



CF2/MQ Transmission Guides

5.15: SLRBLC: Function User's Guide

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Document History

03/25/14

The following changes were made to bring the existing document up to current standards.

Revised CCF Header Record description.

Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.

Revised CF2 Header and Trailer Records

Changed CCF-II references to read CF2.

Identified existing CF2 HDR and TRL Record Format as NDM specific.

Corrected "TLR" in Field Description (position 1) to read "TRL".

Added (0001) to Field Description (position 56).

Expanded Filler (position 60) from 15 to ???

Removed Sequence Number field (position 75).

Added FTP specific CF2 Header and Trailer Record Format.

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1. The SLRBLC Function

1.1 Overview

In general, the "Stock Loan/Repo Composite Closing Balances" (SLRBLC) function enables all DTC Participants to access information concerning the composite balances by security of their Stock Loan and Repo accounts at DTC. The records will be generated for all eligible Participants that have an account balance, and will include data for those accounts that contain a net zero balance.

1.2 Availability

SLRBLC will generally be available from 10:00 P.M. until approximately 5:00 P.M. the next DTC business day.

2. Header and Trailer Records

2.1 The CCF Header Record

NDM users executing NDMDTF01, NDMDTFGP, or NDMDTFSP will receive the following CCF Header record.

The CCF header record's format is as follows:

| CCF Header Record Format | | | | |
|--------------------------|--------|-----------|---------------------|--|
| Position | Length | Format | Field Name | Field Description |
| 1 | 6 | Character | Data Type Requested | "SLRBLC" |
| 7 | 6 | Character | Data Type Created | "SLRBLC" |
| 13 | 8 | Character | Creation Date | Date of data (MM/DD/YY). |
| 21 | 8 | Character | Spool Date | DTC data load date (MM/DD/YY). |
| 29 | 8 | Character | Load Time | DTC data load time (HH:MM:SS). |
| 37 | 2 | Binary | Record Size | Size of each data record. |
| 39 | 4 | Binary | Block Count | Number of data blocks input to CCFDTFDB. |
| 43 | 4 | Binary | Record Count | Number of data records. |
| 47 | ??? | Character | Filler | DTC use only. Do not use. |

2.2 The CF2 Header and Trailer Records

The CF2 Header and Trailer records come in two different formats; NDM and FTP.

NOTE that the Header and Trailer records are identical except for the first and last field of each record.

2.2.1 NDM – CF2 Header and Trailer Records

NDM users executing NDMDTF02 or NDMDTFGH will receive the following:

| CF2 Header and Trailer Record Format - NDM | | | | |
|--|--------|-----------|----------------------|---|
| Position | Length | Format | Field Name | Field Description |
| 1 | 3 | Character | Record ID | "HDR" or "TRL" |
| 4 | 4 | Character | Signon ID | Signon ID |
| 8 | 6 | Character | Data Type Requested | "SLRBLC" |
| 14 | 6 | Character | Data Type Created | "SLRBLC" |
| 20 | 8 | Character | Creation Date | Data Creation Date (MM/DD/YY) |
| 28 | 8 | Character | Spool Date | Data Load Date (MM/DD/YY) |
| 36 | 8 | Character | Load Time | Data Load Time (HH:MM:SS) |
| 44 | 4 | Numeric | Record Length | Record Length of data requested |
| 48 | 8 | Numeric | Record Count | Number of data records in file. |
| 56 | 4 | Numeric | 80-Byte Record Count | Number of 80-byte records per data type requested. (0001) |
| 60 | ??? | Character | Filler | DTC use only. Do not use. |

2.2.2 FTP - CF2 Header and Trailer Records

FTP users will get the following:

| CF2 Header and Trailer Record Format - FTP | | | | |
|--|--------|-----------|----------------------|---|
| Position | Length | Format | Field Name | Field Description |
| 1 | 3 | Character | Record ID | "HDR" or "TRL" |
| 4 | 8 | Character | Sign-on ID | Sign-on ID |
| 12 | 6 | Character | Data Type Requested | "SLRBLC" |
| 18 | 6 | Character | Data Type Created | "SLRBLC" |
| 24 | 8 | Character | Creation Date | Data Creation Date (MM/DD/YY) |
| 32 | 8 | Character | Spool Date | Data Load Date (MM/DD/YY) |
| 40 | 8 | Character | Load Time | Data Load Time (HH:MM:SS) |
| 48 | 4 | Numeric | Record Length | Record Length of data requested |
| 52 | 8 | Numeric | Record Count | Number of data records in file. |
| 60 | 4 | Numeric | 80-Byte Record Count | Number of 80-byte records per data type requested. (0001) |
| 64 | ??? | Character | Filler | DTC use only. Do not use. |

3. The SLRBLC Data Record

The remaining records on the file will be SLRBLC Data Records.

The records are composed of two portions a universal 26-byte segment which is attached to the front of each Data Record, and the actual Data Record itself.

| Position | Length | Format | Field Name | Field Description |
|----------|--------|-----------|----------------------------|--|
| 1 | 1 | Character | Feedback Indicator | Indicates record is in new format. A constant "*". |
| 2 | 1 | Character | Test/ Production Indicator | For this function a constant "P". |
| 3 | 6 | Character | Record Type | For this function a constant "SLRBLC". |
| 9 | 2 | Numeric | Record Suffix | For this function a constant "00". |
| 11 | 2 | Numeric | Version Number | Data format version. With this release a constant "01". |
| 13 | 6 | Character | User Reference Number | For this function, a constant spaces. |
| 19 | 8 | Character | Participant ID | The Participant or other entity for whom this data is created for. |
| 27 | 9 | Character | CUSIP | CUSIP Number |
| 36 | 1 | Character | Security Issue Type | "1" = Stock "5" = Corporate Bond "7" = Muni Bond |
| 37 | 3 | Character | Security Sub-Issue Type | "000" = Default. No sub-issue type "120" = Preferred Commercial Paper (CP) "220" = Muni VRDO/CP "330" = Muni CP "502" = Bankers Acceptance (BA) "504" = Institutional Certificate of Deposit (CD) "510" = Interest at Maturity (IAM) CP "520" = Discount CP "525" = Corporate CP |

| Position | Length | Format | Field Name | Field Description |
|----------|--------|---------|-------------------------------|--|
| | | | | "526" = Corporate VRDO/CP "530" = Medium Term Note (MTN) "531" = Deposit Note "532" = Medium Term Bank Note "540" = Collateralized Mortgage Obligation (CMO) "541" = Asset Backed Security "550" = Short Term Bank Note "560" = Discount Note |
| 40 | 13 | Numeric | Stock Loan Composite Position | Share quantity (signed) expressed in units of 1. If no position the field is set to high-values |
| 53 | 13 | Numeric | Repo Composite Position | Share quantity (signed) expressed in units of 1. If no position the field is set to high-values. |