



COLLATERAL LOAN SERVICES

PLG1 AND PLG5 FUNCTION GUIDE 05.19

CF2/ MQ TRANSMISSION GUIDES

MARCH 15, 2023



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1 Objectives of This Chapter

The objectives of this chapter are to:

- Give an overview of function MDH/MQ PLG1 and CCF PLG5
- Illustrate the formats of required records.

2 The MDH/MQ PLG1 and CCF PLG5 Function: Overview

This document describes how Participants can use the newly developed service for transmitting *Collateral Loans Services* instructions to DTC.

This function is being offered over CCF, CCF-II and MDH/MQ. This is a combined user guide describing *PLG1 and PLG5* for CCF, CCF-II and MDH/MQ.

Participants should familiarize themselves with the DTC document "INTERFACE CONTROL MANAGER CCF, CCF-II and MDH/MQ USER'S GUIDE for Transaction Input". This ICM document describes new standards for transaction processing using DTC's automated systems.

Specifics relating to the operation, error processing and recovery of CCF, CCF-II and MDH/MQ transmissions are addressed in the ICM document

2.1 The MDH/MQ PLG1 and CCF PLG5 Functions

The service is available via the Computer-to-Computer Facility (CCF) and Mainframe Dual Host (MDH)/ Message Queue (MQ) to transmit various Collateral Loan Services, such as Free Pledges, Valued Pledges, Free Release Requests, Valued Release Requests, Free Release Returns, Valued Release Returns, and Options Release of Deposit Requests to DTC.

The function names, start times, and cutoff times associated with each interface are as follows:

Function Name	Start time	Cutoff time
• MDH/MQ: <i>PLG1</i>		
MDH/MQCOLL	0300	1815
COLLFP (Free Pledge)	0300	1800
COLLVP (Valued Pledge)	0300	1645
COLFRREQ (Free Release Request)	0300	1800
COLVRREQ (Valued Release Request)	0300	1505
COLFRRET (Free Release Return)	0300	1800
COLVRRET (Valued Release Return)	0300	1505
COLLOCC (Options Release of Deposit)	0300	1515
COL4PLEG (Pledge to Fed. Res. Bank)	0000	1700
COL4RLSE (Rel. Req. to Fed. Res.)	0000	1700
RLSECNS (Rel. Req. to Fed. Res. with CNS Indicator on)	0000	1455

Function Name	Start time	Cutoff time:
<ul style="list-style-type: none"> • CCF: <i>PLG5</i> • CCF- II: <i>PLG5</i> 		
CCFCOLL	0300	1815
COLLFP (Free Pledge)	0300	1800
COLLVP (Valued Pledge)	0300	1645
COLFRREQ (Free Release Request)	0300	1800
COLVRREQ (Valued Release Request)	0300	1505
COLFRRET (Free Release Return)	0300	1800
COLVRRET (Valued Release Return)	0300	1505
COLLOCC (Options Release of Deposit)	0300	1515
COL4PLEG (Pledge to Fed. Res. Bank)	0000	1700
COL4RLSE (Rel. Req. to Fed. Res.)	0000	1700
RLSECNS (Rel. Req. to Fed. Res. with CNS Indicator on)	0000	1455

3 Availability

Although the DATA record formats are consistent over MDH/MQ, CCF, and CCF-II, each system requires additional control records to aid in processing the data records. Following is an example of what is required as input from the user and what is returned from DTC in the response file.

	Input	Output
MDH/MQ	DATA Records only	See MDH/MQ User Guide
CCF	DATA Records TRAILER Record	CCFSUM Record
CCF II	PASSWORD Record DATA Records -TRAILER Record	CCFSUM Record Or CF2ERR Record

**** Please Note:** Any DATA records in error will follow the CCFSUM record.

3.1 Holiday Processing

- 1 All Closed - Banks, Exchange, and DTC closed: (New Year's Day, Presidents Day, Memorial Day, July 4th, Labor Day, Thanksgiving Day, and Christmas Day)
PLG1 and PLG5 will not be available.
- 2 Banks Closed, Exchange Open and DTC Open (Columbus Day, Veterans Day)
PLG1 and PLG5 will not be available.
- 3 Banks Open, DTC Open, Exchange Closed (Good Friday)
PLG1 and PLG5 will be available.
- 4 Exchange Open, Banks and DTC Closed (Martin Luther King Day)
PLG1 and PLG5 will not be available.

4 File Specifications

4.1 CCF-II Password Record (New Format)

The following is the record layout for the Password Record that is required when using Remote Job Entry - RJE. ALL OTHER CCF-II USERS (NDM and CCF/ASYNCR) PLEASE SEE THE FOLLOWING PAGE FOR THE PASSWORD RECORD FORMAT.

