



Securities Processing

5.10 PARTICIPANT CLOSING BALANCES (APIBAL): FUNCTION USER'S GUIDE

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DOCUMENT HISTORY

6/17/97	Modified APIBAL Record Layout. Seven byte (7) filler at position 19 broken into two separate fields: 19-22 Expanded Pledgee Bank Number, 23-25 Filler.
6/18/97	Changed Filler descriptions. Deleted i.e. reference from Factor field in APIBAL record.
3/23/99	Added rows to table in section 4.0. Reformatted whole document to CCF formats.
6/22/99	Changed APIBAL Record Format (p8) Filler length from 28 to 29.
2/7/01	Added the following rows to section 4.0; Expanded Loan Date (pos. 100); Expanded Serial Number (pos. 106), Expanded Trade Date (pos. 114), and Filler (pos. 120).
2/20/03	Document converted from WordPerfect format to MS Word.
03/19/14	<p>The following changes were made to bring the existing document up to current standards.</p> <p>Revised CCF Header Record description.</p> <p>Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.</p> <p>Revised CF2 Header and Trailer Records</p> <p>Changed CCF-II references to read CF2.</p> <p>Identified existing CF2 HDR and TRL Record Format as NDM specific.</p> <p>Corrected "TLR" in Field Description (position 1) to read "TRL".</p> <p>Added (0001) to Field Description (position 56).</p> <p>Expanded Filler (position 60) from 15 to ???</p> <p>Removed Sequence Number field (position 75).</p> <p>Added FTP specific CF2 Header and Trailer Record Format.</p>

THE APIBAL FUNCTION

A CCF or CF2 user may use the APIBAL function to receive DTC's Participant Account Return Closing Balances information.

When using the APIBAL function, the CCF or CF2 user will receive a series of machine-readable records. Each record indicates the closing balance for a specific CUSIP in one of the Participant's DTC accounts.

The APIBAL function contains Participant Account Closing Balance information. APIBAL is available for transmission to DTC participants at the beginning of the next day after the close of business.

APIBAL contains Closing Balance information from the previous business day.

The information received via the APIBAL function may be used to automate both the verification of a Participant's closing balance by CUSIP/Account and the determination of a Participant's position with DTC at the end of the previous business day.

Availability of APIBAL

APIBAL function will generally be available at approximately 1:00 A.M. the day after closing.

HEADER AND TRAILER RECORDS

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	"APIBAL"
7	6	Character	Data Type Created	"APIBAL"
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.

The CF2 Header and Trailer Records

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

NOTE

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

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	"APIBAL"
14	6	Character	Data Type Created	"APIBAL"
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.

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	"APIBAL"
18	6	Character	Data Type Created	"APIBAL"
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.

APIBAL DATA RECORDS

The remaining records on the deblocked file are APIBAL data records whose format is described below.

Position	Length	Format	Field Name	APIBAL Record Format Description
1	9	Character	CUSIP Number	CUSIP number
10	1	Binary	Account Type	<p>Account type: (binary representation)</p> <p>10 = general unpledged</p> <p>14 = general pledged</p> <p>18 = general investment</p> <p>40 = withdrawal by transfer</p> <hr/> <p>Note:</p> <p>If this field contains High Values, there is no applicable binary account type. Refer to position 33-35 for Expanded Account Type.</p>

Position	Length	Format	Field Name	APIBAL Record Format Description
11	8	Character	Record ID Key	<p>Based on EXPANDED account type. Positional breakdown is:</p> <p>EXPANDED Account Types 010 and 040: 11-18 = low values.</p> <p>EXPANDED Account Type 014: 11-12 = pledgee bank number (packed); 13-14 = low values; 15-18 = loan date in YYMMDD format (packed).</p> <p>EXPANDED Account Types 018 and 022: 11-14 = serial number denoting segregation of investment security (packed); 15-18 = low values.</p> <p>EXPANDED Account Types 026 and 028: 11-12 = zero (packed); 13-14 = low values; 15-18 = zero (packed).</p> <p>EXPANDED Account type RRG: 11-16 = Reorg Seg Sub-Account ID Format is XYYYYZ, where X = Reorg RRG Sub-account YYY = RAMS Activity Code ZZ = RAMS Sequence Number. 17-18 = low values.</p> <hr/> <p>Note: positions 11-18 are unique for a given CUSIP number and Account type.</p>
19	4	Numeric	Expanded Pledgee Bank Number	For expanded account type 14. For all other account types, initialize to zeroes.
23	3	Numeric	Filler	DTC use only. Do not use.
26	4	Packed	Trade Date	Trade date in YYMMDD format, for Investment accounts only.
30	3	Packed	Participant Number	Participant number.

