



CCF/CCF-II/MDH Transmission Guides

08.25 DTC Agent File (BMA1/5), CCF-II and MDH: Function User's Guide



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08.25 DTC Agent File (BMA1/BMA5) via CCF, CCF-II and MDH: Function User's Guide

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Document History:

09/20/13 Added "for Dividend", "for Redemption", "for Redemption" in Positions 36, 45, 53, and 61.
"If entered, Accrual Beginning Date must also be entered_" in position 77
Positions 36, 45, 53, and 61 now "Required" for All.
Positions 69 - 244 Changed from "Optional" to "Required"



1. Objectives of This Chapter

The objectives of this chapter are to:

- Describe the purpose of DTC's Bond Administrator Ann Detail file
- Provide specifics of the required detail input record.

2. Overview

This document describes how dividend and redemption paying agents can use the Interface Control Management (ICM) process to transmit revised rates, late call and revised call information to DTC's Announcement system, thereby reducing manual intervention. Please note that even though the function is available until 8:00 PM on weekdays, the information intended for the current settlement date must be received by DTC by 2:30PM in order to be reflected in that day's settlement. This rule does not apply to future settlement dates.

This function is available over CCF, CCF-II and MDH. This is a combined User Guide for both CCF and MDH. It is recommended that agents 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, including specifics relating to operation, error processing and recovery for CCF, CCF-II and MDH transmissions.

2.1 Function Names and Available Times

The transmission modes utilized will be CCF/MDH, FTP and Connect-Direct (formerly known as NDM, Network Data Movers):

- CCF/MDH allows Participants or service providers to interact directly with DTC via their IBM Mainframes
- Connect-Direct is a vendor-supplied software (Sterling Commerce) that enables connections to be made between DTC, other mainframe, mini-computers and PCs using diverse operating systems.
- FTP is part of CCF (Computer to Computer Facility) family of software and extends file exchange capabilities to PCs, microcomputers and minicomputers.

The function names and available times associated with each interface are as follows:

Interface	Function name	Available from	Available to
MDH	BMA1	0700	2000
CCF	BMA5	0700	2000
CCF-II	BMA5	0700	2000



3. DTC Agent File Detail Input Record

The input record for the Bond Administrator Ann Detail record is defined below. This record contains a Transaction Header (positions 1 through 26) and application detail data and has a record length of 475 bytes. Users of the MDH interface can enter up to 10 records per input block.

Position	Length	Format	Field Name	Transaction Header
Positions 1 through 26: Transaction Header				
1	1	Character	Feedback Indicator	Leave blank on input On output, indicates whether any errors were encountered during processing
2	1	Character	Production/Test Indicator	(Required) indicator of whether the transaction is to be processed in the Test or Production environment. P = Production T = Test.
3	6	Character	Record Type	Value 'BMADTL'
9	2	Numeric	Record Suffix	Indicates the Record # on single and multiple data records within a transaction. Default is "01" for this application.
11	2	Numeric	Version Number	Used to indicate which version (for example, 'latest' or 'previous' format) the data is in. Default is "01" for this application.
13	6	Character	User Reference Number	(Optional) used by transmitting party to uniquely identify the transaction
19	8	Character	Addressee	For numeric IDs: 8-digit identifier of the entity on behalf of whom the transaction is being processed; right aligned, zero filled For non-full numeric addressees: <i>Mnnnnnnn or Nnnnnnnn</i>



