

The image features a background architectural rendering of a modern skyscraper with a grid-like facade, viewed from a low angle looking up. The top of the image has a black banner with a repeating diamond pattern. The text 'DTCC' is prominently displayed in white on this banner. Below the banner, the words 'ID Net' and 'DO Output' are written in large white font over the building's facade. At the bottom, a black banner contains the text 'ISO 15022 Message Layouts' and 'DTCC Controlled: Non-Confidential'. A solid green bar is at the very bottom of the page.

DTCC

ID Net

DO Output

ISO 15022 Message Layouts

DTCC Controlled: Non-Confidential

Overview

Business Transaction: **Receive Against Payment Confirmation**

ISO Message Type: **MT545 - Receive Against Payment Confirmation**

These messages are sent to the receiving participant to inform them of the “made” status of free and valued transactions.

Standard ISO Output Message Blocks

All ISO messages destined for DTC must contain the following 4 message blocks:

- Basic Header Block - Contains the general information identifying the message and some additional control information.
- Application Header Block - Contains information specific to the application and is required for messages exchanged between users or between the system and users.
- User Header Block - Contains user reference information.
- Text Block - Contains the actual data being transmitted.

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

Basic Header Block

M/O	Tag	Length	Field Description	Example	Description
M	1	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	2	2	Block Identifier	1:	Must contain a value of "1:"
M	4	1	Message Identifier	F	Must contain a value of "F"
M	5	2	Protocol Identifier	01	Must contain a value of "01"
M	7	8	Recipient's Bank/Firm Code	12345678	Recipient's Bank Identifier Code (BIC) or the user's Participant ID (If the recipient is a Group User, this ID must be connected in DTCC's Group User eligibility table)
M	15	1	Logical	X	Identifies terminal type

M/O	Tag	Length	Field Description	Example	Description
			Terminal		
M	16	3	Branch Code	123	Identifies branch
M	19	4	Session Number	0000	A 4 digit value assigned by a DTCC subsidiary. Its default is 0000
M	23	6	Sequence Number	000000	A 6 digit value assigned by a DTCC subsidiary. Its default is 000000
M	29	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Application Header Block

M/O	Tag	Length	Field Description	Example	Description
M	30	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	31	2	Block Identifier	2:	Must contain a value of "2:"
M	33	1	Input/ Output Identifier	O	Must contain a value of "O"
M	34	3	ISO Message Type	545	Must contain a valid 3 digit ISO Message Type ID
M	37	4	Receipt Time	HHMM	Format is: HHMM The time the message was received by the receiving DTCC

M/O	Tag	Length	Field Description	Example	Description
					subsidiary
M	41	6	Receipt Date	YYMMDD	Format is: YYMMDD The date the message was received by the receiving DTCC subsidiary
M	47	8	Submitter's Bank/Firm Code	12345678	Submitter's Bank Identifier Code (BIC) or the Submitter's Participant ID (the same number passed to DTC in the ISOINP message)
M	55	1	Logical Terminal	x	Identifies terminal type. "A" for Swift messages, "X" for non-Swift messages
M	56	3	Branch Code		Always Spaces
M	59	4	Session Number	1234	A 4 digit value assigned by the submitter. The session number is set to 0000 if it is not passed by a DTCC subsidiary
M	63	6	Sequence Number	123456	A 6 digit value assigned by the submitter. The sequence number is set to 000000 if it is not passed by a DTCC subsidiary
M	69	6	Transmission Date	YYMMDD	Format is: YYMMDD The date the message was sent from a DTCC subsidiary to the recipient
M	75	4	Transmission	HHMM	Format is: HHMM

M/O	Tag	Length	Field Description	Example	Description
			Time		The time the message was sent from a DTCC subsidiary to the recipient
M	79	1	Message Priority	N	Must contain a value of "N"
M	80	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

User Header Block

M/O	Tag	Length	Field Description	Example	Description
M	81	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	82	2	Block Identifier	3:	Must contain a value of "3:"
M	84	5	Version Number Tag	{113:	Must contain a value of "{113:"
M	89	4	Version Number	1234	Must contain a value of "0301" for Settlement ISO Messages Must contain a value of "0701" for EuroCCP ISO Messages
M	93	1	Ending Delimiter of Version Number Tag	}	The character } is used to indicate the end of the tag
M	94	5	Submitter's	{108:	Must contain a value of "{108:"

M/O	Tag	Length	Field Description	Example	Description
			Reference Key Tag		
M	99	16	Submitter's Reference Key	XXXXXXXXXX XXXXXXXX	Unique key created by the submitter to identify the transaction Format: 16x
M	115	1	Ending Delimiter of Submitter's Reference Key Tag	}	The character } is used to indicate the end of the tag
M	116	5	Tag for expanded time	{115:	Must contain value of "{115:"
M	121	11	Expanded Time	HH.MM.SS. NN	Format is: HH.MM.SS.NN Since blocks 1 and 2 do not allow for seconds in the time fields, this field gives the time down to the second. It contains either the time a DTCC subsidiary received the message from the submitter or the time the message was created by a DTCC subsidiary
M	132	1	Ending Delimiter of Expanded Time Tag	}	The character } is used to indicate the end of the tag
M	133	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Text Block

M/O	Tag	Length	Field Description	Example	Description
M	134	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	135	2	Starting Block Identifier	4:	Must contain a value of "4:"
M	137	2	Carriage Return – Line Feed (crlf)	<i>crlf</i>	Must contain the carriage return - line feed (crlf) combination
M	139	1-27,000 bytes	Message Data		The actual contents of the message will be inserted here
M		3	End of Message Data Carriage Return - Line Feed (crlf) and hyphen	<i>crlf -</i>	Must contain the carriage return - line feed combination followed by a hyphen
M		1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Message Data

Mandatory Sequence A - General Information

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	GENL	Start of Block	:16R:GENL	
M	:20C:	:SEME//	CDTS Tracking Number	:20C::SEME//xxxxxxxxxxxx	DTCC Generated, used to track transaction from submission to final state Format: 16x
M	:23G:	NEWM	Message Function - New	:23G:NEWM	This field identifies the function of the message
O	:98C:	:PREP//	Transaction Update Date/Time	:98C::PREP//yyyymmddhhmmss	Date/time at which message was prepared

Repetitive Mandatory Subsequence A1 - Linkages

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:RELA//	IMS Transaction ID	:20C::RELA//xxxxxxxxxxxx	IMS generated - used to track/update transaction from the time it is processed in

M/O	Tag	Qualifier(s)	Field Description	Example	Description
					IMS to final state Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:TRRF//	ATP RECAD	:20C::TRRF//xxxxxxxxxxxx xxxxx	ATP generated - used to identify, link and update transactions in ART Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:COMM//	ID Control Number	:20C::COMM//xxxxxxxx	ID Control Number generated by Omgeo Format: 9x
M	:16S:	LINK	End of Block	:16S:LINK	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S	GENL	End of Block	:16S:GENL	

End of Sequence A - General Information

Mandatory Sequence B - Trade Details

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	TRADEDET	Start of Block	:16R:TRADEDET	
O	:98A:	:SETT//	Original Settlement Date	:98A::SETT//yyyymmdd	Date at which the transaction is supposed to be settled on
M	:98A:	:ESET//	Actual Settlement Date	:98A::ESET//yyyymmdd	Date at which the transaction was actually settled on
M	:35B:	ISIN	ISIN	:35B:ISIN XXXXXXXXXXXX	Country Code, CUSIP and Check Digit ISIN US1234567891 The literal "ISIN" followed by a space followed by the 12 character ISIN. Note- DTC does not accept Non U.S. ISIN Format: 12x

