



CF2/MQ Transmission Guides

8.12 CSHDAL: Function User's Guide

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Document History

03/01/02	Added “DR” Dynamic Rate Change Payment/Charge to byte 204.
11/01/10	Added “66P” as a valid Activity Type. Added Customer Id, starting at byte 361, for a length of 20 bytes, for use with 66P activity types
11/18/14	<p>The following changes were made to bring the existing document up to current standards.</p> <p>Revised CCF Header Record description.</p> <p>Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.</p> <p>Revised CF2 Header and Trailer Records</p> <p>Changed CCF-II references to read CF2.</p> <p>Identified existing CF2 HDR and TRL Record Format as NDM specific.</p> <p>Corrected “TLR” in Field Description (position 1) to read “TRL”.</p> <p>Added (0001) to Field Description (position 56).</p> <p>Expanded Filler (position 60) from 15 to ???</p> <p>Removed Sequence Number field (position 75).</p> <p>Added FTP specific CF2 Header and Trailer Record Format.</p>

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1. Overview

The DTC CSHDAL function gives the User/Participant the ability to request Money Market Instrument (MMI) Cash Allocation records from DTC.

This is a combined user guide describing CSHDAL, CSHDPJ, CSHDUN, CSHRAL, CSHRPJ, and CSHRUN files being made available via NDM and FTP, Users who communicate with DTC via CF2 (NDM or FTP) should read the appropriate CF2 System User Guide.

1.1 The CSHDPJ Function

At approximately 4:00 a.m. Monday through Friday, DTC will provide Participants with a projected allocation file for MMI Interest and Principal Payments. This file will contain all the projected allocations for the current day plus the upcoming five DTC settlement (non-bank holidays) business days.

1.2 The CSHRPJ Function

At approximately 4:00 a.m. Monday through Friday, DTC will provide Participants with a projected allocation file for MMI Maturity and Reorganization Presentments. This file will contain all the projected allocations for the current day plus the upcoming five DTC settlement (non-bank holidays) business days.

1.3 The CSHDAL Function

At approximately 4:00 p.m., DTC will provide Participants with a file of all MMI Interest and Principal payments allocated on the current business day.

1.4 The CSHRAL Function

At approximately 4:00 p.m., DTC will provide Participants with a file of all MMI Maturity and Reorganization Presentment payments allocated on the current business day.

1.5 The CSHDUN Function

At the end of the business settlement period each day, DTC will produce a file of all unallocated MMI Interest and Principal payments. This file will be available at approximately 4:00 p.m.

1.6 The CSHRUN Function

At the end of the business settlement period each day, DTC will produce a file of all unallocated MMI Maturity and Reorganization Presentment payments. This file will be available at approximately 4:00 p.m.

1.7 CSHDAL Transmission Modes

CSHDAL files are available via CF2 (NDM and FTP). Dependent upon the process used, files will contain a CCF Header record followed by the Detail records, or CF2 Header and Trailer records separated by the Detail Records.

The formats for the CCF Header record, CF2 Header and Trailer records, and the Detail records are described in the following sections.

1.7.1 CSHDAL Availability

The CSHDAL functions are normally available at the following times:

- *CSHDPJ 4:00 a.m. - 4:00 p.m. (projected Interest and Principal Allocations)
- *CSHRPJ 4:00 a.m. - 4:00 p.m. (projected Maturity and Reorg Presentments)
- *CSHDAL 4:00 p.m. (Allocated Interest and Principal payments)
- *CSHRAL 4:00 p.m. (Allocated Maturity and Reorg presentments)
- *CSHDUN 4:00 p.m. (Unallocated Interest and Principal allocations)
- *CSHRUN 4:00 p.m. (Unallocated Maturity and Reorg Presentments)

1.7.2 Holiday Processing

The CSHDAL files will be available on all non-bank holidays.

2. Header and Trailer Records

2.1 The CCF Header Record

NDM users executing NDMDTF01, NDMDTFGP, or NDMDTFSP will receive the following CCF Header record.

The CCF header record's format is as follows:

CCF Header Record Format				
Position	Length	Format	Field Name	Field Description
1	6	Character	Data Type Requested	CSHDAL CSHDPJ, CSHDUN, CSHRAL, CSHRPJ, or CSHRUN. (In special instances where data must be reloaded this name will correspond with the SPECx name).
7	6	Character	Data Type Created	CSHDAL, CSHDPJ, CSHDUN, CSHRAL, CSHRPJ, or CSHRUN.
13	8	Character	Creation Date	Date of data (MM/DD/YY).
21	8	Character	Spool Date	DTC data load date (MM/DD/YY).
29	8	Character	Load Time	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.

2.2 The CF2 Header and Trailer Records

The CF2 Header and Trailer records come in two different formats; NDM and FTP.

NOTE that the Header and Trailer records are identical except for the first and last field of each record.

2.2.1 NDM – CF2 Header and Trailer Records

NDM users executing NDMDTF02 or NDMDTFGH will receive the following:

CF2 Header and Trailer Record Format - NDM				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	"HDR" or "TRL"
4	4	Character	Signon ID	Signon ID
8	6	Character	Data Type Requested	CSHDAL (In special instances where data must be reloaded this name will correspond with the SPECx name).
14	6	Character	Data Type Created	CSHDAL, CSHDPJ, CSHDUN, CSHRAL, CSHRPJ, or CSHRUN.
20	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
28	8	Character	Spool Date	Data Load Date (MM/DD/YY)
36	8	Character	Load Time	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	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
60	???	Character	Filler	DTC use only. Do not use.

