

File Transmission Layout - CCP Pool Instruct Activity NDM Format

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Version Control Page

Date	Version #	Name	Description of Change
4/1/2013	Original	MBSD	Initial version
7/16/2015	1.0	C. Swords	Updated to support Novation: <ul style="list-style-type: none">In Card Code 02 (POOL INSTRUCT ACTIVITY DETAIL RECORD), added trade date and EPN Pool Reference using filler at end of record.
8/24/2016	1.01	C. Swords	Made following informational changes: <ul style="list-style-type: none">Standard title page and revision history
10/6/2016	1.02	C. Swords	Made following changes: <ul style="list-style-type: none">In Card Code 02 (POOL INSTRUCT ACTIVITY ITEM DETAIL RECORD), field Trade Date (RPT-PIA-DT2-TRADE-DATE), updated Type from N to A, and Cobol Picture from PIC 9(08) to X(08), due to fact that this field is blank for PIDs with non-novation-eligible CUSIPs

File Transmission Layout – CCP Pool Instruct Activity Report NDM Format

Purpose

The Pool Instruct Activity Report reflects newly compared Pool Instructs (PID's) and all subsequent updates.

Frequency

Daily.

Record Layouts

*All records are of equal length - 228 bytes.

*There are 3 different record types, each uniquely identified by card code, as follows: card codes 01 through 02, & 99.

ACCOUNT / REPORT HEADER RECORDS (CARD CODE 01)

Control record which signifies the beginning of the report for a given account. Contains recipient account and report identification items.

POOL INSTRUCT ACTIVITY ITEM DETAIL RECORD (CARD CODE 02)

Detail record containing a single activity item for a pool instruct record.

TRAILER CONTROL RECORD (CARD CODE 99)

Trailer record indicates the end of the report for the recipient account.

Format Codes

- digit

X - alphanumeric

A - letter

Y - year

M - month

D - day

NOTE: If a number is padded, it will be padded with zeroes on the left in the integer part and on the right in the decimal part (if one exists). If text is padded, it will be padded with spaces on the right.

**File Transmission Layout – CCP Pool Instruct Activity – NDM Format
(HEADER)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PIA-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-PIA-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = 'MB8004-N'
RPT-PIA-DT1-ACC-AGG-ID					
RPT-PIA-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-PIA-DT1-AGG	2	A/N	##	PIC 9(02)	Aggregate
RPT-PIA-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-PIA-DT1-BUS-DATE	8	N	YYYYMMDD	PIC 9(08)	Date of Report
FILLER	201	A	AAAA...	PIC X(201)	Filler
Total	228				

**File Transmission Layout – CCP Pool Instruct Activity – NDM Format
(POOL INSTRUCT ACTIVITYITEM DETAIL RECORD)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PIA-DT2-CARD-CODE	2	N	##	PIC 9(02)	Card code = '02'
RPT-PIA-DT2-SETTLE-MONTH	6	N	YYYYMM	PIC 9(06)	Settlement Month
RPT-PIA-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-PIA-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number (zero-padded)
RPT-PIA-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-PIA-DT2-ACTIVITY-CODE	4	A	AAAA	PIC X(04)	Activity Code (space-padded)
RPT-PIA-DT2-STATUS-CODE	4	A	AAAA	PIC X(04)	Status Code (space-padded)
RPT-PIA-DT2-CID	16	N	#####	PIC 9(16)	Compared Pool ID (zero- padded)
RPT-PIA-DT2-BUY-SELL-CODE	1	A	B or S	PIC X(01)	Buy/Sell Code
RPT-PIA-DT2-XREF	16	A/N	XXXXXXXXXXXXXXXXXX	PIC X(16)	X-Reference (space-padded)
RPT-PIA-DT2-PID	16	A/N	XXXXXXXXXXXXXXXXXX	PIC X(16)	Pool ID (space- padded)
RPT-PIA-DT2-ENTRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Entry Date
RPT-PIA-DT2-COMP-DATE	8	N	YYYYMMDD	PIC 9(08)	Comparison Date
RPT-PIA-DT2-SETTL-DATE	8	N	YYYYMMDD	PIC 9(08)	Settlement Date
RPT-PIA-DT2-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-PIA-DT2-CTRA-CONTRA-AGG					
RPT-PIA-DT2-CTRA-PART-ID	3	N	###	PIC 9(03)	Contra Participant ID
RPT-PIA-DT2-CTRA-AGG	2	A/N	##	PIC 9(02)	Contra Aggregate
RPT-PIA-DT2-CONTRA-ID	4	A	AAAA	PIC X(04)	Contra ID
RPT-PIA-DT2-ORIG-FACE	15	N	#####	PIC 9(15)	Original Face (zero-padded)
RPT-PIA-DT2-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Current Face (zero-padded)
RPT-PIA-DT2-PRICE	15	N	#####	PIC 9(03)V9(12)	Trade Price (zero-padded)
RPT-PIA-DT2-NET-MONEY	15	N	#####	PIC 9(13)V9(02)	Net Money (zero-padded)
RPT-PIA-DT2-CDR	3	A	Y-I, Y-P, Y-T or N	PIC X(03)	Customer Delivery Request Indicator (space- padded)
RPT-PIA-DT2-REPRICE	1	A	Y or N	PIC X(01)	Reprice Indicator
RPT-PIA-DT2-TRADE-DATE	8	A	YYYYMMDD	PIC X(08)	Trade Date
RPT-PIA-DT2-EPN-REF	16	A/N	XXXXXXXXXXXXXXXXXX	PIC X(16)	EPN Pool Reference
FILLER	8	A	AAAA...	PIC X(8)	Filler

Total 228

**File Transmission Layout – CCP Pool Instruct Activity – NDM Format
(TRAILER)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PIA-DT99-CARD-CODE	2	N	##	PIC 9(02)	Card code = '99'
FILLER	13	A	AAAAAAAAAAAAA	PIC X(13)	Filler
RPT-PIA-DT99-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
FILLER	1	A	A	PIC X(01)	Filler
RPT-PIA-DT99-LOGICAL-COUNT	7	N	#####	PIC 9(07)	Logical Record Count (zero-padded)
FILLER	1	A	A	PIC X(01)	Filler
RPT-PIA-DT99-PHYSICAL-COUNT	7	N	#####	PIC 9(07)	Physical Record Count (zero-padded)
FILLER	193	A	AAAA...	PIC 9(193)	Filler

Total **228**