CF2/MQ TRANSMISSION GUIDES

5.24 DELIVER ORDERS (DOI1/DOI5): FUNCTION USER'S GUIDE

JUNE 2, 2022

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1. OBJECTIVES OF THIS CHAPTER

The objectives of this chapter are:

- Give an overview of DOI1/DOI5 INPUT functions
- Illustrate the formats of required records

2. DOI1/DOI5 OVERVIEW

Functions DOI1 is used for MQ transmissions; DOI5 is used for FTP AND NDM. The functionality does not change between input media.

2.1 The DOI1/DOI5 Function

A Day Deliver Order (DOI1/DOI5) is a transaction received by the Depository Trust Company requesting the transfer (either immediate or future) of a specified quantity of a security, having a stated value, from one DTC participant to another. The "delivering" participant initiates the request, while an eligible, "receiving" participant receives the security.

A User may use the DOI1/DOI5 function to transmit Deliver Order transaction to DTC 24x6 and based on the Cutoff Time Schedule for DOI1/DOI5 Transmissions.

2.2 DOI1/DOI5 Transmissions

When using the DOI1/DOI5 functions, the User transmits deliver order transactions to DTC and receives responses indicating any errors that have been detected in the transmitted transactions.

If the transactions transmitted to DTC via DOI1/DOI5 are considered critical, the User should prepare procedures to be invoked in the event the transmission media is unavailable.

2.3 Cutoff Time Schedule for DOI1/DOI5 Transmissions

DOI1

DO transactions will be accepted:

- From 3:00 p.m. Sunday to 3:00 p.m. Saturday, and are subject to normal RAD (Receiver Authorized Deliveries) Rules as described in the Settlement Services User Guide.

DOI5

DO transactions will be accepted:

- From 3:00 p.m. Sunday to 3:00 p.m. Saturday **with the exception of a 30 minute downtime between 1:15 a.m. and 1:45 a.m.** Monday thru Friday for FTP and NDM.

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Note:

Valued transactions are those with a dollar amount greater than zero. Free transactions are those with a dollar amount equal to zero. RAD (Receiver Authorized Deliveries) may be approved or canceled through PTS, PBS or MQ until the following times:

• 3:30 p.m. for Valued Transactions

• 5:00 p.m. for Valued Settling Bank Transactions

• 6:30 p.m. for Free Transactions

Note:

The times listed above describe the cutoff times for input. The position update at DTC will usually be between 5-15 minutes later than the input time.

Any DOI1/DOI5 transmission initiated prior to cutoff will be allowed to continue to completion.

2.4 DO Processing Rules based on Process on this Settlement Date Only Indicator

• The "Process on this Settlement Date Only" indicator serves two purposes:
    1. It is used to determine if a transaction should be rejected or accepted based on the input time and the settlement date on the transaction.
    2. It is used to determine if a participant's drop profile should be applied, i.e., if the indicator is on (Y), the transaction is not reintroduced regardless of the participant's drop profile; if the indicator is off (N), the transaction is reintroduced regardless of the participant's drop profile; if the indicator is not supplied (Blank), the transaction is either reintroduced or not based on the participants drop profile.
• When transactions are submitted *after* input cutoff and *before* the start of the next processing day:
    1. If the "Process on this Settlement Date Only" indicator is "Y" and the settlement date on the transaction is the current day or a past date, the transaction is rejected.
    2. If the "Process on this Settlement Date Only" indicator is "Y" and the settlement date on the transaction is a future settlement date, the transaction is accepted.
    3. If the "Process on this Settlement Date Only" indicator is "N" and the settlement date on the transaction is the current day or a past date, the transaction is accepted.
    4. If the "Process on this Settlement Date Only" indicator is "N" and the settlement date on the transaction is a future settlement date, the transaction is accepted.
    5. If the "Process on this Settlement Date Only" indicator is blank and the settlement date on the transaction is the current day or a past date, the transaction is accepted.
    6. If the "Process on this Settlement Date Only" indicator is blank and the settlement date on the transaction is a future settlement date, the transaction is accepted.
• All transactions that are submitted *after* the start of the processing day (approximately 7:30 pm, and *before* input cutoff) are accepted regardless of the "Process on this Settlement Date Only" indicator and settlement date on the transaction.

2.5 Modes of Transmission

The Deliver Order function is available via MQ and FTP AND NDM, where processing has been enhanced to provide interactive receipt and distribution of data. For more information, contact DTCSupport@dtcc.com.

3. DELIVER ORDERS

Each application data record consists of:

- A transaction header that contains six communication-oriented fields, for a total of 26 characters
- The deliver order input (detail) file

If an input file does not meet edit criteria, DTC returns it to the submitter in an output record, preceded by a mailbox prefix and followed by an error block to identify the field(s) in error.

Potential errors are listed in Section 4 of this document. A full description of this processing is contained in the Chapter 2.03, Interface Control Manager (Transaction Input).

All fields indicated as DTC Validation = Yes are validated.

3.1 DOI1/DOI5 Input File Format

Position	Length	Format	Field Name	Validate	Field Description
			Positions 1 through 26: Transaction Header		
1-1	1	Character X(1)	Feedback Indicator	N	* = If no errors ? = If record contains errors This field is used by DTC to indicate the return of this record because of errors. A full description of this processing is available in a separate document *Interface Control Management*.
2-2	1	Character X(1)	Production Test Indicator	Y	Required Indicator: P = Production T = Test
3-8	6	Character X(6)	Record Type	Y	Type of data contained in message: Valid value: DO24X6 = used for DO for 24x6 service
9-10	2	Numeric 9(2)	Record Suffix	Y	Record number identifier: 01 = First Record

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
11-12	2	Numeric 9(2)	Version Number	Y	Version number of the input that defines the record format: 01 = The first version of the record layout. **Note:** If a new version of the record layout is subsequently introduced, 02 will be used.
13-18	6	Character X(6)	Record Sequence Number	N	Submitter assigned transaction identifier (optional); returned only during interactive error reporting.
19-26	8	Character X(8)	Addressee		Reserved for DTC use.
27-30	4	Character X(4)	Filler	-	Reserved for DTC use.
31-34	4	Character X(4)	BTID	Y	Business Transaction Identifier : DO01 = Valued Deliver Order DO02 = Free Deliver Order DO03 = ADR Valued Deliver Order DO04 = ADR Free Deliver Order DO05 = IPO Valued Deliver Order DO06 = IPO Free Deliver Order DO07 = Depository Deliver Order DO08 = Federal Deliver Order
35-50	16	Character X(16)	Filler	-	Reserved for DTC use.
51-66	16	Character X(16)	Customer Reference No.	Y	Customer Reference Number.
67-71	5	Character X(5)	Deliverer Sequence No.	N	Deliverer Sequence Number. Allows transmitting party to identify record.
72-87	16	Character X(16)	IMS TID	N	IMS Transaction Identifier used to identify the transaction to be reclaimed. **Note:** For non-reclaim transaction must be spaces.

