



CCF/CCF-II/MDH Transmission Guides

3.01 Institutional Delivery System ID Trade Input File (TRAC/TRAM) Function User's Guide

Records 1 and 2 Version 01

Release 02

Records 3 and 4 Version 01

Release 02



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3.01 ID Trade Input File Function User's Guide

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1. Objectives of This Chapter

The objectives of this chapter are to:

- Give an overview of DTC's Institutional Delivery System (ID) Trade Input
- Provide templates for required file formats

2. ID Trade Input File via CCF, CCF-II and MDH: Overview

2.1 Format Specifications

DTC's enhanced Computer-to-Computer Facility (CCF), Computer-to-Computer Facility II (CCF-II) and Mainframe Dual Host (MDH) processing allows for interactive receipt and distribution of ID data. Please note the following:

- All Detail Records (1-4) contain a Transaction Header in positions 1 through 26.
- A Message Prefix (see Chapter 3.04, Interactive ID Input/Output Information, Section 7.4) for receipt of application-oriented errors for CCF and CCF-II errors.

2.2 Data Validation

Data validation at DTC is a two-step process:

- Trade input is used as access keys by the Standing Instructions Database (SID), either to retrieve settlement information and customer-related information not included in the trade input record, or to overlay trade input with data from SID.
- Each field shown in the record formats (see Section 3 on page 3) as Validation = Yes is validated against several criteria (valid ID numbers, numeric, space and zero-filled fields, ID values such as "market," and so forth).

Fields that could be validated, but are not, are considered by the industry as supplemental information. Even when these fields contain erroneous values, it does not stop the generation of a confirm. DTC encourages the use of all pertinent positions. For example, DTC cannot validate the contents of Positions 335–346 (Broker-Dealer Internal Account Number). Nevertheless, information should be supplied in this field by all submitting Broker-Dealers, and is mandatory for those using SID. Supplemental information fields such as Position 347 (Record 2, Payment Status), are also not validated but reported intact.



3. Record Formats

3.1 July 1998 Modifications

The ID System's Security Translation process provides the ability to cross-reference international security identifiers for both members of the ID System and overseas clients wishing to use security identifiers other than CUSIP or CINS in their trade messages.

The ID Client Representatives at DTC will need the following data elements to set up security identification preferences for individual ID clients: *ID User Number*, *User Type (Role)*, *Settlement Location*, *Security ID Preference* options.

The implementation of Security Identifier substitution in ID will be done in a way to ensure that the initial translation at trade input time is consistent for the life of the confirm/affirm process. Translation processing will be done only once (for all parties of the trade) at trade input; all changes and updates in the Security Translation database will apply only to new trades. Trades already recorded on the Trade Table will not be affected.

No changes will be required for the ID Trade Input file; the user will continue to identify the *Security Numbering System* and *Security Identifier* being used for the original trade.

The primary parties to an eligible trade that will settle at DTC—that is, Clearing Agent and Clearing Broker—must always have a CUSIP or CINS in messages sent to them.

If the database fails to provide a corresponding security identifier, the ID System will default to the security identifier submitted by the originator of the Trade Input record. The worst consequence of this action is that a trade eligible for DTC automated settlement will be judged ineligible and the ID client will have to submit a separate deliver order.

Four new values have been added to the security numbering system codes, and one exiting value has been modified.

Field Name	Position	Format	Field Contents	Comments
Record I Security Numbering System	204–205	Character X(2)	Values that must be added or modified: CE = CEDEL ES = Spain LU = Luxembourg SE = Sweden XS = Common Code (CEDEL/Euroclear)	 New New Modified New New



Previously, CEDEL and Luxembourg shared the same 7-digit security numbering system code (LU), which is now used exclusively by Luxembourg, and a new 6-digit code (CE) has been issued for CEDEL. It is important that this change should be noted on both trade input and trade output, since the new security number translation process validates the security numbering system code against the length of the security identifier string.

3.2 ID Trade Input File—Record 1: General Trade Input

Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 1 of 13
Positions 1 through 26: Transaction Header						
1-1	1	Character X(1)	Feedback Indicator	N	* = If no errors ? = If record contains errors This field is used by DTC to indicate the return of this record because of errors. A full description of this processing is available in a separate document <i>Interface Control Management</i> .	
2-2	1	Character X(1)	Production/ Test Indicator	Y	Required indicator: P = Production T = Test	
3-8	6	Character X(6)	Record Type	Y	Type of date contained in the message: TRADEI = Trade Input	
9-10	2	Numeric 9(2)	Record Suffix	Y	Identifies the physical record number: 01 = General Trade Input	
11-12	2	Numeric 9(2)	Version Number	Y	Version number that defines the record format; see cover page of this document for version number.	
13-18	6	Character (X6)	Record Sequence Number	N	User's unique transaction identifier (optional); to be returned only during error reporting.	
19-26	8	Character X(8)	Filler	-	DTC use only; do not use.	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 2 of 13
27–27	1	Numeric 9(1)	Transaction Type	Y	1 = New Confirm 3 = Cancellation 4 = Resubmission 5 = Cancel/Correction	
28–28	1	Character X(1)	Filler	–	DTC use only; do not use.	
29–36	8	Numeric 9(8)	Executing Broker-Dealer ID Number	Y	Eight-digit Broker-Dealer identifier. Right justified, zero filled.	
37–44	8	Numeric 9(8)	Institution ID Number ¹	Y	Eight-digit institution identifier. Right justified, zero filled.	
45–52	8	Numeric 9(8)	Agent ID Number ²	Y	Eight-digit Agent identifier. Right justified, zero filled.	
53–64	12	Character X(12)	Security Identifier	Y	Security Identification number assigned to the traded security. Validated when security numbering system (position 204–205) is input as CUSIP, SEDOL or ISIN. 53–54 X(02) = ISIN Country Code (for ISIN only, otherwise spaces) 55–63 X(09) = Security Number 64–64 X(01) = ISIN check digit (for ISIN only, otherwise spaces) For a list of ISO Country Codes and for computing Check Digits, see Chapter 3.04, Interactive ID Input/Output Information.	
65–65	1	Numeric 9(1)	Settlement Type	Y	This field is required to allow the ID system to determine possible values for several fields, which are noted on succeeding pages, and which may contain zeroes for when issued or when distributed trades. 1 = Regular Way 2 = When Issued 3 = When Distributed 4 = When Issued and Distributed	

¹When the Broker-Dealer inputs a Broker-Dealer Internal Account Number, the Agent and the Institution ID Numbers on the output record will be filled or replaced with those maintained on the Standing Instructions Database (SID) for this customer. Otherwise, all pertinent fields must be supplied.

²When the Broker-Dealer inputs a Broker-Dealer Internal Account Number, the Agent and the Institution ID Numbers on the output record will be filled or replaced with those maintained on the Standing Instructions Database (SID) for this customer. Otherwise, all pertinent fields must be supplied.



