



CF2/MQ Transmission Guides

5.13 PARTPO: Function User's Guide

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Document History

03/31/09	As a result of the Options Symbology Initiative (OSI), new fields are added to PPO record starting position 211 through 239 (pages 6-9). After February 12, 2010, old fields (Trading Symbol, Expiration Date and Exercise Price) will not be populated any more.
07/14/14	<p>The following changes were made to bring the existing document up to current standards.</p> <ul style="list-style-type: none">Added CCF Header Record description.Revised CF2 Header and Trailer Records<ul style="list-style-type: none">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 Overview

A User may use the PARTPO function in order to receive DTC Participant Account Return Payment Order Transaction information.

When using the PARTPO function, the User will receive a series of machine-readable records. Each record corresponds to a Payment Order transaction which has updated a Participant's account balance.

The PARTPO function consists of Payment Orders available for return transmission, at the end of daily settlement processing. The PARTPO transmission contains all original and reclaim Security Payment Order (SPO) and Premium Payment Order (PPO) transactions that have been processed by DTC's Settlement System during the business day.

The information received via the PARTPO function may be used to automate the updating of a User's files and verification of the daily transaction processing sent by the User to DTC.

1.1 Scheduling Use of PARTPO

PARTPO will generally be available from 3:45 P.M. through 11:45 A.M. the following 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:

CCF Header Record Format				
Position	Length	Format	Field Name	Field Description
1	6	Character	Data Type Requested	Value "PARTPO".
7	6	Character	Data Type Created	Value "PARTPO".
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	Value "PARTPO".
14	6	Character	Data Type Created	Value "PARTPO".
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	15	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

CF2 Header and Trailer Record Format - FTP				
Position	Length	Format	Field Name	Field Description
12	6	Character	Data Type Requested	Value "PARTPO".
18	6	Character	Data Type Created	Value "PARTPO".
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 Transaction Detail Records

The remaining records on the file are PARTPO transaction detail records. The two types of data records are SPO Transactions and PPO Transactions. Formats for these record types follow in respective order.

3.1 SPO Transaction Detail Record

The SPO Transaction Detail record contains detailed information regarding each Security Payment Order transaction. The following is a description of the detail records for Security Payment Orders.

SPO TRANSACTION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
1	1	Character	Payee/Payor Code	Indicates whether the recipient of this SPO transaction detail record is the Payee or Payor Participant: 1 = Payee Participant is the recipient; 2 = Payor Participant is the recipient.
2	1	Character	Filler	DTC use only. Must be initialized to spaces.
3	4	Character	Payee Participant Number	The DTC identification number of the originating Participant (right justified, left zero filled).
7	3	Character	Filler	DTC use only. Must be initialized to spaces.
10	9	Character	CUSIP Number	The unique nine character identification number assigned to the security being traded.
19	1	Character	Filler	DTC use only. Must be initialized to space.
20	4	Character	Payor Participant Number	The DTC identification number of the payor Participant (right justified, left zero filled).
24	5	Character	Filler	DTC use only. Must be initialized to spaces.
29	7	Numeric	Filler	DTC use only. Must be initialized to zeroes.
36	2	Character	Filler	DTC use only. Must be initialized to spaces.
38	12	Numeric	Dollar Amount	Format PIC <i>S9(10) V9(2)</i> . The amount of money involved in this SPO transaction.

SPO TRANSACTION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
50	2	Character	Reason Code	The DTC defined reason (for payment) code. Valid SPO reason codes are: S0 = SPO Mark to Market; S1 = SPO Mark to Market Reclaim; S2 = SPO Due Bill Redemptions; S3 = SPO Due Bill Redemptions Reclaim; S4 = SPO Mark to Market/Fail; S5 = SPO Mark to Market/Fail Reclaim; S6 = SPO Buy in/Pair Off; S7 = SPO Buy in/Pair Off Reclaim; S8 = SPO Fail Pair Off; S9 = SPO Fail Pair Off Reclaim.
52	2	Numeric	Activity Code	The DTC generated code "78" identifying an SPO activity.
54	2	Character	Filler	DTC use only. Must be initialized to spaces.
56	7	Numeric	New Price	Format PIC S9(5) V9(2). The new price per share (after the price change).
63	2	Character	Filler	DTC use only. Must be initialized to spaces.
65	10	Numeric	Adjustments	Format PIC S9(8) V9(2). Any adjustments to the Amount field.
75	6	Character	Contract Date	The date of the contract (MMDDYY).
81	2	Character	Filler	DTC use only. Must be initialized to spaces.
83	7	Numeric	Old Price	Format PIC S9(5) V9(2). The original price per share.
90	30	Character	Security Description	DTC's description for the security being traded.
120	9	Numeric	Share Quantity	The number of shares involved in the Stock Loan transaction, in units of 1.
129	21	Character	Filler	DTC use only. Must be initialized to spaces.
150	60	Character	Comments	Additional comments describing this SPO transaction. If this is a reclaim this field may contain the reason for reclaim. It may also contain third party information.
210	1	Character	Settlement Code	S = Same Day Funds Settlement
211	30	Character	Filler	DTC use only. Must be initialized to spaces.

