CF2/MQ Transmission Guides

5.23 Fed Funds Settlement / Settling Bank Balances (FFSBST):

Function User's Guide

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Document History

03/06/2003 New document

03/19/14 The following changes were made to bring the existing document up to current standards.

Revised CCF Header Record description.

Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.

Revised CF2 Header and Trailer Records

Changed CCF-II references to read CF2.

Identified existing CF2 HDR and TRL Record Format as NDM specific.

Corrected "TLR" in Field Description (position 1) to read "TRL".

Added (0001) to Field Description (position 56).

Expanded Filler (position 60) from 15 to ???

Removed Sequence Number field (position 75).

Added FTP specific CF2 Header and Trailer Record Format.

Contents

1. Overview

The FFSBST function will provide Settling Banks with a Legal Entity Settlement balance file. The file will be produced at approximately 4:00 P.M. each day after Final Figures, and will consist of the Bank's Legal Entity Participant accounts and their corresponding NSCC and DTC settlement balances. A net settlement balance will be provided for each participant along with the participants' net debits and credits. NSCC and DTC balances will be listed separately and will be distinguished by an indicator on each record.

1.1 Holiday Processing

All Closed:

Banks, Exchange, DTC and NSCC are all closed: (New Year's Day, Martin Luther King Day, President's Day, Memorial Day, Independence Day (July 4th), Labor Day, Thanksgiving Day and Christmas Day.

Processing will not occur and the file will not be available during this time.

Banks Closed, Exchange, DTC and NSCC Open: (Columbus Day, Veterans Day)

Processing will not occur and the file will not be available during this time.

Banks and DTC Open, Exchange and NSCC Closed: (e.g. Good Friday)

Normal processing will occur and the file will be available during this time.

2. Header and Trailer Records

2.1 The CCF Header Record

NDM users executing NDMDTF01, NDMDTFGP, or NDMDTFSP will receive the following CCF Header record.

The CCF header record's format is as follows:

CCF Header Record Format				
Position	Length	Format	Field Name	Field Description
1	6	Character	Data Type Requested	"FFSBST"
7	6	Character	Data Type Created	"FFSBST"
13	8	Character	Creation Date	Date of data (MM/DD/YY).
21	8	Character	Spool Date	DTC data load date (MM/DD/YY).
29	8	Character	Load Time	DTC 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	???	Character	Filler	DTC use only. Do not use.

2.2 The CF2 Header and Trailer Records

The CF2 Header and Trailer records come in two different formats; NDM and FTP.

NOTE that the Header and Trailer records are identical except for the first and last field of each record.

2.2.1 NDM – CF2 Header and Trailer Records

NDM users executing NDMDTF02 or NDMDTFGH will receive the following:

Position	Length	Format	Field Name	Field Description
				**CF2 Header and Trailer Record Format - NDM**
1	3	Character	Record ID	"HDR" or "TRL"
4	4	Character	Signon ID	Signon ID
8	6	Character	Data Type Requested	"FFSBST"
14	6	Character	Data Type Created	"FFSBST"
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 Time (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-byte records per data type requested. (0001)
60	???	Character	Filler	DTC use only. Do not use.

2.2.2 FTP - CF2 Header and Trailer Records

FTP users will get the following:

Position	Length	Format	Field Name	Field Description
CF2 Header and Trailer Record Format - FTP				
1	3	Character	Record ID	"HDR" or "TRL"
4	8	Character	Sign-on ID	Sign-on ID
12	6	Character	Data Type Requested	"FFSBST"
18	6	Character	Data Type Created	"FFSBST"
24	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
32	8	Character	Spool Date	Data Load Date (MM/DD/YY)
40	8	Character	Load Time	Data Load Time (HH:MM:SS)
48	4	Numeric	Record Length	Record Length of data requested
52	8	Numeric	Record Count	Number of data records in file.
60	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
64	???	Character	Filler	DTC use only. Do not use.

3. FFSBST Data Records

The remaining records on the deblocked file are APIBAL data records whose format is described below.

Position	Length	Format	Field Name	FFSBST Record Format Description
1	1	Character	CCF-TYPE-IND	'*'.
2	1	Character	CCF-TEST-PROD-IND	'P' Production / 'T' Test
3	6	Character	CCF-REC-TYPE	Function name 'FFSBST'.
9	2	Character	CCF-REC-SUFFIX	'01'
11	2	Numeric	CCF-REC-VERSION	Version 01
13	6	Character	CCF-USER-REF	User Reference number.
19	8	Numeric	CCF-ORG-ID	Bank Organization ID.
27	8	Numeric	CCF-BANK-ACCOUNT	Settling Bank number.
35	8	Numeric	CCF-LEGAL-ENTITY	Legal Entity Account number.
43	17	Numeric	CCF-GROSS-DEBIT PIC 9(15)V99	Gross Debit Balance. Right Justified left zero filled
60	17	Numeric	CCF-GROSS-CREDIT 9(15)V99	Gross Credit Balance. Right Justified left zero filled
77	17	Numeric	CCF-NET-DEBIT 9(15)V99	Netted Balance if Debit Right Justified left zero filled
94	17	Numeric	CCF-NET-CREDIT 9(15)V99	Netted Balance if Credit Right Justified left zero filled
111	1	Character	**CCF-PART-IND**	'D' DTC Balance / 'N' NSCC Balance
112	47	Character	Filler	Spaces