Inventory Management System

DTCC
The Depository Trust & Clearing Corporation

The primary purpose of this product guide is to familiarize members with the **Inventory Management System** product offered by DTCC. This guide is not intended to serve as a legal document. No statement in this guide should be construed as a legally binding rule or regulation, or as creating an obligation on the part of **DTCC** or any person. In addition, any time schedules or time requirements set forth herein are subject to change without notice.

Contents

IMS: What's New in the Inventory Management System

OVERVIEW

Recent enhancements to the Inventory Management System include the following:

- ID Net is a service offering developed jointly by DTCC and Omgeo. The ID Net service will allow DTC-eligible affirmed institutional equity trades to flow into NSCC's clearance and settlement systems for netting on behalf of broker-dealer clients. For more information, refer to About ID Net.

WELCOME TO THE INVENTORY MANAGEMENT SYSTEM

The Inventory Management System (IMS) allows you to inquire about, authorize, or exempt securities eligible for settlement during the 23 business days beginning with S-1 (the day before settlement), and ending with S+21 (21 days after settlement).

Benefits

- Greater control over night cycle deliveries through expanded authorization capabilities and choices
- Ability to re-introduce dropped transactions
- Ability to store future deliveries, reducing cost for storing deliveries
- Greater participant control over the order and timing of deliveries.

For more information, refer to About the Inventory Management System.

About the Inventory Management System

INTRODUCTION

The Inventory Management System provides you with the ability to manage when and in what order deliveries from your inventory should be attempted. IMS is a service offered to you as a deliverer. Inventory is the number of shares you have available to meet your deliveries.

IMS allows you to:

- Selectively authorize and exempt deliveries for Account Transfers (ACATs), Matched Institutional Trades (MITS), CNS shortcovers (CNSS), Balance Orders (BALOs), Night Delivery Orders (NDOS) and Participant Entered Transactions (PETS) for Corporate Bonds, Municipal Bonds, Equities, and Money Market Instruments.
- Set rules to automatically reintroduce dropped transactions.
- Set rules to indicate the recycle order for deliver orders and pledges recycling for insufficient position.
- Warehouse deliveries with future settlement dates.

About The Logic of IMS

Among the most important elements in IMS are Profiles and Transaction Types. Profiles allow you to apply rules to transaction types, asset classes, activities, and reason codes depending on the level of granularity desired. The interaction of Profile processing rules on different transaction types results in "states." A state is an IMS term for the current status.

IMS STATES

Transactions move through various states as profiles are applied, commands are entered, or processing events take place. While there are various states a transaction can move in and out of once in IMS, there are several common states that the majority of transactions go through. Transactions enter IMS in the **Unprocessed** state, most become **Authorized**, and, ultimately, are sent to ATP, where they are **Made** and are settled, or are **Dropped** due to insufficient shares or risk management controls.

About IMS Authorization

Through authorization, you can control which deliver orders are submitted to ATP for processing on Settlement date.

Through the use of the Authorization profile, you can define which transactions need to be authorized by you (an active profile) and which can be authorized automatically by IMS (a passive profile).

Authorization profiles can be defined by asset class and transaction type.

Once defined, transactions can be authorized in IMS throughout the course of the day.

There are two types of authorization modes — **Passive** and **Active**. **Passive** mode authorizes transactions automatically, no user intervention is required. Transactions that are in **Active** mode require you to manually authorize transactions.

When a transaction has the Authorized profile applied in Active mode, the transaction will stay in an **Unprocessed** state until you authorize, exempt or cancel it. Transactions left in an unprocessed state are automatically changed to an exempt state after the Settlement date. IMS transactions remain in the exempt state in IMS for 21 days and can be authorized until the 21st day.

About Transaction Types

IMS handles a variety of processing flows for the different transactions that enter DTC's settlement system. Transaction types are high-level categories of various types of deliver orders, i.e., institutional deliveries, account transfers, etc. as well as transaction types that are not deliver orders, such as segregations, pledges, etc. All transactions that are not deliver orders are given the "OTHR" transaction type in IMS.

Transaction types (except OTHR) can be selected in combination with other data elements like asset class, activity code, and security to make it possible to achieve more granular inventory control.

Transaction Type	Transaction Type Code	Description	Related Profiles
Account Transfers	ACAT	Account Transfer Deliveries.	Authorization Notification
Balance Orders	BALO	Securities that are not CNS-eligible	Authorization Notification
Continuous Net Settlement	CNS	Transactions created by the Continuous Net Settlement (CNS) process.	Authorization Notification
Matched Institutional Deliveries	MITS	Institutional deliveries sent to IMS from Omgeo or another matching utility.	Authorization Notification
Late Matched Institutional Trades	LMIT	Institutional trades that are affirmed in the Omgeo TradeSuite system during the 24-hour period between 12:00 p.m. on Settlement Date minus one (S-1) and 12:00 p.m. on Settlement Date (S).	Authorization Notification
Night Deliver Orders	NDOS	Deliver orders input prior to the Settlement Date that are processed during the night cycle.	Authorization Notification
Other	OTHR	A category for non-IMS transactions.	Not applicable.
Participant Entered Transactions	PETS	Transactions submitted by participants that require secondary authorization.	Authorization Notification
Reintroduced Drops	RDRP	Dropped and unapproved RAD transactions for which a reintroduced drop profile is defined. (Does not apply to CNS transactions.)	Authorization Notification

About Profiles – At A Glance

Profiles determine the way in which transactions are processed, particularly the timing and sequence.

There are two main types of profiles:

- Authorization
- Drops

The table below summarizes IMS profiles in PTS:

Profile	Function	Description	Can Be Defined By	Example
Authorization	Authorization	Select whether transactions are authorized in passive (automatic) or active mode (user authorizes in IMS).	Transaction types within an asset class	Require institutional equity transactions be actively authorized.
Authorization Mode Change (Today Only)	Authorization	Change the authorization mode for the current day only.	Transaction types within an asset class	Change an authorization profile from passive to active for today only.
Drop	Reintroduction of drops	Identifies by reason code which dropped or unapproved Receiver Authorized Delivery (RAD) system transactions should be re-introduced to IMS.	Asset class Reason code Free/Valued	Require that dropped ID trades (reason code 77) are reintroduced for settlement.
ID Net Drop	Reintroduction of drops	Identifies whether broker ID Net reintroduced drops should be automatically (passive mode) or actively (active mode) authorized.	Matched institutional equity trades	Require that reintroduced ID Net drops be actively authorized.
Notification	Notification of IMS state changes	Sends notifications of state changes for receives or deliveries. Can receive full length or short output messages.	Asset Class Transaction Type Activity Code Deliverer and Receiver	Receive notifications of transactions that are pending for shares, pending for receiver's debit cap, made, etc.

About Profiles – More Information

This section provides more in-depth information on certain profiles. To see an overview of all profiles, refer to About Profiles – At A Glance.

Authorization Profile

The IMS Authorization profile allows you to establish for your firm a **Passive** or **Active** authorization across various transaction types within asset classes, such as CNS corporate bonds or matched institutional equity trades. The IMS Authorization profile also allows you to switch from active to passive mode and back at certain times of the day. You can also switch modes for one day only if you want to make a time sensitive, one-time change.

Once authorized, the transaction will be passed on to the Receiver Authorized Delivery (RAD) system, if applicable, or to the Account Transaction Processor (ATP) for settlement.

> **Tip:** Typically, the authorization profile would be set up one time for your firm by someone at a supervisory level. After that, the staff at your firm could authorize transactions being submitted to IMS on a daily basis. Transactions requiring authorization would be pre-determined through the authorization profile your firm set up. The Authorization profile is in **Passive** mode by default for all transaction types except Matched Institutional Trades (MITS) for which the default is active. Most participants leave their profiles set to the defaults.

Ultimately, authorization, either through passive or active means, is the first step towards transactions being processed in IMS. Transactions that are not authorized will not be processed to the receiver authorization system, if that is required and will not be sent to ATP for settlement.

AUTHORIZATION PROFILE SCREENS

- **Authorization Profile Updates screen:** Allows you to change your authorization profile from active to passive, or vice versa, for each transaction type within an asset class. The new settings will be effective the next business day.
- **Authorization Profile Today Only Updates screen:** Allows you to change the authorization mode for the current day.

TRANSACTION AUTHORIZATION SCREENS

- **Transaction Authorization Updates screen:** Allows you to authorize, exempt or cancel trades on a trade-for-trade basis. You can also globally authorize, exempt or unauthorized trades.

- **CNS Partial/Full A/E Updates screen:** Allows you to partially or fully authorize your IMS exempted (level 3) CNS transactions from approximately midnight on S-1 (Settlement Date minus 1) to 3:00 p.m. on S (Settlement Date).

- **CNS Pre-Authorization/Exemption screen:** Allows you to pre-authorize or pre-exempt CNS transactions for the next Settlement Date prior to the receipt of the transactions from CNS. These pre-authorizations or pre-exemptions can be cancelled, if necessary, prior to the receipt of the delivery instructions.

> **Note:** DTC processes authorizations and exemptions on a last-in basis. For example, if the last authorization or exemption received before cutoff is global, it overrides all prior input. Likewise, if the last authorization or exemption is trade-for-trade, it overrides any previous global authorizations or exemptions.

ID Net Drop Authorization Profile

The ID Net Drop Authorization profile identifies whether broker ID Net reintroduced drops should be reintroduced to IMS and automatically (passive mode) or actively (active mode) authorized.

BANK 719 DELIVERIES (INSTITUTIONAL SELLS)

Bank ID Net deliveries occurring through the NSCC omnibus 719 account that are still recycling at the ID Net Pend cutoff at 11:30 a.m. will automatically revert to trade-for-trade settlement.

BANK 919 RECEIVES (INSTITUTIONAL BUYS)

Bank ID Net receives occurring through the NSCC omnibus 919 account that are still recycling at the ID Net Pend cutoff at 11:30 a.m. on Settlement Date will drop and the state changes to PndD.

These ID Net drops may then be reintroduced by brokers to IMS for processing as regular ID trades. IMS will either permanently drop the ID Net transaction or will resubmit it based on the broker's ID Net Drop Authorization profile.

Notification Profile

You can receive notifications of state changes, for example, pending for shares, pending for receivers debit cap, made, etc. for both your deliveries or receives. An IMS notification profile must exist in order to receive notifications of state changes. By default, you receive no notification messages unless you set up profiles.

You can receive notifications of state changes in either full length or short length via 15022 MQ messages.

About Searching on Inquiry Pages

You can view the status of transactions in IMS throughout the day, as well as see a history and details of a transaction. You can also see any current or future IMS profiles established by your firm, as well as the DTC default settings for a given profile.

To search for transactions or profiles on an inquiry screen, complete the required fields and press ENTER. To refine your search, fill in additional search criteria in fields.

> **Tip:** If the current time is past noon, the Date switches to the next business day automatically in the "Transaction Authorization Inquiry" option. In order to view transactions for the current date, change the Date to the current date.

FLOW OF INQUIRY SCREENS

From summary screens in PTS that give you totals, you are able to access more detailed information by clicking on underlined data within the search results. For example, from the Total Recap by Transaction Type screen, you can click on an underlined Transaction Type in your search results to see a recap by asset class. From this, you can click on an underlined State to see the Transaction Authorization Inquiry screen.

SEEING TRANSACTION HISTORY

The Inventory Management System (IMS) allows you to inquire about, authorize, or exempt securities eligible for settlement during the 22 business days beginning with S-1 (the day before settlement), and ending with S+21 (21 days after settlement).

To see a history of the different "states" a transaction moves through in PTS, type H in a selection field next to an IMS transaction and press ENTER. For example, you can see this history on the Transaction Authorization Inquiry, Transaction Authorization Updates, and IMS ID Net Inquiry screens.

SEEING TRANSACTION DETAILS

To see details for a transaction, click on the IMS TID (Transaction Identification) field within a column of search results. For example, you can see details on the Transaction Authorization Inquiry, Transaction Authorization Updates, IMS ID Net Transaction Inquiry screens.

About Institutional Deliveries – ID Net, Omgeo Realtime Link, and Late Affirmed Processing

IMS includes a number of services that support the efficient processing of institutional deliveries. The ID Net Service is the most recent to be implemented in IMS.

About ID Net

ID Net is a service offering developed jointly by DTCC and Omgeo. The ID Net service will allow DTC-eligible affirmed institutional equity trades to flow into NSCC's clearance and settlement systems for netting. The ID Net service offers netting efficiency and reduced security movements for ID Net subscribers who are NSCC members.

ID Net will offset the broker-dealer side of an affirmed institutional equity trade with the broker-dealer's net CNS position. NSCC omnibus accounts act as settlement "agent" for brokers and settle with banks on a trade-for-trade basis.

Transaction type MITS (Matched Institutional Trades) can be processed as ID Net transactions. LMIT (Late Matched Institutional Trades) transactions are not eligible for ID Net.

ID NET FOR BROKERS AND BANKS

BROKERS

Brokers can do the following with ID Net transactions:

- See summary information, details, and history for ID Net transactions
- Exempt ID Net deliveries globally or cancel them individually
- Setup an ID Net Drop Authorization profile

BANKS

Banks can do the following with ID Net transactions:

- See summary information, details, and history for ID Net transactions
- Set up an Authorization profile for transaction type MITS (Matched Institutional Trades)
- Authorize, exempt, and cancel ID Net deliveries for the night cycle

> **Important:** For day deliveries, banks need to authorize previously exempted ID Net deliveries rather than submitting DOs. This is because if banks submitted a DO in the day, brokers might reclaim it.