Optional Subsequence B1 - Financial Instrument Attributes

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	FIA	Start of Block	:16R:FIA	FIA

M/O	Tag	Qualifier(s)	Field Description	Example	Description
O	:92A:	:CUFC:	CMO Factor	:92A::CUFC//00,0000 00000000	Tranche Factor 99,999999999999 No more than 2 whole digits may be present. No more than 12 fractional digits may be present. A decimal comma is always required. Format: 15d
M	:16S:	FIA	End of Block	:16S:FIA	FIA

M/O	Tag	Qualifier(s)	Field Description	Example	Description
O	:70E:	:SPRO//	Narrative - DTC DO Comments	:70E::SPRO//xxxxxxxx xxxxxxxxetc.	The maximum length DTC will accept is 350, 10 lines of 35 characters. Each line should be separated by a CRLF (carriage return - line feed) Format: 10*35x
M	:16S:	TRADEDET	End of Block	:16S:TRADEDET	

End of Sequence B - Trade Details

Mandatory Sequence C - Financial Instrument/Account

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	FIAC	Start of Block	:16R:FIAC	FIAC
M	:36B:	:ESTT//	Quantity expressed as units	:36B::ESTT//UNIT/000000050000,0	Shares associated with ISIN, must be greater than zero 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	:97A:	:SAFE//	Safekeeper	:97A::SAFE//xxxxxxxx	Broker DTCC Participant Number Format: 8x
M	:16S:	FIAC	End of Block	:16S:FIAC	FIAC

End of Sequence C - Financial Instrument/Account

Mandatory Sequence E - Settlement Details

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETDET	Start of Block	:16R:SETDET	
O	:22F:	STCO/DTCY	Activity Code	:22F::STCO/DTCYACTV/ xxxx	Deliver Order value is 26
M	:22F:	SETR/DTCY REAS	Reason Code	:22F::SETR/DTCYREAS/ xxxx	Reason Code of the transaction

Repetitive Mandatory Subsequence E1 - Settlement Parties

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:DEAG/	Deliverer	:95R::DEAG/DTCYPART /0000nnnn	Delivering Participant Format: 8x
O	:97A:	:SAFE//	AIA account number	:97A::SAFE//nnnnnnnn nnnnnnnn	AIA account number Format: 35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:REAG/	Receiver	:95R::REAG/DTCYPART /0000nnnn	Receiving Participant Format: 8x

M/O	Tag	Qualifier(s)	Field Description	Example	Description
O	:97A:	:SAFE//	BIA account number	:97A::SAFE//nnnnnnnnnnnnnnnnnnnnnn	BIA account number Format: 35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95Q:	:PSET	Place of Settlement	:95Q::PSET//DTCYUS33	Place of Settlement Format: 35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	

Repetitive Mandatory Subsequence E3 - Amounts

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	AMT	Start of Block	:16R:AMT	
M	:19A:	:ESTT//	Settlement Amount	:19A::ESTT//USD000000000000,00	Dollar Amount that was settled with regards to this transaction - will always be greater than zero. 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

M/O	Tag	Qualifier(s)	Field Description	Example	Description
					present. A decimal comma is always required Format: 15d
M	:16S:	AMT	End of Block	:16S:AMT	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	SETDET	End of Block	:16S:SETDET	

End of Sequence E Settlement Details

Repetitive Optional Sequence F - Other Parties

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	OTHRPTY	Start of Block	:16R:OTHRPTY	
M	:95R:	:TRAG/	Third Party	:95R::TRAG/DTCYPART/0000nnnn	Broker Account Number Format: 8x
M	:16S:	OTHRPTY	End of Block	:16S:OTHRPTY	

End of Sequence F - Other Parties

Reason/Code Indicators

PEND Reason Indicators

Spaces	Not 'pending'
N	Pended for receiver's collateral deficiency
C	Pended for deliverer's collateral deficiency
D	Pended for receiver's debit deficiency
A	Pended for deliverer's insufficient position

DROP Reason Indicators

Space	If DO-OUT-DTC-STATUS-IND = 'D', please refer to Drop Code Indicators. Otherwise this was not dropped
I	Dropped for receiver's collateral deficiency
C	Dropped for deliverer's collateral deficiency
A	Dropped for deliverer insufficient position
J	Dropped when deliverer's settlement bank unavailable
N	Dropped when receiver's settlement bank unavailable
M	Dropped when market value is exceeded
V	Dropped when collateral monitor value is exceeded
R	Dropped when receiver's debit cap limit is reached
Z	Dropped when PEND (recycle) cutoff was taken at the other Depository

DROP Code Indicators

Space	Not dropped
C	PEND (recycle) cutoff taken at DTC
S	No short available for CNS transactions
A	Shares are not pendable
T	Collateral monitor is not pendable
D	Debit is not pendable
X	Unknown

Overview

Business Transaction: **Deliver Against Payment Confirmation**

ISO Message Type: **MT547 - Deliver Against Payment Confirmation**

These messages are sent by the DTCC inventory and account process to inform the delivering participant of the “made” status of a transaction whether it is for value or free of value.

Standard ISO Output Message Blocks

All ISO messages destined for DTC must contain the following 4 message blocks:

- Basic Header Block - Contains the general information identifying the message and some additional control information.
- Application Header Block - Contains information specific to the application and is required for messages exchanged between users or between the system and users.
- User Header Block - Contains user reference information.
- Text Block - Contains the actual data being transmitted.

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

Basic Header Block

M/O	Tag	Length	Field Description	Example	Description
M	1	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	2	2	Block Identifier	1:	Must contain a value of "1:"
M	4	1	Message Identifier	F	Must contain a value of "F"
M	5	2	Protocol Identifier	01	Must contain a value of "01"
M	7	8	Recipient's Bank/Firm Code	12345678	Recipient's Bank Identifier Code (BIC) or the user's Participant ID (If the recipient is a Group User, this ID must be connected in DTCC's Group User eligibility table)
M	15	1	Logical	X	Identifies terminal type

M/O	Tag	Length	Field Description	Example	Description
			Terminal		
M	16	3	Branch Code	123	Identifies branch
M	19	4	Session Number	0000	A 4 digit value assigned by a DTCC subsidiary. Its default is 0000
M	23	6	Sequence Number	000000	A 6 digit value assigned by a DTCC subsidiary. Its default is 000000
M	29	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Application Header Block

M/O	Tag	Length	Field Description	Example	Description
M	30	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	31	2	Block Identifier	2:	Must contain a value of "2:"
M	33	1	Input/Output Identifier	0	Must contain a value of "0"
M	34	3	ISO Message Type	547	Must contain a valid 3 digit ISO Message Type ID
M	37	4	Receipt Time	HHMM	Format is: HHMM The time the message was received by the receiving DTCC

