CF2/MQ TRANSMISSION GUIDES

5.11 SETTLEMENT PARTICIPANT ACTIVITY (DTFPART): FUNCTION USER'S GUIDE

JUNE 2, 2022

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1. THE DTFPART FUNCTIONS

A CF2 User may use the DTFPART functions in order to receive DTCC's Participant Account Return Transactions information. When using the DTFPART functions, the CF2 User will receive a series of machine-readable records. Each record corresponds to a data transaction that has updated a Participant's Account Balance.

The DTFPART functions consist of the following seven data types available for return transmission, at various times of the business day, to the User:

* DTFPDQ-Transactions that "processed" at the end of the PDQ system.
* DTFMTM-Transactions that "processed" by morning in the ATP (Account Transaction Processor) system.
* DTFMTH-Transactions that "processed" by mid-morning in the ATP system.
* DTFMTI-Transactions that "processed" by midday in the ATP system.
* DTFMTD-Transactions that "processed" by early afternoon in the ATP system.
* DTFMTA-Transactions that "processed" by afternoon in the ATP system.
* DTFMTE-Transactions that "processed" or "dropped" by end of day in the ATP system.

Note:

All of the above "processed" data types returned by the DTFPART functions contain data that is mutually exclusive.

The information received through use of the DTFPART functions may be used to automate the updating of a User's files and the verification of the daily transaction processing sent by the User to DTCC.

1.1 Availability of DTFPART

DTFPART will generally be available as follows:

* DTFPDQ-from 2:00 a.m. to 4:00 p.m.
* DTFMTM-from 10:30 a.m. to 6:15 a.m. (next day)
* DTFMTH-from 12:05 p.m. to 8:05 a.m. (next day)
* DTFMTI-from 1:30 p.m. to 9:30 a.m. (next day);
* DTFMTD-from 2:30 p.m. to 10:30 a.m. (next day);
* DTFMTA-from 4:15 p.m. to 12 p.m. (next day); and
* DTFMTE-from 7:30 p.m. to 3:30 p.m. (next day).

2. HEADER AND TRAILER RECORDS

2.1 The CCF Header Record

NDM users executing NDMDTF01, NDMDTFGP, or NDMDTFSP will receive the following CF2 Header record.

The CF2 header record's format is as follows:

Position	Length	Format	Field Name	Field Description
**CF2 Header Record Format**				
1	6	Character	Data Type Requested	DTFPDQ, DTFMTM, DTFMTH, DTFMTI, DTFMTD, DTFMTA, DTFMTE
7	6	Character	Data Type Created	DTFPDQ, DTFMTM, DTFMTH, DTFMTI, DTFMTD, DTFMTA, DTFMTE
13	8	Character	Creation Date	Date of data (MM/DD/YY).
21	8	Character	Spool Date	DTC data load date (MM/DD/YY).
29	8	Character	Load Time	DTC data load time (HH:MM:SS).
37	2	Binary	Record Size	Size of each data record.
39	4	Binary	Block Count	Number of data blocks input to CCFDTFDB.
43	4	Binary	Record Count	Number of data records.
47	???	Character	Filler	DTC use only. Do not use.

2.2 The CF2 Header and Trailer Records

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

Note:

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

2.2.1 NDM – CF2 Header and Trailer Records

NDM users executing NDMDTF02 or NDMDTFGH will receive the following:

Position	Length	Format	Field Name	Field Description
**CF2 Header and Trailer Record Format-NDM**				
1	3	Character	Record ID	"HDR" or "TRL"
4	4	Character	Signon ID	Signon ID

Position	Length	Format	Field Name	Field Description
CF2 Header and Trailer Record Format-NDM				
8	6	Character	Data Type Requested	DTFPDQ, DTFMTM, DTFMTH, DTFMTI, DTFMTD, DTFMTA, DTFMTE
14	6	Character	Data Type Created	DTFPDQ, DTFMTM, DTFMTH, DTFMTI, DTFMTD, DTFMTA, DTFMTE
20	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
28	8	Character	Spool Date	Data Load Date (MM/DD/YY)
36	8	Character	Load Time	Data Load Time (HH:MM:SS)
44	4	Numeric	Record Length	Record Length of data requested
48	8	Numeric	Record Count	Number of data records in file.
56	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
60	???	Character	Filler	DTC use only. Do not use.

2.2.2 FTP-CF2 Header and Trailer Records

FTP users will get the following:

Position	Length	Format	Field Name	Field Description
CF2 Header and Trailer Record Format-FTP				
1	3	Character	Record ID	"HDR" or "TRL"
4	8	Character	Sign-on ID	Sign-on ID
12	6	Character	Data Type Requested	DTFPDQ, DTFMTM, DTFMTH, DTFMTI, DTFMTD, DTFMTA, DTFMTE
18	6	Character	Data Type Created	DTFPDQ, DTFMTM, DTFMTH, DTFMTI, DTFMTD, DTFMTA, DTFMTE
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.

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3. DTFPART DATA RECORD

The remaining records on the file will be DTFPART data records. The format of DTFPART data records is described below.