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
88-88	1	Character X(1)	Process on Settlement Date only Indicator	Y	Process on Settlement Date Only Indicator Valid values are: Y = Yes N = No Blank **Note:** Please see DO Processing Rules for Process on Settlement Date Only Indicator.
89-96	8	Numeric 9(8)	Deliverer	Y	Delivering Participant number (right-justified with leading zeroes).
97-98	2	Character X(2)	ISIN Country	Y	Country Code.
99-107	9	Character X(9)	CUSIP	Y	CUSIP of the security to be delivered.
108-108	1	Character X(1)	ISIN Check	Y	ISIN Check Digit.
109-116	8	Numeric 9(8)	Receiver	Y	Receiving Participant number (right-justified with leading zeroes). **Note:** For SFT Clearing Stock Loan DOs, the receiver is 881. If the receiver is not 881 for Reason code "200" you will receive an error message.
117-131	15	Numeric 9(15)	Security Quantity	Y	The total number of securities. **Note:** The first 6 digits (leftmost) are provided for future field expansion. Currently, DTC will accept only 9 digits quantity and the first 6 digits (leftmost) must be zeroes. The maximum acceptable Principal Quantity for VALUED MMI DOs is 50,000,000.

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
132-148	17	Numeric 9(14)V999	Money Amount	Y	Amount of money for this transaction (right-justified with leading zeroes). Fourteen digits represent whole amount and the last three digits present fractional amount, preceded by an implied decimal point. **Note:** Currently, DTC will accept only 10 digits in the whole amount. The first 4 digits in the whole amount (leftmost) are provided for future field expansion and must be zeroes. The 3 decimal positions are provided for future acceptance of foreign currency transactions. For US$ transactions, the least significant fractional (rightmost) digit must be zero.
149-151	3	Character X(3)	Currency Code	Y	The currency code for the transaction. USD = US Dollars (currently DTC accepts USD only).
152-155	4	Numeric 9(4)	Reason Code	Y	The reason code for the transaction (right-justified with leading zeroes). Use DORI function in PTS or DO Reason Code Inquiry in PBS for reason codes or see attached appendix.
156-163	8	Numeric 9(8)	Settlement Date	Y	The date the transaction settles. Format YYYYMMDD.
164-197	34	Character X(34)	Deliverers Account #	N	Deliverer's internal account number.
198-231	34	Character X(34)	Receivers Account #	N	Receiver's internal account number.
232-265	34	Character X(34)	Subordinate Bank Account #	N	Internal account number for a subordinate bank.
266-299	34	Character X(34)	Depository Third Party	Y	If delivering or receiving party is a depository, the Third Party to the transaction. This is left justified. Otherwise must be spaces.
300-313	14	Numeric 99V9(12)	CMO Factor	Y	Optional field-If a value is supplied it must be numeric. Spaces will be accepted to indicate CMO Factor is not applicable.

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Position	Length	Format	Field Name	Validate	Field Description
					Positions 1 through 26: Transaction Header
314-347	34	Character X(34)	IPO Deliverer Internal Acct #	Y	If CUSIP is IPO tracked must be alphanumeric and left justified. Otherwise, must be spaces.
348-381	34	Character X(34)	IPO Receiver Internal Acct #	Y	If CUSIP is IPO tracked must be alphanumeric and left justified. Otherwise, must be spaces.
382-389	8	Numeric 9(8)	IPO Trade Date	Y	If CUSIP is IPO tracked must be numeric and in the format YYYYMMDD.
390-423	34	Character X(34)	IPO Broker Internal Account #	Y	If CUSIP is IPO tracked must be alphanumeric and left justified. Otherwise, must be spaces.
424-431	8	Character X(8)	IPO Correspond. Account #	Y	If CUSIP is IPO tracked must be numeric, right justified and left zero filled. Otherwise, must be spaces
432-432	1	Character X(1)	IPO Buy Sell Indicator	Y	Indicates that the Prime Broker is buying or selling. B = Buy S = Sell Blank = Not an IPO transaction.
433-440	8	Character X(8)	ATP Transaction Number	Y	Number of the transaction to be reclaimed.
441-448	8	Numeric 9(8)	Original Transaction Date	N	The date the transaction being reclaimed was originally processed. Format YYYYMMDD.
449-449	1	Character X(1)	Fail Tracking Indicator	Y	(formerly known as Due Bill Indicator) Indicates whether due bills are carried on this issue. Valid values are: Y = due bills are carried, N = due bills are not carried. **Note:** If this field is blank or contains an invalid value it will be set to Y.
450-450	1	Character X(1)	PTA Indicator	Y	Indicates if the delivery should affect the Protected Transaction Account. Valid values are: Y = should affect the account, N = should not affect the account.

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Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
					Note: If this field is blank or contains an invalid value it will be set to N.
451-451	1	Character X(1)	Prevent Pend Indicator	Y	Indicates if the delivery should be prevented from recycling Valid values are: Y = do not permit recycle, N = allow recycle.
452-462	11	Character X(11)	BIC	Y	Bank Identifier Code of the Institution receiving the ordinary shares and left justified. **Note:** Mandatory for ADR DO transaction, reason code 300.
463-478	16	Character X(16)	Account ID Number	Y	Account number information at the institution receiving the ordinary shares. **Note:** Mandatory for ADR DO transaction, reason code 300.
479-479	1	Character X(1)	Certification Flag	Y	Certification Flag: Y = Allow brokers to warrant that they have the applicable certificate or papers, Blank = does not apply. **Note:** Applies to ADR DO transaction, reason code 300.
480-501	22	Character X(22)	Free Format Text	N	Optional 22 bytes available that could include account name which is not required. This may also include share amount required for Taiwanese certification. This is alpha numeric and left justified.