2.2.2 FTP - CF2 Header and Trailer Records

FTP users will get the following:

CF2 Header and Trailer Record Format - FTP				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	"HDR" or "TRL"
4	8	Character	Sign-on ID	Sign-on ID
12	6	Character	Data Type Requested	CSHDAL (In special instances where data must be reloaded this name will correspond with the SPECx name).
18	6	Character	Data Type Created	CSHDAL CSHDPJ, CSHDUN, CSHRAL, CSHRPJ, or CSHRUN.
24	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
32	8	Character	Spool Date	Data Load Date (MM/DD/YY)
40	8	Character	Load Time	Data Load Time (HH:MM:SS)
48	4	Numeric	Record Length	Record Length of data requested
52	8	Numeric	Record Count	Number of data records in file.
60	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
64	???	Character	Filler	DTC use only. Do not use.

2.3 Standard ICM Transaction Header

The first 26 bytes of each record returned contains the following standard ICM header information:

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	* (asterisk) to indicate an output message.
2	1	Character	Test/ Production Indicator	Values are: 'T' = Test 'P' = Production
3	6	Character	Record Type	Value is 'CSHDAL' CSHDPJ, CSHDUN, CSHRAL, CSHRPJ, or CSHRUN .
9	2	Numeric	Record Suffix	Value is always '01'
11	2	Numeric	Version Number	Indicates which version of the data record formats is being used. The value for Phase I is always '01'.
13	6	Character	Filler	Spaces
19	8	Character	Addressee	The entity on behalf of whom the transaction is being processed. (Right aligned zero filled).

3. CSHDAL Detail Record

The format of the CSHDAL Detail Record is described below.

Position	Length	Format	Field Name	Field Description
27	8	Character	Primary Participant Number	The primary Participant on behalf of whom the transaction is being processed. Right aligned zero filled.
35	8	Numeric	Allocation Date	Only for projected files (CSHDPJ, CSHRPJ) - contains expected allocation date. CCYYMMDD format. Other files will contain zeroes.
43	6	Numeric	Time Item Allocated	HHMMSS format.
49	1	Character	Department	"D" = Dividends "C" = Corporate Reorg "R" = Redemption.
50	3	Character	Activity Type	For activities with 2 characters the first two bytes will contain the activity and the last byte will be spaces. "08" Cash Dividends "13" Bond Interest "25" Principal Payment "66P" Special PUTS "74" Corp Partial Call "75F" Corp Full Call "75M" Corp Maturity "76" Muni Partial Call "77F" Muni Full Call "77M" Muni Maturity.
53	2	Character	CUSIP Country	CUSIP Country Code.

Position	Length	Format	Field Name	Field Description
55	9	Character	Primary CUSIP	
64	1	Character	CUSIP International Check Digit	
65	8	Numeric	Record Date	Format CCYYMMDD.
73	8	Numeric	Payable Date	Format CCYYMMDD.
81	3	Numeric	Sequence Amount	
84	15	Numeric	Dollar Amount	Format S9(13)V99.
99	15	Numeric	Share Quantity	Whole share quantity in units of 1.
114	6	Numeric	Fractional Share Quantity	
120	15	Numeric	Cash Rate	Format S9(9)V9(6).
135	45	Character	Filler	DTC use only. Do not use.
180	8	Numeric	Contra Participant Number	Will be used for Adjustment Reason Codes "FL", "RP", and "SL".
188	1	Character	RDP Issue Type	
189	3	Numeric	Sub Issue Type	
192	8	Character	Agent Number	

Position	Length	Format	Field Name	Field Description
200	2	Character	Filler	DTC use only. Do not use.
202	2	Character	Allocation Status	"A" = Allocated (CSHDAL, CSHRAL files) "P" = Projected (CSHDPJ, CSHRPJ files) "U" = Unallocated (CSHDUN, CSHRUN files).
204	4	Character	Reason Code	<p>Allocated Reason Codes(CSHDAL, CSHRAL)</p> <p>Note: If the dollar amount field is positive the item is a payment. If it is negative the item is a charge. Right aligned.</p> <p>Adjustment Reason Codes:</p> <p>"DR" - Dynamic Rate Change Payment/Charge "FL" - Fail Payment/Charge "RP" - Repo Payment/Charge "SL" - Stock Loan Payment/Charge "AD" - Misc Payment/Charge</p> <p>Normal Allocation codes:</p> <p>"ALLC" - Normal Allocation "REVA" - Allocated Reversal Transaction</p> <p>Unallocated (CSHDUN, CSHRUN) Reason Codes:</p> <p>"ANFI" - Funds not received by agent "CSHR" - Cash Rate Unknown "DROP" - Item Dropped "EDRJ" - Item Edit Rejected "PEND" - Item Is Pending</p>
208	37	Character	Filler	DTC use only. Do not use.
245	48	Character	Security Description	

Position	Length	Format	Field Name	Field Description
293	1	Character	Tax Status	Y or space
294	1	Character	DTC Issues Type	1, 5, or 7
295	6	Character	Filler	DTC use only. Do not use.
301	2	Character	New CUSIP Country Code	
303	9	Character	New CUSIP	New CUSIP in Stock for Stock reorganizations.
312	1	Character	New CUSIP international Check Digit	
313	48	Character	New Security Description	Description of the new CUSIP.
361	20	Character	Customer Id	For use with 66P Only - Free format field from Put Bond (PUTS) instruction screen used to identify beneficial holder information
381	70	Character	Filler	DTC use only. Do not use.