DTCC

SETTLEMENT

ISO 15022 MESSAGE LAYOUTS – MT530 TRANSACTION COMMAND PROCESSING

FEBRUARY 1, 2023

Doc Date: February 1, 2023
Publication Code: SET 198
Service: Settlement
Title: ISO 15022 Message Layouts – MT530 Transaction Command Processing

TABLE OF CONTENTS

TRANSACTION COMMAND

This MT530 message type is sent by a DTC participant to DTCC for messages related to receiver authorized delivery (RAD), authorizations, cancels, pend holds, promotions, and exemptions.

STANDARD ISO INPUT MESSAGE BLOCKS

This DTC proprietary ISO header message is an alternative to the SWIFT ISO header message.

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.

All alphabetic characters in the 3 header blocks (Basic, Application and User) must be in upper-case. The system does not recognize lower-case letters as equivalent to upper-case.

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

Basic Header Block

Field Description	Position	Length	Content Rules	Input Value
Starting Block Delimiter	1	1	The character { is used to indicate the beginning of a block	{
Block Identifier	2	2	Must contain a value of “1:”	1:
Message Identifier	4	1	Must contain a value of “F”	F
Protocol Identifier	5	2	Must contain a value of "01"	01
Submitter's Bank/Firm Code	7	8	Submitter's Bank Identifier Code (BIC) or the user's Participant ID (If the submitter is a Group User, this ID must be connected in DTCC's Group User eligibility table.)	12345678
Logical Terminal	15	1	Identifies terminal type. "A" for Swift messages, "X" for non-Swift messages	X
Branch Code	16	3	Identifies branch	123
Session Number	19	4	A 4 digit value assigned by the submitter. Its default is 0000. The Session Number is not validated by the receiving DTCC subsidiary	0000
Sequence Number	23	6	A 6 digit value assigned by the submitter. Its default is 000000. The Session Number is not	000000

Field Description	Position	Length	Content Rules	Input Value
			validated by the receiving DTCC subsidiary.	
Ending Block Delimiter	29	1	The character } is used to indicate the end of a block	}

Application Header Block

Field Description	Position	Length	Content Rules	Input Value
Starting Block Delimiter	30	1	The character { is used to indicate the beginning of a block.	{
Block Identifier	31	2	Must contain a value of "2:"	2:
Input/Output Identifier	33	1	Must contain a value of "I"	I
ISO Message Type	34	3	Must contain a valid 3 digit ISO Message Type ID	530
Recipient's Bank/Firm Code	37	8	The value of this field should be one of the following based on function definition: 1. Recipient's Bank Identifier Code (BIC) 2. Recipient's Participant ID 3. Value of "INTDTC" (Internal DTC User) when the function used is a one party transaction and the recipient of the message is an internal DTC application	12345678
Logical Terminal	45	1	Identifies a terminal type when a BIC ID is entered as the Recipient's Bank/Firm Code.	X
Branch Code	46	3	Identifies branch when a BIC ID is entered as the Recipient's Bank/Firm Code.	123
Message Priority	49	1	Must contain a value of "N"	N
Delivery Monitoring	50	1	Must contain a value of "2"	2
Ending Block Delimiter	51	1	The character } is used to indicate the end of a block.	}

User Header Block

Field Description	Position	Length	Content Rules	Input Value
Starting Block Delimiter	52	1	The character { is used to indicate the beginning of a block.	{
Block Identifier	53	2	Must contain a value of "3:"	3:
Version Number Tag	55	5	Must contain a value of "{113:"	{113:

Field Description	Position	Length	Content Rules	Input Value
Version Number	60	4	Must contain a value of "0301" for Settlement ISO Messages.	1234
Ending Delimiter of Version Number Tag	64	1	The character } is used to indicate the end of the tag	}
Submitter's Reference Key Tag	65	5	Must contain a value of "{108:"	{108:
Submitter's Reference Key	70	16	Unique key created by the submitter to identify the transaction	XXXXXXXXXXXXXXXX
Ending Delimiter of Submitter's Reference Key Tag	86	1	The character } is used to indicate the end of the tag.	}
Ending Block Delimiter	87	1	The character } is used to indicate the end of a block.	}

Text Block

Field Description	Position	Length	Content Rules	Input Value
Starting Block Delimiter	88	1	The character { is used to indicate the beginning of a block.	{
Starting Block Identifier	89	2	Must contain a value of "4:"	4:
Carriage Return-Line Feed (crlf)	91	2	Must contain the carriage return-line feed (crlf) combination.	crlf
Message Data	93	1-27,000 bytes	The actual contents of the message will be inserted here.	
End of Message Data Carriage Return-Line Feed (crlf) and hyphen		3	Must contain the carriage return-line feed combination followed by a hyphen.	crlf-
Ending Block Delimiter		1	The character} is used to indicate the end of a block.	}

TRANSACTION COMMAND

Business Transaction: **Transaction Command**

ISO Message Type: **MT530 - Transaction Command**

This message is sent by a participant to DTCC for messages related to receiver authorized delivery (RAD), authorizations, cancels, pend holds, promotions, and exemptions.