Position	Length	Format	Field Name	Field Description
1	1	Character	Data Type Requested	"A" = DTFPDQ "C" = DTFMTM "D" = DTFMTA "F" = DTFMTE "G" = DTFMTD "H" = DTFMTH "I" = DTFMTI "K" = DTFPDQ-DTFMTE
2	1	Character	System Origination Code	"1" = API Tape System "2" = CF2 System "3" = PTS "4" = ID System "5" = Auto W/T System "6" = STS System "7" = Depository Interface System "8" = CF2 System "9" = Mainframe Dual Host System "A" = Reserved for Future Use "B" = Reserved for Future Use "C" = RDP System "D" = Settlement System "E" = CP Issuances System "F" = CP Turnaround DO System "G" = RAD (cancelled or unapproved) "0" = Batch input (default)
3	1	Character	Status Code	"M" = Made Transaction "E" = Edit Error Input "D" = Drop "P" = Pend "R" = Conditional Reject "C" = Cancelled "U" = Unapproved (RAD only) "T" = Dropped in the staging area "W" = Dropped from Optimizer

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Position	Length	Format	Field Name	Field Description
4	2	Character	Version Control Number	Value = "02".
6	4	Character	Transaction Originating Source	For reference only.
10	12	Character	Account Number	IPO Customer Internal Account Number.
22	1	Character	Settlement Code	"S" = Same Day Funds Settlement
23	4	Character	Participant Number	The number of the DTC Participant requesting the transmission.
27	3	Character	Filler	DTC use only. Do not use.
30	9	Character	CUSIP Number	CUSIP number.
39	4	Packed	Serial Number	Serial number for investment identification activity.
43	2	Character	Filler	DTC use only. Do not use.
45	1	Character	CNS Sub-Account Type	" " = Non-CNS item "A" = Trading Account "C" = Stock Loan Acct. "E" = Fully Paid Account "G" = Reorg Account "H" = Reorg Account (used only for competing offers and election mergers.) "R" = CNS Longs
46	3	Character	Expanded Reason Code	Reason Codes are applicable only for activity types 26, 27, 47, 48 and 49. A list of valid reason codes appears in Appendix 4.3.
49	4	Packed	Loan Date	YYMMDD format.

Position	Length	Format	Field Name	Field Description
53	2	Packed	Account Type	"10" = General Unpledged "14" = General Pledged "18" = General Investment "22" = General Investment/Seg "26" = Called Security without Accrued Interest "28" = Called Security with Accrued Interest "40" = Withdrawal By Transfer **Note:** 1. Expanded Account Type, in position 420 contains more detailed information. 2. HIGH VALUES in this field indicates that there is NO TRANSLATED ACCOUNT TYPE. Refer to position 420 for the Expanded Account Type.
55	1	Packed	Action Code	"0" = No Update (i.e.: recycle). "1" = Add to Account. "2" = Subtract from Account.
56	2	Packed	Transaction Type	"07" = Participant Swing "08" = Security Swing "17" = Pledge to DTC "18" = Syndicate DO "20" = Certificate on Demand "26" = Deliver Order "27" = Receive Balance Order "30" = Deposit "31" = Stock Split "32" = Stock Dividend "33" = Reorg Deposit "34" = Investment ID "41" = Pend Canceled Multicurrency Segregation "44" = Investment Reversal "51" = Pledge "56" = Release "80" = W/T Participant Account "81" = Long Participant W/T Account "82" = Deliver to Participant "93" = Dividend Distributions (Spin-Offs) "95" = Reorganization Distributions "97" = Reorganization Redemptions

Position	Length	Format	Field Name	Field Description
				"110" = Call Lottery
				"120" = Call Lottery (with accrued interest)
				Note: 1. Expanded Transaction Type, in position 417 contains more detailed information. 2. HIGH VALUES in this field indicates there is NO TRANSLATED TRANSACTION TYPE. Refer to position 417 for the Expanded Transaction Type.
58	1	Character	Municipal Dealer Comparison Trade	"M" = Municipal Blank = Other
59	4	Character	Contra Participant Number	DO's only.
63	3	Character	Security Sub-Issue Type	"000" = Default. No sub-issue type. "120" = Preferred Commercial Paper (CP) "220" = Muni VRDO/CP "330" = Muni CP "502" = Bankers' Acceptance (BA) "504" = Institutional Certificate of Deposit (CD) "510" = Interest at Maturity (IAM) CP "520" = Discount CP "525" = Corporate CP "526" = Corporate VRDO/CP "530" = Medium Term note (MTN) "531" = Deposit note "532" = Medium Term Bank note "540" = Collateralized Mortgage Obligation (CMO) "541" = Asset Backed Security "550" = Short Term Bank note "560" = Discount note
66	3	Character	Filler	DTC use only. Do not use.
69	4	Packed	Trade Date	Trade Date (MMDDYY format). For transaction types 34, 35 and 44, the actual date or constant "71111" will appear. All other transaction types will contain a date or be zero-filled.
73	6	Character	Filler	DTC use only. Do not use.
79	2	Packed	Cents Amount	Cents amount for valued transactions.

