

ISO 15022 Message Layouts

Payment Orders



July 2011



Premium Payment Order

Business Transaction: **Premium Payment Order**

Version: 1.0

ISO Message Type: **MT543 - Deliver Against Payment**

A premium payment order (PPO) is a transaction in which a participant charges another participant for changes in value for a net option contract premium for an opening writing or closing purchase transaction.

Key: **M** = Mandatory, **O** = Optional

Mandatory Sequence A - General Information

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - General Information	:16R:		GENL
M	Sender's Reference Number Sender's reference number	:20C:	:SEME//	16x
M	Message Function Field that identifies the function of the message	:23G:		NEWM

Optional Subsequence A1 - Linkages (IMS TID)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	IMS Transaction ID Inventory Management System (IMS) transaction identifier	:20C:	:RELA//	16x
M	End of Block - Linkages	:16S:		LINK

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	End of Block - General Information	:16S:		GENL

Mandatory Sequence B - Trade Details

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Trade Details	:16R:		TRADEDET
M	Settlement Date Date on which the transaction should be settled.	:98A:	:SETT//	yyyymmdd
M	ISIN Identification of the financial Instrument (Country Code, CUSIP and Check Digit)	:35B:		The literal "ISIN" followed by a space followed by the 12 character ISIN. Note-DTC does not accept Non U.S. ISIN Example-ISIN US1234567891. Note-DTC does not accept Non U.S. ISIN

Optional Subsequence B1 - Financial Instrument Attributes

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Financial Instrument Attributes	:16R:		FIA
O	Receipt/Release Indicator Indicates receipt or release of the underlying securities for a premium payment order.	:22F:	:PADI/DTCY/	4x
O	Expiration Date Date that rights expire (become worthless)	:98A:	:EXPI//	yyyymmdd
O	Issue Date The date when the security is released or sold, for equity securities. For MMI-eligible securities, the record date is equivalent to the issue date.	:98A:	:ISSU//	yyyymmdd
O	Cross Reference Line Number Relates to the Depository Release Number or Receipt of Deposit on the OCC orm.	:13B:	:VERN/DTCY/	2x
M	Callable Indicator Indicates the option is a call	:17B:	:CALL//	x
M	Put Indicator Indicates the option is a put	:17B:	:PUTT//	x
M	Exercise Price (New Price) Option exercise price. (New price)	:90B:	:EXER//	ACTU/USD999999,999999 At least 1 whole digit is required. No more than 6 whole digits may be present. Fractional digits are optional, but no more than 6 fractional digits may be present. A decimal comma is always required.
O	Number of Contracts The number of contracts in the transaction	:36B:	:SIZE//	UNIT/99999
O	Options Symbol Ticker symbol of the security	:70E:	:FIAN//	6x
M	End of Block - Financial Instrument Attributes	:16S:		FIA

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Business Transaction ID	:22F:	:PROC/DTCY/	PO02
O	Narrative - DTC DO Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 25x The maximum length DTC will accept is 60, 1 line of 35 characters and 1 line of 25 characters. Each line should be separated by a CRLF (carriage return - line feed).
M	End of Block - Trade Details	:16S:		TRADEDET

Mandatory Sequence C - Financial Instrument/Account

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Financial Instrument/Account	:16R:		FIAC
M	Quantity Quantity of financial instrument to be settled expressed as units such as share quantity.	:36B:	:SETT//	UNIT/999999999, At least 1 whole digit is required. No more than 9 may be present. Fractions are not allowed. A decimal comma is always

required.

O	Bearing Serial Number Serial number supplied by the participant	:13B:	:CERT/DTCY/	9x
M	Safekeeper - DTCC Identifies account where financial instruments are maintained.	:97A:	:SAFE//	DTCC
M	End of Block - Financial Instrument/Account	:16S:		FIAC

Mandatory Sequence E - Settlement Details

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Details	:16R:		SETDET
M	Reason Code The reason code for the transaction. This required field must be filled with a 2-character alpha-numeric reason code defined by DTC. The validity of a reason code is partly dependent upon the time of transmission.	:22F:	:SETR/DTCYREAS/	4x 0 followed by 3 digit DTCC reason code.

