

MBSD Clearing Fund Summary MRO

Product No.	Product Name
13982384	Test - MBSD Clearing Fund Summary MRO
13162384	Prod - MBSD Clearing Fund Summary MRO

Application Header Record

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
CHARACTER SET	1	1	1	A/N	"A" = ASCII, "E" = EBCDIC
BLOCK SIZE	5	2	6	N	'00960'; VARIES BY RECORD TYPE
SOURCE NAME	4	7	10	A/N	"CFM"
FILLER	8	11	18	A/N	ALWAYS = SPACES
DESTINATION NAME	5	19	23	A/N	MBSD DEPOSIT ID
FILLER	8	24	31	A/N	ALWAYS = " _CF "
DATE/TIME	22	32	53	A/N	SYSTEM GENERATED TIMESTAMP DD-MMM-YYYY HH:MM:SS.H 19-JAN-1989 10:45:15.2
FILLER	907	54	960	A/N	ALWAYS = SPACES

Application Trailer Record

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
TRAILER ID	5	1	5	A/N	ALWAYS = "TRAIL"
NUMBER OF RECORDS	5	6	10	N	TOTAL NUMBER OF RECORDS IN FILE
CHECKSUM	5	11	15	N	XOR OF CHECKSUMS OF ALL DATA RECORDS (FOR FUTURE USE) ALWAYS BLANK FOR NOW.
FILLER	945	16	960	A/N	DEPOSIT ID FOLLOWED BY BUSINESS DATE AND REMAINING FILLED WITH SPACES

Example:

OFTPNxxx E00960CFM XXXXX_CF 09-Aug-2016 04:50:57.2

OFTPNxxx 0000100960 199XXXXX PARTICIPANT NAME XXXXXXXX 08/08/201608/09/2016NOTNetPARTICIPANT NAME XXXXXXXX
 SOD 100000.00 308737884.74 308637884.74 5000000.00 303737884.74 100000.00 N/A N/A 1473263845.620.00 0.00 0.00 0.00
 99.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 600.00
 400.00 350.00 340.00 500.00 97810.00 100000.00

OFTPNetxxx 0000200960 299P0000365 OXXX0000000365AGG 08/08/201608/09/2016NOTNetPARTICIPANT NAME XXXXXXXX
 SOD 1473263845.620.00 0.00 0.00 0.00 99.00 0.00 0.00 0.00 0.00
 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 N/A N/A N/A N/A N/A N/A N/A N/A

OFTPNetxxx TRAIL00002 XXXXX08-Aug-2016

Note: The first 10 characters (8 for Remote ID and 2 blank spaces) for each record are for CDTS processing only. CDTS will remove the first 10 characters before sending it to the participants.

Data Record

GENERAL FORMAT

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER **	5	1	5	N	SEQUENTIAL NUMBER OF THE LOGICAL RECORD STARTING WITH 00001
PHYSICAL RECORD LENGTH **	5	6	10	N	NOT GREATER THAN 960
CHECKSUM **	5	11	15	N	THE CRC16 OF THE PHYSICAL RECORD (RESERVED FOR FUTURE USE)
SEGMENT LOCATION **	1	16	16	N	WHERE THIS PHYSICAL RECORD IS LOCATED IN THE LOGICAL RECORD: 3 = ONLY RECORD, 1 = FIRST RECORD, 0 = MIDDLE RECORD, 2 = LAST RECORD
RECORD ID	2	17	18	N	RECORD TYPE: 99 – CLEARING FUND SUMMARY
DEPOSIT ID/PORTFOLIO ID	15	19	33	A/N	MBSD DEPOSIT ACCOUNT/PORTFOLIO NUMBER
DEPOSIT NAME/PORTFOLIO NAME	80	34	113	A/N	MBSD DEPOSIT ACCOUNT/PORTFOLIO NAME
BUSINESS DATE	10	114	123	A/N	BUSINESS DATE ASSOCIATED WITH CF
REQUIREMENT DATE	10	124	133	A/N	REQUIREMENT DATE
MARGIN TYPE	6	134	139	A/N	EX: NET or NOTNET
LEGAL ENTITY NAME	80	140	219	A/N	
CYCLE	10	220	229	A/N	SOD OR ADHOC
TOTAL REQUIRED FUND DEPOSIT (TRFD)	14	230	243	N	
CLEARING FUND ON DEPOSIT (AT COLLATERAL VALUE)	14	244	257	N	
EXCESS/(DEFICIT)	14	258	271	N	

