

File Transmission Layout - TBA Reprice and Variance NDM Layout

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Version Control Page

Date	Version #	Name	Description of Change
7/16/2015	1.0	C. Swords	Initial version
10/12/2016	1.01	C. Swords	Made following updates: <ul style="list-style-type: none">• Add Card Code 02, field RPT-RPC2-DT3-RPC-TAP-CRDR (TAP Indicator)
8/4/2016	1.02	C. Swords	Made following updates: <ul style="list-style-type: none">• Add Card Code 03 TBA Variance Detail Record to provide information on variance TAP.

File Transmission Layout – TBA Reprice Report NDM Format

Purpose

Reflects the TBA trade reprice activity occurring on the current business day. This report will allow members to reconcile FICC reprice activity and any associated money differences.

Frequency

Per SIFMA Calendar on 24hr day

Record Layout

*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.

*The end of the report is signified by the 99 or “trailer” record.

ACCOUNT / REPORT HEADER RECORD (CARD CODE 01)

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

TBA REPRICE DETAIL RECORD (CARD CODE 02)

Detail record containing reprice activities and money differences.

TBA VARIANCE DETAIL RECORD (CARD CODE 03)

Detail record containing allocation variance information and associated money differences.

TRAILER CONTROL RECORD (CARD CODE 99)

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

**File Transmission Layout – TBA Reprice – NDM Layout
(HEADER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-RPC1-CARD-CODE	2	N	PIC 9(02)	Header Record, Card Code = '01'
RPT-RPC1-RPT-ID	8	A/N	PIC X(08)	Report ID = 'MB8106-N'
RPT-RPC1-ACC-AGG-ID				
RPT-RPC1-PART	3	N	PIC 9(03)	Participant ID
RPT-RPC1-AGG	2	A/N	PIC 9(02)	Aggregate
RPT-RPC1-ACCT	4	A/N	PIC X(04)	Account Symbol
RPT-RPC1-PARTICIPANT-NAME	40	A/N	PIC X(40)	Participant Name
RPT-RPC1-BUS-DATE	8	A/N	PIC X(08)	Date of Report (YYYYMMDD)
FILLER	161	A	PIC X(161)	Filler

Total**228**

**File Transmission Layout – TBA Reprice – NDM Layout
(TBA REPRICE DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-RPC2-CARD-CODE	2	N	PIC 9(02)	TBA Reprice Detail Record, Card Code = '02'
RPT-RPC2-CUSIP	9	A/N	PIC X(09)	CUSIP
RPT-RPC2-ACCOUNT	4	A/N	PIC X(04)	Account Symbol
RPT-RPC2-TRADE-ID.				Trade Number
RPT-RPC2-TRD-PFX	4	N	PIC 9(04)	Trade Number Prefix
RPT-RPC2-TRD-SFX	6	N	PIC 9(06)	Trade Number Suffix
RPT-RPC2-XREF	15	A/N	PIC X(15)	Internal XREF/Trade #
RPT-RPC2-TRD-TYPE	4	A/N	PIC X(04)	Trade Type-TFTD, SBON
RPT-RPC2-TRD-SUB-TYPE	4	A/N	PIC X(04)	Trade Sub-Type - TBA
RPT-RPC2-BS-IND	1	A/N	PIC X(01)	B = Buy, S = Sell
RPT-RPC2-TRD-DATE	8	A/N	PIC X(08)	Trade Date (YYYYMMDD)
RPT-RPC2-STTL-DATE	8	A/N	PIC X(08)	Settlement Date (YYYYMMDD)
RPT-RPC2-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-RPC2-PRICE	15	N	PIC 9(03)V9(12)	Trade/Settlement Price
RPT-RPC2-OPEN-PAR	13	N	PIC 9(11)V9(02)	Open Par Value
RPT-RPC2-STTL-VAL	13	N	PIC 9(11)V9(02)	Settlement Value
RPT-RPC2-REPL-TRADE-ID.				Replacement Trade Number
RPT-RPC2-REPL-TRD-PFX	4	N	PIC 9(04)	Replacement Trade Number Prefix
RPT-RPC2-REPL-TRD-SFX	6	N	PIC 9(06)	Replacement Trade Number Suffix
RPT-RPC2-REPL-PRICE	15	N	PIC 9(03)V9(12)	Replacement Trade/System Price
RPT-RPC2-REPL-STTL-VAL	13	N	PIC 9(11)V9(02)	Replacement Trade Settlement Value
RPT-RPC2-RPC-TAP	17	N	PIC 9(15)V9(02)	Reprice TAP
RPT-RPC2-RPC-TAP-CRDR	1	A	PIC X(1)	TAP Indicator (C=Credit, D=Debit)
RPT-RPC2-FILLER	62	N	PIC X(62)	Filler
Total	228			

