

PRODUCT RELEASE INFORMATION: UI 4.0 RELEASE 10

DECEMBER 10, 2019

This document describes new features in Release 10 of the CTM™ User Interface 4.0 (UI).

Amend Trades

Starting in this release, investment managers and broker/dealers can amend blocks and allocations.

The new feature gives you the ability to amend your *Not Match Agreed* and *Mismatched* trade components. You can only amend field values on your side of the trade; not the counterparty's field values. The new amend feature is only available to users with the "Amend Central Trade Management" role and is located in the main grid view of trade exceptions and Trade Side Details views, shown in [Figure 1](#).

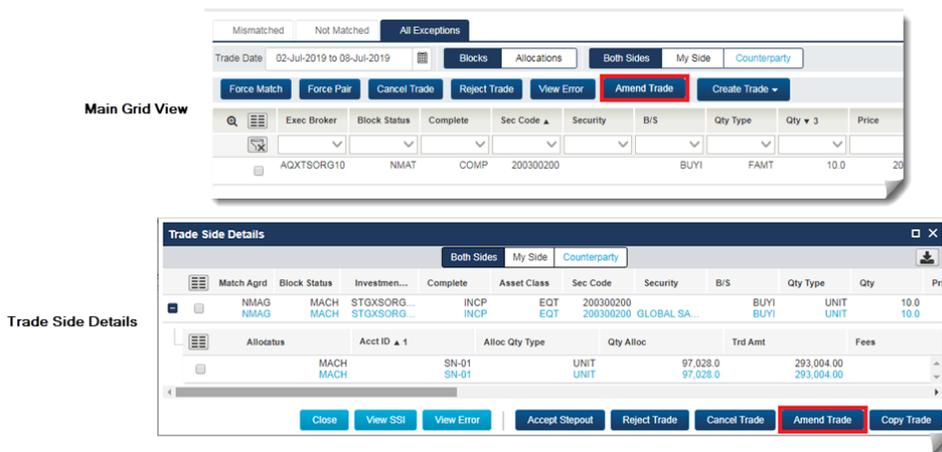


Figure 1 New Amend Trade Button in Main Grid View and Trade Side Details

Amend a Block

Before you can View amend a block, the trade side must be *Not Match Agreed*. Also, note the following:

- A *Not Matched* block only shows your side of the trade in the Trade Details View.
- A *Mismatched* block shows your side of the trade and your counterparty's side of the trade. Any differences appear with a pink background.

To amend a block:

1. Select the block that you want to amend from the main grid view of trade exceptions or the Trade Side Details view.
2. Click **Amend Trade**.

The Amend Block dialog box appears. Below is an investment manager's *Mismatched* block in which the counterparty has a **Settlement Date** value of 10-Sep-2019 and the investment manager's **Settlement Date** value is 11-Sep-2019. The UI does not reflect the investment manager's tolerance level for this field or any field, but since the **Settlement Date** fields do not match, it highlights the difference with a pink background.

The screenshot shows the 'Amend Block : Equity' dialog box. It has two tabs: 'My Side' and 'Counterparty Side'. Under 'Primary Info', there are fields for 'Financial Instrument' (OPTS | Options Shares), 'Instructing Party' (STGXSOR5353 | STOG0303BIC | BIC), 'Buy/Sell' (Buy/Sell radio buttons), 'Trade Date' (09-Sep-2019), 'Settlement Date' (11-Sep-2019), and 'Master Reference' (ETL_MACH_TC01_03). The 'Settlement Date' field is highlighted in pink. The 'Counterparty Side' has similar fields, with 'Settlement Date' (10-Sep-2019) also highlighted in pink.

Figure 2 Amend a Mismatched Block—Before

3. Assuming the **Settlement Date** field must match exactly with your counterparty's value and 10-Sep-2019 is an acceptable date, amend the field value (and any other highlighted *Mismatched* fields) that you want to enter in place of the existing value. Note that when amending a *Mismatched* block, the mismatched field or fields are highlighted until you submit the amend.
4. Click **Amend**.

Upon a successful block amend, CTM generates a message such as the example in Figure 3 in the lower right section of your screen.

Figure 3 Successful Block Amend Message

If you re-open the amended block, you can see that the **Settlement Date** values are the same and no longer have the pink background.

The screenshot shows the 'Amend Block : Equity' dialog box after the amendment. The 'Settlement Date' field is now 10-Sep-2019 and is no longer highlighted in pink. The 'Counterparty Side' 'Settlement Date' remains 10-Sep-2019.