Flow of an ID Net Trade

The following describes the typical flow of an ID Net trade from affirmation to settlement. All cutoff times are listed as eastern time (ET). For more information, refer to the Settlement Service Guide at:

http://www.dtcc.com/products/training/EDL_index.php

1. To be eligible for ID Net, trades must be affirmed in Omgeo's TradeSuite before 9:00 p.m. on T+1. The NSCC omnibus accounts 919 and 719 act as settlement "agent" for brokers. Omgeo populates the affirmed confirm with 919 or 719 in a "Third Party" field based on the side of the trade:
    o   ID Net Subscriber Receive Account #919 is used for bank receives (institutional buys)
    o   ID Net Subscriber Deliver Account #719 is used for bank deliveries (institutional sells)

2. For a bank delivery, when IMS receives ID Net-eligible affirmed trades, up to 9 p.m. on T+1, DTC will automatically "flip" the original clearing firm from the Receiver field into the Third-Party field of the ID trade and will put the ID Net Subscriber Deliver Account (# 719) in the Receiver field.

    For a bank receive, if a trade is flagged as ID Net-eligible, DTC will automatically "flip" the original clearing firm from the Deliverer field into the Third-Party field of the ID trade and will put the ID Net Subscriber Receive Account (# 919) in the Deliverer field.

3. At 9 p.m. on T+1, IMS submits ID Net transactions to CNS.

4. At the mid-day cutoff on T+2 (at approximately 1 p.m.), any 919 deliveries from brokers are automatically authorized by IMS. If banks have their Authorization profile for matched institutional trades set to active mode, then any 719 deliveries from banks will require that banks take action to authorize them; if set to passive, then the transactions are authorized automatically.

5. On the night before settlement, at approximately 6 p.m. on T+2, CNS nets ID Net transactions by participant and CUSIP for the broker side of the trade.

6. ID Net trades are submitted to ATP (when authorized) for settlement up until 11.30 a.m. on T+3.

Note: If at any point in this flow, the CUSIP for the ID Net trade becomes ineligible for CNS, the trade reverts to trade-for-trade settlement versus the original clearing firm. They will be exited from the ID Net process.

Note: Trades that are eligible for ID Net but are still in an Exempt or Unprocessed state or are pending for position or risk management controls at 11:30 a.m. on Settlement Date will automatically revert to trade-for-trade settlement versus the original clearing firm. They will be exited from the ID Net process.

Brokers/Banks – ID Net Business Rules

For more information, refer to the Settlement Service Guide at:

http://www.dtcc.com/products/training/EDL_index.php

Action	ID Net Brokers	ID Net Banks
Authorize	Brokers' ID Net deliveries are automatically authorized by IMS.	Banks may authorize ID Net deliveries for the night cycle by setting up an Authorization profile for transaction type MITS (Matched Institutional Trades). For more information, refer to About IMS Authorization and Authorization Profile. **Note:** For day deliveries, banks should authorize their individual ID Net deliveries rather than submitting DOs.
Cancel	Brokers may cancel their ID Net deliveries in the following states: Unprocessed Exempt Authorized Submitted to ATP Recycling in ATP	Banks may cancel ID Net deliveries before the night cycle. For more information, refer to Transaction Authorization Screens.
Exempt	Brokers may globally exempt all ID Net Authorized and Unprocessed deliveries for a settlement or delivery date. Transactions still in the exempt state for more than 21 days after their scheduled Settlement Date have their state changed to Cancelled. Brokers can exempt an ID Net receive from a bank before the night of T+2. This receive exemption will only be permitted on a trade-for-trade basis.	ID Net Banks may exempt ID Net deliveries before the night cycle. For more information, refer to Transaction Authorization Screens.
"Pend-Hold" "Pend-Cancel" *or* Re-intro-duce pends that dropped	Brokers are not permitted to place pend holds on their ID Net deliveries. Brokers may cancel their pending ID Net deliveries (referred to as pend cancels). Broker ID Net deliveries that are pending for position or controls by 11:30 a.m. on Settlement Date will be dropped, and the state changes to PndD. These transactions can be re-introduced to IMS for processing on a trade-for-trade basis. For more information, refer to ID Net Drop Authorization Profile; About IMS	Banks are permitted to place pend holds on their ID Net deliveries. Banks may cancel their pending ID Net deliveries (referred to as pend cancels). Bank ID Net deliveries that are pending for position or controls at 11:30 a.m. on Settlement Date will automatically revert to trade-for-trade settlement. For more information, refer to About Profiles – At A Glance - Drop.

	Authorization and Authorization Profile.	
Reclaim	Brokers are not permitted to reclaim a bank's delivery to the # 719 ID Net Subscriber Deliver Account.	Banks may reclaim broker ID Net deliveries. These reclaims will be directed to the original clearing firm rather than to the ID Net Subscriber Receive Account #919.

Brokers/Banks – Where to Take Action in ID Net

For more information, refer to the Settlement Service Guide at:

http://www.dtcc.com/products/training/EDL_index.php

Unless otherwise noted, all actions are performed within IMS. Click on a screen name to learn more.

Action	Brokers	Banks
Authorize	Brokers' ID Net deliveries are automatically authorized by IMS.	Banks use the following screens: **Authorization Profile Updates** **Transaction Authorization Updates** For more information, refer to About IMS Authorization and Authorization Profile.
Cancel	Brokers use the following screen: **IMS ID Net Update**	Banks use the following screen: **Transaction Authorization Updates** For more information, refer to Transaction Authorization Screens.
Exempt	Brokers use the following screen: **IMS ID Net Update**	Banks use the following screen: **Transaction Authorization Updates** For more information, refer to Transaction Authorization Screens.
"Pend-Hold" "Pend-Cancel" *or*	Brokers use the following screen: IMS ID Net Update to cancel transactions that are pending for position or risk controls.	Banks use the following screens: **Transaction Authorization Updates** to cancel transactions that are pending for position. In the PEND function - Pending Activity Inquiry screen to pend-hold or pend-cancel transactions that are pending for risk controls.
Reintro-duce pends that dropped	Brokers use the following screens: To identify whether broker ID Net reintroduced drops should be automatically (passive mode) or actively (active mode) authorized: **ID Net Drop Authorization Profile Update** To set up a profile and authorize re-introduced ID Net drops which will be re-introduced as regular ID trades (transaction type MITS). **Authorization Profile Updates** **Transaction Authorization Updates** For more information, refer to ID Net Drop Authorization Profile; Authorization Profile.	Banks use the **Drop Profile Update** screen to reintroduce pends that dropped. For more information, refer to About Profiles – At A Glance - Drop.

| Reclaim | Brokers are not permitted to reclaim a bank's delivery to the # 719 ID Net Subscriber Deliver Account. | Banks use the following screens:

In the ART function – option 2. Activity by Activity Code/Contra Participant or option 3. Activity by Collateral Group |

ID Net Transaction Inquiry

- Brokers can see ID Net trade summaries, transaction details, and transaction state histories on the **IMS ID Net Inquiry** screen. Select **option 8** on the **IMS Main Menu**.

- Banks can see their ID Net transactions on the **Transaction Authorization Inquiry** screen. Select **option 3** on the **IMS Main Menu**.

> **Tip:** To see details, from within the list of search results type D next to a transaction. To see a state history, type H next to a transaction. Press ENTER.

ID NET SUBSCRIBER ACCOUNTS AND THE THIRD PARTY FIELD

Two new securities accounts are used by NSCC at DTC on behalf of all ID Net firms (primarily brokers) that have elected to use the ID Net Service:

- ID Net Subscriber Deliver Account #719 for bank deliveries (institutional sells)
- ID Net Subscriber Receive Account #919 for bank receives (institutional buys)

For a bank delivery, when IMS receives the ID Net-eligible affirmed trades, up to 9 p.m. on T+1, DTC will automatically "flip" the original clearing firm from the Receiver field into the Third-Party field of the ID trade and will put the ID Net Subscriber Deliver Account (# 719) into the Receiver field.

Likewise, if the trade is exited from ID Net, DTC will "flip" the original clearing firm from the Third-Party field back into the Receiver field and the ID Net Subscriber Deliver Account (#719) into the Third Party field.

For a bank receive, if a trade is flagged as ID Net-eligible, DTC will automatically "flip" the original clearing firm from the Deliverer field into the Third-Party field of the ID trade and will put the ID Net Subscriber Receive Account (# 919) in the Deliverer field.

Likewise, if the trade is exited from ID Net, DTC will "flip" the original clearing firm from the Third-Party field back into the Deliverer field and the ID Net Subscriber Receive Account (#919) into the Third Party field.

ID Net Inquiries for Pending Transactions

BROKERS

Brokers can see their ID Net transactions pending for position or risk controls on the **IMS ID Net Inquiry** screen. Select **option 8** on the **IMS Main Menu**.

To see only pending transactions, type X next to the "Pended" Include Type and press ENTER.

To check the reason why a transaction is pending and see a transaction history, type H next to a pending transaction in your search results list and press ENTER.

Views in PEND

ID Net brokers will be able to view their ID Net deliveries in PEND that the ID Net Subscriber Receive Account #919 is making on their behalf, if the deliveries are recycling because the ID Net broker has insufficient collateral. If the deliveries are recycling because the bank has insufficient collateral or debit cap or there is insufficient position in the ID Net Subscriber Receive Account #919, the ID Net broker will not see the delivery in the PEND function.

ID Net brokers will only be able to view their ID Net receives in PEND that are being sent to the ID Net Subscriber Deliver Account #719 if the receives are recycling because the ID Net broker has insufficient collateral. If the receives are recycling because the bank has insufficient position or collateral, the ID Net broker will not see the receives in the PEND function.

BANKS

Banks can see their transactions pending for position or risk controls in the **PEND** function (pending deliveries) and in **ART option 2 — View Activities By: Activity Code/Contra Participant** (pending receives).

For more information, refer to the Settlement Service Guide at:

http://www.dtcc.com/products/training/EDL_index.php

ID Net Reports

IMS reports are available via Machine Readable Output or from PBS SMART/Search.

The following ID Net report is available via SMART/Search:

- ID Net Eligible Participant List – Shows a list of ID Net broker/dealers and bank subscribers.

ID Net transactions will be included in the following CNS reports:

- CNS Projection report – Shows a broker's projected CNS position by security.
- CNS Miscellaneous Activity Report – Shows miscellaneous activity by participant and security.

> o **Note:** Code 17 identifies ID Net transactions offsetting CNS positions on the night of T + 2. Code 18 identifies transactions being exited from ID Net.

ID Net Drop Authorization Profile

The ID Net Drop Authorization profile identifies whether broker ID Net reintroduced drops should be reintroduced to IMS and automatically (passive mode) or actively (active mode) authorized.

To learn more, refer to:

- About Profiles – More Information, ID Net Drop Authorization Profile

- Changing Your ID Net Drop Authorization Profile

- ID Net Drop Authorization Profile Update

- ID Net Drop Authorization Profile Inquiry.

About the Omgeo Realtime Link

Omgeo sends eligible affirmed trades (non CNS) to DTC's Inventory Management System (IMS) in "real time," — in other words, as the trades are affirmed.

ADDITIONAL PROCESSING DETAILS

Authorizing Trades

Participants are able to authorize trades as they are received into IMS through the existing options (globally or on a trade-for-trade basis.). IMS applies a participant's authorization profile for Matched Institutional Trades (MITS) after the midday cut-off on Settlement Date minus 1 (at approximately 1 p.m.).

Change of Eligibility

Omgeo notifies IMS, as well as DTC participants directly, on the status of any change of eligibility (COE) for trades. For example, DTC-eligible to ineligible related messages are passed to IMS by Omgeo TradeSuite up until midnight of Settlement Date minus 2.

IMS processes COE related messages on a real-time basis (for both authorized and yet to be authorized trades). IMS reauthorizes a previously authorized DTC-eligible trade in the event the trade becomes DTC-eligible again. In addition, an audit trail is provided by IMS in the Transaction Authorization Inquiry screen.

About "Late Affirmed" Trade Processing

IMS receives "late affirmed" trades in real time (that is, as they are affirmed) from the Omgeo TradeSuite system. Late affirmed trades are defined as trades that are affirmed in the Omgeo TradeSuite system during the 24 hour period between 12:00 p.m. on Settlement Date minus one (S-1) and 12:00 p.m. on Settlement Date (SD). IMS processes these trades as a separate transaction type of Late Matched Institutional Trades, or LMIT.

This process allows the broker/dealer or custodian to avoid the more costly and less efficient process of settling trades by submitting Deliver Orders (DO). Delivery Orders experience a higher reclaim rate than affirmed trades eligible for automated settlement via IMS/DTC.

LMIT AUTHORIZATION IN IMS

For late affirmed transactions, IMS defaults to the active authorization mode (that is, deliveries are not be processed unless they are authorized). Unauthorized late affirmed trades remain in IMS until Settlement Date + 21 (the current IMS trade retention time frame). Delivering participants can either authorize the late affirmed trades in IMS or continue to process their late affirmed ID trades as they do today.

For LMIT items, IMS applies a participant's authorization profile as the items are received from Omgeo.

LMIT TRANSACTION TYPE

The LMIT transaction type has been added to IMS pages/screens and is also available for automated status notification or authorization/exemption via ISO 15022 messages. LMIT items are co-mingled with existing MITS transactions for participants that elect to use the optional IMS Submission Order Profile.

RECEIVER AUTHORIZED DELIVERY PROCESSING

Late affirmed trades bypass DTC's Receiver Authorized Delivery (RAD) processing as do all Omgeo deliveries.

MACHINE-READABLE AUTHORIZATION/EXEMPTION INSTRUCTIONS

Machine-Readable authorization/exemption instructions submitted via WebSphere MQ, FTP (File Transfer Protocol), or Connect:Direct/NDM are applied to current TradeSuite/ID deliveries (transaction type MITS) and not to the LMIT transaction type.

IMS Procedures:

Authorizing, Exempting, and Canceling Transactions (Individually and Globally)

Use this procedure to authorize IMS trades for delivery, and to exempt or cancel trades.

To see the screen related to this procedure, click here: **Transaction Authorization Updates**.

> **Note:** ID Net Brokers should use the ID Net Transaction Auth Updates option to exempt or cancel their ID Net transactions.

1 Type IMS on the Enter Function screen and press ENTER.

Result - The Inventory Management System Menu appears.

