Securities Processing

7.07 DEPOSITS VIA CCF-II (CF2DEP): USER'S GUIDE

SEPTEMBER 06, 2023

TABLE OF CONTENTS

DOCUMENT HISTORY

1. Version 1.1 February 24, 1993

    - Added 5 bytes of filler to Detail Record following "Share Quantity" field

    - Added extra error fields and renumbered existing error fields in "Rejected Deposit Data Record" layout (see Record layout for details)

2. Version 1.2 May 27, 1995

    - Added edit criteria for the "Deposit Activity Date" and corresponding error flags.

3. Version 2.0 October, 1995 (J. Ribalt/Y. Agard) REORG Deposits

    - Added documentation for REORG deposits

    - Added REORG deposit transaction data types 20 and 25

    - Added Rejected Deposit 20 and 25 records

    - Added deposit types for REORG deposits.
      Regular Deposits

    - Added Fractional Shares for regular deposits type 10

    - Added a fractional share indicator (col 42) to check trailer against DTC- calculated fractional shares

    - Included fractional shares in the ADT record.

4. Version 2.1 July, 1996 (JR)

    - Modified Acknowledgment Trailer Record layout description to reflect fractional shares; corrected positional length of error field

5. Reformatted August, 1997

6. Deleted all BDT references, added transmission processing status code 877 to CTL record, reorganized pages, September 1997.

7. September 01 - Added the Same Day/Next Day indicator to DEP REORG Transaction Data Record (DEP 20) and Regular DEP Transmission Data Record (DEP 10) records.

8. December 2010 - Added Regular Deposit Certificate Data Record (DEP 15). Reference number field in Regular Deposit Transaction Data Record (DEP 10) is now mandatory. Added paragraphs 4.3.2 and 6.4.2 describing input transaction and acknowledgement record for Certificate Data Record (DEP 15). Error flag #18 was added and error flags #5 and #8 updated in acknowledgment Regular Deposit record (DEP 10).

9. July 2011 - Reference number field in Reorg Deposit Transaction Data Record (DEP 20) is now mandatory. Added Registration field to Reorg Certificate Record (DEP 25). Error flag #18 was added in acknowledgment Reorg Deposit record (DEP 20). Value „1" means that mandatory reference number was not specified.

10. August 2023 – Reformatted document to fit the current template.

CCF-II OVERVIEW

DTC's Computer-to-Computer Facility II (CCF-II) is a medium that enables the transmission of data back and forth between the Depository Trust & Clearing Corporation and its Participants and users. Users transmit data to DTC (transmission file) and then receive data in reply (acknowledgment file).

CCF-II transmissions to and from DTC use one of the following:

- IBM Remote Job Entry (RJE) software

- IBM Remote Job Entry/System Network Architecture (RJE/SNA) software

- Systems Center Network Data Mover (NDM) software.

To transmit data to DTC via CCF-II, it is necessary to perform the following steps:

1. Prepare an input transaction file in the DTC-specified format

2. Execute RJE-based JCL

3. Transmit the file to DTC's computer system.

After the transmission has been completed, DTC edits the input transmission file and returns an acknowledgment file to the user. This file indicates the status of the transmission and any errors that may have been detected in the input transmission.

Objectives of This Chapter

The objectives of this chapter are to give information about:

- The Deposits via CCF-II (CF2DEP) function

- The format of required information records.

Transmitting Transactions to DTC

To transmit data to DTC via CCF-II, it is necessary to prepare JCL as specified in any of the following User Guides:

- CCF-II/RJE User's Guide

- RJE System Network Architecture User's Guide

- Network Data Mover via CCF-II User's Guide

For a fuller understanding of specific JCL requirements, please consult the RJE, RJE/SNA, or NDM User Guides.

After creating a file of input transactions in the appropriate RJE, RJE/SNA, or NDM format, Users transmit the DTC-specified JCL in order to initiate a job within DTC's computer system. DTC then edits the input file records and transmits back to Users any records that are in error. Valid transactions are processed as long as no "severe" errors are detected.

In order to indicate the CCF-II function to be processed, JCL must include the following generic procedure name and overriding parameter:

Procedure name   RJE*xxxxx*, RJES*xxxx*, or NDM*xxxxx* FUNC=*yyyyyy*
Overriding parameter

RJE*xxxxx*   =   DTC's CCF-II/RJE processing procedure; *xxxxx* is the suffix referring to the
                              transmitted function

RJES*xxxx*   =   DTC's CCF-II/RJE/SNA processing procedure; *xxxx* is the suffix referring to the
                              transmitted function

NDM*xxxxx*   =   DTC's CCF-II/NDM processing procedure; *xxxxx* is the suffix referring to the
                              transmitted function

yyyyyy   =   the name of the CCF-II function being transmitted

CF2DEP FUNCTION: INTRODUCTION

This document describes DTC's CF2DEP function, used for transmission of DTC deposit transactions via DTC's Computer-to-Computer Facility II (CCF-II). CCF-II is described in *CCF-II System User's Guide*, available from DTC. It is recommended that Users be familiar not only with that guide, but also with DTC's operating procedures and computer operations in general, before reading this document. Appendix B of this document contains a summary of the CCF-II system.

The information in this document reflects Release I of the CCF-II software.

System Overview

CCF-II users can use the CF2DEP function to transmit deposit input information records to DTC and to receive responses indicating any errors that may have been detected in the input transmission. Users that consider any particular input transmission to be critical are advised to prepare procedures to be used when CCF-II is unavailable. For information on this, see Backup for CCF-II.

CF2DEP Transmission Cutoff Schedule

Participants can use the CF2DEP function for all deposit input instructions as often as necessary, subject to the cutoff time of 8:00 p.m. (Eastern time).

Note:

- Transactions that begin after the cutoff time will be rejected without further processing.

- If the cutoff time is reached during an input transmission, the transmission will not be accepted.

Initiating a CF2DEP Transmission

In order to initiate a CF2DEP transmission, it is necessary to transmit to DTC appropriate JCL, either RJE-, RJE/SNA-, or NDM-based. For further information on JCL requirements, please consult on of the following: *CCF-II/RJE User's Guide, RJE System Network Architecture User's Guide*, or *Network Data Mover via CCF-II User's Guide*. These guides are available from DTC.

CF2DEP Transmission and Acknowledgment Files

The characteristics of CF2DEP transmission and acknowledgment files are described below:

Transmission Files

CF2DEP transmission files consist of 250-character records.

- When transmission takes place via CCF-II/NDM or RJE/SNA, the actual CF2DEP 250-character records are transmitted to DTC.

- When a CF2DEP file is transmitted via CCF-II/RJE, it arrives at DTC in 80-byte card-image format, transmitted in four card images per record. DTC reformats the card images into the 250- byte record required for edit processing.

Acknowledgment Files

CF2DEP acknowledgment files consist of 300-character records.

- When an acknowledgment is transmitted via CCF-II/NDM, the actual CF2DEP 300-character records are transmitted to the User.

- When an acknowledgment is transmitted via CCF-II/RJE, it is reformatted from the 300-character format into the 80-byte card- image format. DTC then transmits to the User five card images per CF2DEP acknowledgment record.

- When an acknowledgment is transmitted via CCF-II/RJE/SNA, it is converted from the 300-character format reformatted into 255- byte format. DTC then transmits to the User two records per CF2DEP acknowledgment record.

