CF2/MQ TRANSMISSION GUIDES

DELIVER ORDERS (DOX1/DOX5), NIGHT DELIVER ORDERS (NDO1/NDO5):

FUNCTION USER'S GUIDE (05.09)

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1. OBJECTIVES OF THIS CHAPTER

The objectives of this chapter are:

- Give an overview of DOX1/DOX5 NDO1/NDO5 INPUT functions
- Illustrate the formats of required records

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2. DOX1/DOX5, NDO1/NDO5 OVERVIEW

Functions DOX1/NDO1 are used for MQ transmissions; DOX5/NDO5 are used for CF2. The functionality does not change between input media.

2.1 The DOX1/DOX5 Function

A Day Deliver Order (DOX1/DOX5) is a transaction received by the Depository Trust Company requesting immediate transfer 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.

2.2 The NDO1/NDO5 Function

A Night Deliver Order (NDO1/NDO5) is a transaction received by the Depository Trust Company requesting transfer of a specified quantity of a security, having a stated value, from one DTC participant to another. In the "NDO1/NDO5" function, transactions are batched and transmitted to DTC between the hours of 3:00 a.m. and 8:00 p.m., and do not affect the Participant's account until the next business day.

A User may use the DOX1/DOX5 function to transmit a day cycle Deliver Order transaction to DTC starting at 3:00 a.m. and continuing throughout the business day based on the Cutoff Time Schedule for DOX1/DOX5 Transmissions.

2.3 NDO1/NDO5 and DOX1/DOX5 Transmissions

When using the NDO1/NDO5/DOX1/DOX5 functions, the User transmits night/day cycle 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 NDO1/NDO5 and/or DOX1/DOX5 are considered critical, the User should prepare procedures to be invoked in the event the transmission media is unavailable.

2.4 Cutoff Time Schedule for DOX1/DOX5 Transmissions

Valued Original and Non-matched Reclaims

Transactions will be accepted:

- Between 3:00 a.m. and 2:45 p.m., and are subject to normal RAD (Receiver Authorized Deliveries) Rules as described in the SDFS manual.
- Between 2:45 p.m. and 3:05 p.m., all transactions are forced to RAD.

Valued Matched Reclaim

Transactions will be accepted between the hours of 3:00 a.m. and 3:05 p.m.

Valued Original and Non-matched Reclaim

Transactions between a deliverer and its Settling Bank will be accepted between 3:00 a.m. and 4:45 p.m.

Note:
After 2:45 p.m., these transactions will be forced to RAD.

Free MMI New Issuances and Turnaround DO

Transactions will be accepted between the hours of 3:00 a.m. and 4:45 p.m.

Free Non-MMI

Transactions will be accepted between the hours of 3:00 a.m. and 6:00 p.m.

Free MMI existing CUSIP

Transactions will be accepted between the hours of 3:00 a.m. and 6:00 p.m. These transactions will always be processed through the RAD system.

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 or MQ until the following times:

- 3:30 p.m. for Valued Transactions

- 5:00 p.m. for Values 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.

2.5 Cutoff Time Schedule for NDO1/NDO5 Transmissions

All transmitted NDO1/NDO5 transactions will be accepted between the hours of 3:00 a.m. and 8:00 p.m. daily. The actual transfer of security position between Participant's accounts takes place during DTC's night cycle processing.

NDO1/NDO5 and DOX1/DOX5 test transmissions (where the Production Test Indicator = "T") will be accepted during PTS operating hours. In no event will deliver order transactions be accepted after the cutoff times specified above.

Any DOX1/DOX5 or NDO1/NDO5 transmission initiated prior to cutoff will be allowed to continue to completion.

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2.6 Modes of Transmission

The Deliver Order/Night Deliver order functions are available via CF2 and MQ, where processing has been enhanced to provide interactive receipt and distribution of data. MQ users should note that unlike native MQ, no recovery block is sent with the next signon after a failed transmission. For more information, contact DTCSupport@dtcc.com.

3. DELIVER ORDERS, NIGHT 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/night 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 DOX1/DOX5 NDO1/NDO5 Error Codes. A full description of this processing is contained in Interface Control Manager (Transaction Input).

All fields indicated as DTC Validation = Yes are validated.