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	This field must always contain a space.
1	2	Character	Test/Production Indicator	Values 'T', 'P', indicating TEST, or PRODUCTION.
3	6	Character	Record Type	Record Type. Always "PASSWD"
9	2	Numeric	Record Suffix	Must contain the value '01'.
11	2	Numeric	Version #	Must contain the value '01' (this is the first and only version of the ICM password record. If a new version is introduced it will be '02').
13	6	Character	User Reference #	This field is optional - to be used by User.
19	8	Character	Addressee	This field is optional - to be used by User.
27	8	Character	Sign-on ID	Sign-on ID must be a valid, DTC Participant number "nnnnnnnn" or a Group user ID in the format "Gnnnnnnn".
35	6	Character	Password Field	Passwords are obtainable through DTC's Participant Interface Planning Group
41	6	Character	Function Name	Specifies the nature of the transmission. For example, Function Name can be "TRAC". Must be left justified with trailing spaces.
47	4	Numeric	Transmission ID	This identifies the transmission as unique for the submitter

4.2 CCF-II Password Record

The following is the record layout for the Password Record that is required when using a CCF-II communications protocol (NDM, CCF/Async). **RJE users please refer to the New Format password record on the previous page.**

Position	Length	Format	Field Name	Field Description
1	3	Character	Record Identifier	Always "PSW".
4	6	Character	Signon ID	Signon ID or Group User signon. Left justified, blank filled.
10	6	Character	Password	The data encrypted password assigned by DTC.
16	6	Character	Activity Type	The four-character ICM function being executed (left justified with trailing spaces).
22	3	Numeric	Tran-id	The unique numeric transmission identifier. Must be greater than zero.
25	13	Character	Filler	For DTC use only - must contain spaces.
38	1	Character	Test/Production Indicator	T = Test Transmission P = Production Transmission
39	?	Character	Filler	Must be 'spaced' out to match input record size of transmission.

4.3 Collateral Loan Services - Length = 156

Per Important Notice - B#2816 Options Symbology Initiative - transaction record length = 156 for all transactions **except** OCC Pledges, OCC Options Release of Deposit Requests, and OCC Release Returns

For OCC related record formats - please refer to sections 4.5 and 4.6.

The input record for PLG1 and PLG5 is defined below. This record contains a transaction header and application detail data and has a record length of 156 bytes.

NOTE: For MDH/MQ a maximum of 10 records or depending on the input record length the total number of records that can fit in a 4000 byte input block.

The Transaction header is prefixed to every application record. The field layout of the 26-byte header is defined as:

NOTE: STANDARD TRANSACTION HEADER FOR CCF, CCF-II, AND MDH/MQ

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	Used to indicate if any errors were encountered during processing. This field is to be left blank on input.
2	1	Character	Test/Production Indicator	Used to indicator whether the transaction is to be processed in the "Test" or "Production" environment. This is a required field. T = Test P = Production
3	6	Character	Record Type	COLC01
9	2	Numeric	Record Suffix	Used to indicate the "Record #' on single and multiple data records within a transaction
11	2	Numeric	Version Number	Used to indicate which version (e.g.: 'latest' or 'previous' format) the data is in.
13	6	Character	User Reference #	Used by transmitting party to uniquely identify the transaction. (Optional)
19	8	Character	Addressee	The entity on behalf of which the transaction is being processed. Right justified, zero filled for numeric addressee or 'Mnnnnnnn' for non-numeric addressee.

4.4 COL Detail Record Format for Input

Position	Length	Format	Field Name	Field Description
27	2	Character	Record Type	<p>Must contain one of the following values.</p> <p>‘01’ - Free Pledge</p> <p>‘02’ - Valued Pledge</p> <p>‘03’ – Free Release Request</p> <p>‘04’ - Valued Release Request</p> <p>‘05’ - Free Release Return</p> <p>‘06’ - Valued Release Return</p> <p>‘08’ – Free Pledge to a Federal Reserve Bank</p> <p>‘09’ – Free Release Request to a Federal Reserve Bank</p> <p>See section 4.6 for Transaction “Record Types” containing OCC record formats</p>
29	8	Character	Pledgor	The Participant number of the pledgor submitting the transaction.
37	8	Character	Pledgee	The Pledgee number to whom the pledge is being sent. Not Allowed for Options Release of Deposit (leave as spaces).
45	9	Character	CUSIP	The number identifying the pledged security.
54	9	Character	Share quantity	The number of securities pledged.
63	8	Character	Loan Date	The accounting date set up to group pledges involving the same CUSIP. Not Allowed for Options Release of Deposit (leave as spaces). Format: CCYYMMDD
71	10	Character	Loan Value (whole)	The whole number portion of the value of the pledge. The maximum acceptable loan value is 9,999,999,999. This is required for Valued Pledge, Valued Release Request, and Valued Release Return.

