























Position	Length	Format	Field Name	Validate	Field Description
<b>Positions 1 through 26: Transaction Header</b>					
455-455	1	Character X	CDO Indicator	Y	<p>For Night DO's only must be space , "1", "2" or "3"</p> <p>This field selects the Return of Borrowed Stock Option for night cycle CDOs (conditional deliver orders) only. It must be blank for all other activity. In addition to a blank, the permitted values for this field are:</p> <p>"1" = Partial returns allowed.                      "2" = No partial returns allowed.                      "3" = Round lot partial returns only.</p> <p>For Day DO's this field is ignored.</p>
456-456	1	Character X	Fail Tracking Indicator	Y	<p>(formerly known as Due Bill Indicator)</p> <p>Indicates whether due bills are carried on this issue.</p> <p>Valid values are:</p> <p>Y-due bills are carried, N-due bills are not carried.</p> <hr/> <p><b>Note:</b></p> <p>If this field is blank or contains an invalid value it will be set to Y.</p>
457-457	1	Character X	PTA Indicator	Y	<p>Indicates if the delivery should be affect the Protected Transaction Account.</p> <p>Valid values are:</p> <p>Y-should affect the account, N-should not affect the account.</p> <hr/> <p><b>Note:</b></p> <p>If this field is blank or contains an invalid value it will be set to N.</p>
458-458	1	Character X	Prevent Pend Indicator	Y	<p>Indicates if the delivery should be prevented from recycling</p> <p>Valid values are:</p> <p>Y-do not permit recycle, N-allow recycle.</p>
459-493	35	Character X(35)	Reference ID	N	Participant supplied reference number
494-642	149	Character X(149)	Filler	N	Filler

Position	Length	Format	Field Name	Validate	Field Description
<b>Positions 1 through 26: Transaction Header</b>					
643-658	16	Char X(16)	Partner Reference Number	Y	Format is 16 characters. If value entered, the value must contain 16 alphanumeric values without spaces. Otherwise must be spaces.
659-667	9	Char X(9)	ID Control Number	Y	Format is 9 alphanumeric characters. Otherwise must be spaces. Invalid values will be ignored.
668-672	5	Character X(5)	Filler	N	Future Development

## 4. DOX1/DOX5 NDO1/NDO5 ERROR CODES

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

Deliver Order/Night Deliver Order Error Codes		
Field Code	Error Code	Explanation
BAAA		<b>Settlement Date</b>
	9AAA	Invalid
	9AAF	not numeric
	9AAJ	not valid at cross border depository
	9ABD	Missing
	9ABL	Greater than Current Date
BAAB		<b>Trade Date</b>
	9ABE	Required
	9AAF	not numeric
CAAL		<b>Receiving Participant</b>
	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)
	9AAZ	Not SDFS eligible
	9ABB	Not Found
	9ABD	Missing
	9ACK	Global lock
	9ACQ	Chilled for MMI securities
	9ACS	Only eligible for MMI securities
	9AFT	Receiving participant mismatch. Receiver is 881 for SFT Stock Loans
	IAEM	Not OCC hedge eligible

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

Deliver Order/Night Deliver Order Error Codes		
Field Code	Error Code	Explanation
CAHM	9ABD	<b>Customer Reference Number</b> Missing
CAHN	9AAA	<b>Partner Reference Number</b> Invalid
CRCF	9AAA	<b>Depository Third Party</b> Invalid
DAAD	9AAA	<b>IPO calculation</b> Invalid Price per Share or Net Amount
DAAS	9AAA	<b>Fractional Shares Quantity (IPO Verification)</b> Invalid
DAAT	9AAH 9AAL 9ACG IAEM	<b>Settlement Amount</b> For valued DOs, must be > zero. Past cutoff-refer to documentation Must equal 0 Not OCC hedge eligible
DABB	9AAA 9AAF 9AAH 9AA2 9ACP 9ADH 9AAI	<b>Shares Quantity</b> Invalid Non-numeric data Data equal to zero-(returned by IPO verification). Must be >zero. Greater than 50,000,000 for valued DO(s) Insufficient position Less than minimum denomination Not multiple of 1000 (CNS bond deliveries)
EAAA	9AAA	<b>Merrill to Merrill DO for IPO Issue</b> Invalid
EAAP	9AAA	<b>Money Indicator (IPO)</b> Invalid
EABF	9AAA 9AAE	<b>Sell/Buy Ind</b> Invalid Invalid data-refer to documentation
EABG	9AAE	<b>CDO Indicator</b> Invalid data-refer to documentation
EAE3	9AAA	<b>IDS Trade Ind (IPO)</b> Invalid





