



Settlement

16.9 MN/NA DAY TRANSFER POSITION (MNA1/MNA5)–ICM INPUT PROCESSING VIA CCF, CCF-II AND MDH: FUNCTION USER'S GUIDE

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OBJECTIVE OF THIS CHAPTER

The objective of this chapter is to describe how Participants can use DTC's newly developed Computer-to-Computer Facility (CCF/CCF-II) and Mainframe Dual Host (MDH) service to move position between their MA (minimum amount) accounts to their NA accounts (net additions).

This is a combined User's Guide for both CCF and MDH. Participants must familiarize themselves with the DTC document *Interface Control Management CCF, CCF-II and MDH User's Guide for Transaction Input*. This ICM document describes new standards for transaction processing using DTC's automated systems. Specifics relating to the operation, error processing and recovery for CCF, CCF-II and MDH transmissions are addressed in the ICM document.

MN/NA DAY TRANSFER POSITION: FUNCTION DESCRIPTION

Certain accounts contain securities whose values can be used by Participants as collateral monitor. The accounts containing these securities are classified as Net Addition (NA) Accounts. Net Additions increase a Participant's collateral monitor by the collateral values of the securities.

A Minimum Amount (MA) Account is an account that contains securities whose values do not add to the Participant's collateral monitor.

DTC allows Participants to issue intra-account movement instructions. As a result of these instructions, Participants can transfer securities from their NA Accounts to their MA Accounts and vice versa, at any time during the processing day.

MA to NA Transfers

When transferring position from the MA Account into the NA Account, the function will do the following:

- Increase Participant's NA balance by reported shares.
- Decrease Participant's MA balance by reported shares (except if such a decrease would be greater than the Participant's available share balance, in which case the requested transfer cannot occur).
- Increase Participant's collateral monitor by the market value of the shares minus the appropriate haircut.
- Print an MNA confirmation ticket at the Participant's printer.

NA to MA Transfers

When transferring position from the NA Account into the MA Account, the function will do the following:

- Increase Participant's MA balance by reported shares.
- Decrease Participant's NA balance by reported shares (except if such a decrease would be greater than the Participant's available share balance, in which case the requested transfer cannot occur).
- Decrease Participant's collateral monitor by the market value of the shares minus the appropriate haircut.
- Print an MNA confirmation ticket at the Participant's printer.

Function Cutoff Times

The function names and cutoff times associated with each interface are as follows (times shown are Eastern Time):

Interface	Function	Availability
MDH	MNA1	available from 3:00 a.m. to 6:15 p.m.
CCF	MNA5	available from 3:00 a.m. to 6:15 p.m.
CCF-II	MNA5	available from 3:00 a.m. to 6:15 p.m.

FILE SPECIFICATIONS

CCF-II Password Record

The Password Record consists of single record describing the signon-ID and password as shown below to be used for CCF-II only.

CCF-II Password Record Format				
Position	Length	Format	Field Name	Field Contents
1	3	Character	Record Identifier	PSW.
4	6	Character	Participant Signon ID	Participant signon ID; left aligned, blank filled.
10	6	Character	Data Encryption Password	Data encryption password assigned by DTC; does not change with each function.
16	6	Character	Activity Type	MNA5 left aligned, space filled.
22	3	Numeric	Transmission ID	<i>nnn</i> Non-zero value; zero filled; must be unique number for any given day.
25	4	Numeric	Filler	DTC use only; do not use.
29	9	Character	Filler	DTC use only; do not use.
38	1	Character	Production/Test Indicator	T = Test P = Production
39	42	Character	Filler	DTC use only; do not use.

MNA Day Transfer Record Format

The input record for MNA Day Transfer is defined below. This record contains a Transaction Header and Application Detail Data and has a record length of 81 bytes. The Transaction Header (boxed fields below) is prefixed to every Application Record and Trailer Record. The beginning of application-dependent data is at position 27.

Note

For MDH, up to 10 records can be entered per input block.

