CF2/MQ Transmission Guides

5.14 SLRADJ:

Function User's Guide

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Document History

03/25/14	The following changes were made to bring the existing document up to current standards.

Revised CCF Header Record description.

> Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.

Revised CF2 Header and Trailer Records

> Changed CCF-II references to read CF2.
>
> Identified existing CF2 HDR and TRL Record Format as NDM specific.
>
> Corrected "TLR" in Field Description (position 1) to read "TRL".
>
> Added (0001) to Field Description (position 56).
>
> Expanded Filler (position 60) from 15 to ???
>
> Removed Sequence Number field (position 75).

Added FTP specific CF2 Header and Trailer Record Format.

Contents

1. The SLRADJ Function

1.1 Overview

The Stock Loan /Repo Adjustment Activity function, SLRADJ, enables Participants to receive a file containing transaction activity against their Stock Loan/Repo accounts at DTC. The records will include only stock Loan/Repo account adjustment related activity. Some activity will represent actual Stock Loan and Repo adjustments, and some are implicit adjustments resulting from other transactions (e.g. Deliver Orders).

Activity reported via the SLRADJ function will not be available in other activity reporting functions.

1.2 Availability

SLRADJ will generally be available from 10:00 P.M. until approximately 5:00 P.M. the next DTC business day.

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	"SLRADJ"
7	6	Character	Data Type Created	"SLRADJ"
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	"SLRADJ"
14	6	Character	Data Type Created	"SLRADJ"
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	"SLRADJ"
18	6	Character	Data Type Created	"SLRADJ"
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.

3. The SLRADJ Data Record

The remaining records on the file will be SLRADJ data records.

Data records are composed of two parts; a 26-character Transaction Header area followed by a Stock Loan or Repo Transaction.

Position	Length	Format	Field Name	Field Description
				Standard DTF TRANSACTION HEADER area.
1	1	Character	Feedback Indicator	Indicates record is in new format. A constant "*".
2	1	Character	Production/ Test Indicator	For this function, a constant "P".
3	6	Character	Record Type	For this function, a constant "SLRADJ".
9	2	Numeric	Record Suffix	For this function, a constant "01".
11	2	Numeric	Version Number	Data format version. With this release, a constant "02".
13	6	Character	User Reference Number	For this function, constant spaces.
19	8	Character	Addressee ID.	The Participant or other entity for whom this record is created.
27	3	Character	Transaction Type	"007" = CM Swing "008" = Security Swing "026" = Deliver Order with SLN/RPO reason "031" = Stock Split "131" = Security Exit "210" = Stock Loan Adjustment "211" = Repo Adjustment
30	3	Character	Deliver Order Reason Code	"000" = Default "010"-"029" = Stock Loan DO "081" = Repo DO
33	4	Character	Transaction Origin Source Code	For reference purpose only. A list of valid Codes will become available in the near future.
PLEASE NOTE: the remainder of the SLRADJ file is unchanged in regard to its content, however ALL FIELDS ARE DISPLACED BY 6 CHARACTERS from their original positions in VERSION NUMBER 01.				
37	1	Character	Journal Code	"0" = Original transaction "S" = Same day journal adjustment

Position	Length	Format	Field Name	Field Description
				"N" = Next day journal adjustment
38	3	Character	Account Type	"SLN" = Stock Loan "RPO" = Repo
41	1	Character	Status Code	"M" = made transaction "E" = edit error input "D" = drop reason "R" = conditional reject
42	1	Character	Action Code	" " = No update (space) "+" = Add to account "-" = Subtract from account
43	9	Character	CUSIP	
52	1	Character	Settlement Code	"N" = Next Day Fund Settlement "S" = Same Day Fund Settlement
53	1	Character	Security Issue Type	"1" = Stock "5" = Corporate Bond "7" = Muni Bond
54	3	Character	Security Sub-Issue Type	"000" = Default. No sub-issue type "120" = Preferred Commercial Paper (CP) "220" = Muni VRDO/CP "330" = Muni CP "502" = Banker Acceptance (BA) "504" = Institutional Certificate of Deposit (CD) "510" = Interest at Maturity (IAM) CP "520" = Discount CP "525" = Corporate CP "526" = Corporate VRDO/CP "530" = Medium Term Note (MTN) "531" = Deposit Note "532" = Medium Term Bank Note "540" = Collateralized Mortgage Obligation (CMO) "541" = Asset Backed Security "550" = Short Term Bank Note "560" = Discount Note

Position	Length	Format	Field Name	Field Description
57	13	Numeric	Share Quantity (Signed)	Expressed in units of 1.
70	8	Character	Contra Participant	
78	9	Character	Contra CUSIP	Activity "08" only.
87	20	Character	CUSIP Description	For MMI only.
107	9	Character	Transaction ID	Record number on DTC database. For reference purposes only.
116	8	Character	Date Processed	CCYYMMDD.
124	6	Character	Time Processed	HHMMSS.
130	78	Character	Comments	