2 Type the option number for Transaction Authorization Updates in the Enter Your Option Here field and press ENTER.

Result - The Transaction Authorization Update screen appears.

3 Type search criteria in the fields to display the transactions you wish to authorize, cancel or exempt:

To see a single transaction, type the MU TID (matched utilities transaction identification number) or IMS TID.

To see all transactions for a security, type the CUSIP in the CUSIP field.

If you specify a settlement or delivery date, you must also specify the asset class, the transaction type, and type X next to at least one IMS state — Unprocessed, Authorized, and Exempt — in the Include Type field.

Tip: Select your search criteria from look-up lists:

>   ➢   Press PF2/14 to view the choices of Asset Classes or type ALL
>   ➢   Press PF3/15 to view the choices of Transaction Types or type ALL
>   ➢   Press PF4/16 to view the choices of ATP Activity Codes.

4 Press ENTER.

Result - The trades that match the search criteria you entered appear.

5 Individual Transaction Processing

You can authorize, cancel, or exempt transactions displayed in the list, according to the type of action needed.

Type A, C, E, or P to the left of the transaction and press PF1/13.

>   ➢   A (Approve)
>   ➢   C (Cancel)
>   ➢   E (Exempt)
>   ➢   P (Partial) for CNS partial exemptions only.

Result - The trades you selected from the search results list are updated according to the letter (A, C, E, or P) you typed next to the transaction.

6 Global Transaction Processing

You can globally authorize, un-authorize, exempt, and un-exempt IMS transactions displayed in the search results list.

From the search results list, press PF12/24.

Result - The Transaction Global Authorization Update screen appears.

7 Type A, E, or U to the left of the desired IMS state to be included in the global action.

>   ➢   A (Global Authorize)

> ➢ E (Global Exempt)

> ➢ U (Global Un-authorize or Global Un-exempt according to the IMS state it is applied to.)

For example, type A to authorize unprocessed transactions, or type E to exempt all the transactions in the list.

Note: Participants who use the global authorization feature should be aware that Late Matched Institutional Trades (LMIT) items are included when you type "All" in the Transaction Type field. For more information, see About "Late Affirmed" Trade Processing.

8 To complete the global authorization, cancellation, or exemption, press PF1/13.

Canceling and Exempting ID Net Transactions (for ID Net Brokers)

Brokers participating in the ID Net Service can use this procedure to cancel or exempt ID Net transactions individually or globally.

To see the screen related to this procedure, click here: **IMS ID Net Update**.

1 Type IMS on the Enter Function screen and press ENTER.

Result - The Inventory Management System Menu appears.

2 Type the option number for ID Net Transaction Auth Updates in the **Enter Your Option Here** field and press ENTER.

Result - The IMS ID Net Update screen appears.

3 Type search criteria in the fields to display the ID Net transactions you wish to cancel or exempt. See instructions below.

To see ID Net Deliveries or Receives:
  ➢ For ID Net deliveries, enter 919 in the ID Net Acct field and type X in the Delivers field.
  ➢ For ID Net receives, enter 719 in the ID Net Acct field and type X in the Receives field.

To indicate transactions for either a Settlement or Delivery Date, type X in the Date field and type the date.

Type X next to the type of transactions to display: Authorized, Exempt, and Unprocessed. You must select at least one type.

To see transactions for the search criteria by Control numbers in ascending order, type X next to the C field to the right of the Control # field so that the line looks like this:

  Control #: _____ xC/IMS TID:_____ OR Search By

To see a single ID Net Transaction:

You can see a single transaction by entering the Control number or IMS TID and no other search criteria. If you see previous search criteria in any fields, clear the field by blanking it out with the space bar on your keypad.

4 Press ENTER.

Result - The transactions that match the search criteria you entered appear.

5 Individual Transaction Processing

To cancel individual transactions, type one of the following in the **C/E** field to the left of a trade and press PF1/13:

  ➢ C (Cancel)
  ➢ E (Exempt)

Result - The transactions you selected are updated.

6 Global Transaction Processing

To exempt all the transactions displayed in the search results list, press PF12/24 (Global Exempt).

Result - The Transaction Global Authorization Update screen appears.

7 Type S to the left of the desired IMS state to be included in the global exemption. You can globally exempt Authorized and Unprocessed ID Net transactions.

8 To complete the global exemption, press PF1/13.

Changing the Authorization Mode for the Current Day Only

Use this procedure to change the authorization mode for the current day only.

To see the screen related to this procedure, click here: **Authorization Profile: Today Only Updates**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Auth Profile Today Only Updates in the **Enter Your Option Here** field and press ENTER. **Result** - The Authorization Profile: Today Only Updates screen appears.
3	Type the asset class in the **Asset Class** field and press ENTER. **Result** - A list of the transaction types and the current settings for each type appears.
4	Type X in the **Change To** field for a particular transaction type and press PF1/13 to change the setting from Active or Passive or vice versa.

Changing Your Authorization Profile

Use this procedure to change your authorization profile from active to passive and vice versa.

To see the screen related to this procedure, click here: **Authorization Profile Updates**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Authorization Profile Update in the **Enter Your Option Here** field and press ENTER. **Result** - The Authorization Profile Updates screen appears displaying a list of all profiles created for each asset class by effective date. If a profile exists, it displays. If no profile is displayed, then the default is in effect. To see the default settings and/or change them to a current profile, press PF3/15. **Note:** You can type the effective date in the **Effective Date** field or asset class in the **Asset Class** field to narrow your search.
3	Type S to the left of a line item and press ENTER. **Result** - The details for those line items appear.
4	*Optional*. Type the following information next to a transaction: ➤ A: Active or P: Passive in the Begin Cycle (A)ct/ (P)Pass field ➤ A: Active or P: Passive in the Switch To (A)ct/ (P)Pass field ➤ The time (24 hour clock) in the Switch To At Time field ➤ A: Active or P: Passive in the Switch Back (A)ct/ (P)Pass field ➤ The time (24 hour clock) in the Switch Back At Time field.
5	Press PF1/13 to update.

Changing Your ID Net Drop Authorization Profile

This profile indicates whether ID Net Drops should be reintroduced as MITS transactions and authorized automatically (passive mode) or manually (active mode). You can change the Authorization profile from active to passive and vice versa. The profile is active by default.

To see the screen related to this procedure, click here: **ID Net Drop Authorization Profile Update**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for ID Net Drop Auth Profile Updates in the Enter Your Option Here field and press ENTER. **Result** - The ID Net Drop Authorization Profile Update screen appears.
3	Type an Effective Date for the profile you wish to change and press ENTER. **Result** - If a profile exists for the date entered, it displays. If no profile is displayed, then the default is in effect.
4	To change the current profile, type S to the left of the profile and press ENTER. To change the default, type S in the Add A New Profile field and press ENTER. **Result** - The second ID Net Drop Authorization Profile Updates screen appears allowing you to change the profile from active to passive and vice versa.
5	Type S next to the mode in the Change To field. The profile mode displayed under the Change To field is the mode you will be changing to.
6	Press ENTER to check your changes; a message displays if there are errors.
7	To complete your changes, press PF1. **Result** - A message displays "The profile selected has been updated."

Changing Your Drop Profile

Use this procedure to change your drop profile.

To see the screen related to this procedure, click here: **Drop Profile Update**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.

2	Type the option number for Drop Profile Updates in the **Enter Your Option Here** field and press ENTER.
	Result - The Drop Profile Update screen appears, showing your Drop profiles by asset class. If no profile is displayed, then the default is in effect. To see the default settings and/or change them to a current profile, press PF3/15.
	Note: You can type information in any of the following fields to narrow the search.
	   ➢ Asset Class
	   ➢ Eff Date
	   ➢ Valued/Free (B/V/F)

3	Type S in the **Sel** field to the left of an effective date and press ENTER. **Result** - A list of currently selected delivery types to be resubmitted and a list of available delivery types from which you can select to add to your profile appear.
4	*Optional*. Type D in the **Drop** field next to a currently selected delivery type and press PF5/17 to remove that delivery type.

5	*Optional*. Type S in the **Add** field next to an available delivery type and press ENTER to add that delivery type.
	   ➢ Select an asset class by pressing PF2/12
	   ➢ Select a delivery type by typing S next to the delivery type you wish to add
	If you select 026 Delivery Orders, then you must also select at least one Reason code by pressing PF5/17.

6	To update your delivery profile, press PF1/13.

Changing Your Notification Profile

Use the following procedure to change your notification profile.

To see the screen related to this procedure, click here: **Notification Profile Update**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Notification Profile Updates in the **Enter Your Option Here** field and press ENTER. **Result** - The Notification Profile Update screen appears, displaying the notification settings for each asset class.
3	Type S in the **Sel** field next to an effective date and press ENTER. **Result** - The current notification profile for activities for that effective date appears.
4	*Optional.* Type S in the **Full** or **Short** field next to an activity to indicate the type of output message you want to receive from DTC. The default is None.
5	Press PF1/13 to update.

Partially or Fully Authorizing and Exempting CNS Transactions

Use this procedure when you want to partially or fully authorize or exempt a CNS transaction.

To see the screen related to this procedure, click here: **CNS Partial/Full A/E Updates**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for CNS Partial/Full A/E Updates in the **Enter Your Option Here** field and press ENTER. **Result** - The CNS Partial/Full A/E Updates screen appears.
3	Type a CUSIP number in the **CUSIP** field and press ENTER.
4	Type the share amounts you want to authorize or exempt in the **Actions**: **Authorize** or **Exempt** fields. **Note:** You cannot authorize and exempt at the same time. Also, the total number of shares authorized or exempted cannot exceed the total balance displayed for the current settlement day.
5	Press PF1/13 to submit your request.

Pre-Authorizing and Pre-Exempting CNS Transactions

Use this procedure if you want to pre-authorize or pre-exempt CNS transactions.

To see the screen related to this procedure, click here: **CNS Pre-Authorization / Exemption**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for CNS Pre-Authorization/Exemption in the **Enter Your Option Here** field and press ENTER. **Result** - The CNS Pre-Authorization/Exemption screen appears.
3	Type a CUSIP number in the **CUSIP** field. **Note:** You can type more than one CUSIP number.
4	Press ENTER to validate your entry.
5	Press PF4/16. **Result** - The screen displays the current positions (if any).
6	Type the number of shares you want to pre-authorize or pre-exempt in the **Replace With** field.
7	Type Y in the **All** field to pre-authorize or pre-exempt all shares in this CUSIP for CNS.
8	Type Y in the **Cancel Current** field to cancel the amount displayed in the current position.
9	Press PF1/13 to update.

Viewing A Recap of CNS Pre-Authorized and Pre-Exempted Transactions

Use this procedure when you want to view a summary of CNS transactions that have been pre-authorized or pre-exempted.

To see the screen related to this procedure, click here: **CNS and Pre-Auth / Pre-Exempt Recap**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for CNS and Pre-Auth/Pre-Exempt Recap in the **Enter Your Option Here** field and press ENTER. **Result** - The CNS Pre-Auth/Pre-Exempt Recap screen appears.

3	Type information in the following fields:
	     ➢ Settle Date
	     ➢ CUSIP Number

4	Press ENTER. **Result** - The transactions that match your request appear. **Note:** Press PF5/17 to access the CNS Balance History screen and view the history of the transaction.

Viewing Authorization Profile Information

Use this procedure to view your authorization profile.

To see the screen related to this procedure, click here: **Authorization Profile Inquiry**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Authorization Profile Inquiry in the **Enter Your Option Here** field and press ENTER. **Result** - The Authorization Profile Inquiry screen appears displaying your authorization profile settings. If no profile is displayed, then the default is in effect. To see the default settings, press PF3/15.
3	*Optional*. Type S in the **Sel** field to the left of an item and press ENTER. **Result** - The screen displays authorization profile information for that line item.

Viewing Authorization Profile Information for Today Only

Use this procedure to view the settings in your current authorization profile.

To see the screen related to this procedure, click here: **Authorization Profile: Today Only Inquiry**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Authorization Profile Today Only Inquiry in the **Enter Your Option Here** field and press ENTER. **Result** - The Authorization Profile: Today Only Inquiry screen appears displaying your authorization settings for the current day. If no profile is displayed, then the default is in effect. To see the default settings, press PF3/15.
3	*Optional*. Type S in the **Sel** field to the left of an item and press ENTER. **Result** - The screen displays authorization profile information for that line item.

Viewing Drop Profile Information

Use this procedure to view your drop profile settings.

To see the screen related to this procedure, click here: **Drop Profile Inquiry**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Drop Profile Inquiry in the **Enter Your Option Here** field and press ENTER. **Result** - The Drop Profile Inquiry screen appears. If no profile is displayed, then the default is in effect. To see the default settings, press PF3/15.

3	Press ENTER.
	
	 Result - The information for all asset classes appears.
	
	 Note: You can limit the search by typing information in any of the following fields.
	   ➢ Asset Class
	   ➢ Eff Date
	   ➢ Valued/Free (B/V/F)

4	Type S in the **Sel** field to the left of an asset class and press ENTER to view a list of delivery types for that asset class that will be resubmitted.

Viewing ID Net Drop Authorization Profile Information

Brokers participating in the ID Net Service can see the ID Net Drop Authorization profile for the effective date specified.

To see the screen related to this procedure, click here: **ID Net Drop Authorization Profile Inquiry**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for ID Net Drop Auth Profile Inquiry in the Enter Your Option Here field and press ENTER. **Result** - The ID Net Drop Authorization Profile Inquiry screen appears.
3	Type an Effective Date for the profile you wish to see and press ENTER. **Result** - If a profile exists for the date entered, it displays whether ID Net drops are reintroduced in the passive or active authorization mode. If no profile exists, then the default profile of Active is effective for the date you entered.
4	To see profiles for a different date, type the date in the Effective Date field and press ENTER.

Viewing ID Net Transactions (Brokers)

Brokers participating in the ID Net Service can see summary information, details, and history for ID Net transactions.

