

File Transmission Layout - TBA Net Detail NDM Format

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Version Control Page

| Date | Version # | Name | Description of Change |
|-----------|-----------|-----------|--|
| 8/4/2015 | 1.0 | C. Swords | Initial version |
| 2/27/2016 | 1.01 | C. Swords | Made following changes: <ul style="list-style-type: none">• Card code 02 (TRADE DETAIL RECORD), corrected description of TBA-TAP to "TBA Transaction Adjustment Payment (TAP)" |
| 8/11/2016 | 1.02 | C. Swords | Made following changes: <ul style="list-style-type: none">• Add title page and revision history |

File Transmission Layout – TBA Net Detail Report NDM Format

Purpose

Display details from the TBA Net – including SBOD trades included in the SBO process along with corresponding TBA TAP, and resulting SBON obligations versus FTBA at the FICC determined system price.

Frequency

Per SIFMA Calendar on Netting Day

Record Layouts

*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.

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.

TRADE DETAIL RECORD (CARD CODE 02)

Detail record containing a single SBOD trade record included in the net.

TBA OBLIGATION DETAIL RECORD (CARD CODE 03)

Detail record containing a single resulting SBON record.

TRAILER CONTROL RECORD (CARD CODE 99)

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

**File Transmission Layout – TBA Net Detail – NDM Layout
(HEADER)**

| Field Name | Length | Type | Cobol Picture | Description / Notes |
|----------------------|---------------|-------------|----------------------|---------------------------------|
| RPT-TNET1-CARD-CODE | 2 | N | PIC 9(02) | Header Record, Card code = '01' |
| RPT-TNET1-RPT-ID | 8 | A/N | PIC X(08) | Report ID = 'MB8101-N' |
| RPT-TNET1-ACC-AGG-ID | | | | |
| RPT-TNET1-PART-ID | 3 | N | PIC 9(03) | Participant ID |
| RPT-TNET1-AGG | 2 | N | PIC 9(02) | Aggregate |
| RPT-TNET1-ACCT | 4 | A | PIC X(04) | Account Symbol |
| RPT-TNET1-PART-NAME | 40 | A/N | PIC X(40) | Participant Name |
| RPT-TNET1-BUS-DATE | 8 | N | PIC 9(08) | Date of Report |
| FILLER | 161 | A | PIC X(161) | Filler |
| Total | 228 | | | |

File Transmission Layout – TBA Net Detail – NDM Layout

(TRADE DETAIL)

| Field Name | Length | Type | Cobol Picture | Description / Notes |
|------------------------|------------|------|-----------------|--|
| RPT-TNET2-CARD-CODE | 2 | N | PIC 9(02) | Trade Detail Record, Card code = '02' |
| RPT-TNET2-TBA-CUSIP | 9 | A/N | PIC X(09) | TBA CUSIP |
| RPT-TNET2-ACCT | 4 | A/N | PIC X(04) | Account Symbol |
| RPT-TNET2-TRADE-ID | | | | |
| RPT-TNET2-TRD-PFX | 4 | N | PIC 9(04) | Trade Number Prefix |
| RPT-TNET2-TRD-SFX | 6 | N | PIC 9(06) | Trade Number Suffix |
| RPT-TNET2-XREF | 15 | A/N | PIC X(15) | Internal XREF / Trade # |
| RPT-TNET2-TRADE-TYPE | 4 | A/N | PIC X(04) | Trade Type-SBOD |
| RPT-TNET2-BS-IND | 1 | A | PIC X(01) | Buy/Sell Code, B=Buy, S = Sell |
| RPT-TNET2-TRD-DATE | 8 | N | PIC 9(08) | Trade Date (YYYYMMDD) |
| RPT-TNET2-STTL-MTH-YR | 6 | N | PIC 9(06) | Settlement Date Month and Year (YYYYMM) |
| RPT-TNET2-CTRA | 4 | A/N | PIC X(04) | Contra Account |
| RPT-TNET2-PAR | 13 | N | PIC 9(11)V9(02) | Par |
| RPT-TNET2-TRD-PRICE | 15 | N | PIC 9(03)V9(12) | Trade Price – In Decimal |
| RPT-TNET2-TRD-MONEY | 13 | N | PIC 9(11)V9(02) | Settlement Value based on Trade Price |
| RPT-TNET2-STL-PRICE | 15 | N | PIC 9(03)V9(12) | Settlement Price – In Decimal |
| RPT-TNET2-STL-MONEY | 13 | N | PIC 9(11)V9(02) | Settlement Value based on Settlement Price |
| RPT-TNET2-TBA-TAP | 13 | N | PIC 9(11)V9(02) | TBA Transaction Adjustment Payment (TAP) |
| RPT-TNET2-TBA-TAP-CRDR | 1 | A | PIC X(01) | TBA TAP Indicator (C=Credit, D=Debit) |
| FILLER | 82 | A | PIC X(82) | Filler |
| Total | 228 | | | |