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
O	Sender's Reference Number Sender's reference number	:20C:	:SEME//	16x
O	Message Function Field that identifies the function of the message	:23G:		NEWM
O	Safekeeper Identifies account where financial instruments are maintained.	:97A:	:SAFE//	35x
M	End of Block - General Information	:16S:		GENL

Mandatory Sequence B - Request Details

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Request Details	:16R:		REQD
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction. RELA is also used with the text MULTIPLE to

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				indicate multiple reference numbers that are specified in the B1 subsequence. Multiple reference numbers are specified with a command scope of GLBL, LIST and ASTN.
M	Command Indicator A settlement command that is applied to transactions. For example, authorize, exempt, and pend are commands.	:22F:	:SETT/DTCY/	4x Command must be one of the following: AUTH - authorization, XMPT - exemption, UXMP - unexemption (Invalid with the SECU scope), CANC - cancel transaction (Valid only with the LIST scope and invalid with the CNSS transaction type), RCAN – RAD Receiver cancels (only valid for RAD receiver cancels, RAD deliverer cancels should use CANC), PENC - cancel pending transaction (Valid only with the LIST scope), PENH - pend hold transaction (Valid only with the LIST scope), PENB - pend hold with blockage (Valid only with the LIST scope), PENA - pend activate to release the pend hold or hold with blockage (Valid only with the LIST scope), MODE - change mode (Invalid with the LIST scope), PATH - partially authorize (Valid only with the SECU and LIST scopes), PXMP - partially exempt (Valid only with the SECU and LIST scopes), RLSD - release (Valid only with the LIST, ASTN or SECU scopes), PAUS - pause (Valid only with the GLBL scope), UNPS - unpause (Valid only with the GLBL scope), CPRI - promote transactions (Valid only with the LIST scope), UNAU - unauthorize (Invalid with the SECU scope), FREL - free release request (Valid only with the LIST scope), VREL - valued release request (Valid only with the LIST scope), FEDR - free release request to Federal Reserve Bank (Valid only with the LIST scope), FRAP - free release approval (Valid only with the LIST scope), VRAP - valued release approval (Valid only with the LIST scope), FEDA - release approval by Federal Reserve Bank (Valid only with the LIST scope), QIBA- Third Party Approval for a Security Holder tracked transaction (Only valid with a command scope of LIST), QIBD - Third Party Dis-Approval for a Security Holder tracked transaction (Only valid with a command scope of LIST), RAUT - receiver RAD authorize (Valid only with the LIST

M/O	Field Description	Tag	Qualifier(s)	Content Rules
				scope), RRVS – receiver reversal (Valid only with the LIST scope), FULL – Fully Fund Acronym (Valid only with the ACRM scope); PART – Partially Fund Acronym (Valid only with the ACRM scope); RTPY – Refusal to Pay Acronym (Valid only with the ACRM scope); TRTP – Temporary Refusal to Pay Acronym (Valid only with the ACRM scope); PNCL – Pend Cancel A Transaction in Staging Area (Valid only with the LIST scope)
M	Command Scope Indicator Defines the parameters of the settlement command that is applied to transactions. For example, scope could apply to transactions globally, in a list, or by asset class-transaction type.	:22F:	:PROC/DTCY/	4x Command scope must be one of the following: GLBL - global (Invalid with the RCAN, RRVS, CANC, RAUT, PENC, PENH, PENB and PENA commands and invalid with the CNSS transaction type), ASTN - by asset class/transaction type (Invalid with the CANC, PENC, PENH, PENB and PENA commands. LIST - list of transactions, SECU - by security (Valid only with the PATH, PXMP, RAUT, RCAN, RRVS and RLSD commands), ACTV or PASS - authorization profile status (Valid only with the MODE command). ACRM – Acronym Scope (Only valid for FULL, PART, RTPY, TRTP and PNCL)

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

Optional, Repetitive Subsequence A1 - Linkages (Reference)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
M	Reference ID A reference number carried throughout the life of a transaction. Could be assigned by a matching utility, the deliverer, and the IMS or ATP systems.	:20C:	:COMM// :PREV// :RELA// :TRRF//	16x COMM is used for the TID assigned to the transaction by the matching utility. TRRF is used with the TID assigned to the transaction by the deliverer. PREV is used with the TID ATP assigned to the transaction. RELA is used with the TID IMS assigned to the transaction.
M	End of Block - Linkages	:16S:		LINK