CASH	14	272	285	N	
SECURITIES	14	286	299	N	
MINIMUM REQUIRED CASH DEPOSIT	14	300	313	N	
MINIMUM REQUIRED CASH/TREASURY DEPOSIT	14	314	327	N	
EXCESS CAPITAL RATIO (ECR)	14	328	341	N	EXCESS CAPITAL RATIO. ECR WILL BE POPULATED IF VALUE IS GREATER THAN OR EQUAL TO 0.5 OTHERWISE N/A
SECURITIES POSITION ABSOLUTE VALUE	14	342	355	N	
VAR	14	356	369	N	
MINIMUM MARGIN AMOUNT	14	370	383	N	
COVERAGE COMPONENT (CC)	14	384	397	N	
CORE ALLOCATION (99% CL)	14	398	411	N	
APPLIED CONFIDENCE LEVEL	14	412	425	N	
APPLIED CONFIDENCE LEVEL INCREASE FACTOR	14	426	439	N	
APPLIED CONFIDENCE LEVEL AMOUNT	14	440	453	N	
CORE ALLOCATION AT APPLIED CONFIDENCE LEVEL	14	454	467	N	
MARK TO MARKET (MTM)	14	468	481	N	
CASH OBLIGATION ITEMS (COI)	14	482	495	N	
PRINCIPLE AND INTEREST RELATED CHARGES (PIRC)	14	496	509	N	
MINIMUM REQUIRED ADJUSTMENT	14	510	523	N	
TOTAL UNADJUSTED REQUIRED FUND DEPOSIT (TURFD)	14	524	537	N	
REQUIRED INFORMATION	14	538	551	N	Failure to submit required financial, regulatory and other information, including required notifications
FOREIGN LEGAL OPINION	14	552	565	N	Failure to timely submit annual non-domestic legal opinions or outside counsel letter
FALLING BELOW MINIMUM REQUIRED	14	566	579	N	Falling below minimum financial requirements
OFAC INITIAL CERTIFICATION	14	580	593	N	OFAC Certification
EXCESS CAPITAL PREMIUM	14	594	607	N	
LEGAL RISK SURCHARGE	14	608	621	N	
WATCHLIST ADJUSTMENT	14	622	635	N	
SPECIAL CHARGES	19	636	654	N	

SPECIAL CHARGES DUE TO ADEQUATE ASSURANCES	14	655	668	N	
SPECIAL CHARGES DUE TO BACKTEST DEFICIENCIES	14	669	682	N	
MARGIN LIQUIDITY ADJUSTMENT(MLA)	12	683	694	N	
INTRADAY CHARGE	14	695	708	N	
MINIMUM DEPOSIT SPECIAL CHARGE	14	709	722	N	
TOTAL COLLATERAL PREMIUM AND CHARGES	14	723	736	N	
FILLER	223	737	959	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	960	960	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)

** STANDARD 16 BYTES

DEPOSIT ACCOUNT LEVEL (FIRST DATA RECORD)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER **	5	1	5	N	SEQUENTIAL NUMBER OF THE LOGICAL RECORD STARTING WITH 00001. ALWAYS 00001 FOR MRO.
PHYSICAL RECORD LENGTH **	5	6	10	N	NOT GREATER THAN 960
CHECKSUM **	5	11	15	N	THE CRC16 OF THE PHYSICAL RECORD (RESERVED FOR FUTURE USE) ALWAYS BLANK FOR NOW.

