

DTCC

CCF2/MQ TRANSMISSION GUIDES

13.01 ELIGIBLE CORPORATE SECURITIES (ELISC)/ELIGIBLE CORPORATE SECURITIES WITH DESCRIPTIONS (ELISCD): FUNCTION USER'S GUIDE

DECEMBER 28, 2023



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DOCUMENT HISTORY

August 1999

Created appendix 8.1. Moved Field Descriptions for positions 22 and 42 to appendix 8.1

November 2000

Added expanded fields in positions 51 through 72 in ELISC and positions 71 through 92 in ELISCD records.
Added sections 4.1 and 5.2 to the document.

April 2001

Added the following fields to section 2.0

| | | | | |
|-----|----|-----------|---------------------------------------|---|
| 72* | 1 | Character | Foreign Ordinary Securities Indicator | <p>"N" = Security is not eligible for Foreign Ordinary Securities processing.</p> <p>"Y" = Security is eligible for Foreign Ordinary Securities processing.</p> |
| 73* | 28 | Character | Filler | DTC use only: do not use. |

Added the following to section 3.0

| | | | | |
|-----|---|-----------|---------------------------------------|---|
| 92* | 1 | Character | Foreign Ordinary Securities Indicator | <p>"N" = Security is not eligible for Foreign Ordinary Securities processing.</p> <p>"Y" = Security is eligible for Foreign Ordinary Securities processing.</p> |
| 93* | 8 | Character | Filler | DTC use only; do not use |

February 2003

Updated "3c7" rules

March 2003

Converted from WordPerfect to Word

May 2003

- Update to the "3c7" Rules field description in byte 45 of the ELISC and byte 65 of the ELISCD Data Records.
- Update to the "Rule 144A" field description in byte 46 of the ELISC and byte 66 of the ELISCD Data Records.
- Update to the "Regulation S" field description in byte 47 of the ELISC and byte 67 of the ELISCD Data Records.

- Added a new field in byte 73 of the ELISC and byte 93 of the ELISCD data records.
- Changed value of the existing “Filler” field.
- Changed wording of “3c7 Rules” in section 8.1. **New wording is highlighted**

November 2004

Added field descriptions to position 13 in both ELISC and ELISCD records.

February 2005

Changed field description in position #73 of the ELISC and position #93 of the ELISCD record Layout.

January 2009 (Important Notice B#4351-08)

- Added new field: OA Timeliness Attestation Code
- Added new field: Spanish Tax Withholding Indicator
- Updated field definitions for Direct Registration Service related fields

November 2009 (Important Notice B # 5832-09) Effective May 2010

- **Record size increased to 150 bytes**
- Build America Project added the following fields:
 - Stock for Maturity Indicator;
 - Extended Maturity Indicator;
 - Sovereign Debt Indicator

June 2011

The following fields were added to ELISC (Positions 80–82) and ELISCD (Positions 100–102) data records using available filler. The record length has not changed.

- Issue Type
- Global Lock Indicator
- Global Lock Reason

December 2013

The following fields were added to ELISC (Positions 84–95) and ELISCD (Positions 100–102) data records using available filler. The record length has not changed.

- Deposit Chill Reason
- Ticker Symbol

August 2015

- Marked obsolete fields
- Changed label from Bond Type to Type of Certificate
- Clarified field names for IPO Tracking Indicator, IPO Tracking Period End Date, Federal Book Entry Settlement Indicator, Direct Registration Service Eligibility Indicator

- Updated the list of applicable Sub-Issue Types

October 2105

- Removed U-Book Entry only (Unlimited WT) and X-Book Entry only (limited WT) as valid values from Type of Certificate field. These values are obsolete.

June 2016

- Updated CCF-II Header record layout

September 2020

- Added fields for 871m data

1.0 THE ELISC AND ELISCD FUNCTIONS

1.1 Overview

A User may use the ELISC (Eligible Corporate Securities) and ELISCD (Eligible Corporate Securities with Description) functions to receive information about corporate securities that are eligible for DTC transactions.

When requesting the ELISC function, the User will receive a series of machine-readable records. Each record contains the CUSIP number of a corporate security that is eligible for DTC transactions, and a Status byte comprised of flags indicating additional information about the security (such as whether the security is a FAST issue, a frozen issue, etc.).

For Users who require eligible corporate security information in greater detail, the ELISCD function includes a corporate security description in each ELISC record. This is the basic difference between the ELISC and ELISCD functions.

Information received via the ELISC and ELISCD functions may be used to automate creation of the User's corporate security master file (and may reduce the volume of errors that can occur when a User's computer is used to generate DTC transactions).

1.2 Availability of ELISC and ELISCD

ELISC and ELISCD will generally be available from 7:30 p.m. to 3:30 p.m. (Eastern Time) the following day.

1.2.a Holiday Processing

On the following holidays, this file is executed on the **eve** of the holiday and **not renewed** until the next business day following the holiday:

- New Year's Day
- Martin Luther King Day
- President's Day
- Memorial Day
- Independence Day
- Labor Day
- Thanksgiving Day
- Christmas Day

On the following holidays, this file is executed on a daily basis:

- Good Friday
- Columbus Day
- Veterans Day

1.3 The CCF Header Record

The first record on the function file will be a Header Record when "HEADER=YES" is specified as a CCFDTFDB parameter. The Header Record contains information regarding the creation of the file.

Note:

NDM Users executing NDMDTF01, and RJE 3770 Users executing RJESDTF2, will receive the CCF Header record. These Users will not receive the CCF-II Header and Trailer Records described on the following page.

| Format of the CCF Header Record | | | | |
|---------------------------------|-----|-----------|---------------------|--|
| 1 | 6 | Character | Data Type Requested | Value either "ELISC" or "ELISCD". |
| 7 | 6 | Character | Data Type Created | Value either "ELISC" or "ELISCD". |
| 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. |

1.4 The CCF-II Header and Trailer Records

The format of each CCF-II Header and Trailer Record is as described below. Please note that the Header and Trailer Records are identical except for the first and last field of each record.

