

DTCC

Securing Today. Shaping Tomorrow.®

OASYS™

INVESTMENT MANAGER USER GUIDE

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PREFACE

OASYS is domestic trade allocation and acceptance service for the U.S. OASYS automatically communicates trade and allocation details between investment managers, broker/dealers, and custodian banks.

This user guide describes how to:

- Connect to the OASYS host
- Enter equity and fixed income trades
- Enter stepout information for equity and fixed income trades
- Modify the OASYS tables
- Backup and restore the OASYS tables in the database (for example, Accounts and Equity Broker)
- Print trade reports
- Configure schedules to automatically import or export trades
- Use the OASYS-TradeMatch Service

Audience

This user guide is intended for investment managers who use OASYS to process allocations for equity and fixed income trades. It is assumed that you have a basic understanding of electronic trade and transaction processing concepts.

Changes in This Version of the Document

This version of the document includes changes to conform with current DTCC branding guidelines.

Related Documents and Training

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

Questions?

The DTCC Contact Center (CCC) 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 our knowledge base
- Obtain contact information

1. GETTING STARTED

Introduction

This chapter describes how to start the workstation, work on the Trade Summary screen, and view a trade reference number.

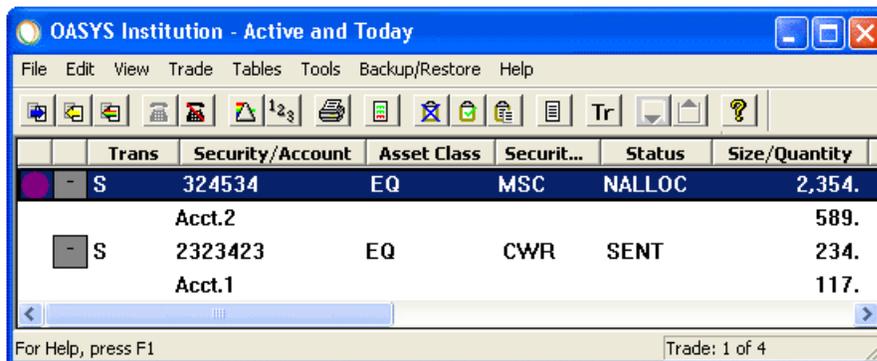
Starting the Workstation

An OASYS host connection to the primary workstation must be in working order to run the software. For information on setting up the connection, see the *Installation Guide*.

To start the workstation:

1. Do one of the following:
 - Double-click the OASYS icon  on your desktop.
 - From **Start** on the Windows taskbar, select All Programs, and then select Omgeo OASYS 7.0.

The Trade Summary screen appears. [Figure 1.1](#) shows an example of the Trade Summary screen with four pre-loaded trades (the first two show allocation listings).



Trans	Security/Account	Asset Class	Securit...	Status	Size/Quantity
S	324534	EQ	MSC	NALLOC	2,354.
	Acct.2				589.
S	2323423	EQ	CWR	SENT	234.
	Acct.1				117.

Figure 1.1 OASYS Trade Summary Screen

Note Depending on your step in the setup process, there can be trades loaded in the Trade Summary screen. See the *Integration Guide* for more information about importing/exporting trades and trade models.

2. Click **Connect**  to connect to the DTCC host and download the latest OASYS tables. The tables are fully described in [About OASYS Tables](#).

Working in the Trade Summary Screen

The Trade Summary screen displays information about equity and fixed income trades. From this screen, you can access all OASYS functions required to process trades.

It includes the following components:

- The title bar contains the name of the active filter.
- The menu bar and the toolbar (top of the screen) provide access to all the OASYS screens and functions used to process trades.
- The bar at bottom of the screen provides status information. To help you quickly identify a trade status, select a color for each status.
- The display area shows both equity and fixed income block trades and their allocations. When you expand a trade, its allocations appear underneath the associated block. The data fields include:
 - **Status** indicators
 - **Expand/Collapse** button
 - **Block Details**
 - **Status Values**
 - **Number of Allocations**
 - **Trade Date and Time**
 - **Reference #**

Table 1.1 provides a description of the **Trade Summary** screen fields.

Table 1.1 Trade Summary Screen Fields

Field Name	Description
Status Indicators	
Purple or Green Dot	A dot indicating that messages are ready to be sent to the OASYS host. <ul style="list-style-type: none"> • Purple indicates that the trade is in a transmittable state but you can still edit it. • Green indicates that the trade is in a transmittable state and has already been queued for transmission. You can view, but not edit, the trade.
OASYS-TradeMatch	
Yellow Dot	(OASYS-TradeMatch) Indicates that a trade was successfully transmitted to the TradeMatch system. It appears after the Green dot displays.
Green Up Arrow (solid)	(OASYS-TradeMatch) Indicates that a trade successfully passed the TradeMatch criteria and was added to its system for comparison. It does not mean that the trade is successfully matched.
Green Up Arrow (hollow)	(OASYS-TradeMatch) Indicates that a trade successfully passed the TradeMatch criteria. but it contains soft errors. A soft error indicates that data associated with the TradeHub™ custodian allocation feature is missing and the allocation is not forwarded to the custodian. However, this data is not critical to the processing of block trades or allocation details. <ul style="list-style-type: none"> • Example 1: The institution's custodian is not a TradeHub subscriber and therefore, the information cannot be forwarded to custodian. • Example 2: The Agent ID and AIA# are missing in LERT.
Red Down Arrow	(OASYS-TradeMatch) Indicates that a trade contains a hard error and is, therefore, invalid. TradeMatch cannot process the entire block trade nor match the allocation to confirm it. You can view the error in the TradeMatch Errors screen. <ul style="list-style-type: none"> • Example 1 (block): The ticker is invalid and the entire trade did not process. • Example 2 (allocation): The Inst ID field was not found for the allocation in ALERT.
Expand/Collapse Button	
+ or - button	Allows display of trade data to be expanded from block to block/allocations (+) and collapsed back to block only (-). You have the option of selecting a color for the button to indicate step-outs. (OASYS-TradeMatch) When you expand a trade to view the allocations, the matching status displays on each allocation processed in TradeMatch.
Trade Details	

Table 1.1 Trade Summary Screen Fields (continued)

Field Name	Description
Trans	Bought/Sold Indicator (B/S), an abbreviation of the transaction.
Security/Account	<ul style="list-style-type: none"> For a block trade, the name of the security. For an allocation, the account name.
Asset Class	Identifies whether the trade is for an equity (<i>EQ</i>) or fixed income (<i>FI</i>) security type.
Security Type	Identifies the security type: <ul style="list-style-type: none"> EQ (Equity) FI (Fixed Income)
Size/Quantity	The quantity of the financial instrument.
Price	Transaction price per unit of the financial instrument.
Comm	Commission (special concession).
Counterparty/BOC	<ul style="list-style-type: none"> If a block, Broker Short Name from the broker table is displayed. If an allocation, Broker of Credit Name is displayed.
Status Values	
Status	<p>The status of the trade or allocation. The trade values include:</p> <ul style="list-style-type: none"> ACCRCVD—institution received an ACCEPT from the broker. Final status of the trade. ALLOC—trade has been fully allocated. CANCEL—you have canceled the trade. CNCLD—broker has received the canceled trade. DUPL—trade is a copy of an earlier trade. INCMPL—trade is missing required information. NALLOC—trade is entered on your workstation; the allocations are either less than or greater than 100%, or the price was not specified. RCVD—broker workstation has received the trade. READY—trade is ready for transmission to OASYS. REJECT—broker has rejected the trade. SENT—trade has been sent to the OASYS host. When you expand the trade in OASYS-TradeMatch, the matching status displays on each allocation processed in TradeMatch.
Number of Allocations	
# Alloc	Displays the total number of allocations for the block.
Trade Date and Time	
Trade Date	The security's trade date.
Time	The time the security was traded.
Trade Reference Number	
Reference #	OASYS trade reference number assigned by the workstation after you enter a trade manually or through the Import function. See Viewing a Trade Reference Number in the next section of this chapter for more information.

Reviewing the Toolbar

The icons on the Trade Summary screen toolbar are described in [Figure 1.2](#).

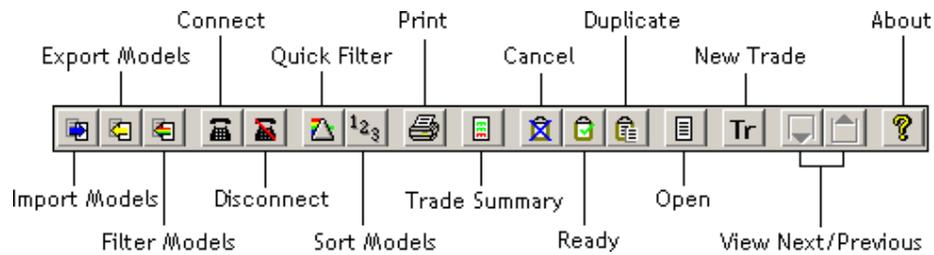


Figure 1.2 OASYS Trade Summary Screen Toolbar

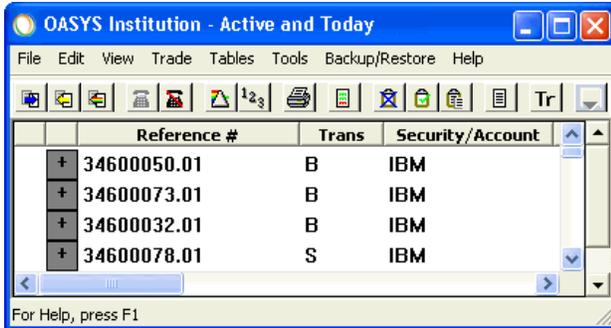
[Table 1.2](#) describes the toolbar icon functions.

Table 1.2 Toolbar Icon Functions

Icon	Click to...
	Import trade models.
	Export trade models.
	Filter trade models for display.
	Connect to the workstation to the OASYS host.
	Disconnect the workstation from the OASYS host.
	Filter trades for display.
	Sort trade models.
	Print selected trades.
	Display the Trade Summary screen.
	Cancel a trade.
	Transition a trade status to <i>READY</i> .
	Duplicate a trade.
	Open a selected trade.
	Create a trade.
	View the previous or next trade in the list.
	View the OASYS User ID, System ID, Host ID, Data Source, and Memory Available.

Viewing a Trade Reference Number

The OASYS workstation assigns each trade a unique eleven-digit reference number, including the decimal. The number appears in the Reference # column of the Trade Summary screen. See [Figure 1.3](#) for an example:



The screenshot shows a window titled "OASYS Institution - Active and Today" with a menu bar (File, Edit, View, Trade, Tables, Tools, Backup/Restore, Help) and a toolbar. Below the toolbar is a table with the following data:

	Reference #	Trans	Security/Account
+	34600050.01	B	IBM
+	34600073.01	B	IBM
+	34600032.01	B	IBM
+	34600078.01	S	IBM

At the bottom of the window, it says "For Help, press F1".

Figure 1.3 Trade Reference Number

The number breaks down as follows:

- The first three characters are the Julian date, which corresponds to the sequential day of the year the trade is submitted.
- The next five characters are the trade sequence number, which is the sequential order number OASYS assigns to the trade on that date.

The last two characters, set off by a decimal point, represent the trade version number, indicating the number of times the trade has been amended.

2. SETTING OASYS PROPERTIES

Introduction

This chapter describes how to set OASYS system and user properties.

About OASYS Workstation Properties

You can display workstation setup properties on the OASYS Workstation Setup and Advanced Workstation Setup screens. Some options are set at installation and cannot be modified after installation. Other options are read-only, unless you are the OASYS administrator.

OASYS Administrator Settings

DTCC sets administrator settings before installation. Only an administrator can change these settings with help from the DTCC Client Center:

- Workstation type
- GMT offset
- Site ID, host ID/password
- Trade and settle date
- User ID and password
- Database retention

OASYS User Settings

You can change any of the following settings:

- Security type default for new trades. For example, if you only handle equity trades, you can set EQU as the default.
- OASYS-TradeMatch options:
 - Default settlement location
 - Default submitting institution
 - Pre-notification to custodian option

OASYS Workstation and Advanced Workstation Screens

In the Trade Summary screen, click **Workstation Setup** on the **Tools** menu to open the OASYS Workstation Setup screen (Figure 2.1). Using this screen, configure the workstation, if necessary.

Figure 2.1 OASYS Workstation Setup Screen

Table 2.1 describes the OASYS Workstation Setup screen fields.

Table 2.1 OASYS Workstation Setup Screen Fields

Field	Description
System Setup	
Institution/Broker	Identification of your type of OASYS workstation.
Site ID/Acronym	Your ID/acronym on the OASYS host. Typically your acronym, which you can see on your Broker Table.
Host ID	ID your workstation uses to connect to the OASYS host.
Host Password	Password your workstation uses to connect to the OASYS host.
Options	
GMT Offset	Difference between local time and Greenwich Mean Time. Up to 11 hours, plus or minus. This setting reflects your local time zone. For example, EST is a five hour difference (-5), and EDT is a six hour difference (-6).
Trade Date Range (Business Days)	Directs your workstation to refuse trades for import or manual update which are more than x business days old.
Settle Date Offset (Business Days)	Number of business days added to the trade date to calculate the settlement date if your counterparty has not provided a specific settlement date.
Database Retention (Calendar Days)	Number of calendar days that trades are kept in the database before your workstation purges them.
Security Type	Type of equity or fixed income financial instrument such as SHP (preferred shares) and MBS (mortgage-backed securities). You can set the default on the OASYS Workstation Setup screen.
Settlement Location	(OASYS-TradeMatch) On the allocation, identifies a valid settlement location. Once you select a default settlement location, it is also copied to the allocations.
Submitting Institution	(OASYS-TradeMatch) On the trade block, the TradeMatch ID of the submitting institution.
Pre-Notify Custodian	(For OASYS-TradeMatch clients) On the trade block, indicates that the trade is sent to a custodian.
Communication	

Table 2.1 OASYS Workstation Setup Screen Fields (continued)

Field	Description
Dial-in Active	Check box indicates whether your workstation can dial in to host.
Receive Timeout	Length of time in seconds that your workstation waits for messages from the OASYS host before assuming a line failure.
Default	Click to return to the original installation settings.
Advanced button	Displays the Advanced Workstation Setup screen.
User Setup	
User ID	Your ID to log in to your OASYS workstation.
User Password	Asterisks representing your password.

Advanced Workstation Setup Screen

Click **Advanced** on the right side of the OASYS Workstation Setup screen to open the Advanced Workstation Setup Screen (Figure 2.2).

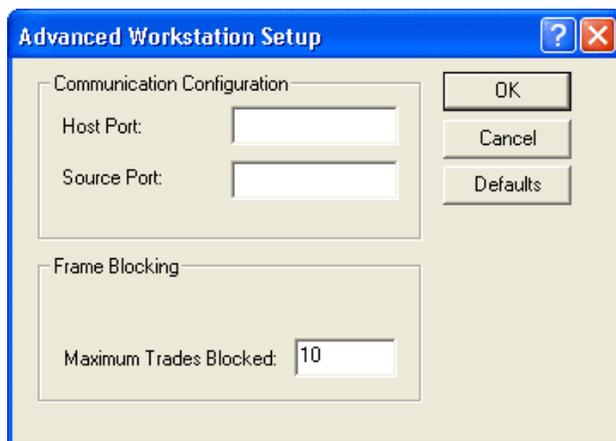
**Figure 2.2 Advanced Workstation Setup Screen**

Table 2.2 describes the screen fields.

Table 2.2 Advanced Workstation Setup Screen Fields

Field	Description
Communication Configuration	
Host Port	Communication port on the OASYS host.
Source Port	Communication port on you local workstation. The default value is zero (0), which means OASYS can use any workstation port. We recommend that you use the default (0), to avoid conflicts with other applications.
Frame Blocking	
Maximum Trades Blocked	Maximum number of trades to send at one time to the OASYS host and receive from the host. The default is 10.

Configuring the Connection to the Host

The **Connection** option on the **Tools** menu opens the Connection Configuration screen, where you can:

- View, select, and configure a network connection.
- View the host address for your connection.

- Set the amount of idle time allowed before the workstation disconnects.
- Set how many times OASYS tries connecting to the host using one phone number before it tries the next number.
- View your workstation's connection statistics (login time, total successful sessions, total failed attempts to connect) on the Connection Statistics screen.

To configure the OASYS host:

1. Select **Connection** on the **Tools** menu in the Trade Summary screen.
The Connection Configuration screen appears (Figure 2.3).

Figure 2.3 Connection Configuration

Note This option overrides the scheduled communication configurations. You can view the status of the communication by double-clicking the OFFLINE/ONLINE status bar.

2. Accept or modify the defaults in the **Hangup Delay** and **Max Retries** fields.
3. In the Network Connections section, select the **Active** check box.
4. Select the connection method from one of the **Network Connection** drop-down list items, depending on your system configuration.
5. Click **Configure** if available. Local Area Network and F5 SSL VPN connections are standard DTCC connections and do not require additional configuration.
6. Type your user name and password in the **User** and **Password** fields.
7. Type the OASYS host in the **Host Address** field.
8. Click **OK**.

Table 2.3 describes the screen fields.

Table 2.3 Connection Configuration Screen Fields

Field	Description
Connection Configuration Screen	
Statistics button	Click to display the Connection Statistics screen and view the information about your workstation's connections to the OASYS host.
Connection	
Hangup Delay	Idle time allowed before the connection to the host is automatically terminated. Maximum: 9 minutes, 59 seconds.

Table 2.3 Connection Configuration Screen Fields (continued)

Field	Description
Max Retries	Number of times to try to connect to the OASYS host if a connection fails. OASYS tries each connection once and then, if it fails, moves to the next connection.
Network Connection	
Active check box	Click to select a network connection for use. You can activate up to five connections.
Network Connection	Name of the network connection.
User	Name used to identify the network connection user.
Password	User password.
Host Address	OASYS host address, supplied by DTCC.
Configure	(Advanced) Click to open the configuration property screen for the connection. Use only to set up a connection that is not one of the defaults from DTCC.
New button	Click to create a specialized dial-up network connection.

Checking Connection Statistics

In the Connection Configuration screen, click **Statistics** to view the system connection log for the information described in the [Table 2.4](#).

Table 2.4 Connection Statistics

Display Field	Description
First Login Today	Date and time of first the log on to the host today.
Total Login Time	Total time your workstation has been connected to the host today.
Total Successful Sessions	Number of successful logins today.
Total Failed Attempts	Total failed login attempts today.
Last Successful Login	Last date and time system successfully logged on to the host.
Last Failed Login	Last date and time system attempted to log on host but failed.

