CF2/MQ TRANSMISSION GUIDES

5.02 DELIVER ORDERS VIA CF2 (DAYDOS/CF2NDO): FUNCTION USER'S GUIDE

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1. OVERVIEW

1.1 DAYDOS: The CF2 Day Deliver Orders Function

A Day Deliver Order is a transaction received by Depository Trust Company requesting immediate transfer of specified quantity of a security, having a stated value, from one DTC participant to another. The "delivering" participant initiates the request, while an eligible, "receiving" participant receives the security. A CF2 user may use the "DAYDOS" function to transmit day cycle Delivery Order transactions to DTC starting at 3:00 a.m. and continuing throughout the business day based on the Cut Off Time Schedule.

1.2 CF2NDO: The CF2 Night Deliver Orders Function

A Night Deliver Order is a transaction received by Depository Trust Company requesting transfer of a specified quantity of a security, having a stated value, from one DTC participant to another. In the "CF2NDO" function, transactions are batched and transmitted to DTC between the hours of 3:00 a.m. and 8:00 p.m. and do not affect the Participant's account until the next business day.

This document discusses all aspects of transmission to DTC's Computer-to-Computer Facility Two (CF2).

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2. THE INPUT FILE FOR DELIVER ORDERS VIA CF2

Deliverers are expected to group deliver orders into a computer file, precede that file with "security" and "header" records and also conclude the file with a "trailer" record. The security, header and trailer records found in each transmitted file are "housekeeping" records serving the following purposes:

Security   Each security record specifies the signon utilizing DTC's Deliver order function, his legitimate password and a copy of the transmission's unique identifying number (refer to Header).

Header   Each header record identifies the transmitter of the deliver order transactions, and serves to identify the transmission uniquely as one not transmitted previously. Certain other information pertinent to the entire transmission is also incorporated in the header.

Trailer   Each trailer record must conclude the transmission in which it is found and serves to specify the quantity of records and shares present within it and gives the dollar value of the entire transmission.

Technical information describing each of these records may be found in "The Input Transmission File". At this point the reader must know only that on "activity type" field in the header must contain "DAYDOS" when transmitting to the CF2 Day Deliver Orders Function or "CF2NDO" when transmitting to the CF2 Night Deliver Order Function.

2.1 DAYDOS Cut Off Time Descriptions

The CF2 DAYDOS function operates (as does the CF2 DDOC function) between the hours of 3:00 a.m. and 6:00 p.m. Eastern Time. Delivering Participants may use this function as often as proves necessary. The actual transfer of security position usually takes places less than 10 minutes after a valid deliver order is received.

DTC's processing of incoming DAYDOS transactions is subject to the following schedule (Eastern Time).

- **Valued DAYDOS transactions will be accepted until 3:05 p.m. daily.**

Valued Original and Non-matched Reclaims transactions will be accepted:

Between 3:00 a.m. and 2:45 p.m., and are subject to normal RAD (Receiver Authorized Deliveries) Rules as described in the SDFS manual.

Between 2:45 p.m. and 3:05 p.m., all transactions are forced to RAD.

Valued Matched Reclaim transactions will be accepted between the hours of 3:00 a.m. and 3:05 p.m.

Values Original and Non-matched Reclaim transactions between a deliverer and its Settling Bank will be accepted between 3:00 a.m. and 4:45 p.m.

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Note:

After 2:45 p.m., these transactions will be forced to RAD.

Free MMI New Issuances and Turnaround DO transactions will be accepted between the hours of 3:00 a.m. and 4:45 p.m.

Free Non-MMI transactions will be accepted between the hours of 3:00 a.m. and 6:00 p.m.

Free MMI existing CUSIP transactions will be accepted between the hours of 3:00 a.m. and 6:00 p.m. These transactions will always be processed through the RAD system.

Note:

Valued transactions are those with a dollar amount greater than zero. Free transactions are those with a dollar amount equal to zero.

RAD (Receiver Authorized Deliveries) may be approved or cancelled through PTS or MQ until the following times:

3:30 p.m. for Valued Transactions

5:00 p.m. for Values Settling Bank transactions

6:30 p.m. for Free transactions

Note:

The times listed above describe the cutoff times for input. The position update at DTC will usually be between 5-15 minutes later than the input time.

2.2 Cutoff Schedule for Night Deliver Order Receipt

The CF2 "CF2NDO" function operates between the hours of 3:00 a.m. and 8:00 p.m. Eastern Time. Delivering Participants may use this function as often as necessary. The actual transfer of security position takes place during DTC's night cycle processing.

2.3 Testing the CF2 "DAYDOS" or "CF2NDO" Function

By placing a "T" or a "P" in the processing option field of the transmission header record, participants may specify whether the transmission is for "Test" or "Production" purposes.

Production	All deliver orders recognized as fully valid in a "production" transmission affect the deliverer's security position.
Test	No deliver orders in a "test" transmission affect a participant's security position. They are listed (at DTC) and, if invalid, are returned to the delivering participant. DTC has created the "test" function to facilitate development of the participant's computer systems. Such "test" listings are available from DTC upon request.

2.4 Outputs from the Deliver Orders Functions

Whenever a security record's signon and password fail DTC's edit check, an "Acknowledgments File" containing an "Error" message record is created.

At all other times, a "control" record begins the Acknowledgments File. This file is always returned to the delivering participant by DTC. The file is routinely concluded with an "Audit" record. The Functions of these records are simply described below:

Error   Each error record is identified by the expression "ERR" and by information found in the received security record (when present). In addition, it identifies security violations which might occur. Among these are an invalid password, or a participant's attempt to use the Day Deliver Order function when he is not eligible. When there is an "ERR" record at the beginning of DTC's Acknowledgment File, the following records will not be found in the file.

Control   Each control record is identified by information found in the received header record (when present). In addition, it identifies serious errors which might occur. Among these are the absence of a header or incorrect header information and absent or incorrect trailer information. Another serious error is caused by attempts to use the "DAYDOS" function at the wrong time of day. The control record also specifies the quantity of detail records found to be invalid and which follow it in the acknowledgments file.

Audit   The audit record specifies exactly how many detail records, deliver orders, and shares were accepted, along with their total dollar value. Such quantities found in invalid input are, of course, excluded from these totals.

Although errors are desired by no one, they happen. Most simply stated, a transmission may.

- Be totally error free
- Include erroneous deliver orders
- Be totally rejected due to transmission timing, header or trailer errors.
- Be totally refused due to security errors.

In order to report errors, space is reserved in every record received by DTC (excepting the security record) for a series of ten error flags, returned to the transmitter to indicate the nature of errors encountered by software during receipt of the transmission.

If the security record fails to properly identify a User, only an "error" record is returned.

If a header record fails to correctly identify a transmission, the entire transmission is returned without being processed. Every record is flagged, but unedited. Similarly, a trailer may be incorrect. In this case, deliver orders have been edited, but are returned unaccepted. A transmission might also be rejected outside the specific functions operating hours.

