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5.22 Payment Orders (POL1&5) Instructions via CCF-II and MQ Series: Function User's Guide

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5.22 Payment Orders (POL1&5) Instructions via CCF-II and MQ Series: Function User's Guide

Table of Contents

1   Objectives of This Chapter

The objectives of this chapter are to:

- Give an overview of the Payment Order function (POL1&5)
- Provide information on required file formats

2   Overview

This document describes how Participants can use the newly developed service for transmitting *Payment Orders* instructions to DTCC.

2.1 Transmission Modes

This function is available via CCF-II and MQ Series. This ICM manual is a combined user guide describing Payment Orders for CCF-II and MQ Series. It presents new standards for transaction processing using DTCC's automated systems and addresses specifics relating to the operation, error processing and recovery of CCF-II and MQ Series transmissions.

Participants should also familiarize themselves with the DTCC document *Interface Control Manager CCF-II and MQ Series: User's Guide for Transaction Input*.

2.2 Function Names and Availability

The following table lists transmission modes and corresponding function names and hours of availability (Eastern Time).

TRANSMISSION VIA	FUNCTION NAME	FROM	TO
MQ	POL1	3:00 a.m.	3:20 p.m.
MQ (PO valued matched Reclaims)	POL1	3:00 a.m.	3:30 p.m.
CCF-II	POL5	3:00 a.m.	3:05 p.m.

2.3 Holiday Processing

The following table lists holidays, shows which institutions are open, and indicates whether POL is available.

HOLIDAY	BANKS	EXCHANGE	DTCC	POL AVAILABLE?
New Year's Day	Closed	Closed	Closed	No
Martin Luther King Day	Closed	Closed	Closed	No
Presidents' Day	Closed	Closed	Closed	No
Good Friday	Open	Closed	Open	Yes
Memorial Day	Closed	Closed	Closed	No
July 4th	Closed	Closed	Closed	No
Labor Day	Closed	Closed	Closed	No
Columbus Day	Closed	Open	Open	No
Veterans Day	Closed	Open	Open	No
Thanksgiving Day	Closed	Closed	Closed	No
Christmas Day	Closed	Closed	Closed	No

2.4 Communication Protocol Requirements

Although the DATA record formats are consistent over CCF-II and MQ Series, each system requires additional control records to aid in processing the data records. Following table shows input from the user and what is returned from DTCC in the response file (output).

TRANSMISSION VIA	INPUT	OUTPUT
MQ	Data records only	See MQ Series System User Guide for Payment Order Output – 20.02
CCF-II	Password Record Data records Trailer record	CCFSUM record or CF2ERR record

Note that any data records in error follow the CCFSUM record.

3   Password Records

3.1   CCF-II Password Record – FTP Format

The following is the record layout for the Password Record that is required when using File Transfer Protocol (FTP). For the password Record Format required for using Network Data Mover (NDM), see Section 3.2 on page 4.

POSITION	LENGTH	FORMAT	FIELD NAME	CCF-II PASSWORD RECORD FORMAT
1	1	Character	Feedback Indicator	Space
2	1	Character	Production/Test Indicator	**T** = test **P** = production
3	6	Character	Record Type	PASSWD
9	2	Numeric	Record Suffix	**01**
11	2	Numeric	Version Number	**01** = the first and only version of the ICM password record **Note:** If a new version is subsequently introduced, it will be **02**.
13	6	Character	User Reference Number	Optional user-defined reference number
19	8	Character	Addressee	Optional user-supplied addressee identifier
27	8	Character	Signon ID	*nnnnnnnn* DTC Participant number *Gnnnnnnn* group User ID
35	6	Character	Password Field	6-character password obtained through DTCC's Participant Interface Planning Group
41	6	Character	Function Name	Function name specifying the nature of the transmission; for example, POL5; left justified with trailing spaces
47	4	Numeric	Transmission ID	4-digit transmission identifier, defining the transmission as unique for the submitter

3.2 CCF-II Password Record - NDM

The following is the record layout for the Password Record that is required when using Network Data Mover (NDM).