CCF-II Header and Trailer Record (DTC Transmits to User)

| Position | Length | Format | Description |
|----------|--------|-----------|-------------------------------|
| 1 | 3 | Character | Record ID—"HDR" or "TRL" |
| 4 | 8 | Character | Signon ID |
| 12 | 6 | Character | Data Type Requested |
| 18 | 6 | Character | Data Type Created |
| 24 | 8 | Character | Data Creation Date (YYYYMMDD) |
| 32 | 8 | Character | Data Load Date (YYYYMMDD) |
| 40 | 8 | Character | Data Load Time (HH:MM:SS) |
| 48 | 4 | Numeric | Data Length of Data Requested |

| Position | Length | Format | Description |
|----------|-----------------|---------|--|
| 52 | 8 | Numeric | Number of data records in the file |
| 60 | 4 | Numeric | Number of Records per data type requested (0001) |
| 64 | Function Length | Numeric | Reserved filled with spaces for future use. |

2.0 ELISC DATA RECORDS

The remaining records on the file will be ELISC data records. The format for these records appears below.

All table fields that have changed since the previous edition of this document are marked by an asterisk ("**") in the POSITION column, and bold-face highlighting of new or modified information.

| Format of ELISC Data Records | | | | |
|------------------------------|--------|-----------|---|--|
| Position | Length | Format | Field Name | Field Description |
| 1 | 2 | Character | International Country Code | Zero-filled. |
| 3 | 9 | Character | CUSIP Number | Eligible Corporate Security's CUSIP number. |
| 12 | 1 | Character | International Check-Digit | Zero-filled. |
| 13 | 1 | Character | Type of Certificate | Blank = Registered Services only A-Interchangeable (all forms) B-Bearer only D-Interchangeable, bearer only E-All book entry I-Interchangeable M-Fully registered (Multi-purpose) R-Fully Registered |
| 14 | 2 | Packed | Fed Fund and Chill Status Flag (signed) | The contents of this 2-byte PACKED Status Flag are described under 4.0 Fed Fund and Chill Status Flag Contents . |
| 16 | 2 | Packed | Status Flag (signed) | The contents of this 2-byte PACKED Status Flag are described under 5.0 Status Flag Contents . |
| 18 | 3 | Packed | TA Fee (signed) | The last two digits in the field represent cents. A value of 00001 represents a variable TA Fee and the Transfer Agent should be contacted for additional information. |
| 21 | 1 | Character | Less-Active Issue Fee Indicator | Refer to Less-Active Issue Fee Indicator on page 22. |
| 22 | 3 | Character | Sub-Issue Type | Refer to Appendix 8.1 on page 23 Error! Bookmark not defined. for a list of the Sub Issue Types and descriptions. |

| Format of ELISC Data Records | | | | |
|------------------------------|--------|-----------|--|---|
| Position | Length | Format | Field Name | Field Description |
| 25 | 3 | Character | Special Deposit Processing Type | " " = Regular Deposit Procedures Apply. "I24" = Non-Transferable. "I28" = Temporarily Non-Transferable. "LTD" = Limited Partnership. Additional "Special Deposit Processing Indicators" may appear without notice. Contact DTC's Customer Support Center at 1-888-382-2721 for a description of any new indicators. |
| 28 | 1 | Character | IPO Tracking Indicator | "I"—IPO Tracked Spaces— Not IPO Tracked |
| 29 | 2 | Character | Version Control | Value = "02" |
| 31 | 8 | Character | IPO Tracking Period End Date (Penalty Date) | Close of IPO Closing Bid Penalty Date. Format = MMDDCCYY. Field will populate if IPO Tracking Indicator is "I" |
| 39 | 1 | Character | P & I Type—obsolete, not supported | Principal and Income Type: "0" = No Exemption Granted (Default). "1" = Exemption Granted for Principal Payments. "2" = Exemption Granted for Income Payments. "3" = Exemption Granted for both Principal and Income Payments. |
| 40 | 1 | Character | Reorg Deposit Indicator | "N" = CUSIP is Not Eligible for Reorg Deposits. "Y" = CUSIP is Eligible for Reorg Deposits. |
| 41 | 1 | Character | Federal Book Entry Settlement Indicator | "N" = Non Fed Book entry security. "Y" = Fed Book entry security. |
| 42 | 1 | Character | Fractional Share Indicator—field is obsolete as Fractional Dummy CUSIPs are bypassed | |
| 43 | 1 | Character | Custody Service Indicator | "N" = Non Custody Specific (The issue is eligible for custody services and book-entry DTC services.) "Y" = Custody only Service (The issue is eligible only for Custody services). |
| 44 | 1 | Character | Direct Registration Service Eligibility Indicator | "N" = Non Eligible for DRS "Y" = DRS Issue **Refer to section 8.2 "3c7" Rules |