## 5. APPENDICES

### 5.1 Valid Reason Codes

The following 3-digit reason codes are currently valid for Deliver Order transactions:

Reason Code	Description
001	RECLAIM DK
002	RECLAIM WRONG QUANTITY
003	RECLAIM WRONG SECURITY
004	RECLAIM WRONG MONEY
005	RECLAIM PARTIAL
006	RECLAIM NEED MORE A/C INFO
007	RECLAIM NEEDS DUE BILL
008	PARTIAL REC PARTIAL RET
010	STOCK LOAN
011	STOCK LOAN RECLAIM DK
012	STK LOAN REC WRONG QTY
013	STK LOAN REC WRONG SECURITY
014	STK LOAN REC WRONG MONEY
015	STK LOAN REC PARTIAL
016	STK LOAN REC NEEDS A/C INFO
017	STK LOAN REC NEEDS DUE BILL
018	STK LOAN PRTL REC PARTIAL RET
019	STOCK LOAN RECALL
020	STOCK LOAN RETURN
021	STK LOAN RET REC DK
022	STK LOAN RET REC WRONG QTY
023	STK LOAN RET REC WRONG SEC
024	STK LOAN RET REC WRONG MONEY
025	STK LOAN RET REC PARTIAL
026	STK LOAN RET REC A/C INFO
027	STK LOAN RET REC NEED DUE BILL

Reason Code	Description
028	STK LOAN RET PRTL REC PRTL RET
029	STOCK LOAN RECALL RECLAMATION
030	DELIVERY VERSUS PAYMENT
031	DVP RECLAIM DK
032	DVP RECLAIM WRONG QTY
033	DVP RECLAIM WRONG SEC
034	DVP RECLAIM WRONG MONEY
035	DVP RECLAIM PARTIAL
036	DVP RECLAIM NEEDS A/C INFO
037	DVP RECLAIM NEEDS DUE BILL
038	DVP PARTIAL RECLAIM PARTIAL RET
039	TRADE FOR TRADE BALANCE ORDER
040	TRANSFER OF CUSTOMER ACCOUNT
041	TRANS CUST A/C REC DK
042	TRANS CUST A/C REC WRONG QTY
043	TRANS CUST A/C REC WRONG SEC
044	TRANS CUST A/C REC WRONG MONEY
045	TRANS CUST A/C REC PARTIAL
046	TRANS CUST A/C REC NEEDS A/C INFO
047	TRANS CUST A/C REC DUE BILL
048	TRANS CUST A/C PRTL REC PRTL RET
049	ID SYNDICATE TRADE
050	NEW ISSUE
051	NEW ISSUE RECLAIM DK
052	NEW ISSUE REC WRONG QTY
053	NEW ISSUE REC WRONG SEC
054	NEW ISSUE REC WRONG MONEY
055	NEW ISSUE REC PARTIAL
056	NEW ISSUE REC NEEDS A/C INFO
057	NEW ISSUE REC NEEDS DUE BILL
058	NEW ISSUE PARTIAL REC PARTIAL RET

Reason Code	Description
060	NET BALANCE ORDER
061	NET BALANCE ORDER REC DK
062	NET BALANCE ORDER REC WRNG QTY
063	NET BALANCE ORDER REC WRNG SEC
064	NET BALANCE ORDR REC WRNG MONEY
065	NET BALANCE ORDER REC PARTIAL
066	NET BALANCE ORDER REC A/C INFO
067	NET BALANCE ORDR REC NEED DUE BILL
068	NET BALANCE ORDR PRTL REC PRTL RET
070	DVP-DUE BILL, USE SPO FOR (D/B)
071	FAIL TO DELIVER
072	FAIL TO DELIVER RECLAMATION
073	DELIVERY TO CNS
074	SPO MARK TO MARKET
075	SPO MARK TO MARKET RECLAIM
076	INSTITUTIONAL DELIVERY RECLAIM
077	ID/NIDS
078	TRADE FOR TRADE FREEZE
079	FROZEN SECURITY RECLAMATION
080	INVENTORY/FREE MOVEMENT
082	ISSUANCE DO
083	CP EARLY MATURITY
084	PPO OPTIONS PREMIUM
085	PPO OPTIONS PREMIUM RECLAIM
086	MUNICOMPARISON TRADE SETTLMT
087	DVP-DUE BILL, (D/B)/CHECK SENT
088	ACATS DO
089	NIGHT SECONDARY OFFERING
090	DTC INPUT-UNDERWRITING DEPT.
091	DTC CORRECTION
092	DELIVERY ON WARRANT EXERCISE

