DTCC | *Important Notice*
Fixed Income Clearing Corporation - CMU

CMU #:	CMU 009.16
Date:	November 2, 2016
To:	All NSCC Participants
Category:	Service Update
From:	FICC Product Management
Attention:	Managing Partner/Officer, Operations Partner/Officer, Compliance Officer
Subject:	NEW OUTPUT FILE CONTAINING CORPORATE BOND AND UIT EXECUTING BROKER IDENTIFIERS AND IMPLEMENTATION DATE FOR EXECUTING BROKER IDENTIFIERS (MPIDs) TO BECOME MATCHING CRITERIA FOR CMU RTTM CORPORATE BOND AND UIT TRADES

Please see the attached NSCC Important Notice regarding plans to match NSCC corporate bond & UIT CMU RTTM trades based on MPID on April 7, 2017, and new data file containing corporate bond and UIT executing broker identifiers (aka Market Participant IDs) in Machine Readable Output beginning January 20, 2017.

If you have any questions regarding this or other CMU RTTM services, please enter your question into the PBS WINS function, contact your Relationship Manager, email RMsupport@dtcc.com or contact the undersigned at 212-855-7623 (efanning@dtcc.com).

Ed Fanning
Director, Product Management

A#:	**8283**
P&S#:	**7858**
DATE:	**NOVEMBER 2, 2016**
TO:	**ALL PARTICIPANTS**
ATTENTION:	**MANAGING PARTNER/OFFICER, OPERATIONS PARTNER/OFFICER, COMPLIANCE OFFICER**
FROM:	**PRODUCT MANAGEMENT**
SUBJECT:	**NEW OUTPUT FILE CONTAINING CORPORATE BOND AND UIT EXECUTING BROKER IDENTIFIERS AND IMPLEMENTATION DATE FOR EXECUTING BROKER IDENTIFIERS (MPIDs) TO BECOME MATCHING CRITERIA FOR CMU RTTM CORPORATE BOND AND UIT TRADES**

Background

In order to assist Members to match corporate bond and UIT trades in the Corporate Bond, Municipal Bond, UIT Real Time Trade Matching system (CMU RTTM), NSCC will make available a new data file containing corporate bond and UIT executing broker identifiers (aka Market Participant IDs) in Machine Readable Output beginning January 20, 2017.

A file for municipal bond executing broker identifiers exists today (AutoRoute #02030771). The AutoRoute number for the corporate bond/UIT file will be #02032440 in production with a product description of "Corporate Bond and UIT Executed by Broker Masterfile". The AutoRoute number in the test Participant Services Environment (PSE) will be 02982440. See the file's layout below.

Executing broker identifiers are required trade submission data on all CMU RTTM trades. **These identifiers will become matching fields for corporate bond and UIT trades on Trade Date April 7, 2017** (see June 16, 2016 Important Notice A#8212[1]).

The executing broker identifiers are already matching fields for municipal bond trades. Members requested the new Corporate Bond and UIT Executed by Broker Masterfile to support matching corporate bond and UIT trades in CMU RTTM.

Adding Your Firm's and Your Correspondents' Executing Broker Identifiers

Members need to provide executing broker identifiers used on their corporate bond and UIT trades in order for them to appear on the new file. Members already provide this information to NSCC for themselves and all their correspondents effecting municipal bond trades.

Between January 9, 2017 and January 13, 2017, Members should complete an Excel spreadsheet that will be provided by NSCC in early January and return it to NSCC Account Administration at NSCCAA@dtcc.com. This data will be included on the Corporate Bond and UIT Executed by Broker Master File produced starting January 20, 1017. The Corporate Bond and UIT Executed by Broker Master File will be updated and made available to Members on a daily basis.

As we get closer to the January 20, 2017 implementation, NSCC Members will be instructed on how to obtain the new file.

If you have any questions regarding this or other CMU RTTM services, please enter your question into the PBS WINS function, contact your Relationship Manager, email RMsupport@dtcc.com or contact the undersigned at 212-855-7623 (efanning@dtcc.com).

---

[1] http://www.dtcc.com/~/media/Files/pdf/2016/6/16/a8212.pdf

Ed Fanning
Director, Product Management

Exhibit 1

File Name: **Corp Bond & UIT Executed by Broker Master File**				

AUTOROUTE #: 02032440 *NOTE: AUTOROUTE STANDARD HEADER / TRAILER REQUIRED WITH THIS FILE*
Record Length: 100
Blocking Factor:

File Type: *Sequential File*   -- **HEADER--** Revision Date: *10/19/2016*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Record ID	1	1	1	A/N	H = header record
File Description	30	2	31	A/N	CORP-BOND-UIT-EXEC-BKR-MSTR
Future Use	1	32	32	A/N	Spaces
Processing Date	8	33	40	N	Format = CCYYMMDD
Future Use	60	41	100	A/N	Spaces

Exhibit 2

File Name: **Corp Bond & UIT Executed by Broker Master File**				

AUTOROUTE #: 02032440 **--DETAIL--** Revision Date: *10/19/2016*

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Record ID	1	1	1	A/N	D = detail record
Business Type	4	2	5	A	Business Type: 'CORP', 'UIT (Left Justified)
Executing Broker Symbol	4	6	9	A	MPID of Executing Broker
Executing Broker Name	70	10	79	A/N	Name of Executing Broker
Clearing Broker Number	4	80	83	N	NSCC Participant number of clearing firm
Clearing Broker Symbol	4	84	87	A	MPID of clearing firm
Future Use	13	88	100	A/N	Spaces

Exhibit 3

File Name: ***Corp Bond &UIT Executed by Broker Master File***					
AUTOROUTE #: 02032440 -- ***TRAILER--*** *Revision Date: 10/19/2016*					
FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
Record ID	1	1	1	A/N	T = trailer record
Record Count	7	2	8	N	9,999,999
Future Use	92	9	100	A/N	Spaces