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 3 of 13
66	1	Character X(1)	Filler	–	DTC use only; do not use.	
67–67	1	Numeric 9(1)	Role	Y	1 = Executing Broker-Dealer acted as agent for customer. 2 = Executing Broker-Dealer acted as principal for own account. 3 = Executing Broker-Dealer acted as agent for a person other than customer. 4 = Executing Broker-Dealer acted as agent for both the customer and another person. 5 = Average Price Trade; the Broker-Dealer acted as principal for some executions and agent for others in the transaction.	
68–69	2	Character X(2)	Market Code	Y	Market where the trade was executed. When used in the Market Code field, <i>Average Price</i> indicates that the order was executed over multiple markets (for example, NYSE, AMEX, OTC). See Chapter 3.04, Interactive ID Input/Output Information, for listings of Market Code values.	
70–70	1	Numeric 9(1)	Side Code	Y	1 = Sell; broker-dealer is receiving. 2 = Buy; broker-dealer is delivering.	
71–81	11	Numeric 9(5)V9(6)	Net Price	Y	Difference between the quoted price and the mark-up or mark-down (Rule 10b-10). Right justified, zero filled.	
82–98	17	Numeric 9(12)V9(5)	Shares/ Face Value	Y	Shares or face value. Must be greater than zero. Can be zero for when-issued or when-distributed trades. Right justified, zero filled. Maximum 9 integers with leading zeroes (fraction must be zero for DTC settlement).	
99–109	11	Character X(11)	Price	Y	The price per share at which this security was traded. Must be greater than zero. Can contain a floating decimal in any position; all other positions must be numeric. Whole numbers do not require the use of a decimal point. Value can be zero for when-issued or when-distributed trades. Right justified, zero filled. Price Per Share can be X(11) on user input. DTC converts to 9(5)V9(6) for internal processing, then back to X(11) on output.	
110–123	14	Numeric 9(12)V99	Principal Amount	Y	Shares/Face Value multiplied by the Price. Must be greater than zero. Right justified, zero filled. Can be zero for when-issued or when-distributed trades.	
124–132	9	Numeric 9(7)V99	Registration/ Shipping or SEC Fees	Y	Registration/shipping (for trades not settling in the U.S.) or SEC fees (for trades settling in the U.S.). Right justified, zero filled.	
133–143	11	Numeric 9(9)V99	Interest	Y	Interest accrued on a bond that must be accounted for in its sale. Right justified, zero filled.	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 4 of 13
144-152	9	Numeric 9(7)V99	Local Tax	Y	State/local/province taxes that apply to this transaction. Right justified, zero filled.	
153-161	9	Numeric 9(7)V99	Country Tax	Y	Country/federal taxes that apply to this transaction. Right justified, zero filled.	
162-170	9	Numeric 9(7)V99	Commission	Y	Commission either directly charged or allocated to this transaction. Right justified, zero filled.	
171-179	9	Numeric 9(7)V99	Other Charges	Y	The sum of any charges that apply to this transaction for which no other field has been designated. Right justified, zero filled.	
180-193	14	Numeric 9(12)V99	Net Amount	Y	<p>Cash settlement amount is the sum of the principal amount and interest, plus or minus the following cash fields:</p> <ul style="list-style-type: none"> Registration/shipping/SEC fees Local tax Country tax Commission Other charges fields <p><i>Must be greater than zero</i>, except for when-issued or when-distributed trades. Right justified, zero filled.</p>	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 5 of 13
194-196	3	Character X(3)	Expanded Security Type ³	Y	ABS = Asset-Backed Security AGS = Agencies BAS = Banker's Acceptances CDS = Corporate Debt Securities CER = Representative Certificates CMO = Collateralized Mortgage Obligation COD = Certificate of Deposit CON = Convertible Bond CPA = Commercial Paper CPN = Coupons CSH = Cash EBD = Eurobonds ECD = Euro CD ECP = Euro CP ENT = Euronotes FMR = Freddie Mac REMICS FNM = Fannie Mae FPA = Face or Principal or Nominal Amount FRM = Freddie Mac GDS = Government Debt Securities GMR = Ginnie Mae REMICS GNM = Ginnie Mae ITS = Indexed Treasury Securities MBS = Mortgage Backed Securities MMI = Money Market Instruments MSC = Miscellaneous MTN = Medium Term Notes MUN = Municipal Bonds NSD = Non-US Sovereign Debt OMB = Other Mortgage Backed Securities OMM = Other Money Market Instruments OPC = Options Contracts OPS = Option Shares PRC = Premium Contracts PRS = Premium Shares RTE = Rentes RTS = Rights SHS = Equities (Shares) TBI = Treasury TEM = Tax Exempt Money Markets	(Continued)

³DTC will attempt to obtain from J. J. Kenny security descriptions and fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal security (security type = MUN). This data replaces the Broker's data.



