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# I. OVERVIEW

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MQ Payment Order Output provides clients their Security Payment Order (SPO), Premium Payment Order (PPO) and ACAT Payment Order transactions that have been processed by DTC's Settlement system during the business day.

The types of Payment Order data available are:

Payment Order (PO) Types SPO '078', PPO '082' and ACATS Payment Order '079'.

Each record corresponds to a Payment Order transaction which has updated a client's account balance.

## II. MQ MESSAGE HEADER

The fields starting in positions 01-74 make up the MQ message header. Following this MQ-header will be the standard Message Delivery header (20 bytes) followed by the application data (starting in position 95).

| Position | Length | Field Name  | Field Description   |
|----------|--------|---|---|
| 01       | 02     | Message Type  | 'A1' for original messages<br>'R2' for replayed messages        |
| 03       | 02     | Version Number  | Currently must be "01"  |
| 05       | 06     | Timestamp   | When message sent by DTCC(HHMMSS)                               |
| 11       | 08     | User ID   | User ID of message receiver                                     |
| 19       | 02     | Box#  | Box# associated with message                                    |
| 21       | 23     | Reserved  | Reserved for future use   |
| 44       | 01     | Response Code   | For replay only<br>'A' = Accepted<br>'R' = Rejected             |
| 45       | 02     | Reason Code   | For replay only   |
| 47       | 08     | Control File Number                                       | Control File ID Control Number (YYYYDDDS)                       |
| 55       | 04     | Message Count   | Currently set to '0001'   |
| 59       | 08     | Total Length of all messages (including the length field) | Length of message(s) following the header                       |
| 67       | 08     | Length of following message (including length field)      | Length of each message(s) including this field                  |
| 75       | 02     | Filler  | For DTC internal use only                                       |
| 77       | 01     | Filler  | Value space   |
| 78       | 08     | DEST-PARTIC-ACCOUNT                                       | Individual Participant # or Group User #                        |
| 86       | 02     | DEST-SYMBOL   | Destination Symbol-Numeric                                      |
| 88       | 01     | Filler  | Value '-'   |
| 89       | 06     | DEST-ACCOUNT-SEQ-#  | Sequence of the transaction unique for each account destination |











## IV. MQ PPO OUTPUT

The following is the record format of a PPO transaction.

The fields starting in positions 01-74 make up the MQ message header. Following this MQ header will be the standard Message Delivery header (20 bytes) followed by the application data (starting in position 95). Refer to the [MQ Message Header](#) section for more information.

| Field Name              | Pos | Len | Field Attributes   |
|-------------------------|-----|-----|--|
| TYPE-OF-08-RESPONSE     | 95  | 01  | Value 'P' (PO data)  |
| DTC-SYSTEM-ORIGIN-CODE  | 96  | 01  | System at DTC through which the participants originally sent in the data:<br>2 = CF2<br>3 = PTS<br>4 = ID<br>5 = MQ<br>0 = Other |
| DTC-SYS-ACTIVITY-CODE   | 97  | 03  | Value '082' (PPO)  |
| PPO-OUT-PAYEE-NUMBER    | 100 | 08  | Participant number of the payee  |
| PPO-OUT-COPY-IND        | 108 | 01  | Values:<br>Space = Original copy (payor)<br>'Q' = Duplicate copy (payor)<br>'E' = Original copy (payee)                          |
| Filler                  | 109 | 12  | Value spaces   |
| PPO-OUT-PAYOR-NUMBER    | 121 | 08  | Participant number of the payor  |
| Filler                  | 129 | 02  | Value spaces   |
| PPO-OUT-RECEIPT-RELEASE | 131 | 01  | Values:<br>'1' = Receipt<br>'2' = Release  |
| PPO-OUT-PUT-CALL        | 132 | 01  | Values:<br>'1' = Put<br>'2' = Call   |
| PPO-OUT-MONEY-AMOUNT    | 133 | 12  | Dollar and cents value of the payment (decimal point is assumed). PIC 9(10)V9(2)   |
| Filler                  | 145 | 02  | Value spaces   |





## V. MQ ACAT PAYMENT ORDER

The following is the record format of an ACAT Payment Order transaction.

The fields starting in positions 01-74 make up the [MQ Message Header](#). Following this MQ-header will be the standard Message Delivery header (20 bytes) followed by the application data (starting in position 95).