| Format of ELISC Data Records | | | | |
|------------------------------|--------|-----------|---|--|
| Position | Length | Format | Field Name | Field Description |
| 45 | 1 | Character | Section 3(c)(7) Indicator | <p>"N" = Issuer has not informed DTC that it is relying on Section 3c7 of the Investment Company Act of 1940.</p> <p>"Y" = Issuer has informed DTC that it is relying on Section 3c7 of the Investment Company Act of 1940.</p> <hr/> <p>NOTE: See section 8.1, 3c7 Rules.</p> |
| 46 | 1 | Character | Rule 144a Indicator | <p>"N" = Issuer has not informed DTC that the security is eligible for transfer under Rule 144A of the Securities Act of 1933.</p> <p>"Y" = Issuer has informed DTC that at the time of the initial registration of the security in the name of Cede & Co. the security was eligible for resale under Rule 144A of the Securities Act of 1933.</p> |
| 47 | 1 | Character | Regulation S Indicator | <p>"N" = Issuer has not informed DTC that it intends to offer the security outside of the United States in compliance with Regulation S of the Securities Act of 1933.</p> <p>"Y" = Issuer has informed DTC that it intends to offer the security outside of the United States in compliance with Regulation S of the Securities Act of 1933.</p> |
| 48 | 1 | Character | Segregation 100 Program Indicator | <p>"N" = Not eligible for segregation 100 program.</p> <p>"Y" = Eligible for segregation 100 program.</p> |
| 49 | 1 | Character | Auto Certification Program Indicator | <p>"N" = Not eligible for Auto Certification program.</p> <p>"Y" = Eligible for Auto Certification program.</p> |
| 50 | 1 | Character | Foreign Denominated EDS Indicator | <p>"N" = Foreign denominated issue is not eligible for EDS.</p> <p>"Y" = Foreign denominated is eligible for EDS.</p> |
| 51 | 8 | Character | Expanded Fed Funds and Chill Status Flags | The contents of this expanded 8-BYTE Status Flags are described in Section 4.2. |
| 59 | 8 | Character | Expanded Status Flag | The contents of this expanded 8-BYTE Status Flags are described in Section 5.2. |
| 67 | 5 | Character | Expanded TA Fee | The last two digits in the field represent cents. A value of 00001 represents a variable TA fee and the transfer agent should be contacted for additional information. |

| Format of ELISC Data Records | | | | |
|------------------------------|--------|-----------|--|--|
| Position | Length | Format | Field Name | Field Description |
| 72 | 1 | Character | Foreign Ordinary Securities Indicator | <p>"N" = Security is not eligible for Foreign Ordinary Securities processing.</p> <p>"Y" = Security is eligible for Foreign Ordinary Securities processing.</p> |
| 73 | 1 | Character | Book Entry Only Security DRS Eligibility Indicator | <p>"0" = Security is eligible for "WT" in statement form only at DTC. Certificates are available at the transfer agent.</p> <p>"1" = Security is eligible for "WT" in statement form only.</p> <p>"2" = Security is DRS eligible but not participating. Certificates only are available.</p> <hr/> <p>NOTE: A "space" in this field indicates that the issue is not DRS-eligible.</p> <hr/> |
| 74 | 1 | Character | OA Rate Timelines Attestation Code | <p>The values:</p> <p>'1'—Conforming CUSIP</p> <p>'2', '3'—Non conforming CUSIP</p> <p>This field is applicable only for Sub-Issue Type '540' CMO and '541' ABS</p> <p>Where:</p> <p>Conforming means that this security is structured in a way that makes it likely for the final rate to be calculated and disseminated to DTC prior to the payable date.</p> <p>and</p> <p>Non-conforming means that this security is structured in a way that makes it unlikely for the final rate to be calculated and disseminated to DTC prior to the payable date.</p> |

| Format of ELISC Data Records | | | | |
|------------------------------|--------|-----------|-----------------------------------|--|
| Position | Length | Format | Field Name | Field Description |
| 75 | 1 | Character | Spanish Tax Withholding Indicator | <p>Indicates whether the security is subject to Spanish Tax Withholding regulations.</p> <p>Values:</p> <p>“Y”–Subject to Spanish Tax Withholding regulations</p> <hr/> <p>NOTE: To limit Spanish tax withholding, client name and country of residence will be disclosed to the Issuer/Spanish Govt. DO NOT PURCHASE IF YOU DO NOT CONSENT.</p> <hr/> <p>‘N’, Blank: Not Applicable, Not Available</p> <hr/> <p>Under Spanish tax regulation, investors in preferred securities, senior notes or subordinated notes listed on an organized market in an OECD country, with no tax residency in Spain and not acting through a permanent establishment in Spain, are exempt from the Spanish Non-resident Income Tax (“NRIT”), provided certain information obligations relating to identity and residence of beneficial owners entitled to receive distributions are complied with. If these information obligations are not complied with, Spanish issuers have to withhold the NRIT.</p> |
| 76 | 1 | Character | Stock for Maturity Indicator | <p>This field indicates whether a bond has the option to pay Maturity proceeds as Stock in stead of Cash.</p> <p>The values ‘Y’–yes, ‘N’–no</p> |
| 77 | 1 | Character | Extended Maturity Indicator | <p>This field indicates whether a bond has the option of extending its stated Maturity Date.</p> <p>The values ‘Y’–yes, ‘N’–no</p> |
| 78 | 1 | Character | Sovereign Debt Indicator | <p>This field identifies a bond as being Sovereign Debt–issued by a non-US Sovereign entity.</p> <p>The values ‘Y’–yes, ‘N’–no</p> |
| 79 | 1 | Character | OFAC Sanctioned Indicator | <p>This field Indicates if security is restricted due to OFAC sanctions.</p> <p>The values ‘Y’–yes, ‘N’–no</p> |
| 80 | 1 | Character | Issue Type | <p>This field identifies a category of the security.</p> <p>The values:</p> <p>1–Equity</p> <p>5–Corporate Bond</p> |

