

The image features a background of a low-angle, upward-looking view of several modern skyscrapers with glass facades. The buildings are rendered in a monochromatic green and black color scheme. At the top, the letters "DTCC" are displayed in a large, bold, white sans-serif font against a dark, patterned background. The main title "Pledge/Release Transactions" is centered in the middle of the image in a large, white, bold sans-serif font. Below the title, the subtitle "ISO 15022 Message Layouts" is written in a smaller, white, bold sans-serif font. At the bottom, the text "DTCC Controlled: Non-Confidential" is displayed in a white, bold sans-serif font. The entire image is framed by a solid green horizontal bar at the very bottom.

DTCC

Pledge/Release Transactions

ISO 15022 Message Layouts

DTCC Controlled: Non-Confidential

Free Pledge

Business Transaction: **Free Pledge**

ISO Message Type: **MT542 - Deliver Free**

Free Pledge allows you to pledge securities to any pledgee. You can indicate whether or not the pledge is being made from your Initial Public Offering (IPO) account. Money settlement occurs outside of DTC.

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
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/O	Field Description	Tag	Qualifier(s)	Content Rules
M	<p>Loan Date</p> <p>Loan date for a pledge or pledge release transaction</p>	:98A:	: SETT //	yyyymmdd
M	<p>ISIN</p> <p>Identification of the financial Instrument</p> <p>(Country Code, CUSIP and Check Digit)</p>	:35B:		<p>The literal "ISIN" followed by a space followed by the 12 character ISIN.</p> <p>Note- DTC does not accept non-U.S. ISIN</p> <p>Example-ISIN US1234567891.</p> <p>Note-DTC does not accept non-U.S. ISIN</p>
M	Business Transaction ID	:22F:	:PROC/DTCY/	PL02
O	<p>Narrative - DTC Pledge Comments</p> <p>Provides additional settlement processing information</p>	:70E:	:SPRO//	<p>35x crlf 21x</p> <p>The maximum length DTC will accept is 56, 1 line of 35 characters and 1 line of 21 characters. Each line should be separated by a CRLF (carriage return - line feed).</p>
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.
M	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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
O	IPO Indicator	:22F:	:STCO/DTCY/	IPOY or IPON

M/O	Field Description	Tag	Qualifier(s)	Content Rules
	Indicator used for the IPO Tracking system.			<p>Indicates that the new IPO format is being used.</p> <p>'IPOY' - IPO format is being used.</p> <p>'IPON' - IPO format is not used. If the field is not populated, 'IPON' will be assumed.</p>
O	<p>PTA Indicator</p> <p>Indicates if the transaction should affect the Protected Transaction Account</p>	::22F:	:STCO/DTCY/	<p>PTAY or PTAN</p> <p>Valid Values: PTAY - Should affect the account or PTAN - Should not affect the account. If the field is not populated, 'PTAN' will be assumed</p>
M	<p>Pledge Purpose</p> <p>Reason for the pledge such as for a new loan, loan increase, collateral increase or substitution.</p>	:22F:	:SETR/DTCY/	<p>4x</p> <p>Indicates the reason for the release request.</p> <p>0001 - New Loan.</p> <p>0002 - Increase in Loan.</p> <p>0003 - Additional Collateral.</p> <p>0004 - Substitution of Collateral.</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	<p>Hypothecation Code</p> <p>Mandatory code entered by the participant to effect deliveries for pledge activity</p>	:22F:	:COLA/DTCY/	<p>4n</p> <p>Indicates to the pledgee the person(s) for whom this transaction is pledged.</p> <p>0001 - Each security in the pledge is carried for the account of one or more customers.</p> <p>0002 - All securities in the pledge are carried for the account of a single customer.</p> <p>0003 - No securities in the pledge are carried for the account of any customer.</p> <p>0007 - Used for Repo accounts. Each security in the pledge is carried for the account of one or more customers.</p> <p>0008 - Used for Repo accounts. All securities in the pledge are carried for the account of</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				a single customer. 0009 - Used for Repo accounts. No securities in the pledge are carried for the account of any customer.
M	End of Block - Settlement Details	:16S:		SETDET