All CF2DEP record-format descriptions in this document pertain to the 250-byte and 300-byte records. For further information on RJE card-image record formats, see the *CCF-II/RJE User's Guide*, available from DTC.

Testing the CF2DEP Function

Users can specify whether a transmission is for test or production purposes by specifying T or P in the processing option field of the Transmission Header Record. (See Transmission Header Record (HDR) DTC has created the Test option in order to facilitate development of CCF-II functions in Participants' computer systems.

Test. The Test option applies to "No Deposit Instruction" transactions that affect Participant accounts. Such transactions are listed at DTC, and are returned to Participants if invalid. "Test" listings are available from DTC upon request.

Production. The Production option applies to all deposit transactions that comply with CF2DEP edit criteria, are deemed fully valid, and affect Participants' accounts.

TRANSMISSION FILE (INPUT)

The CCF-II Deposit Instructions Input file consists of four different types of records. The first two records and the last record on the input file–Security, Header and Trailer–are for control purposes only. The remaining Data record–one of three possible types–contains the specific CF2DEP transactions.

The six records, three control records and three types of data records, together with the basic rules for processing within the CCF-II system, are described in the following subsections, 3.1, 3.2 and 3.3:

Transmission Records

An input instruction file consists of:

- A CCF-II Transmission Security Record (PSW) and a Transmission Header Record (HDR)–numbers 1 and 2 in the following list;

- A data record, either Deposit Input Transaction Data Record (DEP) with optional Deposit Certificate Data Record (DEP 15); or REORG Deposit Input Transaction Data Record (DEP 20) plus REORG Deposit Certificate Data Record (DEP 25)–numbers 3, 4, 5 and 6 in the following list

- Transmission Trailer Record (TLR)–number 7 in the following list:

1. **CCF-II Transmission Security Record (PSW)** specifies the transmitter's sign-on ID and legitimate password, together with the unique identifying number of the transmission. The Security (PSW) record must be the first record in the file, but is considered a CCF-II record rather than a CF2DEP transmission record. Since this record is for security purposes only, it is not returned in DTC's acknowledgment file.

2. **Transmission Header Record (HDR)** identifies the transmitter of the Deposit Input transaction and also identifies the transmission uniquely as one not previously transmitted. The Header Record must be the first record in the CF2DEP transmission file, but is not to be included in record count tabulations.

3. **Deposit Input Transaction Data Record (DEP 10)** contains detailed information regarding each DEP transaction. It may be followed by one or more type 15 Certificate records which are not mandatory.

4. **Deposit Certificate Data Record (DEP 15)** contains detailed information regarding each certificate as it relates to each deposit. The Deposit Certificate record is a type 15 record and is optional. DTC accepts up to twenty (20) Certificate type 15 records in a deposit transaction grouping.

5. **REORG Deposit Input Transaction Data Record (DEP 20)** contains all detailed information regarding each REORG DEP transaction. The REORG DEP data record is a type 20 record and must always be followed by one or more type 25 REORG Certificate records.

6. **REORG Deposit Certificate Data Record (DEP 25)** contains detailed information regarding each certificate as it relates to each REORG deposit. The REORG Deposit Certificate record is a type 25 record and is mandatory for each REORG Deposit (type 20) record. DTC accepts up to twenty (20) REORG Certificate type 25 records in a REORG transaction grouping.

7. **Transmission Trailer Record (TLR)** contains control information for all CF2DEP transactions in a transmission. The TLR record must be included as the last record of the transmission; however it is not to be included in record count tabulations. Totals appearing in the Trailer Record are verified by DTC. If a Trailer Record is transmitted as anything other than the last record of a transmission, DTC cancels the entire transmission.

Transmission Editing

There are four basic levels of CF2DEP transmission file error editing:

Security Error. A security error causes an entire transmission file to be refused. This happens when the security (PSW) record fails to properly identify the transmitter to DTC's CCF-II system. When a security error is detected, the acknowledgment file contains a Single Error (ERR) Record.

Header Error. A header error causes the remainder of a transmission file to be refused. If the Header (HDR) Record fails to properly identify the transmission, that is, if the TranID is invalid, or if it contains other edit errors, the transmission is refused. When a header error is detected, the acknowledgment file contains only three records: the Control (CTL) Record, the rejected Header Record (HDR), and the Audit Record (ADT).

Severe Error. Any of the following severe errors cause an entire CF2DEP transmission to be cancelled. All records are returned unaccepted, but as much editing as possible will have been done, and error flags are set to provide the transmitter with maximum acknowledgment information. Severe errors are any of the following:

• The transmission was received after the cutoff time (8:00 p.m.).

• The transmission contains an invalid record type; that is, other than PSW, HDR, 10, 15, 20, 25, or TLR.

• A record sequence error has been detected; for example, the last record is not TLR.

• A numeric trailer record field contains non-numeric data

• A trailer record total does not match the DTC-calculated total for all records received. This occurs if either the trailer record total is incorrect or if the corresponding field in any data record contains non-numeric data.

Edit Error. A transaction edit error causes a transaction to be rejected. Provided that there is no security, header, or severe errors, DTC accepts and processes all CF2DEP transactions that are deemed valid. A more detailed discussion of transaction edit errors follows in Transaction Editing.

Transaction Editing

The CCF-II Deposit Input Instruction system accepts one data record for each DEP transaction. An edit error in any transaction causes that transaction to be rejected. Deposit record (type 10 or 20) together with following Certificate records (type 15 or 25) are treated as one transaction. Edit error found in any record causes the whole group of records to be rejected.

If any of the following edit errors occur, the DEP transaction is rejected and the returned acknowledgment record contains appropriate error flags. An edit error occurs when:

• A field contains invalid data.

• A field is not properly formatted, for example, non-numeric data in a numeric field.

• Mandatory field is not populated.

• An unused field is not properly initialized (see Transmission Record Formats).

• Error was found in one record of the 10-15 or 20-25 group of records.

TRANSMISSION RECORD FORMATS

Input transmission record formats are described in the following subsections.

To ensure that standard CCF-II editing criteria are followed, it is important to observe the following:

Numeric Fields: Right aligned with leading zeroes; numeric data only; if blank, initialize to zeroes.

Character Fields: Left aligned with trailing spaces; if blank initialize to spaces.

Failure to observe these rules causes a record to be rejected.

Please ensure that all fields that are not used (optional, reserved, not allowed) are initialized as described above. Any such field that contains low values is considered an edit error and results in the rejection of the record.

Note

All "Filler" fields are for DTC use only and must not be used.

Transmission Security Report (PSW)

The CCF-II Security Record transmitted to DTC introduces and identifies the transmitter to the CCF-II system. This is done via the Signon ID and Password, which must always be valid and up to date. Where security is a consideration at a User's site, that record can be linked in a series in front of the data file from another source.

The Security record is for input purposes only and is therefore not returned in DTC's acknowledgment file. The format is described below:

Position	Length	Format	Field Name	Description
			CCF-II Transmission Security Record Format	
1	3	Character	Record Type	Must contain value "PSW".
4	6	Character	Signon ID	*aaaaaa* valid DTC Participant number *Gaaaaa* group user ID **Note:** Left aligned with trailing spaces
10	6	Character	Password	Valid password, obtainable from DTC's Participant Interface Planning group.
16	6	Character	Activity Type	CF2DEP
22	3	Numeric	Transmission ID	*nnn* Unique transmission identifier; must agree with entry in TranID field in HDR record (page 12).
25	226	Character	Filler	DTC use only; do not use.