To see the screens related to this procedure, click here: **IMS ID Net Inquiry** and **Transaction Details** and **Transaction History**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for ID Net Transaction Auth Inquiry in the Enter Your Option Here field and press ENTER. **Result** - The IMS ID Net Inquiry screen appears, allowing you to type search criteria in the fields to display the transactions you wish to see.
3	Type the participant number for the broker clearing firm in the Third Party field.
4	To see ID Net deliveries, enter 919 in the ID Net Acct field and type X in the Deliveries field.
5	To see ID Net receives, enter 719 in the ID Net Acct field and type X in the Receives field.
6	Indicate a Settlement or Delivery Date by typing X in the Settlement or Delivery Date field. **Note:** If you do not type a date range in the From and To date fields, the default is today's date. After 3 p.m. Eastern Time, the default date is the next business day. However, you can change the date.
7	Type X next to the type of transactions to display: Authorized, Exempt, and Unprocessed. You must select at least one type.
	Tip- you can see transactions sorted by control number in ascending order. Type X next to the C field so that the line looks something like this: Control #: _____ xC/IMS TID:_____ OR Search By
	Tip- You can see a single transaction by entering the Control number or IMS TID and no other search criteria. If you see previous search criteria in any fields, clear the field by blanking it out with the space bar on your keypad.
8	Press ENTER. **Result** - The transactions that match the search criteria you entered appear.
9	To see transaction details, type D next to the transaction and press ENTER.
10	To see transaction history, type H next to the transaction and press ENTER.

Viewing ID Net Transactions (Banks)

Banks can search for ID Net Transactions in the Transaction Authorization Inquiry screen by entering the participant number of the broker clearing firm in the **Third Party** field.

To see the screens related to this procedure, click here: **Transaction Authorization Inquiry** and **Transaction Details** and **Transaction History**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Transaction Authorization Inquiry in the Enter Your Option Here field and press ENTER. **Result** - The Transaction Authorization Inquiry screen appears, allowing you type search criteria in the fields to display the transactions you wish to see.
3	To see your ID Net deliveries and receives with an ID Net broker, enter the participant number in the Third Party field.
4	If you specify a settlement or delivery date, you must also specify the asset class, the transaction type, and type X next to at least one (Unprocessed, Authorized, and Exempt) in the Include Type field.

	Tip- Select your search criteria from look-up lists:
	  ➢ Press PF2/14 to view the choices of Asset Classes or type ALL
	  ➢ Press PF3/15 to view the choices of Transaction Types or type ALL
	  ➢ Press PF4/16 to view the choices of ATP Activity Codes.

	Tip- You can see a single transaction by entering the MU TID (matched utilities transaction identification number) or IMS TID and no other search criteria. If you see previous search criteria in any fields, clear the field by blanking it out with the space bar on your keypad.
5	Press ENTER. **Result** - The transactions that match your search criteria appear.
6	To view details, type D next to a control number in the list and press ENTER.
	Note: Deliveries and receives are indicated by the ID Net Account Number (919 ID NET DEL or 719 ID NET REC) in the Deliverer or Receiver fields on the detail screen.
7	To view transaction history, type H and press ENTER.

Viewing Notification Profile Information

Use this procedure to view your notification profile settings.

To see the screen related to this procedure, click here: **Notification Profile Inquiry**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Notification Profile Inquiry in the **Enter Your Option Here** field and press ENTER. **Result** - The Notification Profile Inquiry screen appears.
3	Press ENTER. **Result** - A list of all your notification profiles appears. **Note:** You can narrow your search by typing a date in the **Effective Date** field or an asset class in the **Asset Class** field.
4	*Optional*. Type S in the **Sel** field to the left of an item and press ENTER. **Result** - The notification profile for that item appears.

Viewing Recap Totals by Transaction Type

Use this procedure to view a summary of totals for each transaction type and to view a summary of a specific asset within a transaction type.

To see the screens related to this procedure, click here: **Total Recap by Transaction Type** and **Recap by Asset Within Transaction Type**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Total Recap By Transaction Type in the **Enter Your Option Here** field and press ENTER. **Result** - The Total Recap by Transaction Type screen appears, displaying a list of transaction types and their recap totals.
3	Type S in the **Sel** field next to the transaction type for which you want to view recap totals by asset type. **Result** - The Recap by Asset Within Transaction Type screen appears, displaying recap totals for each asset type. **Note:** You can perform global actions on one or more assets by typing A (Authorize) or E (Exempt) in the **A/E** field and pressing PF1/13, or you can select a status category to access the Transaction Authorization Inquiry screen.

Viewing Transaction Authorizations

Use this procedure to view information for authorized or exempted trades.

To see the screens related to this procedure, click here: **Transaction Authorization Inquiry** and **Transaction Details** and **Transaction History**.

1	Type IMS on the Enter Function screen and press ENTER. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Transaction Authorization Inquiry in the **Enter Your Option Here** field and press ENTER. **Result** - The Transaction Authorization Inquiry screen appears.
3	*Optional*. Type information in any of the following fields: ➤ Search by MU TID ➤ IMS TID ➤ Settlement /Delivery Date (s) From: To: ➤ Third Party ➤ Asset Class ➤ Tran Type ➤ CUSIP ➤ Over$ ➤ Actv Code ➤ AIA/BIA ➤ Receiver ➤ Include Types **Note:** If you specify a settlement or delivery date, you must also specify the asset class, the transaction type, and type X next to at least one state in the Include Type field.
	Tip- Select your search criteria from look-up lists: ➤ Press PF2/14 to view the choices of Asset Classes or type ALL ➤ Press PF3/15 to view the choices of Transaction Types or type ALL ➤ Press PF4/16 to view the choices of ATP Activity Codes.
	Tip- You can see a single transaction by entering the MU TID (matched utilities transaction identification number) or IMS TID and no other search criteria. If you see previous search criteria in any fields, clear the field by blanking it out with the space bar on your keypad.
4	Press ENTER. **Result** - The transactions that match your search criteria appear. **Note:** You can type S next to a control number and press PF4/16 to view details for the transaction or PF5/17 to view the transaction history.
5	To view details, type D next to a control number and press ENTER.
6	To view transaction history, type H and press ENTER.

Viewing Transaction Information by Settlement Date

Use the following procedure to view transaction information by settlement date.

To see the screens related to this procedure, click here: **Browse by Delivery Date** and **Total Recap by Transaction Type**.

1	Type IMS on the Enter Function screen. **Result** - The Inventory Management System Menu appears.
2	Type the option number for Browse By Delivery Date in the **Enter Your Option Here** field and press ENTER. **Result** - The Browse by Delivery Date screen appears, displaying deliveries for the date you indicated. **Note:** The default starting delivery date is today's date. You can type a different date, then type P or F in the **Past (P) or Future (F)** field to view transactions before or after today's date.
3	*Optional*. Type S in the **S** field next to a transaction and press ENTER. **Result** - The Total Recap by Transaction Type screen appears.

IMS Screens:

IMS Main Menu

The Inventory Management System Menu allows you to select the inquiry and update options available to IMS users. Type the option number for the screen you would like to display in the **Enter Your Option Here:** field and press ENTER. To return to the main menu, press **PF7/19:MAIN MENU**.

SAMPLE SCREEN

```
_ MENU  _ IMS  _ POS  _ ART   _ FFS   _ RMCI  _ PEND  _ _____        _ HELP

 TABO/IMS /GFUN      THE DEPOSITORY TRUST COMPANY         Date: 12/31/2008
  D0000014-008      Inventory Management System Menu         Time: 14:19:32
 ==============================================================================

         Inquiry Transactions                 Update Transactions

 1.  Total Recap By Transaction Type
 2.  Browse By Delivery Date
 3.  Transaction Authorization Inquiry   11. Transaction Authorization Updates
 4.  Auth Profile Today Only Inquiry     12. Auth Profile Today Only Updates
 5.  Drop Profile Inquiry                13. Drop Profile Updates
 6.  Notification Profile Inquiry        14. Notification Profile Updates
 7.  Authorization Profile Inquiry       15. Authorization Profile Update
 8.  ID Net Transaction Auth Inquiry     16. ID Net Transaction Auth Updates
 9.  ID Net Drop Auth Profile Inquiry    17. ID Net Drop Auth Profile Updates
10.  CNS and Pre-Auth/Pre-Exempt Recap   18. CNS Partial/Full A/E Updates
20.  Authorization Snapshot              19. CNS Pre-Authorization/Exemption
21.  CNS Pre-Auth/Exemption Snapshot
22.  ID Net Balance Inquiry
            Enter Your Option Here:
 ==============================================================================
 ENTER:PROCESS    PF8/20:END    PF9/21:SIGNOFF
```

FUNCTION KEYS

In addition to the standard function keys, the following are available.

This key	Allows you to
ENTER	Displays the screen related to the number typed in **Enter Your Option Here:** Type the option number and press ENTER.
PF8/20: END	Exits IMS and returns you to the command prompt. To return to IMS, at the command prompt type IMS and press ENTER.
PF9/21: SIGNOFF	Ends the PTS session and signs off the user.

Authorization Profile Inquiry

The Authorization Profile Inquiry screen allows you see whether transactions are authorized in passive (automatic) or active mode (user authorizes in IMS).

To see the procedure related to this screen, click here: **Viewing Authorization Profile Information**.

SAMPLE SCREEN

```
 _ MENU  _ IMS  _ POS  _ ART  _ FFSD  _ RMCI  _ PEND  _ ____        _ HELP
  SUMMARY RECORDS ARE BEING DISPLAYED
 EAAD/IMS /IBS1      THE DEPOSITORY TRUST COMPANY        Date: 05/30/2008
  D0000014-008       Authorization Profile Inquiry       Time: 11:39:06
 =====================================================================
 Participant No  : 1250    Effective Date: _____    Asset Class: ____
 Participant Name: FTS IPA #1            (MMDDCCYY)

  Sel  Effective Date       Asset Class      Create Date    User ID     Status
 ---  --------------   -------------------- -----------  ------------  --------
  _      07/26/2005    CORPORATE BONDS      07/25/2005  D0000065-001  CURRENT
  _      07/26/2005    MONEY MARKET INSTRUM 07/25/2005  D0000065-001  CURRENT




      ===============================================================  .NO MORE
 ENTER:PROCESS  PF3/15:DFLT/PART PFL         PF6/18:PREVIOUS    PF7/19:MAIN MENU
                PF8/20:END   PF9/21:SIGNOFF  PF10/22:BACKWARD   PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Effective Date	Type the effective date of a profile.
Asset Class	Type an asset class to display information for it.
Participant Name	See your participant name.
Search Results	
Sel	Type S to select a specific line item. To see profile details, type S next to a

This field	Allows you to
	line item and press ENTER.
Effective Date	See the date on which the profile becomes effective.
Asset Class	See the asset class associated with the profile setting.
Create Date	See the date on which the drop profile was created or last updated.
User ID	See the logon of the IMS user who last created or updated the profile.
Status	See the profile status. Values are Current or Default.
Profile Details	
Transaction Type	See the type of transaction.
Begin Cycle	See the profile setting (active or passive).
Switch To	See the setting to which the profile should be changed.
At Time	See the time at which the authorization profile setting becomes effective.
Switch Back	See the original profile setting.
At Time	See the time at which the authorization profile setting reverts to the original setting.

FUNCTION KEYS

In addition to the standard function keys, the following are available.

This key	Allows you to
PF3/15	See the default profile settings versus any current participant profiles that might be displayed. To return to current profiles, press PF3/15 again.

Authorization Profile Updates

The Authorization Profile Updates screen allows you to specify whether transactions are authorized in passive (automatic) or active mode (user authorizes in IMS).

To see the procedure related to this screen, click here: **Changing Your Authorization Profile**.

SAMPLE SCREEN

```
_ MENU   _ IMS   _ POS   _ ART   _ FFSD  _ RMCI  _ PEND  _ _____         _ HELP
  REQUESTED SUMMARIES ARE BEING DISPLAYED
 EAAD/IMS /IBS1       THE DEPOSITORY TRUST COMPANY          Date: 05/30/2008
 D0000014-008        Authorization Profile Updates          Time: 11:28:21
 ==============================================================================
 Participant No  : 1250    Effective Date: _____     Asset Class: ____
 Participant Name: FTS IPA #1              (MMDDCCYY)

  Sel  Effective Date       Asset Class       Create Date     User ID     Status
  ---  --------------    --------------------  -----------   ------------  --------
   _      07/26/2005     CORPORATE BONDS       07/25/2005    D0000065-001  CURRENT
   _      07/26/2005     MONEY MARKET INSTRUM  07/25/2005    D0000065-001  CURRENT




                                                          _ Add New Profile
  =================================================================  .NO MORE
 ENTER:PROCESS   PF2/14:ASSET CLS     PF3/15:DFLT/PART PRF    PF5/17:DE-ACTIVATE
 PF6/18 :PREV PF7/19:MAIN PF8/20:END PF9/21:SIGNOFF PF10/22:BACK PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Effective Date	Type the effective date of an authorization profile you wish to change.
Asset Class	Type the asset class to display information for it.
Participant Name	View your participant name.
Search Results	
Sel	Type:

This field	Allows you to
	➢ S (Select a specific line item) ➢ D (Deactivate a profile)
Effective Date	See the date on which the profile becomes effective.
Asset Class	See the asset class associated with the profile.
Create Date	See the date on which the profile was created or last updated.
User ID	See the logon of the IMS user who last created or updated the profile.
Status	See the status of the item.
Profile Details	
Transaction Type	See the type of transaction.
Begin Cycle (A)ct/P (P)ass	See the current authorization profile setting for that type of transaction: ➢ A (Active) ➢ P (Passive)
Switch To (A)ct/P (P)ass	Type one of the following to indicate the change you want to make: ➢ A (Active) ➢ P (Passive)
At Time	Type the time at which you want the authorization profile setting to become effective.
Switch Back (A)ct/P (P)ass	Enter one of the following to return the profile to its original setting: ➢ A (Active) ➢ P (Passive)
At Time	Type the time at which you want to change the authorization profile to revert to its original setting.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.
PF3/15	See the default profile settings versus any current participant profiles that might be displayed. To return to current profiles, press PF3/15 again.
PF5/17	De-activate the profile. Type D next to the profile you wish to de-activate.

