

SETTLEMENT

5.11DR-DISASTER RECOVERY SETTLEMENT PARTICIPANT ACTIVITY, (DTFMTX) FUNCTION USER'S GUIDE

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(DTFMTX) Function User's Guide

TABLE OF CONTENTS

1. The Disaster Recovery DTFMTX Function	5
2. Header and Trailer Records	6
2.1 The CF2 Header Record.....	6
2.2 The CF2 Header and Trailer Records.....	7
2.2.1 NDM – CF2 Header and Trailer Records	7
2.2.2 FTP - CF2 Header and Trailer Records	8
3. DTFMTX Data Record	9
4. Appendices	24
4.1 Withdrawal-By-Transfer Code Descriptions	24
4.1.1 Auto-WT Edit Error Codes (position 241-266).....	24
4.1.2 WT Adjustment/Drop/Pend Codes (position 267-269)	26
4.2 MMI CUSIP Descriptor Format	27
4.3 Valid Reason Codes	29
4.4 Valid PO Reason Codes	37
Release Notes.....	38

1. THE DISASTER RECOVERY DTFMTX FUNCTION

A CF2 User may use the DTFMTX function, which is a function to generate current Settlement date status transactions for reconciliation, in the event of a Disaster Recovery. When using the DTFMTX function the CF2 User will receive a series of machine-readable records. Each record will correspond to:

- Data transactions that have updated a participant's Account Balance from a specified time until a specified time on the current settlement date.
- Data transactions that have yet to be processed on the current settlement date and have not yet updated a participant's account balance.

The information received through use of the DTFMTX function will be in the same format as the DTFPART functions and 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.

This product will be available in the event of a disaster once DTC has completed internal checks and is fully back on-line.

Note

Items in red show the differences between this disaster recovery function DTFMTX and DTFPART.

2. HEADER AND TRAILER RECORDS

2.1 The CF2 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:

CF2 Header Record Format				
Position	Length	Format	Field Name	Field Description
1	6	Character	Data Type Requested	DTFMTX
7	6	Character	Data Type Created	DTFMTX
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:

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	DTFMTX
14	6	Character	Data Type Created	DTFMTX
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:

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	DTFMTX
18	6	Character	Data Type Created	DTFMTX
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.

3. DTFMTX DATA RECORD

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

Position	Length	Format	Field Name	Field Description
1	1	Character	Data Type Requested	"S" = DTFMTX
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) "I" = IMS
3	1	Character	Status Code	"M" = Made Transaction "E" = Edit Error Input "D" = Drop "P" = Pend "R" = Conditional Reject "C" = Cancelled "U" = Unapproved (RSUB - RAD and IMS only) "T" = Dropped in the staging area "W" = Dropped from Optimizer "S" = Cancelled in Staging area (IMS - CANS) "0" = Deliverer not Authorized (IMS - UNPR) "1" = Deliverer Exempted (IMS - XMPT)

Position	Length	Format	Field Name	Field Description
				"2" = Permanently Dropped in IMS (IMS - PDRI) "3" = Rejected in IMS (IMS - RJCI) "4" = Rejected to File (IMS - RJCF) "5" = Ineligible (IMS - INEL) "6" = Pending in MMI Staging (IMS - PNDS) "7" = CUSIP is OFAC Locked (IMS) "8" = Submitted to Optimizer (IMS - SUBO)
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 14, 26, 27, 47, 48 and 49. A list of valid reason codes appears in Appendix 4.3.
49	4	Packed	Loan Date	YYMMDD format.
53	2	Packed	Account Type	"10" = General Unpledged "14" = General Pledged "18" = General Investment "22" = General Investment/Seg

Position	Length	Format	Field Name	Field Description
				"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 "3" = Overlay
56	2	Packed	Transaction Type	"07" = Participant Swing "08" = Security Swing "14" = Payment Order "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 "110" = Call Lottery "120" = Call Lottery (with accrued interest)

Position	Length	Format	Field Name	Field Description
				"130" = Memo Seg "210" = Stock Loan "211" = Repo <hr/> 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.

Position	Length	Format	Field Name	Field Description
79	2	Packed	Cents Amount	Cents amount for valued transactions.
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 This field will be blank if CUSIP is OFAC locked.
99	2	Character	Filler	DTC use only. Do not use.
101	12	Character	ID Agent 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 via the ITP service at DTCC. 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. This field will be blank if CUSIP is OFAC locked.
185	1	Character	Fractional Shares Indicator	Space = Non-Fractional Share CUSIP "F" = Fractional Share CUSIP
186	6	Character	As of Date	MMDDYY format.