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

Optional Sequence C - Additional Information

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Additional Information	:16R:		ADDINFO
O	Classification Type Type of DTCC defined asset class	:12A:	:CLAS/DTCY/	4x4x The first 4 characters is a DTC defined asset class: ALLA - all asset classes MMIS - money market instruments EQTS - equities CRBD - corporate bonds MUNI - municipal bonds The last 4 characters is a valid transaction type: ALLT - all transaction types MITS - matched institutional trades NDOC - night deliver orders ACAT - ACATS transactions CNSS - CNS transactions RDRP - reintroduced drops BALO - balance orders from NSCC PETS - participant entered transactions LMIT - late affirmed institutional trades
O	Identification of the Financial Instrument ISIN (Country Code, CUSIP and Check Digit) /XX/ (Proprietary scheme for MMI Issuer Acronym)	:35B:	ISIN /XX/ACRM	The literal "ISIN" followed by a space followed by the 12 character ISIN. Example-ISIN US1234567891. Note-DTC does not accept Non U.S. ISIN Or The literal “/XX/” followed by literal scheme “ACRM” followed by the actual 4 character MMI Issuer Acronym. There is a space between the literal scheme “ACRM” and the actual 4 character MMI Issuer Acronym. Example: /XX/ACRM AAA*
O	Quantity of financial instrument to be settled UNIT (Quantity of expressed as units such as share quantity.) FAMT (Partial Funding Amount in USD for PART command)	:36B:	:SETT//UNIT :SETT//FAMT	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. Or FAMT/999999999999,99 At least 1 whole digit required. No more than 12 whole digits may be present. At most 2 fractional digits are allowed. A decimal comma is always required.

M/O	Field Description	Tag	Qualifier(s)	Content Rules
O	Loan Date Loan date for a pledge or pledge release transaction	:98A:	:EFDD//	yyyymmdd
O	Refusal to Pay Contact Contact Person Name and Phone Number	:95Q:	:MEOR//	4*35x Contact Name and phone number is only valid for RTPY or TRTP Commands. There is a carriage return and line feed between the Contact Name and Phone Number. The Phone Number can accept 10 numeric digits as shown in the example. Example: :MEOR//Mr. Smith 8885551212
O	Pledgor's DTCC Participant Number	:95R:	:MEOR//	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Pledgee's DTCC Participant Number	:95R:	:MERE//	00009999 0000 followed by 4 digits. All 4 digits are required.
M	End of Block - Additional Information	:16S:		ADDINFO

Optional Sequence C1 - Status

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Additional Information	:16R:		STAT
M	INSTRUCTION PROCESSING STATUS	:25D:	:IPRC//PACK :IPRC//CAND :IPRC//RRVS :IPRC//RTPY :IPRC//TRTP	CAND- Cancelled (used for cancel commands), PACK – Acknowledged, RRVS – Receiver Reversal, RTPY – Refusal to Pay Acronym, TRTP – Temporary Refusal to Pay Acronym

Optional Repetitive Subsequence C1a - Reason

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block – Reason	:16R:		REAS

M	Reason	:24B:	:CAND//NARR :PACK//NARR :RRVS//NARR :RTPY//NARR :TRTP//NARR	Narrative Reason
O	Reason Narrative	:70D:	:REAS//	Narrative Comments 2*13 to support proprietary comments length
M	End of Block Reason	:16S:		REAS

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

RELEASE NOTES

02/09/2023	Reformatted the document to current on brand template. Made small changes to reconcile the most recent document with the May 2011 version. These included noting three mandatory fields which had appeared optional in Mandatory Sequence B for Reference ID, Command Indicator, and Command Scope Indicator.
2/11/2016	Updated the Partial Funding Amount field in “Optional Sequence C - Additional Information” to allow a 12-digit dollar amount and 2-digit decimals.
12/18/2015	Added documentation for the DTC proprietary ISO header message. This is an alternative to the SWIFT ISO header message.
09/01/2015	Updates made to the MT530 Transaction Command message for the MMI Finality Through Optimization initiative. New command indicators were added: Full; PART; RTPY; TRTP; and PNCL. Acronym and Partial Funding Amount were added to the Additional Information sequence. Instruction processing statuses and reasons were also updated with new qualifiers.

FOR MORE INFORMATION

Email DTCC at:
DTCSupport@dtcc.com

or visit us on the web at:
http://www.dtcc.com/client-center