

Fixed Income Clearing Corporation

Getting Started with EPN MQ

DTCC

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Introduction

The Electronic Pool Notification (EPN) System is a real-time store and forward message switch that provides an electronic communication network for transmitting MBS pool allocation information quickly, efficiently, and reliably. EPN is operated by the Mortgage-Backed Securities Division (MBSD) of the Fixed Income Clearing Corporation (FICC), a wholly owned subsidiary of Depository Trust & Clearing Corporation.

The purpose of this document is to provide a starting guide for clients that wish to access DTCC's MQ Series real-time message-based interface to for EPN message submission.

Participants and other authorized users of the Guide will find the most current version of the Guide on FICC's internet site, <http://www.dtcc.com/clearing-services/ficc-mbsd/ficc-mbsd-user-documentation>.

1. Initial

- a. Has the EPN message layout formats changed?
 - i. **A: No. The existing EPN message layout for each message type will be maintained. Please see the [MBS EPN Message Layouts](#) document for details regarding messages layouts for processing messages via EPN.**
- b. Have any EPN Guidelines changed?
 - i. **A: No. The existing EPN Guidelines will be maintained. Please refer to the [MBS EPN Guidelines and Codes](#) for the latest copy of the guidelines and codes.**

2. The Onboarding (New Member) or Lifecycle Events (Existing Member) Process

- a. What are the phases of the Integration Process?
 - i. **A: The following phases must be completed within the Integration Process for existing and new EPN clients: *Initial Start; Training; Connectivity; UAT; Pre Go-Live; Post Go-Live***
 1. What forms, if any, need to be filled to get started?
 - a. **A: AutoRoute Request Form, Access Coordinator (AC) Request Form, EPN CTCI (Computer to Computer Interface) Message Routing Form, MQ Page 1, and SMART Router Exchange Form (REF)**
 2. What is the onboarding process for MQ?
 - a. **A: MQ Page 1 for UAT and Prod**
 3. What, if any, are the technical requirements for MQ, network, etc.?
 - a. **A: The CAPS team will work with you on the technical requirements. Please see the CAPS Connectivity Management (CCM) process slide for a full explanation of the process.**
 4. What are the configuration details needed for the creation remote queues (client)?
 - a. **A: You will submit an MQ Page 1 form and the CAPS team will return an MQ Page 2 with configuration details.**
 5. What details needed for the Mainframe queue?
 - a. **A: The queue details will be provided on the MQ Page 2 form returned to you by the CAPS team.**
- b. What are the phases of the connectivity management process?
 - i. **A:**
 1. **Gathering Requirements.** The Gathering Requirements phase is where information is exchanged about the requirements, the scope is set, and forms are exchanged. This phase consists of one to several conference calls with network and technical staff on both sides. It is requested that firms send technical staff to the connectivity onboarding conference calls that are familiar with file transfer protocols, firewall setups, network issues, and general systems connectivity and interoperability.
 2. **Connectivity Provisioning.** The Connectivity Provisioning phase is the core phase of the connectivity process. Network, systems,

and application updates, along with security/access credentials, are done in this phase. If a circuit is not necessary, the lead time associated with this phase may be as short as two (2) weeks. Otherwise, the lead time could be as long as 6-12 weeks when a T1 circuit or greater is required. The Connectivity Provisioning lead time does not include any necessary connectivity testing – which is included in the next phase of the process. Application testing is also not included in the phase (e.g. pre-prods, post-connectivity application testing).

3. **Network & Interoperability Testing.** Network and Interoperability Testing involves initial network testing such as router/circuit testing and telnet tests along with bringing up all of the components for interoperability testing. Access credentials are also tested in this phase. The lead time for this phase depends on the complexity of the onboarding project and the needs of the client.
4. **Data Delivery.** The final phase, Data Delivery, involves the firm subscribing to the desired data and the setup processes required to receive input data and to deliver output data. Data delivery also includes message delivery.

c. What is the lead time for fulfillment?