3.2 PPO Transaction Detail Record

The PPO Transaction Detail record contains detailed information regarding a Premium Payment Order transaction. The following is a description of the detail records for Premium Payment orders.

Please Note - For the Options Symbology Initiative (OSI), which will become effective on February 12, 2010, DTC will use existing filler, beginning on position 214 and ending on position 239, for the new extended format of the fields affected by OSI. During the migration period, both sets of fields, the original and new OSI extended fields, will be populated. Participants should program to receive the new extended data by February 12, 2010, when data in the original fields will be redefined as filler and populated with spaces or zeroes as indicated below.

PPO TRANSACTION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
1	1	Character	Payee/Payor Code	Indicates whether the recipient of this PPO transaction 1 record is the Payee or Payor Participant: 1 = Payee Participant is the recipient 2 = Payor Participant is the recipient
2	1	Character	Filler	DTC use only. Must be initialized to space.
3	4	Character	Payee Participant Number	The DTC identification number of the originating Participant (right justified, left zero filled).
7	3	Character	Filler	DTC use only. Must be initialized to spaces.
10	5	Character	Trading Symbol	The trading symbol for the Option. Note: As a result of the Options Symbology Initiative (OSI), effective February 12, 2010, this field will be redefined as filler and populated with spaces. Participants should program to receive the new OSI extended data from the following field: Option Symbol Extended, Pos 214, Len 6, Format Character.

PPO TRANSACTION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
15	4	Character	Expiration Date	Expiration date (MMYY) for the Option. Note: As a result of the Options Symbology Initiative (OSI), effective February 12, 2010, this field will be redefined as filler and will be populated with spaces. Participants should program to receive the new OSI extended data from the following field: Expiration Date Extended, Pos 220, Len 8, Format CCYYMMDD.
19	1	Character	Filler	DTC use only. Must be initialized to space.
20	4	Character	Payor Participant Number	The DTC identification number of the payor Participant (right justified, left zero filled).
24	5	Character	Filler	DTC use only. Must be initialized to spaces.
29	5	Numeric	Number of Contracts	The number of Option contracts involved in this transaction.
34	1	Character	Receipt /Release	1 = Receipt; 2 = Release.
35	1	Character	Put/Call	1 = Put; 2 = Call.
36	2	Character	Filler	DTC use only. Must be initialized to spaces.
38	12	Numeric	Dollar Amount	Format PIC S9(10) V9(2). The amount of money involved in this PPO transaction.
50	2	Character	Reason Code	The DTC-defined reason (for payment) code. Valid PPO reason codes are: PO = PPO Options Premium Payment - Put; P1 = PPO Options Premium - Put Reclaim; P2 = PPO Options Premium Payment - Call; P3 = PPO Options Premium - Call Reclaim.
52	2	Numeric	Activity Code	The DTC generated code "82" identifying a PPO activity.
54	2	Character	Filler	DTC use only. Must be initialized to spaces.

PPO TRANSACTION DETAIL RECORD FORMAT				
POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
56	7	Numeric	Exercise Price	Format PIC S9(5) V9(2). The price at which the Option can be exercised. Note: As a result of the Options Symbology Initiative (OSI), effective February 12, 2010, this field will be populated with zeroes. Participants should program to receive the new OSI extended data from the following field: Exercise Price Extended, Pos 228, Len 12, Format S9(6)V9(6).
63	1	Character	Open/Close Code	0 = PPO Opening Writing; 1 = PPO Closing Purchase.
64	2	Character	Filler	DTC use only. Must be initialized to spaces.
66	2	Character	Cross Reference Line Number	The cross-reference line number as it relates to the Depository Release or Receipt of Deposit on the OCC form.
68	7	Character	Filler	DTC use only. Must be initialized to spaces.
75	6	Character	Cross Reference Date	The cross-reference date (MMDDYY).
81	9	Character	Bearing Serial Number	The bearing serial number as it relates to the Depository Release or Receipt of Deposit on the OCC form.
90	30	Character	Bank Customer Name and Account Number	This field will not be blank if the payee is an OCC.
120	30	Character	Options Clearing Corp	OCC Member Name and Account Number. This field will not be blank if the payee is .a bank.
150	60	Character	Comments	Additional comments describing this PPO transaction. If this is a reclaim this field may contain the reason for reclaim. It may also contain third party information.
210	1	Character	Settlement Code	S = Same Day Funds Settlement
211	3	Character	Filler	Reserved for DTC future use.
214	6	Character	Option Symbol Extended	The extended symbol for the Option (previously called "Trading Symbol") Note: This field was extended, as a result of the Options Symbology Initiative (OSI).

PPO TRANSACTION DETAIL RECORD FORMAT

POSITION	LENGTH	FORMAT	FIELD NAME	FIELD DESCRIPTION
220	8	Character	Expiration Date Extended	Extended expiration date (CCYYMMDD) for the Option. Note: This field was extended, as a result of the Options Symbology Initiative (OSI).
228	12	Numeric	Exercise Price Extended	Format PIC S9(6)V9(6). The extended price at which the Option can be exercised. Note: This field was extended, as a result of the Options Initiative (OSI).
240	1	Character	Filler	Reserved for future use. Initialized to spaces.