

## File Transmission Layout - CCP Fail NDM Layout

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Version #:	1.02
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## Version Control Page

Date	Version #	Name	Description of Change
4/1/2013	Original	MBSD	Initial version
7/16/2016	1.0	C. Swords	Updated to support novation: <ul style="list-style-type: none"> <li>In Card Code 02 (POOL OBLIGATION FAIL DETAIL RECORD), added trade date using filler at end of record.</li> </ul>
8/15/2016	1.01	C. Swords	Made following updates: <ul style="list-style-type: none"> <li>In Card Code 02 (POOL OBLIGATION FAIL DETAIL RECORD), updated to reflect TMPG Charges output in production MRO (erroneously omit from documentation)</li> </ul>
10/6/2016	1.02	C. Swords	Made following changes: <ul style="list-style-type: none"> <li>In Card Code 02 (POOL OBLIGATION FAIL DETAIL RECORD), field Trade Date (RPT-FAL-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 obligations resulting from generic TBA activity</li> </ul>

# File Transmission Layout – CCP Fail Report NDM Format

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## Purpose

The Fail Report reflects all failing Pool Obligations (POID's) versus FICC (POID Delivery Date = Report Date)

## 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 OBLIGATION FAIL DETAIL RECORD (CARD CODE 02)**

Detail record containing a single failing pool obligation 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 Fail Report – NDM Format  
(HEADER)**

<b>Field Name</b>	<b>Length</b>	<b>Type</b>	<b>Format</b>	<b>Cobol Picture</b>	<b>Description/ Notes</b>
RPT-FAL-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-FAL-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = 'MB8011-N'
RPT-FAL-DT1-ACC-AGG-ID					
RPT-FAL-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-FAL-DT1-AGG	2	A/N	##	PIC 9(02)	Aggregate
RPT-FAL-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-FAL-DT1-BUS-DATE	8	N	YYYYMMDD	PIC 9(08)	Date of Report
FILLER	201	A	AAAA...	PIC X(201)	Filler
<b>Total</b>	<b>228</b>				

**File Transmission Layout – CCP Fail Report – NDM Format  
(POOL OBLIGATION FAIL DETAIL RECORD)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-FAL-DT2-CARD-CODE	2	N	##	PIC 9(02)	Card code = '02'
RPT-FAL-DT2-SETTLE-MONTH	6	N	YYYYMM	PIC 9(06)	Settlement Month
RPT-FAL-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-FAL-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number (zero-padded)
RPT-FAL-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-FAL-DT2-STATUS-CODE	4	A	AAAA	PIC X(04)	Status Code (space-padded)
RPT-FAL-DT2-POID	14	N	#####	PIC 9(14)	Pool Obligation ID (zero-padded)
RPT-FAL-DT2-BUY-SELL-CODE	1	A	B or S	PIC X(01)	Buy/Sell Code
RPT-FAL-DT2-SETTL-DATE	8	N	YYYYMMDD	PIC 9(08)	Settlement Date
RPT-FAL-DT2-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-FAL-DT2-CONTRA-ID	4	A	XXXX	PIC X(04)	Contra ID
RPT-FAL-DT2-ORIG-FACE	15	N	#####	PIC 9(15)	Original Face (zero-padded)
RPT-FAL-DT2-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Current Face (zero-padded)
RPT-FAL-DT2-PRICE	15	N	#####	PIC 9(03)V9(12)	Trade Price (zero-padded)
RPT-FAL-DT2-NET-MONEY	15	N	#####	PIC 9(13)V9(02)	Net Money (zero-padded)
RPT-FAL-DT2-P-AND-I	15	N	#####	PIC 9(13)V9(02)	Principal and Interest (zero-padded)
RPT-FAL-DT2-P-AND-I-CREDIT-DEBIT	1	A	C or D	PIC X(01)	Principal and Interest Credit or Debit
RPT-FAL-DT2-TMPG	15	N	#####	PIC 9(13)V9(02)	TMPG Charges (zero-padded)
RPT-FAL-DT2-TMPG-CREDIT-DEBIT	1	A	C or D	PIC X(01)	TMPG Credit or Debit
<b>RPT-FAL-DT2-TRADE-DATE</b>	<b>8</b>	<b>A</b>	<b>YYYYMMDD</b>	<b>PIC X(08)</b>	<b>Trade Date</b> , if exists
FILLER	<b>55</b>	A	AAAA...	PIC X( <b>55</b> )	Filler

**Total 228**

**File Transmission Layout – CCP Fail Report – NDM Format  
(TRAILER)**

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