POSITION	LENGTH	FORMAT	FIELD NAME	CCF-II PASSWORD RECORD FORMAT
1	3	Character	Record Identifier	PSW
4	6	Character	Signon ID	Signon ID or Group User signon; left aligned, blank filled
10	6	Character	Password	DTCC-assigned data encrypted password
16	6	Character	Activity Type	The four character ICM function being executed; left aligned with trailing spaces
22	3	Numeric	Tranid	Unique numeric transmission identifier; must be greater than zero
25	13	Character	Filler	DTCC use only; do not use
38	1	Character	Production/Test Indicator	T = test P = production
39	?	Character	Filler	DTCC use only; do not use

4 Input Record Formats

The POL input record is defined in the following subsections. This record, consisting of a transaction header and application detail data, has a record length of 307. Input via CCF-II also requires a trailer record.

4.1 Standard Transaction Header (Input)

The 26-byte transaction header, shown below, is prefixed to every application record.

POSITION	LENGTH	FORMAT	FIELD NAME	STANDARD TRANSACTION HEADER FORMAT DESCRIPTION
1	1	Character	Feedback Indicator	Blank on input. On output, used to indicate if any errors were encountered during processing
2	1	Character	Production/Test Indicator	**T** = test **P** = production
3	6	Character	Record Type	**POLSPO** Security Payment Orders **POLPPO** Premium Payment Orders
9	2	Numeric	Record Suffix	*nn* indicator of the Record Number on single and multiple data records within a transaction
11	2	Numeric	Version Number	*nn* indicator of which version the data is in; for example: latest or previous format
13	6	Character	User Reference Number	Optional unique transmitter-defined transaction identifier
19	8	Character	Addressee	8-character identifier of the entity on whose behalf the transaction is being processed; right aligned, zero filled for numeric addressee *Mnnnnnnn* for non-numeric addressee **Note**: For payment order transactions, this field will be a payee (delivering) participant number.

4.2 SPO (Security Payment Order) Input Record

POSITION	LENGTH	FORMAT	FIELD NAME	SPO (SECURITY PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
27	2	Character	Activity Code	The DTCC code, which identifies this activity, must contain a value of "78".
29	8	Character	Payee Participant Number	The DTCC identification number of the originating Participant (right-justified with leading zeroes) must: 1. Be DTCC eligible 2. Be not frozen 3. In the case of a Service Bureau, it must be valid for that submitting organization.
37	9	Character	CUSIP Number	A unique nine character identification number assigned to the security being traded must: 1. Be a valid CUSIP format 2. Be a correct check-digit 3. Not be a dummy CUSIP number (i.e. 999999998, 955555552, 988888889 or 911111110)
46	8	Character	Payor Participant Number	The DTCC identification number of the payor (right-justified with leading zeroes) must: 1. Be DTCC eligible 2. Not be frozen 3. Not be equal to 00000070, 00006070, 00000888, 00000097, 00000942, 00003097, 00006942 **NOTE**: Payor cannot equal to Payee.
54	9	Numeric	Security Quantity	The number of securities in this transaction. This is a 9-character numeric field. It must be right justified and left zero-filled. 1. Numeric 2. Greater than zero 3. Entered
63	12	Character	Amount	The amount of money involved in this transaction. This is a numeric *9(10)V9(2)* field. It must be right justified, left zero-filled, and must: 1. Be numeric 2. Be greater than zero