Transmission Header Record (HDR)

The CF2DEP Header Record is considered the first record in the Deposit (input) Instruction file. The format is shown below.

Position	Length	Format	Field Name	Description
**Transmission Header Record (HDR)–Format**
1	3	Character	Record Type	HDR
4	8	Character	Signon ID	Identifier of transmitting agent; always 4 spaces, followed by: *nnnn* for Participant *Gxxx* for group user
12	2	Character	Individual User (Signon Department)	For future use; fill with spaces or zeroes.
14	6	Character	Filler	DTC use only; do not use.
20	6	Numeric	Process Date	*mmddyy* date the transmission is sent to DTC.
26	6	Character	Activity Type	CF2DEP
32	3	Numeric	Transmission ID Number	*nnn* unique non-zero numeric identifier of each transmission initiated by same sign-on ID.
35	1	Character	Transmission Option	A = new transmission
36	1	Character	Processing Option	Test/production indicator T test P production
37	10	Numeric	Header Record's Error Flags	Ten 1-byte fields; enter zeroes on input **Note:** These flags may be used in the output acknowledgment file to indicate error type and severity (see CCF-II Acknowledgment Error Record (ERR)).
47	254	Character	Filler	DTC use only; do not use.

Regular DEP Transaction Data Record (DEP 10, DEP 15)

The regular DEP Transaction Data Record consists of two types of records of 250 characters each. The first record is the Deposit Data Record (DEP 10), followed by one or more Deposit Certificate records (DEP 15). Record type 15 is not mandatory; Deposit record type 10 may be specified without following type 15 records. Up to 20 Certificate Records may be specified for single deposit record. Number of Certificate Records DEP 15 must match the number specified in „Number of Certificates" field (pos 44) of the corresponding Deposit record DEP 10. The sum of denominations in all Certificate Records must equal to share quantity (pos 23) in the corresponding Deposit record. These records are described below in Sections 4.3.1 and 4.3.2 respectively.

Regular DEP Transaction Data Record (DEP 10)

Regular DEP Transmission Data Record (DEP 10) Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	2	Character	Record Type	10 = data record
3	8	Numeric	Participant/Depository Facility	8-digit identifier of DTC Participant/depository facility submitting the deposit instruction
11	2	Numeric	Filler	DTC use only; do not use.
13	9	Character	CUSIP Number	9-character issue identifier
22	1	Numeric	Filler	DTC use only; do not use.
23	13	Numeric	Share Quantity	9(13) quantity of shares per deposit instruction If this record type 10 is followed by one or more Certificate records type 15, value in this field must be equal to the sum of denominations from Certificate Records.
36	5	Numeric	Fractional Share Quantity	9(05) quantity of fractional shares per deposit instruction; enter zeroes if not used.
41	3	Character	Deposit Type	Valid 3-digit deposit type; see Appendix A. Deposit Types.
44	5	Numeric	Number of Certificates	(Optional if Certificate Records type 15 not supplied; Mandatory if Certificate Records follow) Total number of certificates included in this DEP instruction. Zeroes if not used. If this record type 10 is followed by Certificate Records type 15, value in this field must be equal to the number of Certificate Records.
49	15	Character	Reference Number	(Mandatory) Unique Participant-assigned customer identifier. Record will be rejected if this field contains spaces.
64	8	Numeric	Participant Number	(Only if Deposit Type entry = 003, 008, 013, 016, 019, 021, or 022) 8-digit depositing Participant identifier Otherwise, enter zeroes.

				Regular DEP Transmission Data Record (DEP 10) Format
Position	**Length**	**Format**	**Field Name**	**Description**
72	8	Numeric	ADR Transfer Number	(Optional) 9(08) American Depository Receipt Number; Zeroes if not used
80	8	Numeric	Deposit Activity Date	*mmddccyy* date when the physical certificates will be received at DTC and the Participant position will be credited; must equal date of transmission or future business day date.
88	4	Numeric	Branch Number	(Optional) Participant branch submitting the deposit; zeroes if not used.
92	3	Numeric	Record Sequence Number	(Optional) number used to link this record with other records depositing certificates with the same CUSIP number, Participant number and deposit type; zeroes if not used.
95	12	Character	Certificate # 1	(Optional) number of the first certificate; spaces if not used.
107	12	Character	Certificate # 2	(Optional) number of the second certificate; spaces if not used.
119	12	Character	Certificate # 3	(Optional) number of the third certificate; spaces if not used.
131	12	Character	Certificate # 4	(Optional) number of the fourth certificate; spaces if not used.
143	12	Character	Certificate # 5	(Optional) number of the fifth certificate; spaces if not used.
155	12	Character	Certificate # 6	(Optional) number of the sixth certificate; spaces if not used.
167	12	Character	Certificate # 7	(Optional) number of the seventh certificate; spaces if not used.
179	12	Character	Certificate # 8	(Optional) number of the eighth certificate; spaces if not used.
191	12	Character	Certificate # 9	(Optional) number of the ninth certificate; spaces if not used.
203	12	Character	Certificate # 10	(Optional) number of the tenth certificate; spaces if not used.
215	1	Character	Same Day/Next Day indicator	Optional field: "N"; indicates Next Day Processing. All other values will be treated as Same Day.
216	1	Character	OFAC Indicator	If Deposit Expectancy File Required "Y" = OFAC Confirmation Indicator
217	34	Character	Filler	DTC Use Only: Do Not Use

Regular DEP Certificate Record (DEP 15)

Position	Length	Format	Field Name	Description
			Regular DEP Certificate Record (DEP 15) Format	
1	2	Character	Record Type	15 = Certificate record
3	8	Numeric	Participant/Depository Facility	8-digit identifier of DTC Participant/depository facility submitting the deposit instruction
11	2	Numeric	Filler	DTC use only; do not use.
13	9	Character	CUSIP Number	9-character issue identifier
22	1	Numeric	Filler	DTC use only; do not use.
23	5	Character	Certificate Prefix	Prefix of certificate associated with deposit
28	7	Character	Certificate Number	Number of certificate associated with deposit
35	13	Numeric	Certificate Denomination	9(13) Denomination of a certificate
48	5	Numeric	Fractional Denomination	9(5) Fractional denomination of a certificate; for future use. Enter zeroes.
53	30	Character	Registration	First line of registration.
83	168	Character	Filler	DTC Use Only: Do Not Use

DEP REORG Transaction Data Record (DEP 20, 25)

The DEP REORG Transaction Data Record consists of two types of record, of 250 characters each. The first record is the REORG Data Record (DEP 20), followed by one or more REORG certificate records (DEP 25). These records are described below in Sections 4.4.1 and 4.4.2 respectively.