Changing Trade Status and Stepout Colors

To help you quickly identify a trade's status on the Trade Summary screen, you can select a trade color based on its status. Some trade status colors are already set by default:

- *CANCEL*
- *CNCLD*
- *REJECT*
- *ACCEPT*

To change a trade color:

1. Select **Trade Status Colors** from the **Tools** menu. The Colors screen appears (Figure 2.4).

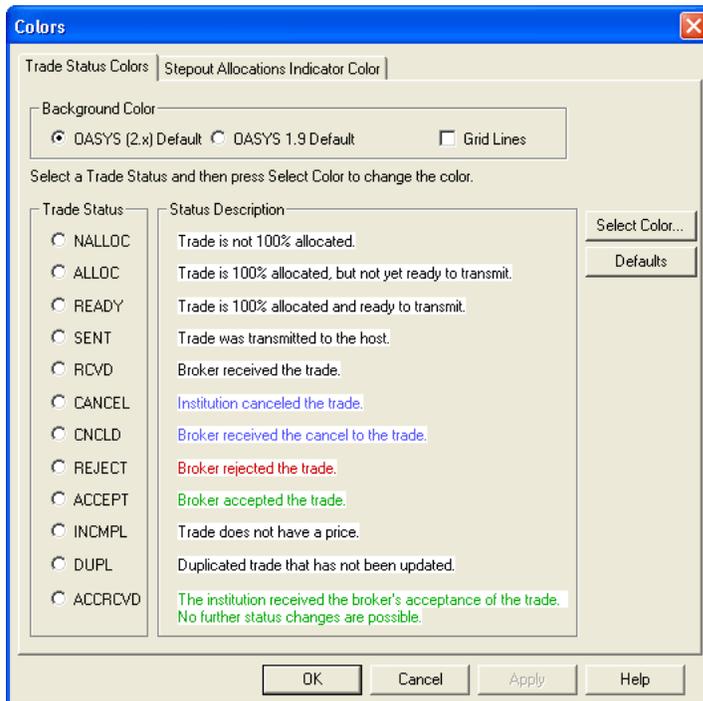


Figure 2.4 Colors Screen

2. In Background Color, select a color scheme using the radio buttons. You can also select the **Grid Lines** check box to show grid lines on the Trade Summary screen.
3. Follow the directions on the screen to select a status and corresponding color scheme. The selected status displays the color you chose.
4. To return to the default colors, click **Defaults**.
5. Click **OK** to save your changes or click **Cancel** to exit without saving your changes.

To change a stepout allocation indicator color:

1. Select the Stepout Allocations Indicator Color tab.
2. Click **Select Color** and choose a color in the Color screen.
3. Click **OK**, and then click **OK** again in the Color screen to confirm your choice.

Setting a Default Security Type

Use this field if you deal primarily in one security type, such as corporate bonds (COB).

To set a default security type:

1. Select **Workstation Setup** from the **Tools** menu. The OASYS Workstation Setup screen appears.

Figure 2.5 OASYS Workstation Setup Screen

2. In the **Security Type** field under Options on right side of the screen, select the default security type for new trades.
Once you select a default security type, you do not have to use this field in your import file. To change the value, populate the field with a new value in your import file, or manually change it in the Block Details screen.
3. Click **OK** to save your changes or click **Cancel** to exit the screen.

Setting OASYS System Properties

You can set up these defaults for OASYS on the System Properties screen:

- **Settings**—Defaults for date and time formats, filters and sort models, report format, report font size, and event log verbosity.
- **Import/Export**—Import and Export models. See the *Integration Guide* for more information about import/export.
- **Preferences**—Preferences for Auto Ready. The preferences are:
 - Confirming a delete
 - Calculating commission
 - Entering the **Security ID** in uppercase
 - Filtering allocation details from broker/dealers
 - Checking for unique allocation internal reference numbers
 - Displaying the counterparty name by firm name or OASYS acronym

Note The System Properties settings are applied at the beginning of a login session. If you change a setting and want to apply it, log out, and then log back in.

Specifying System Settings

Enter defaults for your OASYS workstation on the Settings sheet of the System Properties screen.

To change the OASYS system setting defaults:

1. Select **System Properties** from the **Tools** menu. The System Properties screen appears and displays the Settings sheet (Figure 2.6).

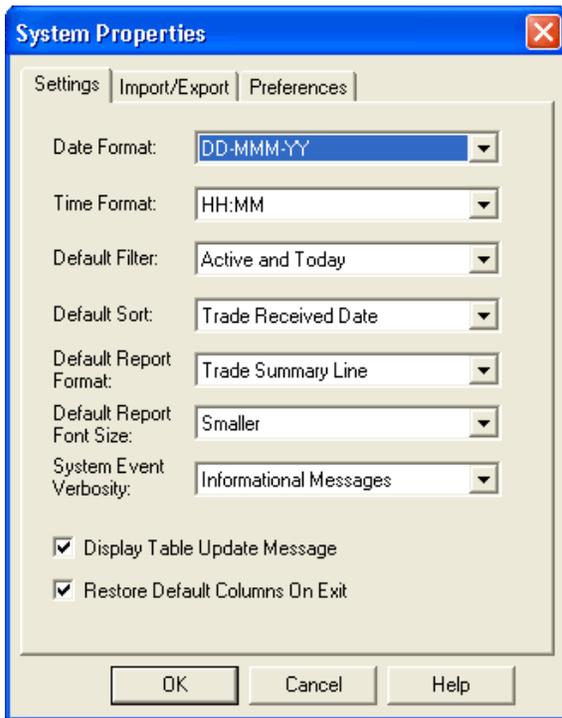


Figure 2.6 System Properties Screen

2. Select the date and time format to display on OASYS screens and reports in the **Date Format** and **Time Format** drop-down lists, respectively.
3. Select defaults to filter and sort the trades on the Trade Summary screen in the **Default Filter** and **Default Sort** drop-down list, respectively.
4. Select the default format and font size for the OASYS reports in the **Default Report Format** and **Default Report Font Size** drop-down lists, respectively.
5. Choose the message level you want recorded in the event log from the **System Event Verbosity** drop-down list.

Note Only select All Messages under the direction of a DTCC representative.

6. Select the **Display Table Update Message** check box to display a message whenever table information updates by a data download from the OASYS host.
7. Select **Restore Default Columns on Exit** check box to restore the default columns and widths on the Trade Summary screen when you exit OASYS. Clear this check box to retain any personal preferences you set for the Trade Summary screen.
8. Click **OK** to save your changes or click **Cancel** to exit the screen.

Specifying Import/Export Models to Display

If you import or export trades, you can select the default import/export models. You can also indicate the name of the model to display when an import or export is run. Enter defaults for your import/export models on the Import/Export sheet of the System Properties screen.

For more information on setting up import and export models, see the *Integration Guide*.

To select the default import and export models:

1. Select **System Properties** from the **Tools** menu.
The System Properties screen appears.
2. Click the Import/Export tab (Figure 2.7).

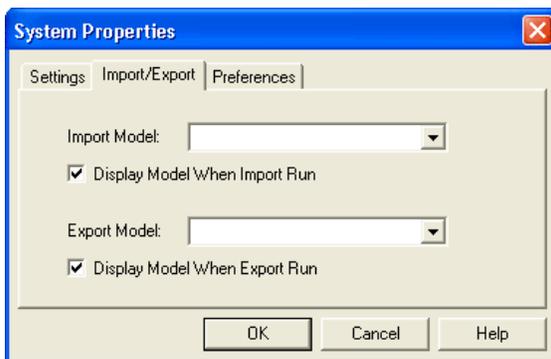


Figure 2.7 Import/Export Tab

3. Select a default import model in the **Import Model** drop-down list.
4. To display the model name on the Import Model screen, select the **Display Model When Import Run** check box.
5. Select a default export model in the **Export Model** drop-down list.
6. To display the model name on the Export Model screen, select the **Display Model When Export Run** check box.
7. Click **OK** to save your changes or click **Cancel** to exit the screen.

Specifying Preferences

You can enter the defaults for displaying specific OASYS screens, messages, and actions on the Preferences sheet of the System Properties screen.

To set preferences:

1. Select **System Properties** on the **Tools** menu. The System Properties screen appears.
2. Click the Preferences tab (Figure 2.8).

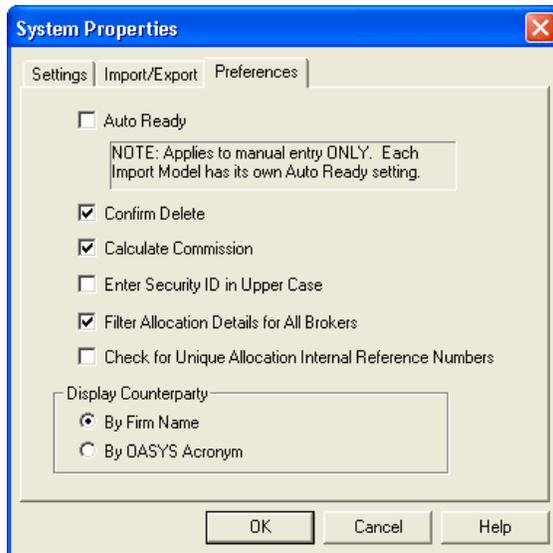


Figure 2.8 Preferences Tab

3. Select the **Auto Ready** check box to set allocated trades to a *READY* status automatically.
4. Select the **Confirm Delete** check box to display a message confirming that you really want to delete an Import, Export, or Filter model.
5. Select the **Calculate Commission** check box to have the commission calculated on the allocation screen.
6. Select the **Enter Security ID in Upper Case** check box to have the security identification entered in capital letters.
7. Select the **Filter Allocation Details for All Brokers** check box to filter stepout allocation details from the broker.
8. Select the **Check for Unique Allocation Internal Reference Numbers** check box to ensure that all allocations include unique internal allocation reference numbers.
9. Under Display Counterparty, select one of the following radio buttons:
 - **By Firm Name** to display the firm name followed by the OASYS acronym in the **OASYS Broker/Stepout Broker** field on the trade block/allocation.
 - **By OASYS Acronym** to display the acronym followed by the firm name.
10. Click **OK** to save your changes or click **Cancel** to exit the screen.

3. WORKING WITH OASYS TABLES

Introduction

This chapter describes how to work with the tables created in OASYS.

About OASYS Tables

The workstation includes view-only and user-editable tables. It updates the view-only tables when you initially connect to the host and whenever table updates are available.

[Table 3.1](#) describes each OASYS table.

Table 3.1 OASYS Tables

Table	Description
Equity Broker	<p>Contains available equity brokers, including:</p> <ul style="list-style-type: none"> • Long Name—automatically provided • Acronym—automatically provided • Short Name—automatically provided • Internal ID—for internal mapping purposes only • DTC Number—a four-digit number for internal mapping purposes only <p>Each time you connect to the OASYS host, it checks the table against your workstation table and updates the workstation if necessary.</p>
Fixed Income Broker	See Equity Broker descriptions
Broker of Credit	<p>Contains the broker of credit names you create on the workstation, including:</p> <ul style="list-style-type: none"> • BOC Name (required) • Internal ID—for internal mapping purposes only • DTC Number—a four-digit number for internal mapping purposes only <p>The Blocks created in this table appear in the Broker of Credit Name and ID drop-down lists in the Allocation Details screen.</p>
Account	<p>Contains the account name you create on the workstation including:</p> <ul style="list-style-type: none"> • Account Name (required) • Account Code (required) • ALERT Access Code <p>The Accounts created in this table appear in the Account Name, Account Code, and ALERT Access Code drop-down lists in the Allocation Details screen.</p> <p>Each field is tied to a single Account. For example, supposed that you select a specific name in the Account Name drop-down list. OASYS then automatically populates the corresponding Account Code and ALERT Access Code drop-down lists with the values provided in the Accounts table.</p>
Omnibus Account	<p>Contains the account name you create on the workstation that one merchant carries for another, including:</p> <ul style="list-style-type: none"> • Omnibus Account Name—a drop-down list of existing accounts from the Accounts table (required) • Sub-Account Name (required) • Sub-Account Code (required)

Table 3.1 OASYS Tables (continued)

Table	Description
Security Type	<p>Contains available security types for equity and fixed income trades, including:</p> <ul style="list-style-type: none"> • Code • Description • Asset Class <p>Each time you connect to the OASYS host, it checks the table against your workstation table and updates the workstation if necessary.</p>
Holiday	<p>Contains a list of holiday describing when trades and settle dates are allowed and disallowed, including:</p> <ul style="list-style-type: none"> • Date • Trade • Settle <p>Each time you connect to the OASYS host, it checks the table against your workstation table and updates the workstation if necessary.</p>
Generate ASCII Files	<p>Provides a path for you to save the following tables in ASCII (.as) format:</p> <ul style="list-style-type: none"> • Equity Broker (oasysbkr.asc)—List contains the Acronyms only. • Fixed Income Broker (oasysbfi.asc)—List contains the Acronyms only. • Broker of Credit (oasysboc.asc)—List contains tab-separated BOC Name, Internal ID, and DTC Number. • Accounts (oasysacc.asc)—List contains tab-separated Account Name, Account Code, and ALERT Access Code. • Security Type (oasyssec.asc)—List contains the Code only. • Holiday (oasyshol.asc)—List contains tab-separated Trade Holiday, Settlement Holiday, and Date.
TradeSuite Errors	<p>Contains a list of TradeSuite errors, including:</p> <ul style="list-style-type: none"> • Reference • Seq # • FieldCode • ReasonCode • Description <p>Each time you connect to the OASYS host, it checks the table against your workstation table and updates the workstation if necessary.</p>

User-Editable Tables

Table 3.2 describes the tables you can modify and the limitations of those modifications.

Table 3.2 User-Editable Tables

Table	Edit Scope
Equity Broker	Add and update Broker Internal ID or DTC Number only
Fixed Income Broker	Add and update Broker Internal ID or DTC Number only
Broker of Credit	Add, delete, and modify entries
Account	Add, delete, and modify entries
Omnibus Account	Add, delete, and modify entries

View-Only Tables

OASYS uses the following view-only tables:

- Security Type
- Holiday

- TradeSuite Errors (OASYS-TradeSuite ID)

Note For OASYS-TradeSuite ID clients: OASYS also uses the Participant table to validate the following TradeMatch IDs: Institution ID, Broker ID, and Agent ID. This table is on your workstation but it is not available in the OASYS interface.

Viewing and Printing a Table

The **Tables** menu lists all of the tables.

- Select any table on the **Tables** menu to view it.
- Select any table on the **Tables** menu to view it, and then click **Print**.

Updating Broker of Credit, Account, and Omnibus Account Tables

To create trade allocations, set up an account in the Account table. The Broker of Credit and Omnibus Account tables are optional.

Batch Load Account Table Data

You can import data for a new Account table, rather than adding or modifying entries for Account Name, Account Code, and ALERT Access code separately.

To import data:

1. Create a semicolon-delimited load file using a text editor, such as Notepad. For each new or updated entry, include values for **Account Name**, **Account Code**, and **ALERT Access Code**. For example:


```
account5;34567;789ab
account6;678912;234567
```
2. In OASYS, select **Account** from the **Tables** menu.

The Account Table dialog box opens.
3. Click **Batch Load**.

A message advises you to back up the current Account table. Do one of the following:

 - Click **No** to stop the batch load and back up the table.
 - Click **Yes** to continue to the next step.
4. A dialog box opens, prompting you to enter the folder that holds the account information to load. Click **Browse** to locate the folder with your load file. Then, append the load file name to the folder name and click **OK**.

OASYS loads the new account entries into the Account table.

If any values in the load file are duplicates of existing Account Table values, the Duplicate Account Handling dialog box opens. A duplicate can be a file you want to replace or an error in your load file. You can handle each error or update individually, or you can process the entire load file without prompts.

For example, if you created the load file to update existing Account Table entries, select the **Apply This Action to ALL Accounts** check box. Then, click **Yes** to replace it with the values that appear under “Replace it with following new info?” and OASYS updates all accounts.

Adding or Modifying Table Entry

You can add and modify entries in the Account, Broker of Credit, and Omnibus Account tables.

To add or modify an entry to a table:

1. Select the table you want to update from the **Tables** menu.
2. From the table screen, click **New**. The corresponding table Entry screen appears.
3. Enter or modify the information shown in appropriate fields.
4. Click **OK** to save the information and return to the table screen or click **Cancel** to return to the table screen without the table modification.

Copying a Broker of Credit Table Entry

You can copy an entry in the Broker of Credit tables.

To copy a table entry:

1. Select the Broker of Credit table from the **Tables** menu. The Broker of Credit Table appears.
2. Select the entry you want to copy (you can only copy one entry at a time). The Broker of Credit Entry screen appears.
3. Confirm the copy by assigning the copied table the following on the Broker of Credit entry screen:
 - **BOC (Broker of Credit) Name**
 - **Internal ID**
 - **DTC Number**
4. Click **OK** to save the copy and return to the table screen or click **Cancel** to return to the table screen without saving it.

Validating the Account Table Contents

You validate the contents of the Account table (Figure 3.1) by clicking **Modify** from the Account Table dialog box. This validation ensures that table entries sourced from another application contain properly formatted characters. OASYS can then pass on these entries to the broker/dealers.

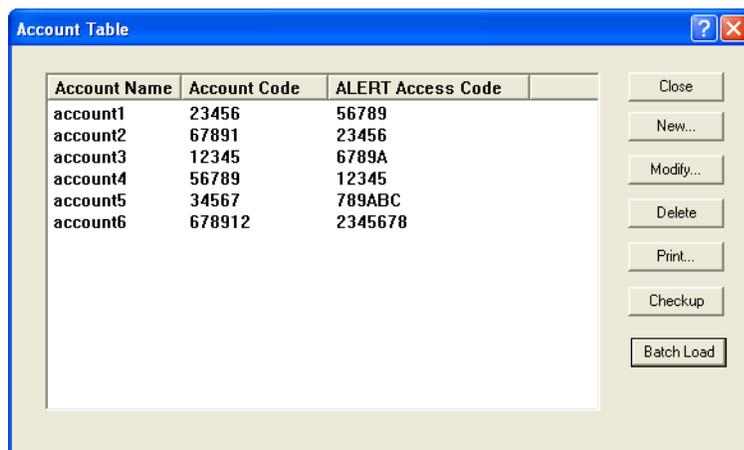


Figure 3.1 Account Table Dialog Box

Deleting a Table Entry

You can delete a table entry from an Account, Broker of Credit, and Omnibus Account table.

To delete a table entry:

1. From the **Tools** menu, select the table in which you want to delete entries.
2. With the table screen displayed, select the entry you want to delete.

3. Click **Delete**.

Updating Equity Broker and Fixed Income Broker Tables

You can add, modify, or copy a broker/dealer Internal ID or DTC number in the Equity Broker and Fixed Income Broker tables. You cannot add broker/dealer names to these tables.

When you add entries to the Equity Broker and Fixed Income Broker tables and download them to your workstation, your local tables are automatically updated.

You can delete selected broker/dealers, but you cannot delete the last instance of an OASYS broker/dealer from these tables.

Adding an Internal Broker ID or DTC Number

You can add an internal ID and/or DTC Number to a table entry in the Equity Broker and Fixed Income Broker tables.

To add an Internal ID and/or DTC Number:

1. From the **Tools** menu, select the relevant table.
2. From the relevant screen, select an existing broker/dealer and click **New**. The associated entry screen appears.
3. Enter the Internal ID and/or DTC Number.

Note Multiple internal IDs can map to the same long name/acronym/short name combination.

4. Click **OK** to save the information and return to the table screen or click **Cancel** to return to the table screen without saving it.

Modifying an Internal Broker ID or DTC Number

You can modify an Internal ID and/or DTC Number of a table entry in the Equity Broker and Fixed Income Broker tables.

To modify an Internal ID and/or DTC Number:

1. From the **Tools** menu, select the relevant table
2. Select an existing broker and click **Modify**. The associated entry screen appears.
3. Modify the Internal ID and/or DTC Number.

Note Multiple internal IDs can map to the same long name/acronym/short name combination.

4. Click **OK** to save the information and return to the table screen or click **Cancel** to return to the table screen without saving it.

Copying an Internal Broker ID or DTC Number

You can copy an Internal ID and/or DTC Number of a table entry in the Equity Broker and Fixed Income Broker tables.

To copy an Internal ID and/or DTC Number:

1. From the **Tools** menu, select the relevant table.
2. Select an existing broker, and then click **Copy**. The associated entry screen appears.

3. Enter the appropriate Internal ID and/or DTC Number.

Note Multiple internal IDs can map to the same long name/acronym/short name combination.

4. Click **OK** to save the information and return to the table screen or click **Cancel** to return to the table screen without saving it.

Table Backup and Restoration

Use the **Backup** command to save and restore the Accounts table.

Backing up OASYS Tables

Using the Backup function is not a complete database backup. To back up your database, use the OASYS MSDE Utility in **Start > All Programs > Omgeo OASYS**.