M/O	Tag	Length	Field Description	Example	Description
					subsidiary
M	41	6	Receipt Date	YYMMDD	Format is: YYMMDD The date the message was received by the receiving DTCC subsidiary
M	47	8	Submitter's Bank/Firm Code	12345678	Submitter's Bank Identifier Code (BIC) or the Submitter's Participant ID (the same number passed to DTC in the ISOINP message)
M	55	1	Logical Terminal	X	Identifies terminal type. "A" for Swift messages, "X" for non-Swift messages
M	56	3	Branch Code		Always Spaces
M	59	4	Session Number	1234	A 4 digit value assigned by the submitter. The session number is set to 0000 if it is not passed by a DTCC subsidiary
M	63	6	Sequence Number	123456	A 6 digit value assigned by the submitter. The sequence number is set to 000000 if it is not passed by a DTCC subsidiary
M	69	6	Transmission Date	YYMMDD	Format is: YYMMDD The date the message was sent from a DTCC subsidiary to the recipient
M	75	4	Transmission	HHMM	Format is: HHMM

M/O	Tag	Length	Field Description	Example	Description
			Time		The time the message was sent from a DTCC subsidiary to the recipient
M	79	1	Message Priority	N	Must contain a value of "N"
M	80	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

User Header Block

M/O	Tag	Length	Field Description	Example	Description
M	81	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	82	2	Block Identifier	3:	Must contain a value of "3:"
M	84	5	Version Number Tag	{113:	Must contain a value of "{ 113:"
M	89	4	Version Number	1234	Must contain a value of "0301" for Settlement ISO Messages Must contain a value of "0701" for EuroCCP ISO Messages
M	93	1	Ending Delimiter of Verion Number Tag	}	The character } is used to indicate the end of the tag

M/O	Tag	Length	Field Description	Example	Description
M	94	5	Submitter's Reference Key Tag	{108:	Must contain a value of "{108:"
M	99	16	Submitter's Reference Key	XXXXXXXXXX XXXXXX	Unique key created by the submitter to identify the transaction. Format: 16x
M	115	1	Ending Delimiter of Submitter's Reference Key Tag	}	The character } is used to indicate the end of the tag
M	116	5	Tag for expanded time	{115:	Must contain value of "{115:"
M	121	11	Expanded Time	HH.MM.SS. NN	Format is: HH.MM.SS.NN Since blocks 1 and 2 do not allow for seconds in the time fields, this field gives the time down to the second. It contains either the time a DTCC subsidiary received the message from the submitter or the time the message was created by a DTCC subsidiary
M	132	1	Ending Delimiter of Expanded Time Tag	}	The character } is used to indicate the end of the tag
M	133	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Text Block

M/O	Tag	Length	Field Description	Example	Description
M	134	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	135	2	Starting Block Identifier	4:	Must contain a value of "4:"
M	137	2	Carriage Return - Line Feed (crlf)	crlf	Must contain the carriage return - line feed (crlf) combination
M	139	1 – 27,000 Bytes	Message Data		The actual contents of the message will be inserted here
M		3	End of Message Data Carriage Return - Line Feed (crlf) and hyphen	crlf-	Must contain the carriage return - line feed combination followed by a hyphen
M		1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Message Data

Mandatory Sequence A - General Information

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	GENL	Start of Block	:16R:GENL	
M	:20C:	:SEME//	CDTS Tracking Number	:20C::SEME//xxxxxxxxxxxx	DTCC Generated, used to track transaction from submission to final state Format: 16x
M	:23G:	NEWM	Message Function - New	:23G:NEWM	This field identifies the function of the message
O	:98C:	:PREP//	Transaction Update Date/Time	:98C::PREP//yyyymmddhhmmss	Date/time at which message was prepared

Repetitive Mandatory Subsequence A1 - Linkages

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	LINK	Start of Block	:16R:LINK	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:20C:	:RELA//	IMS Transaction ID	:20C::RELA//xxxxxxxxxxxx xxxx	IMS generated - used to track/update transaction from the time it is processed in IMS to final state Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:TRRF//	ATP RECAD	:20C::TRRF//xxxxxxxxxxxx xxxx	ATP generated - used to identify, link and update transactions in ART. Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:COMM//	ID Control Number	:20C::COMM//xxxxxxxx	ID Control Number generated by Omgeo Format: 9x
M	:16S:	LINK	End of Block	:16S:LINK	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S	GENL	End of Block	:16S:GENL	

End of Sequence A - General Information

Mandatory Sequence B - Trade Details

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	TRADDET	Start of Block	:16R:TRADDET	
O	:98A:	:SETT//	Original Settlement Date	:98A::SETT//yyyymmdd	Date at which the transaction is supposed to be settled on
M	:98A:	:ESET//	Actual Settlement Date	:98A::ESET//yyyymmdd	Date at which the transaction was actually settled on
M	:35B:	ISIN	ISIN	:35B:ISIN XXXXXXXXXXXX	Country Code, CUSIP and Check Digit ISIN US1234567891 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. Format:12x

Optional Subsequence B1 - Financial Instrument Attributes

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	FIA	Start of Block	:16R:FIA	FIA
O	:92A:	:CUFC:	CMO Factor	:92A::CUFC//00,0000 00000000	DO only. Tranche Factor. 99,999999999999 No more than 2 whole digits may be present. No more than 12 fractional digits may be present. A decimal comma is always required. Format: 15d
M	:16S:	FIA	End of Block	:16S:FIA	FIA

M/O	Tag	Qualifier(s)	Field Description	Example	Description
O	:70E:	:SPRO//	Narrative - DTC DO Comments	:70E::SPRO//xxxxxxxx xxxxxxxx etc.	The maximum length DTC will accept is 350, 10 lines of 35 characters. Each line should be separated by a CRLF (carriage return - line feed) Format: 10*35x
M	:16S:	TRADDET	End of Block	:16S:TRADDET	

End of Sequence B - Trade Details

Mandatory Sequence C - Financial Instrument/Account

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	FIAC	Start of Block	:16R:FIAC	
M	:36B:	:ESTT//	Quantity expressed as units	:36B::ESTT//UNIT/000000050000,0	Shares associated with ISIN, must be greater than zero. 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	:97A:	:SAFE//	Safekeeper	:97A::SAFE//xxxxxxxx	Broker DTCC Participant Number Format: 8x
M	:16S:	FIAC	End of Block	:16S:FIAC	

End of Sequence C - Financial Instrument/Account

Mandatory Sequence E - Settlement Details

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETDET	Start of Block	:16R:SETDET	
O	:22F:	STCO/DTCY	Activity Code	:22F::STCO/DTCYACTV/ xxx	Deliver Order value is 26
M	:22F:	SETR/DTCY REAS	Reason Code	:22F::SETR/DTCYREAS/ Rxxx	Reason Code of the transaction

Repetitive Mandatory Subsequence E1 - Settlement Parties

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:DEAG/	Deliverer	:95R::DEAG/DTCYPART /0000nnnn	Delivering Participant Format: 8x
O	:97A:	:SAFE//	BIA Account Number	:97A::SAFE//nnnnnnnn nnnnnnnnn	BIA Account Number Format:35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:REAG/	Receiver	:95R::REAG/DTCYPART /0000nnnn	Receiving Participant Format:8x
O	:97A:	:SAFE//	AIA Account Number	:97A::SAFE//nnnnnnnn nnnnnnnnn	AIA Account Number Format:35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95Q:	:PSET	Place of Settlement	:95Q::PSET//DTCYUS33	Place of Settlement Format:35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	

Repetitive Mandatory Subsequence E3 - Amounts

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	AMT	Start of Block	:16R:AMT	
M	:19A:	:ESTT//	Settlement Amount	:19A::ESTT//USD000000000000,00	Dollar Amount that was settled with regards to this transaction - will always be greater than zero. 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 Format: 15d

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	AMT	End of Block	:16S:AMT	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	SETDET	End of Block	:16S:SETDET	

