



CF2/MQ Transmission Guides

5.17 Pledge Release Request Data Transmission (DTF/RLSERQ) via DTF: Function User's Guide Function User's Guide

Copyright

Copyright © 2015 by The Depository Trust Company (“DTC”). All rights reserved. This work is proprietary and is intended for the exclusive use of DTC’s Participants and other users of DTC’s services. No part of this work may be reproduced or distributed (including by transmission) in any form or by any means, or stored in any information storage and retrieval system, without DTC’s prior written permission.

All requests for additional copies of this work or inquiries about this work should be directed to DTCC Participant Interface Planning, The Depository Trust & Clearing Corporation, 55 Water Street, New York, NY 10041, USA.

Document History

03/19/14 The following changes were made to bring the existing document up to current standards.

Revised CCF Header Record description.

- Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.

Revised CF2 Header and Trailer Records

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

Added FTP specific CF2 Header and Trailer Record Format.

03/12/15 The following changes were made to bring the existing document up to current standards.

DTF/RLSERQ Records: OCC Options Release of Deposit Request Only

- Added Escrow Deposit to Description in:
 - OCC Collateral Type (position 83)
 - OCC Option Symbol (position 85)
 - OCC Option Expiration Year (position 91)
 - OCC Option Expiration Month (position 95)
 - OCC Option Expiration Day (position 97)
 - OCC Option Type (position 99)
 - OCC Option Strike Price (Integer) (position 100)
 - OCC Option Strike Price (Decimal) (position 106)
- Removed Note from OCC Option Expiration Day (position 97).
- Removed Fractional and Note from OCC Option Strike Price (Decimal) (position 106)
- Changed “Optional Field” to “OCC required field only for Collateral Type of Escrow Deposit representing the customer account number” in OCC Cross Reference (position 151) and OCC Customer Account (171)
- Edited Example in OCC Cross Reference (position 151)

Contents

Copyright	ii
Document History	iii
1. Objectives of This Chapter	5
2. System Overview	5
2.1 DTF/RLSERQ Schedules	5
3. Header and Trailer Records	6
3.1 The CCF Header Record	6
3.2 The CF2 Header and Trailer Records.....	7
3.2.1 NDM – CF2 Header and Trailer Records	7
3.2.2 FTP - CF2 Header and Trailer Records.....	8
4. DTF/RLSERQ Data Records	9
5. DTF/RLSERQ Records: OCC Options Release of Deposit Request Only	11
6. Backup for CCF	15

1. Objectives of This Chapter

The objectives of this chapter are to:

- Describe DTC's Pledge Release Request Data Transmission function (DTF/RLSERQ)
- Illustrate required record formats

2. System Overview

CCF users can receive DTC pledge release information via the DTF/RLSERQ function. The information obtained is in the form of a series of machine-readable records.

The DTF/RLSERQ functions consist of the following four—mutually exclusive—data types available to users at various times during the business day (indicated times are Eastern Time):

- **RLSERM:** Pledge Release Requests, transmitted to users in the morning (11:15 a.m.)
- **RLSERN:** Pledge Release Requests, transmitted to users at 12:00 noon
- **RLSERA:** Pledge Release Requests, transmitted to users in the early afternoon (2:00 p.m.)
- **RLSERE:** Pledge Release Requests, transmitted to users in the late afternoon (3:15 p.m.)

Information received via DTF/RLSERQ can be used to automate the transmission of Pledge Release Request data to users.

2.1 DTF/RLSERQ Schedules

DTF/RLSERQ is normally available during the following periods (Eastern Time):

RLSERM	from 11:30 a.m.	to	6:00 a.m. the following day
RLSERN	from 12:15 p.m.	to	7:00 a.m. the following day
RLSERA	from 2:15 p.m.	to	9:00 a.m. the following day
RLSERE	from 3:15 p.m.	to	11:30 a.m. the following day

3. Header and Trailer Records

3.1 The CCF Header Record

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

The CCF header record's format is as follows:

CCF Header Record Format				
Position	Length	Format	Field Name	Field Description
1	6	Character	Data Type Requested	"RLSERM, RLSERN, RLSERA, RLSERE"
7	6	Character	Data Type Created	"RLSERM, RLSERN, RLSERA, RLSERE"
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.

3.2 The CF2 Header and Trailer Records

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

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

3.2.1 NDM – CF2 Header and Trailer Records

NDM users executing NDMDTF02 or NDMDTFGH will receive the following:

CF2 Header and Trailer Record Format - NDM				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	"HDR" or "TRL"
4	4	Character	Signon ID	Signon ID
8	6	Character	Data Type Requested	"RLSERM, RLSERN, RLSERA, RLSERE"
14	6	Character	Data Type Created	"RLSERM, RLSERN, RLSERA, RLSERE"
20	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
28	8	Character	Spool Date	Data Load Date (MM/DD/YY)
36	8	Character	Load Time	Data Load Time (HH:MM:SS)
44	4	Numeric	Record Length	Record Length of data requested
48	8	Numeric	Record Count	Number of data records in file.
56	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
60	???	Character	Filler	DTC use only. Do not use.

