



Asset Services

9.7 COLLATERAL MORTGAGE OBLIGATIONS ADJUSTMENT (CMOAD*) VIA CCF/CCF2: USER'S GUIDE

OCTOBER 25, 2024

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DOCUMENT HISTORY:

1992	Initial implementation
09/08/2011	Add CMOAD1 file and related information; Add Transaction ID from the Delivery Order that represents the adjusted trade to both files, CMOADJ and CMOAD1; Update the structure of the document.
04/30/2020	General updates to remove outdated references and reformat document.
03/10/2023	Updated Trade Factor and Actual Factor descriptions in two rows in the Activity History Details Table.
09/2023	Reformat document to fit updated template.
10/25/2024	Reconciled CMODAD* detailed record with CCF file structure (RDPCMOSS). Inserted Actual and traded Coupon fields at position 192 and 207 respectively. Adjusted Transaction ID and Filler positions accordingly.

OVERVIEW

The Collateral Mortgage Obligations Adjustment Settlement Statement (CMOAD*) function provides users with DTC Collateralized Mortgage Obligations Adjustment Settlement Statement report information. This information comes in the form of a series of machine- readable records, which can be used to automate the updating of files.

CMOAD1

At approximately 10:00 a.m., Monday through Friday, DTCC will provide participants with the Collateral Mortgage Obligations Adjustment Settlement Statement of adjustments that were processed between 07:00 a.m. and 09:00 a.m. (Eastern Time).

CMOADJ

At approximately 03:00 p.m., Monday through Friday, DTCC will provide participants with the Collateral Mortgage Obligations Adjustment Settlement Statement of adjustments that were processed between 07:00 a.m. and 02:30 p.m. (Eastern Time). CMOADJ is normally available from 03:00 p.m. until 10:00 a.m. (Eastern Time) the following morning.

Availability of CMOAD* functions

Function	Description
CMOAD1	10:00 a.m. – CMO Trade Adjustments Processed between 07:00 a.m. and 09:00 a.m.
CMOADJ	03:00 p.m. - CMO Trade Adjustments Processed between 07:00 a.m. and 02:30 p.m.

NOTE:

All CMO Trade Adjustments files are available for 20 hours, unless otherwise specified.

THE CCF HEADER RECORD

The first record on the function file will be a header record when "HEADER=YES" is specified as a CCFDTFDB parameter. The Header Record contains information regarding the creation of the file.

Note:

NDM Users executing NDMDTF01 and RJE 3770 Users executing RJESDTF2 will receive the following CCF Header record:

The CCF Header Record's format is as follows:

Position	Length	Format	Field Name	CCF Header Record Description
1	6	Character	Data Type Requested	Data type name with which this data was requested (CMOAD1, CMOADJ).
7	6	Character	Data Type Created	Data Type name with which this data was created (CMOAD1, CMOADJ).
13	8	Character	Creation Date	Date of data (MM/DD/YY).
21	8	Character	Spool Date	DTCC data load date (MM/DD/YY).
29	8	Character	Load Time	DTCC data load time (HH:MM:SS).
37	2	Binary	Record Size	Size of each data record.
39	4	Binary	Block Count	Number of data blocks input to CCFDTFDB.
43	4	Binary	Record Count	Number of data records.
47	15	Character	Filler	DTCC use only. Do not use.

THE CCF-II HEADER AND TRAILER RECORDS

The format of each CCF-II Header and Trailer record is as described below. Please note that the Header and Trailer records are identical except for the first and last field of each record.

Position	Length	Format	Field Name	CCF II Header and Trailer Record Description (DTCC Transmits to User)
1	3	Character	Record ID	"HDR" or "TLR".
4	4	Character	SIGNON ID	Sign-on ID.
8	6	Character	Data Type Requested	CMOAD1, CMOADJ.
14	6	Character	Data Type Created	CMOAD1, CMOADJ.
20	8	Character	Creation Date	Data Creation Date. (MM/DD/YY).
28	8	Character	Spool Date	Data Load Date (MM/DD/YY).
36	8	Character	Load Time	Data Load Tim (HH:MM:SS).
44	4	Numeric	Record Length	Record Length of data requested.
48	8	Numeric	Record Count	Number of data records in file.
56	4	Numeric	80-Byte Record Count	Number of 80-bytes records per data type requested.
60	15	Character	Filler	DTCC use only. Do not use.
75	6	Numeric	Sequence Number	Numbering Sequence. Used as a data integrity check. HDR ==> 000000 TLR ==> 999999

THE CMOAD* DETAIL RECORD

Position	Length	Format	Field Name	CMOAD* Detail Record Description
1	8	Character	Primary Participant Number	The primary Participant on behalf of whom the transaction is being processed. Right aligned zero-filled, 0000nnnn
9	1	Character	Funds Indicator	Same Day Funds Settlement "S"
10	2	Character	Filler	DTCC Use only; do not use
12	9	Character	CUSIP Number	9 –character issue identifier
21	1	Character	Filler	DTCC Use only; do not use
22	1	Character	Original/Adjustment Indicator	"O" Original Indicator "A" Adjustment Indicator
23	8	Character	Payable Date	Format CCYYMMDD
31	13	Numeric	Principal Adjustment Amount	S9(11)V9(02) Dollar Amount signed; right aligned, left zero-filled
44	13	Numeric	Interest Adjustment Amount	S9(11)V9(02) Dollar Amount signed; right aligned, left zero-filled
57	15	Numeric	Total Adjustment Amount	S9(13)V9(02) Dollar Amount signed; right aligned, left zero-filled
72	9	Numeric	Trade Quantity	Number of shares traded
81	13	Numeric	Original DO Value	S9(11)V9(02) Dollar Amount signed; right aligned, left zero-filled
94	8	Character	Contra ID	The Contra Participant on behalf of whom the transaction is being processed. Right aligned zero-filled, 0000nnnn
102	8	Character	Delivery Date	Format CCYYMMDD
110	8	Character	Settlement Date	Format CCYYMMDD
118	14	Character	Trade Factor	S9(02)V9(12) Dollar Amount signed; right aligned, left zero-filled
132	14	Numeric	Actual Factor	S9(02)V9(12) Dollar Amount signed; right aligned, left zero-filled
146	10	Character	Institutional Delivery	10-character ID Control Number
156	18	Character	Account Information 1	Free form entry
174	18	Character	Account Information 2	Free form entry
192	15	Numeric	Actual Coupon	S9(8)V9(7) Rate signed; right aligned, left zero-filled

Position	Length	Format	Field Name	CMOAD* Detail Record Description
207	15	Numeric	Traded Coupon	S9(8)V9(7) Rate signed; right aligned, left-zero filled
222	9	Character	Transaction ID	XXXXXX-XX Transaction ID from the Delivery Order that represents the adjusted trade
231	10	Character	Filler	For DTCC use only. Do not use.

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Doc Date: October 25, 2024

Publication Code: AS268

Service: Asset Services

Title: 9.7 Collateral Mortgage Obligations Adjustment (CMOAD*) via CCF/CCF2: User’s Guide

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