Authorization Profile: Today Only Inquiry

The Authorization Profile: Today Only Inquiry screen shows the settings for how your transactions are authorized for the current business day.

To see the procedure related to this screen, click here: **Viewing Authorization Profile Information for Today Only**.

SAMPLE SCREEN

```
_ MENU  _ IMS   _ POS  _ ART   _ FFSD  _ RMCI  _ PEND  _ ____        _ HELP

 EAAD/IMS /IBS3      THE DEPOSITORY TRUST COMPANY        Date: 05/30/2008
  D0000014-008   Authorization Profile: Today Only Inquiry    Time: 12:28:06
 ==============================================================================
 Participant No  : 1250    Asset Class: EQTS
 Participant Name: FTS IPA #1


 Transaction Type              Current  Settings
 ----------------------------  ----------------
 ACATS                           PASSIVE
 BALANCE ORDERS                  PASSIVE
 CONTINUOUS NET SETTLEMENT       PASSIVE
 LATE MATCHED INSTITUTIONAL TRA  PASSIVE
 MATCHED INSTITUTIONAL TRADES    PASSIVE
 NIGHT DELIVERY ORDERS           PASSIVE
 PARTICIPANT TRANSACTIONS        ACTIVE
 REINTRODUCED DROPS              PASSIVE



 ============================================================= NO MORE
 ENTER:PROCESS   PF2/14:ASSET CLASS     PF7/19:MAIN MENU     PF8/20:END
                 PF9/21:SIGNOFF         PF10/22:BACKWARD     PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Asset Class	Type the asset class of the transaction you wish to view.
Participant Name	See your participant name.
Search Results	
Transaction Type	See the transaction type.

This field	Allows you to
Current Settings	See the current authorization profile settings.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.

Authorization Profile: Today Only Updates

The Authorization Profile: Today Only Updates screen allows you to specify how transactions are authorized for the current business day.

To see the procedure related to this screen, click here: **Changing the Authorization Mode for the Current Day Only**.

SAMPLE SCREEN

```
_ MENU  _ IMS  _ POS  _ ART  _ FFSD  _ RMCI  _ PEND  _ ____        _ HELP

 EAAD/IMS /IBS3       THE DEPOSITORY TRUST COMPANY          Date: 05/30/2008
  D0000014-008   Authorization Profile: Today Only Updates    Time: 12:30:28
 ================================================================================
 Participant No  : 1250    Asset Class: EQTS
 Participant Name: FTS IPA #1


 Transaction Type                 Current  Settings         Change To
 ------------------------------   ----------------         ----------------
 ACATS                                PASSIVE            _   ACTIVE
 BALANCE ORDERS                       PASSIVE            _   ACTIVE
 CONTINUOUS NET SETTLEMENT            PASSIVE            _   ACTIVE
 LATE MATCHED INSTITUTIONAL TRA       PASSIVE            _   ACTIVE
 MATCHED INSTITUTIONAL TRADES         PASSIVE            _   ACTIVE
 NIGHT DELIVERY ORDERS                PASSIVE            _   ACTIVE
 PARTICIPANT TRANSACTIONS             ACTIVE             _   PASSIVE
 REINTRODUCED DROPS                   PASSIVE            _   ACTIVE
                                                         _
                                                         _
 ============================================================== NO MORE
 ENTER:PROCESS     PF1/13 UPDATE      PF2/14:ASSET CLASS      PF7/19:MAIN MENU
 PF8/20: END       PF9/21:SIGNOFF     PF10/22:BACKWARD        PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	- Navigate between Settlement functions and from the current function to any other PTS function. - Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Asset Class	Type the asset class of the transaction you wish to view.
Participant Name	See your participant name.
Profile Details	
Transaction Type	See the transaction type.

This field	Allows you to
Current Settings	See your current authorization profile settings.
Change To	Type X to change the setting from the current setting.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.

Browse by Delivery Date

The Browse by Delivery Date screen shows a summary of each transaction and its status by settlement date even though the delivery can be authorized or exempted for the next business day.

To see the procedure related to this screen, click here: **Viewing Transaction Information by Settlement Date**.

SAMPLE SCREEN

```
_ MENU  _ IMS  _ POS   _ ART  _ FFSD  _ RMCI  _ PEND  _ _____        _ HELP
SELECT AN ITEM OR A PFKEY
EAAD/IMS /IBSJ        THE DEPOSITORY TRUST COMPANY         Date: 05/30/2008
D0000014-08               Browse By Delivery Date          Time: 13:04:22
================================================================================
Participant No : 1250 Starting Delivery Date: 05/30/2008  (P)ast or (F)uture F
Participant Name: FTS IPA #1                  (MMDDCCYY)       Currency: _

S D+/- Deliver Dt    Auth     Exempt    Unproc   Inel/Rjct  IMS Canc IMS Drpd
- ---- ---------  ---------  --------- --------- --------- -------- ---------
A 5/30/2008    1,011                14                                     _
  7/07/2008                                                 12             _
  7/08/2008        2                                                       _
  9/02/2008                                                    2           _
  9/03/2008        2                                                       %
                                                                          %
                                                                          %
                                                                          %
                                                                          %
                                                                          %
                                                                          Y.NO
=========================================================== RE
ENTER:PROCESS  PF6/18:PREVIOUS   PF7/19:MAIN MENU   PF8/20:END
               PF9/21:SIGNOFF    PF10/22:BACKWARD   PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➤ Navigate between Settlement functions and from the current function to any other PTS function. ➤ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number. Note: Group users must type a participant number.
Starting Delivery Date	Type the starting date in mmddccyy format for the period you want to browse. The default is today's date.
Past (P) or Future (F)	Type P (Past) or F (Future) to indicate whether the browse will is historical or future. The default is F.
Participant Name	See your participant name.

This field	Allows you to
Currency	Type S to view the Total Recap by Transaction Type screen showing amounts.
Search Results	
S	Type S to view the Total Recap by Transaction Type screen.
D+/D-	See the number of days, before (-) or after (+), the delivery date (DDAY).
Deliver Date	See the delivery date associated with the line item.
Authorized	See the number of trades authorized for the corresponding delivery date.
Exempted	See the number of trades exempted for the corresponding delivery date.
Unprocessed	See the number of unprocessed trades for the corresponding delivery date.
Inel/Rjct	See the number of ineligible/rejected trades for the corresponding delivery date.
IMS Canc	See the number of canceled trades for the corresponding delivery date.
IMS Drpd	See the number of dropped trades for the corresponding delivery date.

CNS and Pre-Auth / Pre-Exempt Recap

The CNS and Pre-Auth/Pre-Exempt Recap screen displays a summary of your CNS transactions on settlement date or pre-authorized and pre-exempted CNS transactions on S-1.

To see the procedure related to this screen, click here: **Viewing A Recap of CNS Pre-Authorized and Pre-Exempted Transactions**.

SAMPLE SCREEN

```
_ MENU _ IMS  _ POS  _ ART  _ FFSD  _ RMCI  _ PEND  _ ____        _ HELP

 EAAD/IMS /IB9C      THE DEPOSITORY TRUST COMPANY         Date: 05/30/2008
 D0000014-008     CNS AND PRE-AUTH/PRE-EXEMPT RECAP        Time: 14:09:33
 ===============================================================================
 Participant No: |1250  Participant Name  : Test Acct    Settle Date: 05/30/2008
 CUSIP No: 012311109 Description: ABC XYZ CORP<           (MMDDCCYY)

     IMS Activity                 ATP      Shorts              Longs
 --------------------------    ---------------------------------------------
 Unprocessed:           0    L1     :            0
 Authorized :       2,751    L2     :            0
 Exempted   :           0    L3     :            0
                             L4     :                            0
                             Pending :        1,081              0
                             Made    :        1,670              0
 Dropped  :             0    Dropped :            0              0
 Rejected :             0    Rejected :           0              0
                             Stk Borrow:          0
  IMS TID   : C12345123456789
 * Enter next Settlement Day to view Pre-Authorizations / Pre-Exemptions

 ===============================================================================
 ENTER:PROCESS  PF5/17:HISTORY  PF6/19:PREVIOUS  PF7/19:MAIN MENU  PF8/20:END
            PF9/21:SIGNOFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No.	See your participant number.
Participant Name	See your participant name.
Settle Date	Type a settlement date in mmddccyy format.
CUSIP	Type a valid CUSIP number.
CUSIP Description	See the security description.
Search Results	

This field	Allows you to
IMS Activity	See the share amount of pre-authorized and pre-exempted transactions.
ATP/Shorts/Longs	See the number of short and long shares within each CNS level and ATP status.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF5/17	See a balance history.

CNS Partial/Full A/E Updates

The CNS Partial/Full A/E Updates screen allows you to authorize or exempt CNS transactions partially or in full.

To see the procedure related to this screen, click here: **Partially or Fully Authorizing and Exempting CNS Transactions**.

SAMPLE SCREEN

```
_ MENU _ IMS   _ POS  _ ART  _ FFSD _ RMCI _ PEND _ _____            _ HELP

 EAAD/IMS /IB9B      THE DEPOSITORY TRUST COMPANY          Date: 05/30/2008
  D0000014-008        CNS PARTIAL/FULL A/E UPDATES          Time: 13:59:15
 ==============================================================================
 Participant No: 01234    Participant Name : TEST ACCT
 CUSIP: 012311109        CUSIP Description: ABC XYZ CORP<
 Settlement Date: 05/30/2008

 Balances for today's settlement day:

 Exempted   :            34
 Unprocessed:             1
 Total      :            35

 Actions:
    Authorize: _ , ___ , ___ , ___ , ___  Shares
    Exempt   :     ___ , ___ , ___ , ___  Shares



 ==============================================================================
 ENTER:PROCESS  PF1/13:UPDATE   PF2/14:BAL RECAP   PF6/18:PREVIOUS  PF7/19:MAIN
                PF8/20:END      PF9/21:SIGN OFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	- Navigate between Settlement functions and from the current function to any other PTS function. - Retain the CUSIP number of a security you are working with while moving between functions.
Participant No.	See your participant number.
Participant Name	See your participant name.
CUSIP	Type the CUSIP number of the transaction.
CUSIP Description	See the security description.
Settlement Date	See the settlement date of the transaction.

This field	Allows you to
Search Results	
Exempted	See the total number of shares exempted.
Unprocessed	See the total number of shares that have not been processed.
Total	See the total amount of exempted and unprocessed shares for this transaction.
Authorize	Type the number of shares you want to authorize.
Exempt	Type the number of shares you want to exempt.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Returns you to the previous recap screen. Not applicable if you entered this screen from the menu.

CNS Pre-Authorization / Exemption

The CNS Pre-Authorization/Exemption screen allows you to pre-authorize or pre-exempt CNS transactions.

To see the procedure related to this screen, click here: **Pre-Authorizing and Pre-Exempting CNS Transactions**.

SAMPLE SCREEN

```
_ MENU _ IMS _ POS _ ART _ FFSD _ RMCI _ PEND _ _____          _ HELP
  VALIDATION IS SUCCESSFUL, HIT PF4/16 TO PROCESS
EAAD/IMS /IB9D        THE DEPOSITORY TRUST COMPANY         Date: 05/30/2008
  D0000014-008        CNS Pre-Authorization/Exemption        Time: 13:19:44
=================================================================================
Participant No: 1250   Participant Name : FTS IPA #1
For Settlement Date:  06/02/2008

CUSIP: 012345677       CUSIP Description: ABC XYZ CORP<

CUSIP: _____       CUSIP Description:

CUSIP: _____       CUSIP Description:

CUSIP: _____       CUSIP Description:

CUSIP: _____       CUSIP Description:

CUSIP: _____       CUSIP Description:


==================================================================================
ENTER:PROCESS              PF4/16:PROCESS              PF7/19:MAIN
                           PF8/20:END                 PF9/21:SIGN OFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Participant number	See your participant number.
Participant Name	See your participant name.
For Settlement Date	See the settlement date.
CUSIP	Type a CUSIP number. **Note:** You can enter up to six CUSIP numbers.
CUSIP Description	See the security description that appears after you press ENTER.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF4/16	Display the second CNS Pre-Authorization/Exemption screen where you can see totals and enter information.

CNS Pre-Authorization/Exemption (Screen 2)

The second CNS Pre-Authorization/Exemption screen appears when you press PF 4/16 on the first CNS Pre-Authorization/Exemption screen. It allows you to see totals and enter pre-authorization and pre-exemption quantities.

To see the procedure related to this screen, click here: **Pre-Authorizing and Pre-Exempting CNS Transactions**.