Mandatory Subsequence E1 - Settlement Parties (Deliverer)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
M	Deliverer Participant that delivers the security; for a payment order the payee; for a collateral pledge the pledgor.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Deliverer Contact Name and Phone Number Contact information for the deliverer.	:70C:	:PACO//	30x crlf 10x The maximum length DTC will accept is 40, 1 line of 30 characters for name and 1 line of 10 characters for phone number. Each line should be separated by a CRLF (carriage control - line feed).
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E1 - Settlement Parties (Receiver)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
M	Receiver Participant that receives the security; for a payment order, the payor; for a collateral pledge the pledgee.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Receiver Contact Name and Phone Contact information for the receiver	:70C:	:PACO//	30x crlf 10x The maximum length DTC will accept is 40, 1 line of 30 characters for name and 1 line of 10 characters for phone number. Each line should be separated by a CRLF (carriage control - line feed).
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E1 - Settlement Parties (Place of Settlement)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
M	Place of Settlement DTCC BIC Number	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E2 - Cash Parties (Bank)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Cash Parties	:16R:		CSHPRTY
M	Bank Name/Account Number Bank Name/Account Number	:95Q:	:ACCW//	30x
M	End of Block - Cash Parties	:16S:		CSHPRTY

Mandatory Subsequence E2 - Cash Parties (OCC)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Cash Parties	:16R:		CSHPRTY
M	OCC Name/Account Number Options Clearing Corporation participant name or account number	:95Q:	:ACCW//	30x
M	End of Block - Cash Parties	:16S:		CSHPRTY

Mandatory Subsequence E3 - Settlement Amounts (Settlement Amount)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Amounts	:16R:		AMT
M	Settlement Amount Dollar Amount that was settled with regards to this transaction.	:19A:	:SETT//	USD9999999999,999 USD followed by at least 1 whole digit. No more than 11 whole digits may be present. Fractional digits are optional, but no more than 3 may be present. A decimal comma is always required. The first digit in the whole amount (leftmost) is provided for future field expansion and DTC currently will accept 10 digits only. The 3 decimal positions are supplied to provide for future acceptance of foreign currency transactions. For US\$ transactions the least significant (rightmost) digit must be zero.
M	End of Block - Settlement Amounts	:16S:		AMT

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	End of Block - Settlement Details	:16S:		SETDET



Security Payment Order

Business Transaction: **Security Payment Order**

Version: 1.0

ISO Message Type: **MT543 - Deliver Against Payment**

A securities payment order (SPO) is used to collect a mark-to-market payment based on the difference between the current and previous market value of an open securities contract. The SPO transmission authorizes DTC to credit the payee participant's settlement account with the specified amount and to debit the payor participant's settlement account for the same amount.

Key: **M** = Mandatory, **O** = Optional

Mandatory Sequence A - General Information

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - General Information	:16R:		GENL
M	Sender's Reference Number Sender's reference number	:20C:	:SEME//	16x
M	Message Function Field that identifies the function of the message	:23G:		NEWM

Optional Subsequence A1 - Linkages (IMS TID)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	IMS Transaction ID Inventory Management System (IMS) transaction identifier	:20C:	:RELA//	16x
M	End of Block - Linkages	:16S:		LINK

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	End of Block - General Information	:16S:		GENL

Mandatory Sequence B - Trade Details

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Trade Details	:16R:		TRADDET
M	Settlement Date Date on which the transaction should be settled.	:98A:	:SETT//	yyyymmdd
O	Contract/Trade Date The contract date for an security payment order. The delivery date is the contract date	:98A:	:TRAD//	yyyymmdd

	and is required for reason codes.			
M	ISIN Identification of the financial Instrument (Country Code, CUSIP and Check Digit)	:35B:		The literal "ISIN" followed by a space followed by the 12 character ISIN. Note-DTC does not accept Non U.S. ISIN Example-ISIN US1234567891. Note-DTC does not accept Non U.S. ISIN

