

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
132-148	17	Numeric 9(14)V999	Money Amount	Y	<p>Amount of money for this transaction (right-justified with leading zeroes). Fourteen digits represent whole amount and the last three digits present fractional amount, preceded by an implied decimal point.</p> <hr/> <p>Note: Currently, DTC will accept only 10 digits in the whole amount. The first 4 digits in the whole amount (leftmost) are provided for future field expansion and must be zeroes. The 3 decimal positions are provided for future acceptance of foreign currency transactions. For US\$ transactions, the least significant fractional (rightmost) digit must be zero.</p>
149-151	3	Character X(3)	Currency Code	Y	The currency code for the transaction. USD = US Dollars (currently DTC accepts USD only).
152-155	4	Numeric 9(4)	Reason Code	Y	The reason code for the transaction (right-justified with leading zeroes). Use DORI function in PTS or DO Reason Code Inquiry in PBS for reason codes or see attached appendix.
156-163	8	Numeric 9(8)	Settlement Date	Y	The date the transaction settles. Format YYYYMMDD.
164-197	34	Character X(34)	Deliverers Account #	N	Deliverer's internal account number.
198-231	34	Character X(34)	Receivers Account #	N	Receiver's internal account number.
232-265	34	Character X(34)	Subordinate Bank Account #	N	Internal account number for a subordinate bank.
266-299	34	Character X(34)	Depository Third Party	Y	If delivering or receiving party is a depository, the Third Party to the transaction. This is left justified. Otherwise must be spaces.
300-313	14	Numeric 99V9(12)	CMO Factor	Y	Optional field-If a value is supplied it must be numeric. Spaces will be accepted to indicate CMO Factor is not applicable.

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
314-347	34	Character X(34)	IPO Deliverer Internal Acct #	Y	If CUSIP is IPO tracked must be alphanumeric and left justified. Otherwise, must be spaces.
348-381	34	Character X(34)	IPO Receiver Internal Acct #	Y	If CUSIP is IPO tracked must be alphanumeric and left justified. Otherwise, must be spaces.
382-389	8	Numeric 9(8)	IPO Trade Date	Y	If CUSIP is IPO tracked must be numeric and in the format YYYYMMDD.
390-423	34	Character X(34)	IPO Broker Internal Account #	Y	If CUSIP is IPO tracked must be alphanumeric and left justified. Otherwise, must be spaces.
424-431	8	Character X(8)	IPO Correspond. Account #	Y	If CUSIP is IPO tracked must be numeric, right justified and left zero filled. Otherwise, must be spaces
432-432	1	Character X(1)	IPO Buy Sell Indicator	Y	Indicates that the Prime Broker is buying or selling. B = Buy S = Sell Blank = Not an IPO transaction.
433-440	8	Character X(8)	ATP Transaction Number	Y	Number of the transaction to be reclaimed.
441-448	8	Numeric 9(8)	Original Transaction Date	N	The date the transaction being reclaimed was originally processed. Format YYYYMMDD.
449-449	1	Character X(1)	Fail Tracking Indicator	Y	(formerly known as Due Bill Indicator) Indicates whether due bills are carried on this issue. Valid values are: Y = due bills are carried, N = due bills are not carried. Note: If this field is blank or contains an invalid value it will be set to Y.
450-450	1	Character X(1)	PTA Indicator	Y	Indicates if the delivery should affect the Protected Transaction Account. Valid values are: Y = should affect the account, N = should not affect the account.

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
					<p>Note: If this field is blank or contains an invalid value it will be set to N.</p>
451-451	1	Character X(1)	Prevent Pend Indicator	Y	<p>Indicates if the delivery should be prevented from recycling</p> <p>Valid values are: Y = do not permit recycle, N = allow recycle.</p>
452-462	11	Character X(11)	BIC	Y	<p>Bank Identifier Code of the Institution receiving the ordinary shares and left justified.</p> <p>Note: Mandatory for ADR DO transaction, reason code 300.</p>
463-478	16	Character X(16)	Account ID Number	Y	<p>Account number information at the institution receiving the ordinary shares.</p> <p>Note: Mandatory for ADR DO transaction, reason code 300.</p>
479-479	1	Character X(1)	Certification Flag	Y	<p>Certification Flag: Y = Allow brokers to warrant that they have the applicable certificate or papers, Blank = does not apply.</p> <p>Note: Applies to ADR DO transaction, reason code 300.</p>
480-501	22	Character X(22)	Free Format Text	N	<p>Optional 22 bytes available that could include account name which is not required. This may also include share amount required for Taiwanese certification. This is alpha numeric and left justified.</p>