- i. **A: Varies on clients' ability to provide all required documentation, Connectivity set-up, and testing within the environment. For the connectivity set-up the approximate timelines for each phase can be found below:**

Phases and Approximate Timelines

Phase	Time
Gathering Requirements	1 day + (may take several days depending on client needs and scope of the project)
Connectivity Provisioning	Averages 10 days (non-circuit) 6 – 12 weeks (circuit required) For Large Projects – Provisioning can span several months (e.g. data center migration).
Testing	Network testing: 1 day Interoperability testing: 1 - 5 days +* For Large Projects – several iterations of testing may be required.
Data Delivery (setup & training)	5 days +* For Large Projects – data delivery may be divided into phases to accommodate client data ingestion rules.

- Note: The amount of time spent in testing and data delivery is highly client dependent - thus those times will most likely be variable. This does not include the pre-prod testing and setting of go-live dates.
- Being aware of the phases allows a more accurate completion estimate and facilitates setting the client's expectations.

d. What is the team's contact information? (Distribution List/Phone Numbers)

i. **A: The FICC Integration team can be reached via email address:**

FICCIntegration@dtcc.com

The CAPS team can be reached via email address:

ficconnectivity@dtcc.com. Or, you may call the hotline at 888-382-2721, option 6, 2.

3. PSE Testing

a. What is the testing process in the testing environment?

i. **A: Successful completion of the test scripts.**

b. How do I test in the testing environment (PSE)?

i. **A: Participants will be given access to the test environment after PSE connectivity has been established and confirmed.**

c. Will test scenarios be given to clients?

i. **A: Test scripts will be provided.**

d. Is the onboarding process different from Production? (If so, how is it different?)

i. **A: No, access to production will be given once all onboarding/testing requirements have been completed.**

e. How long is testing in the testing environment?

i. **A: It will vary from a few days to a couple weeks (determined by client's comfort level with the process within the PSE region).**

- f. How many participants will test in the testing environment?
 - i. **A: All existing CTCI participants looking to take advantage of this service will need to complete testing prior to going live.**
- g. I'm an EZPool User and I don't use CTCI for EPN message submission. How does this change impact?
 - i. **A: EZPool users can continue to use EZPool web as they would normally.**

4. Production Verification

- a. How do I check connectivity in the production environment?
 - i. **A: If you currently have dedicated connectivity, you can perform simple telnet tests to determine if you have connectivity to the systems on which EPN MQ is running. If you do not have connectivity, you will need to work with our connectivity team (CAPS) to first gain connectivity.**
- b. What is the maintenance window for the production configuration verification?
 - i. **A: The CAPS team will work with you on configuration verification. Once you send in the MQ Page 1 form the provisioning process starts and CAPS will guide you through the process of channel establishment.**
- c. What production support will be available on the GO-LIVE date?
 - i. **A: The CAPS team will be available for any connectivity issues on go-live date. Other teams will be available as necessary.**

5. EPN

- a. Has the EPN message layout formats changed?
 - i. **A: No. The existing EPN message layout for each message type will be maintained. Please see the [MBS EPN Message Layouts](#) document for details regarding messages layouts for processing messages via EPN.**
- b. Are all existing message types still supported?
- c. **A: The Heartbeat Primary (HP), Logon (LO), and Heartbeat Acknowledgement (HA) message types will not be available for clients using MQ. All other EPN messages types will be supported.**
- d. **RR, LS, and SR messages will still be supported for MQ submitted messages. Sequence Number gap detections will be maintained. While optional, it is highly recommended to implement these messages types for Gap Detection and Replay Capabilities during Disaster Recovery and normal operations.**
- e. How can I tell if I'm still connecting to FICC without the Heartbeat messages?
 - i. **A: HP messages are no longer required because of the underlying MQ infrastructure.**
- f. Does introducing MQ to EPN change anything with EPN?
 - i. **A: Yes.**
 1. **As part of the onboarding process, clients will need to identify a single connection for inbound and outbound messages.**
 2. **See the [MQ Implementation Guide](#) for EPN on the [MBSD User Documentation Page](#)**