

PRODUCT RELEASE INFORMATION: UI 4.0 RELEASE 9

JULY 19, 2019

This document describes enhancements in Release 9 of the CTM™ User Interface 4.0 (UI).

New Block and Allocation Fields for Debt and Equity Asset Classes

Several new fields are added to the Block and Allocation views in the UI 4.0. The new block fields are either equity option fields for the equity asset class or US Depository data fields. The new allocation fields support the OASYS™ service stepout process.

Equity Options: New Block Fields

The following fields are new for blocks:

- *Option Type*
- *Option Expiration Date*
- *Option Security ID*
- *Option Exchange*
- *Option Delivery Method*
- *Option Strike Price*
- *Option Premium Amount*

The new fields are available in the Trade Exceptions view for Equity, Debt, and Combined views across the Block Mismatched, Not Matched, and All Exceptions tabs. They are also available on the Trade Side Details.

Figure 1 depicts the new block equity option fields in the UI.

The screenshot shows the 'All Exceptions' tab in the DTCC CTM UI. The interface includes a sidebar with 'Views' (Dashboard, Equity, Debt, Combined, Trade Exceptions) and a main content area. The 'Trade Exceptions' section is active, showing a table of exceptions. A red box highlights the new equity option fields: Option Exchange, Option Delivery Method, Option Expiration Date, Option Security ID, Option Strike Price, Option Type, and Option Premium Amount. The table also includes columns for 'Settle Date' and 'Trade Date'.

Trade Date	Option Exchange	Option Delivery Method	Option Expiration Date	Option Security ID	Option Strike Price	Option Type	Option Premium Amount	Settle Date
27-Jun-2019 to 27-Jun-2019	XACE	CASH	28-Jun-2019	IMEQ123	100.0	CALL	150.0	27-Jun
	XACE	CASH	04-Jun-2019	12345dfer	500.0	CALL	200.0	29-Jun
	XACE	CASH	28-Jun-2019	123fghj456	500.0	CALL	200.0	29-Jun

Figure 1 New Block Fields for Equity Options

Creating a Trade with the New Equity Option Fields

The equity option fields are optional and available to buy-side and sell-side clients when creating a trade.

To populate the new block fields:

Populate the *Financial Instrument* field with OPTC or OPTS as shown in Figure 2.

The screenshot shows the 'Create a Block: Equity - Standard Template' window. The 'Primary Info' section is expanded. The 'Financial Instrument' dropdown menu is open, showing two options: 'OPTC Options Contracts' and 'OPTS Options Shares'. The 'Trade Date' is set to '27-Jun-2019'. There are green checkmarks next to the 'Financial Instrument' and 'Trade Date' fields.

Figure 2 Financial Instrument Options of OPTC or OPTS

Figure 3 shows the new Equity Options section of the Create a Block: Equity - Standard Template screen.

The screenshot shows the 'Create a Block: Equity - Standard Template' window. The 'Equity Options' section is expanded and highlighted with a red box. It contains the following fields: 'Option Type' (CALL | CALL), 'Option Expiration Date' (28-Jun-2019), 'Option Security ID' (IMEQ123), 'Option Exchange' (XACE | AMSTERDAM COMMEEX), 'Option Delivery Method' (CASH | Cash), 'Option Strike Price' (100), and 'Option Premium Amount' (150). Each field has a green checkmark to its right. At the bottom, there are buttons for 'Add a Field', 'Close', and 'Submit'.

Figure 3 Creating a Block

US Depository Data: New Allocation Fields

The new US Depository Data fields identify the status of transactions settling in the US to determine which trades need to be communicated to custodians versus which trades are communicated and submitted for settlement using TradeSuite ID and the DTC.

This release introduces the following new US Depository Data fields for the Allocation views:

- TM Detail Internal Reference Number
- TM Block Internal Reference Number
- TradeMatch Status (investment managers only)

The new fields are available in the Trade Exceptions view for Equity, Debt, and Combined views across the Allocation Mismatched, Not Matched, and All Exceptions tabs. They are also available on the Trade Side Details.

Clients need to identify if there is a downstream issue in Trade Match after a trade has reached a *MATCH AGREED* (*MAGR*) status in CTM. If any issues exist, clients can address them by sorting and filtering trades by the new *TradeMatch Status* in the Match Agreed view. The Trade Match status can be one of the following:

TradeMatch Status Value	Meaning	Description
MACH	Matched	The CTM Trade Match allocation was matched in Trade Match.
NMAT	Not Matched	The CTM Trade Match allocation was not matched in Trade Match.

Investment Manager View

Figure 4 depicts the new allocation Depository Data fields for investment managers for USDA.

Figure 4 Investment Manager View of New Allocation Depository Data

Broker/Dealer View

Figure 5 depicts the new allocation Depository Data fields for broker/dealers for USDI.

Figure 5 Broker/Dealer View of New Allocation Depository Data

Adding US Depository Data Fields to the Allocation Views

To add the new fields to any of the Allocation views, click **Choose Columns** from Allocations Trade Exceptions view—Equity, Debt, or Combined—or from within the Trade Side Details window. With the Change Column Preferences dialog box open, select **View by Category** → **USDI Settlement**, which lists all of the US Depository Data fields that can be added to the Allocation view.

Figure 6 shows the Change Column Preferences dialog box with the available USDI Settlement column selection.

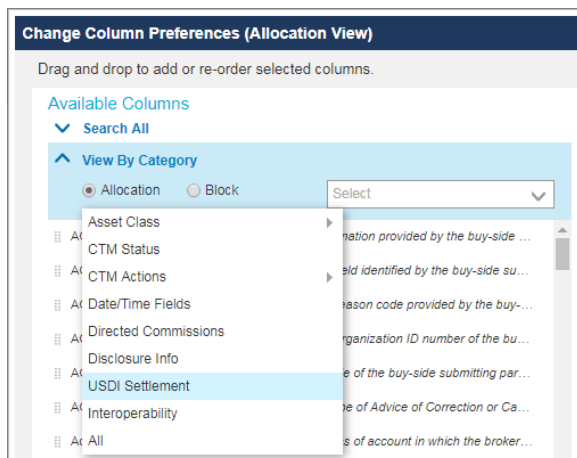


Figure 6 USDI Settlement Category

Important

Although USDI Settlement appears on both the Block and Allocation View for Change Column Preferences, the new fields are only populated on the Allocation View.

The table below provides more information on the population on the fields in UI 4.0 for a USDA investment manager.

Field Name	Match Agreed View	Notes
Confirm Number		Not applicable for USDA trades.
ID Net Number	√	When Settlement Mode=NETS.
TradeMatch Status	√	
TM Block Internal Reference Number	√	At L1 pairing.
TM Detail Internal Reference Number	√	At L1 pairing.

Stepout: New Block and Allocation Fields

OASYS supports give-ups by offering allocations to multiple broker/dealers through a stepout processing feature for both equity and debt (fixed income) instruments. Investment managers use stepouts to direct commission dollars from an executing broker to another broker, the stepin broker.

CTM UI 4.0 now supports stepout functionality through the addition of new block and allocation fields.

Stepouts: New Block Fields

The following fields are new for blocks:

- *Step Out Indicator*—Indicates if the block contains one or more stepped out allocations.
- *Step Out Broker*—Indicates the broker stepping out from the stepout trade and settling the regular trade

Figure 7 shows the new block fields in the UI.

Figure 7 New Block Fields for Stepouts

Step-outs: New Allocation Fields

The following fields are new for allocations:

- *Allocation Stepped Out*—Flag that indicates if the allocation is stepped out by the investment manager.
- *Stepin Broker*—Indicates that the broker is stepping in for a portion of the trade allocation after the trade has been executed by the executing broker.
- *Stepin Broker MPID*—Market participant ID associated with the *Stepin Broker*.
- *Stepin Account ID*—Actual Account ID pertaining to the *Stepin Broker*.

Figure 8 shows the Allocation new fields in the UI.

Figure 8 New Allocation Fields for Stepouts

Stepout Process

The new fields help CTM UI 4.0 brokers to identify a trade as a stepout or stepin trade through the *Step Out Indicator* and to identify which allocations are stepped out (*Allocation Stepped Out*) and to which broker (*Stepin Broker*). For brokers with clients ready to process stepouts using CTM, but have not implemented the functionality, UI 4.0 provides an option for them to process stepout trades to *MATCH AGREED (MAGR)* by submitting trade details for stepped out allocations.

- The investment manager submits a trade that includes the matching of a stepout trade and the subsequent generation of stepin trades.
- Using CTM UI 4.0, the broker can identify which CTM trades are stepouts, including which allocations are stepped out and to which broker.
- Brokers subscribed to CTM Stepouts and with the Manual Entry submission role can use an **Accept Stepout** button to manually process allocations.
- The stepin broker receives auto-generated trade allegations for the allocations grouped into a block

Figure 9 highlights the **Accept Stepout** button.

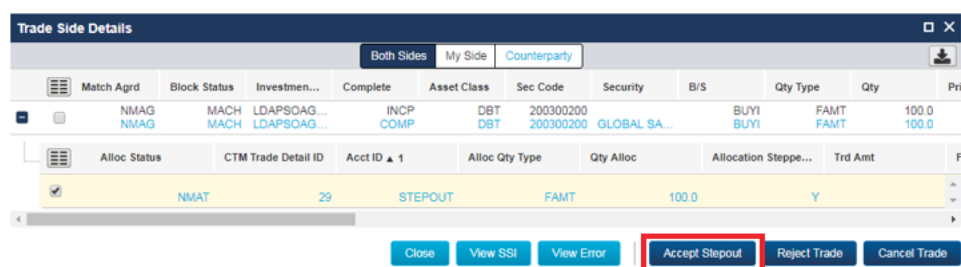


Figure 9 New Accept Stepout Button

Figure 10 shows the stepped out allocation after clicking the **Accept Stepout** button.

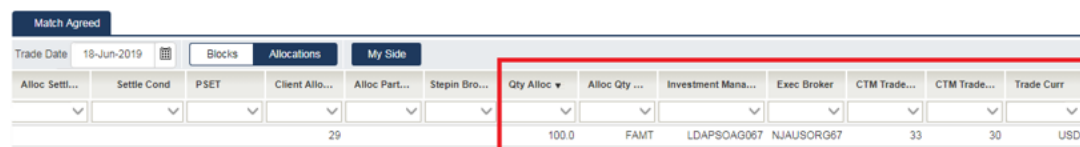


Figure 10 Stepped Out Allocation

Related Documents and Training

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

Questions?

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

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