



<b>B #:</b>	1964-13
<b>Date:</b>	November 18, 2013
<b>To:</b>	ALL PARTICIPANTS
<b>Category:</b>	SETTLEMENT
<b>From:</b>	PRODUCT MANAGEMENT
<b>Attention:</b>	MANAGING PARTNER/OFFICER, OPERATIONS PARTNER/OFFICER MANAGER P&S DEPARTMENT, MANAGER DATA PROCESSING DEPARTMENT
<b>Subject:</b>	<b>PARTICIPANT TESTING OF THE CNS ACATS AND DTC SETTLING ASSETS PROJECT</b>

In May 2014, subject to Securities and Exchange Commission (SEC) approval, the National Securities Clearing Corporation (NSCC) and the Depository Trust Company (DTC) plan to implement the Continuous Net Settlement (CNS) Automated Customer Account Transfer Service (ACATS) and DTC Settling Assets Project as outlined in NSCC Important Notice A7556 P&S 7126 and DTC Important Notice B1988-12, both dated December 21, 2012.

This Notice publishes details about participant testing setup, script, and cases. The project is scheduled to begin participant testing in the Participant Services Environment (PSE) on January 24, 2014, and scheduled to be migrated to the Production environment on May 30, 2014.

### Testing Setup

Testing for this project involves output from four systems: ACATS, CNS, DTC, and the Obligation Warehouse (OW).

#### ACATS

The following ACATS files related to the project will be available in PSE.

<b>File</b>	<b>Test Autoroute #</b>	<b>Production Autoroute #</b>
ACATS Multi-cycle Transaction MRO - fixed format	02980722	02090722
ACATS End of Day Transaction MRO - fixed format	02980723	02090723
ACATS Output Position -fixed format	02980724	02090724
ACATS Output Settlement - fixed format	02980725	02090725
ACATS Multi-cycle Transaction MRO - variable format	02980716	02090716
ACATS End of Day Transaction MRO - variable format	02980717	02090717

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ACATS Output Position - variable format	02980718	02090718
ACATS Output Settlement - variable format	02980719	02090719
ACATS Reversal Output - variable format	02981008	02091008
ACATS Reversal Comma Delimited File—fixed format	02981657	02091657
CNS ACATS Ineligible Security Reject File – variable format*	02981473	02091473
CNS ACATS Ineligible Security Receive and Deliver Instructions	02981474	02091474
CNS ACATS EOD Fail File – variable format*	02981475	02091475
CNS ACATS EOD Fail Receive and Deliver Instructions	02981476	02091476

Sample versions of the CNS ACATS Ineligible Security Reject File and CNS ACATS EOD Fail File are available. The files are distributed to participants on a weekly basis every Tuesday evening at approximately 7:00 PM Eastern Time. The same versions of the files are distributed every week. The Autoroute Numbers for the sample files are:

- CNS ACATS Ineligible Security Reject File: 02991473
- CNS ACATS EOD Fail File: 02991475

## CNS

The following CNS files will be available in PSE.

<b>File</b>	<b>Test Autoroute #</b>	<b>Production Autoroute #</b>
CNS Projection	02982022	02042022
CNS Nighttime Settlement Activity	02982023	02042023
CNS Daytime Settlement Activity	02981234	02041234
CNS Nighttime Miscellaneous Activity	02982008	02042008
CNS Daytime Miscellaneous Activity	02981236	02041236
CNS Accounting Summary	02982024	02042024
CNS Position Prior to Night Cycle	02980951	02040951
CNS Position Prior to Day Cycle	02980949	02040949

## OW

For OW, participants should take in and process MQ messages.

Additionally, the Intraday/End-of-Day (EOD) OW Position file will be available, AutoRoute number 02980703 in PSE or 02050703 in Production.

**To be set-up to receive output from ACATS, CNS, or OW, please contact your Client Account Representative directly, or the Client Account Representative Team at 212-855-4270.**

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\* This file is available in variable format only. There is no fixed format version of this file.

## DTC settlement

The following slices of the DTFPART file will be available in PSE.

- DTFPDQ
- DTFMTM
- DTFMTH
- DTFMTI
- DTFMTD
- DTFMTA
- DTFMTE

The following MQ messages will be available in PSE.

- ISO Settlement Messages (IMSUSER)
- CNS Day Deliveries (MDHCNSD)
- CNS DAY Receives (MDHCNSR)

To request access to these DTC files or messages, participants should contact the Connectivity Activation and Participant Support (CAPS) group at 888-382-2721, option 5, then option 3.

To test DTC settlement web screens in PSE, participants should follow these steps:

1. Confirm the accounts you would like to access in the test environment by contacting the Connectivity Activation and Participant Support (CAPS) group at 888-382-2721, option 5, then option 3. Please have your participant account details available when you call. If necessary, participants may be required to complete a router form and establish connectivity (please note that this step can take up to 10 business days).
2. Verify that you have an access coordinator for the Settlement Web product in PSE by contacting the Customer Support Center at [csc@dtcc.com](mailto:csc@dtcc.com).
3. The Settlement Web PSE access coordinator at your firm should provision the user IDs in PSE with the proper roles.

## **Test Script**

DTCC will provide a script that guides participants through testing in a weekly cycle. Each participant should arrange to have a test partner: in the script, one partner acts as the deliverer of the ACATS transfer; the other, the receiver. The script will provide details for what the Deliverer and Receiver should do, and what results each party should expect. The script will include the transfer of both long and short positions. The script will repeat every week throughout the testing period.

These scripts will be posted to the Clearance Services Learning Center website. Instructions on how to access this site are listed below.

## **Testing ACATS reversals**

There will be specific days when DTCC will facilitate the testing of the reversal of ACATS obligations which would occur in the event that a participant defaults. The exact dates of this reversal testing are to be determined: DTCC will publish a future Notice with the exact dates.

## **Test CUSIPS**

DTCC will create test CUSIPs specific to this project. A list of these CUSIPs will be provided on the Clearance Services Learning Center website.

## **Accessing test scripts and cases on the Clearance Services Learning Center website**

The test cases, a detailed version of the test scripts, and a list of the test CUSIPs associated with this project will be located in the CNS ACATS DTC section of the Clearance Services Learning Center website. This website is password protected. To gain access to the website, please follow these instructions:

1. Go to <https://dtcclearning.com/learning/clearance>
2. On the right side of the page, click Create an Account
3. Fill out the required fields, and click Register
4. Within one business day, you will receive an email from DTCC approving your registration or requesting additional information.

## **Additional Information**

A copy of this Important Notice can be obtained from the web site of DTC's parent corporation, the Depository Trust & Clearing Corporation, at <http://www.dtcc.com>.

If you have any questions regarding these enhancements, please contact your DTCC Relationship Manager.