Position	Length	Format	Field Name	Field Description
81	2	Character	Loan Value (decimal)	The decimal number portion of the value of the pledge. This is required for Valued Pledge, Valued Release Request, and Valued Release Return
83	1	Character	Pledge Purpose	<p>Purpose of a pledge:</p> <ul style="list-style-type: none"> '1' = New Loan '2' = Increase in Loan '3' = Additional Collateral '4' = Substitution of Collateral <p>Required for Free Pledge, Free Pledge to the OCC, and Valued Pledge.</p>
84	1	Character	Release Type	<p>The reason for the release request:</p> <ul style="list-style-type: none"> '1' = Delivery '2' = Substitution of Collateral '3' = Decrease of Collateral '4' = Release of Excess Collateral <p>Required for Free Release Request, Valued Release Request, Free Release Return, Valued Release Return. Not Allowed for Options Release of Deposit (leave as spaces).</p>
85	1	Character	Hypothecation Code	<p>Indicates to the Pledgee the person(s) for whom this transaction is pledged:</p> <ul style="list-style-type: none"> '1' = Each security in the pledge is carried for the account of one or more customers. '2' = All Securities in the pledge are carried for the account of a single customer. '3' = No securities in the pledge are carried for the account of any customers. '7' = Used for Repo Accounts '8' = Used for Repo Accounts '9' = Used for Repo Accounts <p>Required only for Free Pledge, Free Pledge to the OCC, and Valued Pledge.</p>

Position	Length	Format	Field Name	Field Description
86	1	Character	Prevent Pend Indicator	Indicates if securities can be pended. ‘P’ = Prevent pending for this transaction. ‘ ’ = (Space) Allow this transaction to be pended.
87	1	Character	CNS Indicator	Indicates if securities should be made eligible for CNS processing: ‘1’ = CNS processing desired. ‘ ’ = (Space) No CNS processing. Applicable only for Free Release Request and Options Release of Deposit Request
88	1	Character	IPO Indicator	Used to indicate that the new IPO format ID being used: ‘ ’ = IPO format is not used ‘N’ = IPO format is not used ‘Y’ = IPO format is being used Applicable only for Free Pledge, Free Pledge to the OCC, and Valued Pledge. Not applicable to Federal Reserve Bank transactions (Record Types ‘08’ and ‘09’)
89	1	Character	PTA Indicator	‘ ’ = Not Subject to Pending Transfer Account Processing ‘Y’ = Subject to Pending Transfer Account Processing Applicable only for Free Pledge, Free Pledge to the OCC. Not applicable to Federal Reserve Bank transactions (Record Types ‘08’ and ‘09’)
90	11	Character	Filler	Blank (Spaces) for all Free / Valued transactions - Record Types ‘01’ through ‘06’

Position	Length	Format	Field Name	Field Description
101	56	Character	(Comments)	Used for free form comments describing the transaction. Not applicable to Federal Reserve Bank transactions (Record Types '08' and '09'), or OCC transactions ('21', '25', '27')

The following fields only apply to Federal Reserve Bank transactions (Record Types '08' and '09'). These fields redefine positions 88 through 156.

88	2	Character	Federal Reserve Purpose	'01' – DISCOUNT* '02' - TREASURY TAX AND LOAN '03' - CIRCULAR 176 (PUBLIC PURPOSES) '04' – SPECIAL FACILITY PURPOSE CODE * Purpose '01' – DISCOUNT can also be used for DAYLIGHT (FUNDS) OVERDRAFTS This is a required field and only applies to Federal Reserve Bank transactions (Record Types '08' and '09')
90	9	Character	Bank ABA Number	Bank ABA Number This is a required field and only applies to Federal Reserve Bank transactions (Record Types '08' and '09')
99	2	Character	Filler	Blank (Spaces) for Federal Reserve Bank transactions (Record Types '08' and '09')
101	20	Character	Bank ABA Description	Free form ABA description. Must be populated. This is a required field and only applies to Federal Reserve Bank transactions (Record Types '08' and '09')
121	36	Character	(Comments)	Used for free form comments describing the transaction. This is an optional field and only applies to Federal Reserve Bank transactions (Record Types '08' and '09')

4.5 Collateral Loan Services – Length = 500

This section refers only to OCC related record formats - as created for the Options Symbology Initiative. Length = 500

The input record for PLG1 and PLG5 is defined below. This record contains a transaction header and application detail data and has a record length of 500 bytes.

Position	Length	Format	Field Name	Field Description
1 and 2			Record Type	See Table 4.3
3	6	Character	Record Type	COLC02
9 through 26		Character	Pledgee	See Table 4.3

4.6 COL Detail Record Format for Input – Length=500

For the purpose of accommodating new and revised OCC field formats resulting from the Options Symbology Initiative (OSI) – Record Type (COLC02) – Length=500

Position	Length	Format	Field Name	Field Description
27	2	Character	Record Type	Must contain one of the following values: ‘21’ – Free Pledge to the OCC ‘25’ – Free Release Return from the OCC ‘27’ – Options Release of Deposit Request
29 through 89				See Table 4.4
90	8	Character	OCC Participant Number (aka OCC Member)	The Participant number of the OCC member. If it matches the pledgor participant number, this transaction is a “two-party request”. Required only for Options Release of Deposit Request. Not applicable for Record Types ‘08’ and ‘09’ (Federal Reserve Bank transactions)