Figure 4 Amend a Mismatched Block—After

Amendable Block Fields

The majority of block fields in the Amend Block dialog box are eligible for amending. Where fields are not eligible, they are view-only and grayed out.

Note

CTM does not allow **Trade Currency** to be amended, regardless of the interface from which the amend is submitted.

Investment Managers and Broker/Dealers

Table 1 lists the debt and equity block fields that are amendable by investment managers and broker/dealers.

Table 1 Amendable Block Fields

Primary Info		
Financial Instrument	Buy/Sell	SettlementDate
Executing Broker	TradeDate	MaturityDate
Security Identifier		
Security Code	Numbering Agency/Country Code	Security Description
Quantity and Price		
Quantity	Price Code	Total Accrued Interest
Quantity Type	Price Type	Number of Days Accrued
Price	Total Trade Amount	
Commissions		
Amount	Basis	Type
Charges/Taxes/Fees		
Amount	Total Net Cash Ammount	Settlement Currency
Type	Total Settlement Amount	
Additional Block Info		
Place of Trade Code	Yield Type	Trade Conditions
Place of Trade Narrative	Dated Date	Transaction Indicator
Yield Amount	Party Capacity	
Equity Options		
Option Type	Option Security ID	Option Delivery Method
Option Expiration Date	Option Exchange	Option Strike Price
Option Premium Amount		

Broker/Dealers

Table 2 lists the debt and equity block fields that are amendable **only** by broker/dealers.

Table 2 Amendable Block Fields By Brokers Only

Settlement Source: ALERT		
ALERT Country Code	ALERT Method Type	ALERT Security Type
ALERT Settle Model Name		
Settlement Source: Manual		
PSET BIC	ID3	A/C# @ Local Agent
PSET Country	Agent ID	A/C# @ Global Custodian
ID2	Inst/Broker BIC	
Settlement Source: AKAS		
ALERT Settle Model Name		

Amend an Allocation

Before you can amend an allocation, the trade side must be *Not Match Agreed*. Similar to a block amend, if the allocation is *Not Matched*, then you can only see your values. If it is *Mismatched*, the UI displays your values and your counterparty's values.

To amend an allocation:

1. Select the allocation that you want to amend from the main grid view of trade exceptions or the Trade Side Details view.
2. Click **Amend Trade**. The Amend Allocation dialog box appears, as shown below for the *Not Matched* allocation below. Note that if you want to amend a *Mismatched* allocation, follow the same procedure as that for a **block amend**.

Amend Allocation - Debt					
Block Info - My Side					
Instructing Party	MOBDACIM800	Trade Date	21-Oct-2019	Total Trade Amt	494,391,393.00 USD
Security	456200101_CC401_CUSI	Settlement Date	23-Oct-2019	Total Accrued Int	-
Security Description	1Executor/Description	Quantity	400.457 FAMT	Total Comm	88,765,645,555,456.23 USD
Buy/Sell	SELL	Price	12,345,901,234.21 USD	Total Fees	887,659,455.00 USD
Sec Type	CORP	Total Settle Amt	749,055.00 USD	Total Net Cash Amt	-88,766,038,830,558.23 USD
<div style="display: flex; justify-content: space-around;"> My Side Counterparty Side </div>					
Primary Info					
Account ID *	1234567890123456789012345670AID11				
BIA	123456789012345678901234567890ED1				
Client Allocation Reference	EBDBTHIDDEN_NMAT				
Quantity & Price					
Quantity Allocated *	5,000.0				
Trade Amount *	749,111.00				
Accrued Interest					
Close Amend					

In this example of an executing broker's allocation, the fields in the blue Block Info - My Side area are all view-only. In the lower gray area, all of the fields amendable except one: *Client Allocation Reference*.

3. Amend the field or fields that you want to change.
4. Click **Amend**.

Upon a successful allocation amend, CTM generates a message such as the example in [Figure 5](#) in the lower right section of your screen.



Figure 5 Successful Allocation Amend Message

Amendable Allocation Fields

The majority of allocation fields in the Amend Allocation dialog box are eligible for amending. Where fields are not eligible, they are view-only and grayed out. [Table 3](#) lists the debt and equity allocation fields that are amendable by both parties except where indicated.