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 (Pledgor) 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.
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 (Pledgee) 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.
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 BICNumber	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

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

Free Release Request

Business Transaction: **Free Release Request**

ISO Message Type: **MT540 - Receive Free**

Free Release Request allows you to request the release of pledged securities.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	PL06
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 21x The maximum length DTC will accept is 56, 1 line of 35 characters and 1 line of 21 characters. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 - Delivery. 0002 - Substitution of collateral. 0003 - Decrease of Collateral. 0004 - Release of Excess Collateral
O	CNS Indicator Indicates if securities should be made eligible for CNS processing.	::22F:	:NETT/DTCY/	CNSY or CNSN 'N' = No CNS processing, 'Y' = CNS processing is desired. If the field is blank, 'N' will be assumed.

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 (Pledgor) 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.
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 (Pledgee) 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.
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

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

Free Release Return

Business Transaction: **Free Release Return**

ISO Message Type: **MT542 - Deliver Free**

Free Release Return allows the pledgee to release pledged securities without a request from the pledgor. Money settlement occurs outside of DTC.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	PL04
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 21x The maximum length DTC will accept is 56, 1 line of 35 characters and 1 line of 21 characters. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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.
M	DTCC Pledgee Bank Number DTCC pledgee bank number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 - Delivery. 0002 - Substitution of collateral. 0003 - Decrease of Collateral. 0004 - Release of Excess Collateral

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 (Pledgee) Participant that delivers the security; for a payment order, the payee; for a collateral pledge return, the pledgee bank.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 (Pledgor) Participant that receives the security; for a payment order, the payor; for a collateral pledge return, the pledgor.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 BICNumber	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

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

Valued Pledge

Business Transaction: **Valued Pledge**

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

Valued Pledge allows you to pledge securities to any pledgee with a DTC participant account and indicate whether or not the pledge is being made from your IPO account. Money settlement occurs within DTC's Settlement System. Valued pledges are subject to the pledgee's Receiver Authorized Delivery (RAD) limits.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	PL01
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 21x The maximum length DTC will accept is 56, 1 line of 35 characters and 1 line of 21 characters. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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.
M	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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
O	IPO Indicator Indicator used for the IPO Tracking system.	:22F:	:STCO/DTCY/	IPOY or IPON Indicates that the new IPO format is being used. 'IPOY' - IPO format is being used. 'IPON' - IPO format is not used. If the field is not populated, 'IPON' will be assumed.
M	Pledge Purpose Reason for the pledge such as for a new loan, loan increase, collateral increase, or substitution.	:22F:	:SETR/DTCY/	4x Indicates the reason for the release request. 0001 - New Loan. 0002 - Increase in Loan. 0003 - Additional Collateral. 0004 - Substitution of Collateral.
M	Hypothecation Code Mandatory code entered by the participant to effect deliveries	:22F:	:COLA/DTCY/	4n Indicates to the pledgee the

M/O	Field Description	Tag	Qualifier(s)	Content Rules
	for pledge activity.			<p>person(s) for whom this transaction is pledged.</p> <p>0001 - Each security in the pledge is carried for the account of one or more customers.</p> <p>0002 - All securities in the pledge are carried for the account of a single customer.</p> <p>0003 - No securities in the pledge are carried for the account of any customer.</p> <p>0007 - Used for Repo accounts. Each security in the pledge is carried for the account of one or more customers.</p> <p>0008 - Used for Repo accounts. All securities in the pledge are carried for the account of a single customer.</p> <p>0009 - Used for Repo accounts. No securities in the</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				pledge are carried for the account of any customer.