Position	Length	Format	Field Name	Field Description
98	3	Character	OCC Number	OCC Participant (Pledgee) Numbers (981, 554, 939, or 912) Required only for Options Release of Deposit Request.
101	2	Character	OCC Clearing Group ID	OCC Future Use
103	5	Character	OCC Clearing Member Number	OCC Clearing Member Number Example '00005' OCC Required Field DTC-required field for Options Release of Deposit Request (both two-party & three-party requests).
108	2	Character	OCC Account Type	OCC Account Type List of values: 'C ' – Customer 'F ' – Firm 'M ' - Market Maker 'Z ' – Clearing Fund OCC Required Field DTC required field for Options Release of Deposit Request (two-party request only)
110	15	Character	OCC Account ID	OCC Sub-Account ID Example: 'ABC' Optional field
125	2	Character	OCC Collateral Type	OCC Collateral ID List of Values: 'GE' – GSE Debt 'GS' – Government Security 'MM' – Money Market Fund 'SD' – Specific Deposit 'VS' – Valued Security OCC Required Field DTC required field for Options Release of Deposit Request (two-party request only)

Position	Length	Format	Field Name	Field Description
127	6	Character	OCC Option Symbol	Option Symbol Example: 'IBM' OCC required field only for Collateral Type of Specific Deposit. DTC required field for Options Release of Deposit Request (three- party request only)
133	4	Character	OCC Option Expiration Year	Option Expiration Year Example: '2013' OCC required field only for Collateral Type of Specific Deposit DTC required field for Options Release of Deposit Request (three- party request only)
137	2	Character	OCC Option Expiration Month	Option Expiration Month Example: '08' OCC required field only for Collateral Type of Specific Deposit DTC required field for Options Release of Deposit Request (three- party request only)
139	2	Character	OCC Option Expiration Day	Option Expiration Day Example: '20' OCC required field only for Collateral Type of Specific Deposit DTC required field for Options Release of Deposit Request (three- party request only)
141	1	Character	OCC Option Type	Option Type List of values: 'C' – Call 'P' – Put OCC required field only for Collateral Type of Specific Deposit

Position	Length	Format	Field Name	Field Description
142	6	Character	OCC Option Strike Price (Integer)	Option Strike Price (Integer) Example: '000135' OCC required field only for Collateral Type of Specific Deposit DTC required field for Options Release of Deposit Request (three-party request only)
148	6	Character	OCC Option Strike Price (Decimal)	Option Strike Price (Decimal) OCC required field only for Collateral Type of Specific Deposit
154	3	BLANK	BLANK	
157	20	Character	Cross Reference Number	Cross Reference Number Example '12345678901234567890' Optional Field
177	20	Character	Customer Account Number	Customer Account Number Example '12345678901234567890' Optional Field
197	30	Blank	OCC FILLER	Reserved for OCC future use
227	79	Blank	DTCC FILLER	Reserved for DTCC use
306	195	Blank	DTCC FILLER	Reserved for DTCC and/or Participant future use

4.7 CCF/CCF-II Trailer Record

The following record layout is for the CCF/CCF-II Trailer record that must be the last record of every CCF or CCF-II input transmission to DTC.

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	Must be blank on input. This field will contain a '?' if returned in error in the response file.
2	1	Character	Test/Production Indicator	T = test P = production

Position	Length	Format	Field Name	Field Description
3	6	Character	Record Type	Must contain the literal "TRAILR".
9	2	Numeric	Record Suffix	Must be "01".
11	2	Numeric	Version #	Must be "01".
13	6	Character	User Reference #	This field is optional - to be used by User.
19	8	Character	Addressee	
27	7	Numeric	Total Record Count 9(7)	The total number of Data records in this transmission. This total excludes the Trailer record, and must equal the DTC-calculated total record count.
34	13	Numeric	Total Quantity Amount 9(13)	The total quantity amount in all the Data records in this transmission. Must equal the DTC-calculated total quantity amount or zero if not applicable.
47	15	Numeric	Total Dollar Amount 9(13)V9(2)	The total Dollar amount in all the Data records in this transmission. Must equal the DTC-calculated total dollar amount, or zero if not applicable.
62	62	Character	Filler	Value Spaces. "?" is the ending position of the data record being transmitted.

4.8 Message Types

There are two possible sources of messages:

The CCF/CCF-II Response File is returned to the user immediately upon completion of the transmission. This is also known as a "Front End Error".

An application reject is also known as a "Back End Reject".

4.9 CCF and CCF-II Response File

After the end of a transmission, DTC returns a Response File containing two types of computer-readable records to the Participant. Users are responsible for appropriate processing of these computer-readable records, using them to determine which transactions have been accepted or rejected, along with other information regarding the status of the transmission.

The two record types that appear within the Response File are described below:

Summary Total Record: (called "CCFSUM" in the record type field of the transaction record) contains summary information regarding the entire transmission, including totals for accepted and rejected transactions. The Summary Total Record will always be the first record in the Response File.

Application Data Records: are returned to the user in response to any edit errors detected within the transmission. Error records, if any, will follow the Summary Total Record in the response file. This type of edit reject is also known as a "Front End Reject".

4.10 Back End Rejects

These messages will be created when the application-processing program later rejects an input transaction, which has been accepted by the front-end editing module.