3.1 DOX1/DOX5 NDO1/NDO5 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(8)	Record Type	Y	Type of data contained in message: DAYDOS-day DO's DONITE-night DO's
9-10	2	Numeric 9(2)	Record Suffix	Y	Record number identifier: 01 = First Record
11-12	2	Numeric 9(2)	Version Number	Y	Version number of the input that defines the record format; incremented as fields are added or deleted from the format. Refer to the cover page or this document for version number.
13-18	6	Character X(6)	Record Sequence Number	N	Submitter of assigned transaction identifier (optional); returned only during interactive error reporting.

Position	Length	Format	Field Name	Validate	Field Description
					Positions 1 through 26: Transaction Header
19-26	8	Character X(8)	Addressee	—	Reserved for DTC use.
27-29	3	Numeric 9(3)	Activity Code	Y	Must be 026
30-37	8	Numeric 9(8)	Deliverer	Y	Delivering Participant number (right-justified with leading zeroes).
38-46	9	Character X(9)	CUSIP	Y	CUSIP of the security to be delivered
47-54	8	Numeric 9(8)	Receiver	Y	Receiving Participant number (right-justified with leading zeroes).
55-63	9	Numeric 9(9)	Security Quantity	Y	The total number of securities. The maximum acceptable Principal Amount for VALUED CP DO's is 50,000,000.00.
64-75	12	Numeric 9(10)V99	Money Amount	Y	Amount of money for this transaction (right-justified with leading zeroes). The last two characters represent cents, preceded by an implied decimal point and ten characters representing dollars. **Note:** The maximum acceptable amount for VALUED CP DO's is 50,000,000.00.
76-78	3	Numeric 9(3)	Reason Code	Y	The reason code for the transaction (Use DORI function in PTS for reason codes or see attached appendix)
79-84	6	Numeric 9(6)	Settlement Date	Y	The date the transaction settles format YYMMDD
85-101	17	Character X(17)	Deliverers Account #	N	Deliverer's internal account number
102-118	17	Character X(17)	Receivers Account #	N	Receiver's internal account number
119-135	17	Character X(17)	Subordinate Bank Account #	N	Internal account number for a subordinate bank
136-141	6	Character X(6)	Depository Third Party	Y	If delivering or receiving party is a depository, the third party to the transaction
142-146	5	Character X(5)	Sequence Number	N	Allows transmitting party to identify record

Position	Length	Format	Field Name	Validate	Field Description
					Positions 1 through 26: Transaction Header
147-160	14	Numeric 99V9(12)	CMO Factor	Y	Optional field-if supplied must be numeric else must be spaces
161-172	12	Character X(12)	IPO Customer Internal Acct #	Y	If CUSIP is IPO tracked must be numeric zero filled and right justified otherwise must be spaces
173-180	8	Numeric 9(8)	IPO Trade Date	Y	If CUSIP is IPO tracked must be numeric in the form MMDDYYYY otherwise must be spaces
181-192	12	Character X(12)	IPO Broker Internal Account #	Y	If CUSIP is IPO tracked must be numeric zero filled right justified otherwise must be spaces
193-200	8	Character X(8)	IPO Correspond. Account #	Y	If CUSIP is IPO tracked must be numeric zero filled right justified otherwise must be spaces
201-201	1	Character X(1)	IPO Buy Sell Indicator	Y	Indicates that the Prime Broker is buying or selling. "B" = Buy "S" = Sell " " = Not an IPO transaction.
202-209	8	Character X(8)	Transaction Number	Y	Number of the transaction to be reclaimed
210-217	8	Numeric 9(8)	Original Transaction Date	N	The date the transaction being reclaimed was originally processed. Format YYYYMMDD.
218-427	210	Character X(210)	Comments	N	Comments
428-437	10	Character X(10)	Filler	N	DTC Internal Use
438-453	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.
454-454	1	Character X	Filler	N	DTC Internal Use

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Position	Length	Format	Field Name	Validate	Field Description
			Positions 1 through 26: Transaction Header		
455-455	1	Character X	CDO Indicator	Y	For Night DO's only must be space , "1", "2" or "3" This field selects the Return of Borrowed Stock Option for night cycle CDOs (conditional deliver orders) only. It must be blank for all other activity. In addition to a blank, the permitted values for this field are: "1" = Partial returns allowed. "2" = No partial returns allowed. "3" = Round lot partial returns only. For Day DO's this field is ignored.
456-456	1	Character X	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.
457-457	1	Character X	PTA Indicator	Y	Indicates if the delivery should be affect the Protected Transaction Account. Valid values are: Y-should affect the account, N-should not affect the account. **Note:** If this field is blank or contains an invalid value it will be set to N.
458-458	1	Character X	Prevent Pend Indicator	Y	Indicates if the delivery should be prevented from recycling Valid values are: Y-do not permit recycle, N-allow recycle.
459-493	35	Character X(35)	Reference ID	N	Participant supplied reference number
494-642	149	Character X(149)	Filler	N	Filler

