DTCC | *Important Notice*
The Depository Trust Company

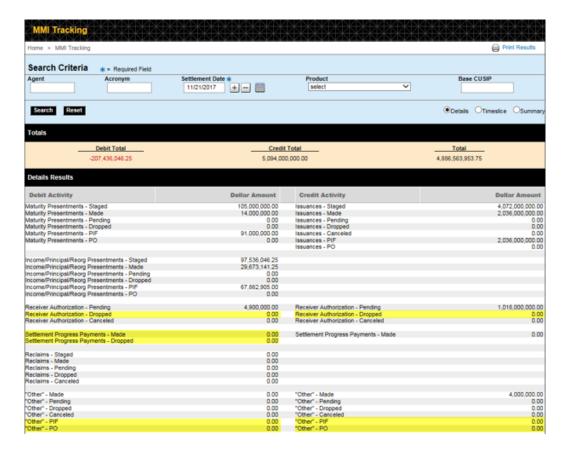| B #:	B7307-17
Date:	November 29, 2017
To:	All Clients
Category:	Settlement /Asset Servicing
From:	Settlement Product Management
Attention:	Managing Directors/Vice President/Directors/Managers
Subject:	MMI Tracking Screen Enhancements

The purpose of this notice is to inform our Issuing and Paying Agent (IPA) clients that the MMI Tracking screen in Settlement Web will be enhanced to include new values in the Details, Summary and Timeslice screens.

The MMI tracking screens have been enhanced and go live on 12/1/2017. The following changes will be made in each of the views.

Details

The highlighted portions below have been added to the screen to allow an IPA to view their Pending Issuer Funding (PIF) and Pending Optimization (PO) values for 'Other.' The 'Other' category includes all transactions not specific to Maturity, Income, Principal and Reorg Presentments (MP/IP/PP/RP) values.
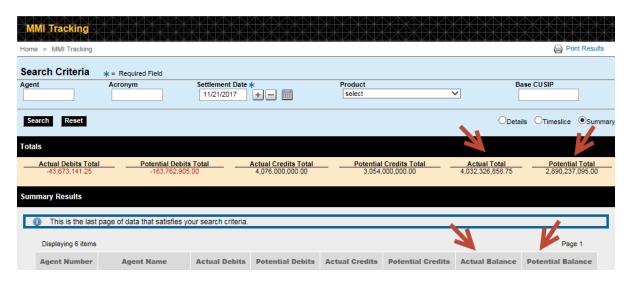
The 'Receiver Authorization – Dropped' field and 'Settlement Progress Payments (Made and Dropped)' have been added. IPA's will be able to view their Settlement Progress Payments at the base CUSIP level.
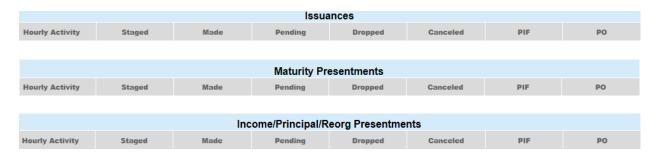
Summary

The summary screen has been enhanced to include PIF and PO values for MP/IP/PP/RP values in the 'Potential Debits' column. The 'Potential Credits' column includes PIF and PO values for Issuances.

'Totals' has been expanded to include 'Actual Total' and 'Potential Total.' The 'Balance' column has been expanded to include 'Actual Balance' and 'Potential Balance.'

Timeslice

The Timeslice view has been enhanced to include PIF and PO columns in the Issuances, Maturities, Income/Principal and Reorg Presentments.

Issuances							
Hourly Activity	Staged	Made	Pending	Dropped	Canceled	PIF	PO

Maturity Presentments							
Hourly Activity	Staged	Made	Pending	Dropped	Canceled	PIF	PO

Income/Principal/Reorg Presentments							
Hourly Activity	Staged	Made	Pending	Dropped	Canceled	PIF	PO

The 'Returns' category was renamed to 'Reclaims'.

Reclaims					
Hourly Activity	Staged	Made	Pending	Dropped	Canceled

Questions regarding this important notice may be directed to your Relationship Manager.

Appendix

Details Screen

==Overall:==
Actual Debits Total + Potential Debits Total = Debit Total (on Time slice and Detail)
Actual Credits Total + Potential Credits Total = Credit Total (on Time slice and Detail)

==Debit Total== = made MP + pend MP + drop MP + PIF MP + PO MP
+ made IP/PP/RP + pend IP/PP/RP + IP/PP/RP drop + IP/PP/RP PIF + IP/PP/RP PO
+ pend RAD (debit) + dropped RAD(debit)
+ made SPP (debit) + dropped SPP (debit)
+ made Reclaims + pending Reclaims + dropped Reclaims
+ made Other (debit) + pend Other(Debit) + dropped Other (Debit) + PIF Other (debit) + PO Other (debit)

==Credit Total== = made ISS + pend ISS + drop ISS + PIF ISS + PO ISS
+ pend RAD (credit) + dropped RAD(credit)
+ made SPP (credit)
+ made Other(credit) + pend Other(credit) + dropped Other(credit) + PIF Other(credit) + PO Other(credit)

==MP Staged== = MP pending + MP made + MP drop + MP PIF+ MP PO

==IP/PP/RP Stage== = Pending IP/PP/RP + made IP/PP/RP + drop IP/PP/RP + PIF IP/PP/RP + PO IP/PP/RP

==Reclaim Staged== = Reclaim made + Reclaim pending + Reclaim dropped + Reclaim cancelled

Summary Screen

==Actual Debits Total== = Made debits + Dropped debits **(when dropped BEFORE valued cutoff)**

==Potential Debits Total== = Pended debits (including all PIF/PO) + Dropped debits **(when dropped AFTER valued cutoff)**

==Actual Credits Total== = Made credits + Dropped credits **(when dropped BEFORE valued cutoff)**

==Potential Credits Total== = Pended credits (including all PIF/PO) + Dropped credits **(when dropped AFTER valued cutoff)**

==Actual Total== = Actual Credits Total – Actual Debits Total

==Potential Total== = Potential Credits Total – Potential Debits Total

==Actual Balance== = Actual Credits – Actual Debits

==Potential Balance== = Potential Credits – Potential Debits