| Format of ELISC Data Records | | | | |
|------------------------------|--------|-----------|-----------------------|---|
| Position | Length | Format | Field Name | Field Description |
| 81 | 1 | Character | Global Lock Indicator | This field indicates if the security is frozen and globally locked from any activity at DTC. Valid values are: <ul style="list-style-type: none"> • Y–Yes, the Security is globally locked • N–No, the Security is not globally locked |
| 82 | 1 | Character | Global Lock Reason | This field provides a reason for the Global Lock. Valid values are space and from 0 to 9: <ul style="list-style-type: none"> • Space–Security is not globally locked. Reason is not applicable. • 0–DTCC Applied Global Lock. • 1–DTCC Applied Global Lock-Compliance Related • Values 2 through 9 are reserved for future use. |
| 83 | 1 | Character | Deposit Chill Reason | This field provides a reason for the Deposit Chill. Valid values are space and from 0 to 9: <ul style="list-style-type: none"> • Space–Security does not have a Deposit Chill. Reason is not applicable. • 0–DTCC Applied Deposit Chill. • 1–DTCC Applied Deposit Chill-Compliance Related. • Values 2 through 9 are reserved for future use. |
| 84 | 10 | Character | Ticker Symbol | An arrangement of characters (usually letters) representing a particular security listed on an exchange or otherwise traded publicly. Only the Primary Exchange Ticker Symbol is displayed. |
| 94 | 1 | Character | 871(m) Transaction | Indicates if security is subject to regulation 871(m) Valid values: 'Y'–yes, 'N'–no, space–not applicable/not available |
| 95 | 1 | Character | Contract Type | Contract Type for 871(m) Transaction. Valid values: 'S'-Simple 'C'-Complex Space-not applicable |
| 96 | 7 | Numeric | Delta | Value of Delta for Simple Contract Type (The “delta” of an instrument is a measure of the relationship between changes in value of the instrument and changes in value of the underlying stock). Delta is in 9(1)V9(6) format, up to 6 decimal points. Valid values from 0800000 (0.8) to 1000000 (1.0) Default = zeroes |
| 103 | 48 | Character | Filler | DTC use only: do not use. |

3.0 ELISCD DATA RECORDS

The remaining records on the file will be ELISCD data records. The format for these records appears below.

All table fields that have changed since the previous edition of this document are marked by an asterisk ("**") in the POSITION column, and boldface highlighting of new or modified information.

| Format of ELISCD Data Record | | | | |
|------------------------------|--------|-----------|---|---|
| Position | Length | Format | Field Name | Field Description |
| 1 | 2 | Character | International Country Code | Zero-filled. |
| 3 | 9 | Character | CUSIP Number | Eligible Corporate Security's CUSIP number. |
| 12 | 1 | Character | International Check-Digit | Zero-filled. |
| 13 | 1 | Character | Type of Certificate | Blank=Registered Services only. A-Interchangeable (all forms) B-Bearer only D-Interchangeable, bearer only E-All book entry I-Interchangeable M-Fully registered (Multi-purpose) R-Fully Registered |
| 14 | 2 | Packed | Fed Fund and Chill Status Flag (signed) | The contents of this 2-byte PACKED status flag are described under 4.0 Fed Fund and Chill Status Flag Contents . |
| 16 | 2 | Packed | Status Flag | The contents of this 2-byte PACKED status flag are described under 5.0 Status Flag Contents . |
| 18 | 20 | Character | Security Description | A corporate security's description as defined by DTC. |
| 38 | 3 | Packed | TA Fee (signed) | The last two digits in the field represent cents. A value of 00001 represents a variable TA Fee and the Transfer Agent should be contacted for additional information. |
| 41 | 1 | Character | Less-Active Issue Fee Indicator | Refer to 7.0 Less-Active Issue Fee Indicator . |
| 42 | 3 | Character | Sub-Issue Type | Refer to Appendix 8.1 Sub Issue Type Description for a list of the Sub Issue Types and descriptions. |

| Format of ELISCD Data Record | | | | |
|------------------------------|--------|-----------|--|---|
| Position | Length | Format | Field Name | Field Description |
| 45 | 3 | Character | Special Deposit Processing Type t | " " = Regular Deposit Procedures Apply "I24" = Non-Transferable "I28" = Temporarily Non-Transferable "LTD" = Limited Partnership Additional "Special Deposit Processing Indicators" may appear without notice. Contact DTC's Customer Support Center at 1-888-382-2721 for a description of any new indicators. |
| 48 | 1 | Character | IPO Tracking Indicator | "I"—IPO Tracked Spaces— Not IPO Tracked |
| 49 | 2 | Character | Version Control | Value = "02" |
| 51 | 8 | Character | IPO Tracking Period End Date | Close of IPO Bid Penalty Date. Format MMDDCCYY. |
| 59 | 1 | Character | P & I Type—obsolete, not supported | Principal and Income Type: "0" = No Exemption Granted (Default). "1" = Exemption Granted for Principal Payments. "2" = Exemption Granted for Income Payments. "3" = Exemption Granted for both Principal and Income Payments. |
| 60 | 1 | Character | Reorg Deposit Indicator | "N" = CUSIP is Not Eligible for Reorg Deposits. "Y" = CUSIP is Eligible for Reorg Deposits. |
| 61 | 1 | Character | Fed Book Entry Settlement Indicator | "N" = Non Fed Book entry security "Y" = Fed Book entry security. |
| 62 | 1 | Character | Fractional Share Indicator—field is obsolete as Fractional Dummy CUSIPs are bypassed | |
| 63 | 1 | Character | Custody Service Indicator | "N" = Non Custody Specific (The issue is eligible for custody services and book-entry DTC services.) "Y" = Custody only Service (The issue is eligible only for Custody services). |
| 64 | 1 | Character | Direct Registration Service Eligibility Indicator | "N" = Non Eligible for DRS. "Y" = DRS Issue. |