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 6 of 13
194-196	3	Character X(3)	Expanded Security Type (continued)	Y	TRB = Treasury Bonds TRN = Treasury Notes UNT = Units WTS = Warrants XCP = Tax Exempt Commercial Paper	
197-197	1	Character X(1)	Bypass SID Settlement Instructions Indicator	N	Instruction to DTC not to use SID to augment/replace settlement instructions from trade input. B = Bypass SID. Even if matching is normally used, confirm/affirm processing is followed for this trade. Any other value indicate that SID can be used for this trade if information is available.	
198-198	1	Character X(1)	Split Currency Settlement Indicator	Y	Indicates when securities and cash settle in different locations. Y = yes N = no When the Broker-Dealer is using SID, the Split Currency Indicator (Value = Y) is used to retrieve currency settlement information for the entity receiving the currency (if available). This information replaces Special Instructions 1, 2, 3 and 4.	
199-199	1	Character X(1)	Quality Control Reporting Exempt Indicator	N	Indicates that this confirm should be excluded from Quality Control Reporting. Y = exclude from reporting Any other value indicate that SID can be used for this trade if information is available.	
200-200	1	Character X(1)	Filler		DTC use only; do not use.	
201-203	3	Character X(3)	Settlement Location	Y	Country or depository where the security is to settle. Primary values (left justified, space filled): DTC = The Depository Trust Company BRC = Broker Custody (DTC trades where Broker is also custodian/agent) CED = CEDEL EUR = Euroclear FED = The Federal Reserve Bank of New York FNB = First National Bank of Chicago-London US = US physical For ISO Country Codes country of settlement, see Chapter 3.04, Interactive ID Input/Output Information.	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 7 of 13
204–205	2	Character X(2)	Security Numbering System	Y	AT = Wertpapierennummer (Austria) AU = Australia BE = Secretariat des Valeurs Mobilières-SVM (Belgium) BR = Brazil CE = CEDEL CH = Valorenummer (Switzerland) DE = Wertpapierennummer (Germany) DK = Fondskode (Denmark) ES = Spain EU = Euroclear FR = SICOVAM (France) GB = SEDOL (United Kingdom) IE = Ireland IS = ISIN IT = Codice UIC (Italy) JP = QUICK (Japan) LU = Luxembourg MX = Mexico NL = Netherlands NO = Norway RU = Reuters SE = Sweden US = CUSIP (United States) XS = Common Code (CEDEL/Euroclear) 99 = user originated	
206–208	3	Character X(3)	Currency Code	Y	Currency of the security traded (see Chapter 3.04, Interactive ID Input/Output Information, for ISO Currency Codes). If the trade is to settle in a currency different from the currency of the security, use positions 763–789.	
209–220	12	Character X(12)	Original Broker Confirm Number	Y	Required if Transaction Type = 3 (Cancellation). See Chapter 3.04, Interactive ID Input/Output Information, Section (Transaction Type) for the use and contents of this field.	
221–224	4	Character X(4)	Filler		DTC use only; do not use.	
225–230	6	Numeric 9(6)	Trade Date	Y	Date when the trade was executed in MMDDYY format.	
231–236	6	Numeric 9(6)	Settlement Date	Y	Date when the trade is to settle in MMDDYY format. Value can be zeroes for when-issued or when-distributed trades.	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 8 of 13
237-314	78	Character X(78)	Security Description Line 1 ⁴	N	Name of the security traded (four additional 78-character security descriptions are available on Detail Record 2). (Free-form text.)	
315-316	2	Numeric 9(2)	Account Type	Y	02 = Cash/DVP: for orders that settle on a payment on delivery (POD) or collect on delivery (COD) basis. 05 = Short: short sale orders. 09 = Margin: for orders where financing is provided by the Broker-Dealer. 99 = Other: any miscellaneous count types. All four categories are deemed to fall within NYSE Rule 387/MSRB Rule G15/NASD Rule 64 (COD/POD Orders) and are reported in Quality Control.	
317-319	3	Character X(3)	Filler		DTC use only; do not use.	

⁴DTC attempts to obtain from J. J. Kenny security descriptions and fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal security (security type = MUN). This data replaces the Broker's data.



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 9 of 13
320-322	3	Numeric 9(3)	Cancellation/ Correction Reason Code	Y	Required if Transaction Type = 3, Cancellation (position 27) 000 = Original or Resubmitted Confirms 001 = Trade Date Wrong 002 = Settlement Date Wrong 003 = Security Number Wrong 004 = Security Number System Wrong 005 = Security Type Wrong 006 = Security Description Wrong 007 = Settlement Type Wrong 008 = Settlement Location Wrong 009 = Buy/sell Wrong 010 = Shares/face Value Wrong 011 = Price Wrong 012 = Principal Amount Wrong 013 = Interest Wrong 014 = Currency Code Wrong 015 = Not Used 016 = Commission Wrong 017 = Split Indicator Wrong 018 = Sec Fees Wrong 019 = Registration/ship Wrong 020 = Local Tax Wrong 021 = Country Tax Wrong 022 = Other Charges Wrong 023 = Net Amount Wrong 024 = Account Number Wrong 025 = Not Used 040 = Role Wrong 041 = Market Wrong 042 = Net Price Wrong 043 = Account Type Wrong 044 = Alt Currency Code Wrong 046 = Alt Conversion Rate Wrong 047 = Alt Currency Net Amount Wrong 048 = Institution Wrong 049 = Agent Wrong 050 = Interested Party Wrong 051 = Broker Sub-cust Wrong	(continued)
320-322	3	Numeric 9(3)	Cancellation/ Correction Reason Code (continued)	Y	052 = Agent Sub-cust Wrong 053 = Amort/accret Factor Wrong 054 = Special Instruction Wrong 059 = Don't Know Execution 999 = Other	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 10 of 13
323-334	12	Character X(12)	Agent Internal Account Number	N	Agent's internal account number. When trade input includes a Broker-Dealer Internal Account Number, which is linked to Institution information on SID, data for this field is filled or replaced with data on SID.	
335-346	12	Character X(12)	Broker-Dealer Internal Account Number	N	Broker-Dealer's internal account number.	
347-358	12	Character X(12)	Broker-Dealer Confirm Number	Y	Broker-Dealer's confirm number that uniquely identifies each trade.	
359-390	32	Character X(32)	Special Instruction 1	N	Free-form text the broker-dealer requests to be added to the confirmation. Fill unused Special Instruction fields with spaces. When the Broker-Dealer is using SID, the Split Currency Indicator (Value = Y) and the Currency Code are used to retrieve currency settlement information for the entity receiving the currency (if available). This information replaces Special Instructions 1, 2, 3 and 4.	
391-422	32	Character X(32)	Special Instruction 2	N		
423-454	32	Character X(32)	Special Instruction 3	N		
455-486	32	Character X(32)	Special Instruction 4	N		
487-518	32	Character X(32)	Special Instruction 5	N		
519-550	32	Character X(32)	Special Instruction 6	N		
551-582	32	Character X(32)	Special Instruction 7	N		
583-614	32	Character X(32)	Special Instruction 8	N		
615-621	7	Character X(7)	Filler		DTC use only; do not use.	
622-622	1	Character X(1)	Security Form Code	N	0 = Undetermined Security Form Code 1 = Not Bearer Bond 2 = Bearer Bond	



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 11 of 13
623-630	8	Numeric 9(8)	Additional Party #1 ID Number ^{5, 6}	Y	ID number for Interested Party #1 or Broker Sub-custodian. Right justified, zero filled. If there is no Interested Party #1 or Broker Sub-Custodian, this field must be zero filled. The Broker Sub-Custodian is optional	
631-642	12	Character X(12)	Additional Party #1 Account Number ^{7, 8}	N	Interested Party #1 or Broker Sub-Custodian Account Number.	
643-667	25	Character X(25)	Additional Party #1 In- struction Line 1 ⁹	N	Text that appears on the Confirmation Instruction Line 1 associated with Interested Party #1 or Broker Sub-Custodian; usually for the beneficial name of account.	
668-692	25	Character X(25)	Additional Party #1 In- struction Line 2 ¹⁰	N	Text that appears on the Confirmation Instruction Line 2 associated with Interested Party #1 or Broker Sub-Custodian; usually for the beneficial name of account.	

⁵When trade input includes a Broker Dealer Internal Account Number that is linked to Institution information on SID, data for this field is filled or replaced with data on SID.

⁶ID validates this field as an Interested Party for DTC, BRC, PTC, FED and US Settlement Locations. (Positions 201-203), or a Sub-Custodian for all other locations. SID must be used to generate Sub-Custodians for PTC, FED and US settlement locations.

⁷When trade input includes a Broker Dealer Internal Account Number that is linked to Institution information on SID, data for this field is filled or replaced with data on SID.

