New Issue Form Fields & Descriptions

Required Fields and Descriptions for Agency/MBS Pools

Field	Description	Example
CUSIP	The CUSIP number corresponding to the specific Agency/MBS Pool	i.e. *31373UE29*
Pool Number	The pool number associated with the Agency/MBS Pool. 6 characters or less.	i.e. *303553*
Agency or GSE	The name of the Agency or GSE issuing the Agency/MBS Pool. Selected from a drop-down menu.	i.e. *FNMA, GNMA1, GNMA2, FHLM*
Issue Date	The issue date associated with the specific Agency/MBS Pool (including month, date and year). May be selected from a calendar pop-up.	i.e. *09/01/1995*
Maturity Date	The final, legal maturity date associated with the specific Agency/MBS Pool (including month, date and year). May be selected from a calendar pop-up.	i.e. *09/20/2025*
Issue Description	A brief description of the Agency/MBS Pool. 250 characters or less.	i.e. *FNMA CONV 30 YR COOP*

Required Fields and Descriptions for TBA MBS Securities

Field	Definition	Example
CUSIP	The TBA CUSIP number corresponding to the specific deal.	i.e. *02R0514C0*
Agency or GSE	The name of the Agency or GSE issuing the Agency/MBS Pool. Selected from a drop-down menu.	i.e. *FNMA, GNMA1, GNMA2, FHLM*
Coupon Rate	The Coupon or Interest Rate associated with the specific TBA deal.	i.e. *7.0*
Settlement Month	The month in which the TBA security is set to settle. Selected from a drop-down menu.	
Issue Date	The trade report effective date associated with the specific TBA deal (including month, date and year). May	i.e. *05/16/2011*

	be selected from a calendar pop-up.	
Issue Description	A brief description of the TBA security. 250 characters or less.	i.e. *FGCI 5.25 N DEC*

Required Fields and Descriptions for CMO/ABS Including CDO Securities

Field	Definition	Example
Issuer	The name of the issuing entity associated with the CMO or ABS deal. Selected from a type-ahead field. Submitter will start typing and the field will pre-populate, allowing for the selection of Issuer or "Other" if Issuer not available. If "Other" is selected, Submitter will be required to enter the Issuer in an adjacent text box.	For Agency CMO: i.e. *FNMA, GNMA1, GNMA2, FHLM* For Private Label CMO/ABS: *Wells Fargo Mortgage Loan Trust, etc.*
144A	Denotation indicating if the CMO or ABS deal is a private placement.	*This field will require the member firm to check "Yes" or "No"*
Deal ID	The numeric ID for the CMO or ABS deal.	i.e. *2010-166*
Deal Description	A brief description of the CMO or ABS deal. 20 characters or less.	i.e. *GNMA REMIC 2010-166*

Required Fields and Descriptions for Tranche List (CSV Upload Functionality or Embedded Tranche List)

Field	Definition	Example
CUSIP	The CUSIP number corresponding to the specific tranche	i.e. *38377RTZ8*
Tranche ID	The Class associated with the specific tranche. 20 characters or less.	i.e. *FA*
Coupon Rate	The Coupon or Interest Rate associated with the specific tranche. **For Non Economic Residual Tranches, coupon rate should be zero	i.e. *5.0*
Tranche Description	The Interest or Principal type that best describes the payment structure of the specific tranche (i.e. PAC, IO,	i.e. *PT*

	etc.). 250 characters or less.	
Maturity Date	The final, legal maturity date associated with the specific Tranche (including month, date and year). May be selected from a calendar pop-up. **Agency Conventions:** GNMA1 - In most cases, 16th of maturity month/year GNMA2 - In most cases, 20th of maturity month/year FNMA – In most cases, 25th of maturity month/year FHLM – In most cases, 15th of maturity month/year	i.e. *12/16/2040*