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 (Pledgor) 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.
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 (Pledgee) 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. digits are required.
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- Amounts (Loan Value)				
M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Amounts	:16R:		AMT
M	Loan Value	: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
----------	-----------------------------------	-------	--	-----

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

Valued Release Request

Business Transaction: **Valued Release Request**

ISO Message Type: **MT541 - Receive Against Payment**

Valued Release Request allows you to request the release of pledged securities from any pledgee with a DTC participant account. Valued release requests are not subject to RAD limits, since both parties must take action on each 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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	PL05
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 21x The maximum length DTC will accept is 56, 1 line of 35 characters and 1 line of 21 characters. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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.
M	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 - Delivery. 0002 - Substitution of collateral. 0003 - Decrease of Collateral. 0004 - Release of Excess Collateral

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 (Pledgor) 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.
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 (Pledgee) 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.
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 BICNumber	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E3 - Amounts (Loan Value)				
M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Amounts	:16R:		AMT
M	Loan Value	: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

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

Valued Release Return

Business Transaction: **Valued Release Return**

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

Valued Release Return allows the pledgee to release pledged securities without a request from the pledgor. Settlement occurs within DTC's Settlement System. The releases are subject to the pledgor's Receiver Authorized Delivery (RAD) approval.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	PL03
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 21x The maximum length DTC will accept is 56, 1 line of 35 characters and 1 line of 21 characters. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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	DTCC Pledgee Bank Number DTCC pledgee bank number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 - Delivery. 0002 - Substitution of collateral. 0003 - Decrease of Collateral. 0004 - Release of Excess Collateral

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 (Pledgee) Participant that delivers the security; for a payment order, the payee; for a collateral pledge return, the pledgee bank.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 (Pledgor) Participant that receives the security; for a payment order, the payor; for a collateral pledge return, the pledgor	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 - Amounts (Loan Value)				
M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Amounts	:16R:		AMT
M	Loan Value	: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

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

Free Fed Pledge

Business Transaction: **Free Fed Pledge**

ISO Message Type: **MT542 - Deliver Free**

Free Fed Pledge allows you to pledge securities to a Federal Reserve Bank (FRB) on behalf of a participant or non- participant. Money settlement occurs outside of DTC.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	FP01
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 1x The maximum length DTC will accept is 36, 1 line of 35 characters and 1 line of 1 character. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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.
M	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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
O	Federal Reserve Purpose Reason for the free Fed pledge or release return.	:22F:	:STCO/DTCY/	4x Indicates the reason for the request. 0001 - Discount. 0002 - Treasury Tax and Loan. 0003 - Circular 176 (Public Purposes). 0004 - TTL (Term Invest Program T208). 0005 - Daylight (Funds) Overdrafts.
M	Pledge Purpose Reason for the pledge such as for a new loan, loan increase, collateral increase, or substitution.	:22F:	:SETR/DTCY/	4x Indicates the reason for the release request. 0001 - New Loan. 0002 - Increase in Loan. 0003 - Additional Collateral. 0004 - Substitution of Collateral.

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 (Pledgor) 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.
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 (Pledgee) 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.
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 BICNumber	:95P:	:PSET//	DTCYUS33

M	End of Block - Settlement Parties	:16S:		SETPRTY
----------	-----------------------------------	-------	--	---------

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

Optional Sequence F – Other Parties

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block – Other Parties	:16R:		OTHRPTY
M	Bank ABA Number The American Bankers Association ABA number identifying the settling bank account for a free FED pledge or release return.	:95R:	:MERE/DTCY/	9x
O	Bank ABA Description Provides additional information about the ABA account.	:97A:	:SAFE//	20x
M	End of Block – Other Parties	:16S:		OTHRPTY