When header and trailer are correct, but individual deliver orders prove erroneous, other deliver orders of the transmission are accepted.

The acknowledgments file always includes:

- An error record

  ... OR...

- A control record and an audit record enveloping 0 or more reject records.

When the acknowledgments file excludes an error record it includes:

- A control record, which always specifies the transmission's result.
- A copy of the input header record (including appropriately set error flags) when the transmission is rejected. (Header Reject).
- Valid deliver orders when the transmission cannot be accepted. (Returned records not edited).
- Any invalid deliver orders, including flags identifying the circumstances of their rejection. (Detail Errors).
- A copy of the input trailer record (including appropriately set error flags) when the transmission is rejected. (Trailer Reject).

An audit record specifying how many records, deliver orders, shares and dollars are accepted at DTC.

4. THE INPUT TRANSMISSION FILE

There **are** limitations on the sizes of files transmitted to DTC, although DTC does not expect this fact to be significant.

All input files transmitted are first reformatted by DTC from card images into 222-character records. No RJE transmission may involve more than 3330 of such records.

Files processed by the DAYDOS NDM transmission method may not include more than 99,990 records.

Files processed by the CF2NDO NDM transmission method may not include more than 49,990 records.

As noted below, NDM returns files composed of 222-character records.

The following record descriptions describe only 222-character images, not 80-character card images.

4.1 Acceptable Input Records

A Deliver Order transaction is composed of from one to three records. The first, including a type code of 20 in its first two character positions is always required. It may be followed by a Type 21 record.

A Type 21 record is optional when neither participant field (in the Type 20 record) is a depository. When Participant of the Deliver Order is a depository, a Type 21 record is mandatory in order to bear a third-party identifier.

A Type 22 record, bearing remarks of use to both Participants is always optional.

Deliver Order detail records differ from transmission header and trailer records in that their "error flags" fields are located in character positioned 184 to 222 of the record. The first of these flags, in position 184, equal "1" whenever any part of a Deliver Order is erroneous. When the error flags field reads '100000000000000000000000000000000000', the cause for the record's rejection is to be found in some other record.

Other flags are each associated with a data field of the record. A flag of zero indicates a field is acceptable while other values specify the cause of the record's rejection. In CF2, binary (bit) flags were used. But CF2 uses integer character flags to assure their correct transfer to hardware systems other than IBM's.

4.2 Records in a Day Deliver Order Transmission

All of the record formats accepted by the Deliver Order functions are described in detail below. The list of these includes:

The CF2 Security Record

The function's Header Record

The records building a Deliver Order. These are:

- The required deliver order "Type 20" record

- The "Type 21" third party or remarks record

- The optional "Type 22" remarks continuation record

The function's Trailer Record

4.3 The CF2 Security Record (Input Only)

The security record transmitted to DTC serves to introduce and identify the signon to the CF2 system. Its password must always be valid and up-to-date.

Where security is a consideration at the User's site, the record may be concatenated in front of the data file from another source. The format of this record follows.

CF2 Security Record Format—Type "PSW"				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record Type	This field always contains the value "PSW" to identify the record.
4	6	Character	Signon I.D.	Signon I.D. consists of a valid, DTC participant number "nnnnnn" or sometimes a Group User I.D. in the format "Gnnn". Left justified space filled.
10	6	Character	Password Field	Passwords are obtainable through DTC's Participant Interface Planning Group.
16	6	Character	Activity Type	Specifies the nature of the transmission, e.g. "DAYDOS" or "CF2NDO".
22	3	Numeric	Transmission I.D.	Uniquely identifies the transmission. Should agree with that in the "HDR" record described below.
25	198	Character	Filler	DTC use only. Do not use.

4.4 The Header Record

The following "HDR" record is expected to begin Day Deliver Order Transmissions. Each is edited as indicated.

Transmission Header Record Format--Type "HDR"				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record Type	This field must contain the value "HDR", identifying the first record of the input file.

Transmission Header Record Format--Type "HDR"				
Position	Length	Format	Field Name	Field Description
4	8	Character	Signon I.D.	Signon I.D. identifies the transmitting agent. Currently, the first four bytes must be blank and the last four must be a DTC signon like "Gxxx" for Group Users or "nnnn" for participants.
12	2	Numeric	Individual User (Signon Department)	This field is reserved for future use as an identifier of a participant's source department. It must be filled with spaces or zeroes
14	6	Character	Filler	DTC use only. Do not use.
20	6	Numeric	Process Date	This field must contain a date in MMDDYY format and must be equal to the date of transmission
26	6	Character	Activity Type	Must contain either "DAYDOS" to identify a Day Deliver Order or "CF2NDO" to identify Night Deliver Order transmission.
32	3	Numeric	Transmission I.D. Number	This field must contain a number uniquely identifying each transmission from the same signon. It may not equal zero.
35	1	Character	Transmission Option	Must contain the value "A" to identify a new transmission.
36	1	Character	Processing Option	Must contain the value "T" (indicating "test") or "P" (indicating that data is for production).
37	10	Numeric	Header Record's Error Flags	Each of these ten bytes indicate, when zero, that a field was correct, or when other than zero, that a field proved unacceptable. (Refer to "The Returned HDR Record and its Error Flags")
47	176	Character	Filler	DTC use only. Do not use.

4.5 The Type 20 Deliver Order Detail (New Format)

As noted previously, a deliver order may be composed only of a 20 record, include a 20 and a 21, or include 20, 21 and 22 types. It's to be noted that the first flag of the ten associated with every record is "1" when any record causes rejection of the deliver order.

The new format features more digits for shares, dollar amount and Reason Code. The new format is requested by specifying "1" in position 3.

The format of this, the Primary Detail Record is as follows:

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Deliver Order Detail Record Type 20 (New Format)				
Position	Length	Format	Field Name	Field Description
1	2	Numeric	Record Type	This field must contain the value "20", identifying the first record of a deliver order's set.
3	1	Character	Version Control Indicator	Value must = "2" to recognize Transaction Number for reclaims.
4	4	Numeric	Delivering Participant	Delivering Participant number must be right-justified with leading zeroes. It must be valid, eligible, and not frozen. In addition, it must be equal to the signon when the signon value is a Participant number or an appropriate Participant's number when the signon is a Group User's. When a deliver order is composed of more than one record, all records must contain the same delivering participant number.
8	3	Character	Filler	DTC use only. Must be initialized to spaces.
11	9	Character	CUSIP Number	The CUSIP number for the transaction must be valid, include a correct check-digit in its 9th position and not be frozen.
20	1	Character	Filler	DTC use only. Do not use.
21	4	Numeric	Receiving Participant	This participant number must be right-justified with leading zeroes. A "Receiving Participant" of 0888 is INVALID for CF2NDO.
25	9	Numeric	Security Quantity	The total number of securities. For Corporate or Muni bonds, security quantity cannot exceed the value of 999,999,999. The maximum acceptable Principal Amount for VALUED CP DO'S is 50,000,000.
34	13	Numeric	Amount	The amount of money for this transaction, right-justified with leading zeroes. Only numeric characters are allowed. The first eleven digits represent dollars, the remaining two represent cents. A decimal point before the cents is implied. For DAYDOS, a "Receiving Participant" of 0888 must receive zero dollars. **Note:** As of May 1992 until further notice, the high order digit has to be zero and therefore the maximum value that can be used is 9,999,999,999.99