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Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
643-658	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.
659-667	9	Char X(9)	ID Control Number	Y	Format is 9 alphanumeric characters. Otherwise must be spaces. Invalid values will be ignored.
668-672	5	Character X(5)	Filler	N	Future Development

4. DOX1/DOX5 NDO1/NDO5 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/Night Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
BAAA		**Settlement Date**
	9AAA	Invalid
	9AAF	not numeric
	9AAJ	not valid at cross border depository
	9ABD	Missing
	9ABL	Greater than Current Date
BAAB		**Trade Date**
	9ABE	Required
	9AAF	not numeric
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
	9ACK	Global lock
	9ACQ	Chilled for MMI securities
	9ACS	Only eligible for MMI securities
	9AFT	Receiving participant mismatch. Receiver is 881 for SFT Stock Loans
	IAEM	Not OCC hedge eligible

Deliver Order/Night Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
CAAM		**Delivering Participant**
	9AAA	The delivering participant is invalid.
	9AAE	Invalid data refer to documentation
	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
	9ACK	Global lock
	9ACQ	Chilled for MMI securities
	9ACS	Only eligible for MMI securities
	IAEM	Not OCC hedge 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**
	9AAA	Invalid
	9ABE	Required
CAGN		**Transaction Number**
	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

Deliver Order/Night Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
CAHM		**Customer Reference Number**
	9ABD	Missing
CAHN		**Partner Reference Number**
	9AAA	Invalid
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
	9ACG	Must equal 0
	IAEM	Not OCC hedge eligible
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 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
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
EAE3		**IDS Trade Ind (IPO)**
	9AAA	Invalid

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Deliver Order/Night Deliver Order Error Codes		
Field Code	**Error Code**	**Explanation**
GAAA		**CUSIP**
	9AAA	Invalid
	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
GACA		**Activity Code**
	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
	9AFT	Reason Code Mismatch. See section 5.1 Valid Reason Codes.
	9AFF	Reason Code Invalid Data. See section 5.1 Valid Reason Codes.
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
JAAM	IAEN	**MMI Input Record** Not RAD eligible

5. APPENDICES

5.1 Valid Reason Codes

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

Reason Code	Description
001	RECLAIM DK
002	RECLAIM WRONG QUANTITY
003	RECLAIM WRONG SECURITY
004	RECLAIM WRONG MONEY
005	RECLAIM PARTIAL
006	RECLAIM NEED MORE A/C INFO
007	RECLAIM NEEDS DUE BILL
008	PARTIAL REC PARTIAL RET
010	STOCK LOAN
011	STOCK LOAN RECLAIM DK
012	STK LOAN REC WRONG QTY
013	STK LOAN REC WRONG SECURITY
014	STK LOAN REC WRONG MONEY
015	STK LOAN REC PARTIAL
016	STK LOAN REC NEEDS A/C INFO
017	STK LOAN REC NEEDS DUE BILL
018	STK LOAN PRTL REC PARTIAL RET
019	STOCK LOAN RECALL
020	STOCK LOAN RETURN
021	STK LOAN RET REC DK
022	STK LOAN RET REC WRONG QTY
023	STK LOAN RET REC WRONG SEC
024	STK LOAN RET REC WRONG MONEY
025	STK LOAN RET REC PARTIAL
026	STK LOAN RET REC A/C INFO
027	STK LOAN RET REC NEED DUE BILL

