



CCF/CCF-II/MDH Transmission Guides

13.10 CUSIP Swing Information (CSWING) via CCF and CCF-II: Function User's Guide



Copyright © 1999 by The Depository Trust Company (“DTC”). All rights reserved. This work is proprietary and is intended for the exclusive use of DTC’s Participants and other users of DTC’s services. No part of this work may be reproduced or distributed (including by transmission) in any form or by any means, or stored in any information storage and retrieval system, without DTC’s prior written permission.

All requests for additional copies of this work or inquiries about this work should be directed to DTC Participant Interface Planning.



13.10 CSWING: Function User's Guide

Table of Contents

Section	Page
1.0 Overview	1
1.1 The CSWING Function	1
1.2 CSWING Transmission Modes	1
1.3 CSWING Availability	1
1.4 Holiday Processing	2
2.0 CCF Header Record	3
3.0 CCF-II Header and Trailer Records	4
4.0 CSWING Detail Record	5
5.0 CCF and CCF-II Tape Backup Procedure	7



1.0 Overview

The DTC CSWING function gives the User/Participant the ability to request a file containing CUSIP Swing informational records from DTC. Each record will contain the from and to CUSIP numbers and the effective date (yyyy/mm/dd) that the swing occurred. (I.e., the swing took place as of the **opening** of business that effective date.)

This function is being offered over CCF, CCF-II. This is a combined User Guide describing the CSWING Function for CCF, and CCF-II.

Users who communicate with DTC via CCFUSER software should read the CCF User Guide before reading this document.

Users who communicate with DTC via CCF-II (RJE, SNA/RJE, or NDM) should read the appropriate CCF-II System User Guide.

1.1 The CSWING Function

The CSWING function will enable participants to download a daily file of all CUSIP level swings that have occurred on DTC's CUSIP master database. This information is available in machine-readable format via CCF/CCF-II).

1.2 CSWING Transmission Modes

CSWING files are available via CCF and CCF-II. Users requesting CSWING via CCF receive a file consisting of a CCF Header Record followed by the CSWING detail records. Users requesting CSWING via CCF-II receive a file comprised of CCF-II Header and Trailer Records separated by the detail records.

The formats for the CCF Header Record, CCF-II Header and Trailer Records, and the CSWING records are described in the following sections.

1.3 CSWING Availability

The CSWING function is normally available from approximately 9:30 p.m. to 3:00 p.m. (Eastern Time) the next day.



1.4 Holiday Processing

The file is generated the night before the holiday (9:30 p.m.). Therefore the file will be available the day of the holiday and the next business day. A new file will not be generated on the day of the holiday.

- 1 - All Closed - Banks, Exchange and DTC Closed: (New Year's Day, President's Day, Memorial Day, July 4th, Labor Day, Thanksgiving Day, and Christmas Day)
The file will be available.
- 2 - Banks Closed, Exchange Open and DTC Open (Columbus Day, Veterans Day)
The file will be available.
- 3 - Banks Open, DTC Open, Exchange Closed (Good Friday)
The file will be available.
- 4 - Exchange Open, Banks and DTC Closed (Martin Luther King Day)
The file will be available.



2.0 CCF Header Record

The first record on the CSWING function file is a Header Record, when "Header=Yes" is specified as a CCFDTFDB parameter, which contains information regarding the creation of the file.

NDM Users executing NDMDTF01, or RJE 3770 Users executing RJESDTF2, should note that they receive the CCF Header Record (below).

Position	Length	Format	Field Name	CCF Header Record Format Description
1	6	Character	Data Type Requested	Value "CSWING". (In special instances where data must be reloaded this name will correspond with the SPECx name).
7	6	Character	Data Type Created	Value "CSWING".
13	8	Character	Creation Date	mm/dd/yy.
21	8	Character	Spool Date	mm/dd/yy.
29	8	Character	Load Time	hh:mm:ss.
37	2	Numeric	Record Size	Size of each data record
39	4	Numeric	Block Count	Number of data blocks input to CCFDTFDB.
43	4	Numeric	Record Count	Number of data records.
47	???	Character	Filler	For DTC use only; do not use.