Deliver Order Detail Record Type 20 (New Format)				
Position	**Length**	**Format**	**Field Name**	**Field Description**
47	3	Numeric	Reason Code	A code representing the reason for the delivery. Refer to "Appendix New Reason Codes" for a list of new reason codes. **Notes:** • The validity of a reason code is partly dependent upon the time of the day Deliver Order transmission. • Reason codes should be right justified and zero-filled.
50	2	Numeric	Activity Code	DTC's code for deliver order activity. This field must contain the value "26".
52	1	Character	Filler	DTC use only. Do not use.
53	1	Character	Filler	DTC use only. Do not use.
54	6	Character	Settlement Date	Settlement date for this delivery in MMDDYY format.
60	17	Character	Deliverer's Acct#	Deliverer's internal account number, unedited by DTC.
77	17	Character	Receiver's Acct#	Receiver's internal account number, unedited by DTC.
94	17	Character	Subordinate Bank Acct#	Unedited internal account number for a Subordinate Bank.
111	1	Character	Due Bill Indicator	Indicates whether due bills are carried on this issue. Valid values are: "N" = Due Bills are not carried; "Y" = Due Bills are carried. **Note:** If the transaction is a Commercial Paper DO, or a Third-Party delivery, the indicator will automatically be set to "N". Otherwise, if this field is blank or contains an invalid value, the indicator will be set to "Y".
112	14	Character	CMO Trade Factor	This field is optional. If used, then only numeric characters are allowed. Leading and trailing zeroes must be supplied. The field's format is 9(2)V9(12).

Deliver Order Detail Record Type 20 (New Format)				
Position	Length	Format	Field Name	Field Description
126	12	Character	Customer Internal Account Number	This field is required if CUSIP is IPO tracked; else must contain spaces. The field should be right justified and zero filled.
138	8	Decimal	Transaction Number	Number of the transaction to be reclaimed.
146	8	Character	IPO Trade Date	This field is required if CUSIP is IPO tracked; else must contain spaces. The format is MMDDCCYY.
154	12	Character	IPO Broker Internal Account Number	This field is required if CUSIP is IPO tracked; else must contain spaces. The field should be right justified and zero filled.
166	8	Character	IPO Correspondent Account Number	This field is required if CUSIP is IPO tracked; else must contain spaces. The field should be right justified and zero filled.
174	1	Character	IPO Prime Broker Indicator	Indicates that the Prime Broker is buying or selling. "B" = Buy "S" = Sell " " = Not an IPO transaction.
175	3	Character	Filler	DTC use only. Do not use.
178	6	Character	Depository's Third Party	This field is required if delivering or receiving participant is a depository.
184	39	Character	Error Flags	Field reserved for retention of DTC error flags. **Please note:** The number of available error flags has increased from 20 to 39. Refer to "The Returned Type 20 Record and its Error Flags".

4.6 The Type 21 Deliver Order Record

The Type 21 record usually serves as a bearer of remarks useful to participants in matching delivery and receipt records. In this case, the 21 record can be optional. However, when either the deliverer or a receiver is a depository, the Type 21 record **must** follow a Type 20 and bear a valid third-party identifier.

The format of the Type 21 detail record follows.

Deliver Order Detail Record Format--Type 21				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	2	Character	Record Type	This field must contain the value "21", identifying a second record of a Deliver Order's set.
3	1	Character	Filler	DTC use only. Do not use.
4	4	Numeric	Delivering Participant	Delivering Participant Number must be right-justified with leading zeroes. In addition to editing criteria applied in Type "20" records, the deliverer in a Type "21" record must match that in the preceding "20" record.
8	20	Character	Filler	DTC use only. Do not use.
28	135	Character	Remarks	Free-form remarks may be entered here. The Third-Party Identifier, if deliverer or receiver is a depository, has been moved to the Data Type "20" Record (position 178). **Please note:** The remarks field has increased from 122-bytes to 135-bytes.
163	21	Character	Filler	DTC use only. Do not use.
184	39	Numeric	Error Flags	Field reserved for retention of DTC error flags. **Note:** The number of available error flags has increased from 20 to 39. Refer to "The Returned Type 21 Record and its Error Flags".

4.7 The Type 22 Deliver Order Record

The optional Type 22 record serves principally as a bearer of remarks useful to participants in matching delivery and receipt records.

The format of the Type 22 detail record follows.

Deliver Order Detail Record Format-Type 22				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	2	Character	Record Type	This field must contain the value "22", identifying the (optional) third record of a Deliver Order's set.
3	1	Character	Filler	DTC use only. Do not use.

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Deliver Order Detail Record Format-Type 22				
Position	**Length**	**Format**	**Field Name**	**Field Description**
4	4	Numeric	Delivering Participant	Delivering Participant Number must be right-justified with leading zeroes. In addition to editing criteria applied in Type "20" records, the deliverer in a Type "22" record must match that found in the preceding "20" and "21" records.
8	20	Character	Filler	DTC use only. Do not use.
28	75	Character	Remarks	Type "22" records' remarks. If CUSIP is IPO Tracked, these remarks will not be processed. **Please note:** The remarks field has decreased from 82-bytes to 75-bytes.
103	81	Character	Filler	DTC use only. Do not use.
184	39	Numeric	Error flags	Field reserved for retention of DTC error flags. **Note:** The number of available error flags has increased from 20 to 39. Refer to "The Returned Type 22 Record and its Error Flags".

4.8 The Trailer Record

The following "TLR" record is expected to conclude the Deliver Order Files. When a "TLR" record precedes others--say 20s--the records which follow it are ignored and its totals might disagree with DTC's.

The format of the trailer input/output record follows.

Transmission Trailer Record Format--Type "TLR"				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	3	Character	Record Type	This field must contain the value "TLR", identifying the last record of the input file.
4	8	Character	Signon I.D.	Signon I.D. identifies the transmitter and must agree with that found in the "HDR" record.
12	6	Character	Activity Type	Must match header record's activity type ("DAYDOS" or "CF2NDO").
18	3	Numeric	Transmission I.D. Number	This field must contain a number exactly matching that in the transmission's "HDR" record.