To back up the OASYS tables:

1. Ensure that a folder is created in the backup location.
2. Select **Backup** from the **Backup/Restore** menu.
3. Specify the destination folder for the backup file.

Note The default folder is the folder specified the last time the backup procedure was run. If this folder already contains a backup file, the backup procedure overwrites any data found in it. Therefore, to save the previous backup folder location, either rename it or specify a different folder.

4. Click **OK** to run the backup and exit the screen or click **Cancel** to exit the screen without running the backup.

In a successful backup, the following backup files are put in the selected location.

Account.bck	ExportModel.bck	ImportModel.bck	RefCode.bck	UserConfig.bck
Alloc.bck	Features.bck	Institution.bck	RefIndex.bck	Version.bck
Broker.bck	FeaturesTranslation.bck	InstitutionFields.bck	Schedule.bck	
BrokerAdded.bck	FilterField.bck	Omnibus.bck	SortField.bck	
BrokerOfCredit.bck	FilterModel.bck	Participant.bck	SortModel.bck	
BrokerTranslation.bck	FramesConfig.bck	PurgeList.bck	SystemConfig.bck	
CycleEvent.bck	History.bck	RecordFormatFields.bck	TFSRefGen.bck	
CycleModel.bck	Holiday.bck	RecordFormats.bck	Trade.bck	

Restoring OASYS Tables

You can restore backed-up OASYS tables as long as the files are accessible locally or over your network. Before you begin the restore, ensure that the tables have not been updated since the most recent backup.

To restore the OASYS tables:

1. Select **Restore** from the **Backup/Restore** menu and select either all of the tables or a single table for restoration.
2. Specify the destination folder that contains the backup file, using either the drop-down list or click **Browse** to locate the folder.

Click **OK** to run the restoration and exit the screen or click **Cancel** to exit the screen without running the restarting procedure.

4. PROCESSING TRADES

Introduction

This chapter describes how to create, edit, and send equity and fixed income trades.

Creating Equity Trades

To create an equity trade in OASYS, you can import block and allocation details or enter them manually. You can also create, change, or view the information in the Block Details and Allocation Details screens and print various reports.

Note For information about importing and exporting trades and models, see the *Integration Guide*. Also, remember that you must have an account in the Account table to create trades.

Required Equity Block Details Fields

The following fields are required in the equity Block Details screen:

- **Security ID**
- **OASYS Broker** or **Executing Broker ID**
- **Asset Class**
- **Trans Type**
- **Security Type**
- **Trade Date**
- **Size**
- **Settle Date**

For a full description of each equity Block Details screen field, see [Working With Trades](#).

To enter equity block details:

1. Open the OASYS workstation
2. Do one of the following:
 - Click the **New Trade** icon  on the Trade Summary screen. Alternatively, press **CTRL+N**.
 - Select **New** from the **Trade** menu.

The Block Details screen appears (Figure 4.1).

Figure 4.1 Block Details Screen

3. Select **EQ** in **Asset Class** drop-down list. Your selection determines the list of available security types in the **Security Type** field and broker/dealers in the **OASYS Broker** field.
4. Enter the block values.
 - Some fields in this screen are populated from OASYS tables. Ensure that these tables are up-to-date before entering values. Until **Price** is entered, the trade status remains *INCMPL*.
 - OASYS-TradeMatch Users: If your counterparty is an OASYS broker/dealer, it is recommended that you also enter a value in the **Executing Broker ID** field.
5. Save the block, create the allocations for the trade, or click **Cancel** to return to the Trade Summary screen without saving the block details.
 - If you choose to save the block, click **OK**. Your new trade appears on the Trade Summary screen with a status of *NALLOC* (not allocated). That status is maintained until you allocate all (100%) of the block and enter a price in the **Price** field.
 - To continue with the allocation creation, click **New** to access the Allocation Details page.

Entering Equity Allocations

Before you can allocate a trade, ensure that an Account and a Broker of Credit tables are configured to process the trade.

Required Equity Allocation Details Fields

You are required to enter values in the **Size** field and at least one of these fields:

- **Name**
- **Account Code**
- **ALERT Access Code**

For a full description of each equity Block Details screen field, see [OASYS Trade Screens](#).

To enter equity allocations:

1. Click **New** in the Block Details screen. The Allocation Details screen appears.
2. Enter the allocation details.
3. Optionally, to set up tax lot information, select a **Release Method** from the drop-down list.
 - Click **New** to display the Tax Lot Details screen.
 - On the Tax Lot Details screen, enter the **Purchase Price**, **Purchase Date**, **Tax Lot ID**, and **Release Quantity**.
 - Click **OK** to save the data and return to the Allocation Details screen.
4. Click **OK** to save the allocations or click **Cancel** to close the screen without saving the information.

The new trade appears on the Trade Summary screen with a status of *ALLOC* (allocated). Allocate all (100%) of the block before sending a trade to the OASYS host.

Figure 4.2 Allocation Details Screen

Using the Broker of Credit Fields

Use the Broker of Credit section to identify, for example, the executing broker's correspondent broker. For a stepout (equity trade only), identify the non-executing broker to whom a commission credit is due. Select a name in the *Name* field from the drop-down menu or type a name. The names on the drop-down menu are the names entered in the Broker of Credit table. See [Updating Equity Broker and Fixed Income Broker Tables](#).

Note To enable enrichment, a broker/dealer can supply DTCC with a list of broker of credit names and a BIA number for each. OASYS can then enrich the trade with the BIA number by using this prefix. Enter the broker of credit name exactly as it appears on the DTCC host.

Always ask your counterparty for the appropriate broker of credit ID. Identify the broker of credit by their short name (that is, the OASYS acronym). If the broker of credit does not have an OASYS acronym, the 4-letter market Participant ID (MPID) is used.

Optionally, you can enter the broker's TradeSuite ID number in the **ID** field.

Processing Stepouts and Stepins

Stepouts are for equity trades and fixed income trades. A stepout is a way to direct commission dollars from an executing broker/dealer to another broker/dealer called the stepin broker/dealer.

On the original trade allocation, you indicate whether it is a stepout and if it is for an OASYS or non-OASYS broker/dealer. You can also filter the stepout allocation details from the stepin broker/dealer.

After the executing broker/dealer accepts the trade, OASYS automatically generates the stepin trade with the appropriate allocations. The allocations are generated for each OASYS broker/dealer and (for OASYS-TradeMatch clients) non-OASYS stepin broker/dealer. The stepin trade appears on your Trade Summary screen with the status *ALLOC*.

Note Stepins are generated for non-OASYS broker/dealers if you are an OASYS-TradeMatch client and the broker/dealer is a DTCC client. These stepins are sent to TradeMatch only.

Sending Stepouts to an OASYS Broker

To create a stepout trade:

1. In the Block Details screen, enter the **Exec Brkr MPID**.
2. In the Allocation Details screen, select the **Stepout** check box.
3. Verify that OASYS Broker is selected. The list for the Broker table is available in the **Stepout To** field.
4. Select a broker/dealer name from the **Stepout To** list.
5. Select a **Stepin Brkr MPID** from the drop-down list.
6. Optionally, enter a clearing number in the **Clearing Number** field and a code to indicate why the commission was allocated in the **Commission Code** field.
7. If you are an OASYS-TradeMatch client, you can:
 - Enter the TM Stepout Broker ID (recommended)
 - Matching only (optional)
8. Click **OK** to save your stepout or click **Cancel** to cancel it.
9. Repeat Steps 1 through 6 for each stepout allocation.

After all of the stepouts for your equity trade are entered, return to the Block Details screen. OASYS updates the screen by automatically selecting the **Contains Stepouts** check box.
10. To filter the stepout allocation details from the broker, verify that the **Filter Stepout Allocation Details** check box is selected.

Entering Stepouts for a Non-OASYS Broker/Dealer

You can indicate a stepout for a non-OASYS broker/dealer. However, OASYS only generates a stepin if you are an OASYS-TradeMatch client. In this case, the stepins are sent to TradeMatch only.

To enter a stepout for a non-OASYS broker/dealer:

1. In the equity Allocation Details screen, select the **Stepout** check box.
2. Clear the **OASYS Broker** check box.
3. Type a broker code in the **Stepout To** field.
4. Optionally, type a clearing number in the **Clearing Number** field, and then type the reason code for the commission in the **Commission Code** field.
5. If you are an OASYS-TradeMatch client:
 - Type a value in the **TM Stepout Broker ID** field.
 - Click **Matching Only**. Select this field if the stepin is for a non-OASYS-broker/dealer and you want the trade sent to TradeMatch.
6. Click **OK** to save your stepout or click **Cancel** to cancel it.
7. Repeat Steps 1 through 6 for each stepout allocation.

After all of the stepouts for your equity trade are entered, return to the Block Details screen. OASYS updates the screen by automatically selecting the **Contains Stepouts** check box.
8. To filter the stepout allocation details from the broker, select the **Filter Stepout Allocation Details** check box.

Fields Related to Stepouts

Table 4.1 describes the fields related to stepouts.

Table 4.1 Stepout Field Descriptions

Trade (Block) Level	
OASYS Broker	(OASYS-TradeMatch only) The OASYS acronym of the executing/broker dealer. The investment manager can choose from a list of valid OASYS broker/dealers.
Exec Brkr MPID	(OASYS-TradeMatch only) The TradeMatch ID of the executing broker/dealer. This field is required if the executing broker/dealer is a non-OASYS broker/dealer. It is optional, but recommended, for an OASYS broker/dealer.
Executing Broker MPID#	The Market Participant identification number for the executing broker.
Inst. Comments	An optional field that you can use to type a comment on the trade.
Commission	The agreed-upon commission. The value is .00000001 to 9.99999999.
Filter Alloc Details	Indicates that the investment manager wants to filter the account details of stepout allocations from the executing broker/dealer. The default is Y.
Allocation Level	
Commission Code	A single alphanumeric character. The investment manager can use this field to give a reason code for their commission direction. The default is N for None. OASYS does not control the vocabulary of these codes as they differ greatly among investment managers.
Hard/Soft	H (hard) or S (soft) dollar arrangement. If no choice is made, the value defaults to H.
Commission	The commission rate. The value automatically defaults to the commission entered in the Block Details (block level) screen. You can change the commission for each allocation.
Broker of Credit Name	A non-executing broker/dealer specified by the investment manager to whom commission credit is due.
Broker of Credit ID	The TradeMatch ID of the Broker of Credit. Entered by the investment manager.
Stepout	Indicates whether an allocation is a stepout.
Stepout To	Identifies the broker/dealer who is stepping into the trade. OASYS automatically generates a stepin trade if the Stepout To field contains a valid OASYS acronym.
Clearing Number	Identifies the clearing number of the stepin broker/dealer. Entered by the investment manager.
OASYS Broker	Indicates whether the broker/dealer in the Stepout To field is an OASYS broker/dealer. The default is Y.

Table 4.1 Stepout Field Descriptions (continued)

Trade (Block) Level	
TM Stepout Broker ID	(OASYS-TradeMatch only) The TradeMatch ID of the broker/dealer in the Stepout To field.
Stepin Ref#	A reference number associated with the stepin.
Matching Only	(OASYS-TradeMatch only) Indicates that the stepin trade is sent to TradeMatch only.
Stepout Comments	Use to enter additional comments on the stepout. For example, you can use this field to enter codes used for ACT reporting.
Stepin Broker MPID	The Market Participant Identification number for the stepin broker.

Entering Options Trades

OASYS option trades have the following features:

- **Security ID** field containing up to 21 characters
- Two security types: Options Contracts (OPC) and Options Shares (OPS)
- Complies with the Option Clearing Corporation Options Symbology Initiative

The Options trading section consists of two areas:

- Block Details
- Options Details

Options Trading: Block Details

To create an options trade:

1. Log in by entering your **User ID** and **Password**.
2. On the Active and Today screen, click **New Trade**. The **Block Details** screen displays.
3. Using the **Asset Class** drop-down, select the asset class.
4. Using the **Trans Type** drop-down, select the transaction type.
5. In the **Size** field, enter the block size.
6. In the **Price** field, enter the price per share.
7. Using the **Security Type** drop-down, select the security type.
8. **Using the OASYS Broker** drop-down, select your broker. You can access **Options Details** if the broker you select is on an appropriate version of OASYS to receive the option fields.
9. Enter the security ID in the **Security ID** field. The **Security ID** field contains up to 21 characters. The **Security ID** format is:
 - Ticker symbol: up to six upper-case letters, numbers, and spaces
 - Trade date: enter in YYMMDD format
 - C for Call, or P for Put
 - Strike price: up to a five-digit integer, and a three-digit decimal
10. Enter or copy the security ID of the options into the **Inst Cmnts** (Institution Comments) field.
11. Click **Options**. The Option Details screen displays.

Options Trading: Options Details

To define options details:

1. Click the **Options**. The Option Details screen displays.
2. Enter the security ID in the **Security ID** field; then copy the security ID to the **Inst Cmnts** field. The Using the

- Options Exchange** drop-down, select the option exchange.
3. Using the **Option Type** drop-down, select call (C), or put (P).
 4. In the **Option Expiration Date** field, enter the expiration date in DD-MMM-YY format.
 5. Using the **Option Delivery Type** drop-down, select the delivery type; either CASH or PHYS (physical).
 6. In the **Option Premium Amount** field, enter the option premium amount.
 7. In the **Option Strike Price** field, enter the option strike price.
 8. In the Option Details screen, click **OK**. You are returned to the *Block Details* screen.
 9. In the Block Details screen, click **OK**.

The option block record is created, and displays in the Active and Today list. It is now ready to be allocated and sent to your broker/dealer counterparty.

Creating Fixed Income Trades

To create a fixed income trade in OASYS, you can import block and allocation details or enter them manually. You can also create, change, or view the information in the Block Details and Allocation Details screens.

Note For information about importing and exporting trades and models, see the *Integration Guide*. Also, remember that you must have the Account table configured before you can create trades.

Required Fixed Income Block Details Fields

The following fields are required in the equity Block Details screen:

- **Security ID**
- **OASYS Broker** or **Executing Broker ID**
- **Asset Class**
- **Trans Type**
- **Security Type**
- **Trade Date**
- **Size**
- **Settle Date**

For a full description of each fixed income Block Details screen field, see [OASYS Trade Screens](#).

To enter fixed income block details:

1. Open the OASYS workstation
2. Do one of the following:
 - Click the **New Trade** icon  on the Trade Summary screen. Alternatively, you can press **CTRL+N**.
 - Select **New** from the **Trade** menu.

The Block Details screen appears (Figure 4.3).

The screenshot shows the 'Block Details' window with the following fields and values:

- Security ID: 14149YAR9
- Asset Class: FI
- Trans Type: B
- Size: 400,000.00
- Price: 110.625
- Commission: 0
- Security Type: COB
- CUSIP: (empty)
- Custom CUSIP:
- When Issued:
- Oasys Broker: DTCC LLC
- Description: CF Industries Inc.
- Reference #: 19700010.01
- Trade Date: 16-Jul-13
- Status: ALLOC
- Exec Brkr MPID: (empty)
- Internal Ref #: (empty)
- Trade Time: 15:38
- Settle Date: 19-Jul-13

TradeSuite

- Executing Broker ID: (empty)
- Submitting Institution ID: (empty)
- Matching Only:
- Pre-Notify Custodian:

Fixed Income

- Accrued Int: 0.00
- Net Amount: 44,250,000.00
- Issue Date: (empty)
- Principal: 44,250,000.00
- Pool: (empty)
- Maturity Date: 30-Aug-30
- Current Face: 0.00
- Coupon Rate: 0.000000
- Discount Rate: 0.000
- Yield: 0.000000
- Factor: 1.000000000000
- Final Coupon Rate:
- Final Factor:

Brkr Cmnts: (empty) Inst Cmnts: (empty)

Stepout

- Contains Stepouts:
- Filter Alloc Details:
- Stepin:
- Stepout From: (empty)
- Primary Ref #: (empty)

Seq #	Account Name	Account Code	Access Code	Size	Comm	Status	D...	H/S	BOC	S/D
001	TREETYE	TREETYE	TREETYE	300,0...	0			H		N
002	RAQUEL	RAQUEL	RAQUEL	100,0...	0			H		Y

Allocation Status

- Total Accounts: 2
- Allocated: 400,000.00 (Qty), 100.000 (%)
- Remaining: 0.00 (Qty), 0.000 (%)
- Allocations do not contain uniform Commissions:

Figure 4.3 Block Details Screen

- In the **Asset Class** drop-down list, select *FI* for Fixed Income. Selecting FI determines the list of available securities in the **Security Type** field and broker/dealers in the **OASYS Broker** field.
- In the **Security Type** field, select the security. If you set a default security type on the Workstation Setup screen, the field is automatically populated.
If you selected TBA, see [Sending TBA Trades](#) for more information.
- Enter the block details, some of which are required.

Note Some fields in this screen are populated from OASYS tables. Ensure that these tables are up-to-date before entering values. Until Price is entered, the trade status remains INCMPL. For more information about trade statuses, see [Processing Stepouts and Steps](#).

See also [Custom CUSIP Identifier](#).

OASYS-TradeMatch Users: If your counterparty is an OASYS broker/dealer, it is recommended that you also enter the Executing Broker ID.

- Save the block, create the allocations for the trade, or click **Cancel** to return to the Trade Summary screen without saving the block details.

- If you choose to save the block, click **OK**. Your new trade appears on the Trade Summary screen with a status of *NALLOC* (not allocated). That status is maintained until you allocate all (100%) of the block and enter a price in the **Price** field.
- If you choose to continue with the allocation creation, click **New** to access the Allocation Details page.

Entering Fixed Income Allocations

Before you can allocate a trade, ensure that an Account and Broker of Credit tables are configured to process the trade. You are required to enter values in the **Size** field and at least one of these fields:

- **Name**
- **Account Code**
- **ALERT Access Code**

For a full description of each fixed income Allocation Details screen field, see [OASYS Trade Screens](#).

To enter fixed income allocations:

1. On the Block Details screen, click **New**.
The Allocation Details screen displays ([Figure 4.4](#)).
2. Enter the allocation details.
Enter a value in the **Original Face** field and one of these fields:
 - **Name**
 - **Account Code**
 - **ALERT Access Code**
3. Optionally, to set up tax lot information, select a **Release Method** from the drop-down list.
 - Click **New** to display the Tax Lot Details screen.
 - On the Tax Lot Details screen, enter the **Purchase Price**, **Purchase Date**, **Tax Lot ID**, and **Release Quantity**.
 - Click **OK** to save the data and return to the Allocation Details screen.
4. Click **OK** to save the allocations or click **Cancel** to close the screen without saving the information.
The new trade appears on the Trade Summary screen with a status of ALLOC (allocated). Allocate all (100%) of the block before you can send a trade to the OASYS host.

For information about using the Broker of Credit fields, see [Using the Broker of Credit Fields](#).

Allocation Details - 001

Account
 Name: BNY
 Account Code: BNY
 ALERT Access Code: BNY

Broker of Credit
 Name:
 ID:
 BIC:

TradeSuite
 Institution ID:
 Agent ID:
 Agent Internal Account:
 Settlement Location: DTC

Allocation
 Original Face: 760,000.00
 Percentage: 100.000
 Commission: 0
 Principal: 80,522,000.00
 Net Amount: 80,522,000.00
 Fee:
 Country Tax:
 Local Tax:
 Other Charges:
 Commission Type:
 Hard/Soft: H Misc:
 Accrued Inst: 0.00
 Discount Rate: 0.000

Trade Suite
 To Matching
 To Custodian
 Stop Match

Pool Details
 Factor: 0.000000000000 CUSIP: Issue Date:
 Current Face: 0.00 Pool: Maturity Date:

Allocation Status

	Qty	%
Total Accounts:	1	
Allocated:	760,000.00	100.000
Remaining:	0.00	0.000

Status: Matched
 Confirm Control #: 303006788

Buttons: OK, Cancel

Figure 4.4 Allocation Details Screen

Custom CUSIP Identifier

Both equity and fixed income trades use a custom or user-defined CUSIP identifier. You can identify the custom CUSIP manually on the workstation screen or in your import file. If the CUSIP is a custom identifier, either do not add a *CUSIP* field value to your block record format or leave it blank.

