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# Settlement

## 16.6 COLLATERAL LOAN CLOSING BALANCES (COLOAN) VIA CCF/CCF-II: USER'S GUIDE

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## OBJECTIVES OF THIS CHAPTER

The objectives of this chapter are:

- To give information about the Collateral Loan function (COLOAN).
- Illustrate the formats for required COLOAN records.

# THE COLOAN FUNCTION: OVERVIEW

CCF/CCF II users can receive DTC Collateral Loan Closing Balance information via the COLOAN function. In general, the COLOAN function gives DTC Pledgee Banks daily access to the Collateral Loan Closing Balance via CCF/CCF II in a machine- readable format.

Information received via the DTF/COLOAN function can be used to automate the updating of users' files and to verify transaction processing sent to DTC.

## Availability of COLOAN

COLOAN is normally available daily from 4:00 a.m. until 5:00 p.m. (Eastern Time).

## Available Transmission Modes

COLOAN files are available via CCF and CCF-II. Users requesting COLOAN via CCF receive a file consisting of a CCF Header Record followed by the requested COLOAN record. Users requesting COLOAN via CCF-II receive a file consisting of CCF-II Header and Trailer Records separated by the requested COLOAN record.

The formats for the CCF Header Record, CCF-II Header and Trailer Records, followed by the Collateral Loan Closing Balance Record are described in COLOAN Record Templates.

# COLOAN RECORD TEMPLATES

As mentioned in Available Transmission Modes, transmission record structure depends on whether a Participant is using CCF or CCF-II.

- For CCF users, the record structure consists of the CCF Header Record, followed by the Collateral Loan Closing Balance Record.
- For CCF-II users, the record structure consists of the CCF-II Header Record, followed by the Collateral Loan Closing Balance Record, followed by the CCF-II Trailer Record.

The formats of these records are detailed in the remaining parts of this section.

## CCF Header Record

The CCF Header Record format is shown below.

### Note:

NDM users executing NDMDTF01, and RJE 3770 users executing RJESDTF2, receive the CCF Header Record described below:

| CCF Header Record Format |        |           |                     |   |
|--------------------------|--------|-----------|---------------------|---|
| Position                 | Length | Format    | Field Name          | Field Description   |
| 1                        | 6      | Character | Data Type Requested | COLOAN Data type name with which this data was requested. |
| 7                        | 6      | Character | Data Type Created   | COLOAN Data type name with which this data was created.   |
| 13                       | 8      | Character | Data Date           | <i>mm/dd/yy.</i>  |
| 21                       | 8      | Character | Data Load Date      | <i>mm/dd/yy.</i>  |
| 29                       | 8      | Character | DTC Data Load Time  | <i>hh:mm:ss.</i>  |
| 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                       | ???    | Character | Filler              | DTC use only; do not use.                                 |

## CCF-II Header and Trailer Record

The format of each CCF-II Header and Trailer Record is as described below.

**Note:**

The Header and Trailer Records are identical except for the first and last field of each record.

| CCF-II Header and Trailer Record (DTC Transmits to User) Format |        |           |                      |   |
|---|--------|-----------|----------------------|---|
| Position  | Length | Format    | Field Name           | Field Description   |
| 1   | 3      | Character | Record Identifier    | HDR or TLR.   |
| 4   | 4      | Character | Signon ID            | Signon ID.  |
| 8   | 6      | Character | Data Type Requested  | COLOAN.   |
| 14  | 6      | Character | Data Type Created    | COLOAN.   |
| 20  | 8      | Character | Data Creation Date   | <i>mm/dd/yy.</i>  |
| 28  | 8      | Character | Data Load Date       | <i>mm/dd/yy.</i>  |
| 36  | 8      | Character | Data Load Time       | <i>hh:mm:ss.</i>  |
| 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-byte records per data type requested.                              |
| 60  | 15     | Character | Filler               | DTC use only; do not use.   |
| 75  | 6      | Numeric   | Sequence             | Numbering sequence; used as a data integrity check.<br>HDR 000000<br>TLR 999999 |

## Collateral Loan Closing Balance Record

The following is a description of the Collateral Loan Closing Balance Record:

| Collateral Loan Closing Balance Record Format |        |           |                          |  |
|---|--------|-----------|--------------------------|--|
| Position                                      | Length | Format    | Field Name               | Field Description  |
| 1   | 4      | Character | Filler                   | DTC use only; do not use.  |
| 5   | 4      | Character | Participant Number       | <i>nnnn</i> 4-character Participant number.  |
| 9   | 5      | Character | Date of Loan             | <i>yyddd</i> .   |
| 14  | 2      | Character | Filler                   | DTC use only; do not use.  |
| 16  | 9      | Character | CUSIP Number             | 9-character CUSIP number.  |
| 25  | 1      | Character | Filler                   | DTC use only; do not use.  |
| 26  | 36     | Numeric   | Filler                   | DTC use only; do not use.  |
| 62  | 13     | Numeric   | Share Quantity           | Share quantity, in units of 1.   |
| 75  | 14     | Numeric   | Expanded Price Per Share | 9(7)V9(7) seven whole dollar characters followed by seven fractional dollar characters, with an implied decimal point in between (see note below). |
| 89  | 18     | Numeric   | Expanded Valuation       | 9(16)V9(2) sixteen whole dollar characters followed by two characters representing cents, with an implied decimal point in between.                |
| 107   | 4      | Character | Filler                   | DTC use only; do not use.  |

**Note:**

The price per share is provided on a best-efforts basis only. DTC does not guarantee the accuracy of this field.

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