3.0 CCF-II Header and Trailer Records

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

NDM Users executing NDMDTF01, and RJE 3770 Users executing RJESDTF2, should note that they receive the CCF Header Record shown on the previous page.

Position	Length	Format	Field Name	CCF-II Header and Trailer Record Description
1	3	Character	Record Identifier	"HDR" or "TLR".
4	4	Character	Signon ID	Signon ID.
8	6	Character	Data Type Requested	Value "CSWING" (In special instances where data must be reloaded this name will correspond with the SPECx name).
14	6	Character	Data Type Created	Value "CSWING".
20	8	Character	Creation Date	mm/dd/yy.
28	8	Character	Spool Date	mm/dd/yy.
36	8	Character	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.
60	15	Character	Filler	For DTC use only.
75	6	Numeric	Sequence Number	Used as a data integrity check HDR 000000 TLR 999999.



4.0 CSWING Detail Record

The format of the CSWING Detail Record is described below. The first 26 bytes correspond to DTC's universal 26-byte header.

Position	Length	Format	Field Name	CSWING Detail Record Description (Part 1 of 2)
Transaction Header				
1	1	Character	Type Indicator	This is an output file only, and will always contain "*".
2	1	Character	Production/Test Indicator	Used to indicate whether the transaction is Test or Production. This file is only available as Production. Default will always be "P".
3	6	Character	Record Type	Used to indicate the type of data. This record type is: "CSWING" - CUSIP Swing File
9	2	Character	Record Suffix	Used to indicate the Record number on single and multiple data records within a transaction. Default is "01" on this file.
11	2	Character	Version Number	Used to indicate which version the data is in (E.g., Latest or Previous). Default is "01" on this file.
13	6	Character	User Reference Number	N/A on this output file. Default is Spaces.
19	8	Character	Addressee ID	N/A on generic files. Default is Spaces.
27	12	Character	From CUSIP	The DTC CUSIP number that was swung to a new number. The CUSIP format is: byte 1 -2 contains "00" byte 3 - 11 contains the CUSIP number byte 12 contains "0"
39	20	Character	From CUSIP Description	The DTC 20 character description of the From CUSIP.
59	1	Character	Custody Eligibility Indicator	The Custody Eligibility Indicator of the From CUSIP. Values are: "0" - Eligible for all DTC Services "1" - Eligible for Custody Services Only
60	12	Character	To CUSIP	The new DTC CUSIP number that the From CUSIP was Swung to. (See format above.)
72	20	Character	To CUSIP Description	The DTC Description of the To CUSIP.



Position	Length	Format	Field Name	CSWING Detail Record Description (Part 2 of 2)
92	1	Character	Custody Eligibility Indicator	The Custody Eligibility Indicator of the To CUSIP. (See values above.)
93	10	Character	Effective Date	The Effective Date on which the swing occurred. (Opening of business). Format yyyy/mm/dd
103	1	Character	Issue Type	DTC Issue Type. Values are: "1" - Equity "5" - Corporate Debt "7" - Municipal Debt.
104	47	Character	Filler	DTC use only; do not use



5.0 CCF and CCF-II Tape Backup Procedure

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

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

For CCF Users

- 1 - Non-labeled
- 2 - 1600/6250 bpi
- 3 - RECFM = VB
- 4 - LRECL = 1504
- 5 - BLKSIZE = 1508

The tape will contain the data in exactly the same format as it would have been received at the User's computer site. **CCF Users must use CCFDTFDB to deblock the tape.**

For CCF-II Users

- 1 - Non-Labeled
- 2 - 1600/6250 bpi
- 3 - RECFM = FB
- 4 - LRECL = Refer to the specific User Guide
- 5 - BLKSIZE = Efficient block size

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

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

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