Position	Length	Format	Field Name	Field Description
81	6	Packed	Dollar Amount	Dollars amount for valued transactions.
87	1	Packed	Journal Code	"0" = Original transaction "1" = Journal adjustment
88	7	Character	Filler	DTC use only. Do not use.
95	4	Character	Contra-Participant	Contra-Participant for CM Swing activity. If Transaction Type is "07", this field contains the Contra Participant number.
99	2	Character	Filler	DTC use only. Do not use.
101	12	Character	Account Number	Institutional Delivery System agent internal account number (ID Trades only).
113	17	Character	Account Number	Deliverer's account number.
130	17	Character	Account Number	Receiver's account number.
147	17	Character	Account Number	Subordinate bank account number.
164	6	Character	Settlement Date	MMDDYY format.
170	6	Packed	Control Number	Institutional Delivery System control number (ID DO's only). This field will be populated with one of the following values for ID DO's: The Institutional Control Number for trades confirmed at DTCC's Institutional Trade Processing (ITP) service. A value of 1 for Institutional Deliveries for trades confirmed at either BSTP or SS&C instead of the actual alphanumeric ID Control Number (refer to Expanded Control Number position 569) If the transaction is not an ID DO, this field is set to zeroes.
176	9	Character	Contra CUSIP	Contra-CUSIP for Security Swing activity. If transaction Type is "08", this field contains the "swung from" CUSIP number.
185	1	Character	Fractional Shares Indicator	Space = Non-Fractional Share CUSIP. "F" = Fractional Share CUSIP.
186	6	Character	As of Date	MMDDYY format.
192	5	Packed	ATP Record Address	ATP Transaction Record Address.
197	1	Character	Filler	DTC use only. Do not use.

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Position	Length	Format	Field Name	Field Description
198	1	Character	PTA Indicator	Pending Transaction Account Indicator Y = Pending Space = Not Pending
199	1	Character	Due Bill Indicator	DO Due Bill Indicator: "Y" = Due Bills Carried "N" = No Due Bills Blank = Non-DO activity.
200	1	Character	Filler	DTC use only. Do not use.
201	210	Character	Remarks	Remarks. Content depends on transaction type. Positional breakdown is: Deliver Orders: 201-410 = Optional remarks. Custody Activity 201-204 = Custody Identifier "CTDY" 205-220 = Reference ID 221-240 = Customer Number 241-245 = From Location 246-250 = To Location 251-258 = Issue Date STS System Withdrawal-By-Transfer Items: 201-215 = Broker Reference information received by DTCC. 216-410 = Remainder of free form comments. AUTO W/T System Withdrawals-by-Transfer: 201-240 = Broker Reference Information received by DTCC. 241-266 = Auto-WT Reject Code(s), ONLY for WTs with Status Code "E" (Refer to appendix 4.1.1). 267-269 = WT Adjustment/Drop/Pend Code (Refer to appendix 4.1.2). 270-410 = Filler blanks. RDS Activity 201-204 =RDS Identifier 'RDSI' 205-244 = Reference ID 245-258 = Total Quantity for Deposit 259 = Restricted Type

Position	Length	Format	Field Name	Field Description
				RDS Activity Clearing Transfer 201-244 = RDS Identifier 'RDSI' 205-244 = Reference ID Pledges and Releases: 201-312 = Four, 28-byte fields of pledgee or pledgor comments. 313-317 = Mainframe Dual Host (MQ) 5-character Sequence Number. 318-410 = Filler blanks. Reorg Segregation Activity: 201-206 = Reorg Seg Sub-Account ID. Format is XYYYZZ, where: X = Reorg Activity Code YYY = RAMS Activity Code ZZ = RAMS Sequence Number. 207-209 = Reorg Seg Sub-Activity Code. 210-280 = Filler blanks. 281-296 = Control ID (when available) 297-410 = Filler blanks Direct Registration DO Activity 1-13 = Transaction ID 14-15 = Filler 16-52 = Participant Account Number 53-54 = Filler 55 = Reason Code 56-57 = Filler 58-67 = Process Date 68-69 = Filler 70 = Value "1" 71-110 = Participant or Correspondent Name 111-112 = Filler 113-123 = Social Security Number 124-139 = Filler 140 = Value "2" 141-175 = DRS Registration 176-209 = Filler 210 = Value "3"

Position	Length	Format	Field Name	Field Description
				Note: For DOs related to SFT, bytes 1-80 are used for remarks. These must be left justified and followed by the exact 14-digit UTC Loan ID.
411	6	Character	Third Party Number	Used for third party deliveries.
417	3	Character	Expanded Transaction Type	A more specific description of Transaction Type (position 56). "007" = Participant Swing "008" = CUSIP Swing "017" = Pledge to DTC "020" = Certificate on Demand "021" = Direct Withdrawal "022" = Withdrawal/Exit "025" = CNS Deliver Order (Stock Borrow) "026" = Deliver Order "027" = Receive Balance Order (Night Pends Only) "028" = Maturity Presentment "030" = Deposit "031" = Stock Split "032" = Stock Dividend "033" = Reorg Deposit "034" = Investment I.D. "035" = Deposit Segregation "036" = Segregations "037" = Direct Deposits "038" = CP Issuance Deposit "039" = IPO Deposit "040" = Multicurrency Segregation Deliver Order "041" = Multicurrency Segregation "044" = Investment Reversal "045" = Seg Release "046" = IPO Release "047" = IPO Delivery (IPO to IPO acct) "048" = IPO Delivery (IPO to Free acct) "049" = IPO Delivery (Free to IPO acct) "050" = IPO Pledge "051" = Pledge "052" = Valued IPO Pledge