Note If you are a TradeMatch client, enter a CUSIP to minimize errors. See [Custom CUSIP Identifier](#).

Valid CUSIP Characters

Table 4.2 describes the allowed and disallowed CUSIP characters.

Table 4.2 Valid CUSIP Characters

Allowed	Disallowed
The letters a-z, A-Z, the numbers 0-9, and the following special characters: - / () . , + ? <space> @ % >< _ & #	Tabs, control characters, new lines, form feeds (non-printing characters), and the following special characters: : (colon) and ; (semi-colon). It is suggested that you not use single-quotes (') or double-quotes (") in the CUSIP field because they can cause difficulties when searching for values.

To enter a custom CUSIP:

1. On the Block Details screen, type the custom CUSIP in the **CUSIP** field.
If the broker/dealer submits the same custom CUSIP identifier, the allocation can match.
2. Select the **Custom CUSIP** check box.

Sending TBA Trades

You can select TBA (To Be Announced) as a fixed income security type and indicate whether the trade includes stipulations. Only OASYS 5.0 (and later) broker/dealers can receive TBA trades.

To select a TBA security type:

1. In the Trade Summary screen, select **Trade/New**.
2. In the **Asset Class** field, select FI.
3. In the **Security Type** field, select TBA.
The **Stipulations** button (on the right) is activated.
4. Enter the block details.
See the *Fixed Income Code of Practice* at for more information on how to populate the trade.
5. Click **Stipulations**.

The Stipulations dialog box appears (Figure 4.5).

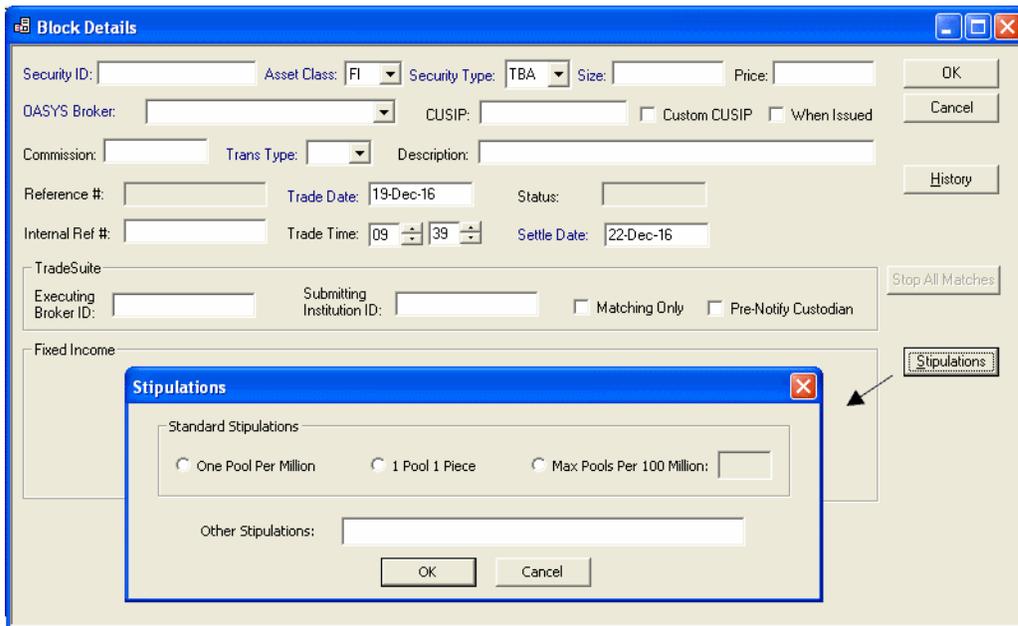


Figure 4.5 Stipulations Dialog Box

The Stipulations Fields table describes the Stipulations dialog box fields.

Table 4.3 Stipulations Fields

Value	Description
One Pool Per Million	Indicates that the trade stipulation is \$1 million of face amount at the block level.
1 Pool 1 Piece	Indicates there is only one pool for the TBA, up to the federal delivery maximum of \$50 million for one pool.
Max Pools Per 100 Million	Indicates the maximum number of pools that can be delivered on the TBA for each 100 million. For example, 05 pool maximum on a \$100 million TBA.
Other Stipulations	A text field to describe a non-standard stipulation.

Working With Trades

You can edit a trade before it has been sent to the OASYS host or after it has been rejected and returned. In other words, you can edit a trade when the status is:

- *INCOMPL*
- *NALLOC*
- *ALLOC*
- *DUPL*
- *REJECT*

Deleting and Canceling Trades

You can delete a trade before it has been sent to the OASYS host.

After a trade has been sent to the OASYS host, you cannot delete it. Instead, you can cancel the trade, but only if you have not yet received an *ACCEPT* from the broker/dealer.

Deleting a Trade

You can only delete a trade before it is sent to the OASYS host. If the trade has already been sent to the host, you can only cancel it.

To delete a trade:

1. In the Trade Summary screen, select the trade you want to delete
2. Select **Delete** on the **Trade** menu. Alternatively, you can press **DEL** key.
3. If you are prompted to verify your decision, click **Yes** and press **Enter**.

Note You are prompted to verify trade deletion only if your workstation system properties are set to confirm delete.

Canceling a Trade

You can cancel a trade that has been sent to the OASYS host until you receive an *ACCEPT* or *REJECT* from the broker/dealer. However, if the trade has not been sent to the host, it can be deleted.

To cancel a trade:

1. In the Trade Summary screen, select the trade you want to cancel, and then do one of the following:
 - Click the **Cancel**  on the Trade Summary screen. Alternatively, you can press **DEL** key.
 - Select **Cancel** from the **Trade** menu.

The Cancel Trade Comments dialog box appears.
2. Optionally, add a comment or edit the existing comment.
3. Click **Yes** to save the comment and return to the Trade Summary screen. Or, click **No** to stop the cancellation, return to the Trade Summary screen, and retain the original comment, if any.

Once the broker/dealer's workstation receives the canceled trade, the status changes to *CNCLD* on your workstation display.

Viewing and Modifying Block Details

Modify a block only before the associated trade has been transmitted to the OASYS host or after it has been rejected and returned.

To modify block details:

1. In the Trade Summary screen, double-click the trade you want to view and change.
2. In the Block Details screen, navigate among the data fields to make your changes.
3. Click **OK** to save the trade details, or click **Cancel** to return to the Trade Summary screen without saving the details.

Viewing and Modifying an Allocation

You can modify an allocation before the associated trade has been transmitted to the OASYS host, or after it has been rejected and returned.

To modify an allocation:

1. In the Trade Summary screen, double-click the trade containing the allocations you want to view and change.
2. In the Block Details screen, select the allocation and click **Modify**.
3. In the Allocation Details screen, navigate among the data fields to make your changes.
4. Click **OK** to save the changes or click **Cancel** to return to the previous screen without saving the changes.

Duplicating a Trade

If you are entering similar trades, use the Duplicate command to copy an existing trade into a new trade, and then edit it.

To duplicate a trade:

1. In the Trade Summary screen, select the trade to copy, and then select *Duplicate* from the Trade menu. Alternatively, you can press **CTRL+Y** key.
 - All values, except **Brkr Comment** and **Reference Number**, are copied into the new trade
 - OASYS supplies the next available increment values to the **Brkr Comment** and **Reference Number** fields.
 - OASYS sets the status of the new trade to *DUPL*.
2. If the trade is fully allocated and you have made all of your changes, either click **OK** or mark the copied trade as *READY*.

The status changes either to *ALLOC* or to *READY*, depending on whether your system uses the Auto Ready feature. If the trade is not fully allocated, edit and complete it.

Note If you open a trade that is not fully allocated and click *OK*, the status changes to *NALLOC*. If the trade has no price, the status changes to *INCMPL*. Complete the trade before marking it as *READY* and sending it to the OASYS host

Deleting an Allocation

You can delete an allocation before OASYS transmits the associated trade to the host or after OASYS returns the allocation as a reject.

To delete an allocation:

1. In the Trade Summary screen, double-click the trade containing the allocation you want to delete.
2. In the Block Details screen, select the allocation.
3. Click **Delete**. You are prompted to verify trade deletion only if your workstation's system properties are set to confirm the trade deletion.

Sending Trades

The OASYS workstation is configured to send trades as soon as they are *READY*. If your workstation is not connected to the OASYS host, *READY* trades are sent during the next scheduled session with the host. See [Scheduling Events](#) for more information about scheduling trade uploads to the host.

To send a trade immediately, select **Connect** from the **File** menu and, upon connection to the OASYS host, the *READY* trades are sent. Alternatively, you can press **F7**.

Marking a Trade as READY

Perform these steps if your system is not configured to use the Auto Ready feature.

To mark a trade as *READY*:

1. In the Trade Summary screen, select the trade.
2. Click **Ready** on the **Trade** menu. Alternatively, you can press **CTRL+S**.

When the trade's status changes to *READY*, a purple circle icon appears on the left side of the trade. The icon indicates that the trade is waiting for transmission to the OASYS host. If the workstation is connected, the trade is sent immediately.

If the workstation is not connected to the OASYS host:

- Click **Connect** on the **File** menu to send the trade immediately, or
- Wait for the workstation to send the trade during the next scheduled session with the OASYS host.

Reversing the READY Status of a Trade

To reverse the *READY* status of a trade:

1. In the Trade Summary screen, select the trade to reverse.
2. Click **Undo Transmit Status** on the **Trade** menu. Alternatively, you can press **CTRL+T**.

The trade status changes from *READY* back to *ALLOC*, making it untransmittable.

5. IMPORTING AND EXPORTING

Introduction

This chapter outlines the process of integrating the OASYS workstation with your in-house trading system.

What You Need to Do

OASYS offers you the option of automatically importing trade data to and exporting data from the OASYS workstation. To automate these processes:

- Decide which type of interface you want to create: a one-way interface for importing data, or a two-way interface to import and export data.
- Decide which of following actions to take:
 - Specify the field order in the import and export files (OASYS message format), or
 - Use a fixed format (OASYS 3.5 message format).
- Use the OASYS workstation to set up the record formats (OASYS format only), import/export models, and, optionally, the Scheduler.

Then you can import and export the data. Read this chapter for a brief overview of how to set the import and export processes on the OASYS workstation. For more information, see the *Integration Guide*.

Note You can export an allocation when the TradeMatch status changes. If the Export Model is set to Export Modified Trades Only, the workstation exports the allocation when either the OASYS or TradeMatch status changes.

Setting Up Import and Export Record Formats

To specify the field order in the import and export files, you create the import and export records on the OASYS workstation. A *record format* shows the fields in a file and their sequence.

Note When you set up an Import or Export Model, you indicate that you are using the OASYS message format.

For a trade in OASYS, you create one record for the trade block, and another for its allocations. The fields required depend in part on your role in the trade and whether you are importing or exporting data.

To create an import or export block record format, select one of the following menu items to open the Record Formats List screen:

- File/Import/Block Record Formats
- File/Import/Allocation Record Formats
- File/Export/Block Record Formats
- File/Export/Allocation Record Formats

When you first open the Record Format Lists screen, it does not contain any record formats (Figure 5.5).

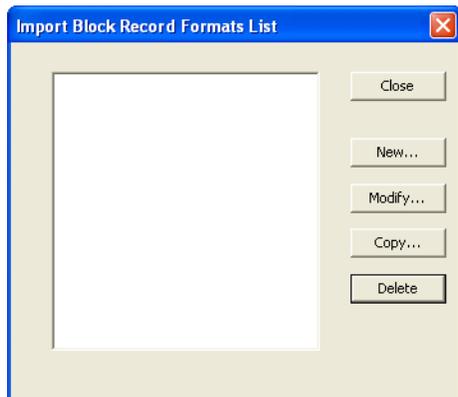


Figure 5.1 Record Formats List Screen

To create a record format, click *New* to display the Record Format screen (Figure 5.2). On the right, there are fields that are required and which must be in a certain order. On the left, there is a list of the fields you can add.

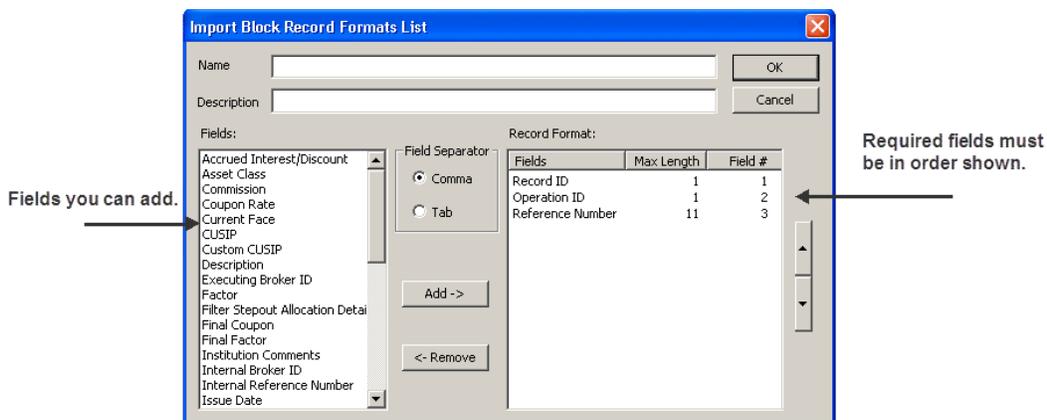


Figure 5.2 Import Block Record Format Screen

Except for the few required fields at the beginning of each record, you can arrange the record fields in any order. You can use either a comma or tab to separate the fields.

There is no limit to how many OASYS import/export record formats you set up or how many records can be in an import/export file. However, all record formats must meet certain requirements. For example, each record in a record format category must have a unique name. So you cannot use the same name for two different Import Block record formats. You can, however, use the same name for an Import Block and Import Allocation record format.

For more information on the requirements and setting up the record formats, see the *Integration Guide*.

Setting Up the Import and Export Models

After you create your trade and allocation record formats, you can set up your OASYS workstation import and export models. An import model establishes the parameters for a process that imports data into OASYS. An export model establishes the parameters for a process that exports data from OASYS. To set up these models, name the import/export files and folders, and select the data format. For the import files, set up the import logs and folders.

The settings of the import and export models become the defaults for importing and exporting data. Although you can change these settings at any time, we recommend that you carefully review your requirements before you do so.

To create your import models, use these screens which are available from the **Tools** menu:

- Import Models (Figure 5.3), to view a list of all models, run a model, and access other functions. Alternatively, you can press **CTRL+I**.

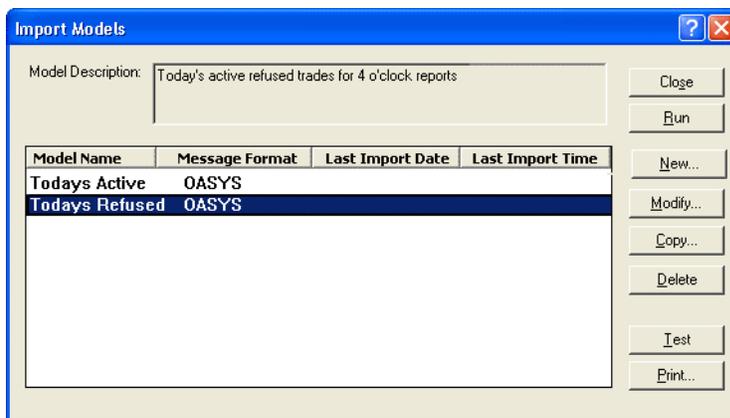


Figure 5.3 Import Models Screen

- Import Model Entry (Figure 5.4), to create or modify an import model. On the Data tab, select either OASYS or OASYS 3.5 message format.

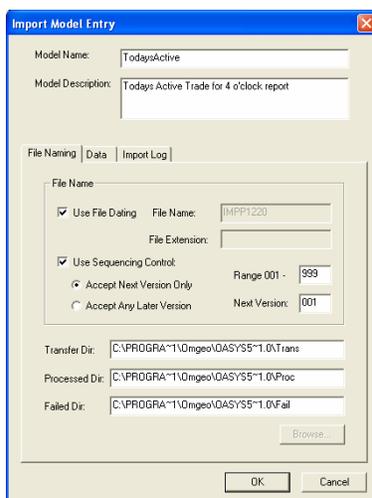


Figure 5.4 Import Model Entry Screen

To create your export models, you use these screens which are available from the **Tools** menu:

- Export Models (Figure 5.5), to view a list of all models, run a model, and access other functions. Alternatively, you can press **CTRL+E**.

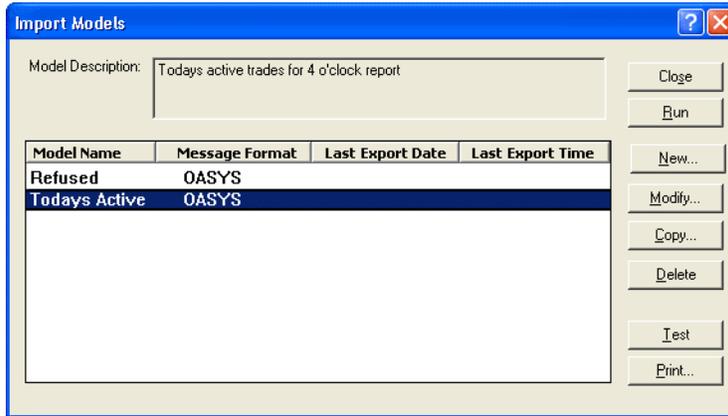


Figure 5.5 Export Models Screen

- Export Model Entry (Figure 5.6), to create or modify an export model.

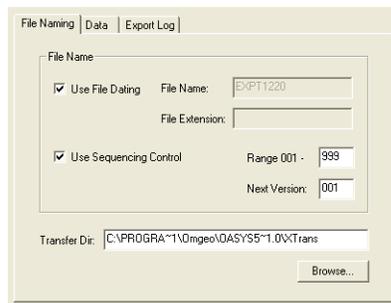


Figure 5.6 Export Model Entry Screen

You can also use a Filter Model refine an export. For example, you can create a Filter Model for all accepted trades. If you select **Export Modified Trades Only** on the Export Model Entry screen (Data tab), OASYS exports only trades modified since your last export.

Importing and Exporting Files

In addition to setting up the OASYS workstation models, decide whether you want to transfer data manually or automatically. For a manual transfer, select an option from the **File** menu (Figure 5.7).

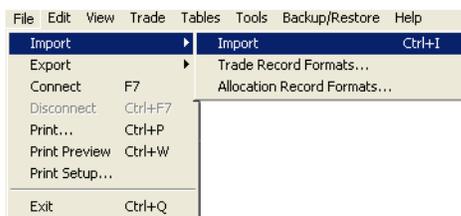


Figure 5.7 Import Command on the File Menu

To import and export automatically, you use the Scheduled Event tool on the **Tools** menu. Using this tool, you can also schedule the following events:

- A purge of import and export files
- An override of the scheduled connection times on the Connection Configuration screen
- The execution of a program that is external to OASYS.

See [Scheduling Events](#) for an overview of the Scheduled Event tool and the *Integration Guide* for details on how to use the tool specifically for imports and exports. The *Integration Guide* also explains how to examine and troubleshoot the import/export session.

6. SEARCHING FOR TRADES

Introduction

This chapter describes how to search for trades.