End of Sequence E Settlement Details

Repetitive Optional Sequence F - Other Parties

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	OTHRPTY	Start of Block	:16R:OTHRPTY	
M	:95R:	:TRAG/	Third Party	:95R::TRAG/DTCYPAR T/0000nnnn	Broker Account Number Format: 8x
M	:16S:	OTHRPTY	End of Block	:16S:OTHRPTY	

End of Sequence F - Other Parties

Reason/Code Indicators

PEND Reason Indicators

Spaces	Not 'pending'
N	Pended for receiver's collateral deficiency
C	Pended for deliverer's collateral deficiency
D	Pended for receiver's debit deficiency
A	Pended for deliverer's insufficient position

DROP Reason Indicators

Space	If DO-OUT-DTC-STATUS-IND = 'D', please refer to Drop Code Indicators. Otherwise this was not dropped
I	Dropped for receiver's collateral deficiency
C	Dropped for deliverer's collateral deficiency
A	Dropped for deliverer insufficient position
J	Dropped when deliverer's settlement bank unavailable
N	Dropped when receiver's settlement bank unavailable
M	Dropped when market value is exceeded
V	Dropped when collateral monitor value is exceeded
R	Dropped when receiver's debit cap limit is reached
Z	Dropped when PEND (recycle) cutoff was taken at the other Depository

DROP Code Indicators

Space	Not dropped
C	PEND (recycle) cutoff taken at DTC
S	No short available for CNS transactions
A	Shares are not pendable
T	Collateral monitor is not pendable
D	Debit is not pendable
X	Unknown

Overview

Business Transaction: **Settlement Status (Long Version for Accounting)**

ISO Message Type: **MT548 – Settlement Status and Processing Advice**

These are optional messages that are sent to the participant for “non-made” state changes in IMS/ATP occurs.

Standard ISO Output Message Blocks

All ISO messages destined for DTC must contain the following 4 message blocks:

- Basic Header Block - Contains the general information identifying the message and some additional control information.
- Application Header Block - Contains information specific to the application and is required for messages exchanged between users or between the system and users.
- User Header Block - Contains user reference information.
- Text Block - Contains the actual data being transmitted.

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

Basic Header Block

M/O	Tag	Length	Field Description	Example	Description
M	1	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	2	2	Block Identifier	1:	Must contain a value of "1:"
M	4	1	Message Identifier	F	Must contain a value of "F"
M	5	2	Protocol Identifier	01	Must contain a value of "01"
M	7	8	Recipient's Bank/Firm Code	12345678	Recipient's Bank Identifier Code (BIC) or the user's Participant ID (If the recipient is a Group User, this ID must be connected in DTCC's Group User eligibility table)
M	15	1	Logical Terminal	X	Identifies terminal type

M/O	Tag	Length	Field Description	Example	Description
M	16	3	Branch Code	123	Identifies branch
M	19	4	Session Number	0000	A 4 digit value assigned by a DTCC subsidiary Its default is 0000
M	23	6	Sequence Number	000000	A 6 digit value assigned by a DTCC subsidiary Its default is 000000
M	29	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Application Header Block

M/O	Tag	Length	Field Description	Example	Description
M	30	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	31	2	Block Identifier	2:	Must contain a value of "2:"
M	33	1	Input/Output Identifier	0	Must contain a value of "0"
M	34	3	ISO Message Type	548	Must contain a valid 3 digit ISO Message Type ID

M/O	Tag	Length	Field Description	Example	Description
M	37	4	Receipt Time	HHMM	Format is: HHMM The time the message was received by the receiving DTCC subsidiary
M	41	6	Receipt Date	YYMMDD	Format is: YYMMDD The date the message was received by the receiving DTCC subsidiary
M	47	8	Submitter's Bank/Firm Code	12345678	Submitter's Bank Identifier Code (BIC) or the Submitter's Participant ID (the same number passed to DTC in the ISOINP message)
M	55	1	Logical Terminal	X	Identifies terminal type. "A" for Swift messages, "X" for non-Swift messages
M	56	3	Branch Code		Always Spaces
M	59	4	Session Number	1234	A 4 digit value assigned by the submitter The session number is set to 0000 if it is not passed by a DTCC subsidiary
M	63	6	Sequence Number	123456	A 6 digit value assigned by the submitter The sequence number is set to 000000 if it is not passed by a DTCC subsidiary

M/O	Tag	Length	Field Description	Example	Description
M	69	6	Transmission Date	YYMMDD	Format is: YYMMDD The date the message was sent from a DTCC subsidiary to the recipient
M	75	4	Transmission Time	HHMM	Format is: HHMM The time the message was sent from a DTCC subsidiary to the recipient
M	79	1	Message Priority	N	Must contain a value of "N"
M	80	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

User Header Block

M/O	Tag	Length	Field Description	Example	Description
M	81	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	82	2	Block Identifier	3:	Must contain a value of "3:"
M	84	5	Version Number Tag	{113:	Must contain a value of "{113:"

M/O	Tag	Length	Field Description	Example	Description
M	89	4	Version Number	1234	Must contain a value of "0301" for Settlement ISO Messages Must contain a value of "0701" for EuroCCP ISO Messages
M	93	1	Ending Delimiter of Version Number Tag	}	The character } is used to indicate the end of the tag
M	94	5	Submitter's Reference Key Tag	{108:	Must contain a value of "{108:"
M	99	16	Submitter's Reference Key	XXXXXXXXXX XXXXXXXXXX	Unique key created by the submitter to identify the transaction Format: 16x
M	115	1	Ending Delimiter of Submitter's Reference Key Tag	}	The character } is used to indicate the end of the tag
M	116	5	Tag for expanded time	{115:	Must contain value of "{115:"

M/O	Tag	Length	Field Description	Example	Description
M	121	11	Expanded Time	HH.MM.SS. NN	<p>Format is: HH.MM.SS.NN</p> <p>Since blocks 1 and 2 do not allow for seconds in the time fields, this field gives the time down to the second</p> <p>It contains either the time a DTCC subsidiary received the message from the submitter or the time the message was created by a DTCC subsidiary</p>
M	132	1	Ending Delimiter of Expanded Time Tag	}	The character } is used to indicate the end of the tag
M	133	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Text Block

M/O	Tag	Length	Field Description	Example	Description
M	134	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	135	2	Starting Block Identifier	4:	Must contain a value of "14:"

M/O	Tag	Length	Field Description	Example	Description
M	137	2	Carriage Return - Line Feed (crLf)	<i>crLf</i>	Must contain the carriage return - line feed (crLf) combination
M	139	1-27,000 bytes	Message Data		The actual contents of the message will be inserted here
M		3	End of Message Data Carriage Return -Line Feed (crLf) and hyphen	<i>crLf-</i>	Must contain the carriage return - line feed combination followed by a hyphen
M		1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Message Data

Mandatory Sequence A - General Information

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	GENL	Start of Block	:16R:GENL	
M	:20C:	:SEME//	CDTS Tracking Number	:20C::SEME//xxxxxxxxxxxx	DTCC generated, used to track transaction from submission to final state Format: 16x
M	:23G:	INST	Message Function - INST	:23G:INST	This field identifies the function of the message
M	:98C:	:PREP//	Transaction Update Date/Time	:98C::PREP//yyyymmddhhmmss	Date/time at which message was prepared