Position	Length	Format	Field Name	Field Description
				"054" = Valued Pledge
				"055" = Valued Release
				"056" = Release
				"059" = Release of Matured CP
				"080" = W/T Participant Account
				"081" = Long Participant W/T Account
				"082" = Deliver from Participant W/T Account
				"089" = Rush Transfer (WT)
				"093" = Dividend Distributions (Spin-Offs)
				"095" = Reorganization Distributions
				"097" = Reorganization Redemptions
				"110" = Call Lottery
				"120" = Call Lottery (with Accrued Interest)
				"122" = MMI Withdrawal
				"126" = Reorg Currency Submission
				"220" = Redemptions
				"226" = Reorg Currency Reversal
				"231" = Reorg Deposit Settlement Exit
				"240" = Conversions
				"900" = Pend Canceled Multicurrency Segregation
420	3	Character	Expanded Account Type	A more specific description of Account Type (position 53). "MS" = Matured (Sweep). "RRG" = Reorg Segregation account. "IPO" = IPO Tracked Account.
423	20	Character	CUSIP Descriptor	CUSIP Descriptor for Money Market Instrument transactions (MMI).
443	14	Character	CMO Trade Factor	Collateralized Mortgage Obligation Trade Factor value 9(2) V9 (12). If not supplied as input by the Participant the field will be zeroes for CMO DO's only. For non-CMOs the field will contain blanks.
457	13	Numeric	Share Quantity	Share Quantity (signed), expressed in units of 1. PIC S9 (13).
470	8	Character	Bank Identifier	IPO ID Agent Bank Identifier.
478	8	Character	Bank Number	Pledgee Bank Number.
486	12	Character	Account Number	IPO Broker Internal Account Number.
498	12	Character	Account Number	IPO Correspondent Account Number.
510	9	Packed	Filler	**DO NOT USE OR REASSIGN THIS FIELD!**

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Position	Length	Format	Field Name	Field Description
519	8	Numeric	ATP Original Reference	ATP Original Transaction Reference Number
527	7	Numeric	Expanded Serial Number	Expanded Serial number for investment identification activity. **Note:** This is the expanded version of Serial Number in position 39.
534	8	Numeric	Expanded Loan Date	YYYYMMDD format **Note:** This is the expanded version of Loan Date in position 49.
542	2	Character	New Expanded Account Type	"10" = General Unpledged "14" = General Pledged "18" = General Investment "22" = General Investment/Seg "26" = Called Security without Accrued Interest "28" = Called Security with Accrued Interest "40" = Withdrawal By Transfer **Note:** This is the expanded version of Account Type in position 53.
544	1	Character	New Expanded Action Code	"0" = No Update (i.e.: recycle). "1" = Add to Account. "2" = Subtract from Account. **Note:** This is the expanded version of Action Code in position 55.
545	3	Character	New Expanded Transaction Type	"07" = Participant Swing "08" = Security Swing "17" = Pledge to DTC "18" = Syndicate DO "20" = Certificate on Demand "26" = Deliver Order "27" = Receive Balance Order "30" = Deposit "31" = Stock Split "32" = Stock Dividend

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Position	Length	Format	Field Name	Field Description
				"33" = Reorg Deposit
				"34" = Investment ID
				"41" = Pend Canceled Multicurrency Segregation
				"44" = Investment Reversal
				"51" = Pledge
				"56" = Release
				"80" = W/T Participant Account
				"81" = Long Participant W/T Account
				"82" = Deliver to Participant
				"93" = Dividend Distributions (Spin-Offs)
				"95" = Reorganization Distributions
				"97" = Reorganization Redemptions
				"110" = Call Lottery
				"120" = Call Lottery (with accrued interest)
				Note: 1. Expanded Transaction Type, in position 417 contains more detailed information. 2. HIGH VALUES in this field indicates there is NO TRANSLATED TRANSACTION TYPE. Refer to position 417 for the Expanded Transaction Type. 3. This is the expanded version of Transaction Type in position 56.
548	8	Numeric	Expanded Trade Date	Trade Date (MMDDYYYY format). For transaction types 34, 35 and 44, the actual date or constant "71111" will appear. All other transaction types will contain a date or be zero-filled. **Note:** This is the expanded version of Trade Date in position 69.
556	2	Numeric	Expanded Cents Amount	Cents amount for valued transactions. **Note:** This is the expanded version of Cents amount in position 79.
558	10	Numeric	Expanded Dollar Amount	Dollars amount for valued transactions. **Note:** This is the expanded version of Dollar Amount in position 81.

Position	Length	Format	Field Name	Field Description
568	1	Character	Expanded Journal Code	"0" = Original transaction "1" = Journal adjustment **Note:** This is the expanded version of Journal Code in position 87.
569	10	Character	Expanded Control Number	Institutional Delivery System control number (ID DO's only). Will contain either a numeric or alpha-numeric ID Control Number, preceded by a zero.
579	8	Numeric	Expanded ATP Record Address	ATP Transaction Record Address Number. **Note:** This is the expanded version of ATP Record Address in position 192.
587	3	Character	Batch Variable	Batch Variable.
590	3	Character	Batch Constant	Batch Constant.
593	8	Character	Transfer Agent #	The Transfer Agent number for Activity Codes 021 and 037.
601	1	Character	FOSP Indicator	"0" = Security is not eligible for FOSP Processing "1" = Security is eligible for FOSP Processing Blank = Unavailable, call DTC
602	9	Numeric	ABA	Bank Identifier Account for the FED Participant required when the Deliverer or receiver is the FED Account (6072).
611	20	Character	Fed Sub Account	Bank Sub Account for the FED Participant required when the Deliverer or Receiver is the FED Account (6072).
631	40	Character	Fed Third Party Deliverer Text	Third Party Deliverer Text and Account Information.
671	40	Character	Fed Third Party Receiver Text	Third Party Receiver Text and Account Information.
711	3	Character	Filler	
714	2	Character	OCC Clearing Group ID	New Field
716	5	Numeric	OCC Clearing Member Number	Replacing OCC 3rd. Party Required field 5 digit numeric