Table 3 Amendable Allocation Fields

UI Field Name		
Primary Info		
BIA	Account ID	Account Name
Quantity & Price		
Quantity Allocated	Trade Commission Amount	Net Cash Amount
Trade Amount	Trade Commission Basis	Settlement Amount
Accrued Interest	Trade Commission Type	Settlement Currency

Table 3 Amendable Allocation Fields (continued)

UI Field Name		
Additional Allocation Info		
Broker Custody Indicator	Settlement Conditions	Allocation Additional Text
Settlement Source: ALERT		
ALERT Country Code	ALERT Method Type	ALERT Security Type
ALERT Settle Model Name *		
Settlement Source: Manual		
PSET BIC	ID3	A/C# @ Local Agent
PSET Country	Agent ID	A/C# @ Global Custodian
ID2	Inst/Broker BIC	A/C# @ Depository
Settlement Source: AKAS		
ALERT Settle Model Name *		
Disclosure Info		
Broker Special Instructions *		

* Executing broker only

For Clients Using Dual Standing Settlement Instructions (SSIs)

Dual SSI enrichment is the ability for organizations to provide not only their own SSIs, but their counterparty SSIs. If a trade is amended via the UI and the organization is using dual SSI enrichment, then the dual SSI information is removed from the trade.

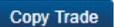
If your organization uses dual SSI enrichment, DTCC recommends that you continue to amend trades using the legacy CTM trade blotter (3.0). This issue will be resolved in the next release of the CTM UI.

Copy Trades

This release includes a new feature that allows investment managers and broker/dealers to copy the block trade information from their side or their counterparty's alleged block to create a new trade.

The new  button is only visible to users with the optional "Manual Entry" role. The button is available in the following views:

- All main grid view of trade exceptions: Mismatched, Not Matched, and All Exceptions
- Block views
- Trade Side Details

[Figure 6](#) shows where you can find the  button in the main grid view and Trade Side Details.

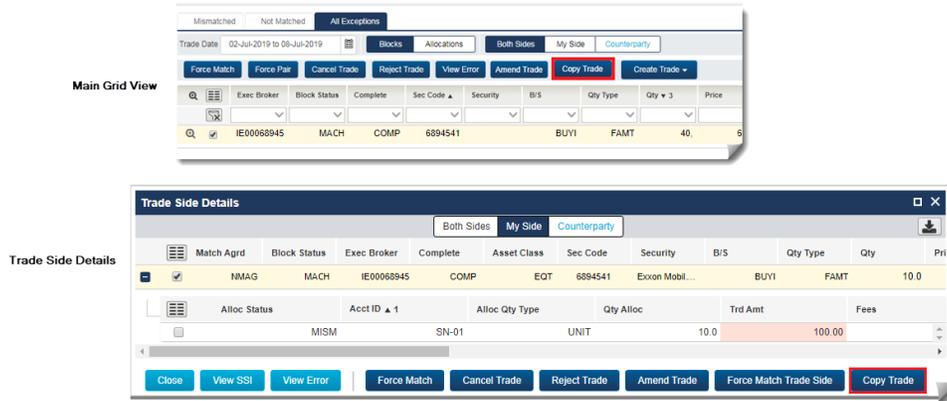


Figure 6 New Copy Button in Main Grid View and Trade Side Details

Copying a Block

If you are viewing a trade for Both Sides or My Side view, the Copy Trade function copies the submitting organization's block but not the counterparty block. To copy a counterparty block, your trade must be in the Counterparty view.

To copy a block:

1. Select a block that you want to copy from one of the block views in the main grid of trade exceptions or Trade Side Details.
2. Click **Copy Trade**. The Copy Block dialog box appears with the copied fields pre-populated as shown in the figure below.

The image shows a 'Copy Block : Equity' dialog box. It has a title bar with a close button. The dialog is divided into three main sections:

- Primary Info:** Contains dropdowns for 'Financial Instrument' (OPTS | Options Shares), 'Executing Broker' (AQXRSORG11 | ABFXSB171XX | BIC), and radio buttons for 'Buy/Sell' (Buy selected). It also has date pickers for 'Trade Date' (13-Oct-2019), 'Settlement Date' (16-Oct-2019), and 'Maturity Date' (DD-Mmm-YYYY). A text field for 'Master Reference' is present.
- Security Identifier:** A section with a dropdown arrow.
- Quantity & Price:** Contains a text field for 'by Code' (200300200), a dropdown for 'Numbering Agency/Country Code' (Cusip Number (USA and CA) | CUSI), and a search field for 'Security Description' (GLOBAL SANTA FE CORP COMMON).

 At the bottom right, there are 'Close' and 'Submit' buttons. The 'Submit' button is highlighted in red.

3. You can amend any of the pre-populated fields or enter new information in the empty fields.
4. Click **Submit** to create the new trade.

Support for a New Settlement Source: AKAS

ALERT[®] Key Auto Select (AKAS) functionality allows for enrichment of CTM trades with ALERT Standing Settlement Instructions (SSIs) without the need for users to populate the following ALERT keys:

- ALERT Country Code
- ALERT Method Type

- **ALERT Security Type**

AKAS uses trade information to derive country and security type for a transaction to determine the default depository.