Reason Code	Description
028	STK LOAN RET PRTL REC PRTL RET
029	STOCK LOAN RECALL RECLAMATION
030	DELIVERY VERSUS PAYMENT
031	DVP RECLAIM DK
032	DVP RECLAIM WRONG QTY
033	DVP RECLAIM WRONG SEC
034	DVP RECLAIM WRONG MONEY
035	DVP RECLAIM PARTIAL
036	DVP RECLAIM NEEDS A/C INFO
037	DVP RECLAIM NEEDS DUE BILL
038	DVP PARTIAL RECLAIM PARTIAL RET
039	TRADE FOR TRADE BALANCE ORDER
040	TRANSFER OF CUSTOMER ACCOUNT
041	TRANS CUST A/C REC DK
042	TRANS CUST A/C REC WRONG QTY
043	TRANS CUST A/C REC WRONG SEC
044	TRANS CUST A/C REC WRONG MONEY
045	TRANS CUST A/C REC PARTIAL
046	TRANS CUST A/C REC NEEDS A/C INFO
047	TRANS CUST A/C REC DUE BILL
048	TRANS CUST A/C PRTL REC PRTL RET
049	ID SYNDICATE TRADE
050	NEW ISSUE
051	NEW ISSUE RECLAIM DK
052	NEW ISSUE REC WRONG QTY
053	NEW ISSUE REC WRONG SEC
054	NEW ISSUE REC WRONG MONEY
055	NEW ISSUE REC PARTIAL
056	NEW ISSUE REC NEEDS A/C INFO
057	NEW ISSUE REC NEEDS DUE BILL
058	NEW ISSUE PARTIAL REC PARTIAL RET

Reason Code	Description
060	NET BALANCE ORDER
061	NET BALANCE ORDER REC DK
062	NET BALANCE ORDER REC WRNG QTY
063	NET BALANCE ORDER REC WRNG SEC
064	NET BALANCE ORDR REC WRNG MONEY
065	NET BALANCE ORDER REC PARTIAL
066	NET BALANCE ORDER REC A/C INFO
067	NET BALANCE ORDR REC NEED DUE BILL
068	NET BALANCE ORDR PRTL REC PRTL RET
070	DVP-DUE BILL, USE SPO FOR (D/B)
071	FAIL TO DELIVER
072	FAIL TO DELIVER RECLAMATION
073	DELIVERY TO CNS
074	SPO MARK TO MARKET
075	SPO MARK TO MARKET RECLAIM
076	INSTITUTIONAL DELIVERY RECLAIM
077	ID/NIDS
078	TRADE FOR TRADE FREEZE
079	FROZEN SECURITY RECLAMATION
080	INVENTORY/FREE MOVEMENT
082	ISSUANCE DO
083	CP EARLY MATURITY
084	PPO OPTIONS PREMIUM
085	PPO OPTIONS PREMIUM RECLAIM
086	MUNICOMPARISON TRADE SETTLMT
087	DVP-DUE BILL, (D/B)/CHECK SENT
088	ACATS DO
089	NIGHT SECONDARY OFFERING
090	DTC INPUT-UNDERWRITING DEPT.
091	DTC CORRECTION
092	DELIVERY ON WARRANT EXERCISE

Reason Code	Description
094	DTC SET ADJ-PART. PTS PROBLEM
095	ACATS VALUED WITH MEMO SEG
096	DTC SET ADJ-RECLAIM INTERFACE
097	DELIVERY VS PAYMENT WITH MEMO SEG
098	TRANSFER OF ACCOUNT WITHOUT MEMO SEG
099	BULK TRANSFER OF ACCOUNT
100	ACCOUNT TRANS. W/OUT MEMO SEG RECLAIM
101	MMI ISSUANCE DO RECLAIM DK
102	MMI ISSUANCE DO RECLAIM WRONG QUANTITY
103	MMI ISSUANCE DO RECLAIM WRONG SECURITY
104	MMI ISSUANCE DO RECLAIM WRONG MONEY
105	MMI ISSUANCE DO RECLAIM PARTIAL
106	MMI ISSUE DO RECLAIM NEED A/C INFO
107	MMI ISSUANCE DO RECLAIM NEEDS DUE BILL
108	MMI ISSUANCE DO PARTIAL RCLM PARTIAL RET
109	MMI ISSUANCE DO WRONG RATE
110	MMI ISSUE DO WRONG SAFEKEEPING A/C NBR
111	MMI ISSUANCE DO WRONG MATURITY DATE
112	MMI ISSUANCE DO SHOULD BE DISCOUNTED
113	MMI ISSUE DO SHOULD BE INTEREST BEARING
120	MMI DO REDELIVERY
121	MMI DO RECLAIM DK
122	MMI DO RECLAIM WRONG QUANTITY
123	MMI DO RECLAIM WRONG SECURITY
124	MMI DO RECLAIM WRONG MONEY
125	MMI DO RECLAIM PARTIAL
126	MMI DO RECLAIM NEED A/C INFO
127	MMI DO RECLAIM NEEDS DUE BILL
128	MMI DO PARTIAL RCLM PARTIAL RET
129	MMI DO WRONG RATE
130	MMI DO WRONG SAFEKEEPING A/C NBR

