

Settlement Status (Long Version)

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

Version: 1.0

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

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

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	DTCC Tracking Number	:20C:	:SEME//	16x
	Message Function			
O	Field that identifies the function of the message	:23G:		INST
	Transaction Update Date/Time			
O	Date the transmission was updated	:98C:	:PREP//	yyyymmddhhmmss

Mandatory Subsequence A1 - Linkages (IMS TID)

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

Mandatory Subsequence A1 - Linkages (ID Control Number)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:		LINK
	ID Control Number			
O	Unique reference used to identify Institutional Delivery (ID) transactions processed by Omgeo.	:20C:	:COMM//	16x
M	End of Block - Linkages	:16S:		LINK

Mandatory Subsequence A1 - Linkages (Obligation Warehouse)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
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M	Start of Block - Linkages	:16R:	LINK
	Obligation Warehouse Control Number		16x Note- Mandatory for OW DO transaction. Format is 16 characters. The first character must be W and the remainder must be numeric. Format- WCCYYDDDDNNNNNNNN where W is a literal, CC-Century, YY-Year, DDD-Julian Day, NNNNNNNN-8 byte sequential number
O	Obligation Warehouse Control Number for OW DOs	:20C: :COMM//	
M	End of Block - Linkages	:16S:	LINK

Mandatory Subsequence A1 - Linkages (Deliverer Reference Number)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:	LINK	
	Deliverer's Reference Number			
O	Assigned by payee (deliverer) for audit trail	:20C: :TRRF//	16x	
M	End of Block - Linkages	:16S:	LINK	

Mandatory Subsequence A1 - Linkages (IMS TID of Reclaimed Transaction)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Linkages	:16R:	LINK	
	IMS TID of Reclaimed Transaction			
	Unique transaction reference number assigned by the Inventory Management System (IMS) and used to process a reclaim or DK (don t know) request.			
O		:20C: :PREV//	16x	
M	End of Block - Linkages	:16S:	LINK	

Mandatory Subsequence A2 - Status

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Status	:16R:	STAT	
	Status Code			4x Valid Status Codes: AUTH - Authorized, CANA - ATP Cancelled, CANC - IMS Cancelled, MAKD - Made, NAL1 - CNS Level 1 Received, NAL2 - CNS Level 2 Received, PDRI - IMS Permanently Dropped, PDRP - Dropped Permanent,
O	The IMS or ATP states assigned as the transaction is processed through IMS and ATP.	:25D: :SETT/DTCY//		

Pre-Exempted, RATP - PDC Reduction Processed, RAUT - RAD Authorized, RDPR - ATP Dropped Reintroduced, RGRN - Recycling Green, RJCF - IMS Rejected to File, RJCT - ATP Rejected, RJCI - IMS Rejected, RLSD - Released, RSUB - Submitted to RAD, SUBA - Submitted to ATP, UNPR - Unprocessed, XMPT - Exempted, XPER - Recycling Express , RXMP - Receiver RAD exempt

Optional Subsequence A2a - Reason

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Reason	:16R:		REAS
O	Reject Code - Field Code Reject code	:24B:	:REJT/DTCY/	4x
O	Reject Code - Error Message Reason for the reject	:70D:	:REAS//	35x crlf 35x crlf 35x crlf 35x crlf 35x crlf 35x The maximum length DTC will accept is 210, 6 lines of 35 characters. Each line should be separated by a CRLF (carriage return - line feed).
M	End of Block - Reason	:16S:		REAS

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

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

Optional Sequence B - Settlement Transaction Details

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Transaction Details	:16R:		SETTRAN
O	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
O	Quantity Quantity of financial instrument to be settled expressed as units such as share quantity	:36B:	:SETT//	UNIT/9999999999, At least 1 whole digit is required. No more than 9 may be present. Fractions are not