Position	Length	Format	Field Name	Validate	Field Description
					Positions 1 through 26: Transaction Header
					Note: Applies to ADR DO transaction, reason code 300.
502-711	210	Character X(210)	Comments	N	Comments.
					Note: For ADR DO transaction with reason code 300, position 131-210 in the comments will be used for ADR fields.
					For SFT Stock Loans the comments are required. This is a 17-character field with the first three characters entered as SFT. The 14 remaining characters are not alphanumeric. This is where the SFT Reference Number is populated.
712-727	16	Character X(16)	Obligation Warehouse Control Number	Y	Control number assigned by the Obligation Warehouse system. Format is 16 characters. The first character must be "W" and the remainder must be numeric. Otherwise must be spaces.
728-743	16	Char X(16)	Partner Reference Number	Y	Format is 16 characters. If value entered, the value must contain 16 alphanumeric values without spaces. Otherwise must be spaces.
744-752	9	Char X(9)	ID Control Number	Y	Format is 9 alphanumeric characters. Otherwise must be spaces. Invalid values will be ignored.
753-1024	272	Char X(272)	Filler	N	Filler

4. DOI1/DOI5 ERROR CODES

The machine-readable input error codes are a combination of the field in error (a 4-byte field code) and the error type (a 4-byte reason code). The resultant 8-byte error codes identify the specific fields and the types of errors that prevented an input message from being processed. Inputs containing one or more errors are returned to the submitter for correction. The following error code table is sorted alphabetically by field code (column one) and then by reason code (column two).

Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
AADA		**OCC/HEDGE Transaction**
	9AD1	Overvalued Item not Allowed
BAAA		**Settlement Date**
	9AAA	Invalid
	9AAF	Non-numeric data
	9AAJ	Invalid date-not valid at cross border depository
	9ABD	Missing
	9ABL	Greater than Current Date
BAAB		**Trade Date**
	9ABE	Required
	9AAF	Non-numeric data
	9AAJ	Invalid date–Refer to Documentation
CAAL		**Receiving Participant**
	9AAA	The receiving participant is invalid.
	9AAL	Past cutoff-refer to documentation
	9AAN	Not eligible for processing
	9AAU	Chilled for SDFS valued DO(s)
	9AAW	Chilled for SDFS free DO(s)
	9AAY	Not SDFS eligible
	9ABB	Not Found
	9ABD	Missing
	9ACQ	Chilled for MMI securities
	9ACS	Only eligible for MMI securities
	9AEL	Missing or Invalid
	9ACJ	Not Allowed
	9ACK	Global Lock
	9AAE	Invalid data–Refer to Documentation
	9AB2	Chilled for Valued Government (Govt) Transactions
	9AB3	Chilled for Free Government (Govt) Transactions
	9ACS	Only eligible for MMI securities

Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
	9AFT	Receiving participant mismatch. Receiver is 881 for SFT Stock Loans
	9AHS	Federal Reserve Account
	IAEM	Not OCC hedge eligible
	OSLN	Not Quadriserv eligible
CAAM		**Delivering Participant**
	9AAA	The delivering participant is invalid.
	9AAE	Invalid data-refer to documentation
	9AAN	Not eligible for processing
	9AAT	Not a DTC Participant
	9AAU	Chilled for SDFS valued DO(s)
	9AAW	Chilled for SDFS free DO(s)
	9AAY	Not SDFS eligible
	9ABB	Not found on Master Tables
	9ABD	Missing
	9AB2	Chilled for Valued Government (Govt) Transactions
	9AB3	Chilled for Free Government (Govt) Transactions
	9ACK	Global lock
	9ACQ	Chilled for MMI securities
	9ACS	Only eligible for MMI securities
	9AHS	Federal Reserve Account
	IAEM	Not OCC hedge eligible
	OSLN	Not Quadriserv eligible
CAAU		**ID Agent**
	9AAA	Invalid
	9ABB	ID Agent Not Found in IPO Database
CABB		**Customer**
	9AAA	Default Can Affect Future Do
	9ABE	Internal Customer Is Required
	9ABZ	Internal Customer Not in IPO Database
CABC		**IPO Verification**
	9AAA	Invalid IDS Link Time
CABE		**Internal Account Number**
	9AAA	Invalid
CABL		**Correspondent Account Number**
	9AAA	Invalid
	9ABE	Required

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Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
CAGN		**Transaction Number**
	9AAA	Invalid
	9ABB	Not found
	IAEM	Not OCC hedge eligible
	MAAD	Maturity date is less than current date
CAGX		**Deliverer Account ID**
	9ABD	Missing
CAGY		**Receiver Account ID**
	9ABD	Missing
CAHM		**Customer Reference Number**
	9AAA	Invalid
CAHN		**Partner Reference Number**
	9ABD	Missing
CRCF		**Depository Third Party**
	9AAA	Invalid
DAAD		**IPO calculation**
	9AAA	Invalid Price per Share or Net Amount
DAAS		**Fractional Shares Quantity (IPO Verification)**
	9AAA	Invalid
DAAT		**Settlement Amount**
	9AAH	For valued DOs, must be > zero.
	9AAL	Past cutoff-refer to documentation
	9ABE	Is required
	9ACG	Must equal 0
	IAEM	Not OCC hedge eligible
	9AAF	Non-numeric data
DABB		**Shares Quantity**
	9AAA	Invalid
	9AAF	Non-numeric data
	9AAH	Data equal to zero-(returned by IPO verification) Must be > zero.
	9AA2	Greater than 50,000,000 for valued MMI DO(s)
	9ACP	Insufficient position
	9ADH	Less than minimum denomination
	9AAI	Not multiple of 1000 (CNS bond deliveries)
EAAA		**Merrill to Merrill DO for IPO Issue**
	9AAA	Invalid

Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
EAAP		**Money Indicator (IPO)**
	9AAA	Invalid
EABF		**Sell/Buy Ind**
	9AAA	Invalid
	9AAE	Invalid data-refer to documentation
EABG		**CDO Indicator**
	9AAE	Invalid data-refer to documentation
EAB7		**Prevent Pend Indicator**
	9ABT	Must be equal to spaces
EAE3		**IDS Trade Ind (IPO)**
	9AAA	Invalid
EAHO		**Process on Settlement Date Only Indicator**
	9AAA	Invalid
EAHR		**Due Bill Indicator**
	none	
EAHS		**IMS TID**
	9AAA	Invalid
	9AHR	IMS TID is required for reclaim
	9ABT	Must be equal spaces (for original transactions)
GAAA		**CUSIP**
	9AAA	Invalid
	9AAE	Invalid data-refer to documentation
	9AAH	Data equal to zero
	9AAI	Invalid format-Bonds for CNS must be round lot
	9AAL	Past cutoff-refer to documentation
	9AAN	Not eligible for processing
	9ABB	Not Found on DTC Master Table
	9ABD	Missing
	9ACK	Global lock
	9ACN	Chilled
	IAEM	Not OCC hedge eligible
	IAEN	Not RAD eligible
	9BA4	Invalid for this Activity
	MAAD	Maturity date on the MFC Security table is less than Current date
	9ADX	Not IPO CUSIP
GACA		**Activity Code**

Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
	9AAA	Invalid-must be 026
	IAEL	IPO Activity Code Invalid (IPOVFYOC)
GAHL		**Reason Code**
	9AAA	Invalid
	9AAE	Invalid data-refer to documentation
	9AAF	Non-numeric data
	9AAN	Not eligible for processing
	9AFT	Reason Code Mismatch. See section 5.1 Valid Reason Codes
	9AFF	Reason Code Invalid Data. See section 5.1 Valid Reason Codes
	9AGB	Dollar Amount not zero
	9CA3	Reason code unrelated to original reason code
	INTL	Internal use only
GAHO	0004	Reference Key must be alphanumeric.
	9AAI	Reference Key Invalid Format–refer to documentation on Comments field position 502-721.
	9AEL	Reference Key Missing or Invalid. Comments are required in the first 17 characters of the field.
		Note: For SFT Stock Loans this is where the reference number is expected to be populated.
GAHT		**Obligation Warehouse Control Number**
	9AAA	Invalid
HADD		**Record Type**
	9AAA	Invalid
HAFH		**BTID Value**
	9ABD	Missing
	9AAE	Invalid data-refer to documentation
HAFI		**MMI Transaction with Future Settlement date**
	9AAA	Invalid
IAAE		**ISIN**
	9AA1	Invalid Check Digit
	9AAO	Invalid ISO Country Code (ISIN)–Refer to Documentation
JAAM		**MMI Input Record**
	IAEN	Not RAD eligible
	9AGI	Not Activated

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5. APPENDICES

5.1 Valid Reason Codes

The following 3-digit reason codes are currently valid for Deliver Order transactions.

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
1	RECLAIM DK		Yes	0001
2	RECLAIM WRONG QUANTITY		Yes	0001
3	RECLAIM WRONG SECURITY		Yes	0001
4	RECLAIM WRONG MONEY		Yes	0001
5	RECLAIM PARTIAL		Yes	0001
6	RECLAIM NEED MORE A/C INFO		Yes	0001
7	RECLAIM NEEDS DUE BILL		Yes	0001
8	PARTIAL REC PARTIAL RET		Yes	0001
10	STOCK LOAN	Stock Loan	No	0002
11	STOCK LOAN RECLAIM DK	Stock Loan	Yes	0002
12	STK LOAN REC WRONG QTY	Stock Loan	Yes	0002
13	STK LOAN REC WRONG SECURITY	Stock Loan	Yes	0002
14	STK LOAN REC WRONG MONEY	Stock Loan	Yes	0002
15	STK LOAN REC PARTIAL	Stock Loan	Yes	0002
16	STK LOAN REC NEEDS A/C INFO	Stock Loan	Yes	0002
17	STK LOAN REC NEEDS DUE BILL	Stock Loan	Yes	0002

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
18	STK LOAN PRTL REC PARTIAL RET	Stock Loan	Yes	0002
19	STOCK LOAN RECALL	Stock Loan	No	0002
20	STOCK LOAN RETURN	Stock Loan Return	No	0009
21	STK LOAN RET REC DK	Stock Loan Return	Yes	0009
22	STK LOAN RET REC WRONG QTY	Stock Loan Return	Yes	0009
23	STK LOAN RET REC WRONG SEC	Stock Loan Return	Yes	0009
24	STK LOAN RET REC WRONG MONEY	Stock Loan Return	Yes	0009
25	STK LOAN RET REC PARTIAL	Stock Loan Return	Yes	0009
26	STK LOAN RET REC A/C INFO	Stock Loan Return	Yes	0009
27	STK LOAN RET REC NEED DUE BILL	Stock Loan Return	Yes	0009
28	STK LOAN RET PRTL REC PRTL RET	Stock Loan Return	Yes	0009
29	STOCK LOAN RECALL RECLAMATION	Stock Loan Return	Yes	0009
30	DELIVERY VERSUS PAYMENT		No	0003
31	DVP RECLAIM DK		Yes	0003
32	DVP RECLAIM WRONG QTY		Yes	0003
33	DVP RECLAIM WRONG SEC		Yes	0003

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
34	DVP RECLAIM WRONG MONEY		Yes	0003
35	DVP RECLAIM PARTIAL		Yes	0003
36	DVP RECLAIM NEEDS A/C INFO		Yes	0003
37	DVP RECLAIM NEEDS DUE BILL		Yes	0003
38	DVP PARTIAL RECLAIM PARTIAL RET		Yes	0003
39	TRADE FOR TRADE BALANCE ORDER		No	0006
40	TRANSFER OF CUSTOMER ACCOUNT		No	0004
41	TRANS CUST A/C REC DK		Yes	0004
42	TRANS CUST A/C REC WRONG QTY		Yes	0004
43	TRANS CUST A/C REC WRONG SEC		Yes	0004
44	TRANS CUST A/C REC WRONG MONEY		Yes	0004
45	TRANS CUST A/C REC PARTIAL		Yes	0004
46	TRANS CUST A/C REC NEEDS A/C INFO		Yes	0004
47	TRANS CUST A/C REC DUE BILL		Yes	0004
48	TRANS CUST A/C PRTL REC PRTL RET		Yes	0004

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
49	ID SYNDICATE TRADE		No	0005
50	NEW ISSUE		No	0005
51	NEW ISSUE RECLAIM DK		Yes	0005
52	NEW ISSUE REC WRONG QTY		Yes	0005
53	NEW ISSUE REC WRONG SEC		Yes	0005
54	NEW ISSUE REC WRONG MONEY		Yes	0005
55	NEW ISSUE REC PARTIAL		Yes	0005
56	NEW ISSUE REC NEEDS A/C INFO		Yes	0005
57	NEW ISSUE REC NEEDS DUE BILL		Yes	0005
58	NEW ISSUE PARTIAL REC PARTIAL RET		Yes	0005
60	NET BALANCE ORDER		No	0006
61	NET BALANCE ORDER REC DK		Yes	0006
62	NET BALANCE ORDER REC WRNG QTY		Yes	0006
63	NET BALANCE ORDER REC WRNG SEC		Yes	0006
64	NET BALANCE ORDR REC WRNG MONEY		Yes	0006
65	NET BALANCE ORDER REC PARTIAL		Yes	0006