Free Fed Release Request

Business Transaction: **Free Fed Release Request**

ISO Message Type: **MT540 - Receive Free**

Free Fed Release Request allows you to request the release of pledged securities from an FRB.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	FP02
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 1x The maximum length DTC will accept is 36, 1 line of 35 characters and 1 line of 1 character. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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
O	Federal Reserve Purpose Reason for the free Fed pledge or release return.	:22F:	:STCO/DTCY/	4x Indicates the reason for the request. 0001 - Discount. 0002 - Treasury Tax and Loan. 0003 - Circular 176 (Public Purposes). 0004 - TTL (Term Invest Program T208). 0005 - Daylight (Funds) Overdrafts.
M	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 - Delivery. 0002 - Substitution of collateral. 0003 - Decrease of Collateral. 0004 - Release of Excess Collateral.
O	CNS Indicator Indicates if securities should be	::22F:	:NETT/DTCY/	CNSY or CNSN 'N' = No CNS

M/O	Field Description	Tag	Qualifier(s)	Content Rules
	made eligible for CNS processing.			processing, 'Y' = CNS processing is desired. If the field is blank, 'N' will be assumed.

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 (Pledgor) 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.
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 (Pledgee) 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.
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 BICNumber	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

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

Optional Sequence F – Other Parties

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block – Other Parties	:16R:		OTHRPTY
M	Bank ABA Number The American Bankers Association ABA number identifying the settling bank account for a free FED pledge or release return.	:95R:	:MERE/DTCY/	9x
O	Bank ABA Description Provides additional information about the ABA account.	:97A:	:SAFE//	20x
M	End of Block – Other Parties	:16S:		OTHRPTY

Free Fed Release Return

Business Transaction: **Free Fed Release Return**

ISO Message Type: **MT542 - Deliver Free**

Federal Reserve Banks can use Free Fed Release Return to return pledged securities without a request from the pledgor.

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
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	Loan Date Loan date for a pledge or pledge release transaction	: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
M	Business Transaction ID	:22F:	:PROC/DTCY/	FP03
O	Narrative - DTC Pledge Comments Provides additional settlement processing information	:70E:	:SPRO//	35x crlf 1x The maximum length DTC will accept is 36, 1 line of 35 characters and 1 line of 1 character. Each line should be separated by a CRLF (carriage return - line feed).

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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	DTCC Pledgee Bank Number DTCC pledgee bank number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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
O	Federal Reserve Purpose Reason for the free Fed pledge or release return.	:22F:	:STCO/DTCY/	4x Indicates the reason for the request. 0001 - Discount. 0002 - Treasury Tax and Loan. 0003 - Circular 176 (Public Purposes). 0004 - TTL (Term Invest Program T208). 0005 - Daylight (Funds) Overdrafts.
M	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 - Delivery. 0002 - Substitution of collateral. 0003 - Decrease of Collateral. 0004 - Release of Excess Collateral

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 (Pledgee) Participant that delivers the security; for a payment order, the payee; for a collateral pledge return, the pledgee bank.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 (Pledgor) Participant that receives the security; for a payment order, the payor; for a collateral pledge return, the pledgor.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 BICNumber	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

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

Optional Sequence F – Other Parties

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block – Other Parties	:16R:		OTHRPRTY
M	Bank ABA Number The American Bankers Association ABA number identifying the settling bank account for a free FED pledge or release return.	:95R:	:MERE/DTCY/	9x
O	Bank ABA Description Provides additional information about the ABA account.	:97A:	:SAFE//	20x
M	End of Block – Other Parties	:16S:		OTHRPRTY

Free OCC Pledge

Business Transaction: **Free OCC Pledge**

ISO Message Type: **MT542 - Deliver Free**

Free OCC Pledge allows you to pledge securities to the OCC (Options Clearing Corp). You can indicate whether or not the pledge is being made from your Initial Public Offering (IPO) account. Money settlement occurs outside of DTC.