POSITION	LENGTH	FORMAT	FIELD NAME	SPO (SECURITY PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
75	2	Character	Reason Code	This is a 2 character alphanumeric field filled with a DTCC defined reason (for payment) code. The reason code for SPO's are: S0 = SPO Mark to Market/Stock Loan S1 = SPO Mark to Market/Stock Loan Reclaim S2 = SPO Due Bill Redemptions S3 = SPO Due Bill Redemptions Reclaim S4 = SPO Mark to Market/Fail S5 = SPO Mark to Market/Fail Reclaim S6 = SPO Buy In/Pair Off S7 = SPO Buy In/Pair Off Reclaim S8 = SPO Fail Pair Off S9 = SPO Fail Pair Off Reclaim
77	7	Numeric	New Price	This is the price per security after it changed. It is a numeric $9(5)V9(2)$ field. It must be right justified and left zero-filled. It is : 1. Required for Reason Code S0, S1, S4, S5 • Must be numeric • Equal to or greater than zero 2. Optional for Reason Codes S6, S7, S8, S9 • Must be numeric • Equal to or greater than zero • If old price is entered, must be greater than zero 3. Not allowed for Reason Codes S2, S3 (Due Bills) • Must be zeroes
84	7	Numeric	Old Price	This is the price per security before it changed. It is a numeric $9(5)V9(2)$ field. It must be right justified and left zero-filled. It is : 1. For Reason Codes S0,S1,S4,S5 • Must be numeric • Equal to or greater than zero 2. Optional for Reason Codes S6,S7,S8,S9 • Must be numeric • Equal to or greater than zero • If new price is entered, must be greater than zero 3. Not allowed for Reason Codes S2,S3 (Due Bills) • Must be zeroes

POSITION	LENGTH	FORMAT	FIELD NAME	SPO (SECURITY PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
91	10	Numeric	Adjustments	Optional fields. This is an adjustment to the amount field. It is a numeric *9(8)V9(2)* field. It must be right justified and left zero-filled. • Numeric • Equal to or greater than zero
101	6	Numeric	Contract Date	The format is *MMDDYY*. It is: 1. Required for Reason Codes S0, S1. • Must be a valid date 2. Optional for Reason Codes S2, S3 • If not entered, must be initialized to zeroes. 3. Not allowed for Reason Codes S4, S5, S6, S7, S8, S9. • Must be zeroes
107	6	Numeric	Settlement Date	The format is *MMDDYY*. It is: 1. Required for Reason Codes S2, S3, S4, S5, S6, S7, S8, S9. • Must be a valid date 2. Optional for Reason Codes S0, S1. • Must be a valid date or current date
113	6	Numeric	Payable Date	The format is *MMDDYY*. It is: 1. Required for Reason Codes S2, S3. • Must be a valid date 2. Not allowed for Reason Codes S0, S1, S4, S5, S6, S7, S8, S9. • Must be zeroes
119	6	Numeric	Record Date	The format is *MMDDYY*. It is: 1. Required for Reason Codes S2, S3. • Must be a valid date 2. Not allowed for Reason Codes S0, S1, S4, S5, S6, S7, S8, S9. • Must be zeroes
125	60	Character	Comments	This is a comment field. In the case of a reclaim, this field may be used to describe the reason for the reclaim. It may also be used for third party information. **Note**: No binary character is allowed in this field.
185	30	Character	Payee Representative Name	The name of the Payee Representative who contacted the payor regarding this transaction.
215	10	Character	Payee Telephone Number	The area code and telephone number of the payee representative.

POSITION	LENGTH	FORMAT	FIELD NAME	SPO (SECURITY PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
225	30	Character	Payor Representative Name	The name of the Payor Representative who was contacted regarding this transaction.
255	10	Character	Payor Telephone Number	The area code and telephone number of the payor representative.
265	43	Character	Filler	Not Used.

4.3 PPO (Premium Payment Order) Input Record – VERSION 01 (This is the current record layout input format for PPO processing that will be discontinued effective February 12, 2010 due to the Options Symbology Initiative.)