Back-end rejects will be queued back to the message queue associated with the password that was used to transmit the input transaction initially. The length and format of an output message is different for each application. However, all messages will have a "?" in the first byte to distinguish a "Back End Reject."

5 CCF/CCF-II Summary Record

The following is the record layout for the CCF/CCF-II Summary Record that is returned to all CCF/CCF-II users in the transmission response file.

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	"?" indicating an error has occurred.
2	1	Character	Test/Production Indicator	Value 'T' or 'P' indicating Test or Production.
3	6	Character	Record Type	Will contain the literal "CCFSUM".
9	2	Numeric	Record Suffix	Will contain "01".
11	2	Numeric	Version #	Will contain "01".
13	16	Character	Filler	For DTC use only.
27	7	Numeric	Total Valid Records	Total number of valid (error free) records received by DTC, including the (valid) trailer record.
34	7	Numeric	Total Invalid Records	Total number of invalid (erroneous) records received by DTC, including the (invalid) trailer record.
41	13	Numeric	Total Valid Quantity	Total quantity for all valid transactions received.
54	13	Numeric	Total Invalid Quantity	Total quantity for all invalid transactions received.
67	15	Numeric 9(13)V9(2)	Total Valid Dollar Amount	Total dollar amount for all valid transactions received.
82	15	Numeric 9(13)V9(2)	Total Invalid Dollar Amount	Total dollar amount for all invalid transactions received.
97	4	Numeric	Transmission Number	The user assigned number identifying the transmission.
101	4	Character	Function Name	Function name

Position	Length	Format	Field Name	Field Description
105	1	Character	Transmission Response Code	Blank indicating a successful transmission OR one of the following codes indicating why the entire transmission was rejected. T = Trailer record missing P = Past function cutoff time E = More than 100 contiguous rejected input records X = Rejected records to follow
106	8	Character	Transmission Date	Date data transmitted (MM/DD/YY)
114	8	Character	Transmission Time	Time data transmitted (HH:MM:SS)

6 Machine Readable Output Header Record – Length = 271

The following MRO includes the current output formats for participant release requests that get reported to pledgee banks and the FRB.

The OCC should see Sections 7 and 7.1 for the Options Release of Deposit Request.

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	Used to indicate if any errors were encountered during processing. This field will contain a value of “*”.
2	1	Character	Test/Production Indicator	Used to indicate transaction being processed in the "Production" environment. This will contain value of “P”.
3	6	Character	Record Type	“RELREQ ”
9	2	Numeric	Record Suffix	“01”
11	2	Numeric	Version Number	“01”
13	6	Character	User Reference #	Used by transmitting party to uniquely identify the transaction. (Will be spaces)
19	8	Character	Filler	

6.1 Machine Readable Output Detail Record

Position	Length	Format	Field Name	Field Description
27	8	Character	Processing Date	Current Date
35	2	Character	Release Request Type	‘01’ - Free Release Request ‘02’ - Valued Release Request
37	6	Character	Time of Notice	Format: HHMMSS
43	8	Character	Pledgee Bank	The DTCC Pledgee number.
51	8	Character	Associated Participant	The Pledgee’s Associated Participant number

Position	Length	Format	Field Name	Field Description
59	8	Character	Pledgor	The DTCC Participant number of the Pledgor submitting the transaction.
67	8	Character	Loan Date	The loan date specified when the securities were pledged. Format: MMDDCCYY
75	12	Character	CUSIP	The number identifying the security. 1 - 2 - byte: country code (0's) 3 - 11-byte: CUSIP 12 - byte: international check digit (0's)
87	20	Character	CUSIP description	Description of the security.
107	13	Numeric	Quantity	Number of shares.
120	14	Numeric	Unit Price	Unit Price Format: 9(07)V9(07)
134	13	Numeric	Market Value	Quantity * Unit Price
147	13	Numeric	Loan Value Amount	The value of the transaction.
160	1	Character	Release Type Indicator	Reason for release: '1' - Delivery '2' - Substitution '3' - Decrease '4' - Release of excess
161	1	Character	Approval indicator	Will contain a space
162	1	Character	CNS indicator	Indicates if securities should be made eligible for CNS processing. '1' - CNS processing desired ' ' - (space) No CNS processing
163	1	Character	Prevent Pend Indicator	Indicates if securities can be pended. 'P' - Prevent pending for this transaction ' ' - (space) Allow the transaction to be pended

Position	Length	Format	Field Name	Field Description
164	8	Character	Third Party Identification	The DTCC Participant number of the OCC member.
172	9	Character	Federal Reserve ABA Number	Will contain spaces Will contain Federal Reserve ABA Number for record types '08' and '09'
181	20	Character	Federal Reserve ABA Description	Will contain spaces Federal Reserve ABA Description Will contain Federal Reserve ABA Description for record types '08' and '09'
201	2	Character	Federal Reserve Purpose Indicator	'01' - Discount '02' - Treasury Tax & Loan '03' - Circular 176 Public Purpose '04' - TT&L (Term Invest Program T208)
203	1	Character	Security Federal Fund Indicator	Always set to an 'S'.
204	1	Character	Originating Source	The source of transaction. '2' - CCF '3' - PTS '5' - MDH/MQ '0' - Other
205	3	Character	Sub Issue Type	Sub Issue Type of CUSIP.
208	8	Character	Maturity Date	Date on which the issuer of a debt security is obligated to repay the principal amount or face value of a security. Format: MMDDCCYY
216	56	Character	Comments	Free Form comments for Release Requests.