Refer to the [MQ Message Header](#) section for more information.

| Field Name              | Pos | Len | Field Attributes  |
|-------------------------|-----|-----|---|
| TYPE-OF-08-RESPONSE     | 95  | 01  | Value 'P' (PO data)   |
| DTC-SYS-ORIGIN-CODE     | 96  | 01  | DTC System origination<br>Values:<br>2 = CF2<br>3 = PTS<br>4 = ID<br>S = MQ<br>0 =Other                 |
| DTC-SYS-ACTIVITY-CODE   | 97  | 03  | Value '079' (ACAT Payment Order)  |
| ACAT-OUT-PAYEE-NUMBER   | 100 | 08  | Participant number of the payee.  |
| ACAT-OUT-COPY-IND       | 108 | 01  | Values:<br>Space = Original copy (Payor)<br>'Q' = Duplicate copy (Payor)<br>'E' = Original copy (Payee) |
| Filler                  | 109 | 01  | Value space   |
| ACAT-OUT-CUSIP-NUMBER   | 110 | 09  | CUSIP number  |
| ACAT-OUT-PAYOR-NUMBER   | 119 | 08  | Participant number of the payor   |
| Filler                  | 127 | 01  | Value spaces  |
| ACAT-OUT-SHARE-QUANTITY | 128 | 09  | Share quantity  |
| Filler                  | 137 | 02  | Value spaces  |
| ACAT-OUT-MONEY-AMOUNT   | 139 | 12  | Dollars and cents value of the payment (decimal point assumed).<br>PIC 9(10)V9(2)                       |
| Filler                  | 151 | 03  | Value spaces  |
| ACAT-OUT-REASON-CODE    | 154 | 03  | Reason code: '791'  |
| Filler                  | 157 | 01  | Value space   |
| ACAT-OUT-ACT-CODE       | 158 | 01  | Action code : '+' or '-'  |

| Field Name         | Pos | Len | Field Attributes  |
|--------------------|-----|-----|---|
| ACAT-OUT-JRNL-CODE | 159 | 01  | Journal code: 'O', 'N' or 'S'   |
| ACAT-OUT-PEND-RSN  | 160 | 01  | Reason for pend:<br>'' = no pend<br>'C' = for major collateral<br>'O' = for minor collateral<br>'G' = for pledgee collateral<br>'D' = for minor net debit<br>'E' = for major net debit<br>'H' = for pledgee net debit<br>'A' = for major other NA<br>'B' = for minor other NA<br>'P' = for major other NA<br>'S' = for insufficient shares  |
| Filler             | 161 | 01  | Value space   |
| ACAT-ORIGIN-SOURCE | 162 | 04  | Value 'PCAT'  |
| ACAT-STATUS-CODE   | 166 | 01  | Possible values:<br>'P' = pending<br>'M' = made<br>'D' = drop   |
| ACAT-OUT-COMMENTS  | 167 | 210 | Comments:<br>pos. 12-31 = orig. rcvr. cust. #<br>pos. 42-55 = ACAT cntl. #<br>pos. 65-70 = asset seq. # pos.<br>78-79 = rs. code = A0 pos.<br>91-94 = orig. rcvr. corresp.<br>pos. 107-126 = orig. dl. cust. #<br>pos. 137-140 = original receiver<br>pos. 152-155 = original deliverer<br>pos. 179-187 = orig. rcvr. cust. primary soc. sec. #<br>pos. 202-210 = orig. rcvr. cust. secondary soc. sec. # |
| Filler             | 377 | 01  | Value space   |
| ACAT-DUE-BILL-IND  | 378 | 01  | Possible values:<br>'Y' = due-bill<br>'N' = No due-bill<br>'' = No due-bill   |
| ACAT-CMO-FACTOR    | 379 | 14  | CMO factor<br>Format = 9(2)V9(12)   |