Position	Length	Format	Field Name	Dividend Bond Administrator Ann Detail Input Record Description
Positions 27 through 475: Bond Administrator Ann Detail Input Record				
27	9	Character	CUSIP	(Required) 9-character Security CUSIP number; left aligned
36	8	Character	Payment Date	(Required) <i>ccyymmdd</i>
44	1	Character	Principal Distribution Type	(Required) identify type of payment: X(1) Random Lot Call = 1 Optional Termination (PUT) and Random Lot Call = 2 Pass-through of Principal = 3 Final (Factor/Value to Zero) = 4 Full redemption = 5 Notional Balance = 6 Sinking Fund = 7
45	8	Character	Maturity/ Redemption Date	(Required) <i>ccyymmdd</i> Maturity or Redemption Date; The date the principal becomes due and payable. Default to 99999999 for no value
53	8	Character	Record Date	(Required) <i>ccyymmdd</i> Dividend Record Date Default to 99999999 for no value
61	8	Character	Publication Date	(Required) <i>ccyymmdd</i> Publication Date Default to 99999999 for no value
69	8	Character	Accrual Beginning Date	(Required) for interest payment. <i>ccyymmdd</i> Start of interest period. <i>If entered, Accrual End Date must also be entered.</i> Default to 99999999 for no value
77	8	Character	Accrual End Date	(Required) for interest payment. <i>ccyymmdd</i> End of interest period Default to 99999999 for no value
85	3	Numeric	Accrual Period	(Required) 9(3) Span of days between Accrual Beginning and Accrual End Date. <i>Must be entered if both Accrual Beginning and End Date are entered.</i> Default to 999 for no value



Position	Length	Format	Field Name	Dividend Bond Administrator Ann Detail Input Record Description
88	10	Numeric	Pass Thru Interest Rate	(Required) 9(2)v9(8) The interest rate on a fixed/floating rate security, which is used to calculate interest for the current payment. Note: CMOs one rate, VRDOs multiple rates, based on reset periods. Default to 9999999999 for no value
98	1	Character	Interest Calculation Type	Required. X(1). Method of Interest Calculation 30/360 = 1 Actual/360 = 2 Actual/365 = 3 Actual/366 = 4 Default to 9 for no value
99	11	Numeric	Interest Rate Per 1000	Required. 9(5)v9(6). The total amount of interest paid per thousand for the current distribution date. Default to 9999999999 for no value
110	11	Numeric	Dividend Rate Per Share	Required. 9(5)v9(6). The total amount of income paid per share for the current distribution date Default to 9999999999 for no value
121	11	Numeric	Principal Rate Per 1000	Required. 9(5)v9(6). The total amount of principal paid per thousand for the current distribution date Default to 9999999999 for no value
132	11	Character	Interest Shortfall	Required. Express as character field, using the '-' to denote a negative value prior to the value: ie. -99.9999999. Positive values may be expressed with a '+' sign. The total characters including sign and decimal point is 11. The excess of interest accrual per thousand over interest actually collected on the underlying loans for the current accrual period. This field of data is only populated if the shortfall decreases the current interest payment. Default to 9999999999 for no value
143	11	Character	Realized Loss Per Dollar	Required. Express as character field, using the '-' to denote a negative value prior to the value: i.e. -9.99999999. The total characters including sign and decimal point is 11. The amount of principal collected less than the scheduled principal distribution per dollar for the current accrual period. This field of data is only populated if the realized loss decreases the current factor. Default to 9999999999 for no value



Position	Length	Format	Field Name	Dividend Bond Administrator Ann Detail Input Record Description
154	11	Character	Realized Gain Per Dollar	Required. Express as character field, using the '+' to denote a positive value i.e. +9.99999999. The total characters including sign and decimal point is 11. The amount of principal collected in excess of the scheduled principal distribution per dollar for the current accrual period. This field of data is only populated if the realized gain increases the current factor. Default to 9999999999 for no value
165	11	Character	Negative Amortization Per Dollar	Required. Express as character field, using the '-' to denote a negative value prior to the value: i.e. -9.99999999. Positive values may be expressed with a '+' sign. The total characters including sign and decimal point is 11 The amount of unpaid interest accrued and added to the principal balance per dollar for the specified period. This field of data is only populated if negative amortization decreases the current interest payment and increases the current factor. Default to 9999999999 for no value
176	14	Numeric	Beginning Pay Factor	Required. 9(2)v9(12). The factor (expressed as a decimal) is created by dividing the remaining principal balance of a security as of the end of the previous accrual period by the original principal balance of the security. Default to 99999999999999 for no value.
190	14	Numeric	Ending Pay Factor	Required. 9(2)v9(12). The factor (expressed as a decimal) is created by dividing the remaining principal balance of a security as of the end of the current accrual period by the original principal balance of the security. Default to 99999999999999 for no value.
204	11	Numeric	Minimum Denomination	Required. 9(11)v. The denomination on which the random lot call is processed Default to 999999999999 for no value.
215	15	Numeric	DTC Total Principal Distribution	Required. 9(13)v99. The total amount of principal paid on a security for the current distribution date Default to 9999999999999999 for no value.
230	15	Numeric	DTC Total Interest Distribution	Required. 9(13)v99. The total amount of interest paid on a security for the current distribution date Default to 9999999999999999 for no value.
245	8	Character	Paying Agent Id	Required. X(8) Agent Identification number
253	223	Character		Filler. Reserved for future use. Spaces or all 9s.