6.2 II Error Record

The following is the record layout for the CCF-II Error record that is returned to the CCF-II user when a transmission error occurs.

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	"?" indicating an error has occurred.
2	1	Character	Test/Production Indicator	Value 'T' or 'P' indicating Test or Production.
3	6	Character	Record Type	Will contain the literal "CF2ERR".
9	2	Numeric	Record Suffix	Will contain "01".
11	2	Numeric	Version #	Will contain "01".
13	16	Character	Filler	For DTC use only.
27	8	Character	Sign-on ID	The user-id that signed onto the system.
35	6	Character	Transmission Date	MMDDYY
41	6	Character	Function	Input function type - left justified trailing spaces.
47	4	Numeric	Transmission ID	Input Transmission ID.
51	3	Numeric	Error Code	The code identifying the error. See the following page for a list of all error codes.
54	6	Character	Transmission Start Time	The time the transmission began.
60	6	Character	Transmission End Time	The time the transmission ended.
66	?	Character	Error Message	The English description of the error that occurred (as much of it that fits on the record).

6.3 List of Error Codes for ICM Input Function

101	DTC APPLICATION ERROR: CONTACT DTC
103	INVALID SIGNON ID
104	USER ALREADY LOGGED ON
105	INVALID PASSWORD
107	INVALID FUNCTION - NOT CCF FUNCTION
108	USER NOT ELIGIBLE FOR CCF FUNCTION
109	FUNCTION NOT AVAILABLE, PAST CUTOFF TIME
110	CCF FUNCTION TEMPORARY UNAVAILABLE - QUIESCED
111	DUPLICATE TRANID
112	INVALID RECORD LENGTH USED FOR FUNCTION REQUESTED
113	FUNCTION UNAVAILABLE - FILES MAY BE UNAVAILABLE
121	FUNCTION UNAVAILABLE - CCFUSER MAY BE UNAVAILABLE
123	SYNTAX ERROR IN THE REQUEST
124	LOGICAL ERROR IN THE REQUEST
224	PARTID DOES NOT MATCH SIGNON IN THE PASSWORD RECORD
230	INVALID FORMAT OF PASSWORD RECORD
240	INVALID FORMAT OF SIGNON OR TRAN-ID IN PSWD RECORD
334	FUNCTION REQUESTED DOES NOT MATCH FUNCTION IN PSWD REC
340	INVALID LENGTH OF LRCL PARM
350	LRCL IS NOT NUMERIC
360	LRCL IS ZERO
370	LRCL < 121 (SUM REC) LRCL MUST BE EQUAL TO OR GREATER THAN SUMMARY REC'
390	INPUT LRECL LENGTH IS ZERO FOR RJE
720	INPUT FILE INCOMPATIBLE FOR RJE INPUT
820	INPUT FILE EMPTY

900	DTC INTERNAL ERROR - CONTACT DTC
902	ERROR WITH CALL TO CCFUSER - CONTACT DTC
903	CCF-II REBLOCK PROBLEM FOR RJE USERS
904	OUTPUT FILE INCOMPATIBLE FOR RJE USERS

6.4 Error Conditions

If any errors occur during processing, the following occurs:

- CCF/CCF-II users receive their input record with 40 bytes of errors appended to the end of the record
- MDH/MQ users receive a 40-byte area for errors in their '06' return block.

The following describes the errors that can be received during the edit of a COLC01 transaction. This error list describes both the Field Identifier and the Error Code. These codes are defined in the DTF files:

- ICMFLD for Field Identifiers
- ICMERR for Error Codes

NOTE: Refer to the Interface Control Management document for specifics relating to the way errors are returned to your system. The following table lists the application errors that were detected by DTC.

6.5 Error Message List

Field Identifier	Error Identifier	Description
GABN	9AAA	Transaction type not valid (invalid function)
CAHJ	9ABE	Pledgor required
CAHJ	9AAA	Pledgor invalid
CAHJ	9ACK	Pledgor global lock
CAHJ	9ACN	Pledgor valued pledge chill
CAHJ	9ACS	Pledgor MMI only
CAJ	9ACQ	Pledgor MMI frozen
HAFF	9ABE	Pledgee required