Position	Length	Format	Field Name	Validate	Field Description
Positions 1 through 26: Transaction Header					
					<p>Note: Applies to ADR DO transaction, reason code 300.</p>
502-711	210	Character X(210)	Comments	N	<p>Comments.</p> <p>Note: For ADR DO transaction with reason code 300, position 131-210 in the comments will be used for ADR fields.</p> <p>For SFT Stock Loans the comments are required. This is a 17-character field with the first three characters entered as SFT. The 14 remaining characters are not alphanumeric. This is where the SFT Reference Number is populated.</p>
712-727	16	Character X(16)	Obligation Warehouse Control Number	Y	<p>Control number assigned by the Obligation Warehouse system.</p> <p>Format is 16 characters. The first character must be "W" and the remainder must be numeric. Otherwise must be spaces.</p>
728-743	16	Char X(16)	Partner Reference Number	Y	<p>Format is 16 characters. If value entered, the value must contain 16 alphanumeric values without spaces. Otherwise must be spaces.</p>
744-752	9	Char X(9)	ID Control Number	Y	<p>Format is 9 alphanumeric characters. Otherwise must be spaces. Invalid values will be ignored.</p>
753-1024	272	Char X(272)	Filler	N	<p>Filler</p>

4. DOI1/DOI5 ERROR CODES

The machine-readable input error codes are a combination of the field in error (a 4-byte field code) and the error type (a 4-byte reason code). The resultant 8-byte error codes identify the specific fields and the types of errors that prevented an input message from being processed. Inputs containing one or more errors are returned to the submitter for correction. The following error code table is sorted alphabetically by field code (column one) and then by reason code (column two).

Deliver Order Error Codes		
Field Code	Error Code	Explanation
AADA		OCC/HEDGE Transaction
	9AD1	Overvalued Item not Allowed
BAAA		Settlement Date
	9AAA	Invalid
	9AAF	Non-numeric data
	9AAJ	Invalid date-not valid at cross border depository
	9ABD	Missing
	9ABL	Greater than Current Date
BAAB		Trade Date
	9ABE	Required
	9AAF	Non-numeric data
	9AAJ	Invalid date-Refer to Documentation
CAAL		Receiving Participant
	9AAA	The receiving participant is invalid.
	9AAL	Past cutoff-refer to documentation
	9AAN	Not eligible for processing
	9AAU	Chilled for SDFS valued DO(s)
	9AAW	Chilled for SDFS free DO(s)
	9AAY	Not SDFS eligible
	9ABB	Not Found
	9ABD	Missing
	9ACQ	Chilled for MMI securities
	9ACS	Only eligible for MMI securities
	9AEL	Missing or Invalid
	9ACJ	Not Allowed
	9ACK	Global Lock
	9AAE	Invalid data-Refer to Documentation
	9AB2	Chilled for Valued Government (Govt) Transactions
	9AB3	Chilled for Free Government (Govt) Transactions
	9ACS	Only eligible for MMI securities

6. RELEASE NOTES

This is the document history reflecting changes to the file.

- 06/02/2022 Added SFT Clearing DO Reason codes: SFT Stock Loan “200” to Section [5.1 Valid Reason Codes](#) and the associated Error codes to Section [4. DOI1/DOI5 Error Codes](#).
- Removed references to the Security Holder Tracking Service.
 - Made general updates to remove outdated references and reformat the document.
- 11/30/2018 Removed formatting and references to old changes.
- 09/28/2017 Added Partner Reference Number position 728 and ID Control Number position 659. Positions 753-1024 are filler. Added field error code: CAHN related to the partner Reference Number. Modified the error Code for Customer Reference Number.
- 08/08/2017 Updated Sections 3.1 and 4 for Matching Utility Messaging. Added ID Control Number and Partner Reference Number
- 09/01/15 Updated section 5.1 for MMI Finality Through Optimization Initiative. Added reason codes:
- 134 MMI SECONDARY DO–BYPASS FUNDING DECISION
 - 135 MMI SECONDARY DO–RECLAIM BYPASS FUNDING DECISION
- 01/01/11 Updated section 3.1 position 712-727 (Obligation Warehouse Control Number).
- Removed the following phase: “Mandatory for OW DO transaction, reason code 620 thru 628.”
- Updated Section 4–Error Codes to remove OW “required” error codes.
- 02/01/10 Updated Section 4 DOI1/DOI5 Error Codes to add new error codes for CSD DOs.
- 09/01/09 Updated Section 3.1 DOI1/DOI5 INPUT File Format with the following:
- Change field definitions of Security Quantity in position 117-131 and Money Amount in position 132-148.
- Change field name from Due Bill indicator to Fail Tracking indicator in position 449.
- Added Obligation Warehouse control number in position 712-727.
- Added in section 4 DOI1/DOI5 Error Codes new error codes.
- Updated Appendices 5.1 Valid Reason Codes.
- Change reason codes description of 620-628 from Balance Order to Obligation Warehouse DO.
- Added reason codes 704-707 for OCC Stock Loan and Stock Loan Return.

Added reason code 708 for ECCP Net Obligation.

10/01/08 Add updates for Security Holder Tracking Service

04/01/08 Change CCF-II to FTP and NDM and added Processing Table Appendix

07/01/07 Initial version

FOR MORE INFORMATION

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