About Searching for Trades

You can search for trades several ways:

- One-time or recurring search scheduling
- Filtered searches using the filter model
- Sorted searches results using the sort model

Running One-Time and Recurring Searches

To perform a one-time search:

1. Select **Quick Filter** on the **Tools** menu. Alternatively, you can press **F2**. The Quick Filter screen appears ([Figure 6.1](#)).

Figure 6.1 Quick Filter Screen

2. Enter the appropriate data in the following criteria fields:
 - **Security**
 - **OASYS Broker**
 - **Transaction**
 - **Security Type** (All Equity Securities, All Fixed Income Securities, or Specific Security Type)
 - **Trade Status**
 - **Trade Date**
 - **Reference #**
3. To clear the screen and start over, click **Clear**.
4. After entering your criteria, click **Apply** or **OK** to apply the filter.
5. The Trade Summary screen displays the trades that meet your criteria. If no trades meet your criteria, the Trade Summary screen is blank.

Note Using Apply keeps the screen open to create another Quick Filter. Return the Trade Summary screen to its original view by clicking Defaults, and then Apply or OK.

Working with Filter Models

Filter models enable you to filter trades based on the specific criteria.

Creating a Filter Model

1. Select **Filter Models** on the **Tools** menu.
2. In the Filter Models screen, click **New**.
The Filter Model Entry screen appears (Figure 6.2).



Figure 6.2 Filter Model Entry Screen

3. Specify a model name in the **Model Name** field and, optionally, type a description in the **Model Description** fields.

4. Add a criterion by supplying values in the criteria specification fields:
 - **Field Name**
 - **Operator**
 - **Value**
5. Click **Add** to move the criterion to the display window.

Note The Second Value field appears if you select Between as the operator.

6. Repeat this step until you have entered all the criteria for your search.
7. If you add a criterion and want to edit it, select it in the display window. Then, modify the values in the criteria specification fields. To delete a criterion, select it in the display window, and click **Delete**.
8. Click **OK** to save the new filter model and return to the Filter Model screen. Click **Cancel** to exit and return to the Filter Model screen without saving the filter model.
9. Click **Apply** in the Filter Model screen to perform a search with your new filter model.

Modifying a Filter Model

1. Click **Filter Models** on the **Tools** menu.
2. In the Filter Models screen, select a filter model and click **Modify**. The Filter Model Entry screen appears.
3. Make the required changes to the model.
4. Click **OK** or click **Cancel** to exit the screen and return to the Filter Models screen.

Copying a Filter Model

1. Click **Filter Models** on the **Tools** menu.
2. In the Filter Models screen, select a filter model and click **Copy**. The Filter Model Entry screen appears.
3. Make the required changes to the model.
4. Click **OK** or click **Cancel** to exit the screen and return to the Filter Models screen.

Deleting a Filter Model

1. Click **Filter Models** on the **Tools** menu.
2. In the Filter Models screen, select a filter model.
3. Click **Delete**.
4. Click **OK** to confirm the filter model deletion or click **Cancel** to exit the Filter Models screen.

Creating a Sort Model

Sort models enable you to sort trade record primary and secondary fields automatically by ascending and descending order.

To create a sort model:

1. Select **Sort Models** from the **Tools** menu. The Sort Models screen appears.
2. Click **New**. The Sort Model Entry screen appears (Figure 6.3).

Figure 6.3 Sort Model Entry Screen

3. Specify a model name in the **Model Name** field and, optionally, a description in the **Model Description** field.
4. In the **Primary Sort Field** drop down list, select a field and then select the **Ascending** or **Descending** option button.
5. Optionally, in the **Secondary Sort Field** drop-down list, select a field and then select the **Ascending** or **Descending** radio button.
6. Click **OK** to save the new sort model and return to the Sort Model screen. Click **Cancel** to exit and return to the Sort Model screen without saving the sort model.
7. Click **Apply** in the Sort Model screen to perform a sort with your new sort model.

7. SCHEDULING EVENTS

Introduction

This chapter describes task and event scheduling and how to control them in OASYS.

About Scheduling Events

OASYS enables you to program your workstation to perform various tasks at specified times with the Schedule Events tool, also called the Scheduler. You can run tasks or events, either as independent actions or as a sequence of actions.

Using the Scheduler

The Scheduler also allows you to view, manipulate, and print basic schedule processes.

Viewing Scheduled Events

To view scheduled events:

1. Open the Trade Summary screen.
2. Select **Scheduled Events** from the **Tools** menu.
The Scheduled Events screen appears (Figure 7.1).
3. Look at the values in the **Next Scheduled Event** and **Time** fields located at the top of the screen to determine the scheduler time-frame. All times in this screen are shown in a 24-hour format.

Printing Scheduled Events

To print a list of scheduled events:

1. In the Scheduled Events screen, select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.

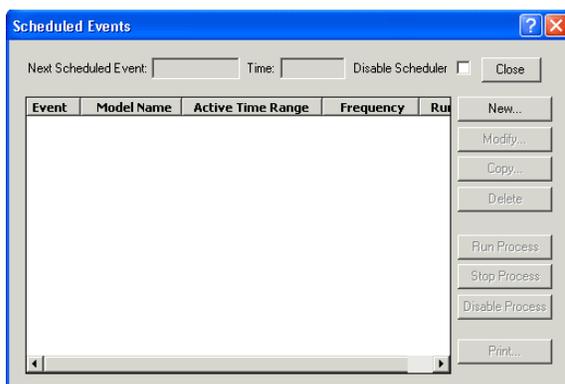


Figure 7.1 Scheduled Events Screen

2. Select an event and click **Print**.

Disabling the Scheduler

There can be occasions when you are required to suspend all scheduler operations.

To disable the scheduler:

- In the Scheduled Events screen, select the **Disable Scheduler** check box.

Halting and Restarting a Running Event Process

There can be occasions when you are required to halt, and then restart, an event running in the scheduler.

To halt a running event process:

1. Select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.
2. Select the event.
3. Click **Stop Process**.

To restart a stopped event process:

1. Select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.
2. Select the event.
3. Click **Run Process**.

Disabling and Enabling an Event Process

Disabling an event process removes the event from the scheduler, but does not delete it.

To disable an event process:

1. Select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.
2. Select the event.
3. Click **Disable Process**—the button changes to **Enable Process**.

To enable an event process:

1. Select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.
2. Select the event.
3. Click **Enable Process**—the button changes to **Disable Process**.

Deleting an Event Process

In the Scheduled Events screen, select the event process you want to delete, and then click **Delete**.

Scheduling New Events

You can schedule a range of events including configured connection time overrides, external process executions, and import/export activities.

Note To learn more about import/export record and model purge procedures, see the *Integration Guide*.

To schedule new events:

1. Select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.

- In the Scheduled Events screen, click **New**. The Scheduled Event Entry screen appears.

From this screen, schedule the following:

- Recurring or one-time override of connection times
- Recurring or one-time execution of external processes
- Recurring or one-time record and model imports
- Recurring or one-time record and model exports
- Import and export file purging

Scheduling a Connection Time Override

By default, OASYS is configured to connect to each workstation every 30 minutes. All times are in the 24-hour format.

To schedule a one-time or recurring connection time override:

- Select **Scheduled Events** from the **Tools** menu. The Scheduled Events screen appears.
- In the Scheduled Events screen, click **New**. The Scheduled Event Entry screen appears.
- Click the Connect tab.

The Connect sheet appears (Figure 7.2).

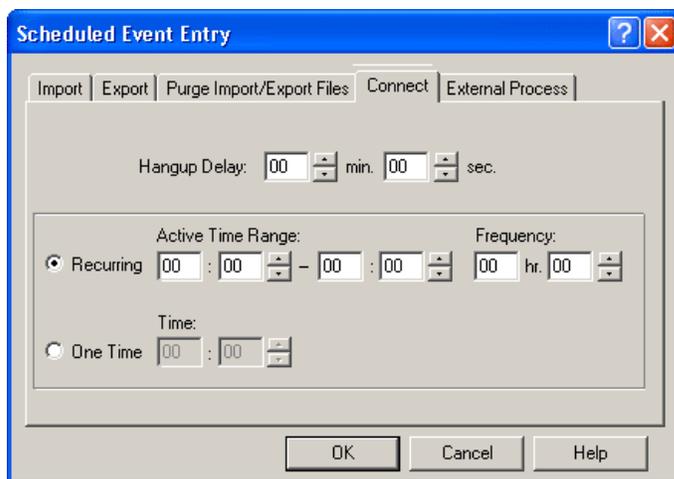


Figure 7.2 The Connect Sheet

- In the **Hangup Delay** field, specify the idle time, in minutes and seconds, after which the link to the OASYS host is automatically terminated.

During overlapping periods, connection information in this field overrides information entered in the Connection Configuration screen except when this field is blank. In this case, the value defaults to the value in the Connection Configuration screen.

Note See for more information about the Connection Configuration screen.

- Do one of the following:
 - One-time connection override—Click the **One Time** radio button. Specify the time for the connection override in the **Time** field.
 - Recurring override—Click the **Recurring** option button. Specify the start and end times for the connection override in the **Active Time Range** field.
- Click **OK** to add the connection override to the schedule and exit the screen or click **Cancel** to exit the screen

without adding it.

Scheduling an External Process Execution

Use the External Process property sheet to run an executable or batch (.bat) program external to OASYS. All times are in the 24-hour format.

To schedule a one-time or recurring external process execution Override:

1. In the **Scheduled Events** screen, click **New**. The Scheduled Event Entry screen appears.
2. Click the **External Process** tab.

The External Process sheet appears (Figure 7.3).



Figure 7.3 External Process Sheet

3. Specify the file name of the external process in the *File Name* field. Do not include the file **path**, just the file **name**.

Note If the file name of the external process contains a space, enclose the file name in quotation marks.

4. Do one of the following:
 - One-time connection override—Click the **One Time** option button. Set the time of execution of the external process in the **Active Time Range** field.
 - Recurring override—Click the **Recurring** option button. Specify the start and end times for the execution of the external process in the **Active Time Range** field.
5. Click **OK** to add execution of the external process to the scheduler and exit the screen or click **Cancel** to exit the screen without adding the process.

Purging Import and Export Files

OASYS purges import and export files by checking a specified set of import and export models and deleting all appropriate files and logs.

Note Purging works properly only if you selected the Use File Dating check box on the Import and Export Model Entry screens. OASYS finds only those files that meet the purge criteria when it performs a purge.

Otherwise, OASYS continues to add records to the file, filling up your disk space. To prevent this condition, develop a routine for cleaning up the files in these folders. Determine settings based on the frequency of imports and exports, system disk space, and other contingencies.

To purge import and export files:

1. In the Scheduled Events screen, click **New**. The Scheduled Event Entry screen appears.
2. Click the Purge Import/Export Files tab.

The Purge Import/Export Files sheet appears (Figure 7.4).

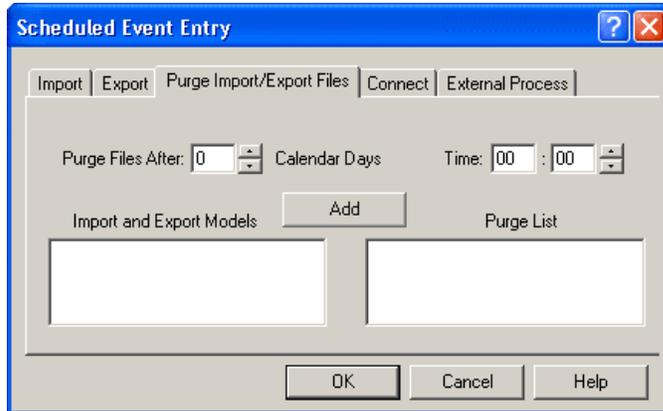


Figure 7.4 Purge Import/Export Files

3. Specify the number of calendar days after an import/export of files on which to purge in the **Purge Files After ... Calendar Days** field.
4. Specify the time to execute the purge in the **Time** field.
5. In the Import and Export Models display window, select the model files to purge. Click **Add** to move it to the Purge List display window. Repeat this step until you have moved all of the import and export purge models to the Purge List display window.

Note If necessary, move models from the Purge List display window back to the Import and Export Models display window by selecting them and clicking Remove. The Add button changes to the Remove button when your cursor is in the Purge List display window.

6. Click **OK** to add the purge to the schedule and exit the screen or click **Cancel** to exit the screen without adding it.

8. CREATING REPORTS AND HISTORIES

Introduction

This chapter describes how to create reports and view histories of OASYS activity.

About Creating Trade Reports

You can create reports for:

- Trades
- Imports/exports (see the *Integration Guide*)
- (OASYS-TradeMatch) TradeSuite ID statuses
- (OASYS-TradeMatch) TradeSuite ID errors

Printing Reports

You can print trade reports from the Trade Reports screen for:

- Selected trades
- All trades in a filter

You can access the Trade Reports screen from the Trade Summary screen in three ways:

- Select **Reports** on the **Tools** menu, and then **Reports**.
- On the Block Details screen, click **Print**.
- Press **F6**.

Printing Reports for Selected Trades

You can print reports for one or multiple trades.

To print selected trade reports:

1. On the Trade Summary screen, select the trades for which you want to print reports.
2. To select consecutive trades, click the first item. Then, while pressing and holding **SHIFT**, click the last item. To select trades that are not consecutive, press and hold **CTRL**, and then click each item.
3. Select **Reports** from the **Tools** menu, and then **Trade**. Alternatively, you can press **F6**.

The Trade Reports dialog box appears.

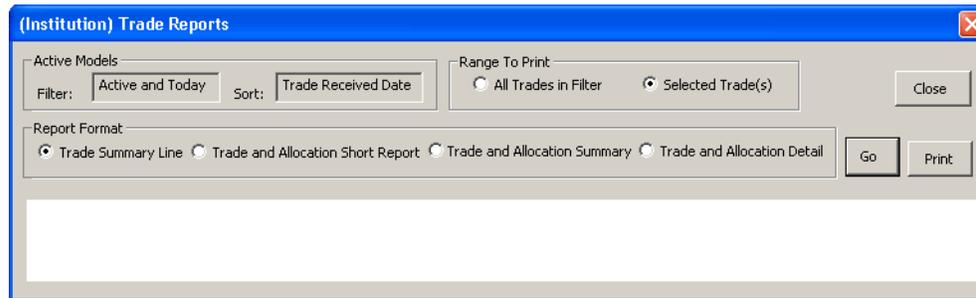


Figure 8.1 (Institution) Trade Reports

4. In Active Models (top of page), select the **Filter** and **Sort** field functions as follows:
 - Filter — A filter used to narrow the number of trade reports (the default is Active and Today). To choose a different filter on the Filter Models screen, select **Filter Model** on the **Tools** menu.
 - Sort — A sort order for the selected trades. To choose a different sort order on the Sort Models screen, select **Sort Models** on the **Tools** menu.
5. In Range to Print, select **Selected Trades**.
6. In the Report Format, select the report you want to print. See the next section, [About Report Formats](#), for a description of each format.
7. Click **Go** to view the selected reports.

Note Click Go before clicking Print, or an error occurs.

8. Click **Print** to display the Print screen, and then click **Print** to print the report.
9. To change the size of the font or the default report format, open the System Properties screen and make the required changes.

Printing Filtered Trade Reports

You can print reports for filtered trades.

To print filtered trade reports:

1. Select **Trade** from the **Tools** menu, and then **Trade Reports**. The Trade Reports dialog box appears.
2. In Active Models (top of page), check the **Filter** and **Sort** options:
 - Filter — A filter used to narrow the number of trade reports (the default is Active and Today). To choose a different filter on the Filter Models screen, select **Filter Model** on the **Tools** menu.
 - Sort — A sort order for the selected trades. To choose a different sort order on the Sort Models screen, select **Sort Models** on the **Tools** menu.
3. In Range to Print, select **All Trades in Filter**.
4. In the Report Format, select the report you want.
5. Click **Go** to view the selected report.

Note Click Go before clicking Print, or an error occurs.

6. Click **Print** to display the Print screen, and then click **Print** to print the report.
7. To change the size of the font or default report format, go to the System Properties screen.

Printing a Trade Report from Block Details Screen

From the Block Details screen, you can open the Block Reports screen and print a trade report for the selected trade.

To print a trade report from Block Details screen:

1. On the Trade Summary screen, double-click a trade to open the Block Details screen.
2. Click **Print**. The Trade Reports screen opens and displays the Trade and Allocation Detail Report for the selected trade.
3. The default report format is Trade and Allocation Detail. You can, however, select a different report format. See the next section, [About Report Formats](#), for a description of each format.
4. Click **Print** to display the Print screen, and then click **Print** to print the report.

About Report Formats

On the Trade Reports screen, you can select one of the following report formats described in Report Formats table. Select one of these formats as the default on the System Properties screen.

Table 8.1 Report Formats

Table Format	Description
Trade Summary Line	A summary of the selected trade blocks, including general trade information fields and the date the trade was accepted or rejected.
Trade and Allocation Short Report	A summary of all trade blocks and their allocations, including general trade and allocation information fields.
Trade and Allocation Summary	Details on all trade blocks selected (or in the filter) and a summary of their allocations. Includes general trade and allocation fields, institution, and broker comments and TradeMatch fields.
Trade and Allocation Detail	Details on all trade blocks and their allocations, including the Stepout To and TM Stepout Broker ID.

Changing Report Font Size

You can change the font size for reports to optimizing the print output.

To change a report font size:

1. Select **System Properties** from the **Tools** menu. The System Properties screen appears.
2. Open the Settings tab.
3. In **Default Report Font Size**, select one of these sizes:
 - Smallest
 - Smaller (default)
 - Medium
 - Larger
 - Largest
4. Click **OK** to save your changes.

Printing Trade History

You can display and print a selected trade history:

To view and print a selected trade history:

1. On the Trade Summary screen, select a trade. Alternatively, you can press **F8**.
2. Select **History** from the **Trade** menu. The Trade History screen, containing the trade report, appears.
3. Click **Print** to print the trade history or click **Cancel** to exit the screen without printing it.

Printing Import/Export Reports

Use the Import/Export reports tool when you expect to see trades imported, and they do not appear on your workstation. You can quickly scan the general information in the report to identify the problem.

Note Export reports are not available when using the OASYS message format.

The reports include:

- Summary of last import
- Import log report

To print an import/export report:

- On the Import/Export Reports screen, click **OK** and then click **Print** on the Print screen.

About Creating TradeSuite Status Reports

You can use the TradeSuite Status report to view and print reports for the following statuses:

- *Unmatched*
- Matched
- Stopped Match
- Stop Match Failed

You can print reports for all trades or selected trades.

Printing TradeSuite Status Reports for All Trades

1. Select **Reports** from the **Tools** menu, and then **TradeSuite Status**. Alternatively, you can press **F9**. The TradeSuite Status Report dialog box appears.
2. In **Range To Print**, select All Trades.
3. In **Report Type**, select the type of report you want to print.
4. Click **Go** to view the selected report.

Note Click Go before clicking Print, or an error occurs.

5. Click **Print** to display the Print screen, and then click **Print** to print the report.
6. To change the size of the font or default report format, open the System Properties screen and specify different settings.

Printing TradeSuite Status Reports for Specific Trades

1. On the Trade Summary screen, select the trades you want to print.
2. To select consecutive trades, click the first item. While pressing and holding **SHIFT**, click the last item. To select trades that are not consecutive, press and hold **CTRL**, and then click each item.
3. Select **Reports** from the **Tools** menu, and then **TradeSuite Status**. The TradeSuite Status Report dialog box appears.
4. In **Range To Print**, select Selected Trades.
5. In **Report Type**, select the type of report you want to print.
6. Click **Go** to view the selected report.

Note Click Go before clicking Print, or an error occurs.

7. Click **Print** to display the Print screen, and then click **Print** to print the report.
8. To change the size of the font or default report format, open the System Properties screen and specify different settings.