Position	Length	Format	Field Name	Field Description
192	5	Packed	ATP Record Address	ATP Transaction Record Address. This field will be initialized to zeros if the transaction has not yet been processed in ATP.
197	1	Character	Filler	DTC use only. Do not use.
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: <u>Deliver Orders:</u> 201-410 = Optional remarks. <u>Custody Activity</u> 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 <u>STS System Withdrawal-By-Transfer Items:</u> 201-215 = Broker Reference information received by DTCC. 216-410 = Remainder of free form comments. <u>AUTO W/T System Withdrawals-by-Transfer:</u> 201-240 = Broker Reference Information received by DTCC. 241-266 = Auto-WT Reject Code(s), <u>ONLY</u> 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.

Position	Length	Format	Field Name	Field Description
				<p><u>RDS Activity</u></p> <p>201-204 = RDS Identifier 'RDSI'</p> <p>205-244 = Reference ID</p> <p>245-258 = Total Quantity for Deposit</p> <p>259 = Restricted Type</p> <p><u>RDS Activity Clearing Transfer</u></p> <p>201-244 = RDS Identifier 'RDSI'</p> <p>205-244 = Reference ID</p> <p><u>Pledges and Releases:</u></p> <p>201-312 = Four, 28-byte fields of pledgee or pledgor comments.</p> <p>313-317 = Mainframe Dual Host (MQ) 5-character Sequence Number.</p> <p>318-410 = Filler blanks.</p> <p><u>Reorg Segregation Activity:</u></p> <p>201-206 = Reorg Seg Sub-Account ID. Format is XYYYYZ, where:</p> <p>X = Reorg Activity Code</p> <p>YYY = RAMS Activity Code</p> <p>ZZ = RAMS Sequence Number.</p> <p>207-209 = Reorg Seg Sub-Activity Code.</p> <p>210-280 = Filler blanks.</p> <p>281-296 = Control ID (when available)</p> <p>297-410 = Filler blanks</p> <p><u>Direct Registration DO Activity</u></p> <p>1-13 = Transaction ID</p> <p>14-15 = Filler</p> <p>16-52 = Participant Account Number</p> <p>53-54 = Filler</p> <p>55 = Reason Code</p> <p>56-57 = Filler</p> <p>58-67 = Process Date</p> <p>68-69 = Filler</p> <p>70 = Value "1"</p>

Position	Length	Format	Field Name	Field Description
				<p>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"</p> <p>These fields will be blank when CUSIP is OFAC locked.</p> <hr/> <p>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.</p> <hr/>
411	6	Character	Third Party Number	Used for third party deliveries.
417	3	Character	Expanded Transaction Type	<p>A more specific description of Transaction Type (position 56).</p> <p>"007" = Participant Swing "008" = CUSIP Swing "014" = Payment Orders "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</p>

Position	Length	Format	Field Name	Field Description
				"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
				"054" = Valued Pledge
				"055" = Valued Release
				"056" = Release
				"059" = Release of Matured CP
				"060" = MMI Interest Payment
				"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
				"130" = Memo Segregations
				"210" = Stock Loans
				"211" = Repos
				"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)

Position	Length	Format	Field Name	Field Description
				"RRG" = Reorg Segregation "IPO" = IPO Tracked "MSG" = Memo Segregations "SLN" = Stock Loans "RPO" = Repos
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!
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

Position	Length	Format	Field Name	Field Description
				<p>Note This is the expanded version of Account Type in position 53.</p>
544	1	Character	New Expanded Action Code	<p>"0" = No Update (i.e.: recycle) "1" = Add to Account "2" = Subtract from Account</p> <p>Note This is the expanded version of Action Code in position 55.</p>
545	3	Character	New Expanded Transaction Type	<p>"07" = Participant Swing "08" = Security Swing "14" = Payment Orders "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 "110" = Call Lottery "120" = Call Lottery (with accrued interest) "130" = Memo Segregations "210" = Stock Loans "211" = Repos</p>

