



## **CCF/CCF-II/MDH Transmission Guides**

# **3.02 Institutional Delivery System Affirmation Input File (AFFC/M) Function User's Guide**

**Version 01**



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## 3.02 Affirmation 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 the Affirmation Input (ICM) function
- Provide templates for required file formats

## 2. Affirmation Input File: Overview

The Affirmation process enables institutions, agents, customers or interested parties to affirm the trade details submitted by an executing broker. Affirmation of DTC-eligible trades allow trades to be selected for automated settlement. In order to facilitate timely delivery of settlement instructions, DTC encourages affirmations, including affirmations for trades not settling at DTC.

### 2.1 Modes of Transmission

The Affirmation Input File is accessible via CCF, CCF-II and MDH, where processing has been enhanced to provide interactive receipt and distribution of data.

### 2.2 Availability

The ICM function is available from 3:00 am until 12:00 midnight (Eastern Time).



### 3. July 1998 Modifications

#### AFFIRMATION REVERSAL

Enhanced Cancellation Processing is intended to facilitate Straight Through Processing (STP). It enables the Designated Affirming Party to set an Affirmed Confirm to *Reversed Affirmed Confirm* status through the automated ID System. The reversal process may occur prior to the Affirmation cut-off of 12:00 p.m. on S-1. The Advice of Confirmation Cancellation/Correction (AOCC) function has been enhanced to allow the designated affirming party to reverse a previously affirmed confirmation and is available through both PTS and ICM.

A reversed affirmed confirmation cannot be reaffirmed, the broker should cancel and resubmit this trade. The error code listed below has been modified to reflect the re-affirmation error.

Field Code	Error Code	Explanation
GAAJ	IAAV	<b>DTC Control Number Field</b> The trade cannot be affirmed because of a previous affirmation reversal, Prime Broker disaffirmation, or administrative cancellation. A new trade can be submitted.



#### **4. Affirmation Input File**

Each application data record consists of:

- A transaction header that contains six communication-oriented fields, for a total of 26 characters
- The affirmation input (detail) file

If an input file does not meet edit criteria, DTC returns it to the submitter in an output record, preceded by a mailbox prefix and followed by an error block to identify the field(s) in error.

Potential errors are listed in Section 4 of this document. A full description of this processing is contained in the Chapter 2.03, Interface Control Manager (Transaction Input).

All fields indicated as DTC Validation = Yes are validated. In addition, the DTC Control Number (Positions 35–43) must correspond to an affirmable trade.



## 4.1 Affirmation Input File Format

Position	Length	Format	Field Name	Validate	Field Description	Part 1 of 2
<b>Positions 1 through 26: Transaction Header</b>						
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 titled <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 message:  AFFIRM = Affirmation Input	
9-10	2	Numeric 9(2)	Record Suffix	Y	Record number identifier:  01 = First Record	
11-12	2	Numeric 9(2)	Version Number	Y	Version number of the input that defines the record format; incremented as fields are added or deleted from the format. Refer to the cover page or this document for version number.	
13-18	6	Character X(6)	Record Sequence Number	N	Submitter of assigned transaction identifier (optional); returned only during interactive error reporting.	
19-26	8	Character X(8)	Addressee	-	Reserved for DTC use.	
27-34	8	Numeric 9(8)	Affirming Party Number	Y	Eight-digit identifier of institution, agent, interested party or customer affirming the trade. This entry must agree with the designated affirming party indicated on SID for the institution/customer of this trade. Right justified, zero filled.	
35-43	9	Numeric 9(9)	DTC Control Number	Y	DTC Control Number on the confirmation.	



Position	Length	Format	Field Name	Validate	Field Description	Part 2 of 2
44-44	1	Character	Affirming Party Type	Y	A = Agent I = Institution P = Interested Party C = Customer  If the designated Affirming Party Type (position 934) on confirm output = <b>B</b> , indicating that either the institution or the agent can affirm the trade, this field can contain either <b>spaces, I</b> or <b>A</b> .  If the confirm output value is <b>A, I, P</b> or <b>C</b> , this field must match the designated Affirming Party Type (position 934) on confirm output.	
45-80	36	Character	Filler		DTC use only; do not use	





## 5. Affirm Error Codes

The machine-readable input error codes are a combination of the field in error (a 4-byte field code) and the error type (a 4-byte reason code). The resultant 8-byte error codes identify the specific fields and the types of errors that prevented an input message from being processed. Inputs containing one or more errors are returned to the submitter for correction. The following error code table is sorted alphabetically by field code (column one) and then by reason code (column two).

Affirm Error Codes		
Field Code	Error Code	Explanation
CAAC		<b>Affirming Party</b>
	9AAN	Institution, Agent, Interested Party or Customer not eligible for ID processing.
	IAAB	The affirming party is not the designated affirming party of the trade identified on the Standing Instructions database.
	IAAC	The affirming party is not a party to the trade.
	IAAD	The Affirming Party Type must be I (Institution), A (Agent), P (Interested Party) or C (Customer) for those trades where the broker and institution use the Standing Instructions database. The Affirming Party Type must be I (Institution) or A (Agent) for those trades where the broker and institution do not use the Standing Instructions Database.
GAAJ		<b>DTC Control Number</b>
	IAAT	The trade was cancelled and cannot be affirmed.
	IAAU	The trade was previously affirmed by an affirmation or auto affirmed by matching to an institution instruction.
	IAAV	The trade cannot be affirmed because of a previous affirmation reversal or administrative cancellation.
	IAAZ	The DTC Control Number did not match an existing trade.