



Securities Processing

6.05 MISS AND MADE TRANSFER MONITORING VIA CCF AND CCF-II (MADMON/MISMON): FUNCTION USER'S GUIDE

AUGUST 23, 2023

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OBJECTIVES OF THIS CHAPTER

The objectives of this chapter are to:

- Give an overview of MADMON and MISMON functions
- Illustrate the formats of required records

THE MADMON AND MISMON FUNCTIONS:

This document describes DTC's MADMON and MISMON functions used for transmission of Miss and Made Monitoring Processing via CCF and CCF-II, DTC's Data Transmission Facilities.

Users who communicate with DTC via CCF-II (RJE, SNA/RJE, or NDM) should read the appropriate CCF- II System User Guide.

Users who communicate with DTC via CCFUSER software should read the CCF User Guide before reading this document.

Additional prerequisites for a thorough understanding of this document are a familiarity with DTC operating procedures and a familiarity with computer operations.

DTC creates Miss and Made Transfer Monitoring files daily. A DTC Participant may request the MADMON and MISMON functions to receive these DTC files over CCF or CCF-II.

These functions provide Participants with information relating to their deposits that have "missed" or "made" transfer. Missed transfers occur whenever certificates deposited were issued after the record date. Made transfers occur when an item is deposited after DTC's cutoff date and the certificate is issued on the record date or before.

Availability

The MADMON and MISMON functions are available from 3:00 p.m. until p.m. (Eastern Time).

Modes of Transmission

The MADMON and MISMON functions are available via CCF and CCF-II.

Users requesting MADMON and MISMON via CCF will normally receive a file comprised of a CCF Header record followed by all the MADMON Information and or MISMON Information records.

Users requesting MADMON and/or MISMON via CCF-II will receive a file comprised of CCF-II Header and Trailer records separated by all the MADMON and/or MISMON Information records.

The CCF Header record, CCF-II Header and Trailer records, MADMON Information record and MISMON Information record are described on the following pages.

Holiday Processing

The following describes the MISMON/MADMON processing for the various types of holidays that DTC is subject to.

1. All Closed - Banks, Exchange and DTC closed: (New Year's Day, President's Day, Memorial Day, July 4th, Labor Day, Thanksgiving Day, and Christmas Day)

No MISMON/MADMON file will be created and no MISMON/MADMON file will be available.

2. Banks Closed, Exchange Open and DTC Open (Columbus Day, Veterans Day)

A MISMON/MADMON file will be created and will be available.

3. Banks Open, DTC Open, Exchange Closed (Good Friday)

A MISMON/MADMON file will be created and will be available.

4. Exchange Open, Banks and DTC Closed (Martin Luther King Day)

No MISMON/MADMON file will be created and no MISMON/MADMON file will be available.

MADMON AND MISMON RECORD FORMATS

MADMON and MISMON Record Format

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 a file.

Position	Length	Format	Field Name	CCF Header Record Field Description
1	6	Character	Data Type Requested	MADMON/MISMON
7	6	Character	Data Type Created	MADMON/MISMON
13	8	Character	Creation Date	<i>mm/dd/yy</i>
21	8	Character	Spool Date	<i>mm/dd/yy</i>
29	8	Character	Load Time	<i>hh:mm:ss</i>
37	2	Numeric	Record Size	Size of each data record
39	4	Numeric	Block Count	Number of data blocks input to CCFDTFDB
43	4	Numeric	Record Count	Number of data records
47	???	Character	Filler	DTC use only; do not use.

CCF-II Header and Trailer Records

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.

Position	Length	Format	Field Name	CCF-II Header and Trailer Record Field Description
1	3	Character	Record Identifier	HDR or TLR
4	4	Character	Signon ID	Signon ID
8	6	Character	Data Type Requested	MADMON/MISMON
14	6	Character	Data Type Created	MADMON/MISMON
20	8	Character	Creation Date	<i>mm/dd/yy</i>
28	8	Character	Spool Date	<i>mm/dd/yy</i>
36	8	Character	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 Number	Used as a data integrity check HDR 000000 TLR 999999

THE MADMON RATE RECORD

The first 26 bytes of each record returned contains the following standard ICM header information:

Position	Length	Format	Field Name	ICM Transaction Header Field Description
1	1	Character	Feedback Indicator	* (Asterisk) to indicate an output message.
2	1	Character	Production/Test Indicator	T = test P = production
3	6	Character	Record Type	MADMON
9	2	Numeric	Record Suffix	01 always
11	2	Numeric	Version Number	<i>nn</i> version number of the input that defines the record format; this number is incremented as fields are added or deleted from the format; value for Phase I is always 01.
13	6	Character	Filler	DTC use only; do not use.
19	8	Character	Addressee	Spaces
27	16	Numeric	Reference Number	
43	12	Character	CUSIP Number	Positions 43-44 county code value "00". Positions 45-53 CUSIP number. Position 54 value "0".
55	8	Numeric	Cutoff Date	format <i>CCYYMMDD</i>
63	8	Numeric	Record Date	format <i>CCYYMMDD</i>
71	8	Numeric	Issue Date	format <i>CCYYMMDD</i>
79	8	Numeric	Payable Date	format <i>CCYYMMDD</i>
87	8	Numeric	Deposit Date	In-transfer date. Format is <i>CCYYMMDD</i> .
95	8	Numeric	Out Transfer Date	Format is <i>CCYYMMDD</i> .
103	11	Numeric	Security Quantity	Total number of shares.
114	77	Character	Filler	For DTC use only.

THE MISMON RECORD

Position	Length	Format	Field Name	ICM Transaction Header Field Description
1	1	Character	Feedback Indicator	* (Asterisk) to indicate an output message.
2	1	Character	Production/Test Indicator	T = Test P = Production
3	6	Character	Record Type	MISMON
9	2	Numeric	Record Suffix	01 always
11	2	Numeric	Version Number	<i>nn</i> version number of the input that defines the record format; this number is incremented as fields are added or deleted from the format; value for Phase I is always 01
13	6	Character	Filler	DTC use only; do not use.
19	8	Character	Addressee	Spaces
27	16	Numeric	Reference Number	
43	12	Character	CUSIP Number	Positions 43-44 county code value "00". Positions 45-53 CUSIP number. Position 54 value "0"
55	8	Numeric	Record Date	format <i>CCYYMMDD</i>
63	8	Numeric	Issue Date	format <i>CCYYMMDD</i>
71	8	Numeric	Payable Date	format <i>CCYYMMDD</i>
79	8	Numeric	Deposit Date	format <i>CCYYMMDD</i>
87	8	Numeric	Out Transfer Date	Out-transfer date. Format is <i>CCYYMMDD</i> .
95	11	Numeric	Security Quantity	Total number of shares.
106	85	Character	Filler	For DTC use only.

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Doc Date: August 23, 2023

Publication Code: AS166

Service: Securities Processing

Title: 6.05 Miss And Made Transfer Monitoring Via CCF And CCF-II (MADMON/MISMON): Function User’s Guide

For More Information

Email DTCC Learning at:

DTCCLearning@dtcc.com

or visit us on the web at:

www.dtccllearning.com