⁸ID validates this field as an Interested Party for DTC, BRC, PTC, FED and US Settlement Locations. (Positions 201-203), or a Sub-Custodian for all other locations. SID must be used to generate Sub-Custodians for PTC, FED and US settlement locations.

⁹When trade input includes a Broker Dealer Internal Account Number that is linked to Institution information on SID, data for this field is filled or replaced with data on SID.

¹⁰When trade input includes a Broker Dealer Internal Account Number that is linked to Institution information on SID, data for this field is filled or replaced with data on SID.



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 12 of 13
693-700	8	Numeric 9(8)	Additional Party #2 ID Number ^{11, 12}	Y	ID number for Interested Party #2 or Agent Sub-Custodian. Right justified, zero filled. If no Interested Party #2 or Agent Sub-Custodian, then zero fill; agent sub-custodian is optional.	
701-712	12	Character X(12)	Additional Party #2 Account Number ¹³	N	Interested Party #2 or Agent Sub-Custodian Account Number.	
713-737	25	Character X(25)	Additional Party #2 In- struction Line 1 ¹⁴	N	Text that appears on the Confirmation Instruction Line 1 associated with Interested Party #2 or Agent Sub-Custodian; usually for beneficial name of account.	
738-762	25	Character X(25)	Additional Party #2 In- struction Line 2 ¹⁵	N	Text that appears on the Confirmation Instruction Line 2 associated with Interested Party #2 or Agent Sub-Custodian; usually for beneficial name of account.	
763-772	10	Numeric 9(5)V9(5)	Alternate Currency Conversion Rate	Y	Conversion rate used in conjunction with the Alternate Currency Code for information purposes, or with both the Alternate Currency ISO Code and Alternate Currency Net Amount fields below for settlement purposes. If unused, must be zero fill.	

¹¹When trade input includes a Broker Dealer Internal Account Number that is linked to Institution information on SID, data for this field is filled or replaced with data on SID.

¹²ID validates this field as an Interested Party for DTC, BRC, PTC, FED and US Settlement Locations, (Positions 201-203), or a Sub-Custodian for all other locations. SID must be used to generate Sub-Custodians for PTC, FED and US settlement locations.

¹³When trade input includes a Broker-Dealer Internal Account that is linked to Institution Information on SID, data for this field may be filled or replaced with data on SID.

¹⁴When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution Information on SID, data for this field may be filled or replaced with data on SID.

¹⁵When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution Information on SID, data for this field may be filled or replaced with data on SID.



Position	Length	Format	Field Name	Validate	Record 1 Field Description	Part 13 of 13
773-775	3	Character X(3)	Alternate Currency ISO Code	Y	<p>If the trade is to settle in a currency different from the currency of the security (positions 206-208), this field must be used.</p> <p>This field can also be used for information purposes in conjunction with the Alternate Currency Conversion Rate.</p> <p>Must be spaces. If the Alternate Currency Conversion Rate and Alternate Currency Net Amount are zeroes. See Chapter 3.04, Interactive ID Input/Output Information, for ISO Currency Codes.</p>	
776-789	14	Numeric 9(12)V99	Alternate Currency Net Amount	Y	<p>Alternate Currency Net Amount, coupled with the Alternate Currency ISO Code, designates the alternate settlement amount when different from the currency of the security.</p> <p>If the security is to settle in the currency shown in positions 206-208, this field must be zero filled.</p>	
790-807	18	Numeric 9(6)V9(12)	Amortized/ Accreted Factor	Y	<p>Proration of the outstanding principal balance on Pass-thru: Ginnie Maes, Freddie Macs and Fannie Maes to its original principal balance expressed as a decimal. Right justified, zero filled.</p>	



3.3 ID Trade Input File—Record 2: Municipal Security Input

Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 1 of 8
Positions 1 through 26: Transaction Header						
1-1	1	Character X(1)	Feedback Indicator	N	* = If no errors ? = If record contains errors This field is used by DTC to indicate the return of this record because of errors. A full description of this processing is available in a separate document <i>Interface Control Management</i> .	
2-2	1	Character X(1)	Production/ Test Indicator	Y	Required indicator: P = Production T = Test	
3-8	6	Character X(6)	Record Type	Y	Type of data contained in the message: TRADEI = Trade Input	
9-10	2	Numeric 9(2)	Record Suffix	Y	Identifies the physical record number: 02 = Municipal Security Input	
11-12	2	Numeric 9(2)	Version Number	Y	Version number that defines the record format; see cover page of this document for version number.	
13-18	6	Character X(6)	Record Sequence Number	N	User's unique transaction identifier (optional); to be returned only during error reporting.	
19-26	8	Character X(8)	Filler	-	DTC use only; do not use.	



Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 2 of 8
27-27	1	Character X(1)	Filler	-	DTC use only; do not use.	
28-105	78	Character X(78)	Security Description Line 2 ¹	N	<p>Security Description Line 2 and Line 3 can contain issuer and issue elements that can be segmented into two additional 78 character fields which will be merged with the 78 character description from the first detail record.</p> <p>The elements could include: Name of Issuer, Issuer Location, Title of Company, Description of Obligor or Lien Position, Revenue Type and all other applicable MSRB data elements (as required).</p> <p>Security Description Line 4 and Line 5. The first 3 lines of the Security Description field are used for data furnished by the submitter or obtained from J. J. Kenny. Lines 4 and 5 can be used by the Broker-Dealer for additional information. If security descriptions are not available from DTC or J. J. Kenny, the Broker-Dealer can use all five lines for the security description.</p>	
106-183	78	Character X(78)	Security Description Line 3 ²	N		
184-261	78	Character X(78)	Security Description Line 4	N		
262-339	78	Character X(78)	Security Description Line 5	N		
340-344	5	Numeric 9(2)V9(3)	Discount Rate ³	N		Rate at which trade was discounted.
345-345	1	Character X(1)	Filler	-	DTC use only; do not use.	
346-346	1	Character X(1)	Legal Status ⁴	N	0 = Undetermined/no Legal Status 1 = Ex Legal	

¹DTC attempts to obtain from J. J. Kenny security descriptions and fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal security (security type = MUN). This data replaces the Broker's data.

²DTC attempts to obtain from J. J. Kenny security descriptions and fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal security (security type = MUN). This data replaces the Broker's data.

³DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

⁴DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.



Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 3 of 8
347-347	1	Character X(1)	Payment Status ⁵	N	0 = Undetermined/No Payment 1 = No Periodic Payments 2 = Callable below Maturity Value 3 = Non-registered Security 4 = No Periodic Payments, Callable below Maturity Value	
348-348	1	Character X(1)	Bond Type Code ⁶	N	0 = Undetermined/no Bond Type 1 = General Obligation 2 = Revenue Bond 3 = G.O./Limited Tax	
349-349	1	Character X(1)	Basis Indicator ⁷	N	0 = Undetermined/No Basis 1 = Yield Basis 2 = Dollar Basis 3 = Par Basis 4 = Discount Basis	
350-351	2	Character X(2)	Result Indicator ⁸	N	00 = Undetermined/No Result 01 = Price to Call 02 = Price to Par Option 03 = Price to Maturity 04 = Yield to Call 05 = Yield to Par Option 06 = Yield to Maturity 07 = Par Basis	
352-357	6	Character X(6)	Interest Accrual Date ⁹	N	Accrual date in MMDDYY format.	

⁵DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

⁶DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

⁷DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

⁸DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

⁹DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.



Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 4 of 8
358-363	6	Character X(6)	Interest Payment Date ¹⁰	N	Interest Payment date in MMDDYY format.	
364-368	5	Numeric 9(2)V9(3)	Interest Rate ¹¹	N	If the Special Coupon Indicator (Position 406) from J. J. Kenny equals 0 (No Special Coupon) or 3 (Adjustable Rate), the Broker-Dealer supplied value for interest rate is used and is NOT replaced by the J.J. Kenny value. If no data is input by the Broker-Dealer, then the J.J. Kenny data is used, regardless of this indicator.	
369-374	6	Character X(6)	Maturity Date ¹²	N	Maturity Date in MMDDYY format	
375-376	2	Character X(2)	Option Call Indicator ¹³	N	00 = Undetermined/No Optional Call 01 = Callable at a Premium 02 = Callable at Par 03 = Callable at a Discount 04 = Prerefunded 05 = Escrowed to Maturity 06 = Noncallable 07 = Callable, Feature Not Available	
377-377	1	Character X(1)	Call/Put Feature Indicator ¹⁴	N	0 = Undetermined/No Call/put Features 1 = Callable 2 = Puttable 3 = Callable and Puttable	

¹⁰DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

¹¹DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

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¹⁴DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.



Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 5 of 8
378-379	2	Character X(2)	Put Bond Type ¹⁵	N	00 = Undetermined/No Put Bond Type 01 = Conditional Put 02 = Limited Put 03 = Optional Put 04 = Mandatory Repurchase 05 = Mandatory Put	
380-385	6	Character X(6)	Prerefunded or Call Date ¹⁶	N	Prerefunded date or maturity date in format MMDDYY, fixed by call notice.	
386-391	6	Character 9(3)V9(3)	Prerefunded or Call Price ¹⁷	N	Amount of the prerefunded or call price.	
392-397	6	Character X(6)	Put Bond Date ¹⁸	N	Maturity date, in MMDDYY format, fixed by put notice.	
398-403	6	Numeric 9(3)V9(3)	Put Bond Price ¹⁹	N	Amount of the put bond price.	
404-404	1	Character X(1)	Bond Form Code ²⁰	N	0 = Undetermined/No Bond Form 1 = Fully Registered 2 = Book Entry Only 3 = Registered as to Principal Only 4 = Custodial Receipts	

¹⁵DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

¹⁶DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

¹⁷DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

¹⁸DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

¹⁹DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

²⁰DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.



Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 6 of 8
405-405	1	Character X(1)	Interest Payment Frequency ²¹	N	0 = At maturity (when the frequency type is at maturity [MAT]) 1 = Annual 2 = Semi-annual 3 = Quarterly 4 = Monthly 5 = Weekly 6 = Bi-weekly 7 = Interest at Maturity 8 = No Periodic Interest 9 = Unknown (when the frequency type is null or "UNK" or any frequency other than those represented in options 1-6)	
406-406	1	Character X(1)	Special Coupon Indicator ²²	N	0 = Undetermined/No Special Coupon 1 = Zero Coupon 2 = Original Issue Discount 3 = Adjustable Rate 4 = Coupon Bearing 5 = Stepped Coupon	
407-407	1	Character X(1)	Flat/ Default Status ²³	N	0 = Undetermined/No Flat/default Status 1 = Flat 2 = Flat/in Default	
408-408	1	Character X(1)	Tax Status ²⁴	N	0 = Undetermined/no Tax Status 1 = Taxable 2 = Non-taxable	
409-411	3	Character X(3)	Filler	-	DTC use only; do not use.	

²¹DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

²²DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

²³DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

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Position	Length	Format	Field Name	Validate	Record 2 Field Description	Part 7 of 8
412-413	2	Character X(2)	Moody's Credit Rating ²⁵	N	Moody's Credit Rating; refer to Chapter 3.04, Interactive ID Input/Output Information, for a list of values.	
414-416	3	Character X(3)	Filler		DTC use only; do not use.	
417-418	2	Character X(2)	Standard and Poor's Credit Rating ²⁶	N	Standard and Poor's Credit Rating; refer to Chapter 3.04, Interactive ID Input/Output Information, Section 3 for a list of values.	
419-419	1	Character X(1)	Subject to Federal Tax ²⁷	N	Spaces Undetermined Y = Yes N = No	
420-420	1	Character X(1)	Alternate Minimum Tax ²⁸	N	Spaces = Undetermined Y = Yes N = No	
421-787	387	Character X(387)	Filler		DTC use only; do not use.	

²⁵DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

²⁶DTC attempts to obtain from J. J. Kenny security descriptions and fixed fields for DTC-eligible municipal securities as well as for any security the submitter identifies as a municipal (Security Type = MUN). This data replaces the Broker-Dealer's data.

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3.4 ID Trade Input File—Record 3: Additional Party Input

Position	Length	Format	Field Name	Validate	Record 3 Field Description	Part 1 of 7
Positions 1 through 26: Transaction Header						
1-1	1	Character X(1)	Feedback Indicator	N	* = If no errors ? = If record contains errors This field is used by DTC to indicate the return of this record because of errors. A full description of this processing is available in a separate document <i>Interface Control Management</i> .	
2-2	1	Character X(1)	Production/ Test Indicator	Y	Required indicator: P = Production T = Test	
3-8	6	Character X(6)	Record Type	Y	Type of data contained in the message: TRADEI = Trade Input	
9-10	2	Numeric 9(2)	Record Suffix	Y	Identifies the physical record number: 03 = Additional Party Input	
11-12	2	Numeric 9(2)	Version Number	Y	Version number that defines the record format. See cover page of document for version number.	
13-18	6	Character X(6)	Record Sequence Number	N	User's unique transaction identifier (optional); to be returned only during error reporting	
19-26	8	Character X(8)	Filler	-	DTC use only; do not use.	