DEP REORG Transaction Data Record (DEP 20)

DEP REORG Transaction Data Record (DEP 20) Format

Position	Length	Format	Field Name	Description
1	2	Character	Record Type	20　　= data record
3	8	Numeric	Participant/Depository Facility Number	3-digit identifier of DTC Participant/depository facility submitting the deposit instruction
11	2	Numeric	Filler	DTC use only; do not use.
13	9	Character	CUSIP Number	9-character issue identifier
22	1	Numeric	Filler	DTC use only; do not use.
23	13	Numeric	Share Quantity	9(13) quantity of shares per deposit instruction
36	5	Numeric	Fractional Share Quantity	Zeroes **Note:** This field, for quantity of fractional shares, is for future use.
41	3	Character	Deposit Type	Valid 3-digit deposit type; see Appendix A. Deposit Types.
44	5	Numeric	Number of Certificates	9(05) total number of REORG type 25 certificates included in this DEP instruction.
49	15	Character	Reference Number	(Mandatory) Unique Participant-assigned customer identifier. Record will be rejected if this field contains spaces.
64	8	Numeric	Participant Number	Zeroes **Note:** This field, for depositing Participant identifier, is for future use.
72	8	Numeric	ADR Transfer Number	(Optional) 9(08) American Depository Receipt number; zeroes if not used.
80	8	Numeric	Deposit Activity Date	*mmddccyy*　　date when the physical certificates will be received at DTC and the Participant's position will be credited; must equal date of transmission or future business date.

all: **DEP REORG Transaction Data Record (DEP 20) Format**

Position	Length	Format	Field Name	Description
88	4	Numeric	Branch Number	(Optional) Number of Participant's branch submitting the deposit; zeroes if not used.
92	3	Numeric	Filler	DTC use only; do not use.
95	8	Numeric	RIPS Redemption Date	Required if Deposit Type entry = 26, 27, or 28 *ccyymmdd* REORG Redemption date for partial calls **Note:** Optional for other deposit types; zeroes if not used.
103	3	Numeric	Next Coupon Number	Required if Deposit Type entry = 25 or 28 (REORG bearers) 9(03) next coupon number to be clipped **Note:** Optional for other deposit types; zeroes if not used.
105	1	Character	Same Day/Next Day indicator	Optional field: "N"; indicates Next Day Processing. All other values will be treated as Same Day.
106	144	Character	Filler	DTC use only; do not use.
107	109	Character	Filler	DTC Use Only: Do Not Use
216	1	Character	OFAC Indicator	If Deposit Expectancy File Required "Y" = OFAC Confirmation Indicator
217	34	Character	Filler	DTC Use Only: Do Not Use

DEP REORG Certificate Record (DEP 25)

Position	Length	Format	Field Name	Description
1	2	Character	Record Type	25 = data record
3	8	Numeric	Participant/ Depository Facility Number	8-digit identifier of the DTC Participant/depository facility submitting the deposit instruction
11	2	Numeric	Filler	DTC use only; do not use.
13	9	Character	CUSIP Number	9-character issue identifier
22	1	Numeric	Filler	DTC use only; do not use.
23	5	Character	Certificate Prefix	Prefix of certificate associated with deposit
28	7	Character	Certificate Number	Number of certificate associated with deposit
35	13	Numeric	Called Quantity	Required if Deposit Type entry = 26, 27, or 28 9(13) called quantity **Note:** Optional for other deposit types; zeroes if not used.
48	13	Numeric	Certificate Denomination	9(13) denomination of a certificate
61	5	Numeric	Fractional Denomination	Fractional denomination of a certificate; for future use Enter zeroes.
66	30	Character	Registration	(Optional) First line of registration. Spaces will be accepted as valid value.
96	155	Character	Filler	DTC use only; do not use.

CF2DEP Transmission Trailer Record (TLR)

The 250-character Trailer Record described below is required as the last record of each CF2DEP transmission.

Position	Length	Format	Field Name	Description
**Transmission Trailer Record (TLR)–Format**				
1	3	Character	Record Type	TLR = trailer record
4	8	Character	Signon ID	Identifier of the deposit file transmitter; must = Signon ID entry in position 4 of header (HDR) record.
12	6	Character	Activity Type	CF2DEP
18	3	Numeric	Transmission ID Number	3-digit record identifier; must match the Transmission ID Number entry in position 32 of header (HDR) record.
21	7	Numeric	Total Record Count	9(07)total number of data records in the current transmission, not counting header and trailer records; must = DTC-calculated total record count.
28	14	Numeric	Total Share Quantity	9(14) total number of shares in all the data records in the current transmission; must = DTC- calculated total share quantity.
42	1	Character	Fractional Share Indicator	Indicator of whether fractional shares exist in the trailer record Space no fractional shares in the trailer record F fractional shares exist in the trailer record **Note:** The entry here determines entries in positions 47–250 (see below).
43	4	Character	Filler	DTC use only; do not use.
**Deposits with no fractional shares (if the entry in position 42 = space)**				
47	10	Numeric	Trailer Record Error Flags	Ten 1-byte fields; enter zeroes on input. **Note:** These flags may be used in the output acknowledgment file to indicate error type and severity (see CCF-II Acknowledgment Error Record (ERR)).
57	244	Character	Filler	DTC use only; do not use.
**Deposits with fractional shares (if the entry in position 42 = F)**				
47	15	Numeric	Total Fractional Share Quantity	9(10)V9(5) total quantity of fractional shares in type 10 records in the current transmission; must = DTC-calculated total fractional share quantity.

Transmission Trailer Record (TLR)–Format				
Position	Length	Format	Field Name	Description
62	10	Numeric	Trailer Record Error Flags	Ten 1-byte fields; enter zeroes on input.
				Note:
				These flags may be used in the output acknowledgment file to indicate error type and severity (see CCF-II Acknowledgment Error Record (ERR))
72	229	Character	Filler	DTC use only; do not use.

ACKNOWLEDGMENT FILES (OUTPUT)

The CCF-II Deposit Output Instruction Acknowledgment file consists of eight different types of records. The Error, Control, and Audit records are for control purposes. The remaining acknowledgment records are Rejected records, sent back with error flags to indicate the type and severity of edit errors that have been detected. Rejected HDR and TLR records have embedded error flags that are transmitted as part of the input record. Rejected DEP 10, 15, 20 and 25 records have appended error flags, which accounts for the expanded 300-character acknowledgment record size.

The acknowledgment file consists of:

- Either an Error (ERR) record only, if a security violation occurs

  or

- A Control (CTL) record, plus

- A number of rejected HDR, DEP 10, 15, 20, 25 and TLR records, or none of these if the transmission is fully valid, plus

- An Audit (ADT) record describing data that have been accepted.

If the deposit transmission is accepted as fully valid, the acknowledgment file is returned to the transmitter, with summary information in the Control (CTL) and Audit (ADT) records.

Acknowledgment Records

The six record types that can appear in the CCF-II Deposit Input Instruction Acknowledgment file are listed below, together with basic conditions for their appearance:

- **CCF-II Acknowledgment Error Record.** Whenever the CF2DEP Security PSW record sign-on and/or password fail DTC's security check, the acknowledgment file contains only an Error (ERR) Record.

- **CF2DEP Acknowledgment Control Record (CTL).** If no security violations are detected, a Control record is the first record of the acknowledgment file.

- **CF2DEP Acknowledgment Rejected Header Record.** If a Header or Severe edit error is detected, a Rejected Header (HDR) follows the CTL record in the acknowledgment file. (For a definition of edit errors, see Transaction Editing.) A header edit violation results in the HDR being the only rejected record in the acknowledgment file; that is, DTC does no further editing. A Severe edit error means that the input HDR was accepted, that the entire transmission has been rejected and that more rejected records are to follow.