Position	Length	Format	Field Name	Field Description
				<p>Note Expanded Transaction Type, in position 417 contains more detailed information.</p> <p>HIGH VALUES in this field indicates there is NO TRANSLATED TRANSACTION TYPE. Refer to position 417 for the Expanded Transaction Type.</p> <p>This is the expanded version of Transaction Type in position 56.</p>
548	8	Numeric	Expanded Trade Date	<p>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.</p> <p>Note This is the expanded version of Trade Date in position 69.</p>
556	2	Numeric	Expanded Cents Amount	<p>Cents amount for valued transactions.</p> <p>Note This is the expanded version of Cents amount in position 79.</p>
558	10	Numeric	Expanded Dollar Amount	<p>Dollars amount for valued transactions.</p> <p>Note This is the expanded version of Dollar Amount in position 81.</p>
568	1	Character	Expanded Journal Code	<p>"0" = Original transaction "1" = Journal adjustment</p> <p>Note This is the expanded version of Journal Code in position 87.</p>
569	10	Character	Expanded Control Number	<p>Institutional Delivery System control number (ID DO's only). Will contain either a numeric or alpha-numeric ID Control Number, preceded by a zero.</p>
579	8	Numeric	Expanded ATP Record Address	<p>ATP Transaction Record Address Number.</p> <p>Note This is the expanded version of ATP Record Address in position 192.</p>

Position	Length	Format	Field Name	Field Description
				When System Origination Code is "I", this field will be initialized to zeros.
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
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)

Position	Length	Format	Field Name	Field Description
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"
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

Position	Length	Format	Field Name	Field Description
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.
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	<p>Issue Type:</p> <p>CD = Institutional Certificate of Deposit (CD Program)</p> <p>CV = Corporate Variable Rate DO CP (VRDO/CP)</p> <p>MC = Municipal CP, Tax-Exempt (TECP Program)</p> <p>MT = Municipal CP, Taxable (TECP Program)</p> <p>MV = Municipal CP, VRDO/CP, Tax-Exempt</p> <p>MX = Municipal CP, VRDO/CP, Taxable</p> <p>BS = Bank note, Short Term (STBN Program)</p> <p>DN = Discount note (DN Program)</p> <p>PC = Preferred Stock in CP Mode (FD/CP Program)</p> <p>BM = Bank note, Medium-Term (MTN Program)</p> <p>CP = Corporate Commercial Paper (CP Program)</p> <p>DP = Deposit note, Medium-Term (MTN Program)</p> <p>MN = Medium-Term note, excluding Deposit/</p>
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	<p>Income Rate</p> <p>For issues paying a FIXED rate this field contains five numeric characters, with an implied decimal point after the second character.</p> <p>For issues paying a VARIABLE income rate this field contains "**VAR**".</p> <p>For paper issued at a DISCOUNT and Zero-Coupon issues this field contains "**DIS**".</p>
17-18	Book-Entry only ("BE") or Global ("GL") Program Indicator.
19	<p>Market Indicator</p> <p>For non-restricted (public) programs:</p> <p>N = New York Stock Exchange (NYSE)</p> <p>@ = American Stock Exchange (AMEX)</p> <p>+ = Over The Counter (DTC)</p> <p>X = Multiple Markets</p> <p><i>For SEC Rule 144A restricted (private placement) programs:</i></p> <p>M = Multiple Markets</p> <p>P = Portal (NASD) only</p> <p>S = SITUS (AMEX) only</p> <p>Y = System 144A (NYSE) only</p>

Position	Contents
	<p>A = Over the Counter only</p> <p><i>For 4(2) and other non-144A restricted programs:</i></p> <p>R = Over the Counter</p>
20	<p>Debt/Equity Income Structure Indicator</p> <p><i>For Debt issues:</i></p> <p>+ = Interest at Maturity Only</p> <p>% = Periodic Interest Payments</p> <p>\$ = Discount or Zero Coupon</p> <p><i>For Equity issues (PFD/CP):</i></p> <p>& = Interest at Maturity Only</p> <p>@ = Periodic Interest Payments</p> <p>4 = Discount or Zero Coupon</p>

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.