Reason Code	Description
131	MMI DO WRONG MATURITY DATE
132	MMI DO SHOULD BE DISCOUNTED
133	MMI DO SHOULD BE INTEREST BEARING
134	MMI SECONDARY DO-BYPASS FUNDING DECISION
135	MMI SECONDARY DO-RECLAIM BYPASS FUNDING DECISION
197	ACCOUNT TRANS. WITH MEMO SEG RECLAIM
200	SFT STOCK LOAN
220	REPO TRACKING
221	REPO TRACKING RECLAIM DK
222	REPO TRACKING RCLM WRONG QUANTITY
223	REPO TRACKING RCLM WRONG SECURITY
224	REPO TRACKING RCLM WRONG MONEY
225	REPO TRACKING RCLM PARTIAL
226	REPO TRACKING RCLM NEEDS A/C INFO
227	REPO TRACKING RCLM NEEDS DUE BILL
228	REPO TRACKING RCLM PARTIAL RET
230	REPO TRACKING RETURN
231	REPO TRACKING RETURN RECLAIM DK
232	REPO TRACKING RETURN RCLM WRONG QUANTITY
233	REPO TRACKING RETURN RCLM WRONG SECURITY
234	REPO TRACKING RETURN RCLM WRONG MONEY
235	REPO TRACKING RETURN RCLM PARTIAL
236	REPO TRACKING RETURN RCLM NEEDS A/C INFO
237	REPO TRACKING RETURN RCLM NEEDS DUE BILL
238	REPO TRACKING RETURN RCLM PARTIAL RET
260	OCC STOCK LOAN
261	OCC STOCK LOAN RECLAIM DK
262	OCC STK LOAN REC WRONG QTY
263	OCC STK LOAN REC WRONG SECURITY
264	OCC STK LOAN REC WRONG MONEY
265	OCC STK LOAN REC PARTIAL

Reason Code	Description
266	OCC STK LOAN REC NEEDS A/C INFO
267	OCC STK LOAN REC NEEDS DUE BILL
268	OCC STK LOAN PRTL REC PARTIAL RET
270	OCC STOCK LOAN RETURN
271	OCC STK LOAN RET REC DK
272	OCC STK LOAN RET REC WRONG QTY
273	OCC STK LOAN RET REC WRONG SEC
274	OCC STK LOAN RET REC WRONG MONEY
275	OCC STK LOAN RET REC PARTIAL
276	OCC STK LOAN RET REC A/C INFO
277	OCC STK LOAN RET REC NEED DUE BILL
278	OCC STK LOAN RET PRTL REC PRTL RET
280	ADR STOCK LOAN (UNTRACKED)
281	ADR STK LOAN RECLAIM DK
282	ADR STK LOAN RECLAIM WRONG QUANTITY
283	ADR STK LOAN RECLAIM WRONG SECURITY
284	ADR STK LOAN RECLAIM WRONG MONEY
285	ADR STK LOAN RECLAIM PARTIAL
286	ADR STK LOAN RECLAIM NEEDS A/C INFO
287	ADR STK LOAN RECLAIM NEEDS DUE BILL
288	ADR STK LOAN PARTIAL RCLM PARTIAL RET
290	ADR STOCK LOAN RETURN (UNTRACKED)
291	ADR STK LOAN RETURN RECLAIM DK
330	DIRECT ROLLOVER TO IRA
331	DIRECT ROLL TO IRA RECLAIM DK
332	DIRECT ROLL TO IRA RCLM WRONG QUANTITY
333	DIRECT ROLL TO IRA RCLM WRONG SECURITY
334	DIRECT ROLL TO IRA RCLM WRONG MONEY
335	DIRECT ROLL TO IRA RCLM PARTIAL
336	DIRECT ROLL TO IRA RCLM NEEDS A/C INFO
337	DIRECT ROLL TO IRA RCLM NEEDS DUE BILL