Position	Length	Format	Field Name	Field Description
721	2	Character	OCC Account Type	Replacing OCC Account Type OCC Required field List of values: 'C '-Customer 'F '-Firm 'M '-Market Maker 'Z '-Clearing Fund
723	15	Character	OCC Account ID	New Field Optional (a.k.a. OCC Sub – Account ID)
738	2	Character	OCC Collateral Type	Replacing OCC Entry Type OCC Required field List of values: 'GE' – GSE Debt 'GS' – Government Security 'MM' – Money Market Fund 'SD' – Specific Deposit 'VS' – Valued Security
740	6	Character	OCC Option Symbol	Replacing OCC Trade Symbol OCC required field for Collateral Type of "Specific Deposit"
746	4	Numeric	OCC Option Expiration Year	Replacing OCC Expiration Year OCC required field for Collateral Type of "Specific Deposit"
750	2	Numeric	OCC Option Expiration Month	Replacing OCC Expiration Month OCC required field for Collateral Type of "Specific Deposit"
752	2	Numeric	OCC Option Expiration Day	New Field OCC required field for Collateral Type of "Specific Deposit"

Position	Length	Format	Field Name	Field Description
754	1	Character	OCC Option Type	Replacing OCC Put or Call Code OCC required field for Collateral Type of "Specific Deposit" List of values: 'C' – Call 'P' – Put
755	6	Numeric	OCC Option Strike Price	Replacing OCC Exercise Price. OCC required field for Collateral Type of "Specific Deposit" 6 digit numeric
761	6	Numeric	OCC Option Strike Price (Decimal)	Replacing OCC Fraction OCC required field for Collateral Type of "Specific Deposit" 6 digit numeric
767	20	Character	OCC Cross Reference	Replacing OCC Cross Reference Optional
787	20	Character	OCC Customer Account	Replacing OCC Customer Account Optional
807	1	Character	OCC Old/New Format Indicator	Indicates whether or not the OCC is receiving data using the new or old symbol formats. Values are "O" or "N"
808	16	Character	IMS Transaction ID	IMS TID for all made DTC transactions; filled with blanks if not available or for non-made transactions. (Inventory Management Transaction Identifier (IMS TID) is a unique ID that stays with a transaction throughout its life regardless of a status change. The IMS TID is designed to replace the existing ATP Transaction Record Address or Record Block Number (RBN) that changes with each status.)
824	14	Character	Blank	Not used, filled with spaces.

4. APPENDICES

4.1 Withdrawal-By-Transfer Code Descriptions

Descriptions for WT Edit Error Codes and Adjustment/Drop/Pend Codes follow. These codes may appear in the remarks section of DTFPART Withdrawal-by-Transfer records.

4.1.1 Auto-WT Edit Error Codes (position 241-266)

Code	Description
A	Invalid transaction code.
B	Ineligible or chilled CUSIP.
C	Ineligible Participant or SDFS Participant.
D	Frozen Participant number.
E	Non-numeric total quantity.
F	Total quantity is not equal to pieces time's denominations.
G	Date not numeric.
H	Non-numeric sequence number.
I	Number of pieces or denomination not numeric.
J	Invalid TEFRA code.
K	Invalid type of taxpayer ID
L	Invalid taxpayer ID.
M	Ineligible Muni Bond type.
N	Invalid assignment type.
O	Invalid or illogical deletion date.
P	Tax waiver code not equal to "3".
Q	Record date item, pend or drop.
R	Sequence error.
S	Non-numeric sequence-deletion.
T	Bond quantity not multiple of 1000.
U	Assignment lines blank.
V	Invalid input mode-Government or Communication issue.
W	Invalid UIT code.
X	Invalid DMA code or ineligible DMA Participant.

Code	Description
Y	Invalid REINV CUSIP number.
Z	Invalid input mode or TA is not W/T eligible.

4.1.2 WT Adjustment/Drop/Pend Codes (position 267-269)

NEW TRANSACTIONS	
Code	**Description**
012	Pended. Insufficient participant position.
013	Adjustment Pended. Insufficient DTC position.
015	Pended. Record date item.
016	Pended. Insufficient Collateral on SDFS item.
022	Dropped. Insufficient Participant position.
023	Adjustment Dropped. Insufficient DTC position.
025	Dropped. Record date item.
026	Dropped. Insufficient Collateral on SDFS item.

PREVIOUSLY PENDED TRANSACTIONS	
Code	**Description**
032	Pended. Insufficient Participant position.
033	Adjustment Pended. Insufficient DTC position.
035	Pended. Record date item.
036	Pended. Insufficient Collateral on SDFS item.
037	Dropped or deleted after one month in pending status.

DELETION TRANSACTIONS	
Code	**Description**
045	Dropped. Delete transaction was accepted.
046	Dropped. No matching pending transaction.

