



Money Market Instruments

20.17 MQ USER GUIDE: MMI PROPRIETARY FUNDING MESSAGES

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DOCUMENT HISTORY

- 09/01/15 Created – This new MQ format document describes, specifically, the MQ input and output requirements for Deliver Order MMI funding messages as part of the MMI Finality Through Optimization initiative.
- 10/14/16 Added the IPA Participant ID field (position 151) and changed Filler to position 159. Both fields appear in section 3. Participant Confirmation – Settlement Output.
- 11/30/2018 Removed formatting and references to old changes.

OVERVIEW

This document describes the MQ input/output requirements for Deliver Order funding messages as part of the MMI Finality Through Optimization initiative. These messages will be used by IPAs to send funding messages to DTC and receive confirmation messages from DTC.

FUNDING MESSAGES – PROPRIETARY FUNDING MESSAGES

DMA1 Standard Transaction Header - Settlement Input

The Decision Making Application (DMA) is an application IPAs use to acknowledge funding for an acronym.

Position	Length	Format	Field Name	Field Description
1-1	1	Character	Feedback Indicator	Blank on input. Output, used to Indicate if any errors were encountered during processing
2-2	1	Character	Production/ Test Indicator	P= Production T= Test
3-8	6	Character	Record Type	MMIDMA
9-10	2	Numeric	Record Suffix	Indicator of the Record Number on single and multiple data records within a transaction
11-12	2	Numeric	Version Number	Indicator of which version the data is in; for example: latest or previous format
13-18	6	Character	User Reference Number	Optional unique transmitter defined transaction identifier
19-26	8	Character	Addressee	The entity on behalf of whom the transaction is being Processed. Right justified, zero filled for numeric addressee or 'Mnnnnnnn' for non-numeric addressee.

DMA Input Record

The DMA Input record allows the IPA to make funding decisions for an acronym. This command will allow them to fund the acronym, cancel a transaction pending in the staging engine, or issue a refusal to pay.

Position	Length	Format	Field Name	Field Description
27-34	8	Numeric 9(8)	IPA Funding Agent ID	Valid DTCC Participant ID
35-38	4	Character X(4)	Acronym	Acronym Code. The acronym that the command will act upon. Required for FULL, PART, RTPY, TRTP
39-42	4	Character X(4)	Funding Type	FULL = Fully Funded PART = Partially Funded RTPY = Refusal to Pay TRTP = Temporary Refusal to Pay PNCL = Pend Cancel
43-56	14	Numeric 9(12)V9(2)	Funding Amount	Required for PART funding type 0 for other Funding Type
55-106	50	Character	Contact Name	Optional Field Contact Person Name
107-116	10	Character	Contact Phone	Optional Field Contact Person's Phone Number
117-171	55	Character	IPA Comments	Optional Field
172-187	16	Character	IMS Tran ID	Required for PNCL command to indicate which transaction will be cancelled in the staging area
188-200	13	Character	Filler	Reserved for future use

DMA1 Error Codes

Field Code	Error Code	Explanation
JAAA	9AAL	Function past cutoff
JAAA	9ABJ	Function is quiesced
CAAK	9AAA	IPA Funding Agent ID is invalid
CAAK	9AAF	IPA Funding Agent ID is not numeric
CAJC	9AAA	Acronym is invalid
CAJC	9ABB	Acronym Not Found
CAJF	9AAA	Funding Type is invalid
CAJE	9AAA	Funding Amount is invalid
AZZZ	9ACO	Transaction Not Found in Database
AZZZ	9AAA	Transaction is invalid

PARTICIPANT CONFIRMATION – SETTLEMENT OUTPUT

Field Name	Position	Length	Field Attributes
CREATE-DATE	1	08	Date message created
CREATE-TIME	9	08	Time message created
REFERENCE-ID	17	16	Reference id of transaction/command that triggered message.
STATUS	33	04	'RCVD' – Received 'ACPT' – Accepted 'NACT' – Not Accepted 'INFO' – Informational
REASON-CODE	37	04	'PROF' – Processed due to Partially/Fully Funded Message; or Funding profile has been accepted 'ANFF' – Issuances not exceed Maturities due to no enough fund 'UNRT' – Not processed due to unknown rate for acronym 'MPRP' – Partially Funded Message not processed due to no MPs 'FUND' – Partially Funded Message not processed because the funding amount is less than the current partial funding
REASON-TEXT	41	80	Text of reason code
ACRONYM	121	04	ID of the Acronym
FUNDING-TYPE- INDICATOR	125	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
FUNDING-AMOUNT	129	14	Amount being funded partially Only used for Partially Funded Type For other fund types, the field will be zero. S9(12)V9(2)
SETTLEMENT-DATE	143	08	Settlement date

Field Name	Position	Length	Field Attributes
IPA-PART-ID	151	08	IPA Funding Agent ID. Must be a valid DTCC Participant ID. Numeric eight- digit format. Example 12345678
FILLER	159	16	Reserved for future use

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