DO Reason 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
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

DO Reason Code	Description
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"
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

DO Reason Code	Description
060	*Net balance order
061	Net balance order rec DK
062	Net balance order rec wrong qty
063	Net balance order rec wrong sec
064	Net balance order rec wrong money
065	Net balance order rec partial
066	Net balance order rec a/c info
067	Net balance order rec needs due bill
068	Net balance order reclaim partial–rec partial return
070	*Del vs pymt, use SPO for (D/B)
071	*Fail to deliver
072	Fail to deliver reclamation
073	Delivery to CNS
074	*SPO mark–to–market
075	SPO mark–to–market reclaim
076	Institutional delivery reclaim
077	*ID/NIDS
078	Trade–for–trade freeze
079	Frozen security reclamation
080	Inventory/free movement
081	Repo Tracking (SDFS Only – non Commercial Paper)
082	Generated CPI Issuance Delivery
083	CP Early Maturity
084	*PPO Options Premium
085	PPO Options Premium Reclaim
086	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

DO Reason Code	Description
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
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

DO Reason Code	Description
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 Note All SFT Reason codes will only apply to DTC/NSCC account 881. Only Reason Code “200” can be input by the Participant; all others will be input by the SFT NSCC service.
201	SFT Stock Loan Return Note All SFT Reason codes will only apply to DTC/NSCC account 881. Only Reason Code “200” can be input by the Participant; all others will be input by the SFT NSCC service.
280	ADR Stock Loan (untracked)
281	ADR Stock Loan Reclaim DK
282	ADR Stock Loan Reclaim Wrong Quantity
283	ADR Stock Loan Reclaim Wrong Security
284	ADR Stock Loan Reclaim Wrong Money
285	ADR Stock Loan Reclaim Partial
286	ADR Stock Loan Need More A/C Info
287	ADR Stock Loan Needs Due Bill
288	ADR Stock Loan Partial Rec Partial Ret
290	ADR Stock Loan Return (untracked)
291	ADR Stock Loan Return DK
330	Direct Rollover To IRA
331	Direct Rollover To IRA Rec DK
332	Direct Rollover To IRA Rec Wrong Quantity
333	Direct Rollover To IRA Rec Wrong Security

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

DO Reason Code	Description
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
618	Collateral DO Ret Prtl Rec Prtl Ret

DO Reason Code	Description
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

4.4 Valid PO Reason Codes

The DTC-defined reason (for payment) code. Valid PPO (Premium Payment Order), SPO (Premium Payment Order), and SFT (Securities Financing Transaction) Clearing service reason codes are shown below:

PO Reason Code	Description
PO	PPO Options Premium Payment - Put
P1	PPO Options Premium - Put Reclaim
P2	PPO Options Premium Payment - Call
P3	PPO Options Premium - Call Reclaim
SO	SPO Mark to Market
S1	SPO Mark to Market Reclaim
S2	SPO Due Bill Redemptions
S3	SPO Due Bill Redemptions Reclaim
S4	SPO Mark to Market/Fail
S5	SPO Mark to Market/Fail Reclaim
S6	SPO Buy in/Pair Off
S7	SPO Buy in/Pair Off Reclaim
S8	SPO Fail Pair Off
S9	SPO Fail Pair Off Reclaim
SE	<p>SFT Price Differentials</p> <p>SFT Price Differentials are considered payment orders. These are systemically processed by NSCC with no manual input required.</p> <hr/> <p>Note</p> <p>All SFT Reason codes will only apply to DTC/NSCC account 881. Only Reason Code "200" can be input by the Participant; all others will be input by the SFT NSCC service.</p> <hr/>

RELEASE NOTES

- 09/02/2021 As part of the Securities Financing Transaction (SFT) Clearing service, added Reason codes "200" SFT Stock Loan and "201" for SFT Stock Loan Return. SFT Price Differentials, which are considered payment orders, have a Reason code of "SE." All SFT Reason codes will only apply to DTC/NSCC account 881. Only Reason Code "200" can be input by the Participant; all others will be input by the SFT NSCC service.
- Updated the document to remove references to the Security Holder Tracking Service. E.g., Removed "042" Security Holder Tracking Service from position 417 in the Expanded Transaction Type field.
- 08/19/2019 Revised position 55 Action Code to include "3" Overlay. Revised positions 56 Transaction Type, 417 Expanded Transaction Type, and 545 New Expanded Transaction Type to include "014" Payment Order; "130" Memo Seg; as well as "210" and "211" for Stock Loan and Repo. Revised position 420 Expanded Account Type to include "MSG" for Memo Seg, "SLN" for Stock Loan, and "RPO" for Repo.
- 10/02/2018 Revised position 3 Status Code to include code "8" Submitted to Optimizer.
- 09/05/2018 Created document. In the event of a needed Disaster Recovery—used for settlement status transaction reconciliation.

Note

Items in red show the differences between this disaster recovery function DTFMTX and DTFPART.

FOR MORE INFORMATION

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