- **Rejected DEP Transaction Data (DEP 10, 15, 20 and 25) Records.** Any DEP transaction that contains edit errors (see Transaction Editing) is rejected and returned as an Acknowledgment Rejected (DEP 10, 15, 20, or 25) record with error flags appended. The DEP transaction may also be rejected and returned if the CF2DEP transmission contains severe edit errors.

- **CF2DEP Acknowledgment Rejected Trailer Record (TLR).** If a Severe edit error is detected, the Rejected Trailer is the penultimate record in the acknowledgment file. The Rejected TLR record gives details of the errors detected in the input trailer record.

- **CF2DEP Acknowledgment Audit Record (ADT).** This record is the last record of the acknowledgment file, provided that no security errors are detected. The ADT record gives summary details for all accepted CF2DEP transmission records.

Acknowledgment Error Flags

Error flags are either embedded within or appended to Rejected Acknowledgment records. Each of these flags is set to represent the severity and/or type of error that may have been detected in a specific field of any of the CF2DEP transmission records. Acknowledgment files may contain the following codes:

- 0   valid data detected

- 1   format error detected

- 2–9   logical edit error detected

ACKNOWLEDGMENT RECORD FORMATS

CCF-II Acknowledgment Error Record (ERR)

The CCF-II system creates a CF2DEP Acknowledgment Error (ERR) record, shown below, whenever a security violation occurs; that is, if the Security (PSW) record contains incorrect information. In such cases, the ERR record is the only acknowledgment record.

CCF-II Acknowledgment Error Record (ERR)–Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	3	Character	Record Type	ERR = the only record returned because of detection of a security violation.
4	8	Character	Signon ID	Equals Signon ID value received in the PSW record transmission, regardless of validity.
12	8	Character	Filler	DTC use only; do not use.
20	6	Numeric	Process Date	*mmddyy* date when the CF2DEP file was received and edited.
26	6	Numeric	Activity Type	Activity type submitted in the PSW record.
32	3	Numeric	Transmission ID Number	Transmission ID specified in the PSW record
35	2	Character	Filler	DTC use only; do not use.
37	3	Character	Error Status	Indicator of type of security violation detected by DTC's CCF-II system 150 card image sequence error detected; see *CCF/RJE System User Guide,* or contact DTC 222 invalid password detected; use correct password, or contact DTC to obtain correct password 333 ineligible sign-on detected; sign-on ID submitted is ineligible for CF2DEP function; contact DTC
40	5	Character	Filler	DTC use only; do not use
45	6	Numeric	Arrival Time	*hhmmss* time when this CF2DEP transmission arrived at DTC
51	6	Numeric	Edit Completion Time	*hhmmss* time when DTC completed editing this CF2DEP transmission
57	70	Character	Error Description	Free-form text description of the security violation
127	174	Character	Filler	DTC use only; do not use

Acknowledgment Control Record (CTL)

Position	Length	Format	Field Name	Description
			Acknowledgment Control Record (CTL)–Format	
1	3	Character	Record Type	CTL = first record of CF2DEP acknowledgment file when no security violations have been detected.
4	8	Character	Signon ID	Equals Signon ID value received in the HDR record transmission, regardless of validity.
12	2	Character	Individual User (Signon Department)	Equals Individual User received in the HDR record transmission, regardless of validity.
14	6	Character	Filler	DTC use only; do not use
20	6	Numeric	Process Date	*mmddyy* date when DTC processed the CF2DEP input transmission.
26	6	Character	Activity Type	Equals Activity Type received in the HDR record transmission, regardless of validity.
32	3	Numeric	Transmission ID Number	Equals TranID Number received in the HDR record transmission, regardless of validity.
35	1	Character	Transmission Option	Equals Transmission Option received in the HDR record transmission, regardless of validity.
36	1	Character	Processing Option	Equals Processing Option received in the HDR record transmission, regardless of validity.
37	3	Character	Transmission Processing Status Code	Indicator of the status of the CF2DEP transmission, as processed by CCF-II system. 000 transmission fully accepted; no invalid DEP transactions. 010 transmission partially accepted; invalid DEP transactions to follow. Status codes above 099 indicate that header, trailer, or cutoff time errors occurred; the entire transmission will be returned. 444 transmission rejected; no file received. 555 transmission rejected; received outside cutoff parameter. 600 transmission rejected; function was not CF2DEP. 666 transmission rejected; function CF2DEP unavailable. 777 transmission rejected; trailer totals do not match DTC's calculated totals. 800 transmission rejected; record sequence error, or invalid record type received, or trailer was not last record on input file. 877 transmission rejected; record sequence error or invalid record type received or trailer was not last record on file. 888 transmission rejected; trailer contains invalid data.

			Acknowledgment Control Record (CTL)–Format		
Position	**Length**	**Format**	**Field Name**	**Description**
37	3	Character	Transmission Processing Status Code	999 transmission rejected; header contains invalid data.
40	7	Numeric	Returned Error Count	9(07) total number of erroneous detail records returned to the transmitter (excluding header and trailer records, if they exist).
47	6	Numeric	Arrival Time	*hhmmss* time when the transmission arrived at DTC.
53	6	Numeric	Edit Completion Time	Time when DTC finished editing this transmission.
59	247	Character	Filler	DTC use only; do not use.

Acknowledgment Rejected Header Record (HDR)

Whenever a header edit error is detected, the remainder of the CF2DEP transmission file is rejected. In this case, the acknowledgment file contains only two records: the CTL record and the Rejected HDR record. A header edit error is distinguished by a non-zero value in one or more of the error flags in the Rejected HDR record.

Severe edit errors also cause the Rejected HDR record to appear in the acknowledgment file, but in such cases each of the error flags in the HDR record contains zeroes. A Rejected HDR record with all of its error flags set at zero means that a severe edit error has been detected and that each subsequent record of the CF2DEP input transmission file will, in turn, appear as a rejected record in the CF2DEP acknowledgment file.

The format of the Rejected Header record follows:

			Rejected Header Record (HDR)–Format		
Position	**Length**	**Format**	**Field Name**	**Description**
1	3	Character	Record Type	HDR if CF2DEP input file arrived in correct sequence; otherwise = positions 1–3 of first record in CF2DEP transmission.
4	33	Character	Input Header Record Positions 4–36	Information received in positions 4–36 of CF2DEP transmission HDR record (or of first record received).
Positions 37–46: Header Record Error Flags–a series of ten 1-byte fields indicating the type and severity of errors that may have occurred.				
37	1	Numeric	Flag #1: Record Type	0 first record was HDR. 1 first record was not HDR.
38	1	Numeric	Flag #2: Signon ID	0 signon ID was accepted 1 signon ID was not accepted.
39	1	Numeric	Flag #3: Individual User	0 individual user (for signon) was accepted. 1 individual user (for signon) was not accepted.

Rejected Header Record (HDR)–Format				
Position	Length	Format	Field Name	Description
40	1	Numeric	Flag #4: Process Date	0 process date was accepted. 1 process date was invalid. 2 process date was not the same as transmission date.
41	1	Numeric	Flag #5: Activity Type	0 activity type was CF2DEP. 1 activity type was not CF2DEP.
42	1	Numeric	Flag #6: Transmission ID Number	1 transmission ID was accepted. 2 transmission ID was zero or non-numeric. 3 transmission ID was not unique today.
43	1	Numeric	Flag #7: Transmission Option	0 transmission option was A. 1 transmission option was not A.
44	1	Numeric	Flag #8: Processing Option	0 processing option was T or P. 1 processing option was not T or P.
45	1	Numeric	Flag #9	Unused; set to 0.
46	1	Numeric	Flag #10	Unused; set to 0.
47	204	Character	Filler	Contains the information received in positions 47- 250 of the CF2DEP Transmission's file "HDR" record (or the first record received).
251	50	Character	Filler	DTC use only; do not use.

