5.18 PEX Letters of Free Funds (LOF1&5) via CCF, CCF-II and MDH: Function User's Guide

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Table of Contents

1.   Introduction

This document describes how Participants can use the newly developed service for transmitting *Letters of Free Funds* instructions to DTC.

This function is being offered over CCF, CCF-II and MDH. This is a combined user guide describing *Letters of Free Funds* for CCF, CCF-II and MDH.

Participants should familiarize themselves with the DTC document "INTERFACE CONTROL MANAGER CCF, CCF-II and MDH USER's GUIDE for Transaction Input". This ICM document describes new standards for transaction processing using DTC's automated systems.
Specifics relating to the operation, error processing and recovery or CCF, CCF-II and MDH transmissions are addressed in the ICM document.

2.   Function Description

A new service in the Computer- to-Computer Facility (CCF) and Mainframe Dual Host (MDH) has been developed to *Deliver and Respond to Letters of Free Funds* .

The function names, start and cutoff times associated with each interface are as follows:

Function Name	Start time	Cutoff time
MDH-LOF1	0300	1700
CCF- LOF5	0300	700
CCF-II-LOF5	0300	1700

2.1   Holiday Processing

1 - All Closed - Banks, Exchange and DTC closed: (New Year's Day, Presidents Day, Memorial Day, July 4th, Labor Day, Thanksgiving Day, and Christmas Day)
Letters of Free Funds (Deliveries and Responses) will not be available.

2 - Banks Closed, Exchange Open and DTC Open (Columbus Day, Veterans Day)
Letters of Free Funds (Deliveries and Responses) will be available.

3 - Banks Open, DTC Open, Exchange Closed (Good Friday)

Letters of Free Funds (Deliveries and Responses) will be available.

4 - Exchange Open, Banks and DTC Closed (Martin Luther King Day)
Letters of Free Funds (Deliveries and Responses) will not be available.

2.2   Communication Protocol Requirements

Although the DATA record formats are consistent over MDH, CCF and CCF-II, each system requires additional control records to aid in processing the data records. Following is an example of what is required as input from the user and what is returned from DTC in the response file.

SYSTEM	INPUT	OUTPUT
MDH	DATA Records only	See MDH User Guide
CCF	DATA Records TRAILER Records	CCFSUM Record
CCF-II	PASSWORD Record DATA Records TRAILER Record	CCFSUM Record or CF2ERR Record

Please Note: Any DATA records in error will follow the CCFSUM record.

3.   File Specifications

3.1   CCF-II Password Record (New Format)

The following is the record layout for the Password Record that is required when using Remote Job Entry - RJE. ALL OTHER CCF-II USERS (NDM, BDT and CCF/ASYNC) PLEASE SEE THE FOLLOWING PAGE FOR PASSWORD RECORD FORMAT.

Position	Length	Format	Field Name	CCF-II Password Record-RJE Format Description
1	1	Character	Feedback Indicator	Space
2	1	Character	Test/Production Indicator	T = test P = production
3	6	Character	Record Type	PASSWD
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01= the first and only version of the ICM password record **Note:** If a new version is subsequently introduced, it will be 02.
13	6	Character	User Reference Number	Optional user-defined reference number
19	8	Character	Addressee	Optional user-supplied addressee identifier
27	8	Character	Signon ID	*nnnnnnnn* = DTC Participant number *Gnnnnnnn* = group User ID
35	6	Character	Password Field	6-character password obtained through DTC's Participant Interface Planning Group
41	6	Character	Function Name	Function name specifying the nature of the transmission; for example, TRAC; left justified with trailing spaces
47	4	Numeric	Transmission ID	4-digit transmission identifier, defining the transmission as unique for the submitter

3.2   CCF-II Password Record

The following is the record layout for the Password Record that is required when using a CCF-II communications protocol (NDM, CCF/Async or BDT). **RJE users please refer to the New Format password record on the previous page.**

Position	Length	Format	Field Name	CCF-II Password Record Format Description
1	3	Character	Record Identifier	PSW
4	6	Character	Signon ID	Signon ID or Group User signon; left aligned, blank filled
10	6	Character	Password	DTC-assigned data encrypted password
16	6	Character	Activity Type	The four character ICM function being executed; left aligned with trailing spaces
22	3	Numeric	Tranid	Unique numeric transmission identifier; must be greater than zero
25	13	Character	Filler	DTC use only; do not use
38	1	Character	Test/Production Indicator	T = test P = production
39	?	Character	Filler	DTC use only; do not use