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
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	Loan Date Loan date for a pledge or pledge release transaction	:98A:	: SETT //	yyyymmdd. The loan date for OCC pledges is always 19730320.
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
M	Business Transaction ID	:22F:	:PROC/DTCY/	OP01
O	Narrative – OCC Symbology Provides additional settlement processing information for OCC messages.	:70E:	:SPRO//	6*35x 6 lines of 35 characters each, with each line separated by a CRLF (carriage return – line feed). Each field containing Symbology information will be prefixed by the Qualifier as noted below. If more than one field is included on one line, the next field qualifier will be preceded by a comma (,). e.g. CLG>XX,CLM>XXXXXX ACT>XX,ACI>XXXXXXXXXXXXXXXXXX

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				SYM>XXXXXX,EXY>YYYY,EXM>MM,EXD>DD COT>XX,OPT>X,SPI>NNNNNN,SPD>NNNNNN XRF>XXXXXXXXXXXXXXXXXXXXX CAC>XXXXXXXXXXXXXXXXXXXXX
			CLG>	OCC Clearing Group ID 2x New Field – OCC Future Use
			CLM>	OCC Clearing Member Number (aka OCC 3rd Party) 5x OCC Required Field Example '00005' DTC required field for Options Release of Deposit Request (both two-party & three-party requests)
			ACT>	OCC Account Type 2x OCC Required Field List of values: 'C' – Customer 'F' – Firm 'M' – Market Maker 'Z' – Clearing Fund DTC required field for Options Release of Deposit Request (two-party request only)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
			ACI>	<p>OCC Account / Sub-Account ID</p> <p>15x</p> <p>Optional Field</p> <p>Example: 'ABC'</p>
			SYM>	<p>OCC Option Symbol</p> <p>6x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: 'IBM'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXY>	<p>OCC Option Expiration Year</p> <p>4x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '2013'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXM>	<p>OCC Option Expiration Month</p> <p>2x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '06'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
			EXD>	<p>OCC Option Expiration Day</p> <p>2x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '23'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			COT>	<p>OCC Collateral Type</p> <p>2x</p> <p>OCC Required Field</p> <p>List of Values:</p> <p>'ED' – Escrow Deposit</p> <p>'GE' – GSE Debt</p> <p>'GS' – Government Security</p> <p>'MM' – Money Market Fund</p> <p>'SD' – Specific Deposit</p> <p>'VS' – Valued Security</p> <p>DTC required field for Options Release of Deposit Request (two-party request only)</p>
			OPT>	<p>OCC Option Type</p> <p>1x</p> <p>OCC required field when OCC Collateral Type, above, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>List of values:</p> <p>'C' – Call</p> <p>'P' – Put</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
			SPI>	<p>OCC Option Strike Price (Integer)</p> <p>6n</p> <p>OCC required field when OCC Collateral Type, above, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: 000135</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			SPD>	<p>OCC Option Strike Price (Decimal)</p> <p>6n</p> <p>OCC required field when OCC Collateral Type, above, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: 502100</p>
			XRF>	<p>Cross Reference Number</p> <p>20X</p> <p>OCC required field only for Collateral Type of Escrow Deposit representing the customer account name</p> <p>Example '12345678901234567890'</p>
			CAC>	<p>Customer Account Number</p> <p>20X</p> <p>OCC required field only for Collateral Type of Escrow Deposit representing the customer account number</p> <p>Example '12345678901234567890'</p>
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.
M	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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
O	IPO Indicator Indicator used for the IPO Tracking system.	:22F:	:STCO/DTCY/	IPOY or IPON Indicates that the new IPO format is being used. 'IPOY' – IPO format is being used. 'IPON' – IPO format is not used. If the field is not populated, 'IPON' will be assumed.
O	PTA Indicator Indicates if the transaction should affect the Protected Transaction Account	::22F:	:STCO/DTCY/	PTAY or PTAN Valid Values: 'PTAY' – Should affect the account 'PTAN' – Should not affect the account. If the field is not populated, 'PTAN' will be assumed
M	Pledge Purpose Reason for the pledge such as for a new loan, loan increase, collateral increase or substitution.	:22F:	:SETR/DTCY/	4x Indicates the reason for the Pledge. '0001' – New Loan. '0002' – Increase in Loan. '0003' – Additional Collateral. '0004' – Substitution of Collateral.
M	Hypothecation Code Mandatory code entered by the participant to effect deliveries for pledge activity	:22F:	:COLA/DTCY/	4n Indicates to the pledgee the person(s) for whom this transaction is pledged.