Rejected DEP Data Record

Whenever an edit error is detected in a DEP Data (DEP 10, 15, 20 or 25) record, it is returned in the acknowledgment file, with one or more of its 50 appended error flags set to indicate the type of error encountered. The formats of the 300-character Rejected DEP 10, 15, 20 and 25 Data records are shown below.

Rejected DEP 10 Data Record

Rejected DEP 10 Data Record Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	250	Character	Rejected Input DEP 10 Record	Contents of the rejected DEP 10 record.
Positions 251–300: a series of fifty 1-byte fields that indicate the type and severity of errors that may have occurred.				
251	1	Numeric	Flag #1: Record Set Error	0 record set is valid. 1 this record rejected because of subsequent edit error(s) or severe transmission error.
252	1	Numeric	Flag #2: Record Type	0 record type is valid. 1 record type is not valid.
253	1	Numeric	Flag#3: Participant/ Depository Facility Number	0 Participant/depository facility number is valid. 1 Participant/depository facility number is not valid. 2 Participant/depository facility not equal to signon.
254	1	Numeric	Flag #4: CUSIP Number	0 CUSIP number is valid. 1 CUSIP number is not valid. 2 CUSIP is ineligible for fractional shares.
255	1	Numeric	Flag #5: Share Quantity	0 share quantity is valid. 1 share quantity is non-numeric. 2 share quantity is not greater than zero. 3 share quantity is not equal to the sum of all certificate denominations on records type 15.
256	1	Numeric	Flag #6: Fractional Share Quantity	0 fractional share quantity is valid. 1 fractional share quantity is non-numeric.
257	1	Numeric	Flag #7: Deposit Type	0 deposit type is valid. 1 deposit type is invalid. 2 deposit type is equal to facility type and Participant number = zero.

				Rejected DEP 10 Data Record Format	
Position	**Length**	**Format**	**Field Name**	**Description**	
258	1	Numeric	Flag #8: Number of Certificates	0	number of certificates is valid.
				1	number of certificates is non-numeric
				2	number of certificates does not equal the number of following type 15 records
				3	number of certificates exceeds the limit of 20 records per Deposit.
259	1	Numeric	Flag #9: Participant Number	0	Participant number is valid.
				1	Participant number is non-numeric.
				2	Participant number = zero and deposit type indicates that it is not a facility deposit.
				3	Participant number is greater than zero and deposit type indicates that it is not a facility deposit.
260	1	Numeric	Flag #10: ADR Transfer Number	0	ADR transfer number is valid.
				1	ADR transfer number is non-numeric.
261	1	Numeric	Flag #11: Deposit Activity Date	0	deposit activity date is valid.
				1	deposit activity date is non-numeric.
				2	deposit activity date = spaces.
				3	deposit activity date does not equal today's date or future date.
				4	deposit activity date is not a DTC business date.
262	1	Numeric	Flag #12: Branch Number	0	branch number is valid.
				1	branch number is non-numeric.
263	1	Numeric	Flag #13: Record Sequence Number	0	record number is valid.
				1	record number is non-numeric.
264	1	Numeric	Flag #14 Cutoff Time	0	before cutoff time.
				1	past cutoff time.
265	1	Numeric	Flag #15	Flag #15 is not used for record type 10 and is set to zero.	
266	1	Numeric	Flag #16	Flag #16 is not used for record type 10 and is set to zero.	
267	1	Numeric	Flag #17: Deposit Group Error	0	type 10 and all type 15 records valid.
				1	error in type 10 record or type 15 record.
				Note: If any errors are found in either type 10 or any of the type 15 records, the entire group is rejected.	

Rejected DEP 10 Data Record Format				
Position	**Length**	**Format**	**Field Name**	**Description**
268	1	Numeric	Flag #18 Reference Number	0 Reference number specified. 1 Mandatory Reference Number not specified.
269	32	Numeric	Flags #19–50	Flags #19–50 are unused and are set to zero.

Rejected DEP 15 Data Record

Rejected DEP 15 Data Record Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	250	Character	Rejected Input DEP 15 Record	Contents of the rejected DEP 15 record.
Positions 251–300: a series of fifty 1-byte fields that indicate the type and severity of errors that may have occurred.				
251	1	Numeric	Flag #1: Record Set Error	0 record set is valid. 1 this record rejected because of subsequent edit error(s) or severe transmission error. 2 sequence error; this record received after CF2DEP trailer record; and *will not be edited further.* 3 sequence error; this record does not follow the required DEP group sequence.
252	1	Numeric	Flag #2: Record Type	0 record type is valid. 1 record type is not valid.
253	1	Numeric	Flag#3: Participant/ Depository Facility Number	0 Participant/depository facility number is valid. 1 Participant/depository facility number is not valid. 2 Participant/depository facility not equal to signon. 3 Participant/depository facility number does not match record type 10 Participant/depository.
254	1	Numeric	Flag #4: CUSIP Number	0 CUSIP number is valid. 1 CUSIP number is not valid. 2 CUSIP number does not match record type 10 CUSIP.
255	1	Numeric	Flag #5: Certificate Prefix	0 certificate prefix is valid. 1 certificate prefix is not valid.
256	1	Numeric	Flag #6: Certificate Number	0 certificate number is valid. 1 certificate number is not valid.
257	1	Numeric	Flag #7:	Flag #7 is unused and is set to zero.

Rejected DEP 15 Data Record Format				
Position	**Length**	**Format**	**Field Name**	**Description**
258	1	Numeric	Flag #8: Certificate Denomination	0 certificate denomination is valid. 1 certificate denomination is non-numeric.
259	1	Numeric	Flag #9: Fractional Certificate Denomination	For future use; this flag set to zero. 0 fractional certificate denomination is valid 1 fractional certificate denomination is non- numeric.
260	1	Numeric	Flag #10: Deposit Group Error	0 type 10 and all type 15 records valid. 1 error in type 10 record or type 15 record. **Note:** If any errors are found in either type 10 record or any of the type 15 records, the entire group is rejected.
261	1	Numeric	Flag #11: Number of Certificates	0 number of certificates is within the limit of 20. 1 number of certificates exceeds the limit of 20 records per REORG type 25 grouping.
262	2	Numeric	Flags #12–#13	Flags #12–#13 are unused and are set to zeroes.
264	1	Numeric	Flag #14: Cutoff Time	0 before cutoff time. 1 past cutoff time.
265	36	Numeric	Flags #15–#50	Flags #15–#50 are not used and are set to zeroes.

Rejected DEP 20 Data Record

Rejected DEP 20 Data Record Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	250	Character	Rejected Input DEP 20 Record	Contents of the rejected DEP 20 record.
Positions 251–300: a series of fifty 1-byte fields that indicate the type and severity of errors that may have occurred.				
251	1	Numeric	Flag #1: Record Set Error	0 record set is valid. 1 this record rejected. because of subsequent edit error(s) or severe transmission error. 2 sequence error; this record received after CF2DEP trailer record; and *will not be edited further*. 3 sequence error; this record does not follow the required REORG group sequence.