Letters of Free Funds Input   **- Length for both Deliveries and Responses** = 428
Letters of Free Funds Output **- Length of output**   = 580

The input record for *LOFF* is defined below. This record contains a transaction header and application detail data and has a record length of *428 bytes for Deliveries and Responses.*

The output record for LOFF is also defined below. They will be delivered via Message Delivery and have a record length of 554 bytes. These records will be distributed to both Deliverers and Receivers, (or their designated Group Users) who request them via INFO. They will be created as the result of a Delivery Request, Response, Update, Cancel, or Re-Mail.

NOTE: For MDH a maximum of 10 records or depending on the input record length the total number of records that can fit in a 4000 byte input block.

The Transaction header is prefixed to every application record. The field layout of the 26 byte header is defined as:

3.3   Standard Transaction Header for CCF, CCF-II and MDH

Position	Length	Format	Field	Field Contents
1	1	Character	Feedback Indicator	Used to indicate if any errors were encountered during processing. **This field is to be left blank on input.**
2	1	Character	Test/Productio n Indicator	Used to indicator whether the transaction is to be processed in the "Test" or "Production" environment. **This is a required field.** T = Test P = Production
3	6	Character	Record Type	Use PEXL01 for Deliveries Use PEXL02 for Responses Use PEXL03 for Update of Deliveries *(Available for Letters in open or error status)* Use PEXL04 for Cancel of Deliveries *(Available for letters in open status)* Use PEXL05 for Re-mail of Deliveries *(Available for letters in open status)*
9	2	Numeric	Record Suffix	Used to indicate the "Record #" on single and multiple data records within a transaction
11	2	Numeric	Version Number	Used to indicate which version (e.g.: 'latest' or 'previous' format) the data is in.
13	6	Character	User Reference Number	Used by transmitting party to uniquely identify the transaction. **(optional)**
19	8	Character	Addressee	The entity on behalf of which the transaction is being processed. Right justified, zero filled for numeric addressee or 'Mnnnnnnn' for non-numeric addressee.

LOFF **Delivery and Response Detail Record Formats**:

3.4   Pex Loff Deliverer Machine Readable Input Record

Position	Length	Format	Field Name	LOF Deliverer Machine-Readable Input Record Format Description
27	8	Character	Broker Deliverer Number	8-character Participant Number of the Broker delivering the LOFF Request
35	8	Character	Broker Receiver Number	8-character Participant Number of the Broker receiving the LOFF Request
43	12	Character	Quantity (Whole Number Portion)	Quantity of trade, whole number portion
55	5	Character	Quantity (Fractional Portion)	Quantity of trade, fractional portion
60	12	Character	Settlement Amount (Whole Number Portion)	Settlement amount of trade, whole number portion
72	2	Character	Settlement Amount (Fractional Portion)	Settlement amount of trade, fractional portion
74	9	Character	CUSIP	9-character issue identifier
83	20	Character	CUSIP Description	Description of non-DTC eligible CUSIP **Note:** This field is required when the CUSIP is not DTC eligible and is ignored when the CUSIP is DTC Eligible.
103	15	Character	Trade ID	Trade identifier **Required**
118	6	Character	Trade Date	*mmddyy* = trade date
124	6	Character	Settlement Date	mmddyy = settlement date
130	20	Character	Deliverer Contact Name	Name of deliverer's contact
150	10	Character	Deliverer Contact Phone	Phone number of Deliverer's Contact; format 3-3-4 (area code, exchange, number)
160	4	Character	Deliverer Contact Phone Extension	phone extension of Deliverer's Contact (Optional)
164	145	Character	Deliverer's Comments	Free-form Deliverer's comments (Optional)

Position	Length	Format	Field Name	LOF Deliverer Machine-Readable Input Record Format Description
309	15	Character	Deliverer Account ID	Deliverer's Account
324	15	Character	Receiver Account ID	Receiver's Account
339	80	Character	Account Name	Free-form Account name
419	10	Character	Filler	For DTC use

3.5   Pex Loff Deliverer Update Input Record

(Available for Letters in open or error status)

