

File Transmission Layout - CCP Expanded Pool Netting Summary NDM Format

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Version Control Page

| Date | Version # | Name | Description of Change |
|-----------|-----------|-----------|--|
| 7/16/2015 | 1.0 | C. Swords | Initial version |
| 8/11/2016 | 1.01 | C. Swords | Made following updates: <ul style="list-style-type: none"><li data-bbox="669 401 1242 434">• Add standard title page and revision history. |

File Transmission Layout – CCP Expanded Pool Netting Summary Report NDM Format

Purpose

The Pool Netting Summary Report reflects the results of the current day's expanded (or second) pool netting cycle in summary.

Frequency

Per SIFMA calendar on 24hr day

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 DETAIL RECORD (CARD CODE 02)

Detail record containing a single pool netting summary 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 Expanded Pool Netting Summary – NDM Format
(HEADER)**

| Field Name | Length | Type | Format | Cobol Picture | Description/Notes |
|------------------------|---------------|-------------|---------------|----------------------|--------------------------|
| RPT-EPS-DT1-CARD-CODE | 2 | N | ## | PIC 9(02) | Card code = '01' |
| RPT-EPS-DT1-RPT-ID | 8 | A/N | XXXXXXXX | PIC X(08) | Report ID = "MB8105-N" |
| RPT-EPS-DT1-ACC-AGG-ID | | | | | |
| RPT-EPS-DT1-PART-ID | 3 | N | ### | PIC 9(03) | Participant ID |
| RPT-EPS-DT1-AGG | 2 | N | ## | PIC 9(02) | Aggregate Number |
| RPT-EPS-DT1-ACCT | 4 | A | AAAA | PIC X(04) | Account Symbol |
| RPT-EPS-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 Expanded Pool Netting Summary – NDM Format
(POOL NETTING SUMMARY RECORD)**

| Field Name | Length | Type | Format | Cobol Picture | Description/Notes |
|--|--------|------|------------|-----------------|--|
| RPT-EPS-DT2-CARD-CODE | 2 | N | ## | PIC 9(02) | Card code = '02' |
| RPT-EPS-DT2-TBA-CUSIP | 9 | A/N | XXXXXXXXXX | PIC X(09) | TBA CUSIP |
| RPT-EPS-DT2-POOL-NUMBER | 6 | A/N | XXXXXX | PIC X(06) | Pool Number (zero- padded) |
| RPT-EPS-DT2-POOL-CUSIP | 9 | A/N | XXXXXXXXXX | PIC X(09) | Pool CUSIP |
| RPT-EPS-DT2-LONG-FICC-ORIG-FACE | 15 | N | ##### | PIC 9(15) | Long vs FICC Original Face (zero-padded) |
| RPT-EPS-DT2-LONG-FICC-CURR-FACE | 17 | N | ##### | PIC 9(15)V9(02) | Long Vs FICC Current Face (zero-padded) |
| RPT-EPS-DT2-FICC-RVP-NET | 17 | N | ##### | PIC 9(15)V9(02) | FICC RVP Net (zero- padded) |
| RPT-EPS-DT2-SHORT-FICC-ORIG-FACE | 15 | N | ##### | PIC 9(15) | Short vs FICC Original Face (zero-padded) |
| RPT-EPS-DT2-SHORT-FICC-CURR-FACE | 17 | N | ##### | PIC 9(15)V9(02) | Short Vs FICC Current Face (zero-padded) |
| RPT-EPS-DT2-FICC-DVP-NET | 17 | N | ##### | PIC 9(15)V9(02) | FICC DVP Net (zero- padded) |
| RPT-EPS-DT2-FICC-NET-ORIG-FACE | 15 | N | ##### | PIC 9(15) | FICC Net Original Face (zero-padded) |
| RPT-EPS-DT2-NET-ORIG-FACE-CREDIT-DEBIT | 1 | A | C or D | PIC X(01) | Net Original Face Credit or Debit |
| RPT-EPS-DT2-FICC-NET-CURR-FACE | 17 | N | ##### | PIC 9(15)V9(02) | FICC Net Current Face (zero-padded) |
| RPT-EPS-DT2-NET-CURR-FACE-CREDIT-DEBIT | 1 | A | C or D | PIC X(01) | Net Current Face Credit or Debit |
| RPT-EPS-DT2-FICC-NET-NET | 17 | N | ##### | PIC 9(15)V9(02) | FICC Net Net (zero- padded) |
| RPT-EPS-DT2-NET-NET-CREDIT-DEBIT | 1 | A | C or D | PIC X(01) | Net Net Credit or Debit |
| RPT-EPS-DT2-TOTAL-TRADE-ADJUST | 17 | N | ##### | PIC 9(15)V9(02) | Total Trade Adjustment (zero-padded) |
| RPT-EPS-DT2-TRADE-ADJUST-CREDIT-DEBIT | 1 | A | C or D | PIC X(01) | Trade Adjustment Credit or Debit |
| RPT-EPS-DT2-DLVRY-DATE | 8 | N | YYYYMMDD | PIC 9(08) | Delivery Date |
| FILLER | 26 | A | AAAA... | PIC X(26) | Filler |

Total 228

**File Transmission Layout – CCP Expanded Pool Netting Summary – NDM Format
(TRAILER)**

| Field Name | Length | Type | Format | Cobol Picture | Description/Notes |
|-----------------------------|---------------|-------------|---------------|----------------------|---|
| RPT-EPS-DT99-CARD-CODE | 2 | N | ## | PIC 9(02) | Card code = '99' |
| FILLER | 13 | A | AAAAAAAAAAAAA | PIC X(13) | Filler |
| RPT-EPS-DT99-ACCT | 4 | A | AAAA | PIC X(04) | Account Symbol |
| FILLER | 1 | A | A | PIC X(01) | Filler |
| RPT-EPS-DT99-LOGICAL-COUNT | 7 | N | ##### | PIC 9(07) | Logical Record Count (zero- padded) |
| FILLER | 1 | A | A | PIC X(01) | Filler |
| RPT-EPS-DT99-PHYSICAL-COUNT | 7 | N | ##### | PIC 9(07) | Physical Record Count (zero- padded) |
| FILLER | 193 | A | AAAA... | PIC 9(193) | Filler |
| Total | 228 | | | | |