POSITION	LENGTH	FORMAT	FIELD NAME	PPO (PREMIUM PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
27	2	Character	Activity Code	The DTCC code which identifies this activity. Must contain a value of "82".
29	8	Character	Payee Participant Number	The DTCC Identification number of the originating Participant (right-justified with leading zeroes) must: 1. Be DTCC eligible 2. Not be frozen 3. In cases such as a service bureau, be valid for that submitting organization
37	5	Character	Trading Symbol	Optional field. If entered, must: • Be alphabetic Else, it must: • Be spaces
42	4	Numeric	Expiration Date	Optional field. The format is *MMYY*. If entered , must: • Be numeric • Be a valid month If not entered, it must: • Be zeroes

POSITION	LENGTH	FORMAT	FIELD NAME	PPO (PREMIUM PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
46	8	Character	Payor Participant Number	The DTCC identification number of the payor (right-justified with leading zeroes) must: 1. Be DTCC eligible 2. Not be frozen 3. Not be equal to 00000070, 00006070, 00000888, 00000097, 00000942, 00003097, 00006942 4. Not be equal to Payee
54	1	Character	Receipt/Release Indicator	Value "1" - Receipt Value "2" - Release
55	1	Character	Put/Call Indicator	It must be: Value "1" - Put Value "2" - Call
56	12	Numeric	Amount	It is a numeric $9(10)V9(2)$ field. It must be right justified and left zero-filled and must: 1. Be numeric 2. Be greater than zero
68	2	Character	Reason Code	A DTCC defined reason (for payment) code. The reason Codes for PPO's are: P0 = PPO Options Premium Payment - Put P1 = PPO Options Premium Payment - Put Reclaim P2 = PPO Options Premium Payment - Call P3 = PPO Options Premium Payment - Call Reclaim
70	7	Numeric	Exercise Price	Price at which option can be exercised. It is a numeric $9(5)V9(2)$ field. It must be right justified, left zero-filled, and must: 1. Be numeric 2. Be equal to or greater than zero
77	2	Character	Cross Reference Line Number	Cross Reference Line Number as it relates to the Depository Release or Receipt of Deposit on the OCC form.
79	6	Character	Cross Reference Date	Optional field. The format is *MMDDYY*.
85	5	Numeric	Number of Contracts	Must: 1. Be numeric 2. Be equal to or greater than zero

POSITION	LENGTH	FORMAT	FIELD NAME	PPO (PREMIUM PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
90	9	Character	Bearing Serial Number	Bearing Serial Number as it relates to the Depository Release or Receipt of Deposit on the OCC form.
99	30	Character	Bank name/Account Number	Bank customer name and account number. The field may not be blank if the payee is an OCC member.
129	30	Character	OCC Name/Account Number	Options Clearing Corporation (OCC) member name and account number. This field may not be blank if the payee is a bank.
159	9	Character	CUSIP number	A unique nine character identification number assigned to the security being traded must: 1. Be a valid CUSIP format 2. Be a correct check-digit 3. Not be a dummy CUSIP number (i.e. 999999998, 955555552, 988888889, 911111110)
168	60	Character	Comments	This is a comment field. In the case of a reclaim, this field may be used to describe the reason for the reclaim. It may also be used for third party information. **Note**: no binary character is allowed in this field.
228	30	Character	Payee Representative Name	The name of the payee representative who contacted the payor regarding this transaction.
258	10	Character	Payee Telephone Number	The area code and telephone number of the payee representative.
268	30	Character	Payor Representative Name	The name of the payor representative who was contacted regarding this transaction.
298	10	Character	Payor Telephone Number	The area code and telephone number of the payor representative.

4.4 PPO (Premium Payment Order) Input Record – VERSION 02 (This is the new record layout input format for PPO processing which will be mandatory effective February 12, 2010 due to the Options Symbology Initiative).