**File Transmission Layout – TBA Net Detail – NDM Layout
(TRADE OBLIGATION DETAIL)**

| Field Name | Length | Type | Cobol Picture | Description / Notes |
|----------------------|---------------|-------------|----------------------|--|
| RPT-TNET3-CARD-CODE | 2 | N | PIC 9(02) | Trade Obligation Detail Record, Card code = '03' |
| RPT-TNET3-TBA-CUSIP | 9 | A/N | PIC X(09) | TBA CUSIP |
| RPT-TNET3-ACCT | 4 | A/N | PIC X(04) | Account Symbol |
| RPT-TNET3-TRADE-ID | | | | |
| RPT-TNET3-TRD-PFX | 4 | N | PIC 9(04) | Trade Number Prefix |
| RPT-TNET3-TRD-SFX | 6 | N | PIC 9(06) | Trade Number Suffix |
| RPT-TNET3-TRADE-TYPE | 4 | A/N | PIC X(04) | Trade Type-SBON |
| RPT-TNET3-BS-IND | 1 | A | PIC X(01) | Buy/Sell Code, B=Buy, S = Sell |
| RPT-TNET3-TRD-DATE | 8 | N | PIC 9(08) | Trade Date (YYYYMMDD) |
| RPT-TNET3-STTL-DATE | 8 | N | PIC 9(08) | Settlement Date (YYYYMMDD) |
| RPT-TNET3-CTRA | 4 | A/N | PIC X(04) | Contra Account |
| RPT-TNET3-PAR | 13 | N | PIC 9(11)V9(02) | Par |
| RPT-TNET3-STL-PRICE | 15 | N | PIC 9(03)V9(12) | Settlement Price – In Decimal |
| RPT-TNET3-STL-MONEY | 13 | N | PIC 9(11)V9(02) | Settlement Value |
| FILLER | 137 | A | PIC X(137) | Filler |
| Total | 228 | | | |

File Transmission Layout – TBA Net Detail – NDM Layout**(TRAILER)**

| Field Name | Length | Type | Cobol Picture | Description / Notes |
|---------------------------|---------------|-------------|----------------------|----------------------------------|
| RPT-TNET99-CARD-CODE | 2 | N | PIC 9(02) | Trailer Record, Card Code = '99' |
| FILLER | 13 | A | PIC X(13) | Filler |
| RPT-TNET99-ACCT | 4 | A/N | PIC X(04) | Account Symbol |
| FILLER | 1 | A | PIC X(01) | Filler |
| RPT-TNET99-LOGICAL-COUNT | 7 | N | PIC 9(07) | Logical Record Count |
| FILLER | 1 | A | PIC X(01) | Filler |
| RPT-TNET99-PHYSICAL-COUNT | 7 | N | PIC 9(07) | Physical Record Count |
| FILLER | 193 | A | PIC X(193) | Filler |

Total**228**