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				<p>'0001' – Each security in the pledge is carried for the account of one or more customers.</p> <p>'0002' – All securities in the pledge are carried for the account of a single customer.</p> <p>'0003' – No securities in the pledge are carried for the account of any customer.</p> <p>'0007' – Used for Repo accounts. Each security in the pledge is carried for the account of one or more customers.</p> <p>'0008' – Used for Repo accounts. All securities in the pledge are carried for the account of a single customer.</p> <p>'0009' – Used for Repo accounts. No securities in the pledge are carried for the account of any customer.</p>

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 (Pledgor) 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.
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 (Pledgee) Participant that receives the security; for a payment order, the payor; for collateral pledge the pledgee.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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

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

Free OCC Release of Deposit Request

Business Transaction: **Free OCC Release of Deposit Request**

ISO Message Type: **MT540 – Receive Free**

The Free OCC Release of Deposit Request initiates the release of pledged securities whether the release is a 2- or 3- party release. Members of the OCC (Options Clearing Corp) may request a release of collateral from the OCC by submitting a release of deposit request.

Note: If you are a third party (a DTC participant but not a member of the OCC) for whom pledges were submitted by another DTC participant, you can also request the release of collateral by submitting an OCC Options Release of Deposit Request. The DTC participant who entered the pledge on your behalf must approve your request via an OCC Member Release of Deposit Authorization before the shares are returned.

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
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	Loan Date Loan date for a pledge or pledge release transaction	:98A:	: SETT //	yyyymmdd The loan date for OCC pledges is always 19730320.
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.
M	Business Transaction ID	:22F:	:PROC/DTCY/	OP02
O	Narrative – OCC Symbology Provides additional settlement processing information for OCC messages.	:70E:	:SPRO//	6*35x 6 lines of 35 characters each, with each line separated by a CRLF (carriage return – line feed). Each field containing Symbology information will be prefixed by the Qualifier as noted below. If more than one field is included on one line, the next field qualifier will be preceded by a comma (.). e.g. CLG>XX,CLM>XXXXX ACT>XX,ACI>XXXXXXXXXXXXXXXXXX SYM>XXXXXX,EXY>YYYY,EXM>MM,EXD>DD COT>XX,OPT>X,SPI>NNNNNN,SPD>NNNNNN

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				XRF>XXXXXXXXXXXXXXXXXXXXX CAC>XXXXXXXXXXXXXXXXXXXXX
			CLG>	OCC Clearing Group ID 2x New Field – OCC Future Use
			CLM>	OCC Clearing Member Number (aka OCC 3rd Party) 5x OCC Required Field Example '00005' DTC required field for Options Release of Deposit Request (both two-party & three-party requests)
			ACT>	OCC Account Type 2x OCC Required Field List of values: 'C' – Customer 'F' – Firm 'M' – Market Maker 'Z' – Clearing Fund DTC required field for Options Release of Deposit Request (two-party request only)
			ACI>	OCC Account / Sub-Account ID 15x Optional Field Example: 'ABC'