Transmission Trailer Record Format--Type "TLR"				
Position	**Length**	**Format**	**Field Name**	**Field Description**
21	5	Numeric	Detail Record Count	This must be numeric and unsigned and must specify the number of "20", "21", and "22" records in the file. It is not a count of Deliver Order transactions.
26	13	Numeric	Total Shares	Specifies the number of shares listed within the transmission.
39	5	Numeric	Reserved Fractional Shares	For future use. Currently must equal zero.
44	13	Numeric	Total Dollar Amount	This field and the following (Total Cents Amount) must match the currency value of the transmission.
57	2	Numeric	Total Cents Amount	This field and the preceding (Total Dollar Amount) must match the currency value of the transmission.
59	10	Numeric	Trailer Record's Error Indicators	Each of these 10 bytes indicates, when zero, that a field was correct, or when other than zero, that a field proved unacceptable. (Refer to "The Returned TLR Record and its Error Flags".)
69	154	Character	Filler	DTC use only. Do not use.

5. THE OUTPUT ACKNOWLEDGMENTS FILE

The Deliver Order function creates an acknowledgments file composed of a "CTL" (Control) record, any erroneous input records, and an "ADT" (Audit) record, describing that data accepted.

Whenever the transmission's time of day, header record or trailer record is in error, all of the input (including "HDR" and "TLR" records) is returned.

Should details prove to be in error, only the erroneous details are returned, and all others are accepted.

5.1 The CF2 Error Record (Output)

In the event of error during transmission or processing, one of three error message output records will be transmitted, indicating the problem encountered.

Error Message Output Record (DTC Transmits to User)				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	Value "ERR"
4	8	Character	Signon ID	Right justified left zero-filled
12	8	Character	Filler	DTC use only. Do not use.
20	6	Character	Processing Date	Processing date
26	6	Character	Function Name	Function name
32	3	Character	Transmission ID	Transmission ID
35	2	Character	Filler	DTC use only. Do not use.
37	3	Character	Security Violation Code	Indicates the nature of the security violation detected by DTC's CF2 system. "150" Card image SEQUENCE ERROR detected. Refer to CF2/RJE System User Guide, or contact DTCSupport@dtcc.com. "222" INVALID PASSWORD detected. Use corrected password or obtain correct password by contacting DTC. "333" INELIGIBLE SIGNON detected. Signon I.D. submitted is ineligible for CF2DOS function. Contact DTC.
40	5	Numeric	Filler	DTC use only. Do not use.
45	6	Numeric	Arrival Time	Time Transmission arrived
51	6	Numeric	Step End Time	Time error message step completed

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Error Message Output Record (DTC Transmits to User)				
Position	**Length**	**Format**	**Field Name**	**Field Description**
57	70	Character	Comments	A plain language description of the error.
127	96	Character	Filler	DTC use only. Do not use.

5.2 The CF2 Control Record (Output)

When a security violation does not occur, the following "CTL" record is always returned. It summarizes DTC's handling of the associated input transmission.

The format of the output control record follows.

Transmission Control Record Format--Type CTL				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	3	Character	Record Type	This field always contains the value "CTL" to identify the record.
4	8	Character	Signon I.D.	Signon I.D. contains the value received from a transmission header, whether or not the given value is valid.
12	2	Numeric	Individual User (Signon Department)	This field is intended to contain a numeric value identifying a department within a signed-on participant. Currently, it is copied from the header input to the function.
14	6	Character	Filler	DTC use only. Do not use.
20	6	Numeric	Process Date	This field contains a date in MMDDYY format which equals the run date of the Deliver Order function. Hence, it might differ from the date in the header record.
26	6	Character	Activity Type	Always contains the six-character function.
32	3	Numeric	Transmission I.D. Number	This field will contain a number identifying each transmission. It is assigned by each signon, in this "HDR" record and must be unique.
35	1	Character	Transmission Option	Routinely contains the value "A" to identify a new transmission.
36	1	Character	Processing Option	The "test" or "production" indicator delivered by the participant. Normally contains "T" (indicating "test") or "P" (indicating that data is for "production").

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Transmission Control Record Format--Type CTL				
Position	Length	Format	Field Name	Field Description
37	3	Character	Transmission Processing Status	This field indicates, as described in a separate table below, the nature of errors encountered within a CF2 transmission. In summary, a zero found here indicates the transmission proved error free. A value of "010" indicates some details proved erroneous. Values of "100" and greater indicate that header, cutoff time or trailer errors occurred, forcing return of the entire CF2 transmission.
40	5	Numeric	Returned Error Count	This count specifies the number of erroneous records returned to the signon. When the transmission is error free, the count is zero. When only details are in error, the count specifies the number of returned details.
				When a header or trailer error invalidates the transmission, all records are returned (with their "HDR" and "TLR" records) and this count still reflects the number of invalid detail records in the transmission.
45	6	Numeric	Arrival Time	Specifies in HHMMSS format the arrival time of the transmission at Depository Trust.
51	6	Numeric	Edit Completion Time	Specifies in HHMMSS format the time at which DTC edited the transmission.
57	166	Character	Filler	DTC use only. Do not use.

5.3 The Control Record's Transmission Processing Statuses

One of the following values are always present in the processing status field of a control record.

Status	Description
000	Transmission is fully accepted. (there are no erroneous DO's).
010	Partial transmission is accepted (excepting erroneous DO's).
444	Transmission is rejected--no file was received.
550	Transmission is rejected--it occurred before normal processing time.
555	Transmission is rejected--it occurred after normal processing time.
600	Transmission is rejected--function was not valid.
666	Transmission is rejected--function was not available.

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777	Transmission is rejected--DTC'S totals mismatch those in the User's trailer.
800	Transmission is rejected--required trailer was not received.
888	Transmission is rejected--trailer data was invalid.
999	Transmission is rejected--header data was invalid.

5.4 The Returned HDR Record and its Error Flags

Whenever an editing error is detected in an input header record, one or more flags are turned on within it and it is returned with other records via the acknowledgments output file.

The format of header records is described in "The Header Record".

Each byte of the error flags field of the header record is used to describe the nature of an error in a particular field. As a general rule, a "0" byte indicates that the field described is fully acceptable. A "1" usually indicates that the field fails the most rudimentary of editing criteria. For example: Transmission I.D. might prove non-numeric. Higher numbers pertain to logical errors, such as a duplicated Transmission I.D. The following table fully describes the meaning of flag settings associated with an "HDR" type input record.

HDR Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Record Type	1	0 = Record type of first record was "HDR". 1 = Record type of first record was not "HDR".
Signon I.D.	2	0 = Signon I.D. was accepted. 1 = Signon I.D. was unacceptable.
Individual User	3	0 = Individual User (Signon) accepted. 1 = Individual User was not blank or zeroed.
Process Date	4	0 = Process date was accepted. 1 = Process date was invalid. 2 = Not same as transmission date.
Activity Type	5	0 = Activity Type was valid. 1 = Activity Type was not valid.
Transmission I.D. Number	6	0 = Transmission ID was accepted. 1 = Transmission ID was not numeric or equaled zero. 2 = Transmission ID was not unique today. 3 = Transmission ID did not equal JCL TRANID.
Transmission Option	7	0 = Transmission Option was "A". 1 = Transmission Option was not "A".

