

PERSHING STANDARD FILE LAYOUTS

APPENDIX 14: RECEIVE & DELIVER CODES

USED IN THE FOLLOWING STANDARD FILES: RD01-RD23

This appendix contains the following information:

- Depot Status Codes (pages 1-2)
- Settlement Method Codes (page 3)
- Open Item Type Codes (page 4)
- Secondary Status Codes (page 5)
- Repo Codes (page 6)

DEPOT STATUS CODES

| CODE | DEPOT STATUS CODE DESCRIPTION |
|------|---|
| ACK | Acknowledged |
| AFC | Affirmed Exempted by Contra |
| AFE | Affirmed Exempt |
| AFRM | Affirmed |
| ALL | DTC Awaiting Status |
| BKMH | Book to Match |
| CANC | Cancelled |
| CLND | Cleaned |
| CLOS | Closed |
| CPX | Counterparty Not Pending |
| CRJ | Cancel Rejected at Fed |
| CXA | Cancel Message Accepted - International |
| CXP | Cancel Message Pending - International |
| CXR | Cancel message Rejected - International |
| DELT | Deleted |
| DKED | Confirm DKed |
| DRJ | DTC Rejected |
| DRO | RAD Dropped |
| DROP | RAD Dropped |

PERSHING STANDARD FILE LAYOUTS

| CODE | DEPOT STATUS CODE DESCRIPTION |
|-------------|------------------------------------|
| EEC | Additional Info Needed - EC |
| FAIL | Failed Rule |
| FEC | Instructions Pending Release |
| FPR | RAD Pershing Rule Failed |
| FXM | FX Matched |
| FXR | FX Rejected |
| FXU | FX Unmatched |
| ICA | Invalid Cash/Depot Account |
| IEC | Additional Information Needed |
| ILM | Market Unknown |
| INE | Instructions Rejected |
| ING | Instructions sent and acknowledged |
| INM | Matched |
| INS | Instructions sent to Depository |
| INT | Instructions sent to Agent |
| INU | Unmatched |
| MDAT | Modify data |
| MTCH | Matched |
| RAA | RAD Approved |
| RAP | RAD Approval Pending |
| RAS | RAD Approval sent to DTC |
| RCS | RAD Cancel sent to DTC |
| RCU | RAD Cancel by Receiver Unmatched |
| RDC | RAD Cancelled by Deliverer |
| REJ | Instructions Rejected at Fed |
| RELT | Relate |
| RRC | RAD Cancelled by Receiver |
| RRX | RAD EXEMPTION |
| RUM | RAD Unmatched |
| SUBM | Submit |
| WAIV | Waived Rule Fail |
| ББББ | Not applicable |

PERSHING STANDARD FILE LAYOUTS

SETTLEMENT METHOD CODES

| CODE | SETTLEMENT METHOD DESCRIPTION |
|--------------|-------------------------------|
| CED | Fed depository |
| DFT | Draft |
| DTC | DTC |
| FGN | International settlement |
| MBS | Mortgage back |
| MDS | Euro Custody |
| MWB | Citibank PR |
| OLC | Suspended Pick |
| P/O | Pair-off |
| PSL | Pershing London |
| SCC | NSCC envelope |
| SDF | SDFS DTC |
| SFX | Euroclear |
| SHP | Ship |
| TFI | TFI A/C @ E/C |
| b b b | Not applicable |

PERSHING STANDARD FILE LAYOUTS

OPEN ITEM TYPE CODES

| CODE | OPEN ITEM TYPE CODE DESCRIPTION |
|------------|---------------------------------|
| /CE | Items that will clear at CEDEL |
| /EC | Valid broker Euroclear items |
| ACD | ACAT deliveries |
| ACR | ACAT receives |
| BKD | Journal deliveries |
| BKR | Journal receives |
| BOD | Balance order deliveries |
| BOR | Balance order receives |
| CNS | Continuous net settlement |
| COD | Institutional deliveries |
| COR | Institutional receives |
| DEF | Deficit |
| DTD | Customer free deliveries |
| DTR | Customer free receives |
| F/D | Fail-to-delivers |
| F/R | Fail-to-receives |
| MRD | Margin return deliveries |
| OID | Omnibus deliveries |
| OIR | Omnibus receives |
| OLD | Delivery vs. pay cash account |
| PBD | Prime broker deliveries |
| PBR | Prime broker receives |
| RED | Repo delivery, customer |
| RER | Repo receive, customer |
| RPD | Repo delivery, streetside |
| RPR | Repo receive, streetside |
| S/B | Stock borrows |
| S/L | Stock loans |
| SBR | Stock borrow receives |
| SHD | Ship deliveries |
| SKD | Safekeeping deliveries |
| SKR | Safekeeping receives |
| SLR | Stock loan receives |
| SOD | Special omnibus deliveries |
| SOR | Special omnibus receives |
| SYD | Syndicate deliveries |
| SYR | Syndicate receives |
| TMD | Triparty delivery |
| TMR | Triparty receive |
| bbb | Start of day deficit |

PERSHING STANDARD FILE LAYOUTS

SECONDARY STATUS CODES

| CODE | SECONDARY STATUS CODE DESCRIPTION |
|--------------|--|
| /CE | Items that will clear at CEDEL |
| /EC | Valid broker Euroclear items |
| /EL | Foreign items with no trailer information |
| ACK | Message accepted |
| AFF | ID status affirmed |
| AFI | ID status affirmed ineligible |
| AFL | ID status affirmed late |
| CED | Settled at Fed |
| CXL | Trade canceled |
| DTC | Settled in DTC |
| EEC | Int'l status item eligible for Euroclear missing data |
| FEC | Int'l status item eligible for transmission to Euroclear |
| IEC | Foreign OI not eligible for Euroclear |
| ILM | Int'l local market |
| INE | Euroclear response error with Instruction |
| ING | Euroclear response instruction passed initial edits |
| INM | Euroclear response instr. matched by Contra broker |
| INS | Euroclear OI approved for transmission |
| INT | Euroclear OI has been transmitted |
| INU | Euroclear response instruction not matched |
| IPO | Initial public offering tracked security |
| ISO | Local market value on trailer will be used |
| JNL | Journal |
| P/O | Internal pair-off |
| RCP | Recap |
| RDK | Reclaim |
| REJ | Message rejected |
| SCC | Physical settlement via NSCC envelope system |
| SDF | Settled in DTC |
| SET | Euroclear response item settled |
| UAF | ID status unaffirmed |
| WIT | Withdrawal |
| WTH | Withdrawal |
| XCC | Physical settlement via messenger |
| XCG | Paired off with Contra |
| XCH | Physical settlement via messenger |
| Б Б Б | Not applicable |

PERSHING STANDARD FILE LAYOUTS

REPO CODES

| CODE | REPO CODE DESCRIPTION |
|---------|-----------------------------------|
| ADRP | Repo adjustment |
| ADSL | Bonds borrowed adjustment |
| ADSR | Bonds borrowed reverse adjustment |
| APRV | Repo adjustment reversal |
| CLRP | Repo close |
| CLRV | Repo close reversal |
| CLSL | Bonds borrow return |
| CLSR | Bonds borrow return reversal |
| RPRV | Repo start reversal |
| RPST | Repo start |
| SLRV | Bonds borrow reversal |
| SLST | Bonds borrowed start |
| Б Б Б Б | Not applicable |