Repetitive Mandatory Subsequence A1 - Linkages

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	LINK	Start of Block	:16R:LINK	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:20C:	:RELA//	IMS Transaction ID	:20C::RELA//xxxxxxxxxxxx xxxxx	IMS generated - used to track/update transaction from the time it is processed in IMS to final state Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:TRRF//	ATP RECAD	:20C::TRRF//xxxxxxxxxxxx xxxxx	ATP generated - used to identify, link and update transactions in ART Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:COMM//	ID Control Number	:20C::COMM//xxxxxxxxx	ID Control Number generated by Omgeo Format: 9x
M	:16S:	LINK	End of Block	:16S:LINK	

Repetitive Mandatory Subsequence A2 - Status

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	STAT	Start of Block	:16R:STAT	
M	:25D:	SETT/	Status Code	:25D:SETT/DTCY/AUTH, SUBA, etc.	IMS or ATP State, states are assigned as transaction is processed through IMS and ATP Format: 4x

Repetitive Optional Subsequence A2a - Reason

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	REAS	Start of Block	:16R:REAS	
M	:24B:	:REJT/	PACK, CAND, PEND, REJT, or PENF	:24B::REJT/DTCY/xxxx	Refer to Processing Status tab Format: 4x
O	:70D:	:REAS//	Error message	:70D::REAS//xxxxxxxxxxxxxxx etc.	Provides explanation for the reject, pend, drop, or cancel Format: 16x
M	:16S:	REAS	End of Block	:16S::REAS	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	STAT	End of Block	:16S:STAT	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	GENL	End of Block	:16S:GENL	

End of Sequence A - General Information

Optional Sequence B - Settlement Transaction Details

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETTRAN	Start of Block	:16R:SETTRAN	
M	:35B:	ISIN	ISIN	:35B:ISIN XXXXXXXXXXXX	Country Code, CUSIP and Check Digit ISIN US1234567891 The literal "ISIN" followed by a space followed by the 12 character ISIN. Note - DTC does not accept Non U.S. ISIN Format:12x
M	:36B:	:SETT//	Quantity expressed as units	:36B::SETT//UNIT/000000050000,0	Shares associated with ISIN, must be greater than zero UNIT/999999999, At

M/O	Tag	Qualifier(s)	Field Description	Example	Description
					<p>least 1 whole digit is required. No more than 9 may be present. Fractions are not allowed. A decimal comma is always required</p> <p>Format: 15d</p>
M	:19A:	:SETT//	Settlement Amount	:19A::SETT//USD000000000000,00	<p>Dollar Amount associated with ISIN</p> <p>Format: 15d</p>
M	:97A:	:SAFE//	Safekeeper	:97A::SAFE//xxxxxxxxxxxxxxx etc.	<p>Identifies account where financial instruments are maintained</p> <p>Format: 35x</p>
M	:22F:	:SETR/	Reason Code	:22F::SETR/DTCYREAS/xxxx	<p>DTC Reason Code, identifies purpose of PO</p> <p>Format: 4x</p>
M	:22H:	:REDE/	Receiver/Deliverer Indicator	:22H::REDE//xxxx	<p>It is mandatory to specify a delivering agent:DELI</p> <p>Format: 4</p>
M	:22H:	:PAYM/	Payment Indicator	:22H::PAYM//xxxx	<p>APMT for valued transactions or FREE for free transactions</p> <p>Format: 4</p>
O	:22F:	:STCO/	Internal	:22F::STCO/DTCYISRC/	<p>Identifies the input media for the</p>

M/O	Tag	Qualifier(s)	Field Description	Example	Description
			Source Code	xxxx	transaction Format: 4x
O	:22F:	:STCO/	Transaction Type	:22F::STCO/DTCYTXNT/ xxxx	IMS Transaction type, OTHR Format: 4x
O	:22F:	:STCO/	Activity Code	:22F::STCO/DTCYACTV /xxxx	SPO is 78, PPO is 82 Format: 4x
O	:98A:	:EXSE//	Actual Settlement Date	:98A::EXSE// yyyymmdd	Date at which the transaction was actually settled on
M	:98A:	:SETT//	Original Settlement Date	:98A::SETT// yyyymmdd	Date at which the transaction is suppose to be settled on
O	:70E:	:SPRO//	Narrative - DTC Comments	:70E::SPRO//xxxxxxxx xxxxxxx etc.	Provides additional settlement processing information The maximum length DTC will accept is 350, 10 lines of 35 characters. Each lineshould be separated by a CRLF (carriage return - line feed) Format: 10*35x

Repetitive Optional Subsequence B1 - Settlement Parties

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:DEAG/DTCYPART	Delivering Participant	:95R::DEAG/DTCYPART/0000nnnn	Delivering Participant Format: 8x
O	:97A:	:SAFE//	BIA or AIA Account Number	:97A::SAFE//nnnnnnnnnnnnnnnn	BIA Account number will be displayed if the deliverer number = 919, otherwise the AIA Account number will be displayed Format: 35x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:REAG/DTCYPART	Receiving Participant	:95R::REAG/DTCYPART/0000nnnn	Receiving Participant Format: 8x
O	:97A:	:SAFE//	BIA or AIA Account Number	:97A::SAFE//nnnnnnnnnnnnnnnn	BIA Account number will be displayed if the receiver number = 719, otherwise the AIA Account number will be displayed Format: 8x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95P:	:PSET//	Place of	:95P::PSET//DTCYUS33	Place of Settlement

M/O	Tag	Qualifier(s)	Field Description	Example	Description
			Settlement		
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:DEI1/DTCY PART	Deliverer's Intermediary	:95R::DEI1/DTCYPART/000nnnn	Depository Third Party field will be displayed if the deliverer number = 919 Format: 8x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	

OR

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	SETPRTY	Start of Block	:16R:SETPRTY	
M	:95R:	:REI1/DTCY PART	Receiver's Intermediary	:95R::REI1/DTCYPART/0000nnnn	Depository Third Party field will be displayed if the receiver number = 719 Format: 8x
M	:16S:	SETPRTY	End of Block	:16S:SETPRTY	

End of Sequence B1 Settlement Parties

Reason/Code Indicators

PEND Reason Indicators

Spaces	Not 'pended'
N	Pended for receiver's collateral deficiency
C	Pended for deliverer's collateral deficiency
D	Pended for receiver's debit deficiency
A	Pended for deliverer's insufficient position

DROP Reason Indicators

Space	If DO-OUT-DTC-STATUS-IND = 'D', please refer to Drop Code Indicators. Otherwise this was not dropped
I	Dropped for receiver's collateral deficiency
C	Dropped for deliverer's collateral deficiency
A	Dropped for deliverer insufficient position
J	Dropped when deliverer's settlement bank unavailable
N	Dropped when receiver's settlement bank unavailable
M	Dropped when market value is exceeded
V	Dropped when collateral monitor value is exceeded
R	Dropped when receiver's debit cap limit is reached
Z	Dropped when PEND (recycle) cutoff was taken at the other Depository

DROP Code Indicators

Space	Not dropped
C	PEND (recycle) cutoff taken at DTC
S	No short available for CNS transactions
A	Shares are not penable
T	Collateral monitor is not penable
D	Debit is not penable
X	Unknown

Overview

Business Transaction: **Settlement Status (Short Version)**

ISO Message Type: **MT548 – Settlement Status and Processing Advice**

These are optional messages that are sent to the participant for “non-made” state changes in IMS/ATP occurs.