4.2 MMI CUSIP Descriptor Format

Position	Contents
1	"4" denotes SDFS and MMI issue
2-3	Issue Type: • CD = Institutional Certificate of Deposit (CD Program) • CV = Corporate Variable Rate DO CP (VRDO/CP) • MC = Municipal CP, Tax-Exempt (TECP Program) • MT = Municipal CP, Taxable (TECP Program) • MV = Municipal CP, VRDO/CP, Tax-Exempt • MX = Municipal CP, VRDO/CP, Taxable • BS = Bank note, Short Term (STBN Program) • DN = Discount note (DN Program) • PC = Preferred Stock in CP Mode (FD/CP Program) • BM = Bank note, Medium-Term (MTN Program) • CP = Corporate Commercial Paper (CP Program) • DP = Deposit note, Medium-Term (MTN Program) • MN = Medium-Term note, excluding Deposit/
4-7	Issuer Acronym assigned by DTC
8-11	Maturity Date in MDYY format. Maturity Month and Day are alphanumeric, Maturity Year is numeric.
12-16	**Income Rate** • For issues paying a FIXED rate this field contains five numeric characters, with an implied decimal point after the second character. • For issues paying a VARIABLE income rate this field contains "*VAR*". • For paper issued at a DISCOUNT and Zero-Coupon issues this field contains "*DIS*".
17-18	Book-Entry only ("BE") or Global ("GL") Program Indicator.
19	**Market Indicator** *For non-restricted (public) programs:* • N = New York Stock Exchange (NYSE) • @ = American Stock Exchange (AMEX) • + = Over The Counter (DTC) • X = Multiple Markets *For SEC Rule 144A restricted (private placement) programs:* • M = Multiple Markets • P = Portal (NASD) only • S = SITUS (AMEX) only • Y = System 144A (NYSE) only • A = Over the Counter only *For 4(2) and other non-144A restricted programs:* • R = Over the Counter

Position	Contents
20	**Debt/Equity Income Structure Indicator** *For Debt issues:* • + = Interest at Maturity Only • % = Periodic Interest Payments • $ = Discount or Zero Coupon *For Equity issues (PFD/CP):* • & = Interest at Maturity Only • @ = Periodic Interest Payments • 4 = Discount or Zero Coupon

4.3 Valid Reason Codes

The list of valid DO Reason Codes follows. Transactions marked by an asterisk ("*") are not accepted by DTCC outside "regular" Deliver Order processing hours.

Code	Description
000	*Other
001	Reclaim DK
002	Reclaim wrong quantity
003	Reclaim wrong security
004	Reclaim wrong money
005	Reclaim partial
006	Reclaim need more a/c info
007	Reclaim needs due bill
008	Partial reclaim–partial return
010	Stock loan
011	Stock loan reclaim–DK
012	Stock loan rec wrong qty
013	Stock loan rec wrong security
014	Stock loan rec wrong money
015	Stock loan rec partial
016	Stock loan rec needs a/c info
017	Stock loan rec needs due bill
018	Stock loan partial reclaim–partial return

Code	Description
019	*Stock loan recall
020	Stock loan return
021	Stock loan ret rec DK
022	Stock loan ret rec wrong qty
023	Stock loan ret rec wrong sec
024	Stock loan ret rec wrong money
025	Stock loan ret rec partial
026	Stock loan ret rec a/c info
027	Stock loan ret rec need due bill
028	Stock loan ret reclaim partial–rec partial return
029	Stock loan recall reclamation
030	*Delivery versus payment
031	DVP reclaim DK
032	DVP reclaim wrong quantity
033	DVP reclaim wrong sec
034	DVP reclaim wrong money
035	DVP reclaim partial
036	DVP rec needs a/c info
037	DVP reclaim needs due bill
038	DVP partial reclaim–partial return
039	*Trade–for–trade balance order
040	*Transfer of customer account
041	Trans cust a/c rec DK
042	Trans cust a/c rec wrong qty
043	Trans cust a/c rec wrong sec
044	Trans cust a/c rec wrong money
045	Trans cust a/c rec partial
046	Trans cust a/c rec a/c info
047	Trans cust a/c rec due bill
048	Trans cust a/c partial reclaim–partial return
049	S/B "ID Syndicate Trade"

Code	Description
050	New issue
051	New issue reclaim DK
052	New issue rec wrong qty
053	New issue rec wrong sec
054	New issue rec wrong money
055	New issue rec partial
056	New issue rec needs a/c info
057	New issue rec needs due bill
058	New issue partial reclaim–partial return
060	*Net balance order
061	Net balance order rec DK
062	Net balance order rec wrong qty
063	Net balance order rec wrong sec
064	Net balance order rec wrong money
065	Net balance order rec partial
066	Net balance order rec a/c info
067	Net balance order rec needs due bill
068	Net balance order reclaim partial–rec partial return
070	*Del vs pymt, use SPO for (D/B)
071	*Fail to deliver
072	Fail to deliver reclamation
073	Delivery to CNS
074	*SPO mark–to–market
075	SPO mark–to–market reclaim
076	Institutional delivery reclaim
077	*ID/NIDS
078	Trade–for–trade freeze
079	Frozen security reclamation
080	Inventory/free movement
081	Repo Tracking (SDFS Only – non Commercial Paper)
082	Generated CPI Issuance Delivery