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
66	NET BALANCE ORDER REC A/C INFO		Yes	0006
67	NET BALANCE ORDR REC NEED DUE BILL		Yes	0006
68	NET BALANCE ORDR PRTL REC PRTL RET		Yes	0006
70	DVP-DUE BILL,USE SPO FOR (D/B)		No	0003
71	FAIL TO DELIVER		No	0007
72	FAIL TO DELIVER RECLAMATION		Yes	0007
73	DELIVERY TO CNS		No	0007
74	SPO MARK TO MARKET		No	0007
75	SPO MARK TO MARKET RECLAIM		Yes	0007
76	INSTITUTIONAL DELIVERY RECLAIM		Yes	0007
77	ID/NIDS		No	0007
78	TRADE FOR TRADE FREEZE		No	0007
79	FROZEN SECURITY RECLAMATION		No	0007
80	INVENTORY/FREE MOVEMENT		No	0007
82	ISSUANCE DO		No	0007
83	CP EARLY MATURITY		No	0007
84	PPO OPTIONS PREMIUM		No	0007

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
85	PPO OPTIONS PREMIUM RECLAIM		Yes	0007
86	MUNICOMPARIS ON TRADE SETTLMT		No	0007
87	DVP-DUE BILL, (D/B)/CHECK SENT		No	0003
88	ACATS DO		No	0004
89	NIGHT SECONDARY OFFERING		No	0005
90	DTC INPUT-UNDERWRITING DEPT.		No	0008
91	DTC CORRECTION		Yes	0008
92	DELIVERY ON WARRANT EXERCISE		No	0007
94	DTC SET ADJ-PART. PTS PROBLEM		No	0008
95	ACATS VALUED WITH MEMO SEG		No	0004
96	DTC SET ADJ-RECLAIM INTERFACE		Yes	0008
97	DELIVERY VS PAYMENT WITH MEMO SEG		No	0003
98	TRANSFER OF ACCOUNT WITHOUT MEMO SEG		No	0004
99	BULK TRANSFER OF ACCOUNT		No	0008
100	ACCOUNT TRANS. W/OUT		Yes	0004

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
	MEMO SEG RECLAIM			
101	MMI ISSUANCE DO RECLAIM DK		Yes	0005
102	MMI ISSUANCE DO RECLAIM WRONG QUANTITY		Yes	0005
103	MMI ISSUANCE DO RECLAIM WRONG SECURITY		Yes	0005
104	MMI ISSUANCE DO RECLAIM WRONG MONEY		Yes	0005
105	MMI ISSUANCE DO RECLAIM PARTIAL		Yes	0005
106	MMI ISSUE DO RECLAIM NEED A/C INFO		Yes	0005
107	MMI ISSUANCE DO RECLAIM NEEDS DUE BILL		Yes	0005
108	MMI ISSUANCE DO PARTIAL RCLM PARTIAL RET		Yes	0005
109	MMI ISSUANCE DO WRONG RATE		Yes	0005
110	MMI ISSUE DO WRONG SAFEKEEPING A/C NBR		Yes	0005
111	MMI ISSUANCE DO WRONG MATURITY DATE		Yes	0005
112	MMI ISSUANCE DO SHOULD BE DISCOUNTED		Yes	0005
113	MMI ISSUE DO SHOULD BE		Yes	0005

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
	INTEREST BEARING			
120	MMI DO REDELIVERY		No	0001
121	MMI DO RECLAIM DK		Yes	0001
122	MMI DO RECLAIM WRONG QUANTITY		Yes	0001
123	MMI DO RECLAIM WRONG SECURITY		Yes	0001
124	MMI DO RECLAIM WRONG MONEY		Yes	0001
125	MMI DO RECLAIM PARTIAL		Yes	0001
126	MMI DO RECLAIM NEED A/C INFO		Yes	0001
127	MMI DO RECLAIM NEEDS DUE BILL		Yes	0001
128	MMI DO PARTIAL RCLM PARTIAL RET		Yes	0001
129	MMI DO WRONG RATE		Yes	0001
130	MMI DO WRONG SAFEKEEPING A/C NBR		Yes	0001
131	MMI DO WRONG MATURITY DATE		Yes	0001
132	MMI DO SHOULD BE DISCOUNTED		Yes	0001
133	MMI DO SHOULD BE INTEREST BEARING		Yes	0001

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Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
134	MMI SECONDARY DO-BYPASS FUNDING DECISION		Yes	0001
135	MMI SECONDARY DO–RECLAIM BYPASS FUNDING DECISION		Yes	0001
197	ACCOUNT TRANS. WITH MEMO SEG RECLAIM		Yes	0003
200	SFT STOCK LOAN	Stock Loan	No	0002
220	REPO TRACKING	Repo	No	0007
221	REPO TRACKING RECLAIM DK	Repo	Yes	0007
222	REPO TRACKING RCLM WRONG QUANTITY	Repo	Yes	0007
223	REPO TRACKING RCLM WRONG SECURITY	Repo	Yes	0007
224	REPO TRACKING RCLM WRONG MONEY	Repo	Yes	0007
225	REPO TRACKING RCLM PARTIAL	Repo	Yes	0007
226	REPO TRACKING RCLM NEEDS A/C INFO	Repo	Yes	0007
227	REPO TRACKING	Repo	Yes	0007

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
	RCLM NEEDS DUE BILL			
228	REPO TRACKING RCLM PARTIAL RET	Repo	Yes	0007
230	REPO TRACKING RETURN	Repo	No	0007
231	REPO TRACKING RETURN RECLAIM DK	Repo	Yes	0007
232	REPO TRACKING RETURN RCLM WRONG QUANTITY	Repo	Yes	0007
233	REPO TRACKING RETURN RCLM WRONG SECURITY	Repo	Yes	0007
234	REPO TRACKING RETURN RCLM WRONG MONEY	Repo	Yes	0007
235	REPO TRACKING RETURN RCLM PARTIAL	Repo	Yes	0007
236	REPO TRACKING RETURN RCLM NEEDS A/C INFO	Repo	Yes	0007
237	REPO TRACKING RETURN RCLM NEEDS DUE BILL	Repo	Yes	0007
238	REPO TRACKING RETURN RCLM PARTIAL RET	Repo	Yes	0007