3.2.2 FTP - CF2 Header and Trailer Records

FTP users will get the following:

CF2 Header and Trailer Record Format - FTP				
Position	Length	Format	Field Name	Field Description
1	3	Character	Record ID	"HDR" or "TRL"
4	8	Character	Sign-on ID	Sign-on ID
12	6	Character	Data Type Requested	"RLSERM, RLSERN, RLSERA, RLSERE"
18	6	Character	Data Type Created	"RLSERM, RLSERN, RLSERA, RLSERE"
24	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
32	8	Character	Spool Date	Data Load Date (MM/DD/YY)
40	8	Character	Load Time	Data Load Time (HH:MM:SS)
48	4	Numeric	Record Length	Record Length of data requested
52	8	Numeric	Record Count	Number of data records in file.
60	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
64	???	Character	Filler	DTC use only. Do not use.

4. DTF/RLSERQ Data Records

The DTF/RLSERQ records, as written to the CCFUSER output file are in a blocked format and include prefixes and headers as described above. DTC has distributed a CCFDTFDB software program that may be used to deblock DTF/RLSERQ Data and Strip Record prefixes and optionally the file header. The output of the CCFDTFDB program is a fixed or fixed block file. Each record will conform to the format described below. The format of each of the four DTF/RLSERQ data record types is shown below.

Position	Length	Format	Field Name	Field Description
1	6	Character	DTC Data Load Time	<i>hhmmss</i> time when data was loaded at DTC
7	1	Character	DTC Data Load Run Number Code	1 = morning (RLSERM) transmission of release requests from DTC to receiving institution (11:15 a.m., Eastern Time) 2 = noon (RLSERN) transmission of release requests from DTC to receiving institution (12 noon, Eastern Time) 3 = afternoon (RLSERA) transmission of release requests from DTC to receiving institution (2:00 p.m., Eastern Time) 4 = Evening (RLSERE) transmission of release requests from DTC to receiving institution (3:15 p.m., Eastern Time)
8	8	Character	Pledgor Number	8-character identifier of pledge source institution
16	2	Character	Individual Pledgor User ID	2-character ID of individual user at pledge source institution
18	8	Character	Pledge Bank Number	8-character identifier of pledge bank
26	6	Character	Loan Date	<i>mmddyy</i> date when loan was made
32	1	Character	Release Type	1 = delivery 2 = substitution 3 = decrease 4 = release of excess
33	1	Character	CNS Obligation	1 = release to satisfy CNS short obligation Blank no CNS obligation
34	9	Character	CUSIP Number	9-character issue identifier
43	16	Numeric	Filler	DTC use only; do not use

Position	Length	Format	Field Name	Field Description
59	56	Character	Comments	Free-form optional information
115	3	Character	Third Party Indicator	3PT = third-part approved transactions
118	1	Character	System Origination Code	1 = PTS 2 = CCF 3 = CF2 4 = MDH
119	9	Numeric	Share Quantity	9(9) units of 1
128	14	Numeric	Expanded Price Per Share	9(7)V9(7) seven whole dollar characters followed by seven fractional dollar characters, with an implied decimal point Note: DTC provides share price information on a best-efforts basis only, and does not guarantee the accuracy of this field.
142	8	Character	DTC Participant Signon ID Number	DTC participant signon ID
150	1	Character	Filler	DTC use only; do not use

5. DTF/RLSERQ Records: OCC Options Release of Deposit Request Only

The DTF/RLSERQ records, as written to the CCFUSER output file are in a blocked format and include prefixes and headers as described above. Each record will conform to the format described below. The format of each of the four DTF/RLSERQ data record types is shown below.

Note: The following record layout only applies to RLSERQ transactions that are associated with the OCC and OCC Members.

Position	Length	Format	Field Name	Field Description
1	6	Character	DTC Data Load Time	<i>hhmmss</i> time when data was loaded at DTC
7	1	Character	DTC Data Load Run Number Code	1 = morning (RLSERM) transmission of release requests from DTC to receiving institution (11:15 a.m., Eastern Time) 2 = noon (RLSERN) transmission of release requests from DTC to receiving institution (12 noon, Eastern Time) 3 = afternoon (RLSERA) transmission of release requests from DTC to receiving institution (2:00 p.m., Eastern Time) 4 = Evening (RLSERE) transmission of release requests from DTC to receiving institution (3:15 p.m., Eastern Time)
8	8	Character	Pledgor Number	8-character identifier of pledge source institution
16	2	Character	Individual Pledgor User ID	2-character ID of individual user at pledge source institution
18	8	Character	Pledge Bank Number	8-character identifier of pledge bank
26	6	Character	Loan Date	<i>mmddyy</i> date when loan was made
32	1	Character	Release Type	1 = delivery 2 = substitution 3 = decrease 4 = release of excess
33	1	Character	CNS Obligation	1 = release to satisfy CNS short obligation Blank no CNS obligation
34	9	Character	CUSIP Number	9-character issue identifier