Position	Length	Format	Field Name	Description
27	8	Character	Broker Deliverer Number	Delivering the LOFF Request Participant Number of the Broker. *(Not updatable)*
35	8	Character	Broker Receiver Number	Participant Number of the Broker Receiving the LOFF Request. *(Not updatable)*
43	12	Character	Quantity (Whole Number Portion)	Quantity of Trade; whole number portion
55	5	Character	Quantity (Fractional Portion)	Quantity of Trade; fractional portion
72	2	Character	Settlement Amount (Fractional Portion)	Settlement Amount of Trade; fractional portion
60	12	Character	Settlement Amount (Whole Number Portion)	Settlement Amount of Trade; whole number portion
74	9	Character	CUSIP	
83	20	Character	CUSIP Description	The description of the CUSIP when it is not DTC Eligible. This field is required when the CUSIP is not DTC Eligible and will be ignored when the CUSIP is DTC Eligible.
103	15	Character	Trade ID	Trade Identifier

Position	Length	Format	Field Name	Description
118	6	Character	Trade Date	format *mmddyy*
124	6	Character	Settlement Date	format *mmddyy*
130	20	Character	Deliverer Contact Name	Name of Deliverer's Contact
150	10	Character	Deliverer Contact Phone	Phone Number of Deliverer's contact; Format 3-3-4 (Area Code - Exchange - Number)
160	4	Character	Deliverer Contact Phone Extension	Phone Extension of Deliverer's contact (optional)
164	145	Character	Deliverer's Comments	Deliverer's comments are free form (optional)
309	15	Character	Deliverer Account ID	Account of Deliverer
324	15	Character	Receiver Account ID	Account of Receiver
339	80	Character	Account Name	
419	10	Character	Control Number Character	Unique Control Number Assigned by DTC to each LOFF. *(Not Updatable)*

All updatable fields should be filled out with the information except for the fields that marked 'optional',which may be spaced out if needed.

3.6   Pex Loff Deliverer Cancel Input Record

(Available for Letters in open status)

Position	Length	Format	Field Name	Description
27	8	Character	Broker Deliverer Number	Delivering the LOFF Request Participant Number of the Broker.
35	10	Character	Control Number	Unique Control Number Assigned by DTC to each LOFF.
45	10	Character	Filler	

3.7   Pex Loff Deliverer Remail Input Record

(Available for Letters in open status)

Position	Length	Format	Field Name	Description
27	8	Character	Broker Deliverer Number	Delivering the LOFF Request Participant Number of the Broker.
35	10	Character	Control Number	Unique Control Number Assigned by DTC to each LOFF.
45	10	Character	Filler	

3.8   Pex Loff Receiver Response Machine Readable Input Record

Position	Length	Format	Field Name	LOF Receiver Response Machine-Readable Input Record Description
27	8	Character	Broker Receiver Number	8-character Participant identifier of the broker responding to the LOF Request
35	10	Character	Control Number	Unique DTC-assigned control number assigned to each LOF
45	1	Character	Message Reply Code	1 = funds are available 2 = funds are not available 3 = Prime Broker 4 = error
46	2	Character	Reason Code	Only if Message Reply Code entry = 4 (ERROR) 01 = need better account number 02 = need better account name 03 = Broker Dealer credit account 04 = custodial account 05 = trade not known 06 = other (with reply comments)
48	20	Character	Receiver Contact Name	Name of receiver's contact; required if Message Reply Code entry = 3 or 4; otherwise optional

Position	Length	Format	Field Name	LOF Receiver Response Machine-Readable Input Record Description
68	10	Character	Receiver Contact Phone Number	Phone number of receiver's contact; format 3-3-4 (area code, exchange, number); required if Message Reply Code entry = 3 or 4; otherwise optional
78	4	Character	Receiver Contact Phone Number Extension	Phone extension of receiver's contact (optional)
82	114	Character	Receiver Comments	Free-form receiver's comments; required if Message Reply Code entry = 3; otherwise optional
196	223	Character	Filler	DTC use only; do not use