| Field Name            | Pos | Len | Field Attributes   |
|-----------------------|-----|-----|--|
| ACAT-3RD-PARTY-ID     | 393 | 06  | Third party identifier   |
| ACAT-OUT-CUSIP-DESC   | 399 | 20  | CUSIP description  |
| ACAT-PROCESS-DATE     | 419 | 08  | Format = CCYYMMDD  |
| Filler                | 427 | 1   | Value space  |
| ACAT-PROCESS-TIME     | 428 | 06  | Time that transaction was processed at DTC-HHMMSS format   |
| Filler                | 434 | 1   | Value space  |
| ACAT-OUT-DTC-RBN-REC# | 435 | 8   | Pointer to this record on the DTC Central ATP data base  |
| Filler                | 443 | 01  | Value space  |
| ACAT-MUNI/BOND-IND    | 444 | 01  | Muni or regular bond indicator values:<br>'B' = Regular bond<br>'M' = Muni bond<br>' ' = Stock (non-bond)  |
| ACAT-OUT-SDFS-IND     | 445 | 01  | Same Day Funds System CUSIP involved.<br>Values:<br>'S' = SDFS<br>'C' = Commercial paper (SubI=525)<br>'M' = Medium term note (SubI=530)<br>' ' = Non-SDFS   |
| ACAT-SUBISSUE-TYPE    | 446 | 03  | Sub-issue type for SDFS Cusips.<br>Values:<br>'000' = NOT APPLICABLE<br>'030' = LMTD PARTNRSH<br>'040' = CMO in units<br>'041' = ABS in units<br>'042' = ISSUE in units<br>'110' = ADR<br>'120' = PFD-CP<br>'320' = MUNI VRDO/CP<br>'330' = MUNI CP<br>'340' = BEARER/ZERO CPN<br>'502' = BAs<br>'504' = CDs<br>'505' = CERTFD MMI<br>'506' = CTFD MMI-PER.<br>'525' = CORPORATE CP<br>'526' = CORP. VRDO/CP |

| Field Name                    | Pos | Len | Field Attributes  |
|-------------------------------|-----|-----|---|
|                               |     |     | '530' = MTNs<br>'531' = Deposit notes<br>'532' = M/T bank notes<br>'533' = MMI MTNs<br>'540' = CMO<br>'541' = ABS<br>'542' = NON-CMO/ABS<br>'550' = S/T bank notes<br>'551' = ZERO COUPON<br>'560' = DISCOUNT NOTES |
| RAD Sequence Number/(IMS TID) | 449 | 08  | This field is the IMS TID displayed in the "non-displayable character" version. This is the current format used in RAD output.  |
| Filler                        | 457 | 08  | Reserved for Future Use   |



## VI. RELEASE NOTES

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This is the document history reflecting changes to the file.

- 06/02/2022 The following changes were made to bring this document up to current standards:
- For SFT POs, updated position 152 SPO-OUT-REASON-CODE field with the SFT Price Differential PO Reason code 'SE' - Mark to market/fail.
  - Made general updates to remove outdated references and reformat the document.
    - Removed references to MDH retired technology and updated to reflect the MQ header format used currently.
    - The fields starting in positions 01-74 make up the MQ message header. Following this MQ-header will be the standard Message Delivery header (20 bytes) followed by the application data (starting in position 95).
  - In MQ PPO Output, we redesignated several fields as filler to account for fields which are no longer used.
    - We combined positions 109, 110, 115, and 119 into a single 12 length filler field because the following fields are no longer used: PPO-OUT-TRADING-SYMBOL position 110 length 05 and PPO-OUT-EXPIRATION-DATE position 115 length 04. Position 119 length 2 is already filler. Thus, we combined all four fields into one filler field.
    - A filler field in position 149 changed from 2 to 9 in length. The following field was redesignated as filler because it is no longer used: PPO-OUT-EXERCISE-PRICE position 156 length 02. Thus, we combined position 149 and 156 into a single 9 length filler field
- 11/30/2018 Removed formatting and references to old changes.
- 08/01/2013 Amended RAD Zero dates for RAD Stage 3 (Figures 7-9 Data Response Blocks for SPO, PPO, and ACAT respectively).
- 03/01/2013 Settlement Matching Updates for RAD Stage 3 (Figures 7-9 Data Response Blocks for SPO, PPO, and ACAT respectively).
- 02/01/2010 For the Options Symbology Initiative (OSI), effective February 2010, DTC took existing filler, beginning on position 399 and ending on position 424, and used it for the extended format of the fields affected by OSI.

## FOR MORE INFORMATION

Email DTCC at:

[DTCSupport@dtcc.com](mailto:DTCSupport@dtcc.com)

or visit us on the web at:

<http://www.dtcc.com/client-center>