Standard ISO Output Message Blocks

All ISO messages destined for DTC must contain the following 4 message blocks:

- Basic Header Block - Contains the general information identifying the message and some additional control information.
- Application Header Block - Contains information specific to the application and is required for messages exchanged between users or between the system and users.
- User Header Block - Contains user reference information.
- Text Block - Contains the actual data being transmitted.

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

Basic Header Block

M/O	Tag	Length	Field Description	Example	Description
M	1	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	2	2	Block Identifier	1:	Must contain a value of "1:"
M	4	1	Message Identifier	F	Must contain a value of "F"
M	5	2	Protocol Identifier	01	Must contain a value of "01"
M	7	8	Recipient's Bank/Firm Code	12345678	Recipient's Bank Identifier Code (BIC) or the user's Participant ID (If the recipient is a Group User, this ID must be connected in DTCC's Group User eligibility table)
M	15	1	Logical Terminal	X	Identifies terminal type

M/O	Tag	Length	Field Description	Example	Description
M	16	3	Branch Code	123	Identifies branch
M	19	4	Session Number	0000	A 4 digit value assigned by a DTCC subsidiary Its default is 0000
M	23	6	Sequence Number	000000	A 6 digit value assigned by a DTCC subsidiary Its default is 000000
M	29	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Application Header Block

M/O	Tag	Length	Field Description	Example	Description
M	30	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	31	2	Block Identifier	2:	Must contain a value of "2:"
M	33	1	Input/Output Identifier	0	Must contain a value of "0"
M	34	3	ISO Message Type	548	Must contain a valid 3 digit ISO Message Type ID
M	37	4	Receipt Time	HHMM	Format is: HHMM The time the message was received by the receiving DTCC

M/O	Tag	Length	Field Description	Example	Description
					subsidiary
M	41	6	Receipt Date	YYMMDD	Format is: YYMMDD The date the message was received by the receiving DTCC subsidiary
M	47	8	Submitter's Bank/Firm Code	12345678	Submitter's Bank Identifier Code (BIC) or the Submitter's Participant ID (the same number passed to DTC in the ISOINP message)
M	55	1	Logical Terminal	X	Identifies terminal type. "A" for Swift messages, "X" for non-Swift messages
M	56	3	Branch Code		Always Spaces
M	59	4	Session Number	1234	A 4 digit value assigned by the submitter The session number is set to 0000 if it is not passed by a DTCC subsidiary
M	63	6	Sequence Number	123456	A 6 digit value assigned by the submitter The sequence number is set to 000000 if it is not passed by a DTCC subsidiary

M/O	Tag	Length	Field Description	Example	Description
M	69	6	Transmission Date	YMMDD	Format is: YMMDD The date the message was sent from a DTCC subsidiary to the recipient
M	75	4	Transmission Time	HHMM	Format is: HHMM The time the message was sent from a DTCC subsidiary to the recipient
M	79	1	Message Priority	N	Must contain a value of "N"
M	80	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

User Header Block

M/O	Tag	Length	Field Description	Example	Description
M	81	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	82	2	Block Identifier	3:	Must contain a value of "3:"
M	84	5	Version Number Tag	{113:	Must contain a value of "{113:"

M/O	Tag	Length	Field Description	Example	Description
M	89	4	Version Number	1234	Must contain a value of "0301" for Settlement ISO Messages Must contain a value of "0701" for EuroCCP ISO Messages
M	93	1	Ending Delimiter of Version Number Tag	}	The character } is used to indicate the end of the tag
M	94	5	Submitter's Reference Key Tag	{108:	Must contain a value of "{108:"
M	99	16	Submitter's Reference Key	XXXXXXXXXX XXXXXXXXXX	Unique key created by the submitter to identify the transaction Format: 16x
M	115	1	Ending Delimiter of Submitter's Reference Key Tag	}	The character } is used to indicate the end of the tag
M	116	5	Tag for expanded time	{115:	Must contain value of "{115:"

M/O	Tag	Length	Field Description	Example	Description
M	121	11	Expanded Time	HH.MM.SS. NN	Format is: HH.MM.SS.NN Since blocks 1 and 2 do not allow for seconds in the time fields, this field gives the time down to the second. It contains either the time a DTCC subsidiary received the message from the submitter or the time the message was created by a DTCC subsidiary
M	132	1	Ending Delimiter of Expanded Time Tag	}	The character } is used to indicate the end of the tag
M	133	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Text Block

M/O	Tag	Length	Field Description	Example	Description
M	134	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	135	2	Starting Block Identifier	4:	Must contain a value of "4:"
M	137	2	Carriage Return - Line Feed (crlf)	<i>crlf</i>	Must contain the carriage return - line feed (crlf) combination

M/O	Tag	Length	Field Description	Example	Description
M	139	1-27,000 bytes	Message Data		The actual contents of the message will be inserted here
M		3	End of Message Data Carriage Return -Line Feed (crLf) and hyphen	<i>crLf-</i>	Must contain the carriage return - line feed combination followed by a hyphen
M		1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Message Data

Mandatory Sequence A - General Information

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	GENL	Start of Block	:16R:GENL	
M	:20C:	SEME	CDTS Tracking Number	:20C::SEME//xxxxxxxxxxxx	DTCC Generated, used to track transaction from submission to final state Format:16x
M	:23G:	INST	Message Function - INST	:23G:INST	This field identifies the function of the message
M	:98C:	:PREP//	Transaction Update Date/Time	:98C::PREP//yyyymmddhhmmss	Date/time at which message was prepared

Repetitive Mandatory Subsequence A1 - Linkages

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	LINK	Start of Block	:16R:LINK	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:20C:	:RELA//	IMS Transaction ID	:20C::RELA//xxxxxxxxxxxxxxx	IMS generated - used to track/update transaction from the time it is processed in IMS to final state Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:TRRF//	ATP RECAD	:20C::TRRF//xxxxxxxxxxxxxxx	ATP generated - used to identify, link and update transactions in ART Format: 16x
M	:16S:	LINK	End of Block	:16S:LINK	
M	:16R:	LINK	Start of Block	:16R:LINK	
M	:20C:	:COMM//	ID Control Number	:20C::COMM//xxxxxxxxxxx	ID Control Number generated by Omgeo Format: 9x
M	:16S:	LINK	End of Block	:16S:LINK	

Repetitive Mandatory Subsequence A2 - Status					
M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	STAT	Start of Block	:16R:STAT	
M	:25D:	SETT/	Status Code	:25D:SETT/DTCY/AUTH, SUBA, etc.	IMS or ATP State, states are assigned as transaction is processed through IMS and ATP Format: 4x

Repetitive Optional Subsequence A2a - Reason					
M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16R:	REAS	Start of Block	:16R:REAS	
M	:24B:	Status	PACK, CAND, PEND, REJT, or PENF	:24B::REJT/DTCY/xxxx	Refer to Processing Status tab Format: 4x
O	:70D:	REAS	Reject Error message	:70D::REAS//xxxxxxxxxxxxx xxxx etc.	Provides explanation for the reject, pend, drop, or cancel Format: 16x
M	:16S:	REAS	End of Block	:16S::REAS	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	STAT	End of Block	:16S::STAT	

M/O	Tag	Qualifier(s)	Field Description	Example	Description
M	:16S:	GENL	End of Block	:16S:GENL	

End of Sequence A - General Information

Reason/Code Indicators

PEND Reason Indicators

Spaces	Not 'pending'
N	Pended for receiver's collateral deficiency
C	Pended for deliverer's collateral deficiency
D	Pended for receiver's debit deficiency
A	Pended for deliverer's insufficient position