3.1 CCF And CCF-II Transmission Trailer Record (“TLR”)

The Trailer Record must be the last record of each CCF-II transmission.

Position	Length	Format	Field Name	Summary Total Field Description
1	1	Character	Feedback Indicator	Leave blank on input. On output, indicates whether any errors were encountered during processing.
2	1	Character	Test/Production Indicator	Distinguishes between an actual production transaction and a test transaction: P = Production T = Test.
3	6	Character	Record Type	‘BMATLR’
9	2	Numeric	Record Suffix	Indicates the Record # on single and multiple data records within a transaction. . Default is “01” for this application
11	2	Numeric	Version Number	Version number that defines the record format. . Default is “01” for this application
13	6	Character	User Reference Number	(Optional) Used by transmitting party to uniquely identify the transaction. Code spaces
19	8	Character	Addressee	For numeric IDs: 8-digit identifier of the entity on behalf of which the transaction is being processed; right aligned, zero filled For non-full numeric addressees: <i>Mnnnnnnn or Nnnnnnnn</i> .
27	7	Numeric	Total Record Count	The total record count for all Data Records in this transmission. The total excludes the Trailer Record and must equal the DTC-calculated total record count.
34	13	Numeric	Total Quantity Amount	The total quantity amount for all Data Records in this transmission. Must equal the DTC-calculated total quantity amount, or zero if not applicable.
47	15	Numeric	Total Dollar Amount	The total dollar amount for all Data Records in this transmission. Must equal the DTC-calculated total dollar amount, or zero if not applicable.
62	08	Character	Paying Agent Id	Required. X(8) Agent Identification number
70	406	Character	Filler	For DTC Use only.



4. Error Conditions

In the case of errors that occur during processing, the following occurs:

- CCF/CCF-II 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 lists errors that can be received during the edit of a Dividend Expected CUSIP Payment transaction. This error list describes both the Field Identifier and the Error Code. These codes are defined in the DTF files: ICMFLD for Field Identifiers; ICMERR for Error Codes.

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

Error Description	Field Code	Message Code
Function Unavailable	JAAA	9ABJ
Past Cutoff Time	AAAA	9AAL
Invalid Commarea/Record Type	AAAA	9AAA
Invalid Transmission Trailer Record	AAAC	9AAA
Invalid Accrual Period	BACW	9AAA
Invalid Pass Thru Interest Rate	FAAP	9AAA
Invalid Interest Calculation Type	FAQQ	9AAA
Invalid Interest Distribution per 1000 shares	FAAR	9AAA
Invalid Dividend Rate	DACL	9AAA
Invalid Principal Rate	FAAS	9AAA
Invalid Current Payment Factor	FAAT	9AAA
Invalid Previous Payment Factor	FAAU	9AAA
Invalid Interest Shortfall	FAAV	9AAA
Invalid Real Loss per Dollar	FAAZ	9AAA
Invalid Real Gain per Dollar	FAA1	9AAA
Invalid Negative Amortization	FAAY	9AAA
Invalid Payable Date	BACT	9AAA
Invalid Redemption Maturity Date	BAB1	9AAA
Invalid Record Date	BABQ	9AAA
Invalid Publish Date	BAB2	9AAA



Error Description	Field Code	Message Code
Invalid Accrual Begin Date	FAAW	9AAA
Invalid Accrual End Date	FAAX	9AAA
Invalid Total Interest Distribution	FAA2	9AAA
Invalid Total Interest Distribution	FAA3	9AAA
Invalid Minimum Denomination	DABR	9AAA