Rejected DEP 20 Data Record Format				
Position	Length	Format	Field Name	Description
252	1	Numeric	Flag #2: Record Type	0 record type is valid. 1 record type is not valid.
253	1	Numeric	Flag#3: Participant/ Depository Facility Number	0 Participant/depository facility number is valid. 1 Participant/depository facility number is not valid. 2 Participant/depository facility not equal to signon.
254	1	Numeric	Flag #4: CUSIP Number	0 CUSIP number is valid. 1 CUSIP number is not valid.
255	1	Numeric	Flag #5: Share Quantity	0 share quantity is valid. 1 share quantity is non-numeric. 2 share quantity is not greater than zero. 3 share quantity is not equal to the sum of all certificate denominations on record type 25.
256	1	Numeric	Flag #6: Fractional Share Quantity	For future use; this flag set to zero. 0 fractional share quantity is valid. 1 fractional share quantity is non-numeric.
257	1	Numeric	Flag #7: Deposit Type	0 deposit type is valid. 1 deposit type is invalid. 2 deposit type is equal to facility type and Participant number = zero.
258	1	Numeric	Flag #8: Number of Certificates	0 number of certificates is valid. 1 number of certificates is non-numeric or = zero. 2 number of certificates does not equal the sum of all type 25 records. 3 number of certificates exceeds the limit of 20 records per REORG type 25 grouping.
259	1	Numeric	Flag #9: Participant Number	For future use; this flag set to zero. 0 Participant number is valid 1 Participant number is non-numeric. 2 Participant number = zero and deposit type indicates a facility deposit.
260	1	Numeric	Flag #10: ADR Transfer Number	0 ADR transfer number is valid. 1 ADR transfer number is non-numeric.

				Rejected DEP 20 Data Record Format	
Position	**Length**	**Format**	**Field Name**	**Description**	
261	1	Numeric	Flag #11: Deposit Activity Date	0	deposit activity date is valid.
				1	deposit activity date is non-numeric.
				2	deposit activity date = spaces.
				3	deposit activity date does not equal today's date or future date.
				4	deposit activity date is not a DTC business date.
262	1	Numeric	Flag #12: Branch Number	0	branch number is valid
				1	branch number is non-numeric.
263	1	Numeric	Flag #13	Not used for DEP 20 records.	
264	1	Numeric	Flag #14: Cutoff Time	0	before cutoff time.
				1	past cutoff time.
265	1	Numeric	Flag #15: RIPS Redemption Date	0	redemption date is valid.
				1	redemption date is non-numeric.
				2	redemption date is invalid or not specified for deposit types 26, 27 and 28.
266	1	Numeric	Flag #16: Next Coupon Number	0	next coupon number is valid.
				1	next coupon number is non-numeric.
				2	next coupon number is invalid for deposit types 25 and 28.
267	1	Numeric	Flag #17: REORG Group Error	0	type 20 and all type 25 records valid.
				1	error in type 20 record or type 25 record.
				Note:	
				If any errors are found in either type 20 or any of the type 25 records, the entire group is rejected.	
268	1	Numeric	Flag #18 Reference Number	0	Reference number specified.
				1	Mandatory Reference Number not specified.
269	32	Numeric	Flags #19–#50	Flags #18–#50 are unused and are set to zeroes.	

Rejected DEP 25 Data Record

Rejected DEP 25 Data Record Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	250	Character	Rejected Input DEP 25 Record	Contents of the rejected DEP 25 record.
Positions 251–300: a series of fifty 1-byte fields that indicate the type and severity of errors that may have occurred.				
251	1	Numeric	Flag #1: Record Set Error	0 record set is valid. 1 this record rejected because of subsequent 2 edit error(s) or severe transmission error. sequence error; this record received after CF2DEP trailer record; and *will not be edited further.* 3 sequence error; this record does not follow the required REORG group sequence.
252	1	Numeric	Flag #2: Record Type	0 record type is valid. 1 record type is not valid.
253	1	Numeric	Flag#3: Participant/ Depository Facility Number	0 Participant/depository facility number is valid. 1 Participant/depository facility number is not valid. 2 Participant/depository facility not equal to signon. 3 Participant/depository facility number does not match record type 20 CUSIP.
254	1	Numeric	Flag #4: CUSIP Number	0 CUSIP number is valid. 1 CUSIP number is not valid. 2 CUSIP number does not match record type 20 CUSIP.
255	1	Numeric	Flag #5: Certificate Prefix	0 certificate prefix is valid. 1 certificate prefix is not valid.
256	1	Numeric	Flag #6: Certificate Number	0 certificate number is valid. 1 certificate number is not valid.
257	1	Numeric	Flag #7: Called Quantity	0 called quantity is valid. 1 called quantity is non-numeric. 2 called quantity is invalid for types 26, 27, and 28.
258	1	Numeric	Flag #8: Certificate Denomination	0 certificate denomination is valid. 1 certificate denomination is non-numeric.

				Rejected DEP 25 Data Record Format
Position	**Length**	**Format**	**Field Name**	**Description**
259	1	Numeric	Flag #9: Fractional Certificate Denomination	For future use; this flag set to zero. 0 fractional certificate denomination is valid 1 fractional certificate denomination is non- numeric.
260	1	Numeric	Flag #10: REORG Group Error	0 type 20 and all type 25 records valid. 1 error in type 20 record or type 25 record. **Note:** If any errors are found in either type 20 record or any of the type 25 records, the entire group is rejected.
261	1	Numeric	Flag #11: Number of Certificates	0 number of certificates is within the limit of 20. 1 number of certificates exceeds the limit of 20 records per REORG type 25 grouping.
262	2	Numeric	Flags #12–#13	Flags #12–#13 are unused and are set to zeroes.
264	1	Numeric	Flag #14: Cutoff Time	0 before cutoff time. 1 past cutoff time.
265	36	Numeric	Flags #15–#50	Flags #15–#50 are not used and are set to zeroes.

6.5   Acknowledgment Rejected Trailer Record (TLR)

A Severe edit error causes the Rejected Trailer Record (TLR) to be returned in the acknowledgment file.

- If each of the error flags in the Rejected Trailer Record contains zero, the CF2DEP transmission was rejected because of a Non-Trailer Severe error.

- If any of the error flags in the Rejected Trailer Record is not zero, then the input Trailer record was the source of the Severe Edit error.

There are two formats for the 300-character Rejected Trailer Record, depending on whether or not the record contains fractional shares. These formats are illustrated below.