Reason Code	Description
338	DIRECT ROLL TO IRA PARTL RCLM PARTL RET
340	DIRECT ROLLOVER TO QUALIFIED PLAN
341	DIRECT ROLLOVER TO QP RECLAIM DK
342	DIRECT ROLLOVER TO QP RCLM WRONG QTY
343	DIRECT ROLLOVER TO QP RCLM WRONG SECUR
344	DIRECT ROLLOVER TO QP RCLM WRONG MONEY
345	DIRECT ROLLOVER TO QP RCLM PARTIAL
346	DIRECT ROLLOVER TO QP RCLM NEED A/C INFO
347	DIRECT ROLLOVER TO QP RCLM NEED DUEBILL
348	DIRECT ROLL TO QP PARTL RCLM PARTIALRET
390	DIRECT REGISTRATION TRANSFER
391	DIRECT REGISTRATION REVERSAL
392	DIRECT REGISTRATION RECLAIM DK
393	DIRECT REGISTRATION RCLM WRONG QUANTITY
394	DIRECT REGISTRATION RCLM WRONG SECURITY
395	DIRECT REGISTRATION RCLM NEEDS A/C INFO
396	DIRECT REGISTRATION RCLM DK-W/O MEMOSEG
530	IPO DIRECT CONCESSION
531	IPO DIRECT CONCESSION RECLAIM DK
532	IPO DIRECT CONCESSION RCLM WRONG QTY
533	IPO DIRECT CONCESSION RCLM WRONG SECUR
534	IPO DIRECT CONCESSION RCLM WRONG MONEY
535	IPO DIRECT CONCESSION RCLM PARTIAL
536	IPO DIRECT CONCESSION RCLM NEED A/CINFO
537	IPO DIRECT CONCESSION RCLM NEED DUEBILL
538	IPO DIRECT CONCESSION PRTL RCLM PRTLRET
539	ID IPO DIRECTED CONCESSION
540	IPO SYNDICATE OVER SUBSCRIBED
541	IPO OVER SUBSCRIBED RECLAIM DK
542	IPO OVER SUBSCRIBED RCLM WRONG QUANTITY
543	IPO OVER SUBSCRIBED RCLM WRONG SECURITY

Reason Code	Description
544	IPO OVER SUBSCRIBED RCLM WRONG MONEY
545	IPO OVER SUBSCRIBED RCLM PARTIAL
546	IPO OVER SUBSCRIBED RCLM NEEDS A/C INFO
547	IPO OVER SUBSCRIBED RCLM NEEDS DUE BILL
548	IPO OVER SUBSCRIBED PRTL RCLM PRTL RET
549	ID IPO OVER SUBSCRIBED
550	IPO SYND DIRECTED AND OVER SUBSCRIBED
551	IPO SYNDICATE(550) RECLAIM DK
552	IPO SYNDICATE(550) RCLM WRONG QUANTITY
553	IPO SYNDICATE(550) RCLM WRONG SECURITY
554	IPO SYNDICATE(550) RCLM WRONG MONEY
555	IPO SYNDICATE(550) RCLM PARTIAL
556	IPO SYNDICATE(550) RCLM NEEDS A/C INFO
557	IPO SYNDICATE(550) RCLM NEEDS DUE BILL
558	IPO SYNDICATE(550) PRTL RCLM PRTL RET
559	ID IPO SYND DIRECTED AND OVERSUBSCRIBED
560	IPO FOREIGN DIST/CO-MGR
561	IPO FOREIGN DIST/CO-MGR RECLAIM DK
562	IPO FOREIGN DIST/CO-MGR RCLM WRONG QTY
563	IPO FOREIGN DIST/CO-MGR RCLM WRONGSECUR
564	IPO FOREIGN DIST/CO-MGR RCLM WRONGMONEY
565	IPO FOREIGN DIST/CO-MGR RCLM PARTIAL
566	IPO FOREIGN DIST/CO-MGR REC NEED A/C INFO
567	IPO FOREIGN DIST/CO-MGR REC NEEDDUEBILL
568	IPO FOREIGN DIST/CO-MGR RCLM PRTL RET
570	SYNDICATE TAKEDOWN DELIVERY
571	SYND TAKEDOWN DELIVERY RECLAIM DK
572	SYND TAKEDOWN DLVRY RCLM WRONG QUANTITY
573	SYND TAKEDOWN DLVRY RCLM WRONG SECURITY
574	SYND TAKEDOWN DLVRY RCLM WRONG MONEY
575	SYND TAKEDOWN DLVRY RCLM PARTIAL