MNA Day Transfer Record Format (Part 1 of 2)				
Field	Format	Position	Field Name	Description
1	1	Character	Feedback Indicator	Leave blank on input; this field is used in the output record to indicate whether any errors were encountered during processing.
2	1	Character	Production/Test Indicator	(Required) T = Test. P = Production.
3	6	Character	Record Type	MNATRF.
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01
13	6	Character	User Reference Number	User-assigned unique transaction identifier (optional).
19	8	Character	Addressee	Not used.
27	8	Numeric	Participant Number	(Required) 8-digit Participant identifier; right aligned left zero fill.
35	9	Character	CUSIP Number	(Required) 9-character issue identifier.
44	9	Numeric	Quantity	9(9).
53	1	Character	Prevent Pend Indicator	P Prevent pend on. Blank Prevent pend off.
44	9	Numeric	Quantity	9(9).
53	1	Character	Prevent Pend Indicator	P Prevent pend on. Blank Prevent pend off.

MNA Day Transfer Record Format (Part 2 of 2)				
Field	Format	Position	Field Name	Description
54	1	Character	MA/NA Indicator	1 NA-to-MA movement. 2 MA-to-NA movement.
55	27	Character	Filler	DTC use only; do not use.

CCF and CCF-II Transmission Trailer Record (TLR)

The Trailer Record is required as the last record of each CCF and CCF-II transmission. This record contains a Transaction Header and Application Detail Data and has a record length of 81 bytes. The Transaction Header (boxed fields below) is prefixed to every Application Record and Trailer Record. The beginning of application-dependent data is at position 27.

If this record is rejected due to invalid format or because the totals do not match what we calculated, this record will be returned with the 40 byte Error Message Area appended to the end.

CCF and CCF-II Transmission Trailer Record Format Part 1 of 2)				
Position	Length	Format	Field Name	Description
1	1	Character	Feedback Indicator	Leave blank on input; this field is used in the output record to indicate whether any errors were encountered during processing
2	1	Character	Production/Test Indicator	(Required) T = Test. P = Production.
3	6	Character	Record Type	TRAILR.
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01
13	6	Character	User Reference Number	User-assigned unique transaction identifier (optional).
19	8	Character	Addressee	Not used.
27	7	Numeric	Total Record	9(07) Total number of data records in this transmission, excluding the Trailer Record; must equal the DTC-calculated total record count.

CCF and CCF-II Transmission Trailer Record Format Part 2 of 2				
Position	Length	Format	Field Name	Description
34	13	Numeric	Total Quantity Amount	9(13) Total quantity amount in all the data records in this transmission; must equal the DTC-calculated total quantity amount, or zero if not applicable.
47	15	Numeric	Total Dollar Amount	9(13)V9(2) (With 2 implied decimal positions) total dollar amount in all the data records in this transmission; must equal the DTC- calculated total dollar amount, or zero if not applicable.
62	20	Character	Filler	DTC use only; do not use.

CCF and CCF-II Summary Total Record

A single, computer-readable Summary Total record is always the first record in the DTC Response File. It contains information about the entire transmission. The total length of the record depends upon the CCF Function.

The format of the Summary Total record appears below. The record contains a Transaction Header (boxed fields below). Application-specific information begins at position 27.

CCF/CCF-II Summary Total Record Format (Part 1 of 2)				
Position	Length	Format	Field Name	Description
1	1	Character	Feedback Indicator	Leave blank on input; this field is used in the output record to indicate whether any errors were encountered during processing.
2	1	Character	Production/Test Indicator	(Required) T = Test. P = Production.
3	6	Character	Record Type	CCFSUM.
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01
13	6	Character	User Reference Number	User-assigned unique transaction identifier (optional).
19	8	Character	Addressee	Not used.
27	7	Numeric	Total Valid Records	Total number of valid (error free) records received by DTC, including the (valid) Trailer Record.
34	7	Numeric	Total Invalid Records	Total number of invalid (erroneous) records received by DTC, including the (invalid) Trailer Record.

CCF/CCF-II Summary Total Record Format (Part 1 of 2)				
Position	Length	Format	Field Name	Description
41	13	Numeric	Total Valid Quantity	Total quantity for all valid transactions received.
54	13	Numeric	Total Invalid Quantity	Total quantity for all invalid transactions received.