3.9   Pex Loff Machine Readable Output Record

Position	Length	Format	Field Name	Standard Transaction Header (Output) Description
1	1	Character	Feedback Indicator	Blank on input; on output, indicates whether errors were encountered during processing
2	1	Character	Production/Test Indicator	Distinguishes between an actual production transaction and a test transaction P = Production T = Test (for future use)
3	6	Character	Record Type	PEXLMR when retrieving PEXLOFF machine-readable records
9	2	Numeric	Record Suffix	Used to indicate the record number on single and multiple data records within a transaction
11	2	Numeric	Version Number	Used to indicate which version the data is in; for example "latest" or "previous format"
13	6	Character	User Reference Number	(Optional) for use by transmitting party to uniquely identify the transaction
19	8	Character	Addressee	The entity on whose behalf the transaction is being processed; for numeric addressees, right justified, zero filled M*nnnnnnn* = for non-numeric addressees

Position	Length	Format	Field Name	LOF Machine-Readable Output Record Format Description
27	1	Character	Record Type	Type of LOFF record 1 = LOFF delivery 2 = LOFF response 3 = LOFF update 4 = LOFF cancel 5 = LOFF re-Mail
28	10	Character	Control Number	Unique DTC-assigned LOFF control number
38	1	Character	Message Reply Code	blank delivery pending response 1 = funds are available 2 = funds are not available 3 = prime broker 4 = error
39	2	Character	Reason Code	Only if Message Reply Code entry = 4; otherwise spaces 01 = need better account number 02 = need better account name 03 = broker dealer credit account 04 = custodial account 05 = trade not known 06 = other (with reply comments)
41	8	Character	Broker Deliverer Number	8-character Participant number of the broker receiving the LOFF request
49	8	Character	Broker Receiver Number	8-character Participant number of the broker delivering the LOFF request
57	15	Character	Trade ID	Trade identifier
72	12	Character	Quantity (Whole Number Portion)	Quantity of trade, whole number portion
84	5	Character	Quantity (Fractional Portion)	Quantity of trade, fractional portion
89	12	Character	Settlement Amount (Whole Number Portion)	Settlement amount of trade, whole number portion

Position	Length	Format	Field Name	LOF Machine-Readable Output Record Format Description
101	2	Character	Settlement Amount (Fractional Portion)	Settlement amount of trade, fractional portion
103	9	Character	CUSIP	9-character issue identifier
112	20	Character	CUSIP Description	Description of the CUSIP
132	6	Character	Trade Date	*mmddyy* trade date
138	6	Character	Settlement Date	*mmddyy* settlement date
144	20	Character	Deliverer Contact Name	Name of deliverer's contact
164	10	Character	Deliverer Contact Phone	Phone number of deliverer's contact; format 3-3-4 (area code, exchange, number)
174	4	Character	Deliverer Contact Phone Extension	Phone extension of deliverer's contact
178	145	Character	Comments	Deliverer's comments
323	15	Character	Deliverer Account ID	Account of deliverer
338	15	Character	Receiver Account ID	Account of receiver
353	80	Character	Account Name	Free-form entry
433	20	Character	Receiver Contact Name	Name of receiver's contact
453	10	Character	Receiver Contact Phone Number	Phone number of receiver's contact; format 3-3-4 (area code, exchange, number)
463	4	Character	Receiver Contact Phone Number Extension	Phone extension of receiver's contact

Position	Length	Format	Field Name	LOF Machine-Readable Output Record Format Description
467	114	Character	Receiver Comments	Receiver's comments

4. CCF/CCF-II Trailer Record

The following record layout is for the CCF/CCF-II Trailer record which must be the last record of every CCF or CCF-II input transmission to DTC.

Position	Length	Format	Field Name	CCF/CCF-II Trailer Record format Description
1	1	Character	Feedback Indicator	Blank on input ? on output, if returned in error in the response file
2	1	Character	Test/Production Indicator	T = test P = production.
3	6	Character	Record Type	TRAILR
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01
13	6	Character	User Reference Number	Optional user-assigned number
19	8	Character	Addressee	8-character identifier of addressee
27	7	Numeric	Total Record Count	Total number of data records in this transmission, excluding the trailer record; must equal the DTC-calculated total record count
34	13	Numeric	Total Quantity Amount	Total quantity amount in all the data records in this transmission; must equal the DTC-calculated total quantity amount or zero if not applicable
47	15	Numeric	Total Dollar Amount	9(13)V9(2) Total dollar amount in all the data records in this transmission; must equal the DTC-calculated total dollar amount, or zero if not applicable
62	?	Character	Filler	DTC use only; do not use

5.   Message Types

There are two possible sources of messages:

The CCF/CCF-II Response File is returned to the user immediately upon completion of the transmission. This is also known as a "Front End Error".