In this release, the new **AKAS** field is available in manual entry or when amending a trade for both investment managers and broker/dealers in the Settlement Source: AKAS category (Figure 7).

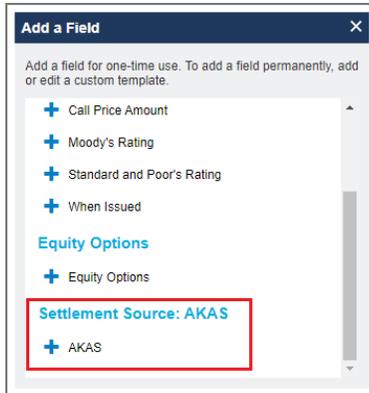


Figure 7 New AKAS Field

Executing Broker

After clicking **AKAS** from Add a Field, the **ALERT Settlement Model Name** field appears on the executing broker's Create a Block or Create an Allocation template, shown in Figure 8.

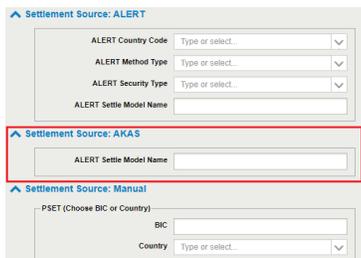


Figure 8 Executing Broker's Block/Allocation ALERT Settle Model Name

Investment Manager

After clicking **AKAS** from Add a Field, the **AKAS** field appears on the investment manager's Create an Allocation template, shown in Figure 9.

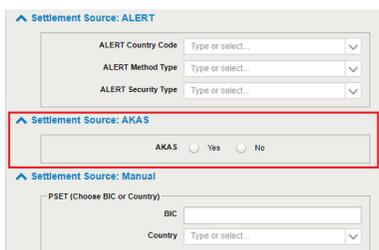
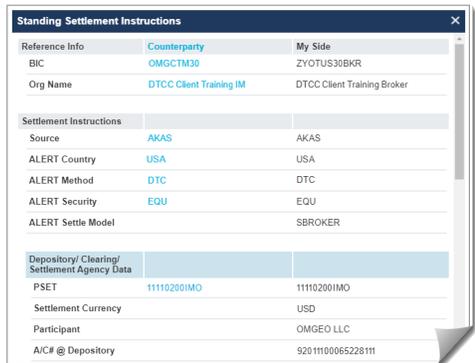


Figure 9 Investment Manager's Block/Allocation Settlement Source

View AKAS Settlement Instructions

To see the source of the SSIs, open the Trade Details view for a trade, select an allocation, and click [View SSI](#) (Figure 10).



Reference Info	Counterparty	My Side
BIC	OMGCTM30	ZYOTUS30BKR
Org Name	DTCC Client Training IM	DTCC Client Training Broker
Settlement Instructions		
Source	AKAS	AKAS
ALERT Country	USA	USA
ALERT Method	DTC	DTC
ALERT Security	EQU	EQU
ALERT Settle Model		SBROKER
Depository/Clearing/Settlement Agency Data		
PSET	11110200IMO	11110200IMO
Settlement Currency		USD
Participant		OMGEO LLC
A/C# @ Depository		92011100065228111

Figure 10 View AKAS Settlement Instructions

How to Take Advantage of AKAS

To learn more about how AKAS works, see the [ALERT Key Auto Select \(AKAS\) Implementation Guide](#), which requires registration.

Issues Addressed in This Release

The following table describes some of the issues addressed in this release.

Area	Resolved Issue
USDA trades	For USDA trades, the following fields are now visible to the investment manager or the broker/dealer viewing the investment manager's data: <ul style="list-style-type: none"> Settlement Mode Eligibility Status Affirm Status USDI Notification Status
CSV field exports	The UI now exports to the CSV file the complete values (not truncated) for the following fields: <ul style="list-style-type: none"> BlockAdditionalText AllocAdditionalText
Allocations Sent to Trade Match	The View Error button is now enabled in the Trade Side Details view for the Match Agreed View so that investment managers can see any FATL errors that might occur due to allocations failed at Trade Match.

Related Documents and Training

For related documents and training in the DTCC Learning Center, go to [Institutional Trade Processing → CTM](#).

Questions?

The DTCC Client Center provides general assistance and technical help. Visit www.dtcc.com/client-center to:

- Enter a service request or check the status of an existing service request
- Search the knowledge base
- Obtain contact information

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