POSITION	LENGTH	FORMAT	FIELD NAME	PPO (PREMIUM PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
27	2	Character	Activity Code	The DTCC code which identifies this activity. Must contain a value of "82".
29	8	Character	Payee Participant Number	The DTCC Identification number of the originating Participant (right-justified with leading zeroes) must: 1. Be DTCC eligible 2. Not be frozen 3. In cases such as a service bureau, be valid for that submitting organization
37	**6**	**Character**	**Option Symbol (A.K.A. Trading Symbol)**	**Optional field. If entered, must:** • **Be alphabetic** **Else, it must:** • **Be spaces**
43	**8**	**Numeric**	**Expiration Date**	**Optional field. The format is CCYYMMDD. If entered, must:** • **Be numeric** • **Be a valid date** **If not entered, it must:** • **Be zeroes**
51	8	Character	Payor Participant Number	The DTCC identification number of the payor (right-justified with leading zeroes) must: 1. Be DTCC eligible 2. Not be frozen 3. Not be equal to 00000070, 00006070, 00000888, 00000097, 00000942, 00003097, 00006942 4. Not be equal to Payee
59	1	Character	Receipt/Release Indicator	Value "1" - Receipt Value "2" - Release
60	1	Character	Put/Call Indicator	It must be: Value "1" - Put Value "2" - Call

POSITION	LENGTH	FORMAT	FIELD NAME	PPO (PREMIUM PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
61	**14**	**Numeric**	**Amount**	**It is a numeric _9(11)V9(3)_ field. It must be right justified and left zero-filled and must:** **1. Be numeric** **2. Be greater than zero** **The last three digits represent fractional amount, preceded by an implied decimal point and eleven digits representing whole amount. The first digit in the whole amount (leftmost) is provided for future field expansion and DTC currently will accept 10 digits only. The 3 decimal positions are supplied to provide for future acceptance of foreign currency transactions. For US$ transactions the least significant (rightmost) digit must be zero.**
75	**3**	**Character**	**Currency Code**	**The currency code for the transaction. USD = US Dollars (currently DTC accepts USD only).**
78	2	Character	Reason Code	A DTCC defined reason (for payment) code. The reason Codes for PPO's are: **P0** = PPO Options Premium Payment - Put **P1** = PPO Options Premium Payment - Put Reclaim **P2** = PPO Options Premium Payment - Call **P3** = PPO Options Premium Payment - Call Reclaim
80	**12**	**Numeric**	**Exercise Price**	**Price at which option can be exercised. It is a numeric _9(6)V9(6)_ field. It must be right justified, left zero-filled, and must:** **1. Be numeric** **2. Be equal to or greater than zero**
92	2	Character	Cross Reference Line Number	Cross Reference Line Number as it relates to the Depository Release or Receipt of Deposit on the OCC form.
94	6	Character	Cross Reference Date	Optional field. The format is _MMDDYY_.
100	5	Numeric	Number of Contracts	Must: 1. Be numeric 2. Be equal to or greater than zero

POSITION	LENGTH	FORMAT	FIELD NAME	PPO (PREMIUM PAYMENT ORDER) INPUT RECORD FORMAT DESCRIPTION
105	9	Character	Bearing Serial Number	Bearing Serial Number as it relates to the Depository Release or Receipt of Deposit on the OCC form.
114	30	Character	Bank name/Account Number	Bank customer name and account number. The field may not be blank if the payee is an OCC member.
144	30	Character	OCC Name/Account Number	Options Clearing Corporation (OCC) member name and account number. This field may not be blank if the payee is a bank.
174	9	Character	CUSIP number	A unique nine character identification number assigned to the security being traded must: 1. Be a valid CUSIP format 2. Be a correct check-digit 3. Not be a dummy CUSIP number (i.e. 999999998, 955555552, 988888889, 911111110)
183	60	Character	Comments	This is a comment field. In the case of a reclaim, this field may be used to describe the reason for the reclaim. It may also be used for third party information. **Note**: no binary character is allowed in this field.
243	30	Character	Payee Representative Name	The name of the payee representative who contacted the payor regarding this transaction.
273	10	Character	Payee Telephone Number	The area code and telephone number of the payee representative.
283	30	Character	Payor Representative Name	The name of the payor representative who was contacted regarding this transaction.
313	10	Character	Payor Telephone Number	The area code and telephone number of the payor representative.

4.5 CCF-II Trailer Record

The following record layout is for the CCF-II Trailer record, which must be the last record of every CCF-II input transmission to DTCC.