Position	Length	Format	Field Name	Field Description
43	16	Numeric	Filler	DTC use only; do not use
59	2	Character	OCC Clearing Group ID	New Field – OCC Future Use
61	5	Character	OCC Clearing Member Number	OCC Required Field OCC Clearing Member Number Example '00005' DTC required field for Options Release of Deposit Request (both two-party & three-party requests)
66	2	Character	OCC Account Type	OCC Required Field OCC Account Type List of values: 'C' = Customer 'F' = Firm 'M' = Market Maker 'Z' = Clearing Fund DTC required field for Options Release of Deposit Request (two-party request only)
68	15	Character	OCC Account ID	New Field - Optional OCC Sub-Account ID Example: 'ABC'
83	2	Character	OCC Collateral Type	OCC Required Field OCC Collateral ID List of Values: 'ED' = Escrow Deposit 'GE' = GSE Debt 'GS' = Government Security 'MM' = Money Market Fund 'SD' = Specific Deposit 'VS' = Valued Security DTC required field for Options Release of Deposit Request (two-party request only)
85	6	Character	OCC Option Symbol	OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit Option Symbol Example: 'IBM' DTC required field for Options Release of Deposit Request (three-party request only)
91	4	Character	OCC Option Expiration	OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit

Position	Length	Format	Field Name	Field Description
			Year	Option Expiration Year Example: '2008' DTC required field for Options Release of Deposit Request (three-party request only)
95	2	Character	OCC Option Expiration Month	OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit Option Expiration Month Example: '08' DTC required field for Options Release of Deposit Request (three-party request only)
97	2	Character	OCC Option Expiration Day	New Field OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit Option Expiration Day Example: '20'
99	1	Character	OCC Option Type	OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit Option Type List of values: 'C' = Call 'P' = Put
100	6	Character	OCC Option Strike Price (Integer)	OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit Option Strike Price (Integer) Example: '000135' DTC required field for Options Release of Deposit Request (three-party request only)
106	6	Character	OCC Option Strike Price (Decimal)	OCC required field only for Collateral Type of Escrow Deposit and Specific Deposit Option Strike Price (Decimal)
112	1	Character	Old / New format indicator	Indicates whether or not the OCC is receiving data using the new or old symbol formats Values are: "O" = Old symbol formats "N" = New symbol formats

Position	Length	Format	Field Name	Field Description
113	2	Character	Filler	Blank
115	3	Character	Third Party Indicator	3PT = third-part approved transactions
118	1	Character	System Origination Code	1 = PTS 2 = CCF 3 = CF2 4 = MDH
119	9	Numeric	Share Quantity	9(9) units of 1
128	14	Numeric	Expanded Price Per Share	9(7)V9(7) seven whole dollar characters followed by seven fractional dollar characters, with an implied decimal point Note: DTC provides share price information on a best-efforts basis only, and does not guarantee the accuracy of this field.
142	8	Character	DTC Participant Signon ID Number	DTC participant signon ID
150	1	Character	Filler	DTC use only; do not use
151	20	Character	OCC Cross Reference	OCC required field only for Collateral Type of Escrow Deposit representing the customer account name. Cross Reference ID Example 'ABC456789012'
171	20	Character	OCC Customer Account	OCC required field only for Collateral Type of Escrow Deposit representing the customer account number. Customer Account ID Example: '1234567890123456'
191	30	Character	Filler	Reserved for OCC future use

6. Backup for CCF

If a user is not able to retrieve data via CCF/CF2 because of modem or telephone line equipment failure at their site, and the data is critical, the user should call DTC Customer Support Center to specify the data type desired, and make arrangements to have a magnetic tape picked up via messenger.

When the magnetic tape is created by DTC, it will have the following format:

For CCF Users

- 1 - Non-labeled
- 2 - 1600 bpi
- 3 - RECFM = VB
- 4 - LRECL = 1504
- 5 - BLKSIZE = 1508

The tape will contain the DTF/RLSERQ data in exactly the same format as it would have been received at the User's computer site. **CCF users must use CCFDTFDB to deblock the tape**, before it resembles the previously described DTF/RLSERQ record formats.

The tape will contain the DTF/RLSERQ data in exactly the same format as it would have been received at the User's computer site.

If the user is unable to pick up a magnetic tape at DTC (as in the case of a regional participants), their alternative at the present time is to wait until their equipment problems are resolved, or fall back to an alternative method of communication such as PTS. If they are resolved within the same day, and the function is available, they can receive the function normally.

If the problems are not quickly resolved, DTC using a backup procedure for delivering non-current data, can make the User's data available to them anytime within the next five business days. This data will be spooled out to the data base using a special data type name ("SPECx", where "x" is a one character numeric) and must be requested by the User using this data type name.