| Format of ELISCD Data Record | | | | |
|------------------------------|--------|-----------|---|--|
| Position | Length | Format | Field Name | Field Description |
| 65 | 1 | Character | Section 3(c)(7) Indicator | <p>"N" = Issuer has not informed DTC that it is relying on Section 3c7 of the Investment Company Act of 1940.</p> <p>"Y" = Issuer has informed DTC that it is relying on Section 3c7 of the Investment Company Act of 1940.</p> <hr/> <p>NOTE: See section 8.1, 3c7 Rules.</p> |
| 66 | 1 | Character | Rule 144a Indicator | <p>"N" = Issuer has not informed DTC that the security is eligible for transfer under Rule 144A of the Securities Act of 1933.</p> <p>"Y" = Issuer has informed DTC that at the time of the initial registration of the security in the name of Cede & Co. the security was eligible for resale under Rule 144A of the Securities Act of 1933.</p> |
| 67 | 1 | Character | Regulation S Indicator | <p>"N" = Issuer has not informed DTC that it intends to offer the security outside of the United States in compliance with Regulation S of the Securities Act of 1933.</p> <p>"Y" = Issuer has informed DTC that it intends to offer the security outside of the United States in compliance with Regulation S of the Securities Act of 1933.</p> |
| 68 | 1 | Character | Segregation 100 Program Indicator | <p>"N" = Not eligible for segregation 100 program.</p> <p>"Y" = Eligible for segregation 100 program.</p> |
| 69 | 1 | Character | Auto Certification Program Indicator | <p>"N" = Not eligible for Auto Certification program.</p> <p>"Y" = Eligible for Auto Certification program.</p> |
| 70 | 1 | Character | Foreign Denominated EDS Indicator | <p>"N" = Foreign denominated issue is not eligible for EDS.</p> <p>"Y" = Foreign denominated is eligible for EDS.</p> |
| 71 | 8 | Character | Expanded Fed Funds and Chill Status Flags | The contents of this expanded 8-BYTE Status Flags are described in Section 4.2. |
| 79 | 8 | Character | Expanded status Flags | The contents of this expanded 8-BYTE Status Flags are described in Section 5.2. |
| 87 | 5 | Character | Expanded TA Fee | The last two digits in the field represent cents. A value of 00001 represents a variable TA fee and the transfer agent should be contacted for additional information. |

| Format of ELISCD Data Record | | | | |
|------------------------------|--------|-----------|---|--|
| Position | Length | Format | Field Name | Field Description |
| 92 | 1 | Character | Foreign Ordinary Securities Indicator | <p>“N” = Security is not eligible for Foreign Ordinary Securities processing.</p> <p>“Y” = Security is eligible for Foreign Ordinary Securities processing.</p> |
| 93 | 1 | Character | Book Entry Security DRS Eligibility Indicator | <p>“0” = Security is eligible for “WT” in statement or certificate form.</p> <p>“1” = Security is eligible for “WT” in statement form only.</p> <p>“2” = Security is eligible for “WT” in statement form only from DTC. Certificates are available from the transfer agent.</p> <hr/> <p>NOTE: A “space” in this field indicates that the issue is not DRS-eligible.</p> <hr/> |
| 94 | 1 | Character | OA Rate Timelines Attestation Code | <p>The values: ‘1’–Conforming CUSIP ‘2’, ‘3’–Non conforming CUSIP</p> <p>This field is applicable only for Sub-Issue Type ‘540’ CMO and ‘541’ ABS</p> <p>Where: Conforming means that this security is structured in a way that makes it likely for the final rate to be calculated and disseminated to DTC prior to the payable date. and Non-conforming means that this security is structured in a way that makes it unlikely for the final rate to be calculated and disseminated to DTC prior to the payable date.</p> |

| Format of ELISCD Data Record | | | | |
|------------------------------|--------|-----------|-----------------------------------|--|
| Position | Length | Format | Field Name | Field Description |
| 95 | 1 | Character | Spanish Tax Withholding Indicator | <p>Indicates whether the security is subject to Spanish Tax Withholding regulations.</p> <p>Values:</p> <p>“Y”—Subject to Spanish Tax Withholding regulations</p> <hr/> <p>NOTE: To limit Spanish tax withholding, client name and country of residence will be disclosed to the Issuer/Spanish Govt. DO NOT PURCHASE IF YOU DO NOT CONSENT.</p> <hr/> <p>‘N’, Blank: Not Applicable, Not Available</p> <hr/> <p>Under Spanish tax regulation, investors in preferred securities, senior notes or subordinated notes listed on an organized market in an OECD country, with no tax residency in Spain and not acting through a permanent establishment in Spain, are exempt from the Spanish Non-resident Income Tax ("NRIT"), provided certain information obligations relating to identity and residence of beneficial owners entitled to receive distributions are complied with. If these information obligations are not complied with, Spanish issuers have to withhold the NRIT.</p> |
| 96 | 1 | Character | Stock for Maturity Indicator | <p>This field indicates whether a bond has the option to pay Maturity proceeds as Stock in stead of Cash.</p> <p>The values ‘Y’—yes, ‘N’—no</p> |
| 97 | 1 | Character | Extended Maturity Indicator | <p>This field indicates whether a bond has the option of extending its stated Maturity Date.</p> <p>The values ‘Y’—yes, ‘N’—no</p> |
| 98 | 1 | Character | Sovereign Debt Indicator | <p>This field identifies a bond as being Sovereign Debt—issued by a non-US Sovereign entity.</p> <p>The values ‘Y’—yes, ‘N’—no</p> |
| 99 | 1 | Character | OFAC Sanctioned Indicator | <p>This field Indicates if security is restricted due to OFAC sanctions.</p> <p>The values ‘Y’—yes, ‘N’—no</p> |

