

Omgeo Central Trade ManagerSM
Message Translation Interface Specification
Investment Managers

February 27, 2012



Copyright © 2012 Omgeo LLC. All rights reserved.

This publication (including, without limitation, any text, image, logo, compilation, code and/or design) is proprietary and protected by copyright, and is for exclusive use by users authorized by Omgeo LLC. If you received this publication from Omgeo by any electronic medium, you are granted a limited, non-exclusive, non-transferable, non-sublicensable and freely revocable license to download and store this publication on your computer and to print copies for your own use. Except if and as authorized by the foregoing, no part of this publication may be printed, stored, reproduced, copied, altered, modified, posted, distributed, transmitted, displayed, published, sold, licensed or used in any form or by any means, without Omgeo's prior written approval.

Omgeo has attempted to ensure the accuracy, timeliness and completeness of this publication but makes no warranties and assumes no responsibility relating thereto. The content of this publication may change from time to time without notice; readers are advised to refer to the latest version available.

Omgeo® and the Omgeo logo are registered service marks owned by Omgeo LLC, 22 Thomson Place, Boston, MA 02210. All names of Omgeo services referenced herein are either registered service marks or service marks of Omgeo LLC in the United States and elsewhere. Other product or company names appearing in this publication are trade or service marks of their respective owners.

Several Omgeo services are regulated by the U.S. Securities and Exchange Commission. For more information, visit www.Omgeo.com/regulation.

Omgeo has approved this document for public distribution. The examples, pictures, and data are for illustrative purposes only. This document contains no actual trade data.

Publication Date: February 27, 2012

Publication Code: CT447

Service: Omgeo Central Trade Manager

Title: Message Translation Interface Specification: Investment Managers

TABLE OF CONTENTS

- Preface5**
 - Typographic Conventions..... 5
 - Related Documents and Training 5
 - Questions? 6

- 1. Overview7**
 - Introduction..... 7
 - What is MTI? 7
 - Terms Used in This Guide 7
 - What is the Message Translation Process?..... 9
 - What is an Outbound File?10
 - Naming the Outbound File10
 - For the Programmer or Business Analyst11
 - What is a Response File?11
 - Naming a Response File12
 - Message Acceptance and Rejection.....12
 - What is an Inbound Status File?.....12
 - Naming an Inbound Status File.....13
 - For the Programmer or Business Analyst14
 - What is a Failed Trade File?.....14
 - Modifying Your Internal System.....14

- 2. MTI File Records and Layouts 15**
 - Introduction.....15
 - Submitting TradeDetail Records.....15
 - Submitting Trades Based on Workflow Type.....16
 - Allocation–Confirmation Workflow16
 - ACWF Eligibility 16
 - L1 Pairing and L2 Matching on TradeLevels for ACWF Trades..... 16
 - Grouping Common ACWF TradeDetails 16
 - Identifying an ACWF Trade Side..... 16
 - Submitting Omnibus Block–Level Settlement.....17
 - Omnibus Submitter Fields17
 - Omnibus TradeDetail17

Table of Contents

Omni TradeLevel	17
Dependent Allocation	17
Independent Allocation	18
Omnibus Aggregator Fields	18
BlockSettlementIndicator (174) Field.....	18
Pairing and Matching on Trade Components	18
Applying L1 Pairing Fields	18
L1 Pairing Fields for TradeLevels	18
L1 Pairing Field for TradeDetails	19
Applying Default and Named L2 Matching Profiles.....	19
Default L2 Matching Fields for TradeLevels	19
Default L2 Matching Fields for TradeDetails	20
Amending Trade Components	20
Security Identifier	21
Applying Omgeo ALERT Enrichment	21
Understanding the MTI Files	21
MTI Files—Column Header Key.....	22
Representing Values That Include Commas	23
Outbound File—Submitting New or Amended Allocations.....	23
Outbound File—Canceling Trade Components	34
Canceling Trade Components	35
For the Broker/Dealer Counterparty on OASYS Global.....	35
How Canceling Trade Components Change a Match Status	35
Outbound File Record Layout—Canceling Trade Components	36
Response File—Reviewing Valid/Invalid Indicators	38
Inbound Status Files—MATCH AGREED and CANCELED Statuses	40
Record Contents	40
Inbound Matched Status File Record Layout.....	41
Inbound Cancel Status File Record Layout—TradeDetail is CANCELED.....	47

PREFACE

The Omgeo Central Trade ManagerSM (Omgeo CTM) Message Translation Interface (MTI) provides file-based transactions with Omgeo CTM and includes the following:

- Supports batch mode processing.
- Supports a subset of Omgeo CTM functions.
- Enables your file formats to be mapped to and from Omgeo CTM.

Typographic Conventions

Unless otherwise noted in the text, the following table describes the typographic conventions used in this manual.

Type Style	Usage	Examples
Bold	Emphasis in body text	Always process all instructions ...
<i>Italic</i>	New terms or concepts	The <i>Place of Trade Group</i> is ...
	Field names, including XML elements, in text [*]	<i>SettlementDate</i>
	User interface buttons	Click <i>OK</i> .
	Document titles in references	See the <i>Data Dictionary</i> ...
Mixed Case	Omgeo CTM message names	TradeDetail, TradeLevel
<i>Monospace Italic</i>	Variables in code	<i>dd-yyy-yy.doc</i>
SMALL CAPS	Keystrokes	[CTRL+F5], [ALT+M], [ENTER]
<i>UPPER-CASE ITALIC</i>	Status values in text [*]	<i>CANCELED</i>

^{*} The small table format uses the following:

- Mixed case for field and element names. Examples: SettlementDate, Currency
- Upper case for status values and return codes. Examples: CANCELED, INVALID

Related Documents and Training

For related documents and all documents referenced in this manual, go to www.omgeo.com/documentation.

Omgeo also offers training to clients on how the product works and how to use it. Course information and a calendar of offerings are available at www.omgeo.com/training.

Questions?

Omgeo's Client Contact Center (CCC) provides general assistance and technical help. Visit www.omgeo.com/ClientCenter to:

- Enter a service request or check the status of an existing service request
- Search our knowledge base
- Access our library of documentation
- Obtain additional contact information

1. OVERVIEW

Introduction

This chapter presents an overview of MTI for investment managers.

What is MTI?

MTI provides a file-based method of submitting allocations to Omgeo CTM and receiving an broker/dealer's confirmations/contracts and final trade data from Omgeo CTM. To perform other actions, such as handling exceptions and amending trades, use the Omgeo CTM trade blotter.

Import your allocations to Omgeo CTM in comma-separated value (CSV) .txt files. MTI translates these CSV files into Omgeo CTM XML messages. When Omgeo CTM sends trade data to you, MTI translates the XML messages into CSV .txt files.

MTI uses Client Side Scheduling Software (CSSS) to transfer CSV .txt files (CSV files) between you and Omgeo CTM. You place your files in the \outbound directory, and MTI places the files it returns to you in the \inbound directory. MTI also returns a response file for each allocation that indicates whether the allocation is valid or invalid.

Note See the *MTI Batch Scheduler—Investment Managers* for information about installing and configuring the Client-Side Scheduler (CSSS), referred to as the *scheduler* in this manual.

Terms Used in This Guide

Table 1-1 defines some terms used in this guide.

Table 1-1 Terms

Term	Definition
allocation	See TradeDetail.
asynchronous errors	Conflicts found when a message is checked against counterparty messages or when matching rules are applied. Asynchronous errors are not returned to you, but you can see them in the trade blotter, and correct them there.
Bank Identifier Code (BIC)	A unique identifier code assigned by SWIFT to financial institutions, including trading organizations.
block	See TradeLevel.
broker/dealer	The trading partner who executes a trade, also called the executing broker (EB) or executor. The counterparty to the investment manager. All OASYS Global SM broker/dealers are accessible using a bridge from Omgeo CTM to OASYS Global.
central counterparty (CCP)	An organization that exists to facilitate trading done in a set of financial markets. A primary responsibility of a central counterparty is to provide efficiency and stability to the financial markets in which they operate. Central counterparties typically provide clearing and settle market transactions.

Table 1-1 Terms (Continued)

Term	Definition
confirmation/contract	See TradeDetail.
DCI web session	A transport mechanism that offers a host-to-host connection option for some Omgeo services. Using DCI allows the automation of the connection between an Omgeo client internal systems and Omgeo services/systems.
investment manager	The trading partner who places an order with a broker/dealer, also called the orderer or instructing party (IP). The counterparty to the broker/dealer.
Level 1 (L1) pairing	The act of identifying and linking a trade side to a counterparty submitted trade side. L1 pairing uses criteria set by Omgeo and must be complete before any L2 matching.
Level 2 (L2) matching	The act of comparing client-identified fields and tolerances to a counterparty corresponding fields. The outcome of L2 matching determines the Match status of a trade component or trade side.
L2 matching profile	A set of fields on which the investment manager intends to match, selected from the defined set of eligible L2 matching fields. An L2 matching profile defines which fields are used and which tolerances are applied to these fields.
prime broker	The prime broker acts on the buy side of the trade. In the context of a EuroCCP trade, a prime broker can approve or reject a trade before Omgeo CTM sends it to EuroCCP. In the direct XML interface, Omgeo identifies a prime broker in a trade using ThirdPartyToTrade/PartyRole=PBRK.
synchronous errors	Errors indicating that a message has failed one or more validations for syntax, required information, duplication, and uniqueness. After Omgeo CTM receives and processes the outbound file, Omgeo CTM immediately returns any synchronous errors to you in the response file.
Thomson Financial Identifier (TFID)	An Omgeo CTM-assigned identifier associated with a counterparty. The TFID or a BIC can be sent on a trade to identify the originator of the message, the executing party, and so on.
third party	An independent user of Omgeo CTM such as a regional office, global custodian, sub-custodian, bank, clearing agent, central securities depository, broker/dealer, prime broker, trustee, auditor, lawyer, consultant, and so on.
trade	Two trade sides that have been matched in the Omgeo CTM trade engine.
trade component	A part of a trade side: either a TradeDetail or a TradeLevel.
TradeDetail	The designation of TradeLevel quantities to specific investment manager accounts. TradeDetail is abbreviated to TD in many message field names. A TradeDetail is equivalent to an allocation submitted by the investment manager, or a contract submitted by the broker/dealer.
TradeLevel	Trade data that is common to an entire block trade. MTI does not support block-level workflow.
trade side	All of the trade components that make up the investment manager or broker/dealer side of a trade. It consists of one or more TradeDetails and a TradeLevel.

Note The Omgeo CTM direct XML field names, *QuantityOfTheBlockTrade* and *CTMTradeSideId*, occasionally appear in this guide. You work with them when you set up matching profiles or interpret response files.

What is the Message Translation Process?

Figure 1.1 illustrates how MTI operates with Omgeo CTM.

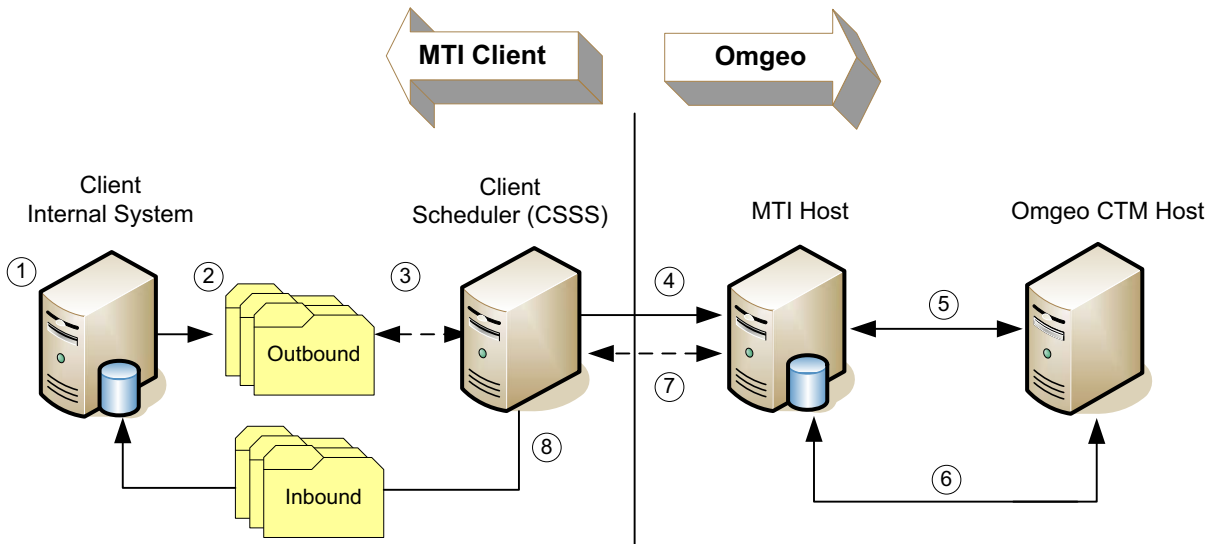


Figure 1.1 Message Translation and Transformation Process

Table 1-2 outlines the steps in Figure 1.1.