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HDR Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Process Option	8	0 = Process Option was "T" or "P". 1 = Process Option was other than "T" and "P".
Reserved	9-10	Set to zero

5.5 The Returned Type 20 Record and its Error Flags

When an editing error is detected in an input Type 20 record, one or more flags are turned on within it and it is returned with other records via the acknowledgments output file.

The format of Type 20 records is described on "Type 20 Deliver Order Detail (New Format)."

Each of the error bytes flags of CF2 edited records describes the nature of an error in a particular field. As a general rule, a "0" byte indicates that the field described if fully acceptable. A "1" usually indicates that the field fails the most rudimentary of editing criteria. For example: an amount might prove non-numeric. Higher numbers pertain to such criteria as eligibility or freezing. The following table fully describes the meaning of flag settings associated with a Type 20, input record.

Note:

10 additional error flags have been added BEFORE the previously existing flags in the Type 20 Detail record. The previous error flags numbered 1 to 10 are now numbered 11 to 20, so that they remain in their original relative positions (171-180) in the Type 20 record.

Type 20 Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Reserved Flags	1-5	These flags will be set to zeroes.
MMI Indexed Principal Indicator	6	0 = MMI Indexed Principal CUSIP allowed. 1 = MMI Indexed Principal CUSIP not allowed.
Maturity Date Indicator	7	0 = Maturity Date is valid. 1 = Maturity Date is less than Current Date + 1
Settlement Date	8	0 = Settlement Date is valid. 1 = Settlement Date is not numeric 2 = Settlement Date is invalid
Version Indicator	9	0 = Version Indicator was correct. 1 = Version Indicator was invalid.

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Type 20 Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Cutoff Time Error	10	0 = Record received before cutoff.
		2 = CNS Free DO, was received after 2:45 P.M cutoff.
		3 = Valued DO for a Receiver who is not the Deliverer's settling bank was received after 3:05 p.m. cutoff.
		4 = Valued DO was received after 4:45 p.m. cutoff.
		5 = Free DO requiring CUSIP ADD was received after 4:45 p.m. cutoff.
		6 = Free DO for an existing CUSIP was received after 6:00 p.m. cutoff.
Whole Record Set	11	0 = Set of "20", "21", and "22" records were properly received.
		1 = A "HDR" record error or an invalidity in this set of records caused this record's rejection.
Record Type	12	0 = Field properly contained a "20" value.
		1 = Invalid record type.
		2 = Record out of sequence.
Delivering Participant	13	0 = Delivering participant was accepted.
		1 = Deliverer is invalid.
		2 = Deliverer is ineligible.
		4 = Deliverer is invalid for this signon.
		5 = Set includes mismatch of Deliverer in "20" and "21" or "22" records.
		6 = Depository failed to include a "21" record with a 3rd party.
CUSIP Number	14	0 = CUSIP was accepted.
		1 = CUSIP was invalid.
		2 = CUSIP check-digit error.
		3 = CUSIP is locked.
		4 = CUSIP is chilled.
		5 = CUSIP's O.L.D ind. invalid.
Receiving Participant	15	0 = Receiving Participant was accepted
		1 = Receiver is invalid.
		2 = Receiver is ineligible.
		4 = Receiver is not numeric.
		5 = Receiver is "888" for Night Deliver Order.
		6 = Depository failed to include a "21" record with a 3rd party.
		7 = Receiver is ineligible for CUSIPs, or has no settling Bank, and is therefore ineligible for Valued DOs.
		8 = Receiver is locked from DTC processing, or is chilled for Free, or Valued DOs.

Type 20 Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Security Quantity	16	0 = Security Quantity was accepted.
		1 = Security Quantity was not numeric.
		2 = Security Quantity was zero.
		3 = Security Quantity is > 999,999,999 or exceeds 50,000,000 for a valued CP.
		4 = Security Quantity must be zero.
		5 = Security Quantity is < or not in multiples of the minimum denomination.
Amount	17	0 = Dollars & Cents proved valid.
		1 = Dollars or Cents proved non-numeric.
		2 = Dollars & cents were not zero to receiver 0888. (DAYDOS ONLY)
		3 = Amount exceeds maximum allowed ($9,999,999,999.99)
		4 = Amount was zero.
Reason Code	18	0 = Reason Code was accepted.
		1 = Reason Code was not numeric.
		2 = Reason Code was invalid.
Activity Code	19	0 = Activity code was "26".
		1 = Activity code was not "26".
CDO Option	20	0 = CDO Option was blank.
		1 = DAYDOS CDO Option was not blank.
Customer Internal Account Number	21	0 = Customer Internal Account Number was accepted.
		1 = Customer Internal Account Number was invalid.
ID Agent Bank Identifier	22	0 = ID Agent Bank Identifier was accepted.
		1 = ID Agent Bank Identifier was invalid.
IPO Trade Date	23	0 = IPO Trade Date was accepted.
		1 = IPO Trade Date was invalid.
		2 = IPO Trade Date was not numeric.
IPO Broker Internal Account Number	24	0 = IPO Broker Internal Account Number was accepted.
		1 = IPO Broker Internal Account Number was invalid.
IPO Correspondent Account Number	25	0 = IPO Correspondent Account Number was accepted.
		1 = IPO Correspondent Account Number was invalid.
Third Party	26	0 = Depository's third party was correct.
		1 = Depository was not associated with a valid third party.
Reserved	27	0 = Transaction number for matched reclamation is valid.
		1 = Transaction number for matched reclamation is invalid.

Type 20 Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
IPO Tracking Data	28	0 = Miscellaneous IPO tracking data was correct. 1 = Miscellaneous IPO tracking data was invalid.
Settlement Date	29	0 = Settlement Date accepted. 1 = Settlement Date invalid.
Reserved Flags	30-39	These flags are to be set to zeroes.

5.6 The Returned Type 21 Record and its Error Flags

Whenever an editing error is detected in an input Type 21 record, one or more flags are turned on within it and it is returned with other records via the acknowledgments output file.

The format of Type 21 records is described in "The Type 21 Deliver Order Record".

Each byte of the error flags field describes the nature of an error in a particular field. As a general rule, a zero byte indicates that the field described is fully acceptable. A one usually indicates that the field fails the most rudimentary of editing criteria. For example: a delivering participant might prove non-numeric. Higher members pertain to logical failures as when a 21 record's deliverer fails to match the deliver order set's deliverer, found in the set's 20 record.