An application reject also known as a "Back End Reject".

5.1   CCF and CCF-II Response File

After the end of a transmission, DTC returns a Response File containing two types of computer-readable records to the Participant. Users are responsible for appropriate processing of these computer-readable records, using them to determine which transactions have been accepted or rejected, along with other information regarding the status of the transmission.

The two record types that appear within the Response File are described below:

Summary Total Record: (called "CCFSUM" in the record type field of the transaction record) contains summary information regarding the entire transmission, including totals for accepted and rejected transactions. The Summary Total Record will always be the first record in the Response File.

Application Data Records: are returned to the user in response to any edit errors detected within the transmission. Error records, if any, will follow the Summary Total Record in the response file. This type of edit reject is also known as a "Front End Reject".

5.2   Back End Rejects

These messages will be created when an input transaction, which has been accepted by the front-end editing module is rejected later by the application processing program.

Back-end rejects will be queued back to the message queue associated with the password that was used to transmit the input transaction initially. The length and format of an output message is different for each application. However all messages will have a ? in the first byte to distinguish a "Back End Reject".

6.   CCF/CCF-II Summary Record

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The following is the record layout for the CCF/CCF-II Summary Record which is returned to all CCF/CCF-II users in the transmission response file.

Position	Length	Format	Field Name	CCF/CCF-II Summary Record Format Field Contents
1	1	Character	Feedback Indicator	? an error has occurred
2	1	Character	Test/Production Indicator	T = test P = production
3	6	Character	Record Type	CCFSUM
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01
13	16	Character	Filler	DTC use only; do not use
27	7	Numeric	Total Valid Records	Total number of valid, error-free records received by DTC, including the valid trailer record
34	7	Numeric	Total Invalid Records	Total number of invalid, that is, erroneous records received by DTC, including the invalid trailer record
41	13	Numeric	Total Valid Quantity	Total quantity of all valid transactions received
54	13	Numeric	Total Invalid Quantity	Total quantity of all invalid transactions received
67	15	Numeric	Total Valid Dollar Amount	9(13)V9(2) total dollar amount for all valid transactions received
82	15	Numeric	Total Invalid Dollar Amount	9(13)V9(2) total dollar amount for all invalid transactions received
97	4	Numeric	Transmission Number	4-digit user-assigned number identifying the transmission
101	4	Character	Function Name	4-character function name

Position	Length	Format	Field Name	CCF/CCF-II Summary Record Format Field Contents
105	1	Character	Transmission Response Code	Blank successful transmission or One of the following codes indicating why the entire transmission was rejected: T = trailer record missing P = past function cutoff time E = more than 100 contiguous rejected input records X = rejected records to follow
106	8	Character	Transmission Date	*mm/dd/yy* = date when data was transmitted
114	8	Character	Transmission Time	*hh:mm:ss* = time when data was transmitted

6.1 CCF-II Error record

The following is the record layout for the CCF-II Error record which is returned to the CCF-II user when a transmission error occurs.

Position	Length	Format	Field Name	CCF-II Error Record–Format Field Contents
1	1	Character	Feedback Indicator	? an error has occurred
2	1	Character	Test/Production Indicator	T = test P = production
3	6	Character	Record Type	CF2ERR
9	2	Numeric	Record Suffix	01
11	2	Numeric	Version Number	01
13	16	Character	Filler	DTC use only; do not use
27	8	Character	Signon ID	ID of the User that signed onto the system
35	6	Character	Transmission Date	*mmddyy* = date when error record was transmitted
41	6	Character	Function	Input function type; left aligned with trailing spaces
47	4	Numeric	Transmission ID	Input transmission ID
51	3	Numeric	Error Code	Error type identifier code (see the following for a list of error codes)
54	6	Character	Transmission Start Time	*hhmmss* = time when the transmission began
60	6	Character	Transmission End Time	hhmmss = time when the transmission ended
66	??	Character	Error Message	English description of the error that occurred, or as much of it as fits on the record