Table 1-2 Message Translation Process

#	Step
1	You create a trade in your internal system.
2	The adapter creates a CSV .txt trade file (the \outbound file), populates it with the trade data, and moves the file to the \outbound directory.
3	The scheduler, which is installed on your system, polls for outbound files to send to MTI. The scheduler renames the file, adds a date and time stamp, and then locally archives a copy of the trade file.
4	The scheduler sends the outbound file to Omgeo for translation.
5	MTI translates the outbound file (CSV format) into TradeDetail XML messages (Omgeo CTM format), and then forwards them to Omgeo CTM for processing. CTM synchronously responds to each TradeDetail message with a valid or invalid XML response. MTI accumulates these responses, translates them into CSV format, and then creates a single response file for each outbound file you submit with one or more response file records for each trade in the outbound file. Invalid responses contain multiple records per trade, which identify any synchronous errors. If MTI cannot translate the outbound file, Omgeo CTM generates a failed trade file, and sends it to you using the scheduler.
6	MTI polls Omgeo CTM for TradeDetails in MATCH AGREED or CANCELED status every five minutes, and then translates the returned XML messages into inbound status files.
7	The scheduler polls MTI for response, inbound status, and failed trade files provided by MTI server.
8	The scheduler locates the files in the following directories: <ul style="list-style-type: none"> • Inbound status files are placed in the \inbound directory. • Response and failed trade files are placed in the inbound \log directory.

The scheduler:

- Polls the \outbound directory for the presence of a file.
- Forwards any file with the correct file name to Omgeo CTM for processing.
- Polls the Omgeo database for response, status, and failed trade files ready to be copied from the Omgeo CTM to the log or inbound directories respectively.
- Copies the files and stores them in the appropriate directories.

MTI polls Omgeo CTM every five minutes for the status of your trades and returns this information:

- Details of the trades that are in *MATCH AGREED* status.
- Details of trades that are in *CANCELED*, *CANCEL MATCH AGREED* or *DISQUALIFIED* status.

If none of your trades satisfy these conditions, you do not receive a status file from MTI.

You can define your own status polling schedule if the default five-minute interval is unsuitable. See the *MTI Batch Scheduler—Investment Managers* to set your status polling schedule on your per-client property file stored in MTI.

What is an Outbound File?

The outbound file is a data file created by your internal system and imported into MTI. The outbound file contains the data necessary to create, amend, or cancel a trade.

The scheduler archives all outbound files.

Naming the Outbound File

You can use either static or unique file names for your outbound files. The type of file name you choose, static, or unique, is applied to both outbound and inbound status files. You cannot choose a static inbound status file name and a unique outbound file name; nor can you specify a static outbound file name and a unique inbound status file name.

You specify the type of file name in the *DefaultFileNameMode* property of the *CSSS.properties* file. To create a:

- **Static File Name**—Set the *DefaultFileNameMode* property to “true” and enter the file name in the *DefaultOutboundFileName* property as shown:
DefaultFileNameMode=true
DefaultOutboundFileName=pms2am.dat or pms2ctm.dat
- **Unique File Name**—Set the *DefaultFileNameMode* property to “false” and create the file name using the elements described in Table 1-3.

Table 1-3 Elements of an Outbound File Name

Element	Definition
Trade	Indicates that the file contains new, canceled, or amended trades.
BIC	A unique identifier code assigned by SWIFT to financial institutions, including trading organizations. Omgeo can assign a placeholder BIC for a client that does not have a SWIFT-assigned BIC.
Userid	Login ID of the user (machine) sending the file.
Year	4-digit current year (for example: 2011)

Table 1-3 Elements of an Outbound File Name

Element	Definition
Month	2-digit month (01 to 12)
Day	2-digit day of month (01 to 31)
Hour	2-digit hour, military time (00 to 23)
Minute	2-digit minutes (00 to 59)
Millis	5-digit milliseconds (00000 to 99999)

The *Body* timestamp indicates the local time when the file was submitted to MTI. Here is a sample outbound file name:

Trade_TESTUS33XXX_macht01_20110915033527515.txt

For the Programmer or Business Analyst

If you are creating an adapter or modifying an existing one:

- Use this guide to create the outbound file, populate it with data from your internal system, and present the outbound file to the scheduler.
- Closely follow the format of the outbound file provided in the *MTI Scheduler—Investment Managers*.
- Lock down the internal system source data with a status of *SENT* or its equivalent, as soon as the data is exported from the internal system to the outbound file. If any subsequent changes are made to the source data, resubmit the trade.

Note See “Submitting TradeDetail Records” on page 15.

What is a Response File?

Omgeo CTM returns a response file immediately after an outbound file that describes whether an XML message sent by MTI to Omgeo CTM passed *synchronous validation*. Synchronous validation is a series of tests to ensure that an XML message is complete and syntactically correct.

Note See the *Error Code Data Reference* for more information about synchronous validation.

If a message fails synchronous validation, the response file gives one or more reasons for the failure. When a trade fails, the associated response file displays the cause. To view the response file, navigate to the appropriate scheduler directory in which the response file is stored.

The response file contains one row of data for each successfully processed trade record, and one or more rows for each trade record that failed processing. responses to each outbound file are contained in a corresponding response file. If you send in an outbound file containing seven trade records, you receive a response file containing seven or more response records.

The scheduler archives all response files.

Naming a Response File

The response file name is created by prepending the word *Response* to the original name of the outbound file. Here is a sample response file name:

```
ResponseTrade_INSTXX34_userid_2011091503355522515.txt
```

The outbound file name and response file name have the same data time stamp, as indicated in the following example:

```
Trade_CLIENTBICXX_machineuserid_20110625090511111_20110625090511214.txt  
ResponseTrade_CLIENTBICXX_machineuserid_20110625090511111.txt
```

Note The naming of the response file is fixed and not controlled by the `CSSS.properties` file.

Message Acceptance and Rejection

When a new, amend, or cancel is accepted for processing, the response file contains the echoed-back *Master Reference* (2) and *Client Allocation Reference* (3). These numbers allow you to cross-validate the values in Omgeo CTM with your internal system trade records.

When a message is rejected, Omgeo CTM returns a response file indicating the cause, such as:

- Failed parsing, rules validation, or normalization
- Required information is missing
- Included disallowed fields or invalid field content
- Contained syntax errors
- Attempted an illegal function

System errors can also be the cause of a response file failure and are as follows:

- System errors occurred before Omgeo CTM safe-stored a message.
- System errors occurred before Omgeo CTM processed a message.

When a new, amend, or cancel trade record fails, Omgeo CTM immediately:

- Stops processing the message without adding to or updating existing Omgeo CTM data.
- Logs the message and the invalid result. The response file provides error information for up to 20 synchronous errors in the input message.

What is an Inbound Status File?

Omgeo CTM uses the inbound status file to send information about the trade and its status (*MATCH AGREED*, *CANCELED*, and *CANCEL MATCH AGREED*). If necessary, you can suppress all or none of the statuses. Contact your Omgeo Integration Consultant for more information.

The inbound status file:

- Returns information from the *MATCH AGREED*, *CANCELED*, and *CANCEL MATCH AGREED* trade in Omgeo CTM.
- Returns your trade identifiers for both the block and allocation (TradeLevel and TradeDetail, respectively).

What is an Inbound Status File?

- Can be customized to include information about a *MATCH AGREED* trade, including institution and broker/dealer delivery instructions.
- Reflects your security ID value, even if a broker/dealer value is different. Contains an Omgeo-assigned identifier for the broker/dealer—either a BIC, a TFID, or an OG acronym.
- Reflects the broker/dealer side of the trade in all of the amount values.

The broker/dealer amounts can vary from your amounts when you choose to tolerance-match on an L2 field.

For example, assume that you allow an L2 match tolerance of 0.20 EUR on an average price and indicate a price of 1.04 EUR. If the broker/dealer indicates a price of 1.03 EUR, the trade matches and the value sent back to you in the inbound status file is 1.03 EUR. Import the final amount into your internal system to reflect the agreed-on price.

There is a possibility that trades can be duplicated in subsequent inbound status files. Trade duplication is due to the pull technology that Omgeo CTM uses to retrieve messages and as a result of the way the *MinLastTime* is populated to avoid missing any trades. Ensure that your systems can recognize and appropriately process a duplicate trade.

Naming an Inbound Status File

You can specify *static* or *unique* names for your inbound status files. The type of file name you choose, static, or unique, is applied to both the outbound file and the inbound status file.

Specify the type of file name in the *DefaultFileNameMode* property of the *CSSS.properties* file. To create a:

- **Static File Name**—Set the *DefaultFileNameMode* property to “true” and enter the file name in the *DefaultInboundFileName* property as shown:

```
DefaultFileNameMode=true  
DefaultInboundFileName=am2pms.dat or am2ctm.dat
```

Note Omgeo CTM never overwrites files. If you use a static file name, move each file out of the \outbound directory before Omgeo writes another file with that name to the directory.

- **Unique File Name**—Set the *DefaultFileNameMode* property to “false.” MTI automatically creates the file name, using the elements described in Table 1-4.

Table 1-4 Elements of an Inbound Status File Name

Element	Definition
Status	The word “STATUS” at the beginning of the file name indicates that the file contains either CANCELED trades or MATCH AGREED and DISQUALIFIED trades, but not both at the same time. CANCELED and MATCHED, and DISQUALIFIED statuses are not commingled in an inbound status file.
BIC	The BIC for the organization (or subset of the organization) whose data is being sent.
Userid	Login ID of the user (machine) sending the file.
Year	4-digit current year (such as 2011)
Month	2-digit month (01 to 12)
Day	2-digit day of month (01 to 31)
Hour	2-digit hour, military time (00 to 23)
Minute	2-digit minutes (00 to 59)
Millis	5-digit milliseconds (00000 to 99999)

Here is a sample inbound status file name:

```
STATUS_bankus31xxx_machid1_20110206135900000.TXT
```

The timestamp indicates the local time in MTI when the file was created.

For the Programmer or Business Analyst

If you are creating an adapter for the first time or modifying an existing one:

- Ensure that you correlate each trade in the inbound status file to the correct trade in your internal system.
- Determine which fields require import back into your internal system. Typically, you import only the fields that require tolerance matching; usually, the amount value fields.
- After the data from Omgeo CTM is imported into your internal system, change the trade status to *AFFIRMED* or its Omgeo CTM equivalent, *MATCH AGREED*, and do not allow any further amends to the trade. If a trade needs amending, first cancel it and then rebook it.

What is a Failed Trade File?

A trade can fail processing on MTI because of a corrupted file or incorrect content. When a trade fails:

1. Trade processing stops and the trade never reaches Omgeo CTM .
2. MTI sends a failed trade file to you.

If you receive a failed trade file, chances are that the trade file in the outbound directory does not match the data mapping that your Omgeo Integration Consultant created for you. Call your Integration consultant for assistance.

The failed trade file name is created by prepending the word *FailedTrade* to the name of the file that failed. Here is a sample failed trade file name:

```
FailedTrade_TESTBICXX_userid_20110915033527515.txt
```

Modifying Your Internal System

Build an adapter on your internal system to enable your system to:

- Extract data from the internal system and use it to populate an outbound file.
- Extract data from the file returned by MTI, and update the appropriate fields in your internal system files.

Work with your Omgeo Integration Consultant to optimize your environment for an MTI deployment.

2. MTI FILE RECORDS AND LAYOUTS

Introduction

This chapter explains MTI file formats and the specification for each file.

Submitting TradeDetail Records

Use the information in this section to build an MTI file using the output from your internal system. The following assumptions apply:

- You send each outbound file from your internal system to Omgeo CTM.
- One outbound file can contain any number of trade records.

Note For investment managers who trade with OASYS Global broker/dealers, blocks (TradeLevels) can contain no more than 999 allocations (TradeDetails).

The outbound file format is the same for all investment managers. Omgeo CTM creates blocks from the trades in the outbound file, but your internal system must supply:

- A block ID
- A unique transaction ID for each allocation
- An indication of the block size

This information appears on each allocation. Omgeo CTM extracts the block information provided by you, builds the block, and makes it available for matching only when it has fully allocated the block.

The files in this chapter fall into three major categories:

- **Outbound** to Omgeo CTM, which is mapped to an Omgeo CTM XML TradeDetail or Cancel.
- **Response** from Omgeo CTM, which is sent to you, regardless of outbound file mapping, to indicate whether your outbound file was valid or invalid.
- **Inbound** from Omgeo CTM, which is mapped to an Omgeo CTM XML InfoSettlementResponse.

Submitting Trades Based on Workflow Type

Omgeo CTM provides several workflow types for an assortment of business requirements.

Allocation-Confirmation Workflow

For allocation–confirmation workflow transactions (ACWF), TradeDetails contain all of the block and allocation information that parties need to get their trade to *MATCH AGREED*. For ACWF trades, the TradeDetail constitutes the **entire trade side** in a transaction. Using the full feature set of XML elements in a TradeDetail, Omgeo CTM matches on entire set of trade fields.

Note See the *XML Message Specification—Debt/Equity and Common Messages* for more information about ACWF trades.

ACWF Eligibility

ACWF transactions are provided for debt (fixed income) and equity security types. Work with your Omgeo Integration Consultant to subscribe to the appropriate services and options, create factor and event profiles, L2 matching profiles, and so forth to work with ACWF trades.

Note At a minimum, both parties in an Omgeo CTM allocation–confirmation workflow trade must use Omgeo CTM and have the ACWF subscription.