SAMPLE SCREEN

```
_ MENU _ IMS  _ POS _ ART _ FFSD _ RMCI _ PEND _ ____          _ HELP
 REQUESTED RECORDS ARE BEING DISPLAYED
 EAAD/IMS /IB9D      THE DEPOSITORY TRUST COMPANY         Date: 05/30/2008
  D0000014-008      CNS Pre-Authorization/Exemption        Time: 14:15:12
 =======================================================================
Participant No: 12345    Participant Name : TEST ACCT
For Settlement Date:  06/02/2008                              Cancel
  CUSIP          Action            Current      Replace with    All   Current
 --------    ----------------    ----------    ------------    ------  -------

 053611109  PRE-AUTHORIZATION             0    _____    _ (Y)  _ (Y)
            PRE-EXEMPTION                 0    _____    _ (Y)  _ (Y)




                                                                      

                                                  
                                                         
 =============================================================== NO MORE*
 ENTER:PROCESS  PF1/13:UPDATE     PF6/18:PREVIOUS      PF7/19:MAIN  PF8/20:END
               PF9/21:SIGN OFF   PF10/22:BACKWARD    PF11/22 FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Participant No	See your participant number.
Participant Name	See your participant name.
For Settlement Date	See the settlement date of the transaction(s).
CUSIP	See the CUSIP number(s) for the positions you want to update.
Action	Take the following actions: ➢ Pre-Authorization ➢ Pre-Exemption

This field	Allows you to
Current	See the current position.
Replace With	Type the amount with which you want to replace the current position.
All	Type Y to pre-authorize or to pre-exempt the current amount.
Cancel Current	Type Y to cancel the current position.

Drop Profile Inquiry

The Drop Profile Inquiry screen allows you to see which dropped or unapproved Receiver Authorized Delivery (RAD) system transactions will be re-introduced to IMS.

To see the procedure related to this screen, click here: **Viewing Drop Profile Information**.

SAMPLE SCREEN

```
_ MENU _ IMS    _ POS  _ ART  _ FFSD _ RMCI _ PEND              _ ____ _ HELP

 TAAO/IMS /IBSA      THE DEPOSITORY TRUST COMPANY           Date: 05/30/2008
 D0000014-008              Drop Profile Inquiry             Time: 15:19:53
 ==============================================================================
 Part No: 01234  Asset Class: ____   Eff Date: _____  Valued/Free: B (B/V/F)
 Participant Name: TEST ACCT                    (MMDDCCYY)

 Sel Effectv Dt    Asset Class      Val/Free  Create Dte  User ID    Status
 --- ----------  ------------------ --------  ----------  ---------- --------
  _  10/19/2005  CORP BONDS           FREE    10/18/2005  D0000062-051  CURRENT
  _  10/30/2006  CORP BONDS           VALUED  10/27/2006  D0000065-001  CURRENT
  _  10/30/2006  EQUITIES             VALUED  10/27/2006  D0000065-001  CURRENT
  _  10/30/2006  MONEY MKT            VALUED  10/27/2006  D0000065-001  CURRENT




    ==================================================================== ...NO MORE
   ENTER:PROCESS   PF2/14:ASST CLS   PF3/16:PART/DFLT PFL   PF7/19:MAIN MENU
   PF8/20:END      PF9/21:SIGNOFF    PF10/22:BACKWARD       PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Asset Class	Type the asset class to see information for it.
Eff Date	Type the effective date of a profile change.
Valued/Free (B/V/F)	Type one of the following values to view profiles in that category: ➢ B: Both valued and free ➢ V: Valued ➢ F: Free
Participant Name	See your participant name.

This field	Allows you to
Search Results	
Sel	Type S to select a specific line item.
Effectv Dt	See the date on which the drop profile becomes effective.
Asset Class	See the asset class associated with the profile setting.
Val/Free	One of the following: ➢ Valued ➢ Free
Create Dte	See the date on which the profile was created or last updated.
User ID	See the logon of the IMS user who last created or updated the profile.
Status	See the profile status. Values are Current or Default.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	See a list of asset classes from which you can select.
PF3/15	See the default profile settings versus any current participant profiles that might be displayed. To return to current profiles, press PF3/15 again.

Drop Profile Inquiry (Screen 2)

The second Drop Profile Inquiry screen appears when you select a transaction on the first Drop Profile Inquiry screen and allows you to see a list of delivery types for that asset class that will be resubmitted.

To see the procedure related to this screen, click here: **Viewing Drop Profile Information**.

SAMPLE SCREEN

```
 _  MENU  _  IMS    _  POS  _  ART  _  FFSD  _  RMCI  _  PEND              _  _____  _  HELP

  TAAO/IMS /IBSA        THE DEPOSITORY TRUST COMPANY            Date: 05/30/2008
  D0000014-008                Drop Profile Inquiry             Time: 15:22:24
  =============================================================================
  Part No: 0123  Asset Class: EQTS  Eff Date: 10/30/2006  Valued/Free: V (B/V/F)
  Participant Name: TEST ACCT                    (MMDDCCYY) Profile Status: CURRENT
               Delivery Types That Will Be Resubmitted
  -----------------------------------------------------------------------------
               026   DELIVERY ORDERS
              (026) 077 - ID/NIDS




  =================================================================== NO MORE...
  ENTER:PROCESS    PF6/18:PREV     PF7/19:MAIN MENU    PF8/20:END    PF9/21:SIGNOFF
                   PF10/22:BACKWARD   PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Eff Date	See the effective date of the profile.
Asset Class	See the asset class for which the profile is effective.
Valued/Free (B/V/F)	See the values for profiles in that category: ➢ B: Both valued and free ➢ V: Valued ➢ F: Free
Participant Name	See your participant name.

This field	Allows you to
Profile Status	See the profile status. Values are Current or Default.
Delivery Types That Will be Resubmitted	See a list of delivery types that will be resubmitted.

Drop Profile Update

The Drop Profile Updates screen allows you to setup or change your profile to specify which types of dropped transactions you would like re-introduced.

To see the procedure related to this screen, click here: **Changing Your Drop Profile**.

SAMPLE SCREEN

```
_ MENU _ IMS   _ POS _ ART _ FFSD _ RMCI _ PEND          _ _____ _ HELP

 TAAO/IMS /IBSA      THE DEPOSITORY TRUST COMPANY         Date: 05/30/2008
  D0000014-008             Drop Profile Update            Time: 16:02:24
 ================================================================================
 Part No: 0123  Asset Class: ____  Eff Date: _____  Valued/Free: B (B/V/F)
 Participant Name: TEST ACCT                  (MMDDCCYY)

 Sel Effectv Dt     Asset Class       Val/Free Create Dte   User ID      Status
 --- ----------  --------------------  -------- ----------  ------------  --------
  _  10/19/2005  CORP BONDS            FREE     10/18/2005 D0000062-051  CURRENT
  _  10/30/2006  CORP BONDS            VALUED   10/27/2006 D0000065-001  CURRENT
  _  10/30/2006  EQUITIES              VALUED   10/27/2006 D0000065-001  CURRENT
  _  10/30/2006  MONEY MKT             VALUED   10/27/2006 D0000065-001  CURRENT




                                                   _ Add New Profile
 ============================================================= ...NO MORE
  ENTER:PROCESS PF2/12:ASST CLS    PF3/15:PART/DFLT PFL  PF5/17:DE-ACTIVATE
                PF7/19:MAIN MENU   PF8/20:END            PF9/21:SIGNOFF
                PF10/22:BACKWARD   PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	- Navigate between Settlement functions and from the current function to any other PTS function. - Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Asset Class	Type the asset class to display information for it.
Eff Date	Type the effective date of a profile change.
Valued/Free (B/V/F)	Type one of the following to view profiles in that category: - B: Both valued and free - V: Valued - F: Free

This field	Allows you to
Participant Name	See your participant name.
Search Results	
Sel	Type: ➢ S (View profile details) ➢ D (Deactivate a profile)
Effectv Dt	See the date on which the drop profile becomes effective.
Asset Class	See the asset class associated with the profile setting.
Val/Free	See one of the following: ➢ Free ➢ Valued
Create Dte	See the date the profile was created or last updated.
User ID	See the logon of the IMS user who last created or updated the profile.
Status	See the status of the item. Choices are: ➢ Current ➢ Default
Profile Details	
Add New Profile	Type S to add a new profile.
Drop Currently Selected Delivery Types	Type S to remove the delivery type from the drop profile list.
Add Available Delivery Types	Type S to add the delivery type to the drop profile list.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.
PF3/15	See the default profile settings versus any current participant profiles that might be displayed. To return to current profiles, press PF3/15 again.
PF5/17	De-activate the profile. Type D next to the profile you wish to de-activate.

This key	Allows you to
PF5/17 Detail Screen	Select a reason code to identify which dropped or unapproved Receiver Authorized Delivery (RAD) system transactions should be re-introduced to IMS. For example, you could require that dropped ID trades (reason code 77) are reintroduced for settlement.

ID Net Drop Authorization Profile Inquiry

The ID Net Drop Authorization Profile Inquiry screen allows you to see whether broker ID Net reintroduced drops are automatically (passive mode) or actively (active mode) authorized.

To see the procedure related to this screen, click here: **Viewing ID Net Drop Authorization Profile Information**.

SAMPLE SCREEN

```
_ SETT _ IMS  _ POS  _ ART  _ FFSD _ RMCI _ PEND _ ____          _ HELP
 REQUESTED SUMMARIES ARE BEING DISPLAYED
 TAAO/IMS /IB89      THE DEPOSITORY TRUST COMPANY       DATE: 05/30/2008
 D0000014-008   ID NET DROP AUTHORIZATION PROFILE INQUIRY   TIME: 16:40:14
 =========================================================================
 PARTICIPANT NO  : 0123                      EFFECTIVE DATE: 06022008
 PARTICIPANT NAME: TEST ACCT                            (MMDDCCYY)

 EFFECTIVE DATE  ASSET CLASS  CREATE DATE    USER ID    PROFILE   STATUS
 --------------  -----------  -----------  -----------  -------   ------
  12/05/2007     EQUITIES     10/26/2007   D00000620AB  CURRENT   PASSIVE




 =========================================================================
  ENTER:PROCESS    PF7/19:MAIN MENU      PF8/20:END     PF9/21:SIGNOFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No and Name	See your participant number and name.
Effective Date	Type an effective date for the profile you wish to see.
Search Results	
Effective Date	See the date the profile is effective. If a profile exists for the effective date, it displays as a current profile. If no profile exists, then the default profile (active mode) is effective.
Asset Class	See the asset class for the profile. For ID Net trades, the asset class is equities.

This field	Allows you to
Create Date	See the date the profile was created or last updated.
User ID	See the logon of the IMS user who last created or updated the profile.
Profile	See whether the profile is current, meaning a user has added or updated it. If no records are found, then the profile is the default.
Status	See the ID net Drop Authorization profile mode. Choices are: ➤ Active ➤ Passive

ID Net Drop Authorization Profile Update

The ID Net Drop Authorization Profile Update screen allows you to specify whether broker ID Net reintroduced drops should be automatically (passive mode) or actively (active mode) authorized.

To see the procedure related to this screen, click here: **Changing Your ID Net Drop Authorization Profile**.

SAMPLE SCREEN

```
_ SETT _ IMS _ POS _ ART _ FFSD _ RMCI _ PEND _ ____            _ HELP
  REQUESTED SUMMARIES ARE BEING DISPLAYED
TAAO/IMS /IB89      THE DEPOSITORY TRUST COMPANY          DATE: 05/30/2008
 D0000014-008   ID NET DROP AUTHORIZATION PROFILE UPDATE    TIME: 16:42:50
========================================================================
PARTICIPANT NO  : 0123                          EFFECTIVE DATE: 06022008
PARTICIPANT NAME: TEST ACCT                                 (MMDDCCYY)

 S  EFFECTIVE DATE  ASSET CLASS  CREATE DATE    USER ID     PROFILE   STATUS
 -  -------------   -----------  ----------   -----------   -------   -------
 _    12/05/2007    EQUITIES     10/26/2007   D00000620AB   CURRENT   PASSIVE




                                                    _ ADD A NEW PROFILE
 =======================================================================
  ENTER:PROCESS     PF7/19:MAIN MENU    PF8/20:END    PF9/21:SIGNON
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No and Name	See your participant number and name. **Note:** Group users must type a participant number.
Effective Date	Type an Effective Date for the profile you wish to see.
Search Results	
Effective Date	See the date the profile is effective. If a profile exists for the effective, it displays as a current profile. If no profile exists, then the default profile (active mode) is effective.
Asset Class	See the asset class for the profile. For ID Net trades, the asset class is

This field	Allows you to
	Equities.
Create Date	View the date the profile was created or last updated.
User ID	See the logon of the IMS user who last created or updated the profile.
Profile	See whether the profile is current, meaning a user has added or updated it. If no records are found, then the profile is the default.
S	Type S to select and change a profile mode.
Status	See the ID net Drop Authorization profile mode. Choices are: ➢ Active ➢ Passive

IMS ID Net Inquiry

The IMS ID Net Inquiry screen allows Brokers participating in the ID Net Service to view their ID Net transactions.

To see the procedure related to this screen, click here: **Viewing ID Net Transactions (Brokers)**.