POSITION	LENGTH	FORMAT	FIELD NAME	CCF-II TRAILER RECORD FORMAT DESCRIPTION
1	1	Character	Feedback Indicator	Blank on input ? = on output, if returned in error in the response file
2	1	Character	Production/Test Indicator	**T** = test **P** = production.
3	6	Character	Record Type	**TRAILR**
9	2	Numeric	Record Suffix	**01**
11	2	Numeric	Version Number	**01**
13	6	Character	User Reference Number	Optional user-assigned number
19	8	Character	Addressee	8-character identifier of addressee
27	7	Numeric	Total Record Count	Total number of data records in this transmission, excluding the trailer record; must equal the DTCC-calculated total record count
34	13	Numeric	Total Security Quantity Amount	Total quantity amount in all the data records in this transmission; must equal the DTCC-calculated total quantity amount or zero if not applicable
47	15	Numeric	Total Dollar Amount	*9(13)V9(2)* Total dollar amount in all the data records in this trans-mission; must equal the DTCC-calculated total dollar amount, or zero if not applicable
62	?	Character	Filler	DTCC use only; do not use

5 Message Types

There are two possible sources of messages:

- The CCF-II Response File returned to the User immediately upon completion of the transmission; also known as a "Front End Error"

- An application reject, also known as a "Back End Reject"

5.1 CCF-II Response File (Front End Error)

After the end of a transmission, DTCC returns to the Participant a response file containing two types of computer-readable records. Users are responsible for appropriate processing of these computer-readable records, using them to determine which transactions have been accepted or rejected, and to obtain other information regarding the status of the transmission.

The following two record types appear within the Response File:

- The Summary Total Record, "CCFSUM" in the Record Type field of the transaction record, contains summary information regarding the entire transmission, including totals for accepted and rejected transactions. The Summary Total Record is always the first record in the Response File.

- Application Data Records, also called Front End Rejects, are returned in response to any edit errors detected within the transmission. Error records, if any, follow the Summary Total Record in the response file.

5.2 Back End Rejects

Back End Rejects are created when an input transaction that has been accepted by the front-end editing module is rejected later by the application processing program. Back End Rejects are queued back to the message queue associated with the password that was initially used to transmit the input transaction. The length and format of output messages are different for each application. However, a question mark (?) in the first byte of an output message indicates a Back End Reject.

5.3 CCF-II Summary Record

The following is the record layout for the CCF-II Summary Record returned to all CCF-II users in the transmission response file.

POSITION	LENGTH	FORMAT	FIELD NAME	CCF-II SUMMARY RECORD FORMAT FIELD CONTENTS
1	1	Character	Feedback Indicator	? = an error has occurred
2	1	Character	Production/Test Indicator	**T** = test **P** = production
3	6	Character	Record Type	**CCFSUM**
9	2	Numeric	Record Suffix	**01**
11	2	Numeric	Version Number	**01**
13	16	Character	Filler	DTCC use only; do not use
27	7	Numeric	Total Valid Records	Total number of valid, error-free records received by DTCC, including the valid trailer record
34	7	Numeric	Total Invalid Records	Total number of invalid, that is, erroneous records received by DTCC, including the invalid trailer record
41	13	Numeric	Total Valid Quantity	Total quantity of all valid transactions received
54	13	Numeric	Total Invalid Quantity	Total quantity of all invalid transactions received
67	15	Numeric	Total Valid Dollar Amount	*9(13)V9(2)* total dollar amount for all valid transactions received
82	15	Numeric	Total Invalid Dollar Amount	*9(13)V9(2)* total dollar amount for all invalid transactions received
97	4	Numeric	Transmission Number	4-digit user-assigned number identifying the transmission
101	4	Character	Function Name	4-character function name

POSITION	LENGTH	FORMAT	FIELD NAME	CCF-II SUMMARY RECORD FORMAT FIELD CONTENTS
105	1	Character	Transmission Response Code	Blank = successful transmission or One of the following codes indicating why the entire transmission was rejected: **T** = trailer record missing **P** = past function cutoff time **E** = more than 100 contiguous rejected input records **X** = rejected records to follow
106	8	Character	Transmission Date	*mm/dd/yy* date when data was transmitted
114	8	Character	Transmission Time	*hh:mm:ss* time when data was transmitted

5.4 CCF-II Error record

The following is the record layout for the CCF-II Error record. This record returned to CCF-II users when a transmission error occurs.