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
260	OCC STOCK LOAN	Stock Loan, OCC Hedge	No	0002
261	OCC STOCK LOAN RECLAIM DK	Stock Loan, OCC Hedge	Yes	0002
262	OCC STK LOAN REC WRONG QTY	Stock Loan, OCC Hedge	Yes	0002
263	OCC STK LOAN REC WRONG SECURITY	Stock Loan, OCC Hedge	Yes	0002
264	OCC STK LOAN REC WRONG MONEY	Stock Loan, OCC Hedge	Yes	0002
265	OCC STK LOAN REC PARTIAL	Stock Loan, OCC Hedge	Yes	0002
266	OCC STK LOAN REC NEEDS A/C INFO	Stock Loan, OCC Hedge	Yes	0002
267	OCC STK LOAN REC NEEDS DUE BILL	Stock Loan, OCC Hedge	Yes	0002
268	OCC STK LOAN PRTL REC PARTIAL RET	Stock Loan, OCC Hedge	Yes	0002
270	OCC STOCK LOAN RETURN	Stock Loan Return, OCC Hedge	No	0009
271	OCC STK LOAN RET REC DK	Stock Loan Return, OCC Hedge	Yes	0009
272	OCC STK LOAN RET REC WRONG QTY	Stock Loan Return, OCC Hedge	Yes	0009
273	OCC STK LOAN RET REC WRONG SEC	Stock Loan Return, OCC Hedge	Yes	0009
274	OCC STK LOAN RET REC WRONG MONEY	Stock Loan Return, OCC Hedge	Yes	0009

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
275	OCC STK LOAN RET REC PARTIAL	Stock Loan Return, OCC Hedge	Yes	0009
276	OCC STK LOAN RET REC A/C INFO	Stock Loan Return, OCC Hedge	Yes	0009
277	OCC STK LOAN RET REC NEED DUE BILL	Stock Loan Return, OCC Hedge	Yes	0009
278	OCC STK LOAN RET PRTL REC PRTL RET	Stock Loan Return, OCC Hedge	Yes	0009
280	ADR STOCK LOAN (UNTRACKED)		No	0002
281	ADR STK LOAN RECLAIM DK		Yes	0002
282	ADR STK LOAN RECLAIM WRONG QUANTITY		Yes	0002
283	ADR STK LOAN RECLAIM WRONG SECURITY		Yes	0002
284	ADR STK LOAN RECLAIM WRONG MONEY		Yes	0002
285	ADR STK LOAN RECLAIM PARTIAL		Yes	0002
286	ADR STK LOAN RECLAIM NEEDS A/C INFO		Yes	0002
287	ADR STK LOAN RECLAIM NEEDS DUE BILL		Yes	0002
288	ADR STK LOAN PARTIAL RCLM PARTIAL RET		Yes	0002
290	ADR STOCK LOAN RETURN (UNTRACKED)		No	0002

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
291	ADR STK LOAN RETURN RECLAIM DK		Yes	0002
300	DR CANCELLATION INSTRUCTION		No	0002
301	DR CANCELLATION INSTRUCTION RECLAIM DK		Yes	0002
330	DIRECT ROLLOVER TO IRA		No	0004
331	DIRECT ROLL TO IRA RECLAIM DK		Yes	0004
332	DIRECT ROLL TO IRA RCLM WRONG QUANTITY		Yes	0004
333	DIRECT ROLL TO IRA RCLM WRONG SECURITY		Yes	0004
334	DIRECT ROLL TO IRA RCLM WRONG MONEY		Yes	0004
335	DIRECT ROLL TO IRA RCLM PARTIAL		Yes	0004
336	DIRECT ROLL TO IRA RCLM NEEDS A/C INFO		Yes	0004
337	DIRECT ROLL TO IRA RCLM NEEDS DUE BILL		Yes	0004
338	DIRECT ROLL TO IRA PARTL RCLM PARTL RET		Yes	0004
340	DIRECT ROLLOVER TO QUALIFIED PLAN		No	0004

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
341	DIRECT ROLLOVER TO QP RECLAIM DK		Yes	0004
342	DIRECT ROLLOVER TO QP RCLM WRONG QTY		Yes	0004
343	DIRECT ROLLOVER TO QP RCLM WRONG SECUR		Yes	0004
344	DIRECT ROLLOVER TO QP RCLM WRONG MONEY		Yes	0004
345	DIRECT ROLLOVER TO QP RCLM PARTIAL		Yes	0004
346	DIRECT ROLLOVER TO QP RCLM NEED A/C INFO		Yes	0004
347	DIRECT ROLLOVER TO QP RCLM NEED DUE BILL		Yes	0004
348	DIRECT ROLL TO QP PARTL RCLM PARTIAL RET		Yes	0004
390	DIRECT REGISTRATION TRANSFER		No	0004
391	DIRECT REGISTRATION REVERSAL		No	0004
392	DIRECT REGISTRATION RECLAIM DK		Yes	0004
393	DIRECT REGISTRATION RCLM WRONG QUANTITY		Yes	0004

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
394	DIRECT REGISTRATION RCLM WRONG SECURITY		Yes	0004
395	DIRECT REGISTRATION RCLM NEEDS A/C INFO		Yes	0004
396	DIRECT REGISTRATION RCLM DK-W/O MEMO SEG		Yes	0004
530	IPO DIRECT CONCESSION		No	0005
531	IPO DIRECT CONCESSION RECLAIM DK		Yes	0005
532	IPO DIRECT CONCESSION RCLM WRONG QTY		Yes	0005
533	IPO DIRECT CONCESSION RCLM WRONG SECUR		Yes	0005
534	IPO DIRECT CONCESSION RCLM WRONG MONEY		Yes	0005
535	IPO DIRECT CONCESSION RCLM PARTIAL		Yes	0005
536	IPO DIRECT CONCESSION RCLM NEED A/C INFO		Yes	0005
537	IPO DIRECT CONCESSION RCLM NEED DUE BILL		Yes	0005
538	IPO DIRECT CONCESSION PRTL RCLM PRTL RET		Yes	0005

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
539	ID IPO DIRECTED CONCESSION		No	0005
540	IPO SYNDICATE OVER SUBSCRIBED		No	0005
541	IPO OVER SUBSCRIBED RECLAIM DK		Yes	0005
542	IPO OVER SUBSCRIBED RCLM WRONG QUANTITY		Yes	0005
543	IPO OVER SUBSCRIBED RCLM WRONG SECURITY		Yes	0005
544	IPO OVER SUBSCRIBED RCLM WRONG MONEY		Yes	0005
545	IPO OVER SUBSCRIBED RCLM PARTIAL		Yes	0005
546	IPO OVER SUBSCRIBED RCLM NEEDS A/C INFO		Yes	0005
547	IPO OVER SUBSCRIBED RCLM NEEDS DUE BILL		Yes	0005
548	IPO OVER SUBSCRIBED PRTL RCLM PRTL RET		Yes	0005
549	ID IPO OVER SUBSCRIBED		No	0005