SAMPLE SCREEN

```
_  MENU _ IMS   _ POS  _ ART  _ FFSD _ RMCI _ PEND _ _____              _ HELP
  No more records
 EACB/IMS /IB9Q        THE DEPOSITORY TRUST COMPANY         Date: 06/03/2008
  D0000014-008             IMS ID Net Inquiry              Time: 15:12:56
 ==============================================================================
 Third Party: 01234    Third Party Name: BROKER TEST ACCT
  ID Net Acct: 0919
 Search by Control #: _____ _ C / IMS TID: _____
 OR Search by Deliveries: X    Receives: _     Both: _    CUSIP: _____
 Settlement: X /Delivery: _ Date:(MMDDCCYY) FROM: 06/01/2008 TO: 06/04/2008
 AIA /BIA: _____    Bank: ____    Settlement Opt: _

 Include Types: X All _ Unprocessed _ Authorized _ Exempt _ Made _ Pended
               _ IMS Canceled _ IMS Dropped _ IMS Rejected _ Ineligible




    ==========================================================================
 ENTER:PROCESS      PF7/19:MAIN MENU      PF8/20:END      PF9/21:SIGNOFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Third Party	Type the third party participant number if you are a "G" user. Otherwise, your participant number and name appear.
Third Party Name	See the third party name.
ID Net Acct	Type the ID Net Account Number. Choices are: ➢ 719 ID Net Deliver Acct ➢ 919 for the ID Net Receive Acct.
Search by Control # C/	Type the transaction control number to display a single transaction. To see transactions in control number order, type X next to the C/.

This field	Allows you to
IMS TID	Type the IMS assigned control number to see a single transaction.
Search by Deliveries/ Receives/ Both	Type an X next to a field to indicate whether you want to display deliveries, receives, or both.
Search by CUSIP	Type the CUSIP number to see only transactions for this security ID.
Settlement/ Delivery Date From/To	Type an X next to a field to indicate whether you want to display a date range based on either the settlement or the delivery dates. In the From and To fields, type a date range.
AIA/BIA	Type the Agent Internal Account/Broker Internal Account number (only for matched institutional trade deliveries).
Bank	Type the participant number for the ID Net Bank. *Tip* - The Bank participant number will display in the transaction details in the Deliverer or Receiver field.
Settlement Opt	Type a Settlement Option. ➢ 6 refers to transactions eligible for ID Net ➢ 2 refers to transactions settling on a trade-for-trade basis at DTCC.
Include Types	Select the IMS states you wish to display. You can select more than one include type, but you must select at least one. The default is all include types. Choices are: ➢ All ➢ Unprocessed ➢ Authorized ➢ Exempt ➢ Made ➢ Pended ➢ IMS Canceled ➢ IMS Dropped ➢ IMS Rejected ➢ Ineligible
Search Results	
CUSIP	See the CUSIP number associated with the transaction.
D/H	Type D next to a control number to view details or H to view a transaction history and press ENTER.

This field	Allows you to
Control No	See the control number of the transaction.
Shares	See the total number of shares in the transaction.
Value ($)	See the dollar value of the transaction.
Stdt	See the settlement date.
Cntr	See the contra's participant number.
ThrPty	See the third party's participant number.
Stat	See the IMS state of the transaction.
St/Op	See the Settlement Option of the transaction. ➢ 6 refers to transactions eligible for ID Net ➢ 2 refers to transactions settling on a trade-for-trade basis at DTCC.

IMS ID Net Update

The IMS ID Net Update screen allows Brokers participating in the ID Net Service to cancel ID Net deliveries individually and exempt them globally.

To see the procedure related to this screen, click here: **Canceling and Exempting ID Net Transactions (for ID Net Brokers)**.

SAMPLE SCREEN

```
_ MENU _ IMS   _ POS  _ ART  _ FFSD _ RMCI _ PEND _ _____            _ HELP

 TAAO/IMS /IBS0      THE DEPOSITORY TRUST COMPANY        Date: 05/30/2008
  D0000014-008              IMS ID Net Update            Time: 17:26:53
 =============================================================================
 Third Party: 023_    Third Party Name: Broker Test Acct
 ID Net Acct: 0919
 Search by Control #: _____ _ C / IMS TID: _____  OR Search By
 Delivers: x  Receives: _  CUSIP: _____  BANK: _____
 Settlement x /Delivery _ Date: (MMDDCCYY)  06/02/2008
 AIA/BIA: _____

 Include Types:    x Authorized x Exempt x Unprocessed




 =============================================================================
  ENTER:PROCESS       PF7/19:MAIN MENU      PF8/20:END        PF9/21:SIGNOFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Third Party	Type the third party participant number if you are a "G" user. Otherwise, your participant number and name appear.
Third Party Name	See the third party name.
ID Net Acct	Type the ID Net Account Number. Choices are: ➢ 719 ID Net Deliver Acct ➢ 919 for the ID Net Receive Acct.
Search by	Type the transaction control number to display a single transaction.

This field	Allows you to
Control # C/	To see transactions in control number order, type X next to the C/.
IMS TID	Type the IMS assigned control number to see a single transaction.
Delivers Receives	Type an X next to a field to indicate whether you want to display deliveries or receives.
CUSIP	Type the CUSIP number to see only transactions for this security ID.
Bank	Type the participant number for the ID Net Bank. *Tip* - The Bank participant number will display in the transaction details in the Deliverer or Receiver field.
Settlement/ Delivery Date	Type an X next to a field to indicate whether you want to display a date range based on either the settlement or delivery date. In the Date field, type the date.
AIA/BIA	Type the Agent Internal Account/Broker Internal Account number (only for matched institutional trade deliveries).
Include Types	Select the IMS states you wish to display. You can select more than one include type, but you must select at least one. The default is all include types. Choices are: ➢ Authorized ➢ Exempt ➢ Unprocessed
Search Results	
C/E	Type C next to transactions you wish to cancel. Type E next to transactions you wish to exempt.
CUSIP	View the CUSIP number associated with the transaction.
D/H	Type D next to a control number to view details or H to view a transaction history and press ENTER.
Control No	See the control number of the transaction.
Shares	See the total number of shares in the transaction.
Value ($)	See the dollar value of the transaction.
Stdt	See the settlement date.
Cntr	See the contra broker's participant number.
ThrP	See the third party's participant number.

This field	Allows you to
Stat	See the IMS state of the transaction.
St/Op	See the Settlement Option of the transaction. ➢ 6 refers to transactions eligible for ID Net ➢ 2 refers to transactions settling on a trade-for-trade basis at DTCC.
Global Exempt Fields	
Global Exempt	Type an S to globally exempt Authorized or Unprocessed ID Net transactions that are displayed in the search list from the previous IMS ID Net Update screen. Choices for ID Net Global Exemption: ➢ Authorized ➢ Unprocessed
Transacts	See the number of transactions.
Amount	See the dollar amount of the transactions.

Notification Profile Inquiry

The Notification Profile Inquiry screen shows the settings in your notification profile. For field descriptions, refer to the Notification Profile Update screen as shown below.

To see the procedure related to this screen, click here: **Viewing Notification Profile Information**.

SAMPLE SCREEN

```
_ MENU   _ IMS   _ POS   _ ART   _ FFSD  _ RMCI  _ PEND  _ _____        _ HELP

 TAAO/IMS /IBSC       THE DEPOSITORY TRUST COMPANY          Date: 05/30/2008
  D0000014-008        Notification Profile Inquiry          Time: 17:29:57
 ==============================================================================
 Participant No  :  123   Effv Date: _____   Delv/Recv: _  Actv Code: ___
 Participant Name:  TEST ACCT             Asset Class: ____   Tran Type: ____

      Effective  D/R  Asset   Tran  Actv
 Sel    Date     Ind  Class   Type   Cd    Create Date    User Id      Status
 ---  ----------  ---  ------  ------  ---  ------------  ------------  -------
  _   06/27/2007   D    CRBD    OTHR   014  06/26/2007    D0000014-008  Current
  _   06/27/2007   D    MMIS    BALO   026  06/26/2007    D0000014-008  Current
  _   05/02/2007   D    EQTS    CNSS        05/01/2007    D0000065-008  Current




     ======================================================= NO MORE.
 ENTER:PROCESS     PF2/14:ASSET CLASS          PF4/16:TRAN TYPE
 PF7/19:MAIN MENU  PF8/20:END  PF9/21:SIGNOFF  PF10/22:BACKWARD  PF11/23:FORWARD
```

Notification Profile Update

The Notification Profile Updates screen allows you to specify the types of state changes you would like to receive from DTC.

To see the procedure related to this screen, click here: **Changing Your Notification Profile**.

SAMPLE SCREEN 1

```
_ MENU  _ IMS   _ POS   _ ART   _ FFSD  _ RMCI  _ PEND  _ ____           _ HELP

 EAAR/IMS /IBSC       THE DEPOSITORY TRUST COMPANY          Date: 06/02/2008
  D0000014-008          Notification Profile Update          Time: 12:17:20
 ===========================================================================
 Participant No  :  123   Effv Date: _____   Delv/Recv: _  Actv Code: ___
 Participant Name: TEST ACCT            Asset Class: ____   Tran Type: ____
       Effective   D/R  Asset    Tran  Actv
 Sel    Date       Ind  Class    Type   Cd   Create Date    User Id     Status
 ---  -----------  ---  ------   -----  ----  ------------  ------------  -------
  _    06/27/2007   D    CRBD    OTHR   014  06/26/2007   D0000014-008   Current
  _    06/27/2007   D    MMIS    BALO   026  06/26/2007   D0000014-008   Current
  _    05/02/2007   D    EQTS    CNSS        05/01/2007   D0000065-008   Current




                                                        _   Add New Profile
 ============================================================== NO MORE.
 ENTER:PROCESS      PF2/14:ASST CLS     PF4/16:TRAN TYPE    PF5/17:DEACTIVATE
 PF7/19:MAIN MENU  PF8/20:END  PF9/21:SIGNOFF  PF10/22:BACKWARD  PF11/23:FORWARD
```

SAMPLE SCREEN 2

```
_ MENU  _ IMS   _ POS   _ ART   _ FFSD  _ RMCI  _ PEND  _ ____           _ HELP
 NO PROFILE FOUND, DEFAULT PROFILE FOR SELECTED CRITERIA IS BEING DISPLAYED
 EAAR/IMS /IBSC       THE DEPOSITORY TRUST COMPANY          Date: 06/02/2008
  D0000014-008          Notification Profile Update          Time: 12:38:27
 ===========================================================================
 Participant No  :  012   Effv Date: 06/03/2008  Delv/Recv: D  Actv Code: ___
 Participant Name: TEST ACCT            Asset Class: CRBD  Tran Type: ACAT
  Activity              Full Short None      Activity          Full Short None
 Express                 _    _    S    Recycling Express       _    _    S
  Unprocessed            _    _    S    Recycling Green         _    _    S
  Authorized             _    _    S    Released                _    _    S
  Exempted               _    _    S    Made                    _    _    S
  Drpd, To Be Reintrod   _    _    S    IMS Dropped             _    _    S
  Pre-Authorized         _    _    S    IMS Rejected            _    _    S
  Pre-Exempted           _    _    S    IMS Canceled            _    _    S
  PDC Reduct Processed   _    _    S    ATP Rejected            _    _    S
  CNS Level 1            _    _    S    ATP Dropped             _    _    S
  CNS Level 2            _    _    S    ATP Canceled            _    _    S
  Receiver Authorized    _    _    S    IMS Rejected to File    _    _    S
  Submitted To RAD       _    _    S    Ineligible              _    _    S
  Submitted To ATP       _    _    S
 ============================================================== NO MORE.
 ENTER:PROCESS  PF1/13:UPDATE  PF2/14:ASST CLS    PF4/16 TRAN TP PF7/19:MAIN MENU
 PF8/20:END     PF9/21:SIGNOFF PF10/22:BACKWARD  PF11/23:FORWARD  PF12/24 RESET
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	- Navigate between Settlement functions and from the current function to any other PTS function. - Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Effective Date	Type the effective date of a profile change.
Delv/Recv	Type D or R to select a side to refine your search. For example, you can see whether notifications are set up to be sent when you are the deliver or when you are the receiver.
Actv Code	Type an ATP activity code (e.g. 014, 026, etc) to refine your search.
Participant Name	See your participant name.
Asset Class	Type the asset class to display information for it.
Trans Type	Type a transaction type to limit your search.
Search Results	
Sel	Type: - S (View current profile details and to make changes) - D (Deactivate a profile)
Effective Date	See the date on which the notification profile becomes effective.
D/R Ind	See whether notifications are set up to be sent when you are the deliver or when you are the receiver.
Asset Class	See the asset class associated with the profile setting.
Tran Type	See the transaction type(s) for the profiles you displayed.
Actv Cd	See the ATP activity code.
Create Date	See the date on which the notification profile was set up.
User ID	See the user identification number of the user who set up the profile.
Status	See the status of the item.
Add New Profile [update screen]	Type S to add a new profile.

This field	Allows you to
Profile Details	
Full	Type S to request a full notification message.
Short	Type S to request a short notification message.
None	Type S to request no notification message.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.
PF4/16	Select a transaction type.
PF5/17	Deactivate a profile on the update screen.

Recap by Asset Within Transaction Type

The Recap by Asset Within Transaction Type screen appears when you enter S next to a transaction type on the Total Recap by Transaction Type screen. It allows you to perform global actions on one or more assets or to access the Transaction Authorization Inquiry screen for a particular status.

The fields and keys are the same as the fields on the Total Recap by Transaction Type screen except (1) the **A/E** field in which you can type A to approve or E to exempt and press PF1/13 to update globally and (2) the **S** field in which you can type S and press ENTER to view the Transaction Authorization Inquiry screen. To see the procedure related to this screen, click here: **Viewing Recap Totals by Transaction Type**.

SAMPLE SCREEN

```
_ MENU _ IMS  _ POS  _ ART  _ FFSD _ RMCI _ PEND _ _____        _ HELP

 EAAR/IMS /IBSE       THE DEPOSITORY TRUST COMPANY        Date: 06/02/2008
 D0000014-008   Recap By Asset Within Transaction Type    Time: 11:47:17
================================================================================
Participant No: 0123  Participant Name:  TEST ACCT   Deliver Date: 06022008


              A/E
  Tran Type      U S Status Catg Transacts     Shares          Amount
MITS CORP BONDS _ _ UNPROCESSED       0             0                 .00
               _ _ AUTHORIZED         0             0                 .00
               _ _ EXEMPT             0             0                 .00
                 _ IMS CANCEL         0             0                 .00
                 _ IMS REJECT         0             0                 .00
                 _ IMS DROPPED        0             0                 .00
                 _ INELIGIBLE         0             0                 .00
                   TOTAL             0             0                 .00



 ============================================================= ...MORE ->
  ENTER:PROCESS  PF1/13:UPDATE   PF6/18:PREVIOUS    PF7/19:MAIN MENU  PF8/20:END
               PF9/21:SIGNOFF  PF10/22:BACKWARD  PF11/23:FORWARD
```

Total Recap by Transaction Type

The Total Recap by Transaction Type screen shows your recap totals by transaction type.

To see the procedures related to this screen, click here: **Viewing Recap Totals by Transaction Type** and **Viewing Transaction Information by Settlement Date**.

SAMPLE SCREEN

```
_ MENU  _ IMS  _ POS  _ ART  _ FFSD  _ RMCI  _ PEND  _ _____        _ HELP

 EAAR/IMS /IBSG      THE DEPOSITORY TRUST COMPANY         Date: 06/02/2008
  D0000014-08         Total Recap By Transaction Type      Time: 11:44:46
 ==============================================================================
Participant No: 123  Participant Name:  TEST ACCT Deliver Date: 06 / 02 / 2008



 Sel  Trans Type  Status Catg   Transacts      Shares          Amount
  _    MUS        Unprocessed          0            0              .00
                  Authorized           0            0              .00
                  Exempt               0            0              .00
                  IMS Canceled         0            0              .00
                  IMS Rejected         0            0              .00
                  IMS Dropped          0            0              .00
                  Ineligible           0            0              .00
                  Total                0            0              .00


 ================================================================ MORE -->
 ENTER:PROCESS  PF6/18:PREVIOUS   PF7/19:MAIN MENU   PF8/20:END   PF9/21:SIGNOFF
                PF10/22:BACKWARD  PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Participant Name	See your participant name.
Deliver Date	See the date on which the browse begins. The default is today's date. **Note:** You can specify another date in mmddccyy format.
Search Results	
Sel	Enter S next to an item, press ENTER and view the Recap by Asset Within Transaction Type screen.
Trans Type	See the IMS transaction type.