CCF/CCF-II Summary Total Record Format (Part 2 of 2)				
Position	Length	Format	Field Name	Description
67	15	Numeric	Total Valid Dollar Amount	Total dollar amount for all valid transactions received.
82	15	Numeric	Total Invalid Dollar Amount	Total dollar amount for all valid transactions received (2 implied decimal places).
97	4	Numeric	Transmission Number	User assigned transmission identifier.
101	4	Character	Function Name	Function name.
105	1	Character	Transmission Response Code	Reason the entire transmission was rejected; the following codes can appear: T Trailer Record missing. P Past function cutoff time. E More than 100 continuous rejected transaction records. X Rejected records to follow. Blank if not applicable.
106	8	Character	Transmission Date	<i>mm/dd/yy</i> Date of data transmission.
114	8	Character	Transmission Date	<i>hh:mm:ss</i> Time of data transmission.

CCF-II Transmission Error Record (CF2ER)

The CCF-II transmission Error Record Format includes Transaction Header (boxed fields below). Application-specific information begins at position 27.

CCF-II Transmission Error Record Format (Part 1 of 2)				
Position	Length	Format	Field Name	Description
1	1	Character	Feedback Indicator	? An error has occurred
2	1	Character	Production/Test Indicator	T = Test. P = Production. Blank
3	6	Character	Record Type	CF2ERR.
9	2	Numeric	Record Suffix	
11	2	Numeric	Version Number	
13	6	Character	User Reference Number	
19	8	Character	Addressee	
27	8	Character	Signon ID	ID of User that signed onto the system.
35	6	Character	Transmission Date	<i>mmddy.</i>
41	6	Character	Function	Input function type (left aligned).
47	4	Numeric	Transmission ID	Input transmission ID.
51	3	Numeric	Error Code	Code identifying the error (see Error Codes on page 12).
54	6	Character	Transmission Start Time	<i>hhmmss</i> Time the transmission began.
60	6	Character	Transmission End Time	<i>hhmmss</i> Time the transmission ended.

CCF-II Transmission Error Record Format (Part 2 of 2)				
Position	Length	Format	Field Name	Description
66	30	Character	Error Message	The English description of the error occurred (as much as fits in the record, depending on return record length).

LIST OF ERROR CODES FOR ICM INPUT FUNCTION

List of Error Codes for ICM Input Function	
Code No	Meaning
101	DTC application error–contact DTC
103	Invalid SIGNON ID
104	User already logged on
105	Invalid password
107	Invalid function–not CCF function
108	User not eligible for CCF function
109	Function not available
110	CCF function temporarily unavailable–quiesced
111	Duplicate TRANID
112	Invalid record length used for function requested
113	Function unavailable–files may be unavailable
121	Function unavailable–CCFUSER may be unavailable
123	Syntax error in the request
124	Logical error in the request
224	PARTID does not match SIGNON in the password record
230	Invalid format of password record
240	Invalid format of SIGNON or TAN-ID in PSWD record
334	Function requested does not match function in PSWD record
340	Invalid length of LRCL parameter
350	LRCL is not numeric
360	LRCL is zero

ERROR CONDITIONS

If any errors occur during processing, the following occurs:

- CCF/CF2 Users receive their input record with 40 bytes of errors appended to the end of the record.
- MDH Users receive a 40-byte area for errors in their '06' return block.

The following table describes the errors that can be received during the edit of an MNA transaction, together with corresponding Field Identifiers and the Error Codes. The Error Codes in the table are sorted alphabetically by field code (column two) and then by error message code (column three).

Error Description	Field Code	Error Message Code
Participant not numeric	CAAX	9AAF
Participant not found on Master Tables	CAAX	9AAT
Participant is missing	CAAX	9ABD
Broker frozen for MMI	CAAX	9ACQ
Participant is not eligible for Group User	CAAX	9ACR
Broker is eligible for MMI's only	CAAX	9ACS
Quantity is not numeric	DABB	9AAF
Quantity is equal to zero	DABB	9AAH
Prevent pend indicator is not valid	EAB7	9AAA
MA/NA indicator is not valid	EAB8	9AAA
CUSIP is not eligible	GAAA	9AAN
Past function cutoff time	JAAA	9AAL
Function quiesced	JAAA	9ABJ

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