POSITION	LENGTH	FORMAT	FIELD NAME	CCF-II ERROR RECORD—FORMAT FIELD CONTENTS
1	1	Character	Feedback Indicator	?　　=　an error has occurred
2	1	Character	Production/Test Indicator	**T**　=　test **P**　=　production
3	6	Character	Record Type	**CF2ERR**
9	2	Numeric	Record Suffix	**01**
11	2	Numeric	Version Number	**01**
13	16	Character	Filler	DTCC use only; do not use
27	8	Character	Signon ID	ID of the User that signed onto the system
35	6	Character	Transmission Date	*mmddyy*　date when error record was transmitted
41	6	Character	Function	Input function type; left aligned with trailing spaces
47	4	Numeric	Transmission ID	Input transmission ID
51	3	Numeric	Error Code	Error type identifier code (see page 20 for a list of error codes)
54	6	Character	Transmission Start Time	*hhmmss*　time when the transmission began
60	6	Character	Transmission End Time	*hhmmss*　time when the transmission ended
66	??	Character	Error Message	English description of the error that occurred, or as much of it as fits on the record

6 Error Codes for ICM Input Function Password Records

ERROR CODE	ERROR CODES FOR ICM INPUT FUNCTION MEANING
101	DTCC application error–contact DTC
103	Invalid signon ID
104	User already logged on
105	Invalid password
107	Invalid function–not CCF function
108	User not eligible for function
109	Function not available, past cutoff time
110	CCF II function temporary unavailable–quiesced
111	Duplicate TRANID
112	Invalid record length used for function requested
113	Function unavailable–files may be unavailable
121	Function unavailable
123	Syntax error in the request
124	Logical error in the request
224	PARTID does not match signon in the PASSWORD record
230	Invalid format of PASSWORD record
240	Invalid format of signon or TRAN-ID in PASSWORD record
334	Function requested does not match function in PASSWORD record
340	Invalid length of LRCL parameter
350	LRCL is not numeric
360	LRCL is zero
370	LRCL < 121 (SUM REC); LRCL must be equal to or greater than SUMMARY RECORD
390	INPUT LRECL length is zero
720	Input file incompatible

ERROR CODE	ERROR CODES FOR ICM INPUT FUNCTION MEANING
820	Input file empty
900	DTC internal error–contact DTCC
902	Contact DTCC
903	Contact DTCC
904	Contact DTCC

7 Error Conditions

If there are any errors during processing, the following occurs:

- CCF-II users receive an input record with 40 bytes of errors appended to the end of the record.

- MQ users receive a 40-byte area for errors in their NACK Response (Negative Response).

The following describes the errors that can be received during the edit of a POLSPO or POLPPO transaction. This error list describes both the Field Identifier and the Error Code. These codes are defined in the DTF files:

- ICMFLD for Field Identifiers

- ICMERR for Error Codes

NOTE: Refer to the Interface Control Management document for specifics relating to the way errors are returned to your system. The tables shown in Section 7.1, Potential SPO Errors, on page 22, and Section 7.2, Potential PPO Errors, list application errors detected by DTCC.