Reason Code	Description
094	DTC SET ADJ-PART. PTS PROBLEM
095	ACATS VALUED WITH MEMO SEG
096	DTC SET ADJ-RECLAIM INTERFACE
097	DELIVERY VS PAYMENT WITH MEMO SEG
098	TRANSFER OF ACCOUNT WITHOUT MEMO SEG
099	BULK TRANSFER OF ACCOUNT
100	ACCOUNT TRANS. W/OUT MEMO SEG RECLAIM
101	MMI ISSUANCE DO RECLAIM DK
102	MMI ISSUANCE DO RECLAIM WRONG QUANTITY
103	MMI ISSUANCE DO RECLAIM WRONG SECURITY
104	MMI ISSUANCE DO RECLAIM WRONG MONEY
105	MMI ISSUANCE DO RECLAIM PARTIAL
106	MMI ISSUE DO RECLAIM NEED A/C INFO
107	MMI ISSUANCE DO RECLAIM NEEDS DUE BILL
108	MMI ISSUANCE DO PARTIAL RCLM PARTIAL RET
109	MMI ISSUANCE DO WRONG RATE
110	MMI ISSUE DO WRONG SAFEKEEPING A/C NBR
111	MMI ISSUANCE DO WRONG MATURITY DATE
112	MMI ISSUANCE DO SHOULD BE DISCOUNTED
113	MMI ISSUE DO SHOULD BE INTEREST BEARING
120	MMI DO REDELIVERY
121	MMI DO RECLAIM DK
122	MMI DO RECLAIM WRONG QUANTITY
123	MMI DO RECLAIM WRONG SECURITY
124	MMI DO RECLAIM WRONG MONEY
125	MMI DO RECLAIM PARTIAL
126	MMI DO RECLAIM NEED A/C INFO
127	MMI DO RECLAIM NEEDS DUE BILL
128	MMI DO PARTIAL RCLM PARTIAL RET
129	MMI DO WRONG RATE
130	MMI DO WRONG SAFEKEEPING A/C NBR















## 6. RELEASE NOTES

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This is the document history reflecting changes to the file.

- 06/02/2022 Added SFT Clearing DO Reason codes: SFT Stock Loan “200” to [5.1 Valid Reason Codes](#) and the associated Error codes to [4. DOX1/DOX5 NDO1/NDO5 Error Codes](#).
- 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 in position 643 and ID Control Number in position 659. Positions 494-672 are filler. Added field error code: CAHN for the Partner Reference Number.
- 08/10/2017 Updated section 3.1 and 4 to include ID Control Number and Potential Error Codes.
- 09/01/15 Updated section 5.1 for MMI Finality Through Optimization Initiative. Added two reason codes:
- 134 MMI SECONDARY DO-BYPASS FUNDING DECISION
  - 135 MMI SECONDARY DO-RECLAIM BYPASS FUNDING DECISION
- 01/01/11 Updated section position 438-453 (Obligation Warehouse Control Number).
- Removed the following phase: “Mandatory for OW DO transaction, reason code 620 thru 628.”
- Updated Section-Error Codes to add new error codes for CSD DOs.
- Updated Section-Error Codes to remove OW “required” error codes.
- 09/01/09 Updated section DOX1/DOX5 NDO1/NDO5 INPUT File Format with the following:
- Added Obligation Warehouse Control number in position 438-453
  - Change field name from Due Bill indicator to Fail Tracking indicator in position 456.
  - Added in section DOX1/DOX5 NDO1/NDO5 Error Codes the new error codes for Obligation Warehouse control number.
  - Added reason codes 620 thru 708 to appendix Valid Reason Codes.
- 11/01/04 Updated description field for position 210-217.
- 07/01/03 Added reason codes 100 and 197 to section Valid Reason Codes.
- 03/01/02 Deleted “If the transaction is a commercial paper DO, or a third party delivery, the indicator will be automatically set to “N”” from position 456.
- 04/01/01 Added Reason Codes 600-603, 605-619 to appendix, Valid Reason Codes.

## FOR MORE INFORMATION

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