

File Transmission Layout - Pool Obligation Pending Settlement NDM Layout

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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">In Card Code 02 (POOL OBLIGATION DETAIL RECORD), added trade date using filler at end of record. |
| 8/15/2016 | 1.01 | C. Swords | Made following <u>informational</u> changes: <ul style="list-style-type: none">Add title page and revision history |
| 10/6/2016 | 1.02 | C. Swords | Made following changes: <ul style="list-style-type: none">In Card Code 02 (POOL OBLIGATION DETAIL RECORD), field Trade Date (RPT-POS-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 |

File Transmission Layout – CCP Pool Obligation Pending Settlement Report NDM Format

Purpose

The Pool Obligation Pending Settlement Report reflects all Pool Obligations (“POID’s)

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 PENDING SETTLEMENT DETAIL RECORD (CARD CODE 02)

Detail record containing a single status 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 Obligation Pending Settlement – NDM Format**(HEADER)**

| Field Name | Length | Type | Format | Cobol Picture | Description/Notes |
|------------------------|---------------|-------------|---------------|----------------------|--------------------------|
| RPT-POS-DT1-CARD-CODE | 2 | N | ## | PIC 9(02) | Card code = '01' |
| RPT-POS-DT1-RPT-ID | 8 | A/N | XXXXXXXX | PIC X(08) | Report ID = 'MB8010-N' |
| RPT-POS-DT1-ACC-AGG-ID | | | | | |
| RPT-POS-DT1-PART-ID | 3 | N | ### | PIC 9(03) | Participant ID |
| RPT-POS-DT1-AGG | 2 | A/N | ## | PIC 9(02) | Aggregate |
| RPT-POS-DT1-ACCT | 4 | A | AAAA | PIC X(04) | Account Symbol |
| RPT-POS-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 Obligation Pending Settlement – NDM Format
(POOL OBLIGATION DETAIL RECORD)**

| Field Name | Length | Type | Format | Cobol Picture | Description/Notes |
|----------------------------------|-----------|----------|-----------------|--------------------|---|
| RPT-POS-DT2-CARD-CODE | 2 | N | ## | PIC 9(02) | Card code = '02' |
| RPT-POS-DT2-SETTLE-MONTH | 6 | N | YYYYMM | PIC 9(06) | Settlement Month |
| RPT-POS-DT2-TBA-CUSIP | 9 | A/N | XXXXXX | PIC X(09) | TBA CUSIP |
| RPT-POS-DT2-POOL-NUMBER | 6 | A/N | XXXXXX | PIC X(06) | Pool Number (zero- padded) |
| RPT-POS-DT2-POOL-CUSIP | 9 | A/N | XXXXXX | PIC X(09) | Pool CUSIP |
| RPT-POS-DT2-MARKET-PRICE | 15 | N | ##### | PIC 9(03)V9(12) | Market Price (zero-padded) |
| RPT-POS-DT2-STATUS-CODE | 4 | A | AAAA | PIC X(04) | Status Code (space- padded) |
| RPT-POS-DT2-POID | 14 | N | ##### | PIC 9(14) | Pool Obligation ID (zero-padded) |
| RPT-POS-DT2-BUY-SELL-CODE | 1 | A | B or S | PIC X(01) | Buy/Sell Code |
| RPT-POS-DT2-SETTL-DATE | 8 | N | YYYYMMDD | PIC 9(08) | Settlement Date |
| RPT-POS-DT2-DLVRY-DATE | 8 | N | YYYYMMDD | PIC 9(08) | Delivery Date |
| RPT-POS-DT2-CONTRA-ID | 4 | A | AAAA | PIC X(04) | Contra ID |
| RPT-POS-DT2-ORIG-FACE | 15 | N | ##### | PIC 9(15) | Original Face (zero- padded) |
| RPT-POS-DT2-CURR-FACE | 17 | N | ##### | PIC 9(15)V9(02) | Current Face (zero- padded) |
| RPT-POS-DT2-PRICE | 15 | N | ##### | PIC 9(03)V9(12) | Trade Price (zero- padded) |
| RPT-POS-DT2-NET-MONEY | 15 | N | ##### | PIC 9(13)V9(02) | Net Money (zero- padded) |
| RPT-POS-DT2-P-AND-I | 15 | N | ##### | PIC 9(13)V9(02) | Principal and Interest (zero-padded) |
| RPT-POS-DT2-P-AND-I-CREDIT-DEBIT | 1 | A | C or D | PIC X(01) | Principal and Interest Credit or Debit |
| RPT-POS-DT2-TRADE-DATE | 8 | A | YYYYMMDD | PIC X(08) | Trade Date , if exists |
| FILLER | 56 | A | AAAA... | PIC X(56) | Filler |

Total 228

**File Transmission Layout – CCP Pool Obligation Pending Settlement – NDM Format
(TRAILER)**

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