M/O	Field Description	Tag	Qualifier(s)	Content Rules
			SYM>	<p>OCC Option Symbol</p> <p>6x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED'= Escrow Deposit or 'SD' = Specific Deposit, otherwise, Optional.</p> <p>Example: 'IBM'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXY>	<p>OCC Option Expiration Year</p> <p>4x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED'= Escrow Deposit or 'SD' = Specific Deposit, otherwise, Optional.</p> <p>Example: '2013'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXM>	<p>OCC Option Expiration Month</p> <p>2x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED'– Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '06'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXD>	<p>OCC Option Expiration Day</p> <p>2x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				<p>Example: '23'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			COT>	<p>OCC Collateral Type</p> <p>2x</p> <p>OCC Required Field</p> <p>List of Values:</p> <ul style="list-style-type: none"> 'ED' – Escrow Deposit 'GE' – GSE Debt 'GS' – Government Security 'MM' – Money Market Fund 'SD' – Specific Deposit 'VS' – Valued Security <p>DTC required field for Options Release of Deposit Request (two-party request only)</p>
			OPT>	<p>OCC Option Type</p> <p>1x</p> <p>OCC required field when OCC Collateral Type, above, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>List of values:</p> <ul style="list-style-type: none"> 'C' – Call 'P' – Put
			SPI>	<p>OCC Option Strike Price (Integer)</p> <p>6n</p> <p>OCC required field when OCC Collateral Type, above, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				<p>Example: 000135</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			SPD>	<p>OCC Option Strike Price (Decimal)</p> <p>6n</p> <p>OCC required field when OCC Collateral Type, above, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: 502100</p>
			XRF>	<p>Cross Reference Number</p> <p>20X</p> <p>OCC required field only for Collateral Type of Escrow Deposit representing the customer account name</p> <p>Example '12345678901234567890'</p>
			CAC>	<p>Customer Account Number</p> <p>20X</p> <p>OCC required field only for Collateral Type of Escrow Deposit representing the customer account number</p> <p>Example '12345678901234567890'</p>
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.
M	Pledgor's DTCC Participant Number Pledgor DTCC participant number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are required.
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	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: '0001' – Delivery. '0002' – Substitution of collateral. '0003' – Decrease of Collateral. '0004' – Release of Excess Collateral
O	CNS Indicator Indicates if securities should be made eligible	::22F:	:NETT/DTCY/	CNSY or CNSN 'N' – No CNS processing,

M/O	Field Description	Tag	Qualifier(s)	Content Rules
	for CNS processing.			'Y' – CNS processing is desired. If the field is blank, 'N' will be assumed.

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 (Pledgor) 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.
M	End of Block - Settlement Parties	:16S:		SETPRTY

Mandatory Subsequence E1 - Settlement Parties (Deliverer's Intermediary)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties Deliverer's Intermediary 1 (OCC Member)	:16R:		SETPRTY
M	OCC Member - The DTCC Participant number of the Authorizing Participant (i.e. the OCC Member) which will authorize the release of the security.	:95R:	:DEI1/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 (Pledgee) 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.
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

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

Free OCC Release Return

Business Transaction: **Free OCC Release Return**

ISO Message Type: **MT542 – Deliver Free**

Free OCC Release Return allows the OCC to release pledged securities with or without a request from the pledgor. Money settlement occurs outside of DTC.

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
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	Loan Date	:98A:	: SETT //	yyyymmdd

M/O	Field Description	Tag	Qualifier(s)	Content Rules
	Loan date for a pledge or pledge release transaction			The loan date for OCC pledges is always 19730320.
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.
M	Business Transaction ID	:22F:	:PROC/DTCY/	OP05
O	Narrative - OCC Symbology Provides additional settlement processing information for OCC messages.	:70E:	:SPRO//	6*35x 6 lines of 35 characters each, with each line separated by a CRLF (carriage return – line feed). Each field containing Symbology information will be prefixed by the Qualifier as noted below. If more than one field is included on one line, the next field qualifier will be preceded by a comma (,). e.g. CLG>XX,CLM>XXXXX ACT>XX,ACI>XXXXXXXXXXXXXXXXXX SYM>XXXXXX,EXY>YYYY,EXM>MM,EXD>DD COT>XX,OPT>X,SPI>NNNNNN,SPD>NNNNNN XRF>XXXXXXXXXXXXXXXXXXXXXXXXXX CAC>XXXXXXXXXXXXXXXXXXXXXXXXXX
			CLG>	OCC Clearing Group ID 2x New Field – OCC Future Use