| Format of ELISCD Data Record | | | | |
|------------------------------|--------|-----------|-----------------------|--|
| Position | Length | Format | Field Name | Field Description |
| 100 | 1 | Character | Issue Type | This field identifies a category of the security. The values: 1–Equity 5–Corporate Bond |
| 101 | 1 | Character | Global Lock Indicator | This field indicates if the security is frozen and globally locked from any activity at DTC. Valid values are: <ul style="list-style-type: none"> • Y–Yes, the Security is globally locked • N–No, the Security is not globally locked |
| 102 | 1 | Character | Global Lock Reason | This field provides a reason for the Global Lock. Valid values are space and from 0 to 9: <ul style="list-style-type: none"> • Space–Security is not globally locked. Reason is not applicable. • 0–DTCC Applied Global Lock. • 1–DTCC Applied Global Lock-Compliance Related • Values 2 through 9 are reserved for future use. |
| 103 | 1 | Character | Deposit Chill Reason | This field provides a reason for the Deposit Chill. Valid values are space and from 0 to 9: <ul style="list-style-type: none"> • Space–Security does not have a Deposit Chill. Reason is not applicable. • 0-DTCC Applied Deposit Chill. • 1-DTCC Applied Deposit Chill-Compliance Related. • Values 2 through 9 are reserved for future use. |
| 104 | 10 | Character | Ticker Symbol | An arrangement of characters (usually letters) representing a particular security listed on an exchange or otherwise traded publicly. Only the Primary Exchange Ticker Symbol is displayed. |
| 114 | 1 | Character | 871(m) Transaction | Indicates if security is subject to regulation 871(m). Valid values: 'Y'–yes, 'N'–no, space–not applicable/not available |
| 115 | 1 | Character | Contract Type | Contract Type for 871(m) Transaction. Valid values: 'S'-Simple 'C'-Complex Space-not applicable |

| Format of ELISCD Data Record | | | | |
|-------------------------------------|---------------|------------------|-------------------|--|
| Position | Length | Format | Field Name | Field Description |
| 116 | 7 | Numeric | Delta | <p>Value of Delta for Simple Contract Type (The “delta” of an instrument is a measure of the relationship between changes in value of the instrument and changes in value of the underlying stock). Delta is in 9(1)V9(6) format, up to 6 decimal points.</p> <p>Valid values from 0800000 (0.8) to 1000000 (1.0) Default = zeroes</p> |
| 123 | 28 | Character | Filler | DTC use only: do not use. |

4.0 FED FUND AND CHILL STATUS FLAG CONTENTS

4.1 Fed Fund and Chill Status Flag Contents (Packed Format)

Each bit of this Eligible Security Record's Fed Fund and Chill Status Flag may prove significant within the DTC Participant's operating environment. (For COBOL capable of simplifying the processing of bits of the Status Flag, Refer to [6.0 Extracting Status Flag Bit Values: Sample COBOL Code](#)".

The following table describes the function of each bit of the Status Flag, ranging from the most significant to the least significant position in the byte. (**Bit No.**, in this table refers to the subscript useable after the COBOL conversion.)

| Format of the Fed Fund and Chill Status Byte | | |
|--|---------------|---|
| Bit No. | Decimal Value | Meaning of value equal to 1 |
| 1 | +128 | Fed Fund Indicator (CUSIP settles in same day funds). |
| 2 | +64 | Deposit Chill Indicator (deposit rejected). |
| 3 | +32 | COD Chill Indicator (COD rejected). |
| 4 | +16 | W/T Chill indicator (W/T rejected). |
| 5 | +8 | DO Chill Indicator (DO rejected). |
| 6 | +4 | Pledge Chill Indicator (Pledges rejected). |
| 7 | +2 | Segregation Chill Indicator (Segregation rejected). |
| 8 | +1 | Inter Depository Chill Indicator. |

4.2 Fed Fund and Chill Status Flag Contents (Expanded Format)

Each byte of this Eligible Security Record's Fed Fund and Chill Status Flag may prove significant within the DTC Participant's operating environment.

The following table describes the function of each byte of the Status Flag, ranging from the most significant to the least significant position in the byte.

| Format of the Fed Fund and Chill Status Byte | | | |
|--|--------|------------|---|
| Position No. | | Indicator | Meaning of indicator when equal to 1 |
| ELISC | ELISCD | A1" or A0" | |
| 58 | 78 | 1 | Fed Fund Indicator (CUSIP settles in same day funds). |
| 57 | 77 | 1 | Deposit Chill Indicator (deposit rejected). |
| 56 | 76 | 1 | COD Chill Indicator (COD rejected). |

| Format of the Fed Fund and Chill Status Byte | | | |
|--|--------|------------|--|
| Position No. | | Indicator | Meaning of indicator when equal to 1 |
| ELISC | ELISCD | A1" or A0" | |
| 55 | 75 | 1 | W/T Chill indicator (W/T rejected). |
| 54 | 74 | 1 | DO Chill Indicator (DO rejected). |
| 53 | 73 | 1 | Pledge Chill Indicator (Pledges rejected). |
| 52 | 72 | 1 | Segregation Chill Indicator (Segregation rejected) |
| 51 | 71 | 1 | Inter Depository Chill Indicator. |

5.0 STATUS FLAG CONTENTS

5.1 Status Flag Contents (Packed Format)

Each bit of an Eligible Security Record's Status Flag may prove significant within the DTC Participant's operating environment. For COBOL capable of simplifying the processing of bits of the status flag, refer to [6.0 Extracting Status Flag Bit Values: Sample COBOL Code](#).

The following table describes the function of each bit of the Status Flag, ranging from the most significant to the least significant position in the byte.