About Creating TradeSuite Error Reports

You can use the TradeSuite error report to view and print the following types of reports:

- All trades
- Selected trades

The error report also creates a comma-separated value (.csv) file on the C:\ drive.

Printing TradeSuite Error Reports for All Trades

1. Select **Reports** from the **Tools** menu, and then **TradeSuite Errors**. Alternatively, you can press **F11**. The TradeSuite Error Report dialog box appears.
2. In **Range To Print**, select All Trades.
3. In **Report Type**, select the type of report you want to print.
4. Click **Go** to view the selected report.

Note Click Go before clicking Print, or an error occurs.

5. Click **Print** to display the Print screen, and then click **Print** to print the report.
The report is also copied to a .csv file in the OASYS 5.0 installation folder.
6. To change the size of the font or default report format, open the System Properties screen and specify different settings.

Using the .csv File

The TradeSuite Error Report creates a .csv file that you can open in a spreadsheet program such as Microsoft® Excel® or import to other programs.

Resolving TradeSuite ID Errors

To resolve TradeSuite ID errors, contact the DTCC Client Center. See the *OASYS-TradeMatch Service Guide* for more information.

9. USING OASYS-TRADEMATCH

Introduction

This chapter describes how to use the OASYS-TradeMatch service.

Description of the OASYS-TradeMatch Service

OASYS integrates trade processing with trade comparison for OASYS-TradeMatch clients. You can use OASYS to send equity and fixed income trades to broker/dealers. After the trade is accepted, OASYS-TradeMatch automatically submits it to TradeMatch. You no longer have to re-enter and resubmit trades.

You can also send the trade (and/or a stepin trade) exclusively to TradeMatch, whether the broker/dealer is an OASYS or non-OASYS broker. Trades for non-OASYS broker/dealers are sent only to TradeMatch.

Providing the CUSIP

To minimize edit errors and optimize results from the OASYS-TradeMatch Service, follow these protocols for equity and fixed income trades.

- **Equity Trades**—For equity trades, provide a valid ticker symbol or CUSIP in the OASYS **Security ID** field to identify the traded security. This field must not contain any other data and must be supplied in upper case letters.
If a ticker symbol is supplied, the ticker symbol is translated into the CUSIP of the security. The ticker symbol is compared to the CUSIP on broker trade input in TradeMatch. If the **Security ID** field is not identified as or translated into a valid CUSIP, the OASYS allocation input is edit rejected.
- **Fixed Income Trades**—For fixed income trades, provide a valid CUSIP in the **CUSIP** field to identify the traded security. The **CUSIP** field must not contain any other data and must be supplied in upper-case letters. The ancillary field data is in addition to any required security information provided in the **Security ID** field. The CUSIP is compared to the CUSIP on broker trade input in TradeMatch. If the CUSIP is not valid, the OASYS allocation input is *edit rejected*.

OASYS Fields Used for Matching

You can populate all of the required and optional fields used for matching in OASYS. Most fields required for matching are also required in OASYS or, if optional—and blank—determined by the OASYS host or TradeSuite ID.

[Table 9.1](#) lists the OASYS fields that are required (R), optional (O), or conditional (C) for matching. The table also indicates if OASYS requires the field and the corresponding field name in TradeMatch. The fields are for both equity and fixed income trades, except where noted.

For a complete description of the fields used by TradeMatch, see the *OASYS-TradeMatch Service Guide*.

Table 9.1 OASYS Fields Used for Matching

OASYS Field	Required/Optional/Conditional	TradeMatch Uses	Comments
Block			
Trans Type	R	Side (Buy/Sell)	Validated in OASYS. Settlement Date
Settlement Date	O	Settlement Date	If blank, OASYS calculates the value (trade date + 3 business days).
Security ID	R	Security Identifier Number	Not validated in OASYS. May be ticker or CUSIP. In TradeMatch, the ticker is translated to CUSIP and validated.
Executing Broker ID	C	Broker-Dealer ID # or Executing Broker/Dealer Clearing Broker	Validated in OASYS. Value can be different than the ID on the allocation. If blank, the OASYS host tries to retrieve it from ALERT or the OASYS client configuration. Required for non-OASYS broker/dealer.
Submitting Institution ID	O	Institution ID #	Validated in OASYS. Value can be different than the ID on the allocation. If blank, the OASYS host tries to retrieve it from ALERT or the OASYS client configuration. Required for non-OASYS broker/dealer.
Allocation			
Settlement Location	O	Settlement Location	Validated in OASYS. The settlement locations are: BRC - Broker Custody DTC - Depository Trust FED - Federal Reserve Bank US - United States EUR - Euroclear CDS - Canadian Depository CED - Clearstream If blank, the OASYS host determines the location.
Institution ID	O	Institution ID #	Validated by OASYS. If blank, the OASYS host tries to retrieve it from ALERT or OASYS client configuration. Value can be different than the ID on the block.
Agent ID	O	Agent ID#	Validated by OASYS. If blank, the system tries to retrieve it from ALERT.
Net Amount	O	Net Settlement Amount	If blank, TradeSuite calculates the value.
Size	R	Shares/Face Value	

Table 9.2 lists those OASYS fields that are optional for matching.

Table 9.2 OASYS Fields Optional for Matching

OASYS Workstation / Direct Field	Required by OASYS	TradeMatch Uses	Comments
Block			
Price	R	Trade Price	
Trade Date	O	Trade Date	If blank, OASYS uses the import date.
Security Type	R	Security Type	Type of equity or fixed income financial instrument such as SHP (preferred shares) and MBS (mortgage-backed securities).
Allocation			
Account Code	C	Institution Internal Account #	
Agent Internal Account	C	Agent Internal Account #	If blank, the system tries to retrieve it from ALERT.

Table 9.2 OASYS Fields Optional for Matching (continued)

OASYS Workstation / Direct Field	Required by OASYS	TradeMatch Uses	Comments
BIA#	O	Broker Internal Account Number	Retrieved from ALERT by the OASYS host if ALERT access code identified.
SEC Fees	O	SEC/Registration/ Shipping Fees	If blank, calculated by TradeSuite.
Country Tax	O	Country Tax	
Local Tax	O	Local Tax	
Other Charges	O	Other Charges	
Principal	O	Principal Amount	If blank, calculated by TradeSuite.
Commission	O	Commission Fee	
Accrued Interest-Discout (fixed income only)	O	Interest	
TM Stepout Broker ID (stepout for equity only)	C	Broker-Dealer ID # (on stepin trade)	Validated by OASYS host. Value used in Executing Broker ID field on stepin trade.

OASYS and OASYS-TradeMatch Security Types

The OASYS and TradeMatch Security Types table lists the OASYS security types and corresponding TradeMatch security types. It also indicates if the security type receives enrichment. For example, BIA#, Agent ID, and Agent Internal Account Number from ALERT.

An asterisk (*) in the BIA Enrichment column of the OASYS and TradeMatch Security Types table indicates that the security receives BIA enrichment if the BIA cross-reference uses *ALL* as the security. To help you quickly locate equity or fixed income securities, equities are shaded.

Table 9.3 OASYS and TradeMatch Security Types

OASYS Security Type	TradeMatch Security Type	Security Type Name	BIA Enrichment	Additional ALERT Enrichment
ABS	ABS	Asset-backed Securities	*	
ADR	ADR	ADR	X	X
AGS	AGS	Agencies	*	
BAS	BAS	Banker Acceptances		
CER	CER	Representative Certificates		
CMO	CMO	US CMO	X	X
COB	CDS	US Corporate Bond	X	X
COD	COD	Certificate of Deposit	X	X
COM	CPA	Commercial Paper	X	X
CON	CON	Convertible Bond	*	
CPN	CPN	Coupons		
CPP	CDS	CorpPrivPI	X	
CSH	CSH	US Cash	X	
CWR	CSH	US Cash Wire	X	
DFI	DFI	DTC Omnibus		
EQU	SHS	Equity / Shares	X	
FFI	FFI	FED Omnibus	X	
FIN	FIN	Finance		

Table 9.3 OASYS and TradeMatch Security Types (continued)

OASYS Security Type	TradeMatch Security Type	Security Type Name	BIA Enrichment	Additional ALERT Enrichment
FMR	FMR	Freddie Mac Remics		
FNM	FNM	US FNMA	X	
FNR	FNR	FNMA Remics	X	
FPA	FPA	Face of Prn/Nom Acct		
FRM	FRM	Freddie Mac	*	
GMR	GMR	GNMA Remics	X	
GNM	GNM	US GNMA	X	
ITS	ITS	InflIdxTsy		
MBS	MBS	Mortgage Backed Security	*	
MMT	MMI	US Money Market	X	X
MNB	MUN	US Municipal Bond	X	X
MSC	MSC	Miscellaneous	X	X
MTN	MTN	Med Term Note	X	X
NSD	NSD	Sovereign Debt	*	
NTE	MTN	Notes	X	X
OMB	OMB	Other Mortgage Backed Sec		
OMM	OMM	Other Money	X	X
OPC	OPC	Option Contract	X	
OPS	OPS	Option Shares	X	
PRC	PRC	Premium Contract		
PRP	CDS	Priv Place	X	
PRS	PRS	Premium Shares		
OMB	OMB	Other Mortgage Backed Sec		
REP	REP	Repurchase	*	
RTS	RTS	Rights		
SHP	SHP	Pref Shares	X	X
SLA	SLA	Student Loan		
TBA	MBS	To Be Announced	*	
TBI	TBI	Treasury Bill	X	
TEM	TEM	Tax Free M.M		
TRB	TRB	Treasury Bond	X	
TRN	TRN	Treasury Note	X	
TRS	TRS	Trans Ship	X	
TRY	GDS	Treasury	X	
UNT	UNT	Units		
WAR	WTS	Warrants	X	X
XCP	XCP	Tax Free Paper		

Accept Received Status

The trade status *ACCRCVD* indicates that you received the *ACCEPT* from the OASYS broker/dealer or OASYS host (if sending to TradeMatch only). It is the final status of the trade. You cannot edit trades with the *ACCRCVD* status.

The *ACCRCVD* status for a trade displays on the Trade Summary Screen.

For OASYS-TradeMatch clients, the *ACCRCVD* status does not change, regardless of the transmit status of a trade sent to TradeMatch.

TradeMatch also sends received statuses on the trade and matching statuses on the allocations.

Trade Validation Status Indicators

The Trade Summary Screen displays the symbols described in [Table 1.1](#) to indicate the validation status for trades sent to TradeSuite.

Only the following symbols in the Trade Summary Screen Fields table are applicable:

- Yellow Dot
- Green Up Arrow (solid)
- Green Up Arrow (hollow)
- Red Down Arrow

About Match Statuses

OASYS-TradeMatch sends its clients and broker/dealers interim and final matching status information for each allocation marked for matching.

The statuses are described in the Match Status Descriptions table.

Table 9.4 Match Status Descriptions

Status	Description
Matched	Indicates that the investment manager's allocation matched the broker/dealer's trade input. Can be the final status of a trade. The investment manager and broker/dealer receive this status.
Unmatched	Indicates that the allocation is marked for matching but is not yet matched. The investment manager receives this status, but broker/dealer does not. The allocation status remains Unmatched until it is matched or TradeSuite executes a stop match sent by the investment manager.
StoppedMatch	Indicates that the investment manager sent a stop match request and TradeSuite stopped the matching process. StoppedMatch can be the final status of a trade. The investment manager and broker/dealer receive this status. If the custodian was notified of the original trade, it is sent to the custodian as a <i>CANCEL</i> .
StopMatchFailed	Indicates that the investment manager's request to stop the match failed. The investment manager does not see a StopMatchFailed status if the allocation is already Matched. The investment manager receives this status, but the broker/dealer does not.

Matching Statuses on Allocations

TradeMatch sends OASYS-TradeMatch clients interim and final matching status information for each allocation marked for matching. It also sends the final matching status information to broker/dealers. The statuses are listed in [Table 9.4](#).

Controlling Allocation Matching

By using the **To Matching** field on the Allocation Details screen, OASYS-TradeMatch investment managers can control which allocations go to TradeSuite for matching. By default, when a trade is eligible for matching, all allocations are sent to matching. You can also control which allocations go to the custodian as settlement notification.

Notifying the Custodian

When you enter a trade, you can indicate whether to send the allocations to the custodian as settlement notification. You can send all allocations to the custodian automatically or specifically control, which allocations are sent.

Note You can send an allocation to the custodian independent of sending the allocation to matching.

Stopping an Allocation Match

When the trade status is *ACCRCVD* and an allocation is *UNMATCHED*, an investment manager can send a request to TradeSuite to stop the matching process for that allocation.

After receiving a stop match request, OASYS returns the status information on matching. What occurs after the investment manager sends the request depends on the state of the allocation at the time the request is issued:

- If the allocation is in a trade that is *ACCRCVD*, marked for matching, and not yet matched, TradeSuite executes the stop match request.
The allocation status changes to *StoppedMatch* for the investment manager and broker/dealer. Final status of the allocation.
- If the allocation is in a trade that is not *ACCRCVD* or has already been matched, the investment manager receives an error message.
- If the allocation is matched before TradeSuite can execute the stop match request, it informs the investment manager that the request was denied. The allocation status changes to *MATCHED* for the investment manager and broker/dealer. Final status of the allocation.

TradeSuite ID Errors

TradeSuite ID errors are the result of problems with data input or data enrichment.

Before allowing data to be processed, TradeSuite validates certain information. If the trade fails to meet the criteria, TradeSuite sends an error message. The error is indicated on the Trade Summary screen by a red down arrow for hard errors or green up arrow (hollow) for soft errors.

You can view the error messages for one trade in the TradeSuite Errors screen. To view and print TradeSuite errors for one or more trades, select the **TradeSuite Errors** submenu under **Reports** on the **Tools** menu.

Viewing TradeSuite ID Errors

Use the TradeSuite Errors screen to view the hard or soft errors in a trade sent to TradeMatch.

To view TradeSuite ID errors:

1. In the Trade Summary screen, double-click a trade that has TradeSuite ID errors.
2. Click **TS Error** in the Block Details screen. The TradeSuite Errors screen appears.

The TradeSuite Errors screen displays the hard and soft errors in a trade sent to TradeMatch. The screen displays the data fields described in the [Table 9.5](#).

Table 9.5 TradeSuite Errors Screen Data Fields

Data Field	Description
Reference	The reference number that OASYS assigns to the trade.
Seq #	The sequence number of the allocation.
Field Code	TradeMatch field code for the field in error.
Reason Code	TradeMatch code for the error.
Description	TradeMatch description of the error.

Printing TradeSuite ID Errors

On the TradeSuite Errors screen, click **Print** to print a copy of the errors displayed.

OASYS-TradeMatch Error Codes

[Table 9.6](#) describes the OASYS-TradeMatch error codes. The system sends an eight-byte error code indicating the reasons why a message failed validation. The code contains two parts:

- Four-byte field code that identifies the field where an error occurred.
- Four-byte error reason code that describes the type of error that occurred

Table 9.6 OASYS-TradeMatch Error Codes

Field Code	Reason Code	Explanation
GABO	9AAE	First character of record must be c if block, D if allocation, or L if trailer.
	IAA7	Block Reference Number is missing, contains errors, or does not match allocation.
	IAA8	Allocations are missing.
	IACH	Duplicate allocation, block is already complete.
	IACF	Trailer record is submitted without a corresponding common record.
CAAQ	9AAN	Submitting Institution ID is not set up for TradeMatch.
	9AAA	Submitting Institution ID is blank or o.
	IAAE	Submitting Institution has elected not to receive the allocation rejection.
	IAEV	Submitting Institution is not a TradeHub subscriber.
CAAA	9AAN	Institution ID is not set up for TradeMatch.
	9AAE	Institution ID on allocation is different than Submitting Institution on block.
	9AAF	Institution ID on allocation is o or not numeric.
	9AAA	Institution ID on allocation is blank.
	IAER	Institution ID is not authorized for acronym.
GAAT	IAAN	Block Reference Number is not unique.
	IAA1	Block Reference Number is not unique. It appears on a previously canceled allocation.
	IABD	Block Reference Number is not unique. It appears on a previously rejected allocation.
	IAA4	Block Reference Number not found in any previous allocation.
CAGJ	IAAN	Allocation Reference Number is not unique.
	9AA5	Allocation Reference Number is 0, blank, or not numeric.
CAAB	9AAN	Executing Broker ID is not set up for TradeMatch.
CAA1	9AAF	Executing Broker ID is not numeric.
	9AAA	Executing Broker ID is blank.
	9AAN	Executing Broker ID is not set up for TradeMatch.

Table 9.6 OASYS-TradeMatch Error Codes (continued)

Field Code	Reason Code	Explanation
EAB3	9AAE	Matching Only value is not Y or N or Pre-Notify Custodian value is not C or a D.
DAA3	9AAF	Block Size/Original Face is not numeric.
	9AAH	Block Size/Original Face is not greater than 0.
	IABB	Total allocation Shares/Face value in canceled and original allocation are different.
DAA4	9AAF	Broker of Credit Commission Fee is not numeric (spaces are the only acceptable non-numeric values).
DAAD	9AAF	Block Price is not numeric.
	9AAH	Block Price is not greater than 0.
EAAA	9AAE	Transaction Type is not valid.
EAA6	9AAE	Stepin Broker Notify Indicator must be Y or N.
BAAB	9AAJ	Trade Date is not a valid business day.
	IAAH	Trade Date is greater than 250 days in the past.
	IAAF	Trade Date is greater than current date.
	IAAG	Trade Date exceeds current date.
BAAA	9AAJ	Settlement Date is invalid.
	9AAK	Settlement Date is less than Trade Date.
GAAF	IAA6	Ticker or CUSIP is invalid.
	9AAP	Invalid CUSIP format.
	9AA5	Ticker or CUSIP is missing.
	9AAO	The Security identifier is invalid.
	9ABE	The Security identifier is invalid.
	9AAQ	The Security identifier is invalid.
GAAD	9AAE	Settlement Type must be 1, 2, 3, or 4.
GAAE	9AAE	Security Type is invalid.
	9AA5	Security Type is missing.
	9AAE	The Security identifier is invalid.
GAAG	9AAE	Cancellation reason code is invalid.
	9AAA	Cancellation reason code is invalid.
GAAP	9AAE	Security numbering system is not one of the acceptable values.
GABI	9AAE	Rejection reason code is invalid.
GABL	9AAE	Allocation Commission Type Indicator must be C, F, D, or U.
	9AAA	Allocation Commission Type Indicator must be U when Commission Fee and BOC Commission Fee are greater than 0.
GABN	9AAE	Transaction type is invalid.
GABP	9AAE	System error. Contact the DTCC Client Center.
	9AEH	Set is not complete to cancel detail record.
	IAA9	Substitution Indicator must be O for Transaction Type 1.
	IABA	Substitution Indicator must be C, S, or R for Transaction Type 4.
GABQ	9AAE	Account Name, Account Code, or ALERT Access Code is invalid.
GAGX	9AA5	Submitting Institution ID does not have a corresponding BIC number in TradeSuite.
DAAA	9AAF	Allocation Size/Original Face is not valid.
	9AAH	Allocation Size/Original Face is not greater than 0.
	IAAJ	Allocation Size/Original Face is greater than 9,999,999.99 and Settlement Location equals either BRC or DTC.
DAAE	9AAF	Net Amount is not numeric.