Field Identifier	Error Identifier	Description
HAFF	9ABT	Pledgee not required, must be spaces
HAFF	9AAA	Pledgee invalid/Pledgee frozen
HAFF	9ADW	Pledgee has invalid associated participant number
HAFF	9ABM	Pledgee not found on info tables
GAAA	9ABE	CUSIP required
GAAA	9AAA	CUSIP invalid
GAAA	9AAZ	CUSIP SDFS ineligible
GAAA	9ACK	CUSIP global lock
GAAA	9ACN	CUSIP chilled
GAAA	9AAW	CUSIP SDFS chilled
GAAA	9ACS	CUSIP not MMI
GAAA	9ACQ	CUSIP MMI frozen
GAAA	9ADX	CUSIP not IPO
GAAA	9ADZ	CUSIP exceeds maximum preferred commercial paper limit
GAAA	IAER	CUSIP is a baby bond (invalid for CNS)
DABB	9ABE	Quantity is required
DABB	9ADZ	Quantity exceeds maximum preferred commercial paper limit
DABB	9AAA	Quantity invalid
BADB	9ABE	Loan date required
BADB	9ABT	Loan date must be spaces
BADB	9AAA	Loan date invalid
BADB	IAES	Loan date must not be greater than today's date
DAGG	9ABE	Loan value required
DAGG	9ABT	Loan value must be spaces
DAGG	9AAA	Loan value invalid

Field Identifier	Error Identifier	Description
JAAO	9ABE	Pledge purpose required
JAAO	9ABT	Pledge purpose must be spaces
JAAO	9AAA	Pledge purpose invalid
EAHI	9ABE	Release type required
EAHI	9ABT	Release type must be spaces
EAHI	9AAA	Release type invalid
JAAN	9ABE	Hypothecation required
JAAN	9ABT	Hypothecation must be spaces
JAAN	9AAA	Hypothecation invalid
EAB7	9AAA	Prevent Pend indicator invalid
EAHJ	9ABT	CNS indicator must be spaces
EAHJ	9AAA	CNS indicator invalid
EAHH	9ABT	IPO indicator must be spaces
EAHH	9AAA	IPO indicator invalid
EAHJ	9ABT	PTA indicator must be spaces
EAHJ	9AAA	PTA indicator invalid
GACR	9ABE	OCC number required
GACR	9ABT	OCC number must be spaces
GACR	9AAA	OCC number invalid/OCC number frozen
CAHK	9ABE	OCC participant number required
CAHK	9ABT	OCC participant number must be spaces
CAHK	9AAA	OCC participant number invalid/not broker
CAHL	9AAA	OCC 3rd party invalid
CAHL	9ABT	OCC 3rd party must be spaces
GAHM	9AAA	OCC Entry type invalid

Field Identifier	Error Identifier	Description
GAHM	9ABT	OCC Entry type must be spaces
GAC6	9AAA	OCC Account type invalid
GAC6	9ABT	OCC Account type must be spaces
EAAS	9AAA	OCC call put indicator invalid
EAAS	9ABT	OCC call put indicator must be spaces
EAHK	9AAA	OCC Trade symbol invalid
EAHK	9ABT	OCC Trade symbol must be spaces
BACQ	9AAA	OCC Expiration month invalid
BACQ	9ABT	OCC Expiration month must be spaces
BACR	9AAA	OCC Expiration year invalid
BACR	9ABT	OCC Expiration year must be spaces
DAGJ	9AAA	OCC Exercise price invalid
DAGJ	9ABT	OCC Exercise price must be spaces
DAGK	9AAA	OCC Fraction invalid
DAGK	9ABT	OCC Fraction must be spaces
GAHN	9ABT	OCC Cross reference number must be spaces
CAGH	9ABT	OCC Customer account number must be spaces
GACX	9ABE	ABA NUMBER REQUIRED
GACX	9AA1	ABA NUMBER INVALID CHECK DIGIT
GACY	9ABE	ABA DESCRIPTION REQUIRED
DAGL	9ABE	POSITION REQUIRED
DAAA	9ACA	SHARES(QUANTITY)/FACE VALUE EXCEEDS THE PARTICIPANT'S TOTAL AVAILABLE POSITION
GAAA	9CA5	SECURITY/CUSIP NUMBER RATING BELOW INVESTMENT GRADE
PAAA	9ABE	FEDERAL RESERVE PLEDGE PURPOSE REQUIRED

Field Identifier	Error Identifier	Description
PAAA	9AAA	FEDERAL RESERVE PLEDGE PURPOSE INVALID

7 Machine Readable Output Header Record – Length = 344

The following MRO includes the current output format for an OCC Options Release of Deposit Request that gets reported to the OCC.

Position	Length	Format	Field Name	Field Description
1 through 26				See 6

7.1 Machine Readable Output Detail Record

Position	Length	Format	Field Name	Field Description
27 through 34				See table 6.1 (OCC Release of Deposit Request)
35	2	Character	Release Request Type	'03' - OCC Release Request
37 through 215				See table 6.1 (OCC Release of Deposit Request)
216	2	Character	OCC Clearing Group ID	New Field – OCC Future Use
218	5	Character	OCC Clearing Member Number	OCC Clearing Member Number Example '00005'
223	2	Character	OCC Account Type	OCC Account Type List of values: 'C ' – Customer 'F ' – Firm 'M ' - Market Maker 'Z ' – Clearing Fund
225	15	Character	OCC Account ID	OCC Sub-Account ID Example: 'ABC'