Note:

"Bit No." in this table refers to the subscript usable after the COBOL conversion.

| Format of the Eligible Security Status Byte | | |
|---|---------------|--|
| Bit No. | Decimal Value | Meaning of value equal to 1 |
| 1 | +128 | The security is in interim status. |
| 2 | +64 | The security is in the process of being deleted at DTC. |
| 3 | +32 | The security is frozen and only withdrawal activity is allowed. |
| 4 | +16 | The security is in reorganization. |
| 5 | +8 | The security is a communication issue and only paper W/T's will be accepted. |
| 6 | +4 | W/T's for the security are handled via FAST. |
| 7 | +2 | COD's for the security are handled via FAST. |
| 8 | +1 | The security is not eligible for dividend reinvestment. |

5.2 Status Flag Contents (Expanded Format)

Each byte of an Eligible Security Record's Status Flag may prove significant within the DTC Participant's operating environment.

The following table describes the function of each byte of the Status Flag, ranging from the most significant to the least significant position in the field.

| Format of the Eligible Security Status Byte | | | |
|---|--------|------------|--|
| Position No. | | Indicator | Meaning of value equal to 1 |
| ELISC | ELISCD | A1" or A0" | |
| 66 | 86 | 1 | The security is in interim status. |
| 65 | 85 | 1 | The security is in the process of being deleted at DTC. |
| 64 | 84 | 1 | The security is frozen and only withdrawal activity is allowed. |
| 63 | 83 | 1 | The security is in reorganization. |
| 62 | 82 | 1 | The security is a communication issue and only paper W/T's will be accepted. |
| 61 | 81 | 1 | W/T's for the security are handled via FAST. |
| 60 | 80 | 1 | COD's for the security are handled via FAST. |
| 59 | 79 | 1 | The security is not eligible for dividend reinvestment. |

6.0 EXTRACTING STATUS FLAG BIT VALUES: SAMPLE COBOL CODE

The status of any eligible security is transmitted as a series of bit values in a One-byte Status Flag, in order to minimize data transmission time.

The contents of each bit of this Status Flag may prove uniquely significant in the transaction recipient's environment. COBOL coding like the following may be used to convert a status flag (WS-STATUS-FLAG) into byte values, stored as a series of eight decimal "0" or "1" digits in the subscripted table named WS-STATUS-BITS.

WORKING-STORAGE SECTION.

```

77 BIT-NO                PIC S9(04)COMP.

01 WS-STATUS-INPUT      PIC S9(04)COMP-3.
01 WS-STATUS-WORK      PIC S9(04)COMP-3.
01 WS-DECIMAL-VALUE    PIC S9(04)COMP-3.

01 WS-STATUS-BITS.

    05 WS-STATUS        PIC 9OCCURS 8 TIMES.

```

PROCEDURE DIVISION.

```

    MOVE (field to be converted) TO WS-STATUS-INPUT.

```

```

    IF WS-STATUS-INPUT > +0

```

```

        MOVE +256 TO WS-DECIMAL-VALUE

```

```

        PERFORM SET-VALUE THRU SET-EXIT

```

```

            VARYING BIT-NO FROM 8 BY-1

```

```

            UNTIL BIT-NO = +0.

```

```

    SET-VALUE.

```

```

        DIVIDE +2 INTO WS-DECIMAL-VALUE.

```

```

        SUBTRACT WS-DECIMAL-VALUE FROM WS-STATUS-INPUT

```

```

            GIVING WS-STATUS-WORK.

```

```
IF WS-STATUS-WORK = +0  
    OR WS-STATUS-WORK > +0  
    MOVE 1 TO WS-STATUS--BIT (BIT-NO)  
    MOVE WS-STATUS-WORK TO WS-STATUS-INPUT  
ELSE  
    MOVE 0 TO WS-STATUS-BIT (BIT-NO).
```

SET-EXIT.

EXIT.

If the value of the packed 2 BYTE field is equal to "123F" the output of above logic is "11011110"

8 8

Bit #8 Bit #1

7.0 LESS-ACTIVE ISSUE FEE INDICATOR

A list of the various values for the Less-Active Issue Fee Indicator found in Position 21 of the ELISC and Position 41 of the ELISCD data records, with an explanation for each code, appears below:

| CODE | EXPLANATION |
|-------|---|
| Blank | Active Issue, not subject to a Less-Active Issue fee. |
| Zero | Active Issue, not subject to a Less-Active Issue fee. |
| 1 | Issue subject to a Less-Active Issue Fee for Deposits. |
| 2 | Issue subject to a Less-Active Issue Fee for Withdrawals-by-Transfers. |
| 3 | Issue subject to a Less-Active Issue Fee for Long Positions. |
| 4 | Issue subject to a Less-Active Issue Fee for Deposits and Withdrawals-by-Transfers. |
| 5 | Issue subject to a Less-Active Issue Fee for Deposits and Long Positions. |
| 6 | Issue subject to a Less-Active Issue Fee for Withdrawals-by-Transfers and Long Positions. |
| 7 | Issue subject to a Less-Active Issue Fee for Deposits, Withdrawals-by-Transfers and Long Positions. |

8.0 APPENDIX

8.1 Sub Issue Type Description

| Sub-Issue Type | Sub-Issue Type Description |
|----------------|--|
| 000 | Not applicable |
| 010 | Common Stock |
| 011 | Convertible Common Stock |
| 012 | Common Stock REIT |
| 020 | Preferred Stock |
| 022 | Preferred Stock REIT |
| 023 | Convertible Preferred Stock |
| 024 | Tender Rate Preferred Stock |
| 030 | Limited Partnerships |
| 040 | CMO Denom in "Units" or "Undivided Interest" |
| 041 | ABS Denom in "Units" or "Undivided Interest" |
| 042 | Issue Denom in "Units" or "Undivided Interest" |
| 102 | Auction Rate Preferred Stock (ARPS) |
| 110 | American Depositary Receipt (ADR) |
| 111 | DEPOSITARY SHARE |
| 117 | Exchange Traded Funds |
| 120 | MMI Preferred Stock (in CP-like mode) |
| 121 | Equity 144A Designated Investors |
| 125 | Sealed Envelopes |
| 126 | Custody User CUSIP |
| 127 | Non-Standard Asset User CUSIPs |
| 130 | Real-Estate Investment Trust (REIT) |
| 500 | Corporate Bond (CB) or Global Corp Bond (GCB) |
| 502 | MMI Bankers= Acceptance Note (BA) |
| 504 | MMI Institutional Certificate of Deposit |
| 505 | Certificated Money Market Instrument |
| 506 | Certificated Money Market-Periodic Payer |