**File Transmission Layout – TBA Reprice – NDM Layout
(TBA REPRICE DETAIL RECORD)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-RPC3-CARD-CODE	2	N	PIC 9(02)	TBA Variance Detail Record, Card Code = '03'
RPT-RPC3-CUSIP	9	A/N	PIC X(09)	CUSIP
RPT-RPC3-ACCOUNT	4	A/N	PIC X(04)	Account Symbol
RPT-RPC3-TRADE-ID.				Trade Number
RPT-RPC3-TRD-PFX	4	N	PIC 9(04)	Trade Number Prefix
RPT-RPC3-TRD-SFX	6	N	PIC 9(06)	Trade Number Suffix
RPT-RPC3-XREF	15	A/N	PIC X(15)	Internal XREF/Trade #
RPT-RPC3-TRD-TYPE	4	A/N	PIC X(04)	Trade Type-TFTD, SBON
RPT-RPC3-TRD-SUB-TYPE	4	A/N	PIC X(04)	Trade Sub-Type - TBA
RPT-RPC3-BS-IND	1	A/N	PIC X(01)	B = Buy, S = Sell
RPT-RPC3-TRD-DATE	8	A/N	PIC X(08)	Trade Date (YYYYMMDD)
RPT-RPC3-STTL-DATE	8	A/N	PIC X(08)	Settlement Date (YYYYMMDD)
RPT-RPC3-CTRA	4	A/N	PIC X(04)	Contra Account
RPT-RPC3-PRICE	15	N	PIC 9(03)V9(12)	Trade/Settlement Price
RPT-RPC3-VAR-PAR	13	N	PIC 9(11)V9(02)	Variance Par Value
RPT-RPC3-VAR-PAR-OU-IND	1	A	PIC X(1)	Variance Par Indicator (O=Over, U=Under)
RPT-RPC2-REPL-PRICE	15	N	PIC 9(03)V9(12)	Replacement Trade/System Price
RPT-RPC3-RPC-TAP	17	N	PIC 9(15)V9(02)	Variance TAP
RPT-RPC3-RPC-TAP-CRDR-IND	1	A	PIC X(1)	TAP Indicator (C=Credit, D=Debit)
RPT-RPC3-FILLER	97	N	PIC X(97)	Filler

Total**228**

**File Transmission Layout – TBA Reprice – NDM Layout
(TRAILER)**

Field Name	Length	Type	Cobol Picture	Description/Comments
RPT-RPC99-CARD-CODE	2	N	PIC 9(02)	Trailer Record, Card Code = '99'
FILLER	13	A	PIC X(13)	Filler
RPT-RPC99-ACCT	4	A/N	PIC X(04)	Account Symbol
FILLER	1	A	PIC X(01)	Filler
RPT-RPC99-LOGICAL-COUNT	7	N	PIC 9(07)	Logical Record Count
FILLER	1	A	PIC X(01)	Filler
RPT-RPC99-PHYSICAL-COUNT	7	N	PIC 9(07)	Physical Record Count
FILLER	193	A	PIC X(193)	Filler
Total	228			