SEGMENT LOCATION **	1	16	16	N	WHERE THIS PHYSICAL RECORD IS LOCATED IN THE LOGICAL RECORD: 3 = ONLY RECORD, 1 = FIRST RECORD, 0 = MIDDLE RECORD, 2 = LAST RECORD ALWAYS 1
RECORD ID	2	17	18	N	RECORD TYPE: ALWAYS 99
DEPOSIT ID/PORTFOLIO ID	15	19	33	A/N	MBSD DEPOSIT ACCOUNT NUMBER
DEPOSIT NAME/PORTFOLIO NAME	80	34	113	A/N	MBSD DEPOSIT ACCOUNT NAME
BUSINESS DATE	10	114	123	A/N	BUSINESS DATE ASSOCIATED WITH CF
REQUIREMENT DATE	10	124	133	A/N	REQUIREMENT DATE
MARGIN TYPE	6	134	139	A/N	EX: NET or NOTNET
LEGAL ENTITY NAME	80	140	219	A/N	
CYCLE	10	220	229	A/N	SOD OR ADHOC
TOTAL REQUIRED FUND DEPOSIT (TRFD)	14	230	243	N	AVAILABLE AT DEPOSIT LEVEL
CLEARING FUND ON DEPOSIT (AT COLLATERAL VALUE)	14	244	257	N	AVAILABLE AT DEPOSIT LEVEL
EXCESS/(DEFICIT)	14	258	271	N	AVAILABLE AT DEPOSIT LEVEL
CASH	14	272	285	N	AVAILABLE AT DEPOSIT LEVEL
SECURITIES	14	286	299	N	AVAILABLE AT DEPOSIT LEVEL
MINIMUM REQUIRED CASH DEPOSIT	14	300	313	N	AVAILABLE AT DEPOSIT LEVEL
MINIMUM REQUIRED CASH/TREASURY DEPOSIT	14	314	327	N	AVAILABLE AT DEPOSIT LEVEL
EXCESS CAPITAL RATIO (ECR)	14	328	341	N	AVAILABLE AT DEPOSIT LEVEL
SECURITIES POSITION ABSOLUTE VALUE	14	342	355	N	ROLLED UP VALUE FROM PORTFOLIOS
VAR	14	356	369	N	ROLLED UP VALUE FROM PORTFOLIOS
MINIMUM MARGIN AMOUNT	14	370	383	N	ROLLED UP VALUE FROM PORTFOLIOS
COVERAGE COMPONENT (CC)	14	384	397	N	ROLLED UP VALUE FROM PORTFOLIOS
CORE ALLOCATION (99% CL)	14	398	411	N	ROLLED UP VALUE FROM PORTFOLIOS
APPLIED CONFIDENCE LEVEL	14	412	425	N	MAX VALUE FROM PORTFOLIOS
APPLIED CONFIDENCE LEVEL INCREASE FACTOR	14	426	439	N	ROLLED UP VALUE FROM PORTFOLIOS
APPLIED CONFIDENCE LEVEL AMOUNT	14	440	453	N	ROLLED UP VALUE FROM PORTFOLIOS
CORE ALLOCATION AT APPLIED CONFIDENCE LEVEL	14	454	467	N	ROLLED UP VALUE FROM PORTFOLIOS
MARK TO MARKET (MTM)	14	468	481	N	ROLLED UP VALUE FROM PORTFOLIOS

