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The DTCC logo is displayed in white, bold, sans-serif capital letters on a dark background with a repeating geometric pattern of small squares.

File Transmission Layout - DNA Status NDM Format

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Version #:	1.02
Distribution:	MBSD Clearing Members

Version Control Page

Date	Version #	Name	Description of Change
7/16/2015	1.0	C. Swords	Initial version
10/12/2015	1.01	C. Swords	Made following updates: <ul style="list-style-type: none"><li data-bbox="683 363 1398 436">• Add Card Code 02, field RPT-DNA2-DNA-TAP-CRDR (TAP Indicator)
8/4/2016	1.02	C. Swords	Made following updates: <ul style="list-style-type: none"><li data-bbox="683 478 1442 552">• Update description to correctly indicate that 4 record types, not 3.<li data-bbox="683 552 1252 592">• Add standard title page and revision history.

File Transmission Layout – DNA Status Report NDM Format

Purpose

This report will show all DNA requests active in the system or processed/cancelled on the current business day. For each DNA request, it will show the DNA status, the individual trades that FICC has assigned the DNA request to and any associated money differences (DNA TAP).

Frequency

Daily

Record Layouts

*All records are of equal length - 228 bytes.

*There are 4 different record types, each uniquely identified by card code, as follows: card codes 01 through 03, & 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.

DNA REQUEST DETAIL RECORD (CARD CODE 02)

Detail record containing a single DNA request record.

DNA TRADE ASSIGNMENT DETAIL RECORD (CARD CODE 03)

Detail record containing a single DNA trade assignment record.

TRAILER CONTROL RECORD (CARD CODE 99)

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

Sample File

*Sample file provided after Record Layouts section.

File Transmission Layout – DNA Status – NDM Format**(ACCOUNT / REPORT HEADER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-DNA1-CARD-CODE	2	N	PIC 9(02)	Header Record, Card code = '01'
RPT-DNA1-RPT-ID	8	A/N	PIC X(08)	Report ID = 'MB8103-N'
RPT-DNA1-ACC-AGG-ID				
RPT-DNA1-PART-ID	3	N	PIC 9(03)	Participant ID
RPT-DNA1-AGG	2	N	PIC 9(02)	Aggregate
RPT-DNA1-ACCT	4	A	PIC X(04)	Account Symbol
RPT-DNA1-PART-NAME	40	A/N	PIC X(40)	Participant Name
RPT-DNA1-BUS-DATE	8	N	PIC 9(08)	Date of Report
FILLER	161	A	PIC X(161)	Filler
Total	228			

**File Transmission Layout – DNA Status – NDM Format
(DNA REQUEST DETAIL)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-DNA2-CARD-CODE	2	N	PIC 9(02)	DNA Request Detail Record, Card code = '02'
RPT-DNA2-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-DNA2-ACCT	4	A/N	PIC X(04)	Account
RPT-DNA2-DNA-ID	10	N	PIC 9(10)	DNA ID
RPT-DNA2-XREF	16	A/N	PIC X(16)	DNA Reference Number (provided by Member)
RPT-DNA2-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-DNA2-STATUS	4	A/N	PIC X(04)	Status: ASGN, CANC, STLD
RPT-DNA2-DNA-TAP	17	N	PIC 9(15)V9(02)	DNA TAP
RPT-DNA2-DNA-TAP-CRDR	1	A	PIC X(01)	TAP Indicator (C=Credit, D=Debit)
FILLER	82	A	PIC X(82)	Filler

Total**228**

**File Transmission Layout – DNA Status – NDM Format
(DNA TRADE ASSIGNMENT DETAIL)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-DNA3-CARD-CODE	2	N	PIC 9(02)	DNA Trade Assignment Detail Record, Card code = '03'
RPT-DNA3-TBA-CUSIP	9	A/N	PIC X(09)	TBA CUSIP
RPT-DNA3-ACCT	4	A/N	PIC X(04)	Account
RPT-DNA3-DNA-ID	10	N	PIC 9(10)	DNA ID
RPT-DNA3-XREF	16	A/N	PIC X(16)	DNA Reference Number (provided by Member)
RPT-DNA3-DT3-TRADE-ID				Trade Number
RPT-DNA3-DT3-TRD-PFX	4	N	PIC 9(04).	Trade Number Prefix
RPT-DNA3-DT3-TRD-SFX	6	N	PIC 9(06).	Trade Number Suffix
RPT-DNA3-TRADE-TYPE	4	A/N	PIC X(04)	Trade Type-TFTD, SBON
RPT-DNA3-BS-IND	1	A	PIC X(01)	Buy/Sell Code, B=Buy, S = Sell
RPT-DNA3-TRD-DATE	8	N	PIC 9(08)	Trade Date (YYYYMMDD)
RPT-DNA3-STTL-DATE	8	N	PIC 9(08)	Settlement Date (YYYYMMDD)
RPT-DNA3-PRICE	15	N	PIC 9(03)V9(12)	Price – In Decimal
RPT-DNA3-ORIG-TRD-PAR	17	N	PIC 9(15)V9(02)	Original Trade Par
RPT-DNA3-DNA-PAR	17	N	PIC 9(15)V9(02)	DNA Par Amount
RPT-DNA3-DNA-STTL-VAL	15	N	PIC 9(13)V9(02)	DNA Settlement Value
FILLER	66	A	PIC X(66)	Filler

Total 228

**File Transmission Layout – DNA Status – NDM Format
(TRAILER)**

Field Name	Length	Type	Cobol Picture	Description / Notes
RPT-DNA99-CARD-CODE	2	N	PIC 9(02)	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13)	Filler
RPT-DNA99-ACCT	4	A/N	PIC X(04)	Account Symbol
FILLER	1	A	PIC X(01)	Filler
RPT-DNA99-LOGICAL-COUNT	7	N	PIC 9(07)	Logical Record Count
FILLER	1	A	PIC X(01)	Filler
RPT-DNA99-PHYSICAL-COUNT	7	N	PIC 9(07)	Physical Record Count
FILLER	193	A	PIC X(193)	Filler

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