11.04 PORS MMI Balance Confirmation - ICM Input Processing via CCF, CCF-II and MDH: POR1 & POR5 Function User's Guide

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1.0   Overview

This document describes how Participants can use the newly developed service for transmitting confirmation of their End of Day payment obligation balances for Money Market Instruments to DTC.

This function is being offered over CCF, CCF-II and MDH. This is a combined user guide describing the MMI balance confirmation procedure, including the required record layout and error conditions, for both CCF and MDH.

Participants should familiarize themselves with the DTC document "INTERFACE CONTROL MANAGER 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.

NOTE: At this time, balance discrepancies may not be reported using CCF, CCF-II or MDH. If a Participant does not confirm his MMI balance due to any discrepancies between his and DTC's balances, the discrepancies must be reported via the PTS function "PORS".

2.0   The POR1 and POR5 Function

A new service in the Computer to Computer Facility (CCF) and Mainframe Dual Host (MDH) has been developed to transmit MMI balance confirmation information from Participant to DTC.

2.1   Availability of POR1 and POR5

A new service in the Computer to Computer Facility (CCF) and Mainframe Dual Host (MDH) has been developed to transmit MMI balance confirmation information from Participant to DTC.

The function names associated with each interface areas follows:

1. CCF - POR5,   CUTOFF TIME = 03:00 PM

2. CCF2 - POR5,   CUTOFF TIME = 03:00 PM

3. MDH - POR1,   CUTOFF TIME = 03:00 PM

2.2   Holiday Processing

This function is available every day that DTC is open.

3.0   PORS MMI Balance Confirmation Record

The input record for the PORS MMI BALANCE CONFIRMATION record is defined below. This record contains transaction header and application detail data.

Note: For MDH up to 10 records may be entered per index block.

The Transaction header is prefixed to every application record.

Position	Length	Format	Field Name	PORS MMI Balance Confirmation Record Field Description
1-1	1	Character	Feedback Indicator	Used to indicate if any errors were encountered during processing. This field is to be left blank on input.
2-2	1	Character	Test/Production Indicator	Used to indicate whether the transaction is to be processed in the "Test" or "Production" environment. This is a required field. T = Test P = Production
3-8	6	Character	Record Type	PORCNF
9-10	2	Numeric	Record Suffix	Used to indicate the "Record #" on single and multiple data records within a transaction.
11-12	2	Numeric	Version Number	Used to indicate which version (e.g.: "latest" or "previous" format) the data is in.
13-18	6	Character	User Reference Number	Used by transmitting party to uniquely identify the transaction. (optional)
19-26	8	Character	Addressee	The entity on behalf of whom the transaction is being processed. Right justified, zero filled for full numeric addresses or "Mnnnnnnn" for non-full numeric addressees.

3.1 PORS MMI Detail

Position	Length	Format	Field Name	POR Record Field Description	Page 2 of 2
27-34	8	Numeric	POR-REPORT-DATE	The reporting date of the MMI balance being confirmed. FORMAT = CCYYMMDD	
35-42	8	Numeric	POR-PAYING-AGT-ID	The number of the DTC Participant identified as the paying agent confirming the MMI balance. It must be an authorized paying agent for the issuer. This is established by DTC's Underwriting Department prior to the creation of the MMI balance. The paying agent number should be right-justification with leading zeroes.	
43-50	8	Numeric	POR-CONF-BAL-DATE	The date the MMI balance was confirmed by the paying agent. FORMAT = CCYYMMDD	
51-70	20	Character	POR-PA-MGMT-NAME	The name of the paying agent user who confirmed the balance.	
71-73	3	Character	POR-MMI-AGGREGATE-NAME	The name given to a group of Money Market Instrument types or "ALL" to confirm all aggregate types. Must be left-justified and blank filled - unless using "ALL" (e.g. "ME", "MU", "ALL").	

4.0   Error Conditions

If any errors occur during processing, the following occurs:

C   CCF/CCF-II users receive their input record with 40 bytes of errors appended to the end of the record
C   MDH users receive a 40 byte area for errors in their "06" return block

The following describes the errors that can be received during the edit of a PORS Balance Confirmation transaction. This error list describes both the Field Identifier and the Error Code. These codes are defined in the DTF files:

C   ICMFLD for Field Identifiers
C   ICMERR for Error Codes

Note: Refer to the Interface Control Management document for specifics relating to the way errors are returned to your system.

Field Name	Field Code	Error Code	Description
POR-REPORT-DATE	BABA	9AAJ	Invalid month for Report date. (i.e., month is not equal to 1-12). Or invalid day for Report date. (i.e., day is not equal to 1-31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1-30 for months 4, 6, 9, 11; day is not equal to 1-28 for month 2 of non-leap year; day is not equal to 1-29 for month 2 of a leap year.)
POR-REPORT-DATE	BABA	9AAF	Report Date is not numeric.
POR-REPORT-DATE	BABA	9ABL	Report Date is greater than the current date.
POR-REPORT-DATE	BABA	RAAA	Report Date is greater than the Confirmation Balance date.
POR-REPORT-DATE	BABA	9AAJ	Invalid Report Date.
POR-REPORT-DATE	BABA	9ABD	Report Date required.
POR-REPORT-DATE	BABA	9ABB	Report Date not found for MMI Type.
POR-REPORT-DATE	BABA	RAAB	Previous Report Date requires confirmation.
POR-PAYING-AGT-ID	CAAK	9ABD	Paying agent number required.
POR-PAYING-AGT-ID	CAAK	9AAF	Paying agent number is not numeric.
POR-PAYING-AGT-ID	CAAK	9AAT	Paying agent number is not a DTC Participant.

Field Name	Field Code	Error Code	Description
POR-PAYING-AGT-ID	CAAK	9AAA	paying agent number is not valid.
POR-CONF-BAL-DATE	BABB	9AAJ	Invalid month for Confirmation Balance date. (i.e., month is not equal to 1-12). Or invalid day for Confirmation Balance date. (i.e., day is not equal to 1-31 for months 1, 3, 5, 7, 8, 10, 12; day is not equal to 1-30 for months 4, 6, 9, 11; day is not equal to 1-28 for month 2 of non-leap year; day is not equal to 1-29 for month 2 of a leap year.)
POR-CONF-BAL-DATE	BABB	9AAF	Confirmation Balance Date is not numeric.
POR-CONF-BAL-DATE	BABB	9ABL	Confirmation Balance Date is greater than Today's date.
POR-CONF-BAL-DATE	BABB	9ABD	Confirmation Balance Date required.
POR-PA-MGMT-NAME	HAAJ	9ABD	No user name supplied.
POR-MMI-AGGREGATE-NAME	HAAK	9ABD	No aggregate name supplied.
POR-MMI-AGGREGATE-NAME	HAAK	9AAA	Aggregate name is invalid.