Reason Code	Description
576	SYND TAKEDOWN DLVRY RCLM NEEDS A/C INFO
577	SYND TAKEDOWN DLVRY RCLM NEEDS DUEBILL
578	SYND TAKEDOWN DLVRY RCLM PARTIAL RETURN
600	COLLATERAL DO
601	COLLATERAL DO RECLAIM DK
602	COLLATERAL DO REC WRONG QUANTITY
603	COLLATERAL DO REC WRONG SECURITY
605	COLLATERAL DO REC PARTIAL
606	COLLATERAL DO REC NEEDS A/C INFO
607	COLLATERAL DO REC NEEDS DUE BILL
608	COLLATERAL DO PRTL REC PARTIAL RET
609	COLLATERAL DO RECALL
610	COLLATERAL DO RETURN
611	COLLATERAL DO RET REC DK
612	COLLATERAL DO RET REC WRONG QTY
613	COLLATERAL DO RET REC WRONG SEC
615	COLLATERAL DO RET REC PARTIAL
616	COLLATERAL DO RET REC A/C INFO
617	COLLATERAL DO RET REC NEED DUE BILL
618	COLLATERAL DO RET PRTL REC PRTL RET
619	COLLATERAL DO RECALL RECLAMATION
620	OBLIGATION WAREHOUSE DO
621	OBLIGATION WAREHOUSE DO RECLAIM DK
622	OBLIGATION WAREHOUSE DO REC WRONG QUANTITY
623	OBLIGATION WAREHOUSE DO REC WRONG SECURITY
624	OBLIGATION WAREHOUSE DO REC WRONG MONEY
625	OBLIGATION WAREHOUSE DO REC PARTIAL
626	OBLIGATION WAREHOUSE DO REC A/C INFO
627	OBLIGATION WAREHOUSE DO REC DUE BILL
628	OBLIGATION WAREHOUSE DO PRTL REC PARTIAL RET
630	REPO WITH MEMO DECREASE

Reason Code	Description
631	REPO RCLM W/MEMO DECREASE
640	REPO RETURN WITH MEMO DECREASE
641	REPO RETURN RCLM W/MEMO DECREASE
700	CANADIAN DOLLAR DELIVERY NORTHBOUND
701	CANADIAN DOLLAR DEL DTC PART-DTC PART
702	CANADIAN DOLLAR DELIVERY RECALL
703	CANADIAN DOLLAR DELIVERY SOUTHBOUND
704	OCC STOCK LOAN (UNTRACKED)
705	OCC STOCK LOAN RECLAIM (UNTRACKED)
706	OCC STOCK LOAN RETURN (UNTRACKED)
707	OCC STOCK LOAN RTRN RECLAIM (UNTRACKED)
708	ECCP NET OBLIGATION

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 5.1 Valid Reason Codes and the associated Error codes to 4. DOX1/DOX5 NDO1/NDO5 Error Codes.

- 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 in position 643 and ID Control Number in position 659. Positions 494-672 are filler. Added field error code: CAHN for the Partner Reference Number.

08/10/2017 Updated section 3.1 and 4 to include ID Control Number and Potential Error Codes.

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

- 134 MMI SECONDARY DO–BYPASS FUNDING DECISION

- 135 MMI SECONDARY DO–RECLAIM BYPASS FUNDING DECISION

01/01/11 Updated section position 438–453 (Obligation Warehouse Control Number).

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

Updated Section-Error Codes to add new error codes for CSD DOs.

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

09/01/09 Updated section DOX1/DOX5 NDO1/NDO5 INPUT File Format with the following:

- Added Obligation Warehouse Control number in position 438-453

- Change field name from Due Bill indicator to Fail Tracking indicator in position 456.

- Added in section DOX1/DOX5 NDO1/NDO5 Error Codes the new error codes for Obligation Warehouse control number.

- Added reason codes 620 thru 708 to appendix Valid Reason Codes.

11/01/04 Updated description field for position 210–217.

07/01/03 Added reason codes 100 and 197 to section Valid Reason Codes.

03/01/02 Deleted "If the transaction is a commercial paper DO, or a third party delivery, the indicator will be automatically set to "N"" from position 456.

04/01/01 Added Reason Codes 600-603, 605-619 to appendix, Valid Reason Codes.

FOR MORE INFORMATION

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