



Settlement

5.15: SLRBLC: FUNCTION USER'S GUIDE

AUGUST 23, 2023

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DOCUMENT HISTORY

- 08/21/23 Document reformatted to current template.
- 03/25/14 The following changes were made to bring the existing document up to current standards.
- Revised CCF Header Record description.
 - Removed references to CCRDTFDB and added NDMDTFGP and NDMDTFSP.
 - Revised CF2 Header and Trailer Records
 - Changed CCF-II references to read CF2.
 - Identified existing CF2 HDR and TRL Record Format as NDM specific.
 - Corrected "TLR" in Field Description (position 1) to read "TRL".
 - Added (0001) to Field Description (position 56).
 - Expanded Filler (position 60) from 15 to ???
 - Removed Sequence Number field (position 75).
 - Added FTP specific CF2 Header and Trailer Record Format.

THE SLRBLC FUNCTION

Overview

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

Availability

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

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

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	"SLRBLC"
14	6	Character	Data Type Created	"SLRBLC"
20	8	Character	Creation Date	Data Creation Date (MM/DD/YY)
28	8	Character	Spool Date	Data Load Date (MM/DD/YY)
36	8	Character	Load Time	Data Load Time (HH:MM:SS)
44	4	Numeric	Record Length	Record Length of data requested
48	8	Numeric	Record Count	Number of data records in file.
56	4	Numeric	80-Byte Record Count	Number of 80-byte records per data type requested. (0001)
60	???	Character	Filler	DTC use only. Do not use.

FTP - CF2 Header and Trailer Records

FTP users will get the following:

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

THE SLRBLC DATA RECORD

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

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

Position	Length	Format	Field Name	Field Description
1	1	Character	Feedback Indicator	Indicates record is in new format. A constant "**".
2	1	Character	Test/ Production Indicator	For this function a constant "P".
3	6	Character	Record Type	For this function a constant "SLRBLC".
9	2	Numeric	Record Suffix	For this function a constant "00".
11	2	Numeric	Version Number	Data format version. With this release a constant "01".
13	6	Character	User Reference Number	For this function, a constant spaces.
19	8	Character	Participant ID	The Participant or other entity for whom this data is created for.
27	9	Character	CUSIP	CUSIP Number
36	1	Character	Security Issue Type	"1" = Stock "5" = Corporate Bond "7" = Muni Bond

Position	Length	Format	Field Name	Field Description
37	3	Character	Security Sub-Issue Type	"000" = Default. No sub-issue type "120" = Preferred Commercial Paper (CP) "220" = Muni VRDO/CP "330" = Muni CP "502" = Bankers Acceptance (BA) "504" = Institutional Certificate of Deposit (CD) "510" = Interest at Maturity (IAM) CP "520" = Discount CP "525" = Corporate CP "526" = Corporate VRDO/CP "530" = Medium Term Note (MTN) "531" = Deposit Note "532" = Medium Term Bank Note "540" = Collateralized Mortgage Obligation (CMO) "541" = Asset Backed Security "550" = Short Term Bank Note "560" = Discount Note
40	13	Numeric	Stock Loan Composite Position	Share quantity (signed) expressed in units of 1. If no position the field is set to high-values
53	13	Numeric	Repo Composite Position	Share quantity (signed) expressed in units of 1. If no position the field is set to high-values.

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