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
550	IPO SYND DIRECTED AND OVER SUBSCRIBED		No	0005
551	IPO SYNDICATE(550) RECLAIM DK		Yes	0005
552	IPO SYNDICATE(550) RCLM WRONG QUANTITY		Yes	0005
553	IPO SYNDICATE(550) RCLM WRONG SECURITY		Yes	0005
554	IPO SYNDICATE(550) RCLM WRONG MONEY		Yes	0005
555	IPO SYNDICATE(550) RCLM PARTIAL		Yes	0005
556	IPO SYNDICATE(550) RCLM NEEDS A/C INFO		Yes	0005
557	IPO SYNDICATE(550) RCLM NEEDS DUE BILL		Yes	0005
558	IPO SYNDICATE(550) PRTL RCLM PRTL RET		Yes	0005
559	ID IPO SYND DIRECTED AND OVER SUBSCRIBED		No	0005
560	IPO FOREIGN DIST/CO-MGR		No	0005
561	IPO FOREIGN DIST/CO-MGR RECLAIM DK		Yes	0005

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
562	IPO FOREIGN DIST/CO-MGR RCLM WRONG QTY		Yes	0005
563	IPO FOREIGN DIST/CO-MGR RCLM WRONG SECUR		Yes	0005
564	IPO FOREIGN DIST/CO-MGR RCLM WRONG MONEY		Yes	0005
565	IPO FOREIGN DIST/CO-MGR RCLM PARTIAL		Yes	0005
566	IPO FOREIGN DIST/CO-MGR REC NEED A/C INF		Yes	0005
567	IPO FOREIGN DIST/CO-MGR REC NEED DUEBILL		Yes	0005
568	IPO FOREIGN DIST/CO-MGR RCLM PRTL RET		Yes	0005
570	SYNDICATE TAKEDOWN DELIVERY		No	0005
571	SYND TAKEDOWN DELIVERY RECLAIM DK		Yes	0005
572	SYND TAKEDOWN DLVRY RCLM WRONG QUANTITY		Yes	0005
573	SYND TAKEDOWN DLVRY RCLM WRONG SECURITY		Yes	0005
574	SYND TAKEDOWN		Yes	0005

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Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
	DLVRY RCLM WRONG MONEY			
575	SYND TAKEDOWN DLVRY RCLM PARTIAL		Yes	0005
576	SYND TAKEDOWN DLVRY RCLM NEEDS A/C INFO		Yes	0005
577	SYND TAKEDOWN DLVRY RCLM NEEDS DUEBILL		Yes	0005
578	SYND TAKEDOWN DLVRY RCLM PARTIAL RETURN		Yes	0005
600	COLLATERAL DO	Stock Loan	No	0002
601	COLLATERAL DO RECLAIM DK	Stock Loan	Yes	0002
602	COLLATERAL DO REC WRONG QUANTITY	Stock Loan	Yes	0002
603	COLLATERAL DO REC WRONG SECURITY	Stock Loan	Yes	0002
605	COLLATERAL DO REC PARTIAL	Stock Loan	Yes	0002
606	COLLATERAL DO REC NEEDS A/C INFO	Stock Loan	Yes	0002
607	COLLATERAL DO REC NEEDS DUE BILL	Stock Loan	Yes	0002
608	COLLATERAL DO PRTL REC PARTIAL RET	Stock Loan	Yes	0002
609	COLLATERAL DO RECALL	Stock Loan	Yes	0002

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
610	COLLATERAL DO RETURN	Stock Loan Return	No	0009
611	COLLATERAL DO RET REC DK	Stock Loan Return	Yes	0009
612	COLLATERAL DO RET REC WRONG QTY	Stock Loan Return	Yes	0009
613	COLLATERAL DO RET REC WRONG SEC	Stock Loan Return	Yes	0009
615	COLLATERAL DO RET REC PARTIAL	Stock Loan Return	Yes	0009
616	COLLATERAL DO RET REC A/C INFO	Stock Loan Return	Yes	0009
617	COLLATERAL DO RET REC NEED DUE BILL	Stock Loan Return	Yes	0009
618	COLLATERAL DO RET PRTL REC PRTL RET	Stock Loan Return	Yes	0009
619	COLLATERAL DO RECALL RECLAMATION	Stock Loan Return	Yes	0009
620	OBLIGATION WAREHOUSE		No	0001
621	OBLIGATION WAREHOUSE REC DK		Yes	0001
622	OBLIGATION WAREHOUSE REC WRONG QTY		Yes	0001
623	OBLIGATION WAREHOUSE REC WRONG SEC		Yes	0001
624	OBLIGATION WAREHOUSE REC WRONG MONEY		Yes	0001

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
625	OBLIGATION WAREHOUSE REC PRTL		Yes	0001
626	OBLIGATION WAREHOUSE REC A/C INFO		Yes	0001
627	OBLIGATION WAREHOUSE REC DUE BILL		Yes	0001
628	OBLIGATION WAREHOUSE PRTL REC PRTL RET		Yes	0001
630	REPO WITH MEMO DECREASE	Repo	No	0007
631	REPO RCLM W/MEMO DECREASE	Repo	Yes	0007
640	REPO RETURN WITH MEMO DECREASE	Repo	No	0007
641	REPO RETURN RCLM W/MEMO DECREASE	Repo	Yes	0007
700	CANADIAN DOLLAR DELIVERY NORTHBOUND		No	0003
701	CANADIAN DOLLAR DEL DTC PART-DTC PART		No	0003
702	CANADIAN DOLLAR DELIVERY RECALL		No	0003
703	CANADIAN DOLLAR DELIVERY SOUTHBOUND		No	0003

Reason Code	Description	Tracked	Reclaim Eligible	Ticket Routing Number
704	OCC STOCK LOAN (UNTRACKED)	OCC Hedge	No	0002
705	OCC STOCK LOAN RECLAIM (UNTRACKED)	OCC Hedge	Yes	0002
706	OCC STOCK LOAN RETURN (UNTRACKED)	OCC Hedge	No	0002
707	OCC STOCK LOAN RTRN RECLAIM (UNTRACKED)	OCC Hedge	Yes	0002
708	ECCP NET OBLIGATION		No	0003

5.2 Processing Table

Submission Time	Settlement Date	Process on this Settlement Date Only Indicator	DTC Accepts or Rejects	DTC Processing Action	Drop Action (Permanent or Reintroduced)	Billing Rate (Day or Night)
After IMS Start of Day (SOD) (approx. 9:00 p.m.) During Day **Prior** to DO Input Cutoffs	Current	Y	Accepts DO	Processes DO Immediately	Permanent Drop	D
	Future	Y	Accepts DO	Warehouses until Future Settlement Date	Permanent Drop	N
	Past	Y	Accepts DO	Processes DO Immediately	Permanent Drop	D
	Current	N	Accepts DO	Processes DO Immediately	Reintroduces if Dropped	D
	Future	N	Accepts DO	Warehouses until Future Settlement Date	Reintroduces if Dropped	N
	Past	N	Accepts DO	Processes DO Immediately	Reintroduces if Dropped	D
	Current	(blank)	Accepts DO	Processes DO Immediately	Applies Drop Profile	D
	Future	(blank)	Accepts DO	Warehouses until Future Settlement Date	Applies Drop Profile	N