7.   List of Error Codes for ICM Input Function

·101	- DTC APPLICATION ERROR: CONTACT DTC
·103	- INVALID SIGNON ID
·104	- USER ALREADY LOGGED ON
·105	- INVALID PASSWORD
·107	- INVALID FUNCTION - NOT CCF FUNCTION
·108	- USER NOT ELIGIBLE FOR CCF FUNCTION
·109	- FUNCTION NOT AVAILABLE, PAST CUTOFF TIME
·110	- CCF FUNCTION TEMPORARY UNAVAILABLE - QUIESCED
·111	- DUPLICATE TRANID
·112	- INVALID RECORD LENGTH USED FOR FUNCTION REQUESTED
·113	- FUNCTION UNAVAILABLE - FILES MAY BE UNAVAILABLE
·121	- FUNCTION UNAVAILABLE - CCFUSER MAY BE UNAVAILABLE
·123	- SYNTAX ERROR IN THE REQUEST
·124	- LOGICAL ERROR IN THE REQUEST
·224	- PARTID DOES NOT MATCH SIGNON IN THE PASSWORD RECORD
·230	- INVALID FORMAT OF PASSWORD RECORD
·240	- INVALID FORMAT OF SIGNON OR TRAN-ID IN PSWD RECORD
·334	- FUNCTION REQUESTED DOES NOT MATCH FUNCTION IN PSWD REC
·340	- INVALID LENGTH OF LRCL PARM
·350	- LRCL IS NOT NUMERIC
·360	- LRCL IS ZERO
·370	- LRCL < 121 (SUM REC)
	LRCL MUST BE EQUAL TO OR GREATER THAN SUMMARY REC'

·390	-	INPUT LRECL LENGTH IS ZERO FOR RJE
·720	-	INPUT FILE INCOMPATIBLE FOR RJE INPUT
·820	-	INPUT FILE EMPTY
·900	-	DTC INTERNAL ERROR - CONTACT DTC
·902	-	ERROR WITH CALL TO CCFUSER - CONTACT DTC
·903	-	CCF-II REBLOCK PROBLEM FOR RJE USERS
·904	-	OUTPUT FILE INCOMPATIBLE FOR RJE USERS

7.1   Error Conditions

If any errors occur during processing, the following occurs CCF/CCF-II users receive their input record with 40 bytes of errors appended to the end of the record

MDH users receive a 40- byte area for errors in their '06' return block.

The following describes the errors that can be received during the edit of a *enter application record type from byte 3 of the header record* transaction. This error list describes both the Field Identifier and the Error Code. These codes are defined in the DTF files:

ICMFLD for Field Identifiers
ICMERR for Error Codes

NOTE: Refer to the Interface Control Management document for specifics relating to the way errors are returned to your system. The following table lists the application errors which were detected by DTC.

List the possible errors that will cause a transaction to be rejected by DTC. Format for error message should be table such as

7.2 Potential Delivery Errors

FIELD IDENTIFIER	ERROR IDENTIFIER	DESCRIPTION
CAAM	9AAA	Delivering Broker is invalid.
CAAL	9AAA	Receiving Broker is invalid.
DABB	9AAF	Quantity is not numeric.
DABB	9AAA	Quantity is invalid.
DAAT	9AFF	Settlement Amount is not numeric.
DAAT	9AAA	Settlement Amount is invalid.
GAAA	9AAA	CUSIP is invalid.
GAAA	IAA6	CUSIP Description not entered. (CUSIP Description is required when it is not DTC Eligible)
BAAB	9ABA	Trade date cannot be greater than Settlement Date.
BAAB	9AAA	Trade Date is invalid.
BAAA	9AAA	Settlement Date is invalid.
HAAH	9ABE	Contact Name is required.
HAAI	9AAA	Contact Phone Number is invalid.
CAGX	9ABE	Deliverer Account is required.
CAGY	9ABE	Receiver Account is required.
HAEK	9ABE	Account Name is required.
CAGZ	9ABE	Trade ID is required.

