Asset Services

9.8 CONVERSION ANNOUNCEMENT SYSTEM (DTFCA) VIA CCF/CCF-II: FUNCTION USER'S GUIDE

AUGUST 25, 2023

TABLE OF CONTENTS

OBJECTIVES OF THIS CHAPTER

The objectives of this chapter are to give information about:

- The Conversion Announcement System (DTFCA)
- Required transmission record formats

CONVERSION ANNOUNCEMENT SYSTEM

The DTFCA function provides users with DTC Conversion Announcement information in the form of machine-readable records. Each record contains:

- The CUSIP number eligible for conversion by DTC

- The Conversion Announcement indicator

- Conversion Announcement rates

DTFCA Availability

DTF/DTFCA is normally available from 2:00 a.m. until 5:00 p.m. (Eastern Time).

DTFCA RECORD FORMATS

DTFCA transmissions consist of:

1. (For CCF users) a CCF Header Record, or (for CCF-II Users) a CCF-II Header Record; the Header Record contains information about the creation of the file

2. A DTFCA Data Record

3. (For CCF-II Users only) a CCF-II Trailer Record

The required formats of these records are described in the following subsections.

CCF Header Record

The first record on the function file is a Header Record when HEADER=YES is specified as a CCFDTFDB parameter. The Header Record contains information regarding the creation of the file. The CCF Header Record format is shown below:

CCF Header Record Format				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	6	Character	Record Type Requested	DTFCA
7	6	Character	Record Type Created	DTFCA
13	8	Character	Data Creation Date	*mm/dd/yy*
21	8	Character	DTC Data Load Date	*mm/dd/yy*
29	8	Character	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.

CCF-II Header and Trailer Records

The format of each CCF-II Header and Trailer Record is as described below.

Note:

The Header and Trailer Records are identical except for the first and last field of each record.

Position	Length	Format	Field Name	Field Description
CCF-II Header and Trailer Record (DTC Transmits to User)			
1	3	Character	Record ID	HDR or TLR
4	4	Character	Signon ID	Signon ID
8	6	Character	Data Type Requested	DTFCA
14	6	Character	Data Type Created	DTFCA
20	8	Character	Data Creation Date	*mm/dd/yy*
28	8	Character	Data Load Date	*mm/dd/yy*
36	8	Character	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	Segments per Data Type	Number of 80-byte records per data a type requested
60	15	Character	Filler	DTC use only; do not use.
75	6	Numeric	Numbering Sequence	Numbering sequence, used as a data integrity check HDR 000000 TLR 999999

Data Records

Each data record contains:

- The CUSIP number eligible for conversion by DTC

- The Conversion Announcement indicator

- The Conversion Announcement rate

An eligible CUSIP can be converted from one of three underlying Conversion Announcement CUSIPS. If there is no Underlying CUSIP, there are spaces and zeroes in the data area. The format of the DTF/DTFCA Data Record is shown below.

Format of DTF/DTFCA Data Record (Part 1 of 2)				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	2	Character	Country	US
3	9	Character	Convertible CUSIP Number	9-character issue identifier
12	1	Character	International Check Digit	0
13	8	Numeric	Last Conversion Announcement Conversion Date	ccyymmdd
21	8	Numeric	Conversion Announcement Agent	8-digit agent identifier
1st Underlying Conversion Announcement CUSIP: Positions 29 through 52				
29	2	Character	Country	US
31	9	Character	First Underlying CUSIP number	9-character issue identifier
40	1	Character	International Check Digit	0
41	1	Character	First Underlying Conversion Indicator	D divide M multiply
42	11	Numeric	First Underlying Conversion Rate	Format 9(5)V9(6)
2nd Underlying Conversion Announcement CUSIP: Positions 53 through 76				
53	2	Character	Country	US
55	9	Character	Second Underlying CUSIP Number	9-digit issue identifier
64	1	Character	International Check Digit	0

Position	Position	Position	Position	Position
Format of DTF/DTFCA Data Record (Part 2 of 2)				
65	1	Character	Second Underlying Conversion Indicator	D divide M multiply
66	11	Numeric	Second Underlying Conversion Rate	Format 9(5)V9(6)
3rd Underlying Conversion Announcement CUSIP: Positions 77 through 100				
77	2	Character	Country	US
79	9	Character	Third Underlying CUSIP Number	9-character issue identifier
88	1	Character	International Check Digit	0
89	1	Character	Third Underlying Conversion Indicator	D divide M multiply
90	11	Numeric	Third Underlying Conversion Rate	Format 9(5)V9(6)
101	30	Character	Agent Name	Name

For More Information

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