Position	Length	Format	Field Name	Field Description
240	2	Character	OCC Collateral Type	OCC Collateral Type List of Values: 'GE' – GSE Debt 'GS' – Government Security 'MM' – Money Market Fund 'SD' – Specific Deposit 'VS' – Valued Security
242	6	Character	OCC Option Symbol	Option Symbol Example: 'IBM'
248	4	Character	OCC Option Expiration Year	Option Expiration Year Example: '2013'
252	2	Character	OCC Option Expiration Month	Option Expiration Month Example: '08'
254	2	Character	OCC Option Expiration Day	Option Expiration Day Example: '20'
256	1	Character	OCC Option Type	Option Type List of values: 'C' – Call 'P' - Put
257	6	Character	OCC Option Strike Price (Integer)	Option Strike Price (Integer) Example: '000135'
263	6	Character	OCC Option Strike Price (Decimal)	Option Strike Price (Decimal)
269	3	Character	Filler	
272	20	Character	OCC Cross Reference	Cross Reference ID Example '12345678901234567890'
292	20	Character	OCC Customer Account	Customer Account Example '12345678901234567890'
312	30	Character	OCC Filler	For OCC Future Use

Position	Length	Format	Field Name	Field Description
342	1	Character	Old/New OCC Symbols 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
343	2	Character	Filler	Spaces

7.2 Error Message List

The following replaces the blue highlighted error messages in section 6.5. These error messages will apply to both COLC01 and COLC02 transaction types (effective August 8th 2008) for errors associated with “OCC Options Release of Deposit Request” transactions.

Field Identifier	Error Identifier	Description
GACR	9ABE	OCC number required
GACR	9ABT	OCC number must be spaces
GACR	9AAA	OCC number invalid/OCC number frozen
CAHK	9ABE	OCC participant number required
CAHK	9ABT	OCC participant number must be spaces
CAHK	9AAA	OCC participant number invalid/not broker
CAHL	9AAA	OCC Clearing Member Number invalid
CAHL	9ABT	OCC Clearing Member Number must be spaces
GAHM	9AAA	OCC Collateral Type invalid
GAHM	9ABT	OCC Collateral Type must be spaces
GAC6	9AAA	OCC Account type invalid
GAC6	9ABT	OCC Account type must be spaces
EAAS	9AAA	OCC Option Type invalid
EAAS	9ABT	OCC Option Type must be spaces
EAHK	9AAA	OCC Options Symbol invalid

Field Identifier	Error Identifier	Description
EAHK	9ABT	OCC Options Symbol must be spaces
TBD	9AAA	OCC Option Expiration Day invalid
TBD	9ABT	OCC Option Expiration Day must be spaces
BACQ	9AAA	OCC Option Expiration Month invalid
BACQ	9ABT	OCC Option Expiration Month must be spaces
BACR	9AAA	OCC Option Expiration Year invalid
BACR	9ABT	OCC Option Expiration Year must be spaces
DAGJ	9AAA	OCC Option Strike Price invalid
DAGJ	9ABT	OCC Option Strike Price must be spaces
DAGK	9AAA	OCC Option Strike Price (Decimal) invalid
DAGK	9ABT	OCC Option Strike Price (Decimal) must be spaces

8 CCF and CCF-II Tape Backup Procedure

If for any reason a user is unable to submit a transmission via CCF-II, or CCF, the following steps should be taken:

1. Contact DTC's Network Operation Department (212) 240-1569. Notify them that you are unable to transmit your data and that you will be sending an ICM backup tape containing your data.
2. The user should prepare a magnetic tape containing his transactions. This magnetic tape must be in the format specified in this function user guide. CCF Users must add a CCF-II Password to the input dataset for processing.
3. Each tape must arrive at DTC with the CCF/CCF-II Backup Procedure form (see next page) attached with all information supplied.
4. The user should send this tape to DTC's Production Control Department at 55 Water Street, on the second sub-level (2SL). DTC will submit the transaction from the magnetic tape and return the tape containing the transactions to the user.

Participants that, in an emergency, will not be able to deliver a magnetic tape to DTC before the appropriate Cutoff Time are responsible for making other arrangements for backup in case of modem or telephone equipment failures.

Participants should realize that, when using CCF-II to submit 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 suggested that all users maintain redundant CCF-II equipment (computers, communication controllers, modems, telephone lines, etc.).

IN NO EVENT will DTC accept ANY responsibility for a participant's inability to submit transactions.

CCF and CCF-II Backup Procedure Form

CCF/CCF-II Backup Procedure job = CCFICMB1

Date: _____

Participant/Sign-on Number: _____

Participant/User Name: _____

Participant Contact: _____

Phone Number: () _____

Scheduler Overrides

DFUNC	_____	(Transaction name, e.g. TRAC or AFFC)
PARTID	_____	(Participant Number)
LRECL	_____	(Input Record Length)
LRCL	_____	(Output Record Length)
TRANID	_____	(Transmission Number)

Example: CCFICMB1,DFUNC=TRAC,PARTID=9999,LRECL=807,LRCL=847,TRANID=0001

FOR MORE INFORMATION

Email DTCC at:

DTCSupport@dtcc.com

or visit us on the web at:

<http://www.dtcc.com/client-center>