Submission Time	Settlement Date	Process on this Settlement Date Only Indicator	DTC Accepts or Rejects	DTC Processing Action	Drop Action (Permanent or Reintroduced)	Billing Rate (Day or Night)
	Past	(blank)	Accepts DO	Processes DO Immediately	Applies Drop Profile	D
After DO Input Cutoff, Prior to ATP SOD (approx. 7:00 p.m.)	Current	Y	Rejects DO	N/A	N/A	N/A
	Future	Y	Accepts DO	Warehouses until Future Settlement Date	Permanent Drop	N
	Past	Y	Rejects DO	N/A	N/A	N/A
	Current	N	Accepts DO	Holds until ATP SOD (approx. 7:00 p.m.)	Reintroduces if Dropped	N
	Future	N	Accepts DO	Warehouses until Future Settlement Date	Reintroduces if Dropped	N
	Past	N	Accepts DO	Holds until ATP SOD (approx. 7:00 p.m.)	Reintroduces if Dropped	N
	Current	(blank)	Accepts DO	Holds until ATP SOD (approx. 7:00 p.m.)	Applies Drop Profile	N
	Future	(blank)	Accepts DO	Warehouses until Future Settlement Date	Applies Drop Profile	N
	Past	(blank)	Accepts DO	Holds until ATP SOD (approx. 7:00 p.m.)	Applies Drop Profile	N
After ATP SOD (approx. 7:00 p.m.) prior to IMS SOD (approx. 9:00 p.m.)	Current	Y	Accepts DO	Holds until IMS SOD (approx. 9:00 p.m.)	Permanent Drop	N
	Future	Y	Accepts DO	Warehouses until Future Settlement Date	Permanent Drop	N
	Past	Y	Accepts DO	Holds until IMS SOD (approx. 9:00 p.m.)	Permanent Drop	N
	Current	N	Accepts DO	Holds until IMS SOD (approx. 9:00 p.m.)	Reintroduces if Dropped	N

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Submission Time	Settlement Date	Process on this Settlement Date Only Indicator	DTC Accepts or Rejects	DTC Processing Action	Drop Action (Permanent or Reintroduced)	Billing Rate (Day or Night)
	Future	N	Accepts DO	Warehouses until Future Settlement Date	Reintroduces if Dropped	N
	Past	N	Accepts DO	Holds until IMS SOD (approx. 9:00 p.m.)	Reintroduces if Dropped	N
	Current	(blank)	Accepts DO	Holds until IMS SOD (approx. 9:00 p.m.)	Applies Drop Profile	N
	Future	(blank)	Accepts DO	Warehouses until Future Settlement Date	Applies Drop Profile	N
	Past	(blank)	Accepts DO	Holds until IMS SOD (approx. 9:00 p.m.)	Applies Drop Profile	N
After IMS SOD During Night Cycle	Current	Y	Accepts DO	Processes DO Immediately	Permanent Drop	D/N *
	Future	Y	Accepts DO	Warehouses until Future Settlement Date	Permanent Drop	N
	Past	Y	Accepts DO	Processes DO Immediately	Permanent Drop	D/N *
	Current	N	Accepts DO	Processes DO Immediately	Reintroduces if Dropped	D/N *
	Future	N	Accepts DO	Warehouses until Future Settlement Date	Reintroduces if Dropped	N
	Past	N	Accepts DO	Processes DO Immediately	Reintroduces if Dropped	D/N *
	Current	(blank)	Accepts DO	Processes DO Immediately	Applies Drop Profile	D/N *
	Future	(blank)	Accepts DO	Warehouses until Future Settlement Date	Applies Drop Profile	N
	Past	(blank)	Accepts DO	Processes DO Immediately	Applies Drop Profile	D/N *

*Billed as an N if processed before the Stock Loan period begins (approximately 11:00 p.m.). Billed as a D if processed after Stock Loan period has begun.

6. RELEASE NOTES

This is the document history reflecting changes to the file.

06/02/2022   Added SFT Clearing DO Reason codes: SFT Stock Loan "200" to Section 5.1 Valid Reason Codes and the associated Error codes to Section 4. DOI1/DOI5 Error Codes.

- Removed references to the Security Holder Tracking Service.
- Made general updates to remove outdated references and reformat the document.

11/30/2018   Removed formatting and references to old changes.

09/28/2017   Added Partner Reference Number position 728 and ID Control Number position 659. Positions 753-1024 are filler. Added field error code: CAHN related to the partner Reference Number. Modified the error Code for Customer Reference Number.

08/08/2017   Updated Sections 3.1 and 4 for Matching Utility Messaging. Added ID Control Number and Partner Reference Number

09/01/15   Updated section 5.1 for MMI Finality Through Optimization Initiative. Added reason codes:

- 134 MMI SECONDARY DO–BYPASS FUNDING DECISION

- 135 MMI SECONDARY DO–RECLAIM BYPASS FUNDING DECISION

01/01/11   Updated section 3.1 position 712-727 (Obligation Warehouse Control Number).

Removed the following phase: "Mandatory for OW DO transaction, reason code 620 thru 628."

Updated Section 4–Error Codes to remove OW "required" error codes.

02/01/10   Updated Section 4 DOI1/DOI5 Error Codes to add new error codes for CSD DOs.

09/01/09   Updated Section 3.1 DOI1/DOI5 INPUT File Format with the following:

Change field definitions of Security Quantity in position 117-131 and Money Amount in position 132-148.

Change field name from Due Bill indicator to Fail Tracking indicator in position 449.

Added Obligation Warehouse control number in position 712-727.

Added in section 4 DOI1/DOI5 Error Codes new error codes.

Updated Appendices 5.1 Valid Reason Codes.

Change reason codes description of 620-628 from Balance Order to Obligation Warehouse DO.

Added reason codes 704-707 for OCC Stock Loan and Stock Loan Return.

Added reason code 708 for ECCP Net Obligation.

10/01/08   Add updates for Security Holder Tracking Service

04/01/08   Change CCF-II to FTP and NDM and added Processing Table Appendix

07/01/07   Initial version

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FOR MORE INFORMATION

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