Note:

10 additional error flags have been added BEFORE the previously existing flags in the Type 21 record. The previous error flags numbered 1 to 10 are now numbered 11 to 20, so that they remain in their original relative positions (171-180) in the Type 21 record.

Type 21 Record and its Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Reserved Flags	1-10	These flags will be set to zeroes.
Whole Record Set	11	0 = Set of "20", "21" and "22" records were properly received. 1 = An "HDR" record error or an invalidity in this set of records caused this record's rejection.
Record Type	12	0 = Field properly contained a "21" value. 1 = Field did not contain a "20", "21" or "22" value. 2 = Record did not follow a "20" record.

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Type 21 Record and its Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Delivering Participant	13	0 = Delivering Participant is accepted.
		1 = Deliverer is invalid.
		2 = Deliverer is ineligible.
		3 = Deliverer is locked from DTC processing, or is chilled for Free, Valued, or Free CNS DOs.
		4 = Deliverer invalid for signon.
		5 = Set includes mismatch of Deliverer in "20" and "21" or "22" records.
		6 = not currently used.
Reserved Flags	14-39	These Flags will be set to zeroes.

5.7 The Returned Type 22 Record and its Error Flags

Whenever an editing error is detected in an input Type 22 record, one or more flags are turned on within it and it is returned with other records via the acknowledgments output file.

The format of Type 22 records is described in "The Type 22 Deliver Order Record".

Each byte of the error flags field describes the nature of an error in a particular field. As a general rule, a zero byte indicates that the field described is fully acceptable. As one usually indicates that the field fails the most rudimentary of editing criteria. For example: a delivering participant might prove non-numeric. Higher numbers pertain to logical failures as when a 22 record's deliverer fails to match the Deliver Order set's deliverer, found in the set's 20 record.

Note:
10 additional error flags have been added BEFORE the previously existing flags in the Type 22 record. The previous error flags numbered 1 to 10 are now numbered 11 to 20, so that they remain in their original relative positions (171-180) in the Type 22 record.

Type 22 Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Reserved Flags	1-10	These flags will be set to zeroes.
Whole Record Set	11	0 = Set of "20", "21" and "22" records were properly received.
		1 = An "HDR" record error or an invalidity in this set of records caused this record's rejection.
Record Type	12	0 = Field properly contained a "22" value.
		1 = Field did not contain a "20", "21" or "22" value.
		2 = Record did not follow a "21" record.

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Type 22 Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Delivering Participant	13	0 = Delivering Participant is accepted.
		1 = Deliverer is invalid.
		2 = Deliverer is ineligible.
		3 = Deliverer is locked from DTC processing, or is chilled for Free, Valued, or Free CNS DOs.
		4 = Deliverer invalid for signon.
		5 = Set includes mismatch of Deliverer in "20" and "21" or "22" records.
		6 = not currently used.
Reserved Flags	14-39	These Flags will be set to zeroes.

5.8 The Returned TLR Record and its Error Flags

Whenever an input "TLR" Record proves to be in error, it is returned by DTC as part of the acknowledgments file. For the format of the record refer to "The Trailer Record".

Each byte of the error flags field of the trailer record is used to describe the nature of an error in a particular field. As a general rule, a zero byte indicates that the field described is fully acceptable. A "1" usually indicates that the field fails the most rudimentary of editing criteria. For example: Transmission I.D. might prove non-numeric. Higher numbers pertain to logical errors, such as a trailer Transmission I.D. which fails to match its headers. The following table fully describes the meaning of flag settings associated with a "TLR" type input record.

TLR Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Record Type	1	0 = Record Type of last record was "TLR".
Signon I.D.	2	0 = Signon I.D. was accepted.
		1 = Signon I.D. failed to match that in the "HDR" record.
Activity Type Error	3	0 = Activity Type was valid.
		1 = Activity Type was not valid.
Transmission I.D. Error	4	0 = Transmission I.D. matched header's
		1 = Failed to match header's
Detail Record Count	5	0 = Detail count was Numeric and agreed with DTC's count.
		1 = Count was not numeric.
		2 = Count mismatched DTC's detail count.
Total Shares (and Fraction)	6	0 = Shares Total was numeric and matched DTC's total.
		1 = Shares Total was not numeric.
		2 = Shares Total mismatches DTC's count.

TLR Record Error Flags		
Field Flagged	**Flag#**	**Meaning of Flag value**
Total Dollars and Cents	7	0 = Total Dollars were numeric and matched DTC' total. 1 = Total Dollars were not numeric. 2 = Total Dollars mismatches DTC's total.
Reserved	8-10	Set to zero.

5.9 The Output Audit Record

A CF2 Audit record has a format essentially identical to that of a Trailer. The principal difference is the source of its identifying fields and the content of its total fields.

Its identifying fields are copied from the input header record (when it is present) leading the input transmission. Its totals represent quantities and sums derived from all D.O. record sets which proved fully acceptable. It includes a Deliver Order count not present in trailer records.

The format of the output audit record follows. It is normally the last record on the output acknowledgment file.

Transmission Audit Record Format--Type "ADT"				
Position	**Length**	**Format**	**Field Name**	**Field Description**
1	3	Character	Record Type	This field contains the value "ADT", identifying the last record of the output file and the nature of its contents.
4	8	Character	Signon I.D.	Signon I.D. identifies the transmitter and is derived by DTC from the incoming Transmission's "HDR" record.
12	6	Character	Activity Type	Outputs a constant "DAYDOS" or "CF2NDO".
18	3	Numeric	Transmission I.D. Number	This field is copied from the transmission's header record.
21	5	Numeric	Detail Record Count	Is always numeric and totals the number of accepted "20", "21" and "22" records in the incoming transmission.
26	13	Numeric	Total Shares	With Fractional Shares (below) specifies the number of shares accepted from the transmission.
39	5	Numeric	Reserved Fractional Shares	For future use. Currently must equal zero.
44	13	Numeric	Total Dollar Amount	This field and the following (Total Cents Amount) contain the total currency value accepted from the transmission.
57	2	Numeric	Total Cents Amount	This field and the preceding (Total Dollar Amount) must match the currency value accepted from the transmission.

Transmission Audit Record Format--Type "ADT"				
Position	Length	Format	Field Name	Field Description
59	6	Numeric	Deliver Order Count	Always specifies the number of "20" records (and deliver orders) counted in the input file.
65	158	Character	Reserved	Filler (blank) characters, extending the trailer to a length of 222 characters.

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6. BACKUP AND RECOVERY FOR CF2

6.1 Recovery Procedures

Restart capability is available for Users. Details of the procedures to be followed in the event that **RESTART** is necessary are provided in the CF2 System User's Guide in the section entitled "RECOVERY/RESTART PROCEDURES".

6.2 Backup for CF2

If for any reason a User is unable to use CF2 to enter his transactions as scheduled, DTC Network Operations should be notified immediately.