L1 Pairing and L2 Matching on TradeLevels for ACWF Trades

In an ACWF transaction, allocation (buy side) and contract (sell side) information is exchanged using a combination of allocation/contract information in a TradeDetail and the block information embedded in *TradeLevelInformation* composite in each TradeDetail.

By supplying block information in the *TradeLevelInformation* composite of a TradeDetail, Omgeo CTM has all of the information it requires to perform L1 pairing and L2 matching for all trade data.

Grouping Common ACWF TradeDetails

Using the *TDRferenceType=COMM* field–value pair in a TradeDetail, you can group similar ACWF (and BACW) TradeDetails to align with your business requirements.

Identifying an ACWF Trade Side

For ACWF subscribers, always refer to your ACWF trade side by using the following fields on all XML messages you submit to Omgeo CTM and receive from Omgeo CTM:

- *MasterReference* or *CTMTradeSideId* only
or a combination of the following
- *MasterReference* or *CTMTradeSideId* **and** *ClientAllocationReference* or *CTMTradeDetailID*

Submitting Omnibus Block-Level Settlement

If your firm uses the block-level workflow and:

- Subscribes to CTM Block Settlement; and,
- The settlement location of your trade is eligible for omnibus block settlement

Populate *OmniExpected* (146) with a Y or N value as follows:

- **Y (Omni Submitter)**—Indicates that you are including omni TradeDetail components in your outbound file.
- **N (Omnibus Aggregator)**—Indicates that you are **not** including omni TradeDetail components in your outbound file, which results in Omgeo CTM automatically calculating allocations. components.

Omnibus Submitter Fields

The following trade components can be submitted in the outbound file for Omnibus Block Settlement processing:

Omnibus TradeDetail. Omni TradeDetails are an aggregation of dependent allocations for the same Custodian Account (Omni Access Code). Identify an Omnibus TradeDetail in the outbound file by setting the following field values:

- *OmniExpected* (146)=Y
- *SettlementTransactionConditionIndicator* (76)=BLPA (Block Parent)
- *TradeDetailReferenceType* (147)=POOL
- *TradeDetailReferenceValue* (148)=The common reference linking the omni TradeDetail with its associated dependent allocations.

Omni TradeLevel. Omni TradeLevels provide information about omnibus block settlement allocations. Identify an omni TradeLevel by setting the *TradeLevelBody/TradeLevelInformation/OMNIExpected* field value to Y.

Dependent Allocation. Dependent allocations are account-level allocations that aggregate to an omni TradeDetail. Identify a dependent allocation in the outbound file by setting the following field values:

- *OmniExpected* (146)=Y
- *SettlementTransactionConditionIndicator* (76)=BLCH (Block Child)
- *TradeDetailReferenceType* (147)=POOL
- *TradeDetailReferenceValue* (148)=The common reference linking the omni TradeDetail with its associated dependent allocations.

Independent Allocation. Individual allocations can be part of the same block trade as dependent allocations, but do not aggregate to an omni TradeDetail and are treated independently. Identify individual allocations in the outbound file by setting the following field values:

- *OmniExpected* (146)=Y
- *SettlementTransactionConditionIndicator* (76)=**Do not supply** BLPA nor BLCH. As an optional field, leave it blank or provide another value, as listed in the *Common Reference Data*.
- *TradeDetailReferenceType* (147)=**Do not supply** a value—leave blank.
- *TradeDetailReferenceValue* (148)=**Do not supply** a value—leave blank.

Omnibus Aggregator Fields

If your internal system is not set up to provide an aggregated omnibus TradeDetail, Omgeo CTM can generate these trade components for you. Omgeo CTM aggregates the TradeDetails based on an omni access code, enriched from Omgeo ALERT, to create the Omni TradeDetails.

To submit TradeDetails in the outbound file for automatic Omgeo CTM generation of omni TradeDetails, set the following field values:

- *OmniExpected* (146)=N
- *SettlementTransactionConditionIndicator* (76)=**Do not supply** BLPA nor BLCH. As an optional field, leave it blank or provide another value, as listed in the *Common Reference Data*.
- *TradeDetailReferenceType* (147)=**Do not supply** a value—leave blank.
- *TradeDetailReferenceValue* (148)=**Do not supply** a value—leave blank.

BlockSettlementIndicator (174) Field

The *BlockSettlementIndicator* (174) field on the inbound status file indicates (by a Y or N) whether a submitted block settlement trade in your outbound file to Omgeo CTM is eligible for block settlement processing in Omgeo CTM.

Pairing and Matching on Trade Components

Your trades go through the L1 pairing and L2 matching process described in detail in the *XML Message Specification—Debt/Equity and Common Messages*. This section describes the corresponding MTI pairing and matching fields.

Applying L1 Pairing Fields

Omgeo CTM requires pairing on the fields listed in this section.

L1 Pairing Fields for TradeLevels

Table 2-1 lists the TradeLevel L1 pairing for trades.

Table 2-1 L1 Pairing for TradeLevel

This XML L1 pairing field...	uses this MTI file field...
BuySellIndicator	Buy Sell Indicator
ExecutingBroker	Executing Broker

Table 2-1 L1 Pairing for TradeLevel (Continued)

This XML L1 pairing field...	uses this MTI file field...
InstructingParty	Client BIC
QuantityOfTheBlockTrade	Quantity Of The Block
TradeDateTime ^{1, 2}	Trade Date ^{1, 2}

1. If you use an outbound file to amend trades, provide trade times on all of your trades. If you do not provide an execution-time value for TradeTime, MTI defaults the value to 000000. Your Omgeo Integration Consultant can configure a standard time in the base map.
2. For the TradeDateTime XML field, Omgeo CTM uses the date portion for matching; the time portion is ignored.

L1 Pairing Field for TradeDetails

Table 2-2 lists the TradeDetail L1 pairing for trades.

Table 2-2 L1 Pairing for TradeDetail

This XML L1 pairing field...	uses this MTI file field...
AccountID	Account Number

Applying Default and Named L2 Matching Profiles

Before you can successfully submit trades, set up at least one Level 2 (L2) matching profile for the security types:

- Debt
- Equity

This section describes how to create default matching profiles, which are the profiles that Omgeo CTM automatically uses when:

- You choose not to submit a named match profile, and
- No currency-specific matching profile is available.

Default L2 Matching Fields for TradeLevels

Table 2-3 lists the default L2 matching fields for TradeLevel messages by asset class.

Table 2-3 L2 Matching for TradeLevel

This XML L2 matching field...	uses this MTI file field...	...for these asset classes	
		Debt	Equity
CouponRate	FixCoupInt	X	
DatedDate	FixDatedDate	X	
DealPrice	Deal Price	X	X
PlaceOfTrade/PlaceNarrative ¹	Place of Trade Narrative	X	X
SettlementDate ¹	Settlement Date	X	X
TradeCommissions	Total Block Commission	X	X

1. If your broker/dealer counterparty uses OASYS Global, Omgeo CTM ignores this field.

Default L2 Matching Fields for TradeDetails

Table 2-4 lists the default L2 matching fields for TradeDetail messages by asset class.

Table 2-4 L2 Matching for TradeDetail

This XML L2 matching field...	uses this MTI file field...	...for these asset classes	
		Debt	Equity
AccruedInterestAmount	AccrInt	X	
ChargesOrTaxes	Total Fee Amount (TFEE)	X	X
Commissions	Total Allocation Commission (TCOM)	X	X
NetCashAmount	Allocation Net Amount	X	X
PSET ¹	See note at the end of this table.	X	X
QuantityAllocated	Allocation Quantity	X	X
SettlementAmount	Allocation Settlement Amount	X	X
SettlementTransactionConditionIndicator ²	Settlement Transaction Condition Indicator	X	X
TradeAmount	Trade Currency Code	X	X

1. The PSET (Place of Settlement) matching field can be matched on only if the broker/dealer uses Omgeo ALERT enrichment.
2. For Block Settlement subscribers, Omgeo CTM ignores this field in L2 matching (even if specified in an L2 matching profile).

Note For more information about L2 matching, refer to *Matching Profiles—Frequently Asked Questions* in the Data Reference section at www.Omgeo.com/documentation/ctm.

Amending Trade Components

To amend a previously created trade component, resubmit the trade from the internal system with updated information using the same trade identifiers as follows:

- *Master Reference* (2)
- *Client Allocation Reference* (3)

When the trade in Omgeo CTM is not in a *MATCH AGREED* or *CANCEL MATCH AGREED* Match Agreed status, MTI automatically increments the version number. The trade is then submitted to Omgeo CTM as an amended trade.

Table 2-5 describes possible outcomes when amending *MATCHED* L1 and L2 trade component fields.

Table 2-5 Amend Rules for *MATCHED* (L1 and L2 Trade Component Fields)

Amending an L1 field in this message...	...returns this result
TradeLevel	Asynchronous FATL error A16403
TradeDetail	Amends the field and sends a rejection to the broker/dealer
Amending an L2 field in this message...	...returns this result
TradeLevel	MISMATCHED TradeLevel
TradeDetail	MISMATCHED TradeDetail If you amend commission or accrued interest fields, then a MISMATCHED status is also applied to the associated (calculated) TradeLevel fields.

Security Identifier

Your security identifier is cross-referenced to a common security identifier in Omgeo called a *normalized security number*. Contact your Omgeo Integration Consultant to choose the security types to send to Omgeo CTM. MTI can be configured to receive multiple security ID types.

MTI extends your existing data to accommodate additional Omgeo CTM requirements. If you plan on leveraging Omgeo CTM to send settlement instructions to custodians, a valid SWIFT BIC is required; otherwise, choose an identifier.

If you intend to use:

- **Only one BIC**—You can supply it in the *Client BIC* MTI field, or your Omgeo Integration Consultant can hard-code it.
- **More than one BIC**—Supply a BIC in the *Client BIC* MTI field for each trade record.

Applying Omgeo ALERT Enrichment

You can supply settlement instructions using free-form instructions in *ALDelivText* (33). You can also use the Omgeo standing settlement instruction service, Omgeo ALERT, to enrich trade components with settlement instructions.

Contact your Omgeo Integration Project Manager to configure settlement instruction processing.

Settlement notification is not required of MTI clients, but to use settlement notification, subscribe to Omgeo ALERT SSI enrichment. To enrich a trade using Omgeo ALERT, provide the value of A in *SSI Indicator* on the allocation, which is mapped to the *SettlementInstructionsSourceIndicator* direct XML element in Omgeo CTM.

Table 2-6 lists the fields where you must enter the relevant SSI values.

Table 2-6 Equivalent Omgeo ALERT and MTI Settlement Notification Fields

MTI Field	Omgeo CTM Field
Account Number (29)	AccountID
Alert Country Code (30)	AlertCountryCode
Alert Security Type (31)	AlertSecurityType
Alert Clearing Method (32)	AlertMethodType

Understanding the MTI Files

MTI files are comma-separated, variable-length-field CSV files with carriage-return- or line-feed-terminated records containing one allocation per record.

For the greatest efficiency and ease of use, Omgeo strongly urges you to conform to the established MTI file formats. If a deviation is unavoidable, you can modify the order, format, and value of fields in the outbound and inbound files. Contact your Omgeo Integration Consultant to configure your preferences.

MTI Files—Column Header Key

Each MTI file in this chapter has a field table. Table 2-7 describes each MTI file column.

Table 2-7 MTI Files—Column Header Key

Column Header	Description
#	The iterative number assignment to the MTI file field. Omgeo CTM strictly enforces the order of fields.
MTI Field Name	MTI field name, which is occasionally the same name as the Omgeo CTM XML field. MTI field names with an asterisk(*) require a specific value, which is located in the Common Reference Data at www.omgeo.com/documentation/ctm . Look up the valid values based on the mapped Omgeo CTM XML field name, located in the column at the right of the MTI Field Name column. Some values are mapped to the Common Reference Data. Refer to the Description/Notes column for instances where specific values are required.
Omgeo CTM XML Field Name	Omgeo CTM direct XML field name that maps to the MTI field name. Because some XML fields are reused throughout XML messages, some field names include the path so that you can locate the field when cross-referencing to the XML field. For extensive information about the field, refer to the XML Message Specification—Debt/Equity and Common Messages
MTI Length/Format	The MTI field length and format expressed as follows: <ul style="list-style-type: none"> N—Numeric, positive values only. Examples include: <ul style="list-style-type: none"> 4N, which represents a time (HH:MM). 8N, which represents a date (YYYY-MM-DD). 17N, which typically represents an amount. X—Alphanumeric values only. For values that include commas, see “Representing Values That Include Commas” on page 23. Examples include: <ul style="list-style-type: none"> 16X, which typically represents a reference identifier such as a client reference or master reference. 35X, which typically represents a text field. (CV)—Controlled values. Omgeo CTM validates the field value against a local table on import. Examples include: <ul style="list-style-type: none"> 1IX, which typically represents a common reference data field. 3IX, which typically represents a common reference data text field, such as a currency code. 16X, which typically represents a reference identifier such as a client reference or master reference stored in Omgeo CTM. <p>The Common Reference Data contain additional fields that require specific values supplied by you or returned to you by Omgeo CTM.</p>
XML message mapping	The outbound XML mapping messages are appended with / Req, which indicates whether an MTI field maps to the Omgeo CTM direct XML messages in the table as follows: <ul style="list-style-type: none"> Mapped/Required indicates that the field is mapped to the message in the column header, and a value in the field is required. Mapped/Not Required indicates that the field is mapped to the message in the column header, but a value in the field is not required. Not Mapped indicates that the field is not mapped to the message in the column header and not required. <p>Table 2-12 through Table 2-13 are inbound status files, so they return values previously provided to you, your broker/dealer counterparty, and Omgeo CTM, so “Required” is not included.</p>
Description/Notes	Describes special situations that apply to the field, or details about valid values you can provide in the field.

