



CF2/MQ Transmission Guides

Deliver Orders (DOX1/DOX5), Night Deliver Orders (NDO1/NDO5): Function User's Guide

Copyright © 2018 by The Depository Trust & Clearing Corporation (“DTCC”).

All rights reserved. This work (including, without limitation, all text, images, logos, compilation and design) is proprietary and protected by copyright, and is for the exclusive use of users authorized by DTCC. If this work is received from DTCC in any electronic medium, authorized users of this work are granted a limited, non-exclusive, non-transferable, non-sublicensable and freely revocable license to make reproductions and transmissions necessary for downloading and storage of this work on the users' computers and to print one or more paper copies from the electronic version for their own use. Other than to this limited extent, no part of this work (including any paper copies thereof or print versions thereof) may be printed, copied, altered, modified, posted, reproduced, displayed, published, sold, licensed, used or distributed (including by transmission) in any form or by any means, or stored in any information storage and retrieval system, without DTCC's prior written permission.

All product or service names are the property of their respective owners.

Doc Info: November, 2018

Publication Code: SET 104

Service: Settlement / CF2/MQ Transmission Guides

Title: 05.09- Deliver Orders (DOX1/DOX5), Night Deliver Orders (NDO1/NDO5)

Function User's Guide

Document History

| | |
|------------|---|
| 04/01/01 | Added Reason Codes 600-603, 605-619 to appendix, 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. |
| 07/01/03 | Added reason codes 100 and 197 to section Valid Reason Codes. |
| 11/01/04 | Updated description field for position 210 – 217. |
| 09/01/09 | Updated section DOX1/DOX5 NDO1/NDO5 INPUT File Format with the following: <ul style="list-style-type: none">• 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. |
| 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. |
| 09/01/15 | Updated section 5.1 for MMI Finality Through Optimization Initiative. Added two reason codes: <ul style="list-style-type: none">• 134 MMI SECONDARY DO – BYPASS FUNDING DECISION• 135 MMI SECONDARY DO – RECLAIM BYPASS FUNDING DECISION |
| 08/10/2017 | Updated section 3.1 and 4 to include ID Control Number and Potential Error Codes |
| 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. |
| 11/30/2018 | Removed formatting and references to old changes. |

Contents

| | |
|---|-----------|
| Document History | 3 |
| Contents | 4 |
| 1. Objectives of This Chapter | 5 |
| 2. DOX1/DOX5, NDO1/NDO5 OVERVIEW | 6 |
| 2.1 The DOX1/DOX5 Function..... | 6 |
| 2.2 The NDO1/NDO5 Function..... | 6 |
| 2.3 NDO1/NDO5 and DOX1/DOX5 Transmissions | 6 |
| 2.4 Cutoff Time Schedule for DOX1/DOX5 Transmissions..... | 6 |
| 2.5 Cutoff Time Schedule for NDO1/NDO5 Transmissions..... | 7 |
| 2.6 Modes of Transmission | 8 |
| 3. Deliver Orders, Night Deliver Orders | 9 |
| 3.1 DOX1/DOX5 NDO1/NDO5 Input File Format | 9 |
| 4. DOX1/DOX5 NDO1/NDO5 Error Codes | 14 |
| 5. Appendices | 18 |
| 5.1 Valid Reason Codes | 18 |

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

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.

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.

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 | | | | | |
| 1B1 | 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 <i>Interface Control Management</i> . |
| 2B2 | 1 | Character X(1) | Production Test Indicator | Y | Required Indicator: P = Production; T = Test |
| 3B8 | 6 | Character X(8) | Record Type | Y | Type of data contained in message: DAYDOS - day DO's DONITE - night DO's |
| 9B10 | 2 | Numeric 9(2) | Record Suffix | Y | Record number identifier: 01 =First Record |

| Position | Length | Format | Field Name | Validate | Field Description |
|----------|--------|---------------------|------------------------------|----------|---|
| 11B12 | 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. |
| 13B18 | 6 | Character X(6) | Record Sequence Number | N | Submitter of assigned transaction identifier (optional); returned only during interactive error reporting. |
| 19B26 | 8 | Character X(8) | Addressee | B | 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. |

| Position | Length | Format | Field Name | Validate | Field Description |
|----------|--------|---------------------|-------------------------------|----------|---|
| 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 |
| 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. |

| Position | Length | Format | Field Name | Validate | Field Description |
|----------|--------|------------------|-------------------------------------|----------|---|
| | | | | | "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 |
| 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) |

| Position | Length | Format | Field Name | Validate | Field Description |
|----------|--------|------------------|--------------------------|----------|---|
| | | | | | <p>Indicates whether due bills are carried on this issue.</p> <p>Valid values are: Y - due bills are carried, N - due bills are not carried.</p> <p>NOTE: If this field is blank or contains an invalid value it will be set to Y.</p> |
| 457-457 | 1 | Character X | PTA Indicator | Y | <p>Indicates if the delivery should be affect the Protected Transaction Account.</p> <p>Valid values are: Y - should affect the account, N - should not affect the account.</p> <p>NOTE: If this field is blank or contains an invalid value it will be set to N.</p> |
| 458-458 | 1 | Character X | Prevent Pend Indicator | Y | <p>Indicates if the delivery should be prevented from recycling</p> <p>Valid values are: Y - do not permit recycle, N - allow recycle.</p> |
| 459-493 | 35 | Character X(35) | Reference ID | N | Participant supplied reference number |
| 494-642 | 149 | Character X(149) | Filler | N | Filler |
| 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 | 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 9ACK | Missing |
| | 9ACQ | Global lock |
| | 9ACS | Chilled for MMI securities |
| IAEM | Only eligible for MMI securities | |
| | | Not OCC hedge eligible |
| CAAM | | Delivering Participant |
| | 9AAA 9AAE | Invalid |
| | 9AAU | Invalid data refer to documentation |