CASH OBLIGATION ITEMS (COI)	14	482	495	N	ROLLED UP VALUE FROM PORTFOLIOS
PRINCIPLE AND INTEREST RELATED CHARGES (PIRC)	14	496	509	N	ROLLED UP VALUE FROM PORTFOLIOS
MINIMUM REQUIRED ADJUSTMENT	14	510	523	N	ROLLED UP VALUE FROM PORTFOLIOS
TOTAL UNADJUSTED REQUIRED FUND DEPOSIT (TURFD)	14	524	537	N	ROLLED UP VALUE FROM PORTFOLIOS
REQUIRED INFORMATION	14	538	551	N	Failure to submit required financial, regulatory and other information, including required notifications ROLLED UP VALUE FROM PORTFOLIOS
FOREIGN LEGAL OPINION	14	552	565	N	Failure to timely submit annual non-domestic legal opinions or outside counsel letter ROLLED UP VALUE FROM PORTFOLIOS
FALLING BELOW MINIMUM REQUIRED	14	566	579	N	Falling below minimum financial requirements ROLLED UP VALUE FROM PORTFOLIOS
OFAC INITIAL CERTIFICATION	14	580	593	N	OFAC Certification ROLLED UP VALUE FROM PORTFOLIOS
EXCESS CAPITAL PREMIUM	14	594	607	N	ROLLED UP VALUE FROM PORTFOLIOS
LEGAL RISK SURCHARGE	14	608	621	N	ROLLED UP VALUE FROM PORTFOLIOS
WATCHLIST ADJUSTMENT	14	622	635	N	ROLLED UP VALUE FROM PORTFOLIOS
SPECIAL CHARGES	19	636	654	N	AVAILABLE AT DEPOSIT LEVEL
SPECIAL CHARGES DUE TO ADEQUATE ASSURANCES	14	655	668	N	AVAILABLE AT DEPOSIT LEVEL
SPECIAL CHARGES DUE TO BACKTEST DEFICIENCIES	14	669	682	N	AVAILABLE AT DEPOSIT LEVEL
MARGIN LIQUIDITY ADJUSTMENT(MLA)	12	683	694	N	AVAILABLE AT DEPOSIT LEVEL
INTRADAY CHARGE	14	695	708	N	AVAILABLE AT DEPOSIT LEVEL
MINIMUM DEPOSIT SPECIAL CHARGE	14	709	722	N	AVAILABLE AT DEPOSIT LEVEL
TOTAL COLLATERAL PREMIUM AND CHARGES	14	723	736	N	ROLLED UP VALUE FROM PORTFOLIOS
FILLER	223	737	959	A/N	ALWAYS = SPACES

CONFIRMATION CONTINUED	1	960	960	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)
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PORTFOLIO/MARGIN GROUP LEVEL (REMAINING DATA RECORDS)

FIELD NAME	LENGTH	START	END	TYPE	COMMENTS
RECORD NUMBER **	5	1	5	N	SEQUENTIAL NUMBER OF THE LOGICAL RECORD STARTING WITH 00002
PHYSICAL RECORD LENGTH **	5	6	10	N	NOT GREATER THAN 960
CHECKSUM **	5	11	15	N	THE CRC16 OF THE PHYSICAL RECORD (RESERVED FOR FUTURE USE) ALWAYS BLANK
SEGMENT LOCATION **	1	16	16	N	WHERE THIS PHYSICAL RECORD IS LOCATED IN THE LOGICAL RECORD: 3 = ONLY RECORD, 1 = FIRST RECORD, 0 = MIDDLE RECORD, 2 = LAST RECORD EITHER 0 or 2
RECORD ID	2	17	18	N	RECORD TYPE: ALWAYS 99
DEPOSIT ID/PORTFOLIO ID	15	19	33	A/N	PORTFOLIO ID
DEPOSIT NAME/PORTFOLIO NAME	80	34	113	A/N	PORTFOLIO NAME
BUSINESS DATE	10	114	123	A/N	BUSINESS DATE ASSOCIATED WITH CF
REQUIREMENT DATE	10	124	133	A/N	REQUIREMENT DATE
MARGIN TYPE	6	134	139	A/N	EX: NET or NOTNET
LEGAL ENTITY NAME	80	140	219	A/N	
CYCLE	10	220	229	A/N	SOD OR ADHOC
TOTAL REQUIRED FUND DEPOSIT (TRFD)	14	230	243	N	BLANK
CLEARING FUND ON DEPOSIT (AT COLLATERAL VALUE)	14	244	257	N	BLANK