Code	Description
083	CP Early Maturity
084	*PPO Options Premium
085	PPO Options Premium Reclaim
086	Municomparison Trade Settlement
087	*DVP–Due Bill, (D/B)/check spent
088	ACATS – 412 – DO
089	S/B "Night Secondary Offering"
090	S/B "DTC Input – Underwriting Dept"
091	DTC Correction
092	Delivery on Warrant Exercise
093	DTC set – PTS Stock Loan
094	DTC set adj – Part PTS Problem
095	ACATS Valued (Reduces MEMO SEG Position)
096	DTC set adj-Reclaim Interface
097	Delivery vs. Payment (Reduces MEMO SEG Position)
098	Transfer of Account (Prevents MEMO SEG Position Reduction)
099	Bulk Transfer of Account
101	MMI Issuance DO Reclaim DK
102	MMI Issuance DO Reclaim Wrong Quantity
103	MMI Issuance DO Reclaim Wrong Security
104	MMI Issuance DO Reclaim Wrong Money
105	MMI Issuance DO Reclaim Partial
106	MMI Issue DO Reclaim Need More A/C Info
107	MMI Issuance DO Reclaim Needs Due Bill
108	MMI Issuance DO Reclaim Rec Partial Ret
109	MMI Issuance DO Wrong Rate
110	MMI Issue DO Wrong Safekeeping A/C NBR
111	MMI Issuance DO Wrong Maturity Date
112	MMI Issuance DO Should Be Discounted
113	MMI Issue DO Should Be Interest Bearing
120	MMI DO Redelivery

Code	Description
121	MMI DO Reclaim DK
122	MMI DO Reclaim Wrong Quantity
123	MMI DO Reclaim Wrong Security
124	MMI DO Reclaim Wrong Money
125	MMI DO Reclaim Partial
126	MMI DO Reclaim Need More A/C Info
127	MMI DO Reclaim Needs Due Bill
128	MMI DO Partial Rec Partial Ret
129	MMI DO Wrong Rate
130	MMI DO Wrong Safekeeping A/C Number
131	MMI DO Wrong Maturity Date
132	MMI DO Should Be Discounted
133	MMI DO Should Be Interest Bearing
134	MMI SECONDARY DO-BYPASS FUNDING DECISION
135	MMI SECONDARY DO – RECLAIM BYPASS FUNDING DECISION
200	SFT Stock Loan
201	SFT Stock Loan Return
280	ADR Stock Loan (untracked)
281	ADR Stock Loan Reclaim DK
282	ADR Stock Loan Reclaim Wrong Quantity
283	ADR Stock Loan Reclaim Wrong Security
284	ADR Stock Loan Reclaim Wrong Money
285	ADR Stock Loan Reclaim Partial
286	ADR Stock Loan Need More A/C Info
287	ADR Stock Loan Needs Due Bill
288	ADR Stock Loan Partial Rec Partial Ret
290	ADR Stock Loan Return (untracked)
291	ADR Stock Loan Return DK
330	Direct Rollover To IRA
331	Direct Rollover To IRA Rec DK
332	Direct Rollover To IRA Rec Wrong Quantity

Code	Description
333	Direct Rollover To IRA Rec Wrong Security
334	Direct Rollover To IRA Rec Wrong Money
335	Direct Rollover To IRA Rec Partial
336	Direct Rollover To IRA Rec Need More A/C Info
337	Direct Rollover To IRA Rec Needs Due Bill
338	Direct Rollover To IRA Rec Partial Rec Partial Ret
340	Direct Rollover To Qualified Plan
341	Direct Rollover To Qualified Plan Reclaim DK
342	Direct Rollover To Qualified Plan Rec Wrong Quantity
343	Direct Rollover To Qualified Plan Rec Wrong Security
344	Direct Rollover To Qualified Plan Rec Wrong Money
345	Direct Rollover To Qualified Plan Rec Partial
346	Direct Rollover To Qualified Plan Need More A/C Info
347	Direct Rollover To Qualified Plan Need Due Bill
348	Direct Rollover To Qualified Plan Partial Rec Partial Ret
530	IPO Direct Concession
531	IPO Direct Concession Reclaim DK
532	IPO Direct Concession Rec Wrong Quantity
533	IPO Direct Concession Rec Wrong Security
534	IPO Direct Concession Rec Wrong Money
535	IPO Direct Concession Rec Partial
536	IPO Direct Concession Rec Need A/C Info
537	IPO Direct Concession Rec Needs Due Bill
538	IPO Direct Concession Partial Rec Partial Ret
539	ID IPO Directed Concession
540	IPO Syndicate Over Subscribed
541	IPO Over Subscribed Reclaim DK
542	IPO Over Subscribed Rec Wrong Quantity
543	IPO Over Subscribed Rec Wrong Security
544	IPO Over Subscribed Rec Wrong Money
545	IPO Over Subscribed Rec Partial