Table 9.6 OASYS-TradeMatch Error Codes (continued)

Field Code	Reason Code	Explanation
	9AAH	Net Amount is not greater than 0.
	IAAK	For Settlement Location BRC or DTC, the Net Amount must be \$9,999,999,999.99 or less.
	9AAK	Net Amount for DTC and BRC must be \$9,999,999,999.99 or less.
DAAJ	9AAF	Commission is not numeric.
	9AAE	When Allocation Commission Type Indicator is D, Commission Fee must be less than 100%.
DAAI	9AAF	Accrued Interest is not numeric.
DAAL	9AAF	Fees is not numeric.
DAAF	9AAF	Principal is not numeric.
GAAS	9AAE	Settlement Location is invalid.
CAA	IAAW	Institution is not set up for TradeMatch.
CAA2	9AAN	Clearing Broker ID associated with Executing Broker ID is invalid.
CAA5	IAEV	Agent ID is not set up for TradeHub.
	IAAE	Agent ID is not set up to receive TradeHub settlement notifications.
CAA6	IAEO	Agent ID is blank.
CAAF	9AAN	ID Stepin Broker is not eligible for ID processing.
	9AAF	ID Stepin Broker is not numeric.
	IAAE	Stepin Broker Notify is Y but ID Stepin Broker and its Clearing Broker elected not to receive institution instructions.
CAAH	9AAF	Agent ID number is not numeric.
	9AAN	Agent is not eligible for ID processing.
CAAN	9AAN	Broker of Credit is not eligible for ID processing.
	9AAF	Broker of Credit is not numeric.
	9AA6	Broker of Credit submitted with non-ID Broker of Credit or non-ID Correspondent Broker.
CAAQ	IAER	Submitting Institution ID is not authorized for acronym.
CAAS	9AAE	Non-ID Stepin Broker must be spaces when an ID Stepin Broker is specified.

Stepouts for OASYS-TradeMatch Clients

When using the OASYS-TradeMatch Service, stepin trades can be generated for OASYS and non-OASYS broker/dealers. Afterward, the stepins are sent to TradeMatch. Stepin trades for an OASYS broker/dealer can be sent to the broker/dealer for acceptance and then to TradeMatch, or sent to TradeMatch only. Stepins for non-OASYS broker/dealers can be sent to TradeMatch only.

Table 9.7 shows which fields to populate when generating a stepin trade and sending the stepin to either:

- An OASYS broker/dealer, and then to TradeMatch
- TradeMatch only

Table 9.7 Stepouts for OASYS-TradeMatch Clients

Equity Allocation Field	A	B	C	D	E	F
Stepout To	OASYS acronym		OASYS acronym	OASYS acronym	Broker code	Broker code
OASYS Broker	Y		Y	Y	N	N
TM Stepout Broker ID		ID	ID	ID		ID
Matching Only		Y		Y		Y
What Happens...						

Table 9.7 Stepouts for OASYS-TradeMatch Clients

Equity Allocation Field	A	B	C	D	E	F
Generates Stepin Trade	Yes	Yes	Yes	Yes	No	Yes
Send Stepin to broker/dealer and then TradeMatch	Yes	No	Yes	No	No	No
Send Stepin to TradeMatch only	No	Yes	No	Yes	No	Yes

About Notifying the Custodian

When you enter a trade, you can indicate whether to send the allocations to the custodian as settlement notification. You can send all allocations to the custodian automatically or control specifically which allocations are sent. See [OASYS User Settings](#) for more information about custodian pre-notification.

Note You can send an allocation to the custodian independent of sending the allocation to matching.

Sending All Allocations to the Custodian

1. Create a trade.
2. On the Block Details screen or in the import file, select **Pre-Notify Custodian**.
The **To Custodian** field on all allocations is automatically selected.
To prevent an allocation from being sent to the custodian, select an option on the allocation.
3. Complete the block and allocation details, and then transmit the trade.

Sending Selected Allocations to the Custodian

Select the **To Custodian** field on the allocation to send the allocation to the custodian.

1. Create a trade.
2. Select the **Pre-Notify Custodian** check box on the Block Details screen, and then clear the **To Custodian** check box on each allocation that you do not want sent to the custodian.
Alternatively, you can leave the **Pre-notify Custodian** field blank on the Block Details screen. Then select **To Custodian** check box on each allocation you want sent to the custodian.
3. Complete the block and allocation details, and then transmit the trade.

A. OASYS TRADE SCREENS

Introduction

This chapter describes the commonly used OASYS screens used in day-to-day trading operations.

Equity Block Details Screen

Use the equity Block Details screen to enter or revise equity block trade information and display a block trade's allocations.

[Table A.1](#) describes the equity Block Details screen fields.

Table A.1 Equity Block Details Screen Fields

Field	Description
Trade	
Security ID (Required)	Ticker symbol or CUSIP for the traded security (uppercase only). Enter a value that the broker/dealer's system can recognize. Not validated by OASYS, but not validated by TradeMatch.
Asset Class (Required)	Category of assets. OASYS includes two classes: equity (EQ) and fixed income (FI). This selection also determines the list of available securities in the Security Type field and broker/dealers in the OASYS Broker field.
Security Type (Required)	Type of equity financial instrument. The following securities are classified as equity: <ul style="list-style-type: none"> • ADR—American Depository Receipt • CER—Representative Certificate • CON—Convertible Bonds (also in fixed income asset class) • CSH—Cash • CWR—U.S. Cash Wire • EQU—Equity • MSC—Miscellaneous (also in fixed income asset class) • OPC—Option Contracts • OPS—Option Shares • PRC—Premium Contract • PRS—Premium Shares • RTS—Rights • SHP—Preferred shares • UNT—Units • WAR—Warrants See Setting a Default Security Type for more information about configuring a default security type.
Original Face (Required)	Total quantity of shares in the trade.
Price	Price per share for the entire trade. Value: .000000001 - 999999999.99. Value is 12 digits including the decimal. No more than 9 digits before the decimal and 10 digits after the decimal (no commas). Although the Price field is not required for import, it is required to complete the trade. The trade may be fully allocated, but the trade status remains INCMPL until you enter a price in the Price field.
OASYS Broker or (for OASYS-TradeMatch) Executing Broker ID and Matching Only (Required)	Valid OASYS acronym for the executing broker/dealer. Required if the trade is sent to an OASYS broker/dealer for acceptance. Also used to supply enrichment from ALERT.

Table A.1 Equity Block Details Screen Fields (continued)

Field	Description
CUSIP check box	The security's unique nine character ID in the CUSIP system. See Valid CUSIP Characters for more information about CUSIPs.
Custom CUSIP check box	Indicates the CUSIP is user-defined.
When Issued	If checked, indicates a transaction that was made conditionally because the security, although authorized, has not yet been issued.
Commission	Rate per share, in cents. Becomes the default for all allocations in this trade which do not contain a different commission. Value: .00000001-9.99999999 (no commas). Value is 10 digits, including decimal. No more than 1 digit before decimal and 8 digits after.
Trans Type (Required)	An OASYS transaction type, including: <ul style="list-style-type: none"> • B—Buy • BC—Buy Covered • S—Sell • SS—Sell Short • SE—Sell Exempt
Description	Additional text.
Reference #	A number assigned by OASYS to the trade
Trade Date (Required)	Trade date, in the format specified by the current import model.
Status	Current status of the trade, in uppercase. See the Status Values section of the Trade Summary Screen Fields table for more information about status types.
Internal Ref #	Number you define to track a trade in OASYS. Required as part of an update (only) if you do not use <i>Reference #</i> . Sent to the OASYS host and OASYS broker/dealers. (OASYS-TradeMatch) This value also populates the NOE/II Institution Order <i>Routing #</i> field on the confirm when the trade is matched.
Trade Time	Trade time, in the format specified by the current import model.
Settle Date (Required)	Settlement date of the block trade, in the format specified by the current import model. If blank, OASYS automatically calculates the settlement date based on the Trade Date, default settle date offset, and settlement holiday calendar.
Exec Brkr MPID	The executing broker's Market Participant Identification number. This field is only enabled for stepout trades and if the counterparty is in version 7.0.
TradeSuite	
Executing Broker ID	TradeMatch ID of the executing broker/dealer. Required for non-OASYS broker/dealer. Optional, but recommended, for an OASYS broker/dealer.
Exec Brkr MPID	The executing broker's Market Participant Identification number
Submitting Institution ID	TradeMatch ID of the submitting institution.
Matching Only check box	When checked, indicates that the trade is sent to TradeMatch only. Required if the executing broker/dealer is a non-OASYS broker/dealer.
Pre-Notify Custodian check box	When checked, indicates that the trade is sent to a custodian. OASYS broker/dealers do not receive this field.
Comments	
Brkr. Comments	Broker/dealer to investment manager information.
Inst. Comments	Investment manager to broker/dealer information.
Stepout	
Contains Stepouts check box	Indicates whether the trade contains stepout allocations.
Filter Alloc Details check box	A check mark indicates you want to filter account details from the executing broker/dealer. Selected by default.
Stepin check box	A check mark indicates this trade is an automatically generated stepin trade.
Stepout From	Short name of executing broker/dealer in original trade from which this trade was stepped out.
Primary Ref #	OASYS reference number of original trade from which this trade was stepped out. Not sent to the stepin broker/dealer.

Table A.1 Equity Block Details Screen Fields (continued)

Field	Description
Allocation Information	
Seq #	Sequence number of allocation within trade.
Account Name	Account name for the allocation assigned by the investment manager.
Account Code	Internal code you use to identify the account. This value is not sent to your counterparty.
Access Code	Identifier assigned to an account by the investment manager. It may contain only the digits 0–9 and the uppercase alphabetic characters A–Z.
Original Face	Quantity of shares.
Comm	Special concessions.
Status	(OASYS-TradeMatch) TradeSuite matching status
H/S	Hard/Soft dollar indicator.
BOC	Broker of credit name. Displayed if the allocation has a BOC or is a stepout.
S/O	Indicates whether allocation is a stepout. Value is γ if a stepout, \mathfrak{N} if not a stepout.
Allocation Status	
Total Accounts check box	Number of accounts to which the trade is allocated.
Allocated	Size and percentage of trade allocated.
Allocations do not contain uniform Commissions check box	If selected, the standard commission rate does not apply to these allocations.
Remaining	Size and percentage of trade remaining to be allocated.
Confirm Control #	The DTC control number of the matching confirm.
Buttons	
History	Click to display trade history for the allocations.
Stop All Matches	Click to stop all allocation matches.
Stipulations	(TBA trades) Click to open the Stipulations screen and select or enter the type of stipulation: One Pool Per Million, 1 Pool 1 Piece, Max Pools Per 100 Million, Or Other Stipulations.
Print	Click to print a trade report for the block. You must save the block (for example, click OK) before you can print it.
New	Click to create a new allocation.
Modify	Click to modify the Allocation Details screen for the selected allocation.
View	Click to display the Allocation Details screen for a selected allocation.
Delete	Click to delete the selected allocation.
TS Error	(OASYS-TradeMatch) Click to display TradeSuite errors. Displays only when the trade contains TradeSuite errors.

Equity Allocation Details Screen

You must allocate all (100%) of a block before you can send a trade to the OASYS host.

[Table A.2](#) describes the equity Allocation Details screen fields.

Table A.2 Equity Allocation Details Screen Fields

Field	Description
Account	
Name (Required)	Short text description you use to identify the account.
Account Code (Required)	Internal code you use to identify the account.
ALERT Access Code	Account identifier you set in the ALERT database to identify the account.

Table A.2 Equity Allocation Details Screen Fields (continued)

Field	Description
Broker of Credit	
Name	Broker of Credit for a standard allocation or non-OASYS stepin broker/dealer. This field is not validated on the workstation.
ID	TradeMatch ID of Broker of Credit. Validated by the Broker of Credit table on the workstation.
BIC	Bank Identifier Code approved by the International Organization for Standardization (ISO). It is the unique identification code of a particular bank.
TradeSuite	
Institution ID	TradeMatch ID of the investment manager. If you supply the ID, it is not retrieved from ALERT or the host. Validated by OASYS.
Agent ID	TradeMatch ID of the agent. If you supply the ID, it is not retrieved from ALERT. Validated by OASYS.
Agent Internal Account	Agent internal account in TradeMatch. If you supply the account, it is not retrieved from ALERT.
Settlement Location	Use to select a valid settlement location. You can set a default on the OASYS Workstation Setup screen.
TradeSuite Processing (check boxes)	
To Matching	A check mark sends the allocation to TradeMatch. By default, the check box is selected.
To Custodian	A check mark sends the allocation to the custodian. You can send the allocation to the custodian even if you do not send it to TradeMatch. By default, the check box is deselected.
Stop Match	A check mark stops the allocation from matching. You can stop the match when the trade is <i>ACCRCVD</i> (the trade is accepted) and the allocation is <i>UNMATCHED</i> (not yet matched).
Stepout	
Stepout check box	A check mark indicates that the allocation is stepped out. When you select this check box, the Misc field in the Allocation section is grayed out.
Stepout To	OASYS acronym or an 8-digit broker/dealer code of the stepin broker/dealer. OASYS acronym required to send trade to OASYS broker/dealer for acceptance. See the DTCC Client Center on for a list of broker/dealer codes.
OASYS Broker check box	A check mark indicates an OASYS stepin broker/dealer. If the box is blank, the Stepout To drop-down list is not available. Validated by OASYS.
Stepin Brkr MPID	Four-letter code indicating the Market Participant Identification number.
Stepin Ref #	Reference number of the automatically generated stepin trade to which this allocation belongs.
Clearing Number	Clearing number of the broker/dealer in the <i>Stepout To</i> field. Not validated by OASYS.
TM Stepout Broker	(OASYS-TradeMatch) TradeMatch ID of the broker/dealer in the Stepout To field. Required for non-OASYS stepin broker/dealer.
Matching Only	(OASYS-TradeMatch) When selected, indicates that the stepin trade is to be sent to TradeMatch only. Required if the stepin broker/dealer is a non-OASYS broker/dealer.
Stepout Cmts	Stepout comments. Use to enter additional comments on the stepout.
Allocation	
Original Face	Total quantity of shares in the block trade. Values must be expressed as integers. If entered, <i>Percentage</i> is automatically filled in.
Percentage	Percentage of the block allocated to this account. If entered, then size is calculated and displayed in the Original Face field.
Commission	Rate per share, in cents. Defaults to the commission rate on the trade (block), but can be overridden.
Principal	The face value amount to be repaid at maturity. (OASYS-TradeMatch) If you provide a value, it is not overwritten. If the field is blank, TradeMatch calculates the value.
Net Amount	The gain realized from the trade. (OASYS-TradeMatch) If you provide a value, it is not overwritten. If the field is blank, TradeMatch calculates the value.

Table A.2 Equity Allocation Details Screen Fields (continued)

Field	Description
Fee	Trade fees. A positive numeric value. (OASYS-TradeMatch) If you provide a value, it is not overwritten. If the field is blank, TradeMatch calculates the value.
Country Tax	Country taxes applied to the trade. You supply the value.
Local Tax	Local taxes applied to the trade. Added for Buy transactions, subtracted for Sell transactions. You supply the value.
Other Charges	You supply the value.
Misc	For standard (non-stepout) allocations, a user-defined field that may contain any printable ASCII character. For stepouts, must be blank or it generates an error.
Commission Code	User-defined code indicating why you allocated the commission. For example, you can enter R to indicate the commission pays for research.
Hard/Soft	Indicates if the commission is hard or soft dollars. The value is H (hard) or S (soft). The default is H.
Allocation Status	
Total Accounts	Number of accounts to which the trade is allocated.
Allocation Internal Ref #	Your internal reference number for the allocation. The maximum number of alphanumeric characters allowed is 12.
Allocated	Size and percentage of trade allocated.
Status	TradeSuite matching status.
Remaining	Size and percentage of the trade remaining to be allocated.
Confirm Control #	DTC Confirm Control # of the matched confirm to this allocation
Tax Lot	
Release Method	The tax lot cost basis release method. Values are: <ul style="list-style-type: none"> • AVCO—Average Cost • FIFO—First In, First Out • HICO—Highest Cost • LIFO—Last In, First Out • LOCO—Lowest Cost • LTHC—Long Term Highest Gain • MSTG—Minimum Short Term Gain • SPEC—Specify
Tax Lot Details	Displays the following information: <ul style="list-style-type: none"> • Purchase Date—Purchase date of the relieved lot • Purchase Price • Tax Lot ID—Unique identifier given to the lot by the agent bank or custodian • Release Quantity—Number of shares removed from the lot. Used for a partial-release lot. You can select a record and click Modify, View, or Delete to edit, review, or delete the record.
New	Click to add a new tax lot record.
Modify	Click to change a selected tax lot record.
View	Click to view the details of a selected tax lot record.
Delete	Click to delete a selected tax lot record.

Fixed Income Block Details Screen

Use the fixed income Block Details screen to enter or revise fixed income block trade information and display a block trade's allocations.

Table A.3 describes the fixed income Block Details screen fields.

Table A.3 Fixed Income Block Details Screen Fields

Field	Description
Trade	
Security ID (Required)	Ticker symbol or CUSIP for the traded security (uppercase only). Enter a value that the broker/dealer's system can recognize. Not validated by OASYS, but not validated by TradeMatch.
Asset Class (Required)	Category of assets. OASYS includes two classes: equity (EQ) and fixed income (FI). This selection also determines the list of available securities in the Security Type field and broker/dealers in the OASYS Broker field.
Security Type (Required)	<p>Type of fixed income financial instrument. The following securities are classified as fixed income:</p> <ul style="list-style-type: none"> • ABS—Asset Backed Securities • AGS—Agencies • BAS—Banker Acceptances • CMO—US Collateralized Mortgage Obligations • COB—US Corporate Bond • COD—Certificate of Deposit • COM—Commercial Paper • CON—Convertible Bonds • CPN—Coupons • CPP—CorpPrivPI • DFI—DTC Omnibus • FFI—FED Omnibus • FIN—Finance • FMR—Freddie Mac Remics • FNM—US FNMA • FNR—FNMARemics • FPA—Face of Prn/Nom Acct • FRM—Freddie Mac • GMR—GNMARemics • GNM—US GNMA • ITS—InflDxTsy • MBS—Mortgage Backed Securities • MMT—US Money Markets • MNB—US Municipal Bonds • MSC—Miscellaneous • MTN—Med Term Notes • NSD—Sovereign Debts • NTE—Notes • OMB—Other Mortgage Backed Securities • OMM—Other Money • PRP—Priv Place • REP—Repurchase • SLA—Student Loan • TBA—To Be Announced • TBI—Treasury Bill • TEM—Tax Free MM • TRB—Treasury Bond • TRN—Treasury Note • TRS—Trans Ship • TRY—Treasury • XCP—Tax Free Paper <p>See for more information about configuring a default security type.</p>
Original Face (Required)	OASYS Broker ID or, for TradeMatch users Executing Broker ID and Matching Only. Valid OASYS acronym for the executing broker/dealer. Required if the trade is sent to an OASYS broker/dealer for acceptance. Also used to supply enrichment from ALERT.
Price	<p>Price per share for the entire trade. Value: 0000000001 - 999999999.99. Value is 12 digits including decimal. No more than 9 digits before the decimal and 10 digits after the decimal (no commas).</p> <p>Although the price is not required for import, it is required to complete the trade. The trade may be fully allocated, but the trade status remains INCMPL until you enter a value in the Price field.</p>
OASYS Broker (Required)	Valid OASYS acronym for the executing broker/dealer. Required if the trade is sent to an OASYS broker/dealer for acceptance. Also used to supply enrichment from ALERT.
CUSIP	The security's unique nine character ID in the CUSIP system. See for more information about CUSIPs.
Custom CUSIP	Indicates the CUSIP is user-defined.
When Issued	If checked, indicates a transaction that was made conditionally because the security, although authorized, has not yet been issued.

