

File Transmission Layout - CCP Pool Netting Detail MRO Format

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Distribution:	MBSD Clearing Members

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"> Update description to indicate that MRO includes conversion of non-netting eligible Pool Instructs to Pool Obligations.
8/24/2016	1.01	C. Swords	Made following informational changes: <ul style="list-style-type: none"> Standard title page and revision history
9/28/2016	1.02	C. Swords	Made following correction: <ul style="list-style-type: none"> Card Code 02 CUSIP / Pool Header Record – corrected filler length to be 143 (was 179).
10/21/2016	1.03	C. Swords	Made following correction: <ul style="list-style-type: none"> Card Code 03 Pool Instruct Detail Record – correct type of RPT-PND-DT3-PID to be A/N (was N). Remove NDM from document name.
4/17/2018	1.04	J. Xie	Adding clarification on PID field format: <ul style="list-style-type: none"> Clarify that PID-ID 16-character fixed-length alpha-numeric field is left padded with 2 zeros.

File Transmission Layout – CCP Pool Netting Detail Report Format

Purpose

The Pool Netting Detail Report reflects the results of the current day's pool netting cycle in detail, including instances where non netting eligible Pool Instructs ("PID") are converted into a Pool Obligations ("POID").

Frequency

Daily.

Record Layouts

*All records are of equal length - 228 bytes.

*There are 5 different record types, each uniquely identified by card code, as follows: card codes 01 through 04, & 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.

CUSIP / POOL HEADER RECORD (CARD CODE 02)

Control record which signifies the beginning of the next CUSIP.

POOL INSTRUCT DETAIL RECORD (CARD CODE 03)

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

POOL OBLIGATION DETAIL RECORD (CARD CODE 04)

Detail record containing a single netting activity item for a 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 Pool Netting Detail – Format
(HEADER)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PND-DT1-CARD-CODE	2	N	##	PIC 9(02)	Card code = '01'
RPT-PND-DT1-RPT-ID	8	A/N	XXXXXXXX	PIC X(08)	Report ID = 'MB8008-N'
RPT-PND-DT1-ACC-AGG-ID					
RPT-PND-DT1-PART-ID	3	N	###	PIC 9(03)	Participant ID
RPT-PND-DT1-AGG	2	N	##	PIC 9(02)	Aggregate Number
RPT-PND-DT1-ACCT	4	A	AAAA	PIC X(04)	Account Symbol
RPT-PND-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 Netting Detail – Format
(CUSIP/POOL HEADER)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PND-DT2-CARD-CODE	2	N	##	PIC 9(02)	Card code = '02'
RPT-PND-DT2-TBA-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	TBA CUSIP
RPT-PND-DT2-POOL-NUMBER	6	A/N	XXXXXX	PIC X(06)	Pool Number (zero-padded)
RPT-PND-DT2-POOL-CUSIP	9	A/N	XXXXXXXXXX	PIC X(09)	Pool CUSIP
RPT-PND-DT2-SETTL-PRICE	15	N	#####	PIC 9(03)V9(12)	Settlement Price (zero-padded)
RPT-PND-DT2-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-PND-DT2-TRADE-ADJ	17	N	#####	PIC 9(15)V9(02)	Trade Adjustment (zero-padded)
RPT-PND-DT2-TRADE-ADJ- CREDIT-DEBIT	1	A	C or D	PIC X(01)	Trade Adjustment Credit or Debit
RPT-PND-DT2-FAIL-MARK	17	N	##### ###	PIC 9(15)V9(02)	Fail Mark (zero- padded)
RPT-PND-DT2-FAIL-MARK- CREDIT-DEBIT	1	A	C or D	PIC X(01)	Fail Mark Credit or Debit
FILLER	143	A	AAAA...	PIC X(179)	Filler

Total 228

**File Transmission Layout – CCP Pool Netting Detail – Format
(POOLINSTRUCT DETAIL RECORD)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PND-DT3-CARD-CODE	2	N	##	PIC 9(02)	Card code = '03'
RPT-PND-DT3-SETTL-DATE	8	N	YYYYMMDD	PIC 9(08)	Settlement Date
RPT-PND-DT3-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-PND-DT3-PID	16	A/N	#####	PIC X(16)	Pool ID (Left zero- padded) ¹
RPT-PND-DT3-OID	10	N	#####	PIC 9(10)	Obligation ID (zero- padded)
RPT-PND-DT3-BUY-SELL-CODE	1	A	B or S	PIC X(01)	Buy/Sell Code
RPT-PND-DT3-XREF	16	A/N	XXXXXXXXXXXXXXXXXX	PIC X(16)	X-Reference (space- padded)
RPT-PND-DT3-LONG-ORIG-FACE	15	N	#####	PIC 9(15)	Long Original Face (zero-padded)
RPT-PND-DT3-LONG-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Long Current Face (zero-padded)
RPT-PND-DT3-SHORT-ORIG-FACE	15	N	#####	PIC 9(15)	Short Original Face (zero-padded)
RPT-PND-DT3-SHORT-CURR- FACE	17	N	#####	PIC 9(15)V9(02)	Short Current Face (zero-padded)
RPT-PND-DT3-DEBIT-NET-MONEY	15	N	#####	PIC 9(13)V9(02)	Debit Net Money (zero-padded)
RPT-PND-DT3-CREDIT-NET- MONEY	15	N	#####	PIC 9(13)V9(02)	Credit Net Money (zero-padded)
FILLER	73	A	AAAA...	PIC X(73)	Filler
Total	228				

¹ For example: If PID value is 0005948-041018, in the MRO 16-character field that's left padded with 0s, it will be 000005948-041018. In current system, PID is 14-character long.

**File Transmission Layout – CCP Pool Netting Detail – Format
(POOL OBLIGATION DETAIL RECORD)**

Field Name	Length	Type	Format	Cobol Picture	Description/Notes
RPT-PND-DT4-CARD-CODE	2	N	##	PIC 9(02)	Card code = '04'
RPT-PND-DT4-POID	14	N	#####	PIC 9(14)	Pool ID (zero- padded)
RPT-PND-DT4-BUY-SELL-CODE	1	A	B or S	PIC X(01)	Buy/Sell Code
RPT-PND-DT4-SETTL-DATE	8	N	YYYYMMDD	PIC 9(08)	Settlement Date
RPT-PND-DT4-DLVRY-DATE	8	N	YYYYMMDD	PIC 9(08)	Delivery Date
RPT-PND-DT4-CONTRA-ID	4	A	XXXX	PIC X(04)	Contra ID
RPT-PND-DT4-LONG-ORIG-FACE	15	N	#####	PIC 9(15)	Long Original Face (zero-padded)
RPT-PND-DT4-LONG-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Long Current Face (zero-padded)
RPT-PND-DT4-SHORT-ORIG-FACE	15	N	#####	PIC 9(15)	Short Original Face (zero-padded)
RPT-PND-DT4-SHORT-CURR-FACE	17	N	#####	PIC 9(15)V9(02)	Short Current Face (zero-padded)
RPT-PND-DT4-DEBIT-NET-MONEY	15	N	#####	PIC 9(13)V9(02)	Debit Net Money (zero-padded)
RPT-PND-DT4-CREDIT-NET-MONEY	15	N	#####	PIC 9(13)V9(02)	Credit Net Money (zero-padded)
FILLER	97	A	AAAA...	PIC X(97)	Filler

Total**228**

**File Transmission Layout – CCP Pool Netting Detail – Format
(TRAILER)**

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