7.3 Potential Delivery Update Errors

FIELD IDENTIFIER	ERROR IDENTIFIER	DESCRIPTION
GAAJ	9ABB	Control Number is not found.
CAAM	9AAA	Delivering Broker is invalid.
DABB	9AAF	Quantity is not numeric.
DABB	9AAA	Quantity is invalid.
DAAT	9AFF	Settlement Amount is not numeric.
DAAT	9AAA	Settlement Amount is invalid.
GAAA	9AAA	CUSIP is invalid.
GAAA	IAA6	CUSIP Description not entered. (CUSIP Description is required when it is not DTC Eligible)
BAAB	9ABA	Trade date cannot be greater than Settlement Date.
BAAB	9AAA	Trade Date is invalid.
BAAA	9AAA	Settlement Date is invalid.
HAAH	9ABE	Contact Name is required.
HAAI	9AAA	Contact Phone Number is invalid.
CAGX	9ABE	Deliverer Account is required.
CAGY	9ABE	Receiver Account is required.
HAEK	9ABE	Account Name is required.
CAGZ	9ABE	Trade ID is required.

7.4   Potential Delivery Cancel Errors

FIELD IDENTIFIER	ERROR IDENTIFIER	DESCRIPTION
GAAJ	9ABB	Control Number is not found.
HAEL	9ABN	Letter is not in 'UNPROCESSED' status; has already received a response.

7.5   Potential Delivery Re-mail Errors

FIELD IDENTIFIER	ERROR IDENTIFIER	DESCRIPTION
GAAJ	9ABB	Control Number is not found.
HAEL	9ABN	Letter is not in 'UNPROCESSED' status; has already received a response.

7.6   Potential Response Errors

FIELD IDENTIFIER	ERROR IDENTIFIER	DESCRIPTION
GAAJ	9ABB	Control Number is not found.
HAEL	9ABN	Letter is not in 'UNPROCESSED' status; has already received a response.

FIELD IDENTIFIER	ERROR IDENTIFIER	DESCRIPTION
GABI	9AAA	Reject Reason Code is invalid. Valid values are: 01 - need better account number 02 - need better account name 03 - broker dealer credit account 04 - custodial account 05 - trade not known 06 - other (with reply comments)
JCCC	9ABE	Comments are required when Message Reply Code is equal to 3, otherwise they are optional.
HAAH	9ABE	Contact Name is required when Message Reply Code is equal to 3 or 4, otherwise it is optional.
HAAI	9ABE	Contact Phone Number is required when Message Reply Code is equal to 3 or 4, otherwise it is optional.
HAEL	9AAA	Message Reply Code is invalid. Valid values are: 1 - Funds are Available 2 - Funds are not Available 3 - Prime Broker 4 - Error

8. CCF and CCF-II Tape Backup Procedure

If for any reason a user is unable to submit a transmission via CCF or CCF-II the following steps should be taken:

1) Contact DTC's Network Operation Department at (212) 240-1569. Notify them that you are   unable to transmit your data and that you will be sending an ICM backup tape containing your data.

2) The user should prepare a magnetic tape containing his transactions. This magnetic tape must be in the format specified in this function user guide. <u>CCF Users must add a CCF-II Password to the input dataset for processing</u>.

3) Each tape must arrive at DTC with the CCF/CCF-II Backup Procedure form (see next page) attached with all information supplied.

4) The user should send this tape to DTC's Production Control Department at 55 Water Street, on the second sub-level (2SL). DTC will submit the transaction from the magnetic tape and return the tape containing the transactions to the user.

Participants that, in an emergency, will not be able to deliver a magnetic tape to DTC before the appropriate Cutoff Time are responsible for making other arrangements for backup in case of modem or telephone equipment failures.

Participants should realize that when using CCF-II to submit transactions to DTC, they are bound by computer and data communications equipment availability at their site. DTC can not afford to delay its entire processing cycle in order to accommodate equipment failures at any participant site. It is strongly suggested that all users maintain redundant CCF-II equipment (computers, communication controllers, modems, telephone lines, etc.).

IN NO EVENT will DTC accept ANY responsibility for a participant's inability to submit transactions.

8.1   CCF and CCF-II Backup Procedure Form

CCF and CCF-II Backup Procedure Form

CCF/CCF-II Backup Procedure   job = CCFICMB1

Date: _____

Participant/Sign-on Number _____

Participant/User Name _____

Participant Contact _____

Phone Number: (   ) _____

Scheduler Overrides

DFUNC _____   (Transaction name eg. TRAC or AFFC)

PARTID _____   (Participant Number)

LRECL _____   (Input Record Length)

LRCL   _____   (Ouput Record Length)

TRANID _____   (Transmission Number)

Example: CCFICMB1,DFUNC=TRAC,PARTID=9999,LRECL=807,LRCL=847,TRANID=0001

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