EXCESS/(DEFICIT)	14	258	271	N	BLANK
CASH	14	272	285	N	BLANK
SECURITIES	14	286	299	N	BLANK
MINIMUM REQUIRED CASH DEPOSIT	14	300	313	N	BLANK
MINIMUM REQUIRED CASH/TREASURY DEPOSIT	14	314	327	N	BLANK
EXCESS CAPITAL RATIO (ECR)	14	328	341	N	BLANK
SECURITIES POSITION ABSOLUTE VALUE	14	342	355	N	AVAILABLE AT PORTFOLIO LEVEL
VAR	14	356	369	N	AVAILABLE AT PORTFOLIO LEVEL
MINIMUM MARGIN AMOUNT	14	370	383	N	AVAILABLE AT PORTFOLIO LEVEL
COVERAGE COMPONENT (CC)	14	384	397	N	AVAILABLE AT PORTFOLIO LEVEL
CORE ALLOCATION (99% CL)	14	398	411	N	AVAILABLE AT PORTFOLIO LEVEL
APPLIED CONFIDENCE LEVEL	14	412	425	N	AVAILABLE AT PORTFOLIO LEVEL
APPLIED CONFIDENCE LEVEL INCREASE FACTOR	14	426	439	N	AVAILABLE AT PORTFOLIO LEVEL
APPLIED CONFIDENCE LEVEL AMOUNT	14	440	453	N	AVAILABLE AT PORTFOLIO LEVEL
CORE ALLOCATION AT APPLIED CONFIDENCE LEVEL	14	454	467	N	AVAILABLE AT PORTFOLIO LEVEL
MARK TO MARKET (MTM)	14	468	481	N	AVAILABLE AT PORTFOLIO LEVEL
CASH OBLIGATION ITEMS (COI)	14	482	495	N	AVAILABLE AT PORTFOLIO LEVEL
PRINCIPLE AND INTEREST RELATED CHARGES (PIRC)	14	496	509	N	AVAILABLE AT PORTFOLIO LEVEL
MINIMUM REQUIRED ADJUSTMENT	14	510	523	N	AVAILABLE AT PORTFOLIO LEVEL
UNADJUSTED REQUIRED FUND DEPOSIT (URFD)	14	524	537	N	AVAILABLE AT PORTFOLIO LEVEL
REQUIRED INFORMATION	14	538	551	N	Failure to submit required financial, regulatory and other information, including required notifications AVAILABLE AT PORTFOLIO LEVEL
FOREIGN LEGAL OPINION	14	552	565	N	Failure to timely submit annual non-domestic legal opinions or outside counsel letter AVAILABLE AT PORTFOLIO LEVEL
FALLING BELOW MINIMUM REQUIRED	14	566	579	N	Falling below minimum financial requirements AVAILABLE AT PORTFOLIO LEVEL
OFAC INITIAL CERTIFICATION	14	580	593	N	OFAC Certification AVAILABLE AT PORTFOLIO LEVEL
EXCESS CAPITAL PREMIUM	14	594	607	N	AVAILABLE AT PORTFOLIO LEVEL
LEGAL RISK SURCHARGE	14	608	621	N	AVAILABLE AT PORTFOLIO LEVEL
WATCHLIST ADJUSTMENT	14	622	635	N	AVAILABLE AT PORTFOLIO LEVEL
SPECIAL CHARGES	19	636	654	N	BLANK

SPECIAL CHARGES DUE TO ADEQUATE ASSURANCES	14	655	668	N	BLANK
SPECIAL CHARGES DUE TO BACKTEST DEFICIENCIES	14	669	682	N	BLANK
MARGIN LIQUIDITY ADJUSTMENT(MLA)	12	683	694	N	AVAILABLE AT PORTFOLIO LEVEL
INTRADAY CHARGE	14	695	708	N	BLANK
MINIMUM DEPOSIT SPECIAL CHARGE	14	709	722	N	BLANK
TOTAL COLLATERAL PREMIUM AND CHARGES	14	723	736	N	AVAILABLE AT PORTFOLIO LEVEL
FILLER	223	737	959	A/N	ALWAYS = SPACES
CONFIRMATION CONTINUED	1	960	960	A/N	" " = ONLY RECORD (NO OVERFLOW RECORD) "1" = FIRST OF MANY RECORDS (IF OVERFLOW RECORDS ARE REQUIRED) "2" = LAST OF MANY RECORDS (IF TWO OR MORE RECORDS ARE REQUIRED)