DROP Reason Indicators

Space	If DO-OUT-DTC-STATUS-IND = 'D', please refer to Drop Code Indicators. Otherwise this was not dropped
I	Dropped for receiver's collateral deficiency
C	Dropped for deliverer's collateral deficiency
A	Dropped for deliverer insufficient position
J	Dropped when deliverer's settlement bank unavailable
N	Dropped when receiver's settlement bank unavailable
M	Dropped when market value is exceeded
V	Dropped when collateral monitor value is exceeded
R	Dropped when receiver's debit cap limit is reached
Z	Dropped when PEND (recycle) cutoff was taken at the other Depository

DROP Code Indicators

Space	Not dropped
C	PEND (recycle) cutoff taken at DTC
S	No short available for CNS transactions
A	Shares are not pendable
T	Collateral monitor is not pendable
D	Debit is not pendable
X	Unknown

Overview

Business Transaction: **Intra-day Continuous Net Settlement Message on Settlement Day**

ISO Message Type: **MT570 - Intra-day Continuous Net Settlement**

This ISO15022 message will be sent to participants when their CNS position changes due to new settling trades or new miscellaneous activity in the day cycle.

- Sequence A will contain general information about the message being sent
- Sequence B will contain information about the Participants CNS position
- Sequence C will contain information about new trades settled in the day cycle
- Sequence D will contain information about miscellaneous activity taking place during the day cycle

Note (1): A participant will never receive Sequence C and Sequence D information together.

Note (2): Normally each message will contain either one (1) Sequence C or one (1) Sequence (D)

Note (3): The ISO Field tag is defined as a unique string of characters identifying the meaning and format of the data item. Field tags with multiple formats such as 98 (format can be for date or date & time) or 95 (format for party may be expressed in BIC, local market identifiers including a data source scheme, or free format such as name & address) are expressed on the www.iso15022.org website as 98a and 95a respectively. The field tags are expressed in the message by the actual format used.

For example: 98a Date/Time is either expressed as 98A (qualifier) (date)
or 98C (qualifier) (date) (time)

Standard ISO Output Message Blocks

All ISO messages destined for DTC must contain the following 4 message blocks:

- Basic Header Block - Contains the general information identifying the message and some additional control information.
- Application Header Block - Contains information specific to the application and is required for messages exchanged between users or between the system and users.
- User Header Block - Contains user reference information.
- Text Block - Contains the actual data being transmitted.

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

Basic Header Block

M/O	Tag	Length	Field Description	Example	Description
M	1	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	2	2	Block Identifier	1:	Must contain a value of "1:"
M	4	1	Message Identifier	F	Must contain a value of "F"
M	5	2	Protocol Identifier	01	Must contain a value of "01"
M	7	8	Recipient's Bank/Firm Code	12345678	Recipient's Bank Identifier Code (BIC) or the user's Participant ID (If the recipient is a Group User, this ID must be connected in DTCC's Group User eligibility table)
M	15	1	Logical Terminal	X	Identifies terminal type

M/O	Tag	Length	Field Description	Example	Description
M	16	3	Branch Code	123	Identifies branch
M	19	4	Session Number	0000	A 4 digit value assigned by a DTCC subsidiary. Its default is 0000
M	23	6	Sequence Number	000000	A 6 digit value assigned by a DTCC subsidiary. Its default is 000000
M	29	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Application Header Block

M/O	Tag	Length	Field Description	Example	Description
M	30	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	31	2	Block Identifier	2:	Must contain a value of "2:"
M	33	1	Input/ Output Identifier	O	Must contain a value of "O"
M	34	3	ISO Message Type	545	Must contain a valid 3 digit ISO Message Type ID
M	37	4	Receipt Time	HHMM	Format is: HHMM The time the message was received by the receiving DTCC subsidiary

M/O	Tag	Length	Field Description	Example	Description
M	41	6	Receipt Date	YYMMDD	Format is: YYMMDD The date the message was received by the receiving DTCC subsidiary
M	47	8	Submitter's Bank/Firm Code	12345678	Submitter's Bank Identifier Code (BIC) or the Submitter's Participant ID (the same number passed to DTC in the ISOINP message)
M	55	1	Logical Terminal	x	Identifies terminal type. "A" for Swift messages, "X" for non-Swift messages
M	56	3	Branch Code		Always Spaces
M	59	4	Session Number	1234	A 4 digit value assigned by the submitter. The session number is set to 0000 if it is not passed by a DTCC subsidiary
M	63	6	Sequence Number	123456	A 6 digit value assigned by the submitter. The sequence number is set to 000000 if it is not passed by a DTCC subsidiary
M	69	6	Transmission Date	YYMMDD	Format is: YYMMDD The date the message was sent from a DTCC subsidiary to the recipient
M	75	4	Transmission Time	HHMM	Format is: HHMM The time the message was sent from a DTCC subsidiary to the recipient

M/O	Tag	Length	Field Description	Example	Description
M	79	1	Message Priority	N	Must contain a value of "N"
M	80	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

User Header Block

M/O	Tag	Length	Field Description	Example	Description
M	81	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	82	2	Block Identifier	3:	Must contain a value of "3:"
M	84	5	Version Number Tag	{113:	Must contain a value of "{113:"
M	89	4	Version Number	1234	Must contain a value of "0301" for Settlement ISO Messages Must contain a value of "0701" for EuroCCP ISO Messages
M	93	1	Ending Delimiter of Version Number Tag	}	The character } is used to indicate the end of the tag
M	94	5	Submitter's Reference Key Tag	{108:	Must contain a value of "{108:"

M/O	Tag	Length	Field Description	Example	Description
M	99	16	Submitter's Reference Key	XXXXXXXXXX XXXXXXXX	Unique key created by the submitter to identify the transaction Format: 16x
M	115	1	Ending Delimiter of Submitter's Reference Key Tag	}	The character } is used to indicate the end of the tag
M	116	5	Tag for expanded time	{115:	Must contain value of "{115:"
M	121	11	Expanded Time	HH.MM.SS. NN	Format is: HH.MM.SS.NN Since blocks 1 and 2 do not allow for seconds in the time fields, this field gives the time down to the second. It contains either the time a DTCC subsidiary received the message from the submitter or the time the message was created by a DTCC subsidiary
M	132	1	Ending Delimiter of Expanded Time Tag	}	The character } is used to indicate the end of the tag
M	133	1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

Text Block

M/O	Tag	Length	Field Description	Example	Description
M	134	1	Starting Block Delimiter	{	The character { is used to indicate the beginning of a block
M	135	2	Starting Block Identifier	4:	Must contain a value of "4:"
M	137	2	Carriage Return – Line Feed (crlf)	<i>crlf</i>	Must contain the carriage return - line feed (crlf) combination
M	139	1-27,000 bytes	Message Data		The actual contents of the message will be inserted here
M		3	End of Message Data Carriage Return - Line Feed (crlf) and hyphen	<i>crlf -</i>	Must contain the carriage return - line feed combination followed by a hyphen
M		1	Ending Block Delimiter	}	The character } is used to indicate the end of a block