Note Table cells shaded in gray indicate that the field is not mapped, but is required as a placeholder in the outbound file.

Representing Values That Include Commas

If any of your data values include commas, delimit this data with quotation marks in the outbound file.

To display a row like this in Excel...	..format the CSV file like this...			
<table border="1"> <tr> <td>data1</td> <td>data2A, data2B</td> <td>data3</td> </tr> </table>	data1	data2A, data2B	data3	data1,"data2A,data2B",data3
data1	data2A, data2B	data3		

MTI fields most likely to use a comma include the following:

- *Security Description* (13)
- *AcctName* (28)
- *Account Number* (29)
- *AIDelivText* (33)
- *UserDefined* (43)
- *Other Broker of Credit or Additional Text* (44)

Note If a field has no value, do not supply a pair of quotation marks with nothing between them. Empty quotation marks cause problems during trade processing.

Outbound File—Submitting New or Amended Allocations

Table 2-8 describes the outbound file record layout for submitting new or amended TradeDetail records.

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
1	BatchNum	Not Mapped	16!N	Not Mapped Required	Batch Number is not mapped to Omgeo CTM and does not appear in the response trade file. Populate with the value 1.
2	Master Reference	MasterReference	16X	Mapped Required	Must be unique to Omgeo CTM for NEW trades.
3	Client Allocation Reference	ClientAllocationReference	16X	Mapped Required	Must be unique within each Master Reference (block trade), but does not need not be unique to Omgeo CTM.
4	L2 Matching Profile Name	L2MatchingProfileName	35X	Mapped Not Required	1. If you supply a KeyPairProfile, there must be a corresponding match profile already in Omgeo CTM and active for the Factor Profile. (S14085) 2. Must be supplied if not the initial message for the trade side and was previously supplied on the initial message for the trade side (S14074). 3. Must not be supplied if not the initial message for the trade side and was not previously supplied on the initial message for the trade side. (S14075)
5	Quantity of the Block	QuantityOfTheBlockTrade	17N	Mapped Required	Total size of the block. Repeat this field for each allocation in a block.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
6	Executing Broker	ExecutingBroker/ PartyValue	34X	Mapped Required	This field must accurately identify an executing broker/dealer. To cross-reference a broker/dealer code to your internal representation for the broker/dealer, contact your Omgeo Integration Consultant. For EuroCCP trades, if your clearing broker/dealer and executing broker/dealer are the same, enter the name of the broker/dealer in this field. It is mapped to ThirdPartyToTrade/ PartyValue.
7	Client BIC	OriginatorOfMessage/ PartyValue	34X	Mapped Required	Must reflect the BIC for the investment manager. If you have only one BIC, you can leave this field blank and MTI can map the BIC. However, if you have multiple BICs, populate this field.
		InstructingParty/ PartyValue	34X	Mapped Required	
8	Trade Date	TradeDateTime	8N	Mapped Required	Fields 8 and 9 map to one value in Omgeo CTM and it must be concatenated to the correct Omgeo CTM format from both fields. Valid format is YYYY-MM-DD.
9	TradeTime	TradeDateTime	4N	Mapped Not Required	Represents the time of execution of the trade in the local market. Default time, when not populated, is set to "000000." All TradeDetails within the same TradeLevel must share the same trade date / time. Supply a trade time approximating execution. Or, instruct your Omgeo Integration Consultant to hard-code a trade time value for you. Valid format is YYYY-MM-DD.
10	Buy Sell Indicator*	BuySellIndicator	1!X(CV)	Mapped Required	Reflects the investment manager perspective. Valid values: • B—Buy • S—Sell
11	Deal Price	DealPrice/Amount	17N	Mapped Required	Price per share or per lot. Must be consistent across all TradeDetails under the same TradeLevel. Does not need to conform to currency precision. Do not use a comma in any amount values.
12	Security Identifier	IdentificationOfASecurity	30X	Mapped Required	Contains only the code. Use with UserDefined (#43) for the numbering agency code type, such as ISIN/ SEDOL, RIC, and so on. Will default to ISIN if 43 is not populated. Restricted for by the length the OASYS Global broker /dealer is using, which is 12 characters.
13	Security Description	DescriptionOfTheSecurity	35X	Mapped Not Required	Security description of the traded instrument.
14	Settlement Date	TradeLevelInformation/ SettlementDate	8N	Mapped Required	Valid format is YYYY-MM-DD. SettlementDate must be > = TradeDate (S14012).
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
15	Trade Currency Code*	DealPrice/CurrencyCode	3!X(CV)	Mapped Required	Must be an ISO standard currency code. Trade Currency is applied to all money amount fields except for SettlementCurrency (74) and SettlementAmount (75).
		TotalTradeAmount/CurrencyCode	3!X(CV)	Mapped Not Required	
		CallPrice/CurrencyCode	3!X(CV)	Mapped Not Required	
		NetCashAmount/CurrencyCode	3!X(CV)	Mapped Not Required	
		ChargeAmount/CurrencyCode	3!X(CV)	Mapped Not Required	
		Commission/CurrencyCode	3!X(CV)	Not Mapped	
		TradeCurrencyCode	3!X(CV)	Not Mapped	
16	Trade Transaction Condition Indicator*	TradeTransactionConditionIndicator	4X(CV)	Mapped Not Required	Can provide up to ten 4-character bargain conditions, with each separated by a space. Refer to the Common Reference Data for valid values. OASYS Global broker/dealers can only supply four bargain conditions for matching.
17	Block Gross Amount	TotalTradeAmount/Amount	17N	Mapped Required	This field represents Quantity Of The Block times Deal Price.
18	AgPrinc*	PartyCapacityIndicator	1!X(CV)	Mapped Not Required	Valid values are: <ul style="list-style-type: none"> A—Agency P—Principal X—Agency cross G—Crossing as agent R—Crossing as principal C—Case else
19	Total Block Commission	Not Mapped			TradeCommAmt is calculated by adding ContrComm (37) to match on this field.
20	PSAFEValue	PlaceOfSafekeepingValue	11N	Mapped Not Required	Enter a BIC or valid ISO country code; it is based on PlaceOfSafeKeepingType (COUN or BIC). <ul style="list-style-type: none"> If you provide a 2-character ISO country code in this field, then do not provide any code in the next field, PSAFEPlace (21). If you provide a BIC in this field, then provide a PSAFEPlace (21) code described in the next field.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
21	PSAFEPlace*	PlaceOfSafekeepingPlace	4X(CV)	Mapped Not Required	<p>If a COUN code is supplied in PSAFEValue (20), do not submit a value in this field.</p> <p>If a BIC value is supplied in the PSAFEValue (20) field, enter one of the following codes in this field:</p> <ul style="list-style-type: none"> • CUST—Local Custodian • ICSD—International Central Securities Depository • NCSD—National Central Securities Depository • SHHE—Shares Held Elsewhere. Used for instruments, such as U.S mutual funds, where settlement is internal and there is no movement of funds.
22	Net Price Indicator*	TypeOfPriceIndicator	1X(CV)	Mapped Not Required	Indicates whether the broker/dealer price includes the commission. Use NET1 in this field to indicate net price—net of all charges, fees, and taxes.
23	Average Price Indicator*	TypeOfPriceIndicator	1!X(CV)	Mapped Not Required	<p>If Y, maps to AVER; otherwise maps to EXEC.</p> <p>Valid values are Y (Yes) or N (No).</p>
24	ContSettCurr	Not Mapped			
25	ExchRate	Not Mapped			
26	HardSoftDir*	CommissionSharingTypeIndicator	1X(CV)	Mapped Not Required	<p>Allowed values are:</p> <ul style="list-style-type: none"> • H—Hard If H, the field is not mapped. • S—Soft If S, the field is mapped, but no values are set for the broker of credit Party Type and Value. • D—Directed If D, then the broker of credit Party Type has the value OTBC. In this case, the broker of credit Party Value is set from field InstComment (#44). If field 44 is missing, then “NOT SPECIFIED” is set to the broker of credit Party Value.
27	SSI Indicator*	SettlementInstructionsSourceIndicator	1!X(CV)	Mapped Required	<p>Account access type.</p> <p>Valid values are:</p> <ul style="list-style-type: none"> • A—The value A causes enrichment from Omgeo ALERT database. If A, the investment manager must be an Omgeo ALERT subscriber (S40015) and have an Omgeo ALERT acronym (S40016). • O—Other or manual instructions. <p>This field is used for DBT and EQT instruments only and ignored for all other instrument types.</p>
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
28	AcctName	PartyFundName	35X	Mapped Not Required	Name of the account. Only the first 35 characters are displayed in the trade blotter.
29	Account Number	AccountID	35X	Mapped Required	Your Omgeo ALERT access code or fund ID.
30	Alert Country Code*	PartySettlement/ AlertCountryCode	3!X(CV)	Mapped Required	Must be a valid ALERT country code. Used for enrichment of SSI data from ALERT. Only mandatory if Account Type (27)=A.
31	Alert Security Type*	PartySettlement/ AlertSecurityType	3!X(CV)	Mapped Required	Must be a valid ALERT Security code. Used for enrichment of SSI data from ALERT. Only mandatory if Account Type (27)=A.
32	Alert Clearing Method*	AlertMethodType	12!X(CV)	Mapped See Notes	Must be a valid ALERT Clearing Method. Used for enrichment of SSI data. Only mandatory if Account Type (27)=A.
33	AlDelivText	SettlementInstructionsProc essingNarrative	2100X	Mapped Not Required	SSI delivery instruction text is on the inbound file, "Inbound Status Files—MATCH AGREED and CANCELED Statuses" on page 42 only when AcctType (27) in this file is 0 (Manual).
34	Allocation Quantity	QuantityAllocated/Amount	17N	Mapped Required	Number of shares or contracts allocated to this account or fund.
35	Allocation Net Amount	NetCashAmount/Amount	17N	Mapped Required	Net consideration. Precision is checked against ISO standard for Trade Currency (S14064). Mandatory for debt/equity, but not other asset classes.
36	Other Amount (OTHR)	ChargeAmount/Amount	17N	Mapped Not Required	Issuing firm charges. TradeDetail/TradeDetailBody/ TradeDetailData/CommFeesTaxes/ ChargesOrTaxes/ ChargeTaxType=OTHR. Precision is checked against ISO standard for Trade Currency (S14064).
37	Total Allocation Commission (TCOM)	Commission/Amount	17N	Mapped Not Required	Commission is mapped only if there is a value and this value is not 00.00 or .00. Precision is checked against ISO standard for Trade Currency (S14064).
38	Allocation Gross Amount	TradeAmount/Amount	17N	Mapped Required	Gross amount for this allocation (Allocation Quantity times Deal Price).
39	Charges/Fee (CHAR)	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
40	Transaction Taxes (TRAX)	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
41	Local Taxes (LOCL)	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
42	AccrInt	AccruedInterestAmount/ Amount	17N	Mapped Not Required	Accrued interest. Uses traded currency for currency code. The value can be negative. Should only be present on a fixed income/debt trade.
43	UserDefined	AdditionalText	35X	Mapped Not Required	Use this field to indicate which type of security identifier code you are using.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
44	Other Broker of Credit or Additional Text	BrokerOfCredit/PartyValue or AdditionalText	35X	Mapped Not Required	Used for Other Broker of Credit with Directed commissions (Field 26=D); otherwise, used for free form Additional Text. You cannot use both Directed commissions and Additional Text on the same trade. Directed commissions take precedence. This field is not mapped to the OG Inst Comment field and causes errors for automated brokers.
45	FixAccrInt	AccruedInterestAmount/ Amount	3N	Mapped Not Required	Amount of accrued interest for fixed income trades. Accrued Int on the block is a calculated field in Omgeo CTM. Omgeo CTM checks the precision against the ISO standard for this CurrencyCode (S14064). For each TradeLevel, FixAccrInt is calculated from AccrInt.
46	FixAccrCurr*	AccruedInterestAmount/ CurrencyCode	3!X(CV)	Mapped Not Required	The currency in which the interest is accrued.
47	FixDaysInt	NumberOfDaysAccrued	4N	Mapped Not Required	Number of days on which accrued interest is due. Must be four characters, such as 0365.
48	FixMatDate	MaturityDate	8N	Mapped Not Required	The maturity (or Redemption) date of the security. Required for fixed income trades only. Valid value is YYYY-MM-DD
49	FixCoupInt	CouponRate/Amount	17N	Mapped Not Required	The rate at which the issuer establishes interest accrued on the bond.
50	FixOrigFv	OriginalFaceAmount	17N	Mapped Not Required	The original face value of the security.
51	FixCurrFv	CurrentFaceValue	17N	Mapped Not Required	The current face value of the security.
52	FixFactor	CurrentFactor/Amount	17N	Mapped Not Required	The number when multiplied against the original face value determines the principal paydown.
53	FixCurrentYld	Yield/Amount	17N	Mapped Not Required	Current coupon rate divided by the current market price. You cannot have more than one occurrence of the same YieldType in the message.
54	FixYldToMat	Yield/Amount	17N	Mapped Not Required	Yield on this issue computed to maturity date. You cannot have more than one occurrence of the same YieldType in the message. Yield Type=MATR.
55	FixRepYld	Yield/Amount	17N	Mapped Not Required	The field used to indicate the type of yield quoted. You cannot have more than one occurrence of the same YieldType in the message. Yield Type=REPR.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