If the User is unable to enter his DAYDOS transactions via CF2 because of modem or telephone line equipment failures at his site, the User, if eligible, may enter his deliver order instructions through the PTS terminal.

Alternatively, the Participant may write the input data to tape for delivery to DTC. The file must be on a non-labeled tape with 80-byte records in 24,000-byte blocks for RJE USERS and 222-byte records in 22200-byte blocks for NDM USERS. This data will be processed as if it had been transmitted via CF2. However, instead of a return transmission to the participant, the edit results will be written to hard-copy.

Participants should realize that when using CF2 to input transactions to DTC, they are bound by computer and data communications equipment availability at their site. DTC cannot afford to delay its entire processing cycle in order to accommodate equipment failures at any Participant site. It is strongly recommended that all Users maintain backup CF2 equipment (computers, communication controllers, modems, telephone lines, etc.).

DTC will, in no event, accept any liability for a Participant's inability to enter day deliver instruction transactions.

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7. APPENDIX

7.1 Reason Codes Table

The following 3-digit reason codes are currently valid for Deliver Order transactions in the New Format of Record Type 20. 2-digit reason codes can still be used in the Prior Format of Record Type 20 (remove leading zero).

An asterisk (*) denotes those transactions which will not be accepted by DTC outside of "regular" Deliver Order hours.

000-* Other

001-Reclaim DK

002-Reclaim wrong quantity

003-Reclaim wrong security

004-Reclaim wrong money

005-Reclaim partial

006-Reclaim need more a/c info

007-Reclaim needs due bill

008-Partial reclaim-partial return

010-Stock loan

011-Stock loan reclaim-DK

012-Stock loan rec wrong qty

013-Stock loan rec wrong security

014-Stock loan rec wrong money

015-Stock loan rec partial

016-Stock loan rec needs a/c info

017-Stock loan rec needs due bill

018-Stock loan partial reclaim-partial return

019-* Stock loan recall

020-Stock loan return

021-Stock loan return rec DK

022-Stock loan return rec wrong qty

023-Stock loan return rec wrong sec

024-Stock loan return rec wrong money

025-Stock loan return rec partial

026-Stock loan return rec a/c info

027-Stock loan return rec need due bill

028-Stock loan return reclaim partial-rec partial return

029-Stock loan recall reclamation

030-* Delivery versus payment

031-DVP reclaim DK

032-DVP reclaim wrong qty

033-DVP reclaim wrong sec

034-DVP reclaim wrong money

035-DVP reclaim partial

036-DVP rec needs a/c info

037-DVP reclaim needs due bill

038-DVP partial reclaim-partial return

039-* Trade-for-trade balance order

040-* Transfer of customer account

041-Trans cust a/c rec DK

042-Trans cust a/c rec wrong qty

043-Trans cust a/c rec wrong sec

044-Trans cust a/c rec wrong money

045-Trans cust a/c rec partial

046-Trans cust a/c rec a/c info

047-Trans cust a/c rec due bill

048-Trans cust a/c partial reclaim-partial return

049-S/B "ID Syndicate Trade"

050-New issue

051-New issue reclaim DK

052-New issue rec wrong qty

053-New issue rec wrong sec

054-New issue rec wrong money

055-New issue rec partial

056-New issue rec needs a/c info

057-New issue rec needs due bill

058-New issue partial reclaim-partial return

060-* Net balance order

061-Net balance order rec DK

062-Net balance order rec wrong qty

063-Net balance order rec wrong sec

064-Net balance order rec wrong money

065-Net balance order rec partial

066-Net balance order rec a/c info

067-Net balance order rec needs due bill

068-Net balance order reclaim partial-rec partial return

070-* Del vs Pymt, use SPO for (D/B)

071-* Fail to deliver

072-Fail to deliver reclamation

073-Delivery to CNS

074-* SPO mark-to-market

075-SPO mark-to-market reclaim

076-Institutional delivery reclaim

077-* ID/NIDS

078-Trade-for trade freeze

079-Frozen security reclamation

080-Inventory/free movement

081-Repo Tracking (SDFS Only-non-Commercial Paper)

082-Generated CPI Issuance Delivery

083-CP Early Maturity

084-* PPO Options Premium

085-PPO Options Premium Reclaim

086-Muni comparison Trade Settlement

087-* DVP-Due bill, (D/B) check spent

088-ACATS-412-DO

089-S/B "Night Secondary Offering"

090-S/B "DTC Input-Underwriting Dept"

091-DTC Correction

092-Delivery on Warrant Exercise

093-DTC set-PTS Stock Loan

094-DTC set adj-Part PTS Problem

095-ACATS Valued (Reduces MEMO SEG Position)

096-DTC set adj-Reclaim Interface

097-Delivery vs Payment (Reduces MEMO SEG Position)

098-Transfer of Account (Prevents MEMO SEG Position Reduction)

099-Bulk Transfer of Account

101-MMI Issuance DO Reclaim DK

102-MMI Issuance DO Reclaim Wrong Quantity

103-MMI Issuance DO Reclaim Wrong Security

104-MMI Issuance DO Reclaim Wrong Money

105-MMI Issuance DO Reclaim Partial

106-MMI Issue DO Reclaim Need More A/C Info

107-MMI Issuance DO Reclaim Needs Due bill

108-MMI Issuance DO Partial Rec Partial Ret

109-MMI Issuance DO Wrong Rate

110-MMI Issue DO Wrong Safekeeping A/C NBR

111-MMI Issuance DO Wrong Maturity Date

112-MMI Issuance DO Should Be Discounted

113-MMI Issue DO Should Be Interest Bearing

120-MMI DO Redelivery

121-MMI DO Reclaim DK

122-MMI DO Reclaim Wrong Quantity

123-MMI DO Reclaim Wrong Security

124-MMI DO Reclaim Wrong Money

125-MMI DO Reclaim Partial

126-MMI DO Reclaim Need More A/C Info

127-MMI DO Reclaim Needs Due bill

128-MMI DO Partial Rec Partial Ret

129-MMI DO Wrong Rate

130-MMI DO Wrong Safekeeping A/C Number

131-MMI DO Wrong Maturity Date

132-MMI DO Should Be Discounted

133-MMI DO Should Be Interest Bearing

134-MMI Secondary DO–Bypass Funding Decision

135-MMI Secondary DO–Reclaim Bypass Funding Decision

200-SFT Stock Loan

220-REPO Tracking

221-REPO Tracking Reclaim DK

222-REPO Tracking Wrong Quantity

223-REPO Tracking Wrong Security

224-REPO Tracking Wrong Money

225-REPO Tracking RCLM Partial

226-REPO Tracking RCLM Need A/C Info

227-REPO Tracking RCLM Need Due bill

228-REPO Tracking RCLM Partial Ret

230-REPO Tracking Return

231-REPO Tracking Return Reclaim DK

232-REPO Tracking Return Wrong Quantity

233-REPO Tracking Return Wrong Security

234-REPO Tracking Return Wrong Money

235-REPO Tracking Return RCLM Partial

236-REPO Tracking Return RCLM Need A/C Info

237-REPO Tracking Return RCLM Need Due bill

238-REPO Tracking Return RCLM Partial Ret

280-ADR Stock Loan (untracked)