Code	Description
546	IPO Over Subscribed Rec Need A/C Info
547	IPO Over Subscribed Rec Needs Due Bill
548	IPO Over Subscribed Partial Rec Partial Ret
549	ID IPO Over Subscribed
550	IPO Syndicate Directed and Over Subscribed
551	IPO Syndicate (550) Reclaim DK
552	IPO Syndicate (550) Rec Wrong Quantity
553	IPO Syndicate (550) Rec Wrong Security
554	IPO Syndicate (550) Rec Wrong Money
555	IPO Syndicate (550) Rec Partial
556	IPO Syndicate (550) Rec Need A/C Info
557	IPO Syndicate (550) Rec Needs Due Bill
558	IPO Syndicate (550) Rec Partial Rec Partial Ret
559	ID IPO Syndicate Directed and Over Subscribed
560	ID Foreign Distribution
600	Collateral DO
601	Collateral DO Reclaim DK
602	Collateral DO Rec Wrong Quantity
603	Collateral DO Rec Wrong Security
605	Collateral DO Rec Partial
606	Collateral DO Rec Needs A/C Info
607	Collateral DO Rec Needs Due Bill
608	Collateral DO Prtl Rec Partial Ret
609	Collateral DO Recall
610	Collateral DO Return
611	Collateral DO Ret Rec DK
612	Collateral DO Ret Rec Wrong Qty
613	Collateral DO Ret Rec Wrong Sec
615	Collateral DO Ret Rec Partial
616	Collateral DO Ret Rec A/C Info
617	Collateral DO Ret Rec Need Due Bill

Code	Description
618	Collateral DO Ret Prtl Rec Prtl Ret
619	Collateral DO Recall Reclamation
620	Balance Order
621	Balance Order Rec DK
622	Balance Order Rec Wrong Qty
623	Balance Order Rec Wrong Sec
624	Balance Order Rec Wrong Money
625	Balance Order Rec PRTL
626	Balance Order Rec A/C Info
627	Balance Order Rec Due Bill
628	Balance Order Prtl Rec Prtl Ret

RELEASE NOTES

This is the document history reflecting changes to the file.

09/03/2020   Added SFT Clearing DO Reason codes: SFT Stock Loan "200" and SFT Stock Loan Return "201" to Section 4.3 Valid Reason Codes. Added note in Comments field, for DOs related to SFT Clearing.

- Removed "042" Security Holder Tracking Service from position 417 in the Expanded Transaction Type field.

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

11/30/2018   Removed formatting and references to old changes.

08/16/2016   Content of Control Number (in position 170) and Expanded Control Number (in position 569) is changing with the introduction of the new Matching Utilities (see Important Notice B# 3706-16), alphanumeric ID Control Numbers were introduced. See Field Description for changes.

09/03/2015   Added status code "T" and "W" in Section 3 Position 3 – MMI Finality Through Optimization Changes. Added reason codes:
- 134 MMI SECONDARY DO – BYPASS FUNDING DECISION
- 135 MMI SECONDARY DO – RECLAIM BYPASS FUNDING DECISION

05/12/2014   Added CNS Sub-Account types "R" to position 45.

12/18/2012   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.

06/30/2010   Added a new field **IMS Transaction Id** in position 808.

09/12/2008   Added a new value to the Expanded Transaction Type field in position 417 on page 16, **"42" = Security Holder Tracking Service**

01/30/2008   Added OCC Symbology and Sub-Accounting fields **(123 characters)** starting position 714 **through 837** (pages 16-17).

11/01/2004	Changed wording in position 417 Expanded Transaction Type
	025 = CNS Deliver Order (SIAC Loan).
	Added Reason Codes 620 thru 628 to Section 4.3 Valid Reason Codes.
03/01/2003	Added ID Control number to position 201 under Reorg Segregation Activity:
08/07/2001	Added field description information relating to RDS Activity and RDS Activity Clearing Transfer Remarks (position 201). Added a new Transaction Type 41 (Pend Canceled Multicurrency Segregation) to position 56. Added new Transaction Types 040 (Multicurrency Segregation Deliver Order), 41 (Multicurrency Segregation), and 900 (Pend Canceled Multicurrency Segregation) to position 417. Added Transaction Type 41 (Pend Canceled Multicurrency Segregation) to position 545. Added the following fields starting in position 587: Batch Variable, Batch Constant, Transfer Agent #, FOSP Indicator, Contra- Pledgee, ABA, Fed Sub account, Third Party Info.
04/10/2001	Added reason codes 600-619 to appendix 4.3 Valid Reason Codes.
01/12/2001	Position 510 format changed from character to packed, field name changed to filler and the phrase "DTC Internal Control Information" was eliminated.
01/11/2000	Expanded DTFPART Record from 518 bytes to 666 bytes.

01/11/2000 — Added the following fields starting in byte 519:

ATP Original Transaction Reference Number -	new
Expanded Serial Number -	unpacked
Expanded Loan Date -	unpacked
New Expanded Account Type -	unpacked
New Expanded Action Code -	unpacked
New Expanded Transmission Type -	unpacked
Expanded Trade Date -	unpacked
Expanded Cents Amount -	unpacked
Expanded Dollar Amount -	unpacked
Expanded Journal Code -	unpacked
Expanded Control Number -	unpacked
Expanded ATP Record Address -	unpacked

01/26/1998	Custody Activity codes added to DTFPART data record.
11/24/1997	Made correction to Loan Date field of DTFPART record (MMDDYY to YYMMDD).
10/23/1997	Removed errant T of C entries from field description in DTFPART Data Record field CUSIP Descriptor and narrative in section 1.3 CCF-II Header and Trailer record. Regenerated T of C.

FOR MORE INFORMATION

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