| Sub-Issue Type | Sub-Issue Type Description |
|-----------------------|--|
| 507 | Certificates of Deposit |
| 510 | CPI Interest at Maturity (IAM) Commercial Paper |
| 511 | Periodic Payment Commercial Paper (CP) |
| 520 | CPI Discount Commercial Paper (CP) |
| 525 | MMI Corporate Commercial Paper |
| 526 | MMI Corporate VDRO/CP |
| 530 | MTN Medium-Term Note |
| 531 | MMI Deposit Note |
| 532 | MMI Medium-Term Bank Note |
| 533 | MMI Medium Term Note |
| 540 | Collateralized Mtge Obligation or Global CMO |
| 541 | Asset-backed Security (ABS) or Global ABS (GABS) |
| 542 | Non-CMO/ABS Amortizing Issue |
| 545 | Corporate 144A Designated Investors |
| 546 | Corporate Other Tax Exempt |
| 550 | MMI Short-Term Bank Note |
| 551 | Z CPN Denom in Initial Principal Amt |
| 560 | MMI Discount Note |
| 571 | Corporate Auction Rate Note |
| 572 | Convertible Corporate Debt |
| 573 | Corporate Variable Mode Obligation (CVMO) |
| 574 | Corporate Short-Term Note |
| 575 | Corporate Debenture |
| 576 | Corporate Variable Rate Demand Obligation (VRDO) |
| 577 | CORPORATE INSURED CUSTODIAL RECEIPT |
| 578 | Tender Rate Note |
| 579 | Zero Coupon Bond |
| 601 | GOVERNMENT SECURITY |
| 602 | Government Trust Certificate |
| 603 | Junk and Treasury Growth Receipt (JGR) |
| 610 | US Treasury Security |

| Sub-Issue Type | Sub-Issue Type Description |
|----------------|--|
| 611 | US Treasury Bill |
| 612 | US Treasury Note |
| 613 | US Treasury Bond |
| 620 | US Government Agency Security |
| 700 | Package |
| 542 | Non-CMO/ABS Amortizing Issue |
| 704 | Corporate Debt Derivatives |
| 705 | Equity Derivatives |
| 720 | Warrant |
| 730 | Right |
| 760 | Mutual Fund |
| 761 | Closed End Fund |
| 762 | (IMM) Institutional MMI Mutual Fund Shares |
| 780 | EQUITY UNIT |
| 781 | DEBT UNIT |
| 790 | UNIT INVESTMENT TRUST (UIT-NUVEEN ONLY) |
| 791 | Global Unit Trust |
| 795 | UNIT INVESTMENT TRUST (UIT) |

8.2 “3c7” Rules

“3c7”: Indicates the issuer of the security has informed DTC that it is relying on **the** exemption from the definition of “investment company” provided by Section 3(c)(7) of the Investment Company Act of 1940, as amended (the “Investment Company Act”). DTC has been informed by counsel to certain of these issuers that:

Section 3(c)(7) requires that all holders of the outstanding securities of such an issuer (or, in the case of a non-U.S. issuer, all holders that are U.S. Persons) are “qualified purchasers” (“QPs”), as defined in Section 2(a)(51)(A) of the Investment Company Act and related rules. Under the rules, the issuer must have a “reasonable belief” that all holders of its outstanding securities (or, in the case of a non-U.S. issuer, all holders that are U.S. Persons), including transferees, are QPs. Consequently, all sales and resales of the securities (or, in the case of non-U.S. issuers, all sales and resales in the United States or to U.S. Persons) must be made pursuant to Rule 144A under the Securities Act of 1933, as amended (the “Securities Act”), solely to purchasers that are “qualified institutional buyers” (“QIBs”) within the meaning of Rule 144A and are also QPs (“QIB/QPs”). Each purchaser will be deemed to represent that: (i) the purchaser is a QIB/QP; (ii) the purchaser is not a broker-dealer which owns and invests on a discretionary basis less than \$25 million in securities of unaffiliated issuers; (iii) the purchaser is not a participant-directed employee plan, such as a 401(k) plan; (iv) the QIB/QP is acting for its own account, or the account of another QIB/QP; (v) the purchaser is not formed for

the purpose of investing in the issuer; (vi) the purchaser, and each account for which it is purchasing, will hold and transfer at least the minimum denomination of securities; (vii) **the purchaser understands that the issuer may receive a list of participants holding positions in its securities from one or more book-entry depositaries, and (viii)** the purchaser will provide notice of the transfer restrictions to any subsequent transferees.

The charter, bylaws, organizational documents or securities issuance documents of an issuer relying on Section 3(c)(7) of the Investment Company Act and Rule 144A of the Securities Act with respect to an offering of securities typically provide that the issuer will have the right to (i) require any holder of securities (or, in the case of a non-U.S. issuer, any holder that is a U.S. Person) that is determined not to be both a QIB and a QP to sell the securities to a QIB that is also a QP or (ii) redeem any securities held by such a holder on specified terms. In addition, such an issuer typically has the right to refuse to register or otherwise honor a transfer of securities to a proposed transferee (or, in the case of a non-U.S. issuer, a proposed transferee that is a U.S. Person) that is not both a QIB and a QP. As used herein, the terms "United States" and "U.S. Person" have the meanings given such terms in Regulation S under the Securities Act.

FOR MORE INFORMATION

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