Position	Length	Format	Field Name	Validate	Record 3 Field Description	Part 2 of 7
27–27	1	Character X(1)	Filler	–	DTC use only; do not use.	
28–43	16	Character X(16)	Clearing Broker Internal A/C Number ¹	N	Clearing Broker's Internal Account Number for the executing-broker. Left justified and space filled.	
44–59	16	Character X(16)	Clearing Agent Internal A/C Number ²	N	Clearing Agent's Internal Account Number for the ID agent. Left justified and space filled.	
60–75	16	Character X(16)	Institution Internal A/C Number ³	N	Code/number the Institution uses to identify its customer's account. Left justified and space filled.	
76–91	16	Character X(16)	Institution Order Routing Reference No	N	Number provided to the Broker-Dealer by an Institution that enables an Institution to track orders. Left justified and space filled.	
92–99	8	Numeric 9(8)	Additional Party #1 ID Number ^{4, 5}	Y	ID number for Interested Party #1 or Broker Sub-Custodian. Right justified and zero filled. If no Interested Party #1 or Broker Sub-Custodian, this field must be zero filled. The Broker Sub-Custodian is optional.	
100–111	12	Character X(12)	Additional Party #1 Account Number ^{6, 7}	N	Interested Party #1 or Broker Sub-Custodian account number.	

¹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

³When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

⁴Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

⁵When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

⁶Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

⁷When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.



Position	Length	Format	Field Name	Validate	Record 3 Field Description	Part 3 of 7
112-136	12	Character X(12)	Additional Party #1 Instruction Line 1 ^{8, 9}	N	Line 1 of text to appear on the ID confirmation associated with Interested Party #1 or Broker Sub-Custodian; usually for the beneficial name of account.	
137-161	25	Character X(25)	Additional Party #1 Instruction Line 2 ^{10, 11}	N	Line 2 of text to appear on the ID confirmation associated with Interested Party #1 or Broker Sub-Custodian; usually for the beneficial name of account.	
162-169	8	Numeric 9(8)	Additional Party #2 ID Number ^{12, 13}	Y	ID number for Interested Party #2 or Agent Sub-Custodian. Right justified and zero filled. If no Interested Party #2 or Agent Sub-Custodian, must be zero filled. The Agent Sub-Custodian is optional.	
170-181	12	Character X(12)	Additional Party #2 Account Number ^{14, 15}	N	Interested Party #2 or Agent Sub-Custodian account number.	

⁸Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

⁹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

¹⁰Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

¹¹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

¹²Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

¹³When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

¹⁴Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

¹⁵When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.



Position	Length	Format	Field Name	Validate	Record 3 Field Description	Part 4 of 7
182–206	25	Character X(25)	Additional Party #2 Instruction Line 1 ^{16, 17}	N	Line 1 of text to appear on the ID confirmation associated with Interested Party #2 or Agent Sub-Custodian; usually for the beneficial name of account.	
207–231	25	Character X(25)	Additional Party #2 Instruction Line 2 ^{18, 19}	N	Line 2 of text to appear on the ID confirmation associated with Interested Party #2 or Agent Sub-Custodian; usually for the beneficial name of account.	
232–239	8	Numeric 9(8)	Additional Party #3 ID Number ²⁰	Y	Eight-digit ID Number for Interested Party. Can be populated only with an Interested Party. Right justified and zero filled. If there is no additional party, this field must be zero filled.	
240–251	12	Character X(12)	Additional Party #3 Account Number ²¹	N	Account number at additional party #3.	
252–276	25	Character X(25)	Additional Party #3 Instruction Line 1 ²²	N	Line 1 of text to appear on the ID confirmation associated with additional party #3.	

¹⁶Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

¹⁷When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

¹⁸Field reserved for future use; supplied on Record 1 and ignored if supplied on Record 3, until eliminated from Record 1.

¹⁹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²⁰When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²¹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²²When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.



Position	Length	Format	Field Name	Validate	Record 3 Field Description	Part 5 of 7
277-301	25	Character X(25)	Additional Party #3 Instruction Line 2 ²³	N	Line 2 of text to appear on the ID confirmation associated with additional party #3.	
302-309	8	Numeric 9(8)	Additional Party #4 ID Number ²⁴	Y	Eight-digit Interested Party ID Number. Can only be populated with an Interested Party. Not valid for domestic trades since they can contain only 3 interested parties. Right justified and zero filled. If there is no interested party, this field must be zero fill.	
310-321	12	Character X(12)	Additional Party #4 Account Number ²⁵	N	Account number at additional party #4.	
322-346	25	Character X(25)	Additional Party #4 Instruction Line 1 ²⁶	N	Line 1 of text to appear on the ID confirmation associated with additional party #4.	
347-371	25	Character X(25)	Additional Party #4 Instruction Line 2 ²⁷	N	Line 2 of text to appear on the ID confirmation associated with additional party #4.	

²³When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²⁴When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²⁵When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²⁶When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²⁷When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.



Position	Length	Format	Field Name	Validate	Record 3 Field Description	Part 6 of 7
372–379	8	Character X(8)	Additional Party #5 ID Number ²⁸	Y	Eight-digit Interested Party ID number. Can only be populated with an Interested Party. Not valid for domestic trades since they can contain only 3 Interested Parties. Right justified and zero filled. If there is no Interested Party, this field must be zero fill.	
380–391	12	Character X(12)	Additional Party #5 Account Number ²⁹	N	Account number at additional party #5.	
392–416	25	Character X(25)	Additional Party #5 Instruction Line 1 ³⁰	N	Line 1 of text to appear on the ID confirmation associated with additional party #5.	
417–441	25	Character X(25)	Additional Party #5 Instruction Line 2 ³¹	N	Line 2 of text to appear on the ID confirmation associated with additional party #5.	
442–449	8	Numeric 9(8)	Customer ID Number ³²	Y	ID number for the Customer.	
450–807	358	Character X(358)	Filler	–	DTC use only; do not use.	

²⁸When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

²⁹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

³⁰When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

³¹When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.

³²When trade input includes a Broker-Dealer Internal Account Number that is linked to Institution information on SID, data for this field will be filled or replaced with data from SID.



3.5 ID Trade Input File—Record 4: Mortgage Backed Securities Input

Position	Length	Format	Field Name	Validate	Record 4 Field Description	Part 1 of 6
Positions 1 through 26: Transaction Header						
1-1	1	Character X(1)	Feedback Indicator	N	* = If no errors ? = If record contains errors This field is used by DTC to indicate the return of this record because of errors. A full description of this processing is available in a separate document <i>Interface Control Management</i> .	
2-2	1	Character X(1)	Production/ Test Indicator	Y	Required indicator: P = Production T = Test	
3-8	6	Character X(6)	Record Type	Y	Type of data contained in the message: TRADEI = Trade Input	
9-10	2	Numeric 9(2)	Record Suffix	Y	Identifies the physical record number: 04 = Mortgage Backed Securities Input	
11-12	2	Numeric 9(2)	Version Number	Y	Version number that defines the record format (see cover page of document for version number).	
13-18	6	Character X(6)	Record Sequence Number	N	User's unique transaction identifier (optional); to be returned only during error reporting.	
19-26	8	Character X(8)	Filler		DTC use only; do not use.	