56	FixTypeOfCall*	CallType	35X	Mapped Not Required	Type of call.
57	FixYldToCall	Yield/Amount	17N	Mapped Not Required	Yield on this issue computed to call date. You cannot have more than one occurrence of the same YieldType in the message. Yield Type=CALL.
58	FixCallPrice	CallPrice/Amount	17N	Mapped Not Required	The price at which the called portion of the bond is redeemed. Traded currency is used for the currency code.
59	FixCallDate	CallDate	8N	Mapped Not Required	Date on which the call is effective. Valid value is YYYY-MM-DD
60	FixDatedDate	DatedDate	8N	Mapped Not Required	Date on which interest begins to accrue if other than issue date. Valid value is YYYY-MM-DD
61	FixOdd1stCouponDate	Not Mapped			Date of first coupon payment if not anniversary of issue/maturity dates.
62	FixBookEntry*	BookEntry	1!X(CV)	Mapped Not Required	States that there is no paper certificate, only a book entry. Required in the US for Municipal bonds. Valid values are Y (Yes) or N (No).
63	FixIssuer	Issuer	35X	Mapped Not Required	Name of corporation or agency issuing the security.
64	FixMoody*	RatingType	4!X(CV)	Mapped Not Required	Credit rating assigned by Moody to this issue. See Common Reference Data for RatingType. TradeDetail/TradeDetailBody/ TradeLevelInformation/Rating/ RatingVendor=MOODY && TradeDetail/TradeDetailBody/ TradeLevelInformation/Rating/ RatingType=VEND
		RatingVendor	15X(CV)	Mapped Not Required	
		RatingValue	15X	Mapped Not Required	
65	FixSP*	RatingType	4!X(CV)	Mapped Not Required	Credit rating assigned by Standard & Poors to this issue. See Common Reference Data for RatingType. TradeDetail/TradeDetailBody/ TradeLevelInformation/Rating/ RatingVendor=SP && TradeDetail/ TradeDetailBody/ TradeLevelInformation/Rating/ RatingType=VEND
		RatingVendor	15X(CV)	Mapped Not Required	
		RatingValue	15X	Mapped Not Required	
66	FixFedTax*	FederalTax	1!X(CV)	Mapped Not Required	Indicates whether the issue is subject to federal taxation. Valid values are Y (Yes) or N (No).
67	FixAltMinTax*	AlternativeMinimumTax	1!X(CV)	Mapped Not Required	Indicates whether the issue is subject to alternative minimum taxation. Used for municipal bonds. Valid values are Y (Yes) or N (No).
68	LotSize	LotSize	15N	Mapped Not Required	Entered as 1 for equity, 100 for fixed income.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
69	FunctionOfMsg*	FunctionOfTheMessage	4!X(CV)	Mapped Not Required	<ol style="list-style-type: none"> 1. FunctionOfTheMessage NEWM can be received only once per TradeDetail (S14067). 2. If FunctionOfTheMessage is REPC, one of CTMTradeDetailID or ClientAllocationReference must be provided (S14024). 3. If FunctionOfTheMessage is REPC, one of MasterReference or CTMTradeSideId must be provided (S14032). 4. If FunctionOfTheMessage is NEWM, CTMTradeDetailID cannot be supplied (S14052). 5. If FunctionOfTheMessage is NEWM and ClientAllocationReference is provided, it must not exist on a TradeDetail (S14054). 6. If FunctionOfTheMessage is REPC, the ClientAllocationReference must not be changed or provided if previously not provided (S14060).
70	Version	VersionOfTradeComponent	10N	Mapped Not Required	<ol style="list-style-type: none"> 1. Must be 1 if FunctionOfTheMessage is NEWM (S14003). 2. Must be > 1 if FunctionOfTheMessage is REPC (S14004). 3. Must not have been previously supplied for this TradeDetail (S14046). 4. Should be sequential.
71	Cancellation Indicator	Not Mapped			Controls creation of Cancel message. Allowed values are CAND or blank.
72	Place of Trade Code*	PlaceCode	4!X(CV)	Mapped Not Required	EXCH or COUN. Refer to the Common Reference Data.
73	Place of Trade Narrative*	PlaceNarrative	30!X(CV)	Mapped Not Required	Execution venue or place of trade, identified with a MIC or ISO country code.
74	Allocation Settlement Currency Code*	SettlementCurrency	3!X(CV)	Mapped Not Required	Settlement amount CurrencyCode.
75	Allocation Settlement Amount	SettlementAmount/Amount	17N	Mapped Not Required	A composite of fields used to indicate the trade amount with the addition or subtraction of the commissions, fees, and taxes for a specific trade component in the settlement currency. (Net in settlement currency.) Currency type determines precision. The composite includes Sign, CurrencyCode, and Amount.
76	Settlement Transaction Condition Indicator*	SettlementTransactionConditionIndicator	4!X(CV)	Mapped Not Required	<p>Separate multiple values by a single space (for example, BLCH AAAA BBBB CCCC).</p> <p>For Block Settlement subscribers, if OmniExpected (146)=Y, then a value of BLCH or BLPA must be provided.</p> <p>Refer to the Common Reference Data.</p>
77	CommissionType1*	CommissionType	4!X(CV)	Mapped Not Required	Refer to the Common Reference Data.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
78	CommissionAmount1	Commission/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
79	CommissionType2*	CommissionType	4!X(CV)	Mapped Not Required	Must not be TCOM. Use Total Allocation Commission (TCOM) (37) for TCOM. Refer to the Common Reference Data.
80	CommissionAmount2	Commission/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
81	CommissionType3*	CommissionType	4!X(CV)	Mapped Not Required	Must not be TCOM. Use Total Allocation Commission (TCOM) (37) for TCOM. Refer to the Common Reference Data.
82	CommissionAmount3	Commission/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
83	Total Fee Amount (TFEE)	ChargeAmount/Amount	17N	Mapped Not Required	If not supplied, Omgeo CTM sums all ChargeAmount fields to calculate TFEE for matching purposes. Must not be used when subscribed to settlement notification. A maximum of six ChargeTaxType entries are allowed if one is TFEE; otherwise, only 5 are allowed.
84	ChargeTaxType1*	ChargeTaxType	4!X(CV)	Mapped Not Required	Must not be TFEE. Use field Total Fee Amount (TCOM) (83) for TFEE. A maximum of six ChargeTaxType entries are allowed if one is TFEE; otherwise, only 5 are allowed. Refer to the Common Reference Data.
85	ChargeAmount1	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
86	ChargeTaxType2*	ChargeTaxType	4!X(CV)	Mapped Not Required	Must not be TFEE. Use field Total Fee Amount (TCOM) (83) for TFEE. A maximum of six ChargeTaxType entries are allowed if one is TFEE; otherwise, only 5 are allowed. Refer to the Common Reference Data.
87	ChargeAmount2	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
88	ChargeTaxType3*	ChargeTaxType	4!X(CV)	Mapped Not Required	Must not be TFEE. Use field Total Fee Amount (TCOM) (83) for TFEE. A maximum of six ChargeTaxType entries are allowed if one is TFEE; otherwise, only 5 are allowed. Refer to the Common Reference Data.
89	ChargeAmount3	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
90	ChargeTaxType4*	ChargeTaxType	4!X(CV)	Mapped Not Required	Must not be TFEE. Use field Total Fee Amount (TCOM) (83) for TFEE. A maximum of six ChargeTaxType entries are allowed if one is TFEE; otherwise, only 5 are allowed. Refer to the Common Reference Data.
91	ChargeAmount4	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
92	ChargeTaxType5*	ChargeTaxType	4!X(CV)	Mapped Not Required	Must not be TFEE. Use field Total Fee Amount (TCOM) (83) for TFEE. A maximum of six ChargeTaxType entries are allowed if one is TFEE; otherwise, only 5 are allowed. Refer to the Common Reference Data.
93	ChargeAmount5	ChargeAmount/Amount	17N	Mapped Not Required	Precision is checked against ISO standard for Trade Currency (S14064).
94	Current Face Value	CurrentFaceValue	17N	Mapped Not Required	Field used to specify the current face value for the entire trade. Values are limited: 0 < value < 999999999999999.
95	SecurityTypeIndicator	Not Mapped	3!X(CV)	Mapped Not Required	This field triggers creation of a TradeDetail. Valid values are: <ul style="list-style-type: none"> • DBT—Debt (fixed income) • EQT—Equity
96	ClearingBroker	ThirdPartyToTrade/ PartyValue	34X	Not Mapped	Name of the broker/dealer who clears the allocation on behalf of the investment manager. The executing broker and clearing broker can be the same. If so, use the Executing Broker field; do not provide a value in this field. Mapped to ThirdPartyToTrade/ PartyRole=CLBR.
97	TypeOfFinancialInstrument*	TypeOfFinancialInstrument	4!X(CV)	Not Mapped	Indicates the Type Of Financial Instrument.
98	OTCIndicator*	OTCIndicator	1!X(CV)	Not Mapped	Identifies if traded OTC (Over the Counter). Valid values are Y (Yes) or N (No).
99	OrderType*	OrderType	4X(CV)	Not Mapped	Order type, such as Limit order or Market order.
100	TradeAgreementMethod*	TradeAgreementMethod	4!X(CV)	Not Mapped	Indicates if trade dealt is using Electronic or Voice method.
101	AccountAtClearingBroker	AccountAtClearingBroker	35X	Not Mapped	The clearing broker internal account reference for the investment manager account.
102	DealPriceTypeCode*	PriceTypeCode	4!X(CV)	Not Mapped	Defines the Price Type
146	OmniExpected*	OMNIExpected	1!X(CV)	Mapped Not Required	Use this block-level field to indicate whether you are submitting an OMNI allocation for that block. This field is only for Block Settlement subscribers. Valid values are Y (Yes) or N (No).
147	TradeDetailReferenceType*	TDRReferenceType	4X(CV)	Mapped Required if OmniExpected (146)=Y	This field has a value of POOL when OmniExpected (146)=Y.
148	TradeDetailReferenceValue	TDRReferenceValue	16X	Mapped Required if TradeDetailRe ferenceType (147) is populated	This value is the common reference used to relate the block parent trade with its underlying block child allocations.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
149	IMCptySSISource*	SettlementInstructionsSourceIndicator	1!X(CV)	Mapped Not Required	<p>The investment manager counterparty (broker/dealer) SSI source type as provided by investment manager.</p> <p>Valid values are A (ALERT), or M (Manual):</p> <ul style="list-style-type: none"> A—ALERT instructions indicating the investment manager wants counterparty (broker/dealer) SSI enriched from ALERT. If A, the executing broker/dealer must be an ALERT subscriber (S40015) and have an ALERT acronym (S40016). M—Manual instructions. Indicates investment manager provides counterparty's (broker/dealer) SSIs manually in the IMCptyAIDelivText field. <p>Mapped to PartySettlement/SettlementInstructionsSourceIndicator where PartySettlement/PartyIdentifier=EXEC, INST, NULL, or Field not found.</p>
150	IMCptyAlertCountry*	AlertCountryCode	3!X(CV)	Mapped Required if IMCptySSISource (149)=A	<p>Investment manager counterparty (broker/dealer) ALERT country code for SSI enrichment from ALERT as provided by investment manager.</p> <p>Must be a valid ALERT country code. Only mandatory if Account Type=A (S14008).</p> <p>Mapped to PartySettlement/AlertCountryCode where PartySettlement/PartyIdentifier=EXEC, NULL, or Field not found.</p>
151	IMCptyAlertSecurity*	AlertSecurityType	3!X(CV)	Mapped Required if IMCptySSISource (149)=A	<p>Investment manager counterparty (broker/dealer) ALERT security code for SSI enrichment from ALERT as provided by investment manager.</p> <p>Only mandatory if Account Type=A (S14008).</p> <p>Mapped to PartySettlement/AlertSecurityType where PartySettlement/PartyIdentifier=EXEC, NULL, or Field not found.</p>
152	IMCptyAlertClearMethod*	AlertMethodType	12!X(CV)	Mapped Required if IMCptySSISource (149)=A	<p>Investment manager counterparty (broker/dealer) ALERT clearing method code for SSI enrichment from ALERT as provided by investment manager.</p> <p>Only mandatory if Account Type=A (S14008).</p> <p>Mapped to /PartySettlement/AlertMethodType where PartySettlement/PartyIdentifier=EXEC, NULL, or Field not found.</p>
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-8 Outbound File Record Layout—Submitting TradeDetail Records (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	TradeDetail / Req	Description / Notes
153	IMCptyAlertSettlementModelName	AlertSettlementModelName	12X(CV)	Mapped Required if IMCptySSISource (149)=A	ALERT settlement model name for investment manager counterparty (broker/dealer) as provided by the investment manager. Mapped to of PartySettlement/AlertSettlementModelName where PartySettlement/PartyIdentifier=EXEC, NULL, or Field not found.
154	IMCptyAIDelivText	SettlementInstructionProcessingNarrative	2100X	Mapped Required if IMCptySSISource (149)=M	Investment manager provided counterparty SSI only if CounterpartySSISource=M. Mapped to of PartySettlement/SettlementInstructionProcessingNarrative where PartySettlement/PartyIdentifier=EXEC, NULL, or Field not found.
155	ClearingBrkPartyType*	ThirdPartyToTrade/PartyType	35X(CV)	Not Mapped	The clearing broker party type, which acts on behalf of the clearing organization. Valid values are: • BIC—BIC Identifier • TFID—Thomson Financial Identifier
156	PrimeBroker	ThirdPartyToTrade/PartyValue	34X	Mapped Required	The prime broker, which acts on the buy side of the trade. In the context of a EuroCCP trade, a prime broker can approve or reject a trade before Omgeo CTM sends it to EuroCCP. Mapped to ThirdPartyToTrade/PartyRole=PBRK.
157	PrimeBrkPartyType*	ThirdPartyToTrade/PartyType	35X(CV)	Mapped Required	The prime broker party type. Valid values are: • BIC—BIC Identifier • TFID—Thomson Financial Identifier • ECCPID—EuroCCP Identifier
158	PlaceOfClearing	PlaceOfClearing	11X	Mapped Not Required	Block-level field used to denote the place of clearing, such as a central counterparty. Valid value is a BIC.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Outbound File—Canceling Trade Components