			always required.
			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.
	Settlement Amount		
O	Dollar Amount that was settled with regards to this transaction.	:19A: :SETT//	
	Safekeeper		
O	Identifies account where financial instruments are maintained.	:97A: :SAFE//	35x
	Reason Code		
	The reason code for the transaction. This required field must be filled with a 2-character alpha-numeric reason code defined by DTC. The validity of a reason code is partly dependent upon the time of transmission.		
O		:22F: :SETR/DTCYREAS/	4x 0 followed by 3 digit DTCC reason code.
	Receiver/Deliverer Indicator		
O		:22H: :REDE//	DELI or RECE Valid Values: DELI - indicates that you are the deliverer or RECE - indicates that you are the receiver
	Payment Indicator		
O	Indicates whether the underlying securities are free or valued	:22H: :PAYM//	APMT or FREE Valid values: APMT - indicates a valued transaction or FREE - indicates a free transaction
	Internal Source Code		
O	Identifies the input media for the transaction	:22F: :STCO/DTCYISRC	4x
	Transaction Type		
O	IMS transaction type	:22F: :STCO/DTCYTXNT/	4x
	Activity Code		
O	A code identifying a transaction.	:22F: :STCO/DTCYACTV	4x
	3rd Party Status Indicator		
O	Indicator used for the Third Party approvals status.	:22F: :STCO/DTCY/	TRDP or TRDA or TRDD The IMS state for Third Party approvals. TRDP - Pending Approval, TRDA - Approved, TRDD - Disapproved.
	CNS Level Indicator		
	Indicates how CNS short (levels 1 and 2) and long (level 4) shares should be processed. I.e. Short shares can be exempted and long shares anticipated.		
O		:22F: :SETS/DTCY/	LVL1, LVL2, LVL3, LVL4 or LVLL
	Actual Settlement Date		
O	Date at which the transaction was actually settled on.	:98A: :EXSE//	yyyymmdd
	Settlement Date		
O	Date on which the transaction should be settled.	:98A: :SETT//	yyyymmdd

The contract date for an security payment order. The delivery date is the contract date and is required for reason codes.

Narrative - DTC DO Comments
 O Provides additional settlement processing information :70E: :SPRO//

35x crlf 35x crlf 35x crlf 35x crlf
 35x crlf 35x crlf 35x crlf 35x crlf
 35x crlf 35x
 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).

Optional Subsequence B1 - Settlement Parties (Deliverer)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties Deliverer	:16R:		SETPRTY
O	Participant that delivers the security; for a payment order the payee; for a collateral pledge the pledgor.	:95R:	:DEAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Deliverer's Intermediary 1 Deliverer's Intermediary 1	:95Q:	DEI1/	35x max 4 lines of 35 bytes
O	Deliverer's Intermediary 2 Deliverer's Intermediary 2	:95R:	DEI2/OCCX	34x max 34 bytes
O	Deliverer's Account Number Deliverer, payee, or pledgor account number. Could be DTCC Participant number or the deliverer's internal account number.	:97A:	:SAFE//	35x
M	End of Block - Settlement Parties	:16S:		SETPRTY

Optional Subsequence B1 - Settlement Parties (Receiver)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties Receiver	:16R:		SETPRTY
O	Participant that receives the security; for a payment order, the payor; for a collateral pledge the pledgee.	:95R:	:REAG/DTCYPART/	00009999 0000 followed by 4 digits. All 4 digits are required.
O	Receiver's Intermediary 1 Receiver's Intermediary 1	:95Q:	REI1/	35x max 4 lines of 35 bytes
O	Receiver's Intermediary 2 Receiver's Intermediary 2	:95R:	REI2/OCCX	34x max 34 bytes
O	Receiver's Account Number Receiver, payor, or pledgee	:97A:	:SAFE//	35x

account number. Could be DTCC Participant number or the receiver's internal account number.

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

Optional Subsequence B1 - Settlement Parties (Place of Settlement)

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

Optional Subsequence B1 - Settlement Parties (Deliverer - Intermediary)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
O	Deliverer's Intermediary Depository Third Party field	:95R:	:DEI1/DTCYPART	34x
M	End of Block - Settlement Parties	:16S:		SETPRTY

Optional Subsequence B1 - Settlement Parties (Receiver - Intermediary)

M/O	Field Description	Tag	Qualifier(s)	Content Rules
M	Start of Block - Settlement Parties	:16R:		SETPRTY
O	Receiver's Intermediary Depository Third Party field	:95R:	:REI1/DTCYPART	34x
M	End of Block - Settlement Parties	:16S:		SETPRTY

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