



MMI

20.19 MQ USER GUIDE FOR MMI: ACRONYM STATUS OUTPUT

SEPTEMBER 22, 2023

TABLE OF CONTENTS

Document History3

Overview4

Acronym Status Proprietary Output.....5

DOCUMENT HISTORY

09/01/15	Created – This new MQ format document describes, specifically, the MQ output requirements for Deliver Order MMI Acronym Statuses as part of the MMI Finality Through Optimization initiative.
12/18/15	Revision – Updated to add additional Acronym Status values.
07/10/2016	Revision – Updated to add two new principal payment fields: PP-Amount in position 77 and PP-Unknown-Rate-Indicator.
07/18/2016	Revised document number in title to 20.19.
09/01/2016	Revision – Updated Create-Date in position 177 and Create-Time in position 185 to show format information.
11/30/2018	Removed formatting and references to old changes.

OVERVIEW

This document describes, specifically, the MQ output requirements for MMI Acronym Statuses as part of the MMI Finality Through Optimization initiative. The format will be used to send the acronym status & total amount of transactions to IPAs.

ACRONYM STATUS PROPRIETARY OUTPUT

The format below is an example of an MMI Acronym Status transaction.

Field Name	Position	Length	Field Attributes
ACRONYM	1	04	Acronym identifier
IPA Participant ID	5	08	IPA Participant Number
STATUS	13	04	Status of the Acronym 'PEND' – Pending in Optimizer 'ATPP' – ATP Processing 'DMAK' – Decision Maker 'RTPY' – Refusal to Pay 'TRTP' – Temporary Refusal to Pay 'RTPM' – Refusal to Pay by other IPAs if there are multiple IPAs for an acronym 'TRTM' – Temporary Refusal to Pay by other IPAs if there are multiple IPAs for an acronym 'PNDM' – Pending in Staging Area and wait for other IPAs to make a funding decision if there are multiple IPAs for an acronym 'PNDU' – Pending Unknown Rate
FUNDING-TYPE	17	04	Funding Type of the Acronym 'FULL' – Fully Funded 'PART' – Partially Funded 'RTPY' – Refusal To Pay 'TRTP' – Temporary Refusal To Pay 'PNCL' – Pend Cancel a Transaction in Staging Area 'NONE' – No decision
FUNDING-AMOUNT	21	14	Partially Funded Amount S9(12)V9(2) Only populated when the fund-type is Partially Funded. For other Funding types, the field will be zero.
MP-AMOUNT	35	14	Total value of Maturity Obligations S9(12)V9(2)
IP-AMOUNT	49	14	Total value of Income Presentment S9(12)V9(2)
RP-AMOUNT	63	14	Total value of Reorganization Payments S9(12)V9(2)
PP-AMOUNT	77	14	Total value of Principal Payments S9(12)V9(2)

Field Name	Position	Length	Field Attributes
PENDING-RECEIVER-AUTH	91	14	Total value of Pending Receiver Authorization S9(12)V9(2)
AUTHORIZED-CREDITS	105	14	Total value of Authorized Credits S9(12)V9(2)
NET-AMOUNT	119	14	Total value of Net Amount S9(12)V9(2)
POTENTIAL-NET-AMOUNT	133	14	Total value of Potential Net Amount S9(12)V9(2)
MP-UNKNOWN-RATE-PAR-	147	14	Total par value of Unknown Rate
VALUE			Maturity Obligations S9(12)V9(2)
RP-UNKNOWN-RATE-PAR- VALUE	161	14	Total par value of Unknown Rate Reorganization Payments S9(12)V9(2)
IP-UNKNOWN-RATE- INDICATOR	175	1	Unknown Rate Income Presentments Indicator 'Y' – There are Unknown Rate Income Presentments transactions 'N' – There are no Unknown Rate Income Presentments transactions
PP-UNKNOWN-RATE- INDICATOR	176	1	Unknown Rate Principal Payments Indicator "Y" – There are Unknown Rate Principal Presentments transactions "N" – There are no Unknown Rate Principal Presentments transactions
CREATE-DATE	177	08	Date message created Format CCYYMMDD
CREATE-TIME	185	08	Time message created Format: HHMMSS The last two bytes are spaces.
COMMAND-REFERENCE	193	16	Reference to the command that triggered this message.
FILLER	209	16	Reserved for future use

© 2023 DTCC. All rights reserved. DTCC, DTCC (Stylized), FINANCIAL MARKETS. FORWARD, and the Interlocker graphic are registered and unregistered trademarks of The Depository Trust & Clearing Corporation.

The services described herein are provided under the “DTCC” brand name by certain affiliates of The Depository Trust & Clearing Corporation (“DTCC”). DTCC itself does not provide such services. Each of these affiliates is a separate legal entity, subject to the laws and regulations of the particular country or countries in which such entity operates. Please see www.dtcc.com for more information on DTCC, its affiliates and the services they offer.

Doc Date: September 22, 2023

Publication Code: SET208

Service: MMI

Title: 20.19 MQ USER GUIDE FOR MMI: Acronym Status Output

For More Information

Email DTCC Learning at:

DTCCLearning@dtcc.com

or visit us on the web at:

www.dtccllearning.com