Using the outbound file, you can submit a Cancel message directly from your internal system to Omgeo CTM. If not allowed by your internal system, you can still cancel trades by:

- Modifying your proprietary system to pass cancels back and forth to Omgeo CTM
- Asking your vendor to code this functionality
- Using the trade blotter

Each Cancel message sent to Omgeo CTM performs one of the following functions:

- Cancels a single TradeDetail in a *NOT MATCH AGREED* trade side submitted by *Client BIC (7)* that maps to the Omgeo CTM XML *OriginatorOfMessage* field.
- Cancels a TradeLevel and all associated TradeDetails of a trade side that is *NOT MATCH AGREED* and that you submitted, as *Client BIC (7)* that maps to the CTM XML *OriginatorOfMessage* field.
- Agrees to the request of the counterparty to cancel a *MATCH AGREED* trade side.
- Reverses the prior rejection of a cancel request of a counterparty *MATCH AGREED MATCH AGREED* trade side.

Note Canceled trade information is not deleted from the system. You can view canceled trade information for at least 90 days after canceling by querying on the *CTM Trade Side ID* in the Omgeo CTM trade blotter.

Canceling Trade Components

To cancel:

- **An entire trade side (TradeLevel and all associated TradeDetails)**—Enter the identifiers for the TradeLevel you want to cancel in *Master Reference (2)* and *Executing Broker (6)* fields, and then enter CAND in the *Status (71)* field.
- **A single TradeDetail**—Enter the identifiers in *Master Reference (2)*, *Client Allocation Reference (3)*, and *Executing Broker (6)*. Any resubmission of a canceled component must have new identifiers. Enter CAND in the *Cancellation Indicator (71)* field.

Trade side information can be canceled without the agreement of the counterparty when the trade component is *NOT MATCH AGREED*.

For the Broker/Dealer Counterparty on OASYS Global

When the TradeLevel has *MATCHED*, contact your OASYS Global broker/dealer to initiate the cancel from OASYS Global before attempting to Cancel your trade component.

How Canceling Trade Components Change a Match Status

When you cancel a trade, the Match status changes as follows:

- The investment manager *MISMATCHED* component becomes *CANCELED* and the counterparty component becomes *UNMATCHED*. The *UNMATCHED* component goes through the matching process again.
- The investment manager *MATCHED* component in a trade side that has not yet reached *MATCH AGREED* Match Agreed status becomes *CANCELED*. The counterparty component becomes *UNMATCHED* and goes through the matching process again.
- If an Omgeo CTM-generated TradeLevel exists and the trade side Match status is *NOT MATCH AGREED*, the entire trade side is canceled when the last TradeDetail of the trade side is *CANCELED*. To accept a broker/dealer Cancel request on a *MATCH AGREED* trade, submit a trade side cancel. TradeDetail cancels cannot be used for this purpose.

Outbound File Record Layout—Canceling Trade Components

Table 2-9 describes the outbound file and format for canceling trade components. The record layout for canceling a trade component is identical to the New and Amend record layout up to *Cancellation Indicator* (71), but has fewer required fields.

Note For more information about the column headers in the outbound file, refer to “MTI Files—Column Header Key” on page 22. Table cells shaded in gray indicate that the field is not mapped, but required as a placeholder in the outbound file.

Table 2-9 Outbound File Record Layout—Canceling Trade Components

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Cancel / Req	Description / Notes
1	BatchNum		Not Mapped		
2	Master Reference	MasterReference	16X	Mapped Required	
3	Client Allocation Reference	ClientAllocationReference	16X	Mapped Required	
4	L2 Matching Profile Name		Not Mapped		
5	Quantity of the Block		Not Mapped		
6	Executing Broker	ExecutingBroker/PartyValue	34X	Mapped Required	
7	Client BIC	InstructingParty/PartyValue	34X	Mapped Required	
8	TradeDate		Not Mapped		
9	TradeTime		Not Mapped		
10	Buy Sell Indicator		Not Mapped		
11	Deal Price		Not Mapped		
12	Security Identifier		Not Mapped		
13	Security Description		Not Mapped		
14	Settlement Date		Not Mapped		
15	Trade Currency Code		Not Mapped		
16	Trade Transaction Condition Indicator		Not Mapped		
17	Block Gross Amount		Not Mapped		
18	AgPrinc		Not Mapped		
19	Total Block Commission		Not Mapped		
20	PSAFEValue		Not Mapped		
21	PSAFEPlace		Not Mapped		
22	Net Price Indicator		Not Mapped		
23	Average Price Indicator		Not Mapped		
24	ContSettCurr		Not Mapped		
25	ExchRate		Not Mapped		
26	HardSoftDir		Not Mapped		
27	SSI Indicator		Not Mapped		
28	AcctName		Not Mapped		
29	Account Number		Not Mapped		
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Outbound File—Canceling Trade Components

Table 2-9 Outbound File Record Layout—Canceling Trade Components (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Cancel / Req	Description / Notes
30	Alert Country Code				Not Mapped
31	Alert Security Type				Not Mapped
32	Alert Clearing Method				Not Mapped
33	AlDelivText				Not Mapped
34	Allocation Quantity				Not Mapped
35	Allocation Net Amount				Not Mapped
36	Other Amount (OTHR				Not Mapped
37	Total Allocation Commission (TCOM)				Not Mapped
38	Allocation Gross Amount				Not Mapped
39	Charges/Fee (CHAR)				Not Mapped
40	LocalTax				Not Mapped
41	Local Taxes (LOCL)				Not Mapped
42	AccrInt				Not Mapped
43	UserDefined				Not Mapped
44	Cancel Text	CancelText	35X	Mapped Not Required	
45	FixAccrInt				Not Mapped
46	FixAccrCurr				Not Mapped
47	FixDaysInt				Not Mapped
48	FixMatDate				Not Mapped
49	FixCoupInt				Not Mapped
50	FixOrigFv				Not Mapped
51	FixCurrFv				Not Mapped
52	FixFactor				Not Mapped
53	FixCurrentYld				Not Mapped
54	FixYldToMat				Not Mapped
55	FixRepYld				Not Mapped
56	FixTypeOfCall				Not Mapped
57	FixYldToCall				Not Mapped
58	FixCallPrice				Not Mapped
59	FixCallDate				Not Mapped
60	FixDatedDate				Not Mapped
61	FixOdd1stCouponDate				Not Mapped
61	FixBookEntry				Not Mapped
63	FixIssuer				Not Mapped
64	FixMoody				Not Mapped
65	FixSp				Not Mapped
66	FixFedTax				Not Mapped
67	FixAltMinTax				Not Mapped
68	LotSize				Not Mapped
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-9 Outbound File Record Layout—Canceling Trade Components (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Cancel / Req	Description / Notes
69	FunctionOfMsg				Not Mapped
70	Version				Not Mapped
71	Cancel*	TDMatchStatus	4X(CV)	Not Mapped Required	Presence of CAND in this field triggers creation of an XML Cancel message to Omgeo CTM.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Response File—Reviewing Valid/Invalid Indicators

Omgeo CTM returns one response file for each outbound file. The response file includes whether an outbound file passed synchronous validation and reasons for any failures. The response file also describes the outcome of the trade.

Table 2-10 describes the fields in a response file.

Table 2-10 Response File—Fields

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Description / Notes
1	TypeIndicator	N/A	1X	Two types of values: <ul style="list-style-type: none"> • V—indicates a valid record • X—indicates an invalid record
2	FileNumber	N/A	N/A	Future enhancement to track the file from which the record came.
3	Master Reference	EchoMasterReference	16X	Block number of the trade.
4	Client Allocation Reference	EchoClientAllocationReference	16X	Allocation number of the trade component.
5	VersionNum	N/A	N/A	Version number of the trade submitted.
6	DateTimeStamp	EchoDateTimeOfSentMessage	N/A	Time of ResponseTrade file processing in Omgeo CTM.
7	ErrorId	ErrorId	16X	A unique identifier for each error on a given trade component; sequential if more than one.
8	ErrorKey	ErrorKey	35X	Omgeo CTM error key associated with any invalid component in the file.
9	ErrorText	ErrorText	35X	A field returned for an invalid record to indicate the identifier representing the error text.
10	ErrorParameterType*	ErrorParameterType	6X	Type of error parameter—XPath or value.
11	ErrorParameterValue	ErrorParameterValue	35X	Vvalue of the error parameter.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.				

Figure 2.1 shows an example snippet from a response file for a Valid message.

```
"V", "", "1199G", "119915006", "", "20110226151610", "", "", "", "", ""  
"V", "", "1199G", "119915007", "", "20110226151610", "", "", "", "", ""  
"V", "", "1199G", "119915008", "", "20110226151610", "", "", "", "", ""  
"V", "", "1199G", "119915011", "", "20110226151610", "", "", "", "", ""  
"V", "", "1199G", "119915012", "", "20110226151611", "", "", "", "", ""  
"V", "", "1199G", "119915013", "", "20110226151611", "", "", "", "", ""  
"V", "", "1199G", "119915009", "", "20110226151611", "", "", "", "", ""  
"V", "", "1199G", "119915014", "", "20110226151611", "", "", "", "", ""  
"V", "", "1199G", "119915010", "", "20110226151612", "", "", "", "", ""  
"V", "", "1199G", "119915015", "", "20110226151612", "", "", "", "", ""  
"V", "", "1199G", "119915019", "", "20110226151612", "", "", "", "", ""  
"V", "", "1199G", "119915016", "", "20110226151612", "", "", "", "", ""  
"V", "", "1199G", "119915017", "", "20110226151613", "", "", "", "", ""
```

Figure 2.1 Response File for a Valid Message

Figure 2.2 shows an example snippet from a response file for an Invalid message.

```
"X", "", "57796", "208381", "", "", "1", "S14016", "PartyValue %1 is invalid for  
PartyType %2 and PartyRole %3.", "value", "FREEBROK"  
"X", "", "57796", "208381", "", "", "1", "S14016", "PartyValue %1 is invalid for  
PartyType %2 and PartyRole %3.", "value", "OG"  
"X", "", "57796", "208381", "", "", "1", "S14016", "PartyValue %1 is invalid for  
PartyType %2 and PartyRole %3.", "value", "EXEC"  
"X", "", "57796", "208381", "", "", "2", "S40015", "SettlementInstructions  
Enrichment Requested but Organization Not Subscribed to SSI  
Enrichment.", "", ""  
"X", "", "57796", "208382", "", "", "1", "S14016", "PartyValue %1 is invalid for  
PartyType %2 and PartyRole %3.", "value", "FREEBROK"  
"X", "", "57796", "208382", "", "", "1", "S14016", "PartyValue %1 is invalid for  
PartyType %2 and PartyRole %3.", "value", "OG"  
"X", "", "57796", "208382", "", "", "1", "S14016", "PartyValue %1 is invalid for  
PartyType %2 and PartyRole %3.", "value", "EXEC"  
"X", "", "57796", "208382", "", "", "2", "S40015", "SettlementInstructions  
Enrichment Requested but Organization Not Subscribed to SSI  
Enrichment.", "", ""  
"X", "", "57796", "208383", "", "", "1", "S14016", "PartyValue %1 is invalid for
```

Figure 2.2 Response File for an Invalid Message

Inbound Status Files—MATCH AGREED and CANCELED Statuses

Omgeo CTM sends an inbound status file in either of the following instances:

- Trade side becomes *MATCH AGREED*
- Trade component becomes *CANCELED*

Each TradeDetail is reported as a separate record in the inbound status file and statuses are not commingled in a single file. Each status file contains TradeDetail records that are *MATCH AGREED* or TradeDetail records that are *CANCELED*, but not both.