Table A.3 Fixed Income Block Details Screen Fields (continued)

Field	Description
Commission	Rate per share, in cents. Becomes the default for all allocations in this trade which do not contain a different commission. Value: .00000001-9.99999999 (no commas). Value is 10 digits, including decimal. No more than 1 digit before decimal and 8 digits after.
Trans Type (Required)	An OASYS transaction type, including: <ul style="list-style-type: none"> • B—Buy • BC—Buy Covered • S—Sell • SS—Sell Short • SE—Sell Exempt
Description	Additional text.
Reference #	A number assigned by OASYS to the trade.
Trade Date (Required)	Trade date, in the format specified by the current import model.
Status	Current status of the trade, in uppercase. See the Status Values section of the Trade Summary Screen Fields table for more information about status types.
Exec Brkr MPID	The executing broker's Market Participant Identification number
Internal Ref #	Number you define to track a trade in OASYS. Required as part of an update (only) if you do not use Reference #. Sent to the OASYS host and OASYS broker/dealers. (OASYS-TradeMatch) This value also populates the NOE/II Institution Order Routing # field on the confirm when the trade is matched.
Trade Time	Trade time, in the format specified by the current import model.
Settle Date (Required)	Settlement date of the block trade, in the format specified by the current import model. If blank, OASYS automatically calculates the settlement date based on the Trade Date, default settle date offset, and settlement holiday calendar.
TradeSuite	
Executing Broker ID	TradeMatch ID of the executing broker/dealer. Required for non-OASYS broker/dealer. Optional, but recommended, for an OASYS broker/dealer.
Submitting Institution ID	TradeMatch ID of the submitting institution.
Matching Only	When checked, indicates that the trade is sent to TradeMatch only. Required if the executing broker/dealer is a non-OASYS broker/dealer.
Pre-Notify Custodian	When checked, indicates that the trade is sent to a custodian. OASYS broker/dealers do not receive this field.
Fixed Income	
Accrued Int./Discount	Interest accumulated between the most recent payment and the sale of the security.
Net Amount	The gain realized from the trade.
Issue Date	Date the bond was issued, in the format specified by the current import model.
Principal	The face value amount to be repaid at maturity.
Pool	Pool ID. Applies to mortgage-backed securities. No special characters allowed.
Maturity Date	Date on which the security is due and payable, in the format specified by the current import model.
Current Face	Current amount of principal outstanding on a security.
Coupon Rate	Interest rate of the instrument.
Discount Rate	Indicates the discount rate. May be a negative value.
Final Coupon Rate	Indicates whether the coupon rate is final.
Yield	Rate of return (yield to maturity).
Factor	Pay up/down rate of the security.
Final Factor	Indicates whether the factor is final.
Comments	
Brkr. Comments	Broker/dealer to investment manager information.

Table A.3 Fixed Income Block Details Screen Fields (continued)

Field	Description
Inst. Comments	Investment manager to broker/dealer information.
Allocation Information	
Seq #	Sequence number of allocation within trade.
Account Name	Account name for the allocation.
Account Code	Internal code you use to identify the account. This value is not sent to your counterparty.
Access Code	ALERT access code.
Original Face	Quantity of shares.
Comm	Special concessions.
Status	(OASYS-TradeMatch) TradeSuite matching status.
H/S	Hard/Soft dollar indicator.
BOC	Broker of credit name. Displayed if the allocation has a BOC or is a stepout.
S/O	Indicates whether allocation is a stepout. Value is γ if a stepout, κ if not a stepout.
Allocation Status	
Total Accounts	Number of accounts to which the trade is allocated.
Allocated	Size and percentage of trade allocated.
Allocations do not contain uniform Commissions	If checked, the standard commission rate does not apply to these allocations.
Remaining	Size and percentage of trade remaining to be allocated.
Confirm Control #	Displays the DTC Control number of the matching confirm.
Buttons	
History	Click to display trade history for the allocations.
Stop All Matches	Click to stop all allocation matches.
Stipulations	(TBA trades only) Click to open the Stipulations screen and select or enter the type of stipulation: One Pool Per Million, 1 Pool 1 Piece, Max Pools Per 100 Million, or Other Stipulations.
Print	Click to print a trade report for the block. You must save the block before you can print it.
New	Click to create a new allocation.
Modify	Click to display the Allocation Details screen for the selected allocation.
View	Click to display the Allocation Details screen for a selected allocation.
Delete	Click to delete the selected allocation.
TS Error	(OASYS-TradeMatch) Click to display TradeSuite errors. Displays only when the trade contains TradeSuite errors.
Stepout	
Contains stepout check box	Indicates whether the trade contains stepout allocations.
Filter Alloc Details check box	A check mark indicates you want to filter account details from the executing broker/dealer. Selected by default.
Stepin check box	A check mark indicates this trade is an automatically generated stepin trade.
Stepout From	Short name of executing broker/dealer in original trade from which this trade was stepped out.
Primary Ref #	OASYS reference number of original trade from which this trade was stepped out. Not sent to the stepin broker/dealer

Table A.3 Fixed Income Block Details Screen Fields (continued)

Field	Description
Tax Lot	
Release Method	The tax lot cost basis release method. Values are: <ul style="list-style-type: none"> • AVCO—Average Cost • FIFO—First In, First Out • HICO—Highest Cost • LIFO—Last In, First Out • LOCO—Lowest Cost • LTHC—Long Term Highest Gain • MSTG—Minimum Short Term Gain • SPEC—Specify
Tax Lot Details	Displays the following information: <ul style="list-style-type: none"> • Purchase Date—Purchase date of the relieved lot • Purchase Price—Purchase price of the relieved lot • Tax Lot ID—Unique identifier given to the lot by the agent bank or custodian • Release Quantity—Number of shares removed from the lot. Used for a partial-release lot. You can select a record and click Modify , View , or Delete to edit, review, or delete the record.
New	Click to add a new tax lot record.
Modify	Click to change a selected tax lot record.
View	Click to view the details of a selected tax lot record.
Delete	Click to delete a selected tax lot record.

Additional Fields for Repurchase Agreements

A repo (repurchase agreement) involves a borrower selling securities to another party at a fixed price, with an agreement to repurchase the securities at an agreed future date and price. In OASYS, the repurchase agreement functionality is available on the block level for fixed income trades when you select a **REP** or **FIN Security Type**. When these conditions are met and the broker can process a repo trade, the **Repo** button is available on the right side of the Block Details screen. Click **Repo** to open the Repo Trade screen.

Table A.4 describes the fields.

Table A.4 Repo Trade Screen Fields

Field	Description
Trade Type	Identifies the type of repo trade. Values are: <ul style="list-style-type: none"> • Repo • Reverse Repo • Sell/Buy Back • Participation • Sec Lending • Sec Borrowing
Delivery Methods	Delivery method based on the security type or purpose of trade. Values are: <ul style="list-style-type: none"> • Free • Book Entry • Physical • DVP/RVP • Cash • Hold-in-Custody • Tri-Party • Quad-Party • Other

Table A.4 Repo Trade Screen Fields

Field	Description
Leg Identifier	Identifies whether the transaction is the start (open leg), close (close leg) or both. Values are: <ul style="list-style-type: none"> • Open Leg • Close Leg • Both Legs
Rate Type	Specifies whether the rate is fix or variable. Values are: <ul style="list-style-type: none"> • Original • Substitution • Margin-Re-Price/Cash Call • Margin-Re-Price/Collateral Call • Rollover • Other • Not Specified

Fixed Income Allocation Details Screen

Use the fixed income Allocation Details screen to add or modify a fixed income block's allocations.

Before you can allocate a trade, ensure that an account and broker of credit are configured to process the trade. To configure those components, see [Updating Broker of Credit, Account, and Omnibus Account Tables](#).

[Table A.5](#) describes the fixed income Allocation Details screen fields.

Table A.5 Fixed Income Allocation Details Screen Fields

Field	Description
Account	
Name	Short text description you use to identify the account.
Account Code	Internal code you use to identify the account.
ALERT Access Code	Account identifier you set in the ALERT database to identify the account.
Broker of Credit	
Name	Broker of Credit for a standard allocation or non-OASYS stepin broker/dealer. This field is not validated on the workstation.
ID	TradeMatch ID of Broker of Credit. Validated by a table on the workstation.
BIC	Bank Identifier Code that identifies a financial institution or entity within a financial institution. A BIC, as specified by the ISO 9362 standard, consists of either eight (BIC8) or 11 (BIC11) contiguous characters.
TradeSuite	
Institution ID	TradeMatch ID of the investment manager. If you supply the ID, it is not retrieved from ALERT or the host. Validated by OASYS.
Agent ID	TradeMatch ID of the agent. If you supply the ID, it is not retrieved from ALERT. Validated by OASYS.
Agent Internal Account	Agent internal account in TradeMatch. If you supply the account, it is not retrieved from ALERT.
Settlement Location	Use to select valid settlement location. You can set the default on the OASYS Workstation Setup screen.
TradeSuite Processing (check boxes)	
To Matching	Click to select and send the allocation to TradeMatch. The default is selected.
To Custodian	Click to select and send the allocation to the custodian. You can send the allocation to the custodian even if you do not send it to TradeMatch. The default is deselected.

Table A.5 Fixed Income Allocation Details Screen Fields (continued)

Field	Description
Stop Match	Click to select and stop the allocation from matching. You can stop the match when the trade status is <i>ACCRCVD</i> (that is, the trade is accepted) and the allocation is <i>UNMATCHED</i> (not yet matched).
Allocation	
Original Face	Total quantity of shares in the block trade. Values must be expressed as integers. If entered, the <i>Percentage</i> field is automatically populated.
Accrued Interest	Interest accumulated between the most recent payment and the sale of the security.
Discount Rate	Interest rate a central bank charges depository institutions that borrow reserves from it.
Percentage	Percentage of the block allocated to this account. If entered, then size is calculated and displayed in the <i>Original Face</i> field.
Commission	Rate per share, in cents. Defaults to the commission rate on the trade (block), but can be overridden.
Commission Type	Type of commission arrangement: Introduced Brokerage (INBR), Commission Recapture (CREC), Commission Sharing Arrangement (CSHA), and Independent Research (INRE). This field is available if you select S (soft) in the Hard/Soft field.
Principal	The face value amount to be repaid at maturity. (OASYS-TradeMatch) If you provide a value, it is not overwritten. If the field is blank, TradeMatch calculates the value.
Net Amount	The gain realized from the trade. (OASYS-TradeMatch) If you provide a value, it is not overwritten. If the field is blank, TradeMatch calculates the value.
Fee	Trade fees. A positive numeric value. (OASYS-TradeMatch) If you provide a value, it is not overwritten. If the field is blank, TradeMatch calculates the value.
Country Tax	Country taxes applied to the trade. You supply the value.
Local Tax	Local taxes applied to the trade. Added for Buy transactions, subtracted for Sell transactions. You supply the value.
Other Charges	You supply the value.
Misc	For standard (non-stepout) allocations, a user-defined field which may contain any printable ASCII character. For stepouts, it must be blank or it generates an error.
Accrued Int/Disc.	Interest accumulated between the most recent payment and the sale of the security.
Hard/Soft	Indicates if the commission is hard or soft dollars. The value is H (hard) or S (soft). The default is H .
Pool Details	
Factor	The pay up/down rate of the security.
CUSIP	The security's unique nine character ID in the CUSIP (Committee on Uniform Securities Identification Procedures) system. Alpha numeric field that allows letters, numbers, and some punctuation characters.
Issue Date	Date on which a security is originally formed.
Current Face	The current amount of principal outstanding on a security, which is calculated by multiplying the original face value by the most recent factor.
Pool	Pool ID. Applies to mortgage-backed securities. Alphanumeric field. No special characters are allowed.
Maturity Date	Date on which the security is due and payable, in the date format specified by the import.
Stepin	
Stepout	A check mark indicates that the allocation is stepped out. When you
Stepout To	OASYS acronym or an eight-digit broker/dealer code of the stepin broker/dealer. OASYS acronym required if you want the trade sent to OASYS broker/dealer for acceptance.
OASYS Broker	A check mark indicates an OASYS stepin broker/dealer. If the field is not selected, the Stepout To drop-down list is not available. Validated by OASYS.
Stepin Brkr MPID	Four-letter code indicating the Market Participant Identification number.

Table A.5 Fixed Income Allocation Details Screen Fields (continued)

Field	Description
Stepin Ref #	Reference number of the automatically generated stepin trade to which this allocation belongs.
Clearing Number	Clearing number of the broker/dealer in the Stepout To field. Not validated by OASYS.
TM Stepout Broker	(OASYS-TradeMatch) TradeMatch ID of the broker/dealer in the Stepout To field. Required for non-OASYS stepin broker/dealer.
Matching Only	(OASYS-TradeMatch) When selected, indicates that the stepin trade is to be sent to TradeMatch only. Required if the stepin broker/dealer is a non-OASYS broker/dealer.
Stepout Cmts	Stepout comments. Use to enter additional comments on the stepout.
Stepout	A check mark indicates that the allocation is stepped out. When you select this field, the Misc field is not available.
Allocation Status	
Total Accounts	Number of accounts to which the trade is allocated.
Allocation Internal Ref #	Your internal reference number for the allocation. The maximum number of alphanumeric characters allowed is 12. (OASYS-TradeMatch) This number populates the <i>Detail Reference Identifier</i> on the confirm. If you do not supply an internal reference number, the OASYS allocation sequence number is used.
Confirm Control #	Displays the DTC Control number of the matching confirm.
Allocated	Size and percentage of trade allocated.
Status	TradeMatch matching status
Remaining	Size and percentage of the trade remaining to be allocated.
Tax Lot	
Release Method	The tax lot cost basis release method. Select a value from the drop-down list. Values are: <ul style="list-style-type: none"> • AVCO—Average Cost • FIFO—First In, First Out • HICO—Highest Cost • LIFO—Last In, First Out • LOCO—Lowest Cost • LTHC—Long Term Highest Gain • MSTG—Minimum Short Term Gain • SPEC—Specify
Tax Lot Details List	This list displays the Purchase Price, Purchase Date, Tax Lot ID number, and Release Quantity for the tax lot records. You can select a record and click Modify, View, or Delete to edit, review, or delete the record.
New	Click to add a new tax lot record.
Modify	Click to change a selected tax lot record.
View	Click to view the details of a selected tax lot record.
Delete	Click to delete a selected tax lot record.

Trade History Screen

Use the Trade History screen to review dates and times of the various processing stages of a trade. The entire OASYS process is presented in the Trade History screen in display-only fields.

To open the Trade History screen:

1. Open the Block Details screen for a trade.
2. Click **History**. [Figure A.1](#) shows an example of the Trade History screen.



Figure A.1 Trade History Screen

Understanding Trade History Fields

The Trade History Display Fields table describes the Trade History display fields.

Table A.6 Trade History Display Fields

Display Field	Description
Reference No.	Transaction reference number assigned by OASYS.
Import	Import date and time of the trade — it will contain data only if the trade data is entered from an import session.
Export	Export date and time — it will contain data only if the trade is exported during an export session.
Creation Date	Date and time the trade was originally entered or imported.
Trade Date	Trade date and time.
Settlement Date	Settlement date of the trade.
Sent by Institution	Date and time your counterparty's workstation sent the trade to the OASYS host.
Received by Broker	Date and time you received the trade on your workstation.
Sent by Broker	Date and time the last change you effected was sent to the OASYS host.
Accepted	Trade acceptance date and time.
Rejected	Trade rejection (if any) date and time.

Import/Export Reports Screen

Use the Import/Export Reports screen to print a set of import/export reports.

To open the Import/Export Reports screen:

1. In the Trade Summary screen, click **Reports** on the **Tools** menu, and then **Import/Export**.

Figure A.2 shows an example of the Import/Export Reports screen.

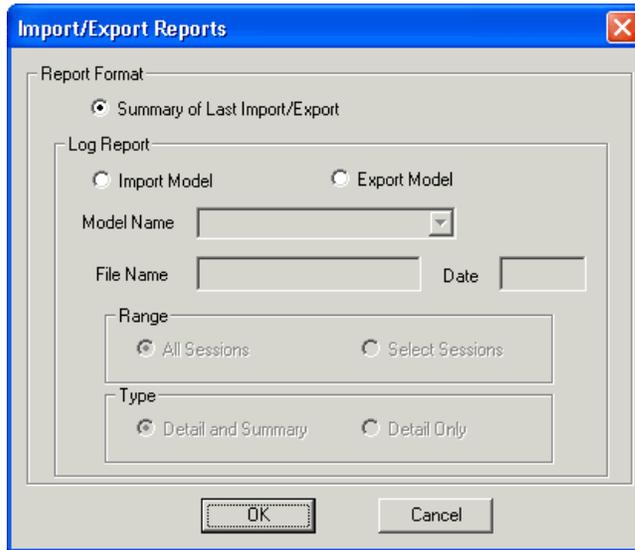


Figure A.2 Import/Export Reports Screen

Understanding Import/Export Reports Fields

Table A.7 describes the Import/Export Reports screen fields.

Table A.7 Import/Export Reports Screen Fields

Field	Description
Report Format	
Summary of Last Import/Export	If selected, the OASYS File Import/Export Statistics report prints.
Log Report	
Import Model	If selected, the Transfer Log report prints.
Export Model	Not available when you use OASYS record format.
Model Name	Select a model name of the Import Model on which the log report is being run.
File Name	Displays the Log File name which corresponds to the Import Model you selected.
Date	The date of the log file you want printed. Date must be within range of current date minus 30 days.
Range	
All Sessions	If selected, all import or export sessions are included on the log report.
Select Sessions	If selected, click <i>OK</i> to display the Sessions screen.
Type	
Detail and Summary	If selected, prints both trade detail and summary on the Import or Export Log report.
Detail Only	If selected, prints only the trade detail on the Import or Export Log report.

Import/Export Record Formats Screen

There are four screens used to import and export block and allocation formats—full model import and export are described in the *Integration Guide*.

You can either view existing formats that may have been created or create a new format. These are the types of formats you can create.

- Import — Block Record Formats and Allocation Record Formats
- Export — Block Record Formats and Allocation Record Formats

To open the Import/Export Record Formats screen:

1. Open the OASYS workstation.
2. On the **File** menu, select the appropriate **Import** or **Export**, depending on which function you require. The Record Formats List appears for the import or export function you selected.
3. Click **New** to create a new record format.

Figure A.3 shows an example Import Block Record Format screen.

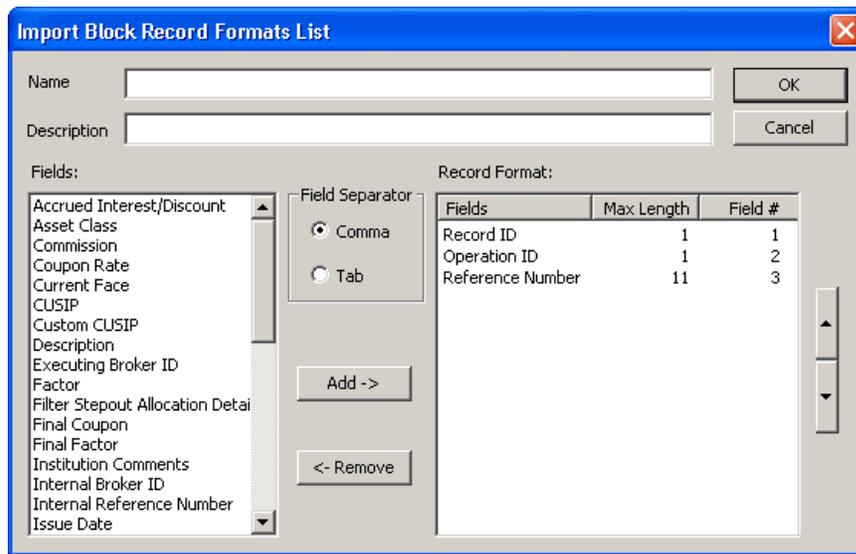


Figure A.3 Example (Import Block) Record Format Screen

Understanding Record Format Screens

The screens for each import/export record formatting function are identical with the exception of the available fields you can select to import and export. See the *Integration Guide* for more information about the import/export record function.

FOR MORE INFORMATION

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