Position	Length	Format	Field Name	Validate	Record 4 Field Description	Part 2 of 6
27-27	1	Character X(1)	Filler		DTC use only; do not use.	
28-29	2	Character X(2)	Trade Type Indicator	Y	Type of MBS transaction being confirmed: 00 = Ignore MBS Record 01 = Generic TBA 02 = Specified TBA 03 = Specified Pool TBA Trade 11 = Specified Pool Trade 12 = Generic Pool Trade 50 = Other MBS Trade	
30-46	17	Numeric 9(12)V9(5)	Current Face	Y	Current unpaid or remaining principal of a MBS, which changes each month by the amount of the paydown or pay-up associated with the underlying mortgages supporting the MBS. Right justified and zero filled.	
47-54	8	Character X(8)	Factor /Effective Date	Y	Effective date of the factor used, in CCYYMMDD format. If present, this must be a valid day of the year (inclusive of Saturday, Sunday and holidays); if not supplied, program sets to spaces.	
55-61	7	Character X(7)	Pool Number	Y	Agency-assigned number referencing the pool of mortgages that collateralizes an MBS. If supplied, this must be either a pool number or security number for Specified Pool trades or Generic Pool trades; if not supplied, set to spaces. Pool Number is not valid for generic TBAs.	
62-72	11	Character X(11)	Yield	Y	Annual percentage return, as computed in accordance with standard industry practices, that is, earned on a security. If supplied, this can contain a floating decimal in any position and all other positions must be numeric. If there is no embedded decimal, a whole number is assumed. If not supplied, program sets to spaces.	
73-88	16	Character X(16)	Related Reference Number	N	Internal broker-dealer reference number for a TBA related pool confirmation; left justified and space filled.	
89-91	3	Numeric 9(3)	Number of Days Accrued Interest	Y	Total number of days for which the interest is being calculated. Right justified and zero filled.	
92-99	8	Character X(8)	Issue Date	Y	Date when the MBS was issued or originated, in CCYYMMDD format. If supplied, this must be a valid day of the year (inclusive of Saturday, Sunday and holidays); if not supplied, the program sets to spaces.	
100-108	9	Character X(9)	Security Class Code	N	MBSCC security identifier. Components will be made available by the MBSCC.	



Position	Length	Format	Field Name	Validate	Record 4 Field Description	Part 3 of 6
109-109	1	Character X(1)	Filler		DTC use only; do not use.	
110-120	11	Numeric 9(9)V9(2)	Original Trade Par	Y	Par value of the original trade; for use with the EPN/MBSCC link. Right justified and zero filled.	
121-124	4	Numeric 9(4)	Good Delivery Millions	Y	Number of million dollar lots delivered in accordance with PSA guidelines; for use with the EPN/MBSCC link. Right justified and zero filled.	
125-132	8	Character X(8)	Delivery Date	Y	Date when the securities are scheduled to be delivered to the contra party, in CCYYMMDD format. If supplied, this must be a valid day of the year (inclusive of Saturday, Sunday and holidays); if not supplied, program sets to spaces. For use with the EPN/MBSCC link.	
133-138	6	Character X(6)	EPN Time	Y	Time when the message is received by the EPN messenger (EPN good delivery time stamp), in HHMMSS format. If supplied, this must be in military format; if not supplied, set to spaces. For use with the EPN/MBSCC link.	
139-144	6	Character X(6)	Lot ID	N	Lot number and pool sequence within the lot, indicating a pool or group of pools consisting of one/many good delivery millions. Lot ID is for use with the EPN/MBSCC link.	
145-148	4	Numeric 9(4)	Terminator	Y	Value of the good delivery millions of the preceding lot of pools; for use with the EPN/MBSCC link. Right justified and zero filled.	
149-159	11	Character X(11)	Message ID	N	Unique message ID assigned by EPN to the original message; for use with the EPN/MBSCC link.	
160-160	1	Character X(1)	Possible Duplicate	Y	EPN's indication to user that an input message may be a duplicate (for use with the EPN/MBSCC link). X = Duplicate Space = Non-Duplicate	
161-170	10	Character X(10)	Trade Number	N	Number referencing the MBSCC trade number; for use with the EPN/MBSCC link.	
171-174	4	Numeric 9(4)	Number of Pools	Y	Number of pools contained within the EPN message; for use with the EPN/MBSCC link. Right justified and zero filled.	
175-190	16	Character X(16)	Internal ID	N	Unique reference number assigned by the submitter; for use with the EPN/MBSCC link.	
191-194	4	Character X(4)	Submitter Account ID	N	Account ID of the account submitting the message; for use with the EPN/MBSCC link.	



Position	Length	Format	Field Name	Validate	Record 4 Field Description	Part 4 of 6
195-198	4	Character X(4)	Service Type	N	Type of message input to the MBSCC indicating currently supported trade types. TFTD = Trade for Trade SBOD = Used for All Trades in Classes Eligible for Netting When Netting Is Desired CMPT = Comparison Trade CMPC = Comparison Trade Cancel OPTN = Option Trades For use with the EPN/MBSCC link. Additional trade types may be supported in the future.	
199-202	4	Character X(4)	Option Type	N	Currently supported option types. CALL PUTS This field is for use with the EPN/MBSCC link.	
203-210	8	Character X(8)	Option Expiration Date	Y	Date when the option is to expire, in CCYYMMDD format. If supplied, this date must be a valid day of the year (inclusive of Saturday, Sunday and holidays). If not supplied, program sets to spaces. For use with the EPN/MBSCC link.	
211-218	8	Character X(8)	Record Date	Y	Date set by trustee for determining when principal and interest are to be paid on a security, in CCYYMMDD format. If supplied, this must be a valid day of the year (inclusive of Saturday, Sunday and holidays). If not supplied, program sets to spaces.	
219-221	3	Character X(3)	Specification #1 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
222-236	15	Character X(15)	Specification #1 Value	Y	The text for specification code #1.	
237-239	3	Character X(3)	Specification #2 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
240-254	15	Character X(15)	Specification #2 Value	Y	The text for specification code # 2.	
255-257	3	Character X(3)	Specification #3 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
258-272	15	Character X(15)	Specification #3 Value	Y	The text for specification code #3.	