Optional Subsequence B1 - Financial Instrument Attributes

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Financial Instrument Attributes	:16R:		FIA
O	Payable Date Pay date for the securities	:98A:	:MATU//	yyyymmdd
O	Record Date Date on which a security holder must be registered on the books of the issuer to receive the income distribution on the payable date.	:98A:	:DDTE//	yyyymmdd
O	Market Price (Old Price) The market value (old price)	:90B:	:MRKT//	ACTU/USD99999,99 At least 1 whole digit is required. No more than 5 whole digits may be present. Fractional digits are optional, but no more than 2 fractional digits may be present. A decimal comma is always required.
O	Exercise Price (New Price) Option exercise price. (New price)	:90B:	:EXER//	ACTU/USD99999,99 At least 1 whole digit is required. No more than 5 whole digits may be present. Fractional digits are optional, but no more than 2 fractional digits may be present. A decimal comma is always required.
M	End of Block - Financial Instrument Attributes	:16S:		FIA

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Business Transaction ID	:22F:	:PROC/DTCY/	PO01
O	Narrative - DTC DO Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 25x The maximum length DTC will accept is 60, 1 line of 35 characters and 1 line of 25 characters. Each line should be separated by a CRLF (carriage return - line feed).
M	End of Block - Trade Details	:16S:		TRADDET

Mandatory Sequence C - Financial Instrument/Account

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Financial Instrument/Account	:16R:		FIAC
M	Quantity Quantity of financial instrument to be settled expressed as units such as share quantity.	:36B:	:SETT//	UNIT/999999999, At least 1 whole digit is required. No more than 9 may be present. Fractions are not allowed. A decimal comma is always required.
M	Safekeeper - DTCC Identifies account where financial instruments are maintained.	:97A:	:SAFE//	DTCC
M	End of Block - Financial Instrument/Account	:16S:		FIAC

Mandatory Sequence E - Settlement Details

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Details	:16R:		SETDET
M	Reason Code The reason code for the transaction. This required field must be filled with a 2-character alpha-numeric reason code defined by DTC. The validity of a reason code is partly dependent upon the time of transmission.	:22F:	:SETR/DTCYREAS/	4x 0 followed by 3 digit DTCC reason code.

Mandatory Subsequence E1 - Settlement Parties (Deliverer)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
M	Deliverer Participant that delivers the security; for a payment order the payee; for a collateral pledge the pledgor.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Deliverer Contact Name and Phone Number Contact information for the deliverer.	:70C:	:PACO//	30x crlf 10x The maximum length DTC will accept is 40, 1 line of 30 characters for name and 1 line of 10 characters for phone number. Each line should be separated by a CRLF (carriage control - line feed).
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E1 - Settlement Parties (Receiver)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
M	Receiver Participant that receives the security; for a payment order, the payor; for a collateral pledge the pledgee.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Receiver Contact Name and Phone Contact information for the receiver	:70C:	:PACO//	30x crlf 10x The maximum length DTC will accept is 40, 1 line of 30 characters for name and 1 line of 10 characters for phone number. Each line should be separated by a CRLF (carriage control - line feed).
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E1 - Settlement Parties (Place of Settlement)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
M	Place of Settlement DTCC BIC Number	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E3 - Settlement Amounts (Settlement Amount)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Amounts	:16R:		AMT
M	Settlement Amount Dollar Amount that was settled with regards to this transaction.	:19A:	:SETT//	USD9999999999,99 USD followed by at least 1 whole digit. No more than 10 whole digits may be present. Fractional digits are optional, but no more than 2 may be present. A decimal comma is always required.
M	End of Block - Settlement Amounts	:16S:		AMT

Optional Subsequence E3 - Settlement Amounts (Adjustments)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Amounts	:16R:		AMT
M	Adjustments Dollar Amount of any adjustments with regards to this transaction.	:19A:	:OTHR//	USD99999999,99
M	End of Block - Settlement Amounts	:16S:		AMT

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	End of Block - Settlement Details	:16S:		SETDET