



CGS TBA File

To Be Announced (TBA) Mortgage-Backed Securities

CGS Offerings:

Database Services

Identifier Solution Services

Portfolio Services

Segment Services

Web Services

The Service

Working with industry participants, CGS developed a specialized numbering scheme for TBA (To Be Announced) mortgage-backed securities.

TBA Algorithm

Position 1-2	Product Code (e.g. Single Family Mortgage, Balloon, etc.)
Position 3	Type of Mortgage (GNMA, FNMA, FHLMC)
Position 4-6	Coupon
Position 7	Maturity
Position 8	Settlement Month
Position 9	Check Digit

Benefits

Standardized CUSIP identifiers to facilitate trading and regulatory reporting

Standard Delivery

A subscription to the CGS TBA consists of a one-time file containing pre-assigned TBA CUSIP numbers with descriptive terms in a comma-delimited format.

About CUSIP®

The financial services industry relies on our unrivaled experience in uniquely identifying instruments and entities to support efficient global capital markets. Our extensive focus on standardization over the past 50+ years has helped us earn the reputation for being the trusted originator of quality identifiers and descriptive data that are interoperable among regulators, banks, vendors, exchanges and depositories. This ensures that essential front- and back-office functions continue to run smoothly.

CGS is managed on behalf of the American Bankers Association (ABA) by FactSet Research Systems Inc., with a Board of Trustees that represents the voices of leading financial institutions.

Subscription services provide data access directly from CGS. Data is also available through authorized redistributors and may be subject to a separate CGS license.

Contact CGS:

Americas:

+1 212 438 4500

Europe:

+44 (0) 20 7176 7445

Australia:

+61 1300 792 553

Singapore:

+65 6239 6316

Hong Kong:

+852 2533 3535

Japan:

+813 4550 8711

www.cusip.com

0222 | CGS096