This field	Allows you to
Status Catg	The IMS status categories: ➢ Unprocessed ➢ Authorized ➢ Exempt ➢ IMS Canceled ➢ IMS Rejected ➢ IMS Dropped ➢ Ineligible
Transacts	See the number of transactions in each status category.
Shares	See the number of shares for each transaction in a status category.
Amount ($)	See the dollar value of the shares in a transaction for a specific status category.

Transaction Authorization Inquiry

The Transaction Authorization Inquiry screen shows the details of a transaction and its current status.

To see the procedures related to this screen, click here: **Viewing Transaction Authorizations** and **Viewing ID Net Transactions (Banks)**.

SAMPLE SCREEN

```
 _ MENU _ IMS  _ POS  _ ART  _ FFSD _ RMCI _ PEND _ ACTD _ ____          _ HELP

 EAAR/IMS /IBSH      THE DEPOSITORY TRUST COMPANY          Date: 06/02/2008
 D0000014-008       Transaction Authorization Inquiry      Time: 11:57:18
 ================================================================================
 Participant No: 0123    Participant Name: TEST ACCT
  Search by MU TID: _____ _ C / IMS TID: _____   Or Search By
 Settlement X /Delivery _ Date(s) (MMDDCCYY) From: 06/02/2008   To: 06/02/2008
  Third Party: ____
 Asset Class: ALL  Tran Type: ALL      CUSIP: _____  Over/= $: _____
 Actv code: ___   AIA/BIA: _____  Receiver: _____

 Include Types: X All
               _ Unprocessed                     _ IMS Cancelled
               _ Authorized                      _ IMS Dropped
               _ Exempt                          _ IMS Rejected
                                                 _ IMS Ineligible



 ================================================================================
 ENTER:PROCESS      PF2/14:ASST CLS       PF3/15:TRN TYPE      PF4/16:ACTV CODE
  PF7/19:MAIN MENU  PF8/20:END            PF9/21:SIGNOFF       PF6/18:PREVIOUS
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Participant Name	See your participant name.
Search by MU TID/IMS TID	Type the matched utilities' transaction identification number or the IMS-assigned control number.
Settlement/Delivery Date (s) From/To	Type an X next to a field to indicate whether you want to display a date range based on either the settlement or the delivery dates. In the From and To fields, type a date range.
Third Party	Type the third party participant number to see your ID Net transactions with an ID Net broker.

This field	Allows you to
Asset Class	Type the asset class of the transaction.
Tran Type	Type the transaction type.
CUSIP	Type the CUSIP number associated with the transaction.
Over$	Type a dollar amount to display only transactions that are over that amount.
Actv code	Type the ATP Activity code.
AIA/BIA	Type the Agent Internal Account/Broker Internal Account number (only for matched institutional trade deliveries).
Receiver	Type the receiver's participant number.
Include Types	Type X next to any one of the following: ➢ Unprocessed ➢ Authorized ➢ Exempt ➢ Made ➢ Canceled ➢ Drop Permanent ➢ Rejected ➢ Ineligible
Search Results	
Total Transactions	See the total number of transactions displayed.
Amount	See the dollar value of the transactions.
Sel (unnamed)	To view details, type D next to a control number and press ENTER. To view a transaction history, type H and press ENTER.
CUSIP	See the CUSIP number of the transaction.
Control No	See the control number of the transaction.
Shares	See the total number of shares in the transaction.
Value ($)	See the dollar value of the transaction.
Stl Dt	See the settlement date.
Cntr	See the contra broker's participant number.
Type	See the transaction type.

This field	Allows you to
Stat	See the status of the transaction.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.
PF3/15	Select a transaction type.
PF4/16	Select an ATP Activity code.

Transaction Authorization Updates

The Transaction Authorization Updates screen allows you to authorize trades for delivery and to exempt and cancel transactions.

To see the procedure related to this screen, click here: **Authorizing, Exempting, and Canceling Transactions (Individually and Globally).**

SAMPLE SCREEN

```
_ MENU _ IMS  _ POS _ ART _ FFSD _ RMCI _ PEND _ ACTD _ ____        _ HELP
 NO RECORDS WERE FOUND
EAAR/IMS /IBSE       THE DEPOSITORY TRUST COMPANY           Date: 06/02/2008
 D0000014-008      Transaction Authorization Update          Time: 11:48:58
===========================================================================
 Participant No: 0123   Participant Name: TEST ACCT
  Search by MU TID: _____ _ C / IMS TID: _____  Or Search By
 Settlement _ /Delivery X Date(s) (MMDDCCYY)       06/02/2008
  Third Party: ____
 Asset Class: CRBD Tran Type: MITS      CUSIP: _____ Over/= $: _____
 Actv code: ___  AIA/BIA: _____  Receiver: _____

 Include Types:
            X Unprocessed
            _ Authorized
            _ Exempt




 ===========================================================================
 ENTER:PROCESS      PF2/14:ASST CLS      PF3/15:TRN TYPE    PF4/16:ACTV CODE
  PF7/19:MAIN MENU  PF8/20:END           PF9/21:SIGNOFF     PF6/18:PREVIOUS
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Participant Name	See your participant name.
Search by MU TID/IMS TID	Type the matched utilities transaction identification number or the IMS assigned identification number.
Third Party	Type the third party participant number to see your ID Net transactions with an ID Net broker.
Settlement/Delivery Date (s)	Type an X next to a field to indicate whether you want to display a date range based on either the settlement or the delivery dates. Then, in the Date field, type a date.

This field	Allows you to
Asset Class	Type the asset class of the transaction.
Tran Type	Type the transaction type.
CUSIP	Type the CUSIP number associated with the transaction.
Over$	Type a dollar amount to display only transactions that exceed that amount.
Actv code	Type the ATP Activity code.
AIA/BIA	Type the agent internal account number or the broker internal account number (only for matched institutional trade deliveries).
Receiver	Type the receiver's participant number.
Include Types	Type X next to any one of the following: ➢ Unprocessed ➢ Authorized ➢ Exempt
Search Results	
A/C/E	Type one of the following next to a selected transaction: ➢ A: to authorize the transaction ➢ C: to cancel the transaction ➢ E: to exempt the transaction.
Sel	To see details, type D next to a control number and press ENTER. To view a transaction history, type H and press ENTER.
CUSIP	See the CUSIP number of the transaction.
Control No	See the control number of the transaction.
Shares	See the total number of shares in the transaction.
Value ($)	See the dollar value of the transaction.
Stl Dt	See the settlement date.
Cntr	See the contra participant number.
Type	See the transaction type.
Stat	See the status of the transaction. See the Note below.

FUNCTION KEYS

In addition to the standard function keys, the following are available:

This key	Allows you to
PF2/14	Select an asset class.
PF3/15	Select a transaction type.
PF4/16	Select an ATP Activity code.
PF12/24	Globally authorize, exempt, or cancel transactions on the Transaction Global Authorization Update screen. *Tip* - This function key displays when you access search results.

Transaction Details

The Transaction Details screen appears when you select a transaction from the results of an IMS transaction inquiry. It shows the details of the transaction.

To see the procedures related to this screen, click here: **Viewing Transaction Authorizations** and **Viewing ID Net Transactions (Banks)** and **Viewing ID Net Transactions (Brokers)**.

> **Note:** The descriptions below include a sample of fields shown on the detail screen.

SAMPLE SCREEN

```
 EAAR/IMS /IBSH        THE DEPOSITORY TRUST COMPANY            Date: 06/02/2008
  D0000014-08              Transaction Details - Page: 1      Time: 12:02:47
================================================================================
Source TID:          C12345670B0BBB00     ATP TID:
MU TID:              9012345678           Transaction Src:    PRTE
Activity:            026                  Reason Code:        077
Activity Desc:       DELIVERY ORDERS
State:               Unprocessed          User/Activity ID:   ONLINE STAGING
State Time:          15:08:42             Currency Type:      USD

Trade Date:          05/28/2008           Settlement Date:    06/02/2008
Amount:                      $1306.44     Quantity:                       53
Security ID:         G0450A154            Asset Class:        EQUITIES
Security Desc:       PFDARCHCAPITALF  BE<
Deliverer:           0123  -  BANK TEST ACCT
Receiver:            0719  -  ID NET REC
Third Party:         0279                 Settlement Option: 6
Text Comments Line 1, 2, 3:
      CNTL NUM:  012345678
      AGT ACT:212345
      BKR DLR:512345678
=================================================================...MORE ->
PF6/18:PREVIOUS        PF8/20:END        PF9/21:SIGOFF        PF11/23:FORWARD
```

FIELD DESCRIPTIONS

This field	Allows you to
Source TID	See the source identification number.
ATP TID	See the ATP identification number.
MU TID	See the matched utilities transaction identification number.
Activity	See the activity type code.
Reason Code	See the reason code associated with the activity.
State	See the status of the transaction.
State Time	See the time at which the transaction status was in effect.

This field	Allows you to
Currency Type	See the currency in which the trade will settle.
REASON	See the ATP reason description.
Trade Date	See the trade date of the transaction.
Settlement Date	See the settlement date of the transaction.
Amount	See the dollar amount of the transaction.
Quantity	See the number of shares in the transaction.
Security ID	See the CUSIP number associated with the trade.
Asset Class	See the asset class of the transaction.
Security Desc	See the security description.
Deliverer	See the deliverer's participant number and name.
Receiver	See the receiver's participant number and name.
Third Party	See the third party participant number.
Text Comments	See any free form comments.
Settlement Option	See the Settlement Option of the transaction. For example, a 6 means eligible for ID Net; a 2 means settling on a trade-for-trade basis at DTCC.
ABA #	See the agent internal account number or the broker internal account number (only for matched institutional trade deliveries).

Transaction Global Authorization Update

The Transaction Global Authorization Update screen appears when you press PF12/24 on the Transaction Authorization Update screen. It allows you to globally authorize, exempt, or cancel transactions.

To see the procedure related to this screen, click here: **Authorizing, Exempting, and Canceling Transactions (Individually and Globally)**.

SAMPLE SCREEN

```
 _ MENU  _ IMS   _ POS  _ ART  _ FFSD _ RMCI _ PEND _ ACTD _ ____       _ HELP

 EAAR/IMS /IBSH      THE DEPOSITORY TRUST COMPANY          Date: 06/02/2008
  D0000014-008    Transaction Global Authorization Update     Time: 12:09:27
 ============================================================================
  Participant No: 0123    Participant Name: BANK TEST ACCT
  Search by MU TID: _____ _ C / IMS TID: _____  Or Search By
  Settlement X /Delivery _ Date: 05/28/2008
  Third Party: ____
  Asset Class: ALL  Tran Type: ALL     CUSIP: _____ Over/= $: _____
  Actv code: ___  AIA/BIA: _____ Receiver: _____

  Include Types:    X Unprocessed
                    X Authorized
                    X Exempt

            A/E/U                Transacts           Amount
  GLOBAL AUTH:   a Unprocessed              0                   $.00
                 _ Authorized               6                   $.00
                 _ Exempt                   0                   $.00
                   Total                    6                   $.00

 ============================================================================
  PF1/13:UPDATE  PF6/18:PREVIOUS  PF7/19:MAIN MENU  PF8/20:END  PF9/21:SIGNOFF
```

FIELD DESCRIPTIONS

This field	Allows you to
Menu Bar	➢ Navigate between Settlement functions and from the current function to any other PTS function. ➢ Retain the CUSIP number of a security you are working with while moving between functions.
Participant No	See your participant number.
Participant Name	See your participant name.
Search by MU TID/IMS TID	See the matched utilities transaction identification number or the IMS-assigned identification number.
Settlement/Delivery Date (s)	Display a date range based on either the settlement or the delivery dates.
Third Party	See the third party participant number to see your ID Net transactions with an ID Net broker.

This field	Allows you to
Asset Class	See the asset class of the transaction.
Tran Type	See the transaction type.
CUSIP	See the CUSIP number associated with the transaction.
Over$	See a dollar amount to display only transactions that exceed that amount.
Actv code	See the ATP Activity code.
AIA/BIA	See the agent internal account number or the broker internal account number, if applicable.
Receiver	See the receiver's participant number.
Global Authorization	
Include Types	Type X next to any one of the following: ➢ Unprocessed ➢ Authorized ➢ Exempt
Global Auth A/E	Type either: ➢ A: to globally authorize ➢ E: to globally exempt
Transacts	See the number of transactions.
Amount	See the dollar amount of the transaction.

Transaction History

The Transaction History screen appears when you select a transaction on the Transaction Authorization Update screen or on the Transaction Authorization Inquiry screen. It shows a history of the transaction.

To see the procedure related to this screen, click here: **Viewing Transaction Authorizations** and **Viewing ID Net Transactions (Banks)** and **Viewing ID Net Transactions (Brokers)**.

FIELD DESCRIPTIONS

This field	Allows you to
TID	See the transaction identification number.
Date-Time	See the date and time of activity.
Old Stat	See the old status of the transaction.
New Stat	See the new status of the transaction.
Shares	See the number of shares.
GL	See a Y if there was a global command.
Input Med	See the system through which the activity was entered.
Activity/Signon ID	See the source of the delivery or the signon identification of the user.