| Deliver Order/Night Deliver Order Error Codes | | |
|---|--|---|
| Field Code | Error Code | Explanation |
| | 9AAW 9AAY 9ABB 9ABD 9ACK 9ACQ 9ACS IAEM | Chilled for SDFS valued DO(s) Chilled for SDFS free DO(s) Not SDFS eligible Not found on Master Tables Missing Global lock Chilled for MMI securities Only eligible for MMI securities Not OCC hedge eligible |
| CAAU | 9AAA 9ABB | ID Agent Invalid ID Agent Not Found in IPO Database |
| CABB | 9AAA 9ABE 9ABZ | Customer Default Can Affect Future Do Internal Customer Is Required Internal Customer Not in IPO Database |
| CABC | 9AAA | IPO Verification Invalid IDS Link Time |
| CABE | 9AAA | Internal Account Number Invalid |
| CABL | 9AAA 9ABE | Correspondent Account Invalid Required |
| CAGN | 9ABB IAEM MAAD | Transaction Number Not found Not OCC hedge eligible Maturity date is less than current date |
| CAGX | 9ABD | Deliverer Account ID Missing |
| CAGY | 9ABD | Receiver Account ID Missing |
| CAHM | | Customer Reference Number |

| Deliver Order/Night Deliver Order Error Codes | | |
|---|---|---|
| Field Code | Error Code | Explanation |
| | 9ABD | Missing |
| CAHN | 9AAA | Partner Reference Number Invalid |
| CRCF | 9AAA | Depository Third Party Invalid |
| DAAD | 9AAA | IPO calculation Invalid Price per Share or Net Amount |
| DAAS | 9AAA | Fractional Shares Quantity (IPO Verification) Invalid |
| DAAT | 9AAH 9AAL 9ACG IAEM | Settlement Amount Data equal to zero - refer to documentation Past cutoff - refer to documentation Must equal 0 Not OCC hedge eligible |
| DABB | 9AAA 9AAF 9AAH 9AA2 9ACP 9ADH 9AAI | Shares Quantity Invalid Non-numeric data Data equal to zero - (returned by IPO verification) Greater than 50,000,000 for valued DO(s) Insufficient position Less than minimum denomination Not multiple of 1000 (CNS bond deliveries) |
| EAAA | 9AAA | Merrill to Merrill DO for IPO Issue Invalid |
| EAAP | 9AAA | Money Indicator (IPO) Invalid |
| EABF | 9AAA 9AAE | Sell/Buy Ind Invalid Invalid data - refer to documentation |
| EABG | 9AAE | CDO Indicator Invalid data - refer to documentation |

| Deliver Order/Night Deliver Order Error Codes | | |
|---|--|--|
| Field Code | Error Code | Explanation |
| EAE3 | 9AAA | IDS Trade Ind (IPO) Invalid |
| GAAA | 9AAA 9AAH 9AAI 9AAL 9AAN 9ABB 9ABD 9ACK 9ACN IAEM IAEN | CUSIP Invalid Data equal to zero Invalid format Bonds for CNS must be round lot Past cutoff - refer to documentation Not eligible for processing Not Found on DTC Master Table Missing Global lock Chilled Not OCC hedge eligible Not RAD eligible |
| GACA | 9AAA IAEL | Activity Code Invalid - must be 026 IPO Activity Code Invalid (IPOVFYOC) |
| GAHL | 9AAA 9AAE 9AAF | Reason Code Invalid Invalid data - refer to documentation Non-numeric data |
| GAHT | 9AAA | Obligation Warehouse Control Number 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 |

| Reason Code | Description |
|-------------|-----------------------------------|
| 027 | STK LOAN RET REC NEED DUE BILL |
| 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 |

| Reason Code | Description |
|-------------|------------------------------------|
| 056 | NEW ISSUE REC NEEDS A/C INFO |
| 057 | NEW ISSUE REC NEEDS DUE BILL |
| 058 | NEW ISSUE PARTIAL REC PARTIAL RET |
| 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 |

| Reason Code | Description |
|-------------|--|
| 088 | ACATS DO |
| 089 | NIGHT SECONDARY OFFERING |
| 090 | DTC INPUT - UNDERWRITING DEPT. |
| 091 | DTC CORRECTION |
| 092 | DELIVERY ON WARRANT EXERCISE |
| 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 |

| Reason Code | Description |
|-------------|--|
| 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 |
| 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 |
| 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 |

| Reason Code | Description |
|-------------|--|
| 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 |
| 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 |

| Reason Code | Description |
|-------------|--|
| 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 |
| 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 |

| Reason Code | Description |
|-------------|---|
| 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 |
| 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 |

| Reason Code | Description |
|-------------|---|
| 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 |
| 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 |

| Reason Code | Description |
|-------------|--|
| 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 |
| 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 |