M/O	Field Description	Tag	Qualifier(s)	Content Rules
			CLM>	<p>OCC Clearing Member Number</p> <p>(aka OCC 3rd Party)</p> <p>5x</p> <p>OCC Required Field</p> <p>Example '00005'</p> <p>DTC required field for Options Release of Deposit Request (both two-party & three-party requests)</p>
			ACT>	<p>OCC Account Type</p> <p>2x</p> <p>OCC Required Field</p> <p>List of values:</p> <p>'C' – Customer</p> <p>'F' – Firm</p> <p>'M' – Market Maker</p> <p>'Z' – Clearing Fund</p> <p>DTC required field for Options Release of Deposit Request (two-party request only)</p>
			ACI>	<p>OCC Account / Sub-Account ID</p> <p>15x</p> <p>Optional Field</p> <p>Example: 'ABC'</p>
			SYM>	<p>OCC Option Symbol</p> <p>6x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: 'IBM'</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				DTC required field for Options Release of Deposit Request (three-party request only)
			EXY>	<p>OCC Option Expiration Year</p> <p>4x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '2013'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXM>	<p>OCC Option Expiration Month</p> <p>2x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '06'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			EXD>	<p>OCC Option Expiration Day</p> <p>2x</p> <p>OCC required field when OCC Collateral Type, below, is 'ED' – Escrow Deposit or 'SD' – Specific Deposit, otherwise, Optional.</p> <p>Example: '23'</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			COT>	<p>OCC Collateral Type</p> <p>2x</p> <p>OCC Required Field</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				<p>List of Values:</p> <p>‘ED’ – Escrow Deposit</p> <p>‘GE’ – GSE Debt</p> <p>‘GS’ – Government Security</p> <p>‘MM’ – Money Market Fund</p> <p>‘SD’ – Specific Deposit</p> <p>‘VS’ – Valued Security</p> <p>DTC required field for Options Release of Deposit Request (two-party request only)</p>
			OPT>	<p>OCC Option Type</p> <p>1x</p> <p>OCC required field when OCC Collateral Type, above, is ‘ED’- Escrow Deposit or ‘SD’ - Specific Deposit, otherwise, Optional.</p> <p>List of values:</p> <p>‘C’ – Call</p> <p>‘P’ – Put</p>
			SPI>	<p>OCC Option Strike Price (Integer)</p> <p>6n</p> <p>OCC required field when OCC Collateral Type, above, is ‘ED’– Escrow Deposit or ‘SD’ – Specific Deposit, otherwise, Optional.</p> <p>Example: 000135</p> <p>DTC required field for Options Release of Deposit Request (three-party request only)</p>
			SPD>	<p>OCC Option Strike Price (Decimal)</p> <p>6n</p> <p>OCC required field when OCC Collateral Type, above, is ‘ED’ – Escrow Deposit or ‘SD’ – Specific Deposit,</p>

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				otherwise, Optional. Example: 502100
			XRF>	Cross Reference Number 20X OCC required field only for Collateral Type of Escrow Deposit representing the customer account name Example '12345678901234567890'
			CAC>	Customer Account Number 20X OCC required field only for Collateral Type of Escrow Deposit representing the customer account number Example '12345678901234567890'
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	DTCC Pledgee Bank Number	:97A:	:SAFE//	00009999 0000 followed by 4 digits. All 4 digits are

M/O	Field Description	Tag	Qualifier(s)	Content Rules
	DTCC pledgee bank number			required.
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	Release Type Indicates the reason for the release request.	:22F:	:SETR/DTCY/	4n Valid Values: 0001 – Delivery. 0002 – Substitution of collateral. 0003 – Decrease of Collateral. 0004 – Release of Excess Collateral.

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 (Pledgee) Participant that delivers the security; for a payment order, the payee; for a collateral pledge return, the pledgee bank.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 (Pledgor) Participant that receives the security; for a payment order, the payor; for a collateral pledge return, the pledgor.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
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 BICNumber	:95P:	:PSET//	DTCYUS33
M	End of Block - Settlement Parties	:16S:		SETPRTY

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