281-ADR Stock Loan Reclaim DK

282-ADR Stock Loan Reclaim Wrong Quantity

283-ADR Stock Loan Reclaim Wrong Security

284-ADR Stock Loan Reclaim Wrong Money

285-ADR Stock Loan Reclaim Partial

286-ADR Stock Loan Need More A/C Info

287-ADR Stock Loan Needs Due bill

288-ADR Stock Loan Partial Rec Partial Ret

290-ADR Stock Loan Return (untracked)

291-ADR Stock Loan Return DK

330-Direct Rollover To IRA

331-Direct Rollover To IRA Rec DK

332-Direct Rollover To IRA Rec Wrong Quantity

333-Direct Rollover To IRA Rec Wrong Security

334-Direct Rollover To IRA Rec Wrong Money

335-Direct Rollover To IRA Rec Partial

336-Direct Rollover To IRA Rec Need More A/C Info

337-Direct Rollover To IRA Rec Needs Due bill

338-Direct Rollover To IRA Rec Partial Rec Partial Ret

340-Direct Rollover To Qualified Plan

341-Direct Rollover To Qualified Plan Reclaim DK

342-Direct Rollover To Qualified Plan Rec Wrong Quantity

343-Direct Rollover To Qualified Plan Rec Wrong Security

344-Direct Rollover To Qualified Plan Rec Wrong Money

345-Direct Rollover To Qualified Plan Rec Partial

346-Direct Rollover To Qualified Plan Need More A/C Info

347-Direct Rollover To Qualified Plan Need Due bill

348-Direct Rollover To Qualified Plan Partial Rec Partial Ret

530-IPO Direct Concession

531-IPO Direct Concession Reclaim DK

532-IPO Direct Concession Rec Wrong Quantity

533-IPO Direct Concession Rec Wrong Security

534-IPO Direct Concession Rec Wrong Money

535-IPO Direct Concession Rec Partial

536-IPO Direct Concession Rec Need A/C Info

537-IPO Direct Concession Rec Needs Due bill

538-IPO Direct Concession Partial Rec Partial Ret

539-ID IPO Directed Concession

540-IPO Syndicate Over Subscribed

541-IPO Over Subscribed Reclaim DK

542-IPO Over Subscribed Rec Wrong Quantity

543-IPO Over Subscribed Rec Wrong Security

544-IPO Over Subscribed Rec Wrong Money

545-IPO Over Subscribed Rec Partial

546-IPO Over Subscribed Rec Need A/C Info

547-IPO Over Subscribed Rec Needs Due bill

548-IPO Over Subscribed Partial Rec Partial Ret

549-ID IPO Over Subscribed

550-IPO Syndicate Directed and Over Subscribed

551-IPO Syndicate(550) Reclaim DK

552-IPO Syndicate(550) Rec Wrong Quantity

553-IPO Syndicate(550) Rec Wrong Security

554-IPO Syndicate(550) Rec Wrong Money

555-IPO Syndicate(550) Rec Partial

556-IPO Syndicate(550) Rec Need A/C Info

557-IPO Syndicate(550) Rec Needs due bill

558-IPO Syndicate(550) Partial Rec Partial Ret

559-ID IPO Syndicate Directed and Over Subscribed

560-ID Foreign Distribution

570-Syndicate Takedown Delivery

571-Synd Takedown Delivery Reclaim DK

572-Synd Takedown Delivery Wrong Quantity

573-Synd Takedown Delivery Wrong Security

574-Synd Takedown Delivery Wrong Money

575-Synd Takedown Delivery RCLM Partial

576-Synd Takedown Dlvry RCLM Need A/C Info

577-Synd Takedown Dlvry RCLM Need Due Bill

578-Synd Takedown Dlvry RCLM Partial Ret

600-Collateral DO

601-Collateral DO Reclaim DK

602-Collateral DO Rec Wrong Quantity

603-Collateral DO Rec Wrong Security

605-Collateral DO Rec Partial

606-Collateral DO Rec Needs A/C Info

607-Collateral DO Rec Needs Due Bill

608-Collateral DO Prtl Rec Partial Ret

609-Collateral DO Recall

610-Collateral DO Return

611-Collateral DO Ret Rec DK

612-Collateral DO Ret Rec Wrong Qty

613-Collateral DO Ret Rec Wrong Sec

615-Collateral DO Ret Rec Partial

616-Collateral DO Ret Rec A/C Info

617-Collateral DO Ret Rec Need Due Bill

618-Collateral DO Ret Prtl Rec Prtl Ret

619-Collateral DO Recall Reclamation

8. RELEASE NOTES

This is the document history reflecting changes to the file.

06/02/2022	Added SFT Stock Loan code "200" to Section 7.1 Reason Codes Table.

- Made general updates to remove outdated references and reformat the document.

11/30/2018	Removed formatting and references to old changes.
09/01/2015	Updated section 7.1 for MMI Finality Through Optimization Initiative. Added reason codes:

- 134 MMI SECONDARY DO – BYPASS FUNDING DECISION
- 135 MMI SECONDARY DO – RECLAIM BYPASS FUNDING DECISION

04/09/2001	Added reason codes 600-603, 605-619 to appendix.
02/04/2000	CF2 Security Record Format-Type PSW. Changed the number 0 to the letter O in field description "CF2NDO", position 16.
01/01/2000	Type 20 Deliver Order Detail (New format). For position 54 - removed the word "Unedited" from the Field Description.
05/26/1998	Type 20 Record Error Flags: Security Quantity (Flag 16): 3 = security quantity is > 999,999,999
07/11/1997	Typo corrected - IPO Prime Broker Indicator description changed from "of" to "or"
06/02/1997	Added Flag 27 to Type 20 Error record (Transaction number for matched reclaim)
04/23/1997	Removed (Illogical "Record" to "Image" Changeover and (Communicating with DTC using Network Data Mover).
03/20/1997	Effective Thursday, May 29, 1997.

Participants can "target" the exact DO they wish to reclaim by using the DTC Transaction Number. To use this feature, Participants are required to use a new version number in the "DO and NDO" CF2 record, position 3. The oldest value for this field, "D" form the Odd Lot Debt conversion will now be rejected.

New Reason Codes 570-578 for IPO and codes 220-228 and 230-238 for REPO have been added.

Please refer to the March 97 CF2 II Newsletter for a complete explanation of the above changes.

FOR MORE INFORMATION

Email DTCC at:
DTCSupport@dtcc.com

or visit us on the web at:
http://www.dtcc.com/client-center