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## Asset services

### 20.20 MQ DEPOSIT AND WITHDRAWAL AT CUSTODIAN (DWAC) OUTPUT

MARCH 28, 2024

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# DOCUMENT HISTORY

3/30/22 Created document.

03/28/2024 In the Record Detail, for position 451 "Filler," the length changed from 170 to 186.

# THE DWCMMSG FUNCTION

The DWCMMSG function provides participants with MQ Series messages regarding the disposition of their Deposit Withdrawal-at-Custodian (DWAC) instructions. These DWAC instructions were either confirmed or rejected by the Transfer Agent (TA).

Participants submit Deposit/Withdrawal instruction via the Securities Processing Application, DWAC screens. These instructions must be approved/cancelled by the custodian.

Participants may also send DWAC transactions via MQ in the ISO15022 format or via CCF files using the CF2DWX function.

For real time status messages via MQ, participants may contact [DTCIntegration@dtcc.com](mailto:DTCIntegration@dtcc.com) and request that DWAC output messages be turned on. Participants may also pull a batch file, DWCEOD, via CCF at 6:45 p.m. Contact [DTCIntegration@dtcc.com](mailto:DTCIntegration@dtcc.com).

## Availability of DWCMMSG Messages

DWAC real time messages are available daily until 5:45 p.m. The default for DWACs is night processing. Upon request, participants may activate day processing by emailing [DTCIntegration@dtcc.com](mailto:DTCIntegration@dtcc.com).

## Holiday Processing

- All Closed - Banks, Exchange and DTC closed: (New Year's Day, Martin Luther King Day, Presidents Day, Memorial Day, July 4th, Labor Day, Thanksgiving Day, and Christmas Day) - *None*
- Banks Closed, Exchange Open and DTC Open (Columbus Day, Veterans Day) - *Will be processed*
- Banks Open, DTC Open, Exchange Closed (Good Friday) - *None*

# MQ MESSAGE HEADER

The fields in starting positions 01-74 make up the MQ message header. The message header contains 74 bytes.

Position	Length	Field Name	Field Description
01	02	Message Type	'A1' for original messages 'R2' for replayed messages
03	02	Version Number	Currently must be "01"
05	06	Timestamp	When message sent by DTCC(HHMMSS)
11	08	User ID	User ID of message receiver
19	02	Box#	Box# associated with message
21	23	Reserved	Reserved for future use
44	01	Response Code	<b>For replay only</b> 'A' = Accepted 'R' = Rejected
45	02	Reason Code	<b>For replay only</b>
47	08	Control File Number	Control File ID Control Number (YYYYDDDS)
55	04	Message Count	Currently set to '0001'
59	08	Total Length of all messages (including the length field)	Length of message(s) following the header
67	08	Length of following message (including length field)	Length of each message(s) including this field

# MQ DWAC OUTPUT

The fields in positions 75 to 94 make up the message prefix containing 20 bytes. The DWCMMSG message starts at position 95.

Field Name	Position	Length	Field Attributes
Filler	75	20	For DTC internal use only
Message Type Indicator	95	1	Indicates an output message. This field is to be left blank on input. Value = "*"
Test/Production Indicator	96	1	Indicates if the transaction is to be processed in the Test or Production environment. <b>This is a required field.</b> Values are: T = Test / P = Production Must be "P" for all DTF messages.
Record Type	97	6	Value = "DWCMMSG" Format uses characters.
Record Suffix	103	2	Indicates the Record # on single and multiple Data Records within a transaction. Format is numeric.
Version Number	105	2	Indicates the version (e.g., latest or previous format) the data is in. Format is numeric.
User Reference Number	107	6	Used by the transmitting party to uniquely identify the transaction (optional). Format uses characters.
Addressee	113	8	The entity on behalf of which the transaction is being processed: Participant number full numeric addressees. Format uses characters.

# MQ DWAC DETAIL RECORD

The fields in positions 121 to 636 make up the message detail. The message detail is 516 bytes.

Field Name	Position	Length	Field Attributes
TA number	121	8	The ID number of the Custodian. Format is numeric.
Transaction Entry Date	129	8	The date transaction was entered into DWAC. Format = 'CCYYMMDD'
Transaction Process Date	137	8	The date Custodian confirmed/rejected transaction. Format = 'CCYYMMDD'
Status Type	145	1	Process status of DWAC transaction. 'C' = confirmed 'R' = rejected
Instruction Type	146	1	Type of DWAC Instruction D = Deposit W = Withdrawal
CUSIP	147	12	DTCC's eligible FAST CUSIP. Pos. 1 - 2, value = zeros Pos. 3 - 11, eligible CUSIP number Pos. 12, value = zero Format uses characters.
Whole Security Quantity	159	9	Quantity of securities representing a Deposit/ Withdrawal instruction. Field contains whole quantity data.
Fractional Security Quantity	168	5	Quantity of securities representing a Deposit/ Withdrawal instruction. Field contains fractional quantity data.
Reference ID	173	26	Reference identifier for transaction. Format uses characters.
Participant Contact name	199	20	Participant's contact name.
Participant Comments	219	78	Participant's contact comments
Participant Telephone Number	297	15	Participant's contact telephone number. Format: Pos. 1 - 3 Area code Pos. 4 - 10 Exchange Pos. 11 - 15 Extension Format is numeric.

Field Name	Position	Length	Field Attributes
TA Cancel Contact Name	312	20	Custodian's contact name.
Ta Cancel Comments	332	78	Custodian's contact comments.
TA Cancel Telephone Number	410	15	Custodian's contact telephone number. Format: Pos. 1 - 3 Area code Pos. 4 - 10 Exchange Pos. 11 - 15 Extension Format is numeric.
Transaction Unique Identifier	425	26	Transaction's unique identifier for DTCC use. Format uses characters/
Filler	451	186	Value = spaces

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