Position	Length	Format	Field Name	Validate	Record 4 Field Description	Part 5 of 6
273-275	3	Character X(3)	Specification #4 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
276-290	15	Character X(15)	Specification #4 Value	Y	The text for specification code #4.	
291-293	3	Character X(3)	Specification #5 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
294-308	15	Character X(15)	Specification #5 Value	Y	The text for specification code #5.	
309-311	3	Character X(3)	Specification #6 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
312-326	15	Character X(15)	Specification #6 Value	Y	The text for specification code #6.	
327-329	3	Character X(3)	Specification #7 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
330-344	15	Character X(15)	Specification #7 Value	Y	The text for specification code #7.	
345-347	3	Character X(3)	Specification #8 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
348-362	15	Character X(15)	Specification #8 Value	Y	The text for specification code #8.	
363-365	3	Character X(3)	Specification #9 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
366-380	15	Character X(15)	Specification #9 Value	Y	The text for specification code #9.	
381-383	3	Character X(3)	Specification #10 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
384-398	15	Character X(15)	Specification #10 Value	Y	The text for specification code #10.	
399-401	3	Character X(3)	Specification #11 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
402-416	15	Character X(15)	Specification #11 Value	Y	The text for specification code #11.	



Position	Length	Format	Field Name	Validate	Record 4 Field Description	Part 6 of 6
417-419	3	Character X(3)	Specification #12 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
420-434	15	Character X(15)	Specification #12 Value	Y	The text for specification code #12.	
435-437	3	Character X(3)	Specification #13 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
438-452	15	Character X(15)	Specification #13 Value	Y	The text for specification code #13.	
453-455	3	Character X(3)	Specification #14 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
456-470	15	Character X(15)	Specification #14 Value	Y	The text for specification code #14.	
471-473	3	Character X(3)	Specification #15 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
474-488	15	Character X(15)	Specification #15 Value	Y	The text for specification code #15.	
489-491	3	Character X(3)	Specification #16 Code	Y	Code representing a condition to the trade. Right justified and zero filled.	
492-506	15	Character X(15)	Specification #16 Value	Y	The text for specification code #16.	
507-514	8	Numeric 9(3)V9(5)	MBS Interest Rate	N	MBS interest rate.	
515-522	8	Character X(8)	MBS Maturity Date	N	Maturity date, in CCYYMMDD format.	
523-807	285	Character X(285)	Filler		DTC use only; do not use.	



4. Appendix A. June 1995 Modification Highlights

- **Account Type** (Record 1–Positions 315–316): The number of account types was reduced from 10 to 4 in line with industry use.
- **Broker-Dealer Confirm Number** (Record 1–Positions 347–358): To ensure that confirmation numbers are not duplicated, the ID system tracks all confirm numbers and validates new input. In order to identify the original confirm being cancelled or rebilled, a new field, Original Broker/Dealer Confirm Number (Positions 209–220), is to be used for cancellations and for resubmissions.
- **Bypass SID Settlement Instructions Indicator** (Position 197): This field is to be used when a settlement-instruction override is required, bypassing the settlement instruction information on SID. When the indicator is set to B, the submitter must provide all settlement-related information. However, all customer information, inclusive of Interested Parties, will continue to be derived from SID. When the Bypass SID Indicator is used, only affirmation processing can occur, instead of matching.
- **Cancellation/Correction Reason Code** (Record 1–Positions 320–322): This field was restructured to correspond to the new cancellation and planned correction features.
- **Currency Code** (Record 1–Positions 206–208) and **Alternate Currency ISO Code** (Record 1–Positions 773–775): The Currency Code indicates the currency in which the security is listed and the currency in which the Net Amount (Positions 180–193) is stated.

The Alternate Currency ISO Code can be used with the Alternate Currency Conversion Rate (Positions 763–772) to communicate only a foreign exchange rate relative to the trade. If the security traded is to settle in a currency other than that in which it is listed, all three "alternate" fields (Positions 763–789) must be completed.

- **Expanded Security Type** (Record 1–Positions 194–196): This is an expansion of security types which existed in ID and International ID.
- **Price** (Record 1–Positions 99–109): This field can contain a floating decimal in any position.
- **Quality Control Reporting Exempt** (Record 1–Position 199): This field allows exceptions to QC reporting, in cases where an inputting Broker-Dealer does not wish the confirmation to be included in its quality control report because the trade does not fall under NYSE Rule 387, NASD Rule 64, or MSRB Rule G-15.



- **Security Numbering System** (Record 1–Positions 204–205): Data input of SEDOL, ISIN and CUSIP in this field automatically makes the security identifier (positions 53–64) a required field; the data must adhere to the format conventions of that numbering system (for example, check digit).
- **Settlement Location** (Record 1–Positions 201–203): This is a required field for ID. The settlement locations abroad are by country, except for Euroclear, Cedel and First Chicago London (Euro CDs).
- **Split Currency Settlement Indicator** (Record 1–Position 198): This field is for use in conjunction with some settlement locations in which securities settle in one location and cash in another location, either within or outside the country of security settlement.
- **Transaction Type** (Record 1–Position 27): Field contents were expanded to include Option 5 (corrections). This option will be implemented after all recipients of machine-readable transmission have switched to the new ID output format.



4.1 Added/Modified Enhanced ID Trade Input Specifications

ID Record 1

Position	Name	Comment
27	Transaction Type (formerly "Record Type")	New option: (5) Correction (for future use)
45	Agent ID Number	Must be a valid number
82	Shares/Face Value (formerly "Quantity")	1 = 1 (OLD) for all fixed income securities
99	Price	Can include a floating decimal
194	Expanded Security Type (formerly "Security Type")	New field
197	Bypass SID Settlement Instructions Indicator	New field
198	Split Currency Settlement Indicator	New field
199	Quality Control Reporting Exempt	New field (for future use)
201	Settlement Location (formerly "Transaction Type")	New field
204	Security Numbering System	New field to ID
206	Currency Code	Replaces numeric currency code in ID
209	Original Broker Confirm Number	New field
315	Account Type	Changed: deleted codes and added new codes
320	Cancellation/Correction Reason Code	Changed: new and reassigned codes
623/693	Additional Parties	Changed: now depends on whether security is DTC eligible (use for Interested Parties) or not (use for Sub-Custodians)
763	Alternate Currency Conversion Rate	
773	Alternate Currency ISO Code	
776	Alternate Currency Net Amount	
790	Amortized/Accreted Factor	New field for mortgage-backed securities

Note: In addition to these fields, all other fields in Detail Records 1 and 2 were offset by 26 positions to allow for a transaction header.



ID Record 2

Position	Name	Comment
377	Call/Put Feature Indicator	New Option: (4) Retired
412	Moody's Credit Rating	Was 383-387
417	S&P Credit Rating	Was 388-392
419	Subject to Federal Tax	New field
420	Alternate Minimum Tax	New field

Notes:

- The fields in new positions 412, 417, 419 and 420 contain municipal bond security description information from J. J. Kenny to meet MSRB requirements.
- In addition to these fields, all other fields in Detail Records 1 and 2 were offset by 26 positions to allow for a transaction header.

4.2 Fields Deleted From The ID Trade Input File (Old Format)

ID Record 1

Position	Name
41	Correspondent Indicator
293	Payment Method Indicator
294	DTC Control Number
598	Settlement Location Buyer
599	Settlement Location Seller
600	Clearing Location Buyer
601	Clearing Location Seller