7.1 Potential SPO Errors

FIELD CODE	FIELD NAME	ERROR CODE	DESCRIPTION
BAAA	Settlement Date	9AAA	Settlement Date is invalid
BACT	Payable Date	9AAA	Payable Date is invalid
BACS	Record Date	9AAA	Record Date is invalid
BACS	Record Date	9ACJ	Record Date is not allowed
BACU	Contract Date	9AAA	Contract Date is invalid
BACU	Contract Date	9ACJ	Contract Date is not allowed
CAAL	Payor (Receiving) Participant Number	9AAA	Payor Participant Number is invalid
CAAL	Payor (Receiving) Participant Number	9AAN	Payor Participant Number is not eligible
CAAL	Payor (Receiving) Participant Number	9ACK	Payor Participant Number is locked

FIELD CODE	FIELD NAME	ERROR CODE	DESCRIPTION
CAAL	Payor (Receiving) Participant Number	9ACN	Payor Participant Number is chilled
CAAM	Payee (Delivering) Participant Number	9AAA	Payee Participant Number is invalid
CAAM	Payee (Delivering) Participant Number	9AAN	Payee Participant Number is not eligible
CAAM	Payee (Delivering) Participant Number	9ACK	Payee Participant Number is locked
CAAM	Payee (Delivering) Participant Number	9ACN	Payee Participant Number is chilled
CAAX	Signon Participant Number	9AAN	Signon Number is not eligible
DAAT	Amount	9AAA	Amount is invalid
DAAT	Amount	9AAF	Amount is not numeric
DABB	Quantity	9AAA	Quantity is invalid
DABB	Quantity	9AAF	Quantity is not numeric
DACF	New Price	9AAA	New Price is invalid
DACF	New Price	9AAF	New Price is not numeric
DACF	New Price	9ACJ	New Price is not allowed
DACG	Old Price	9AAA	Old Price is invalid
DACG	Old Price	9AAF	Old Price is not numeric
DACG	Old Price	9ACJ	Old Price is not allowed
GAAA	CUSIP	9AAA	CUSIP is invalid
GACA	Activity Code	9AAA	Activity Code is invalid
GAHL	Reason Code	9AAA	Reason Code is invalid
JAAA	Function	9AAL	Past Cutoff
JAAP	Adjustments	9AAA	Adjustments is invalid
JAAP	Adjustments	9AAF	Adjustments is not numeric

7.2 Potential PPO Errors

FIELD CODE	FIELD NAME	ERROR CODE	DESCRIPTION
AZZZ	Transaction Data Record	IABN	Duplicate Reclaim
BABP	Expiration Date	9AAF	Expiration Date is not numeric
BABP	Expiration Date	9AAA	Expiration Date is invalid
CAAL	Payor (Receiving) Participant Number	9AAA	Payor Participant Number is invalid
CAAL	Payor (Receiving) Participant Number	9AAN	Payor Participant Number is not eligible
CAAL	Payor (Receiving) Participant Number	9ACK	Payor Participant Number is locked
CAAL	Payor (Receiving) Participant Number	9ACN	Payor Participant Number is chilled
CAAM	Payee (Delivering) Participant Number	9AAA	Payee Participant Number is invalid
CAAM	Payee (Delivering) Participant Number	9AAN	Payee Participant Number is not eligible
CAAM	Payee (Delivering) Participant Number	9ACK	Payee Participant Number is locked
CAAM	Payee (Delivering) Participant Number	9ACN	Payee Participant Number is chilled
CAAX	Signon Participant Number	9AAN	Signon Number is not eligible
DAAT	Amount	9AAA	Amount is invalid
DAAT	Amount	9AAF	Amount is not numeric
DAGJ	Exercise Price	9AAF	Exercise Price is not numeric
DAGQ	Currency Code	9AAE	Currency code is invalid
EAAS	Put/Call Indicator	9AAA	Put/Call Indicator is invalid
EAHK	OCC Options Symbol	9AAA	OCC Options Symbol is invalid
GAAA	CUSIP	9AAA	CUSIP is invalid
GACA	Activity Code	9AAA	Activity Code is invalid

FIELD CODE	FIELD NAME	ERROR CODE	DESCRIPTION
GAHL	Reason Code	9AAA	Reason Code is invalid
HAFG	Bank/OCC Info	9ABD	Bank/OCC Info is missing If Payee is bank, OCC customer information is required. If Payee is a broker, bank customer information is required.
JAAA	Function	9AAL	Past Cutoff
JAAQ	Number of Contracts	9AAF	Number of contracts is not numeric