MT 570 Intra-day Continuous Net Settlement Message on Settlement Day

M/O	Tag	Field Description	Data Field Format	Example
M	16R	Start of Block	GENL	16R:GENL
M	20C	Senders Reference	:4!c//16x	20C:SEME//16x Message Control number
M	23G	Function of the message	4!c[4!c]	23G:NEWM
O	98a	Preparation Date/Time	:4!c//8!n6!n	:98C:PREP//yyyymmddhhmmss CNS will be using the 98C option of this tag for this data item
M	16S	End of Block	16S	16S: GENL
M	16R	Start of Block	POSINFO	16R:POSINFO
M	95a	Participant Number	<u>:4!c/4!c[4c]/34z</u>	95R: CLBR/DTCY/<partnum> CNS will be using the 95R option of this tag for this product
M	22F	CNS Sub account	:4!c/[4!c[4c]]/4!c	22F: ACCL/DTCY/1 digit alpha *DTCC values are at the end of this document * DTCY Qualifier overrides requirement for 4 character data

M/O	Tag	Field Description	Data Field Format	Example
M	35B	Identification of the Financial Instrument	[ISIN!e12!c] [4*35x]	35B:<country><cusip><check> where <country> is stored in Country Code field, <cusip> is stored in Cusip field, and <check> is stored in Check Digit field in Transaction Table.
M	93B	First Opening position	<u>:4!c/[4!c[4c]]/4!c/[s]15d</u>	93B:FIOP//UNIT/+15d Net Opening position at start of day cycle
M	22H	Cycle of Position	:4!c//4!c	22H: OPDC//OPDC Day Cycle
M	36B	Net Settling Trades	:4!c//4!c/15d	36B:NSTT//UNIT/15d Net of settling Trades in day cycle Cumulative to this point
M	22H	Credit/debit indicator	:4!c//4!c	22H:CRDB//CRED or 22H:CRDB//DEBT This tag qualifies Net Of Settling Trades
M	36B	Net Miscellaneous Activity	:4!c//4!c/15d	36B:NMAC//UNIT/15d Net of day cycle Miscellaneous Activity cumulative to this point
M	22H	Credit/debit indicator	:4!c//4!c:	22H:CRDB//CRED or 22H:CRDB//DEBT This tag qualifies Net of Day Cycle Miscellaneous Activity
M	36B	Quantity Allocated	<u>:4!c//4!c/15d</u>	36B:ALLO//UNIT/15d Net of day cycle Shares Received or

M/O	Tag	Field Description	Data Field Format	Example
				Delivered Cumulative to this point
M	22H	Credit/debit indicator	:4!c//4!c	22H:CRDB//CRED = Short Position 22H:CRDB//DEBT = Long Position This tag qualifies the New of Day Cycle Shares Received
M	93B	Aggregate Balance	<u>:4!c/[4!c[4c]]/4!c/[s]15d</u>	93B:AGGR//UNIT/+15d Net of Current CNS Position
M	16R	Start of Block	B1	16R:DEPINFO
M	11A	Settlement Currency	<u>:4!c//3!a</u>	11A: SETT//USD
M	95a	Depository Bank	<u>:4!c/4!c[4c]/34z</u>	95R: DEBA/DTCY/<partnum (DTC) CNS will be using the 95R option of this tag for this product
M	16S	End of Block (B1)	DEPINFO	16S: DEPINFO
M	16S	End of Block (B)	POSINFO	16S: POSINFO
M	16R	Start of Block	16R	16R: NSTD
M	94B	Place of Trade	<u>:4!c/[4!c[4c]]/4!c/[30z]</u>	94B: TRAD/DTCY/< Stock Exchange Code *DTCC Values are at the end of this document.
M	22H	Buy/Sell	:4!c//4!c	22H:BUSE//BUYI <<< this is a capital letter "eye" 22H:BUSE//SELL

M/O	Tag	Field Description	Data Field Format	Example
M	36B	Quantity of Securities	:4!C//4!C/15d	36B:QSEC//UNIT/15d
M	95a	Contra Broker	<u>:4!c/4!c[4c]/34z</u>	95R: CTRA/DTCY/<partnum> CNS will be using the 95R option of this tag for this product
M	22H	Net Settling Trade Cycle	:4!c//4!c	22H: NSDC//NSDC Day Cycle
M	19A	Contract Value	<u>:4!c//[s]3!a15d</u>	19A:PRIN//(s)USD15d
M	98a	Trade Date	<u>:4!c//8!n</u>	98A:TRAD//MMDDCCYY CNS will be using the 98A option of this tag for this product
O	20C	Exchange/VMU Reference	:4!c//16x	20C:EVMU//16x
M	16S	End of Block	16S	16S: NSTD
M	16R	Start of Block	16R	16R: MSAC
M	22H	Net Misc. Activity Cycle	:4!c//4!c	22H: NMDC//NMDC Day Cycle
M	36B	Quantity of Miscellaneous activity	:4!C//4!C/15d	36B:ADJU//UNIT/15d
M	22H	Credit/debit indicator	:4!c//4!c	22H:CRDB//CRED = Short Position 22H:CRDB//DEBT = Long Position
M	19A		<u>:4!c//[s]3!a15d</u>	19A:VALU//(s)USD15d

M/O	Tag	Field Description	Data Field Format	Example
M	22F	Type of Adjustment	<u>:4!c/[4!c[4c]]/4!c</u>	22F:TYMA/DTCY/xx *DTCC Values are at the end of this document. * DTCY Qualifier overrides requirement for 4 character data
M	98a	Internal time stamp	<u>:4!c//8!n6!n</u>	:98C:PROC//yyymmddhhmmss CNS will be using the 98C option of this tag for this product
M	16S	End of Block	16S	16S: MSAC

CNS Intraday Value Indicators

CNS Sub-Account

A	Regular Account
E	Fully Paid Account
G	Reorg 1 Account
H	Reorg 2 Account
J	Reorg 3 Account
K	Reorg 4 Account
L	Reorg 5 Account
M	Reorg 6 Account
R	ACATS Long
S	ACATS Short

Place of Trade

AB	Exchange Traded Funds
AM	NYSE Mkt
AN	NYSE Bonds
BA	BATS BZX
BN	NASDAQ OMX BX
BY	BATS BYX
CR	Correspondent Clearing
DA	Direct Edge EDGA
DX	Direct Edge EDGX
ID	DTC ID (PRIME BROKER)
MU	RTTM Muni Bonds
MW	Chicago Stock Exchange
NQ	NASDAQ
NY	New York Stock Exchange
OC	Over The Counter
OP	Options Clearing Corp
PC	NYSE ARCA
PH	NASDAQ OMX PHLX
UN	RTTM UIT

Type of Adjustment

02	Ineligible Security Cutouts
15	OW
17	ID NET
18	ID NET Reject/Reversal
20	Member Firm Merger
25	Honest Broker
30	Name Change
35	ACATS-ODS
36	ACATS-ODS / DTC
39	Order Out - DTC Portion
40	Supplemental Trade - NISS
50	Reorg - Name Change
51	Reorg - MERGER
52	Reorg - Redemption
53	Reorg - Inelig Tender
54	Reorg - Revrse Split
55	Daily Bal After Alloc
56	Reorg Exit
59	Index Wts Exercise
65	ACATS
66	ACATS / DTC
71	JNL - Trd Adjustment
73	JNL - Div Adjustment
74	Inter Acct Netting
75	JNL - REC/DEL ADJ
76	RIO B/O INTO CNS
77	JNL - BUY-IN EXECUTE
79	JNL - CNS INELIG ADJ
81	JNL - Reorg Adj
81	JNL - Reorg Adj
83	JNL - Mem Firm Adj
91	Stock Borrow
92	Transfer Into FPF
93	Transfer Out Of FPF