Position	Length	Format	Field Name	APIBAL Record Format Description
33	3	Character	Expanded Account Type	010 = general unpledged 014 = general pledged 018 = general investment 022 = segregation 026 = called security without accrued interest 028 = called security with accrued interest 040 = withdrawal by transfer RRG = Reorg RRG Sub-account IPO = IPO Tracked Position
36	1	Character	Security Issue Type	1 = stock 5 = bond 7 = municipal bond

Position	Length	Format	Field Name	APIBAL Record Format Description
37	3	Character	Security Sub-Issue Type	<p>Amortizing sub-issue types are indicated by an asterisk, and an Amortized and Accreted Factor will appear in position 61-75 (if available)</p> <p>000 = Default. No sub-issue type.</p> <p>030 = Limited Partnership</p> <p>*040 = CMO security denominated in units or "undivided interest".</p> <p>*041 = Asset-Backed Security denominated in units or 'undivided interest'.</p> <p>*042 = Amortizing Issue not identified as a CMO or ABS, denominated in 'units' or 'undivided interest'.</p> <p>110 = American Depositary Receipt (ADR)</p> <p>120 = MMI Preferred Stock (CP-like mode)</p> <p>320 = MMI Municipal VRDO (CP-like mode)</p> <p>330 = MMI Municipal Commercial Paper (CP)</p> <p>340 = Bearer, callable Zero Coupon bond</p> <p>502 = MMI Bankers' Acceptance note (BA)</p> <p>504 = MMI Institutional Certificate of Deposit (CD)</p> <p>505 = Certificated Money Market Instrument (MMI)</p> <p>506 = Certified MMI - Periodic Payor</p> <p>510 = Interest at Maturity (IAM) CP</p> <p>520 = Discount CP</p> <p>525 = MMI Corporate CP</p> <p>526 = MMI Corporate VRDO (CP-like mode)</p> <p>530 = Medium-Term Note (MTN) issued prior to 8/15/95 and not converted to the MMI program.</p> <p>*531 = MMI Deposit Note</p> <p>*532 = MMI Medium-Term Bank Note</p> <p>*533 = MMI Medium-Term Note</p> <p>*540 = Collateralized Mortgage Obligation (CMO) or global CMO.</p> <p>*541 = Asset-Backed Security (ABS) or global ABS.</p> <p>**542 = Amortizing Issue not identified as a CMO or ABS.</p> <p>550 = MMI Short Term Bank Note</p> <p>*551 = Zero Coupon bond denominated in initial principal amount.</p> <p>560 = MMI Discount Note</p> <p>790 = Unit Investment Trust (UIT)</p>
40	1	Character	Security Settlement Type	1 = Same Day Funds Settlement.

Position	Length	Format	Field Name	APIBAL Record Format Description
41	6	Character	Last Activity Date	The date this combination of Participant/ CUSIP last had activity at DTC, in YYMMDD format.
47	13	Numeric	Share Quantity	Signed, expressed in units of 1.
60	1	Character	Fractional Shares Indicator	Space = Non-Fractional Share CUSIP F = Fractional Share CUSIP
61	14	Character	Factor	Amortized and Accredited Factor for Collateralized Mortgage obligations, Asset-Backed Securities and other Amortizing Issues that are not identified as a CMO or ABS. For all securities that are amortizing issues, this field's format is 9(2)V9(12), and it will contain a factor (if available) or zeroes if the factor is unknown. For all other Sub-issue types this field will contain spaces.
75	9	Numeric	Interest Rate	Interest rate Format = 9(03)V9(6)
84	8	Character	Maturity Date	Maturity date Format = CCYYMMDD
92	8	Numeric	Expanded Participant Number	Expanded Participant number with leading zeros.
100	6	Character	Expanded Loan Date	For expanded account type 014 loan date in YYMMDD format. For all other account types initialize to spaces
106	8	Character	Expanded Serial Number	For account types 018 & 022: Serial Number denoting segregation of investment security. For all other account types this field contains low values.
114	6	Character	Expanded Trade Date	Expanded Trade Date for investment accounts only in YYMMDD format. For all other accounts this field contains spaces.
120	1	Character	Filler	DTCC use only. Do not use.

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