Rejected Trailer Record–No Fractional Shares

Rejected Trailer Record–No Fractional Shares				
Position	**Length**	**Format**	**Field Name**	**Description**
1	3	Character	Record Type	TLR if CF2DEP input TLR file was the last record in the CF2DEP transmission; otherwise = positions 1–3 of last record in CF2DEP transmission.
4	43	Character	Input Trailer Record Positions 4–46	Contents of positions 4–46 of the CF2DEP transmission trailer record, or of last record in the transmission.
Positions 47–56: a series of ten 1-byte fields indicating the type and severity of any error that may have occurred.				
47	1	Numeric	Flag #1: Record Type	0 last record type was TLR. last 1 record type was not TLR.
48	1	Numeric	Flag #2: Signon ID	0 signon ID was accepted. 1 signon ID did not match HDR record signon ID.
49	1	Numeric	Flag #3: Activity Type	0 activity type was CF2DEP 1 activity type was not CF2DEP
50	1	Numeric	Flag #4: Transmission ID Number	0 transmission ID was accepted transmission 1 ID did not match HDR record transmission ID
51	1	Numeric	Flag #5: Total Record Count	0 total record count agrees with DTC's calculated total 1 total record count is non-numeric 2 total record count does not agree with DTC's calculated total
52	1	Numeric	Flag #6: Total Share Quantity	0 total share quantity agrees with DTC's calculated total 1 total share quantity is non-numeric 2 total share quantity does not agree with DTC's calculated total
53	1	Numeric	Flags #7–#10	Flags #7–#10 are unused and are set to zero
57	194	Character	Filler	DTC use only; do not use

Rejected Trailer Record–No Fractional Shares				
Position	**Length**	**Format**	**Field Name**	**Description**
251	50	Character	Filler	DTC use only; do not use

Rejected Trailer Record with Fractional Shares

Rejected Trailer Record with Fractional Shares				
Position	**Length**	**Format**	**Field Name**	**Description**
1	3	Character	Record Type	TLR if CF2DEP input TLR file was the last record in the CF2DEP transmission; otherwise = positions 1–3 of last record in CF2DEP transmission.
4	58	Character	Input Trailer Record Positions 4–46	Contents of positions 4–61 of the CF2DEP transmission trailer record, or of last record in the transmission.
Positions 62–71: a series of ten 1-byte fields indicating the type and severity of any error that may have occurred.				
62	1	Numeric	Flag #1:	0 last record type was TLR
			Record Type	1 last record type was not TLR.
63	1	Numeric	Flag #2: Signon ID	0 signon ID was accepted 1 signon ID did not match HDR record signon ID.
64	1	Numeric	Flag #3: Activity Type	0 activity type was CF2DEP 1 activity type was not CF2DEP.
65	1	Numeric	Flag #4: Transmission ID Number	0 transmission ID was accepted. 1 transmission ID did not match HDR record transmission ID.
66	1	Numeric	Flag #5: Total Record Count	0 total record count agrees with DTC's calculated total. 1 total record count is non-numeric. 2 total record count does not agree with DTC's calculated total.
67	1	Numeric	Flag #6: Total Share Quantity	0 total share quantity agrees. with DTC's calculated total 1 total share quantity is non-numeric. 2 total share quantity does not agree with DTC's calculated total.

Rejected Trailer Record with Fractional Shares				
Position	**Length**	**Format**	**Field Name**	**Description**
68	1	Numeric	Flag #7: Total Fractional Share Quantity	0　　total fractional share quantity agrees with DTC's calculated total. 1　　total fractional share quantity non-numeric (when fractional shares indicator =F). 2　　total fractional share quantity does not agree with DTC's calculated total. **Note:** This flag set to zero if not used.
69	3	Numeric	Flags #7–#10	Flags #7–#10 are unused and are set to zero.
72	179	Character	Filler	DTC use only; do not use.

Acknowledgment Audit Record (ADT)

The Audit (ADT) record is the last record of the CF2DEP acknowledgment file, except when the incoming transmission experiences "security"-edit errors. If no security errors have been detected, the Control (CTL) and Audit (ADT) Records in the acknowledgment file bracket any acknowledgment rejected records that may be returned.

The audit (ADT) record has a format similar to that of the CF2DEP input Trailer Record. However, its identifying fields are derived from the input transmission Header Record (if any) and its totals are derived from Accepted DEP records only.

When transmitted, the 500-byte ADT record described below is the final CF2DEP acknowledgment record:

Acknowledgment Audit Record (ADT) Format				
Position	**Length**	**Format**	**Field Name**	**Description**
1	3	Character	Record Type	ADT = audit record
4	8	Character	Signon ID	Transmitter identifier, from CF2DEP input transmission HDR record.
12	6	Character	Activity Type	CF2DEP
18	3	Numeric	Transmission ID Number	3-digit identifier, from CF2DEP input transmission HDR record.
21	7	Numeric	Total Accepted Record Count	Total number of data records in this CF2DEP transmission that were accepted, as calculated by DTC.
28	14	Numeric	Total Share Quantity	Total share quantity from all accepted data records in this CF2DEP transmission, as calculated by DTC.

Acknowledgment Audit Record (ADT) Format				
Position	**Length**	**Format**	**Field Name**	**Description**
42	15	Numeric	Total Fractional Share Quantity	If fractional share indicator in a trailer record = F: 9(10)V9(3) combined total of fractional shares from all accepted data records in this CF2DEP transmission, as calculated by DTC. If fractional share indicator in a trailer record = blank: Spaces = no fractional shares.
57	249	Character	Filler	DTC use only; do not use.

RECOVERY PROCEDURES

Restart capability is available for CCF-II users. If it is necessary to restart, follow the procedures provided in the CCF-II System User's Guide, in the section "Recovery/Restart Procedures."

Backup for CCF-II

If, for any reason, it is impossible to enter a transmission as scheduled via CCF-II, Participants must notify DTC Participant Interface Planning immediately.

Participants that cannot enter a transmission via CCF-II because of modem or telephone-line equipment failure at the Participant site have the option of creating a magnetic tape in the format of the specific CCF-II transmission involved–in this case Deposit Input Instructions, CF2DEP–and sending it to DTC via messenger. The tape must have the following characteristics:

- Non-labeled

- 1600/6250 bpi

- RECFM   =   FB

- LRECL   =   80 (RJE), 250 (NDM), or 250 (RJE/SNA)

- BLKSIZE   =   Efficient block size for (RJE), (RJE/SNA) or (NDM)

DTC will input the transaction from the tape and then return it to the User.

Participants who, in an emergency, are not able to deliver a magnetic tape to DTC via messenger before the appropriate Cutoff Time for Deposit processing (see CF2DEP Transmission Cutoff Schedule), are responsible for making other arrangements for backup in case of modem or telephone equipment failures.

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

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

APPENDIX A. DEPOSIT TYPES

Valid deposit types are listed below. Please note further deposit types may be added in the future. For an update of deposit types, contact DTC Participant Interface Planning at (212) 898-1467.

Deposit Types	
Deposit Code	**Deposit Type**
001	Regular
002	Legal
003	Facility
004	CNS
005	Full Service
008	Facility Legal
009	CNS Legal
011	ADR Regular
012	ADR Legal
013	ADR Facility
014	ADR CNS
015	ADR Full Service
016	ADR Facility Legal
017	ADR CNS Legal
018	CNS Full Service
019	Facility Full Service
020	ADR CNS Full Service
021	ADR Facility Full Service
022	CNS Facility
023	REORG Corporate Maturity/Full Call
024	REORG Muni Registered Maturity/Full Call
025	REORG Muni Bearer Maturity/Full Call
026	REORG Corporate Partial Call
027	REORG Registered Partial Call

Deposit Types	
Deposit Code	**Deposit Type**
028	REORG Muni Bearer Partial Call
029	Mandatory REORG

Doc Date: September 06, 2023
Publication Code: AS141
Service: Securities Processing
Title: 7.07 Deposits via CCF-II (CF2DEP): User's Guide

For More Information

Email DTCC Learning at:
DTCCLearning@dtcc.com

or visit us on the web at:
www.dtcclearning.com