OASYS GLOBAL *DIRECT*™

OASYS GLOBAL *DIRECT* SAMPLE MT511 DATA - BLOCK AND CONTRACT LEVEL DATA FLOW EXAMPLES

Version 3.4.2

13 February 2001

THOMSON FINANCIAL

esg

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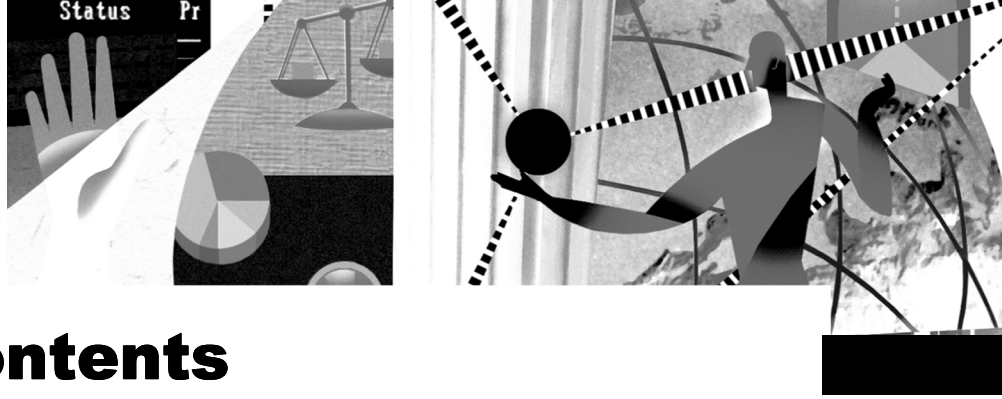
OASYS Global *Direct* Sample MT511 Data - Block and Contract Level Data Flow Examples



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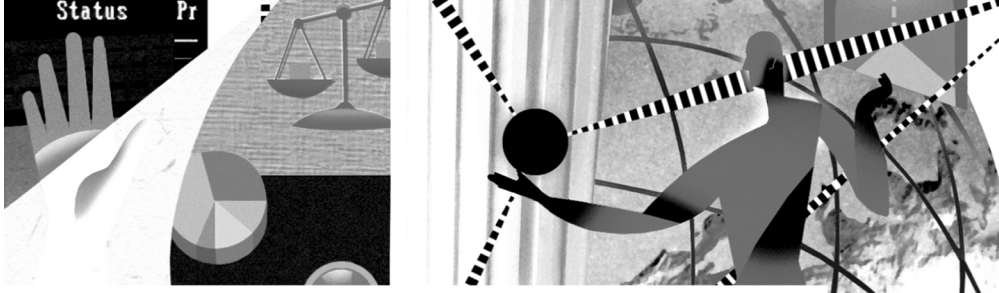


Preface

This document contain the text of OASYS Global messages in the MT511 format. The order of the messages presented illustrates a possible exchange that could occur between a broker and an institution conducting an allocation and confirmation on a block trade consisting of two allocations.

The examples illustrate proper use of the MT511 message format for a hypothetical trade scenario. The examples are intended to be typical in nature, illustrating several key capabilities of the MT511 format. They do not cover all of the features and capabilities of the MT511 format.

Intended Audience

This document is directed toward your systems analysts, and programmers, and others involved in implementing the link between your internal systems and OGD.

How This Manual Is Organized

This manual contains the following chapters and appendices:

- Chapter 1, “Introduction,” illustrates the OASYS Global system architecture, introduces the message flow examples in subsequent chapters, and explains how to read the message flow samples.
- Chapter 2, “Trade Message Samples,” includes trade message samples.
- Chapter 3, “Allocation Message Samples,” includes allocation message samples.
- Chapter 4, “Confirmation Message Samples,” includes confirmation message samples.
- Chapter 5, “Contract Message Samples,” includes contract message samples.

Typographic Conventions

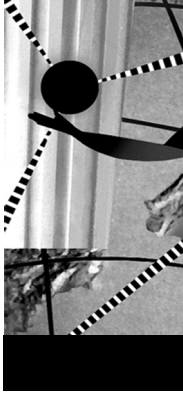
Unless otherwise noted in the text, this manual uses the following typographic conventions:

`Monospace`	Commands, printed text examples, function names and parameters, constants, variables, field names, literal values, return values, arguments, transaction names, configuration parameters, default values, format strings, MT511 tags and assigned values, path variables and paths, and C code samples; for example: `OASYS LOG REPORT`
`Monospace Bold`	Data