The *MATCH AGREED* inbound status file contains the broker/dealer financial values for money amount fields that were agreed upon in Omgeo CTM. It is recommended that you import these financial values back into your source internal system. Use the field descriptions in Table 2-12 on page 43 to identify those fields you want to import back into your internal system.

Note If the inbound cancel status file creation is unnecessary, it can be suppressed. Contact your Omgeo Integration Consultant to establish your file creation options.

Record Contents

Each record in an inbound status file includes, at minimum, these elements:

- The *Master Reference* and *Client Allocation Reference* from the original internal system outbound file.
- A TradeDetail status indicator. Table 2-11 lists the statuses that can be reported in the inbound status file.

Table 2-11 TradeDetail Status Indicators

Status Indicator	Value	Description
CANA	CANCEL AGREED	A component of a trade side was MATCH AGREED until one party requested a cancellation and the other party agreed.
CAND	CANCELED	The allocation is CANCELED.
DISQ	DISQUALIFIED	The trade is disqualified and its components are not used in any calculations or processing.
M	MATCHED	The trade is MATCHED in Omgeo CTM. L1 and L2 values match on both sides of the trade.

Inbound Matched Status File Record Layout

Table 2-12 describes the fields in an inbound matched status file sent from Omgeo CTM to you when a Match Agreed trade status is *MATCH AGREED*.

Table 2-12 Inbound Matched Status File Record Layout

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettlementResponse	Description / Notes
1	BatchNum	Not Mapped			Batch Number, which is mandatory for MTI but ignored by Omgeo CTM.
2	Master Reference	MasterReference	16X	Mapped	
3	Client Allocation Reference	ClientAllocationReference	16X	Mapped	
4	L2 Matching Profile Name	Not Mapped			
5	Quantity of the Block	QuantityOfTheBlockTrade/Amount	17N	Mapped	
6	Executing Broker	ExecutingBroker/PartyValue	34X	Mapped	OASYS Global acronym or broker matching group field used.
7	Client BIC	InstructingParty/PartyValue	34X	Mapped	Investment manager BIC.
8	Trade Date	TradeDateTime	8N	Mapped	
9	Trade Time	TradeDateTime	hh:mm	Mapped	
10	Buy Sell Indicator*	BuySellIndicator	1!X(CV)	Mapped	
11	Deal Price	DealPrice/Amount	17N	Mapped	
12	Security Identifier	SecurityCode	30X	Mapped	Only the investment manager value is returned.
13	Security Description	DescriptionOfTheSecurity	35X	Mapped	
14	Settlement Date	TradeLevelInformation/SettlementDate	8N	Mapped	Settlement Date must be >= TradeDate (S14012).
15	Trade Currency Code*	DealPrice/CurrencyCode	3X(CV)	Mapped	
		TradeCurrencyCode	3!X(CV)	Not Mapped	
16	Trade Transaction Condition Indicator*	TradeTransactionConditionIndicator	4X(CV)	Mapped	Can provide up to ten 4-character bargain conditions, separated by a space. Refer to the Common Reference Data for valid values.
17	Block Gross Amount	TotalTradeAmount/Amount	17N	Mapped	
18	AgPrinc*	PartyCapacityIndicator	1!X(CV)	Mapped	Only the investment manager value is returned.
19	Total Block Commission	Commission/Amount	17N	Mapped	Total Commission Amount, which is calculated by adding ContrComm (field 37) to match on this field.
20	TradeCommRate	CommissionRate	Not Mapped		
21	TradeCommPerc	CommissionPercent	Not Mapped		
22	Net Price Indicator*	TypeOfPriceIndicator (Net1)	1X(CV)	Mapped	Indicates whether the broker/dealer price includes the commission. If (Records(TypeOfPriceIndicator).Fields (TypeOfPriceIndicator)=NET1), then Targets(0).Records(R).Fields(NetComm)=Y
23	Average Price Indicator*	ISRTLCommonValues/TypeOfPriceIndicator	1!X(CV)	Mapped	If (Records(TypeOfPriceIndicator).Fields (TypeOfPriceIndicator)=AVER), then Targets(0).Records(R1).Fields(NetComm)=Y
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-12 Inbound Matched Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettle-mentRe-sponse	Description / Notes
24	Settlement Currency Code*	SettlementAmount/ CurrencyCode	3!X(CV)	Mapped	
25	ExchRate	ExchangeRate	34X	Mapped	
26	HardSoftDir*	CommissionSharingTypeI ndicator	1X(CV)	Mapped	
27	SSI Indicator*	SettlementInstructionsSo urceIndicator	1!X(CV)	Mapped	
28	AcctName	PartyFundName	35X	Mapped	
29	Account Number	AccountID	35X	Mapped	
30	Alert Country Code*	AlertCountry Code	3!X(CV)	Mapped	
31	Alert Security Type*	AlertSecurityType	3!X(CV)	Mapped	
32	Alert Clearing Method*	AlertMethodType	12!X(CV)	Mapped	
33	AlDelivText	SettlementInstructionPro cessingNarrative	2100X	Mapped	
34	Allocation Quantity	QuantityAllocated/ Amount	17N	Mapped	
35	Allocation Net Amount	NetCashAmount/Amount	17N	Mapped	
36	Other Amount (OTHR)	ChargeAmount/Amount	17N	Mapped	
37	Total Allocation Commission (TCOM)	Commission/Amount	17N	Mapped	Commission on allocation, which is only mapped if there is a value and if this value is not 00.00 or .00. Precision is checked against ISO standard for Trade Currency (S14064).
38	Allocation Gross Amount	TradeAmount/Amount	17N	Mapped	Allocation Gross Amount=Deal Price * Allocation Quantity.
39	Charges/Fees (CHAR)	ChargeAmount/Amount	17N	Mapped	
40	Transaction Tax (TRAX)	ChargeAmount/Amount	17N	Mapped	
41	Local Taxes (LOCL)	ChargeAmount/Amount	17N	Mapped	
42	AccrInt	AccruedInterest	17N	Mapped	
43	UserDefined	AdditionalText	35X	Mapped	
44	Additional Text	AdditionalText	35X	Mapped	Free format additional text you entered on the trade. If using Directed or Soft commissions, outputs an empty tag; else outputs Additional Text.
45	BlkForce	TLForceMatchFlag	1!X(CV)	Mapped	A Boolean indicator that shows whether the TradeLevel was force matched. This indicator is only available to subscribers of the InfoResponseDisplayIndicators (IRDI) service. Valid values are Y (Yes) or N (No).
46	ContForce	TDForceMatchFlag	1!X(CV)	Mapped	A Boolean indicator that shows whether the TradeDetail was force matched. This indicator is only available to subscribers of the InfoResponseDisplayIndicators (IRDI) service. Valid values are Y (Yes) or N (No).

* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.

Table 2-12 Inbound Matched Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettle-mentRe-sponse	Description / Notes
47	BDelivName	AlertSettlementModelName	12X	Mapped	
48	BALCountry*	AlertCountryCode	3!X(CV)	Mapped	
49	BALSecurity*	AlertSecurityType	3!X(CV)	Mapped	
50	BALClearMeth*	AlertMethodType	12X(CV)	Mapped	
51	BACctType*	AlertMethodType	1!X(CV)	Mapped	Account Access Type Valid values: <ul style="list-style-type: none"> • A—ALERT, which causes enrichment from Omgeo ALERT database. The instructing party must be an Omgeo ALERT subscriber. • O—Manual instructions, which require the instructing party to enrich the instructions.
52	BALDelivText*	AlertMethodType	2100X	Mapped	
53	Version	Not Mapped			
54	BrkComm	AdditionalData	17N	Mapped	
55	BrkNarr	Not Mapped			
56	FSA	Not Mapped			
57	LSERules	Not Mapped			
58	Listed	Not Mapped			
59	Connected	Not Mapped			
60	ExchName	Not Mapped			
61	PSAFEType*	PlaceOfSafekeepingType	4X(CV)	Mapped	Derived field, default logic is that if PSAFEValue > 2 chars, then BIC; otherwise it is COUN.
62	PSAFEValue	PlaceOfSafekeepingValue	11N	Mapped	
63	PSAFEPlace*	PlaceOfSafekeepingPlace	4X(CV)	Mapped	
64	AllocDate	Not Mapped			
65	AllocTime	Not Mapped			
66	ContrDate	Not Mapped			
67	ContrTime	Not Mapped			
68	AffirmDate	Not Mapped			
69	AffirmTime	Not Mapped			
70	FixAccrInt	TotalAccruedInterestAmount/Amount	3N	Mapped	
71	FixAccrCurr*	TotalAccruedInterestAmount/CurrencyCode	3!X(CV)	Mapped	
72	FixDaysInt	NumberOfDaysAccrued	4N	Mapped	
73	FixMatDate	MaturityDate	8N	Mapped	Valid format is YYYY-MM-DD.
74	FixCoupInt	CouponRate/Amount	17N	Mapped	
75	FixOrigFv	TotalOriginalFaceAmount	17N	Mapped	
76	FixCurrFv	CurrentFaceValue	17N	Mapped	
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-12 Inbound Matched Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettle-mentRe-sponse	Description / Notes
77	FixFactor	CurrentFactor/Amount	17N	Mapped	
78	FixCurrentYld	Yield/Amount	17N	Mapped	
79	FixYldToMat	Yield/Amount	17N	Mapped	
80	FixRepYld	Yield/Amount	17N	Mapped	
81	FixTypeOfCall*	CallType	35X	Mapped	
82	FixYldToCall	Yield/Amount	17N	Mapped	
83	FixCallPrice	CallPrice/Amount	17N	Mapped	
84	FixCallDate	CallDate	8N	Mapped	
85	FixDatedDate	DatedDate	8N	Mapped	
86	FixOdd1stCouponDate	Not Mapped			
87	FixBookEntry*	BookEntry	1!X(CV)	Mapped	
88	FixIssuer	Issuer	35X	Mapped	
89	FixMoody*	RatingType	4!X(CV)	Mapped	
		RatingVendor	15X(CV)	Mapped	
		RatingValue	15X	Mapped	
90	FixSP*	RatingType	4!X(CV)	Mapped	
		RatingVendor	15X(CV)	Mapped	
		RatingValue	15X	Mapped	
91	FixFedTax*	FederalTax	1!X(CV)	Mapped	
92	FixAltMinTax*	AlternativeMinimumTax	1!X(CV)	Mapped	
93	LotSize	LotSize	15N	Mapped	
94	OGReference Number	TDReferenceValue	16N	Mapped	This field is always equal to OGLO (OASYS Global Reference) for broker/dealer parties on OASYS Global.
95	MatchAgreedStatus*	ISRTradeLevel/ MatchAgreedStatus	4X(CV)	Mapped	Match Agreed status of the trade. Refer to the Common Reference Data.
96	Place of Trade Code*	PlaceCode	4!X(CV)	Mapped	
97	Place of Trade Narrative*	PlaceNarrative	30!(CV)	Mapped	
98	Place of Trade Description	PlaceOfTradeName	35X	Mapped	
99	Allocation Settlement Currency Code*	SettlementAmount/ CurrencyCode	3!X(CV)	Mapped	
100	Allocation Settlement Amount	SettlementAmount/ Amount	17N	Mapped	
101	SettlementTransactionConditionIndicator*	SettlementTransactionCo nditionIndicator	3X(CV)	Mapped	Multiple occurrences are concatenated and separated by a single space when returned in this field.
102	CommissionType1*	CommissionType	4!X(CV)	Mapped	
103	CommissionAmount1	Commission/Amount	17N	Mapped	
104	CommissionType2*	CommissionType	4!X(CV)	Mapped	
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-12 Inbound Matched Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettle-mentRe-sponse	Description / Notes
105	CommissionAmount2	Commission/Amount	17N	Mapped	
106	CommissionType3*	CommissionType	4!X(CV)	Mapped	
107	CommissionAmount3	Commission/Amount	17N	Mapped	
108	ChargeAmount (TFEE)	ChargeAmount/Amount	17N	Mapped	
109	ChargeTaxType1*	ChargeTaxType	4!X(CV)	Mapped	
110	ChargeAmount1	ChargeAmount/Amount	17N	Mapped	
111	ChargeTaxType2*	ChargeTaxType	4!X(CV)	Mapped	
112	ChargeAmount2	ChargeAmount/Amount	17N	Mapped	
113	ChargeTaxType3*	ChargeTaxType	4!X(CV)	Mapped	
114	ChargeAmount3	ChargeAmount/Amount	17N	Mapped	
115	ChargeTaxType4*	ChargeTaxType	4!X(CV)	Mapped	
116	ChargeAmount4	ChargeAmount/Amount	17N	Mapped	
117	ChargeTaxType5*	ChargeTaxType	4!X(CV)	Mapped	
118	ChargeAmount5	ChargeAmount/Amount	17N	Mapped	
119	CurrentFaceValue	CurrentFaceValue	17N	Mapped	
120	SecurityTypeGroup*	SecurityTypeGroup	3!X(CV)	Not Mapped	
121	ClearingBroker	ThirdPartyToTrade/ PartyValue	34X	Not Mapped	
122	TypeOfFinancialInstrument*	TypeOfFinancialInstrume nt	4!X(CV)	Not Mapped	
123	OTCIndicator*	OTCIndicator	1!X(CV)	Not Mapped	
124	OrderType*	OrderType	4X(CV)	Not Mapped	
125	TradeAgreementMethod*	TradeAgreementMethod	4!X(CV)	Not Mapped	
126	AccountAtClearingBroker	AccountAtClearingBroker	35X	Not Mapped	
127	DealPriceTypeCode*	PriceTypeCode	4!X(CV)	Not Mapped	
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-12 Inbound Matched Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettle-mentRe-sponse	Description / Notes
171	OmniExpected*	OMNIExpected	1!X(CV)	Mapped	This block-level field indicates that an OMNI allocation was submitted for the block. For Block Settlement subscribers only.
172	TradeDetailReferenceType*	TDReferenceType	4X(CV)	Mapped	This field has a value of POOL when OmniExpected (146)=Y.
173	TradeDetailReferenceValue	TDReferenceValue	16X	Mapped	This value is the common reference used to relate the block parent trade with its underlying block child allocations.
174	BlockSettlementIndicator*	BlockSettlementIndicator	1!X(CV)	Mapped	Indicates that this trade is eligible for Block Settlement as assessed by Omgeo CTM. For Block Settlement subscribers only. Valid values are Y (Yes) or N (No).
175	TotalSettlInstructionNumber	TotalSettlementInstructionNumber	3N(CV)	Mapped	This field captures the number of linked settlement instructions. For Block Settlement subscribers only.
176	CurrentSettlInstructionNumber	CurrentSettlementInstructionNumber	3X	Mapped	This field captures the unique sequence number of the settlement instruction. For Block Settlement subscribers only.
177	WorkflowType*	WorkflowType	4X(CV)	Mapped	
178	AllocationWorkflowModifier1*	WorkflowModifier	4!X(CV)	Mapped	
179	AllocationWorkflowModifier2*	WorkflowModifier	4!X(CV)	Mapped	
180	AllocationWorkflowModifier3*	WorkflowModifier	4!X(CV)	Mapped	
181	BrkCptySSISource*	SettlementInstructionsSourceIndicator	1!X(CV)	Mapped	<ul style="list-style-type: none"> • A—ALERT • M—Manual
182	BrkCptyAlertCountry*	AlertCountryCode	1!X(CV)	Mapped	
183	BrkCptyAlertSecurity*	AlertSecurityType	3!X(CV)	Mapped	
184	BrkCptyAlertClearMethod*	AlertMethodType	12!X(CV)	Mapped	
185	BrkCptyAlDelivText	SettlementInstructionProcessingNarrative	2100X	Mapped	
186	IMCptySSISource*	SettlementInstructionsSourceIndicator	1!X(CV)	Mapped	
187	IMCptyAlertCountry*	AlertCountryCode	3!X(CV)	Mapped	
188	IMCptyAlertSecurity*	AlertSecurityType	3!X(CV)	Mapped	
189	IMCptyAlertClearMethod*	AlertMethodType	12!X(CV)	Mapped	
190	IMCptyAlertSettlementModelName	AlertSettlementModelName	12X(CV)	Mapped	
191	IMCptyAlDelivText	SettlementInstructionProcessingNarrative	2100X	Mapped	
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Table 2-12 Inbound Matched Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	InfoSettle-mentRe-sponse	Description / Notes
192	AltSecurityID*	AdditionalSecurityIdentifiers/SecurityCodeType/SecurityCode	30X	Mapped	If the ISRTradeLevel/ISRTLInstructingParty/AdditionalSecurityIdentifiers/SecurityCodeType/NumberingAgencyCode=ISIN, use this ISIN value. If the ISRTradeLevel/ISRTLExecutingBroker/AdditionalSecurityIdentifiers/SecurityCodeType/NumberingAgencyCode=ISIN, use this ISIN value.
193	AltExecBrokerID	AdditionalPartyIdentifiers/PartyIdentifiers/PartyValue	34X	Mapped	Populated only if the executing broker/dealer did not provide its EuroCCP ID on its inbound trade message. By providing it here, the instructing party receives the executing broker/dealer EuroCCP ID.
194	Prime Broker	ThirdPartyToTrade/PartyValue	34X	Mapped	Populated with ThirdPartyToTrade/PartyRole=PBRK.
195	AltPrimeBrokerID	AdditionalThirdPartyIdentifiers/PartyIdentifiers/PartyValue	34X	Mapped	Populated only if the prime broker did not provide its EuroCCP ID on its inbound trade message. By providing it here, the instructing party receives the prime broker EuroCCP ID.
196	PlaceOfClearing	PlaceOfClearing	11X	Mapped Not Required	Block-level field used to denote the place of clearing, such as a central counterparty. Valid value is a BIC.
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.					

Inbound Cancel Status File Record Layout—TradeDetail is CANCELED

Omgeo CTM sends an inbound cancel status file when a TradeDetail is *CANCELED* on *TradeStatus* (95) field, which is mapped to the *TDMatchStatus* in Omgeo CTM direct XML (MultiTradeDetailResponse message). Each *CANCELED* TradeDetail is reported as a separate record in this file. Use these records to update your internal system with the *CANCELED* Match status.

Note Inbound cancel status file creation can be suppressed if unnecessary. Contact your Omgeo Integration Consultant to establish your file creation options.

Table 2-13 describes the inbound status file for reviewing one or multiple TradeDetails.

Table 2-13 Inbound Cancel Status File Record Layout

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Description / Notes
1	BatchNum			Not Mapped
2	Master Reference	MasterReference	16X	
3	Client Allocation Reference	ClientAllocationReference	16X	
4	L2 Matching Profile Name			Not Mapped
5	Quantity of the Block			Not Mapped
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.				

Table 2-13 Inbound Cancel Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Description / Notes
6	Executing Broker			Not Mapped
7	Client BIC			Not Mapped
8	Trade Date			Not Mapped
9	Trade Time			Not Mapped
10	Buy Sell Indicator			Not Mapped
11	Deal Price			Not Mapped
12	Security Identifier			Not Mapped
13	Security Description			Not Mapped
14	Settlement Date			Not Mapped
15	Trade Currency Code			Not Mapped
16	Trade Transaction Condition Indicator			Not Mapped
17	Block Gross Amount			Not Mapped
18	AgPrinc			Not Mapped
19	Total Block Commission			Not Mapped
20	TradeCommRate			Not Mapped
21	TradeCommPerc			Not Mapped
22	Net Price Indicator			Not Mapped
23	Average Price Indicator			Not Mapped
24	Settlement Currency Code			Not Mapped
25	ExchRate			Not Mapped
26	HardSoftDir			Not Mapped
27	SSI Indicator			Not Mapped
28	AcctName			Not Mapped
29	Account Number			Not Mapped
30	Alert Country Code			Not Mapped
31	Alert Security Type			Not Mapped
32	Alert Clearing Method			Not Mapped
33	AIDelivText			Not Mapped
34	Allocation Quantity			Not Mapped
35	Allocation Net Amount			Not Mapped
36	Other Amount (OTHR)			Not Mapped
37	Total Allocation Commission (TCOM)			Not Mapped
38	Allocation Gross Amount			Not Mapped
39	Charges/Fees (CHAR)			Not Mapped
40	Transaction Tax (TRAX)			Not Mapped
41	Local Taxes (LOCL)			Not Mapped
42	AccrInt			Not Mapped
43	UserDefined			Not Mapped
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.				

Table 2-13 Inbound Cancel Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Description / Notes
44	Additional Text	BrokerOfCredit (see note)	Mapped	If you use directed commission and enter the broker identifier in this field on the outbound file to Omgeo CTM, the contents of this field are mapped to a BrokerOfCredit composite. On the returned MultiTradeDetailResponse, only the additional text field is mapped, not the BrokerOfCredit composite.
45	BlkForce		Not Mapped	
46	ContForce		Not Mapped	
47	BDelvName		Not Mapped	
48	BALCountry		Not Mapped	
49	BALSecurity		Not Mapped	
50	BALClearMeth		Not Mapped	
51	BAcctType		Not Mapped	
52	BALDelivText		Not Mapped	
53	Version		Not Mapped	
54	BrkComm		Not Mapped	
55	BrkNarr		Not Mapped	
56	SFA		Not Mapped	
57	LSERules		Not Mapped	
58	Listed		Not Mapped	
59	Connected		Not Mapped	
60	ExchName		Not Mapped	
61	PSAFEType		Not Mapped	
62	PSAFEValue		Not Mapped	
63	PSAFEPlace		Not Mapped	
64	AllocDate		Not Mapped	
65	AllocTime		Not Mapped	
66	ContrDate		Not Mapped	
67	ContrTime		Not Mapped	
68	AffirmDate		Not Mapped	
69	AffirmTime		Not Mapped	
70	FixAccrInt		Not Mapped	
71	FixAccrCurr		Not Mapped	
72	FixDaysInt		Not Mapped	
73	FixMatDate		Not Mapped	
74	FixCoupInt		Not Mapped	
75	FixOrigFv		Not Mapped	
76	FixCurrFv		Not Mapped	
77	FixFactor		Not Mapped	
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.				

Table 2-13 Inbound Cancel Status File Record Layout (Continued)

#	MTI Field Name	Omgeo CTM XML Field Name	MTI Length / Format	Description / Notes
78	FixCurrentYld		Not Mapped	
79	FixYldToMat		Not Mapped	
80	FixRepYld		Not Mapped	
81	FixTypeOfCall		Not Mapped	
82	FixYldToCall		Not Mapped	
83	FixCallPrice		Not Mapped	
84	FixCallDate		Not Mapped	
85	FixDatedDate		Not Mapped	
86	FixOdd1stCouponDate		Not Mapped	
87	FixBookEntry		Not Mapped	
88	FixIssuer		Not Mapped	
89	FixMoody		Not Mapped	
90	FixSp		Not Mapped	
91	FixFedTax		Not Mapped	
92	FixAltMinTax		Not Mapped	
93	LotSize		Not Mapped	
94	OGReference Number		Not Mapped	
95	TradeStatus*	TDMatchStatus	X(CV)	Populated with CAND or DISQ.
96	SecurityTypeGroup*	SecurityTypeGroup	3!X(CV)	
* For a complete list of valid values for this field, refer to the Common Reference Data unless otherwise noted.				

INDEX

A	
<i>Account Number</i> (29)	23
equivalent XML field	21
<i>AcctName</i> (28)	23
ACWF workflow type	16
<i>AIDelivText</i> (33)	23
<i>Alert Clearing Method</i> (32)	
equivalent XML field	21
<i>Alert Country Code</i> (30)	
equivalent XML field	21
<i>Alert Security Type</i> (31)	
equivalent XML field	21
ALERT <i>see</i> Omgeo ALERT	21
asynchronous errors	7
B	
BIC usage to identify investment managers	21
Block Settlement subscription	16, 18
block, defined <i>see</i> TradeLevel	
broker/dealer	7
C	
canceling	
a block	35
a single TradeDetail	35
a trade	38
a trade in the trade blotter	34
a TradeDetail	35
a TradeLevel associated TradeDetails	35
effect on Match status	35
multiple trades	34
central counterparty, defined	7
character sets, supported	23
Client Side Scheduling Software (CSSS)	
use of by MTI	7
Client Side Scheduling Software <i>see</i> scheduler	
commas, as delimiters	23
CSSS <i>see</i> scheduler	
CSV file	
use of with MTI	7
D	
DCI web session	
defined	8
E	
executing broker, <i>see</i> broker/dealer	
executor, <i>see</i> broker/dealer	
F	
Failed Trade file	14
failed trade file	
naming	14
file names	
failed trade file	14
filenames	
Inbound status file	13
Outbound file	10
Response file	12
static and unique	13
timestamp	14
I	
inbound directory	
files	7
Inbound status file	
naming	13
L	
L1 pairing	
defined	8

W

workflow type, ACWF16

X

XML messages
 use of by Omgeo CTM7

Index

Omgeo. All together now.

Americas

22 Thomson Place
Boston, MA 02210
Tel: 1.866.49.OMGEO (1.866.496.6436)
askomgeoamerica@omgeo.com

Europe

Aldgate House
33 Aldgate High Street
London EC3N 1DL
Tel: 44.20.7369.7777
askomgeoeuropa@omgeo.com

Asia

Omgeo Pte Ltd
18 Science Park Drive
Singapore 118229
Tel: 65.6775.5088
askomgeoasia@omgeo.com

Japan

Palaceside Building
1-1-1, Hitotsubashi
Chiyoda-ku, Tokyo
100-0003
Tel: 813.5218.6621
askomgeojapan@omgeo.com



Copyright © 2012 Omgeo LLC. All rights reserved. Omgeo® and the Omgeo logo are registered service marks of Omgeo LLC. All names of Omgeo services appearing herein are either registered service marks or service marks of Omgeo LLC in the United States and elsewhere. The U.S. Securities and Exchange Commission regulates several Omgeo services. For more information, visit www.omgeo.com/regulation.

Omgeo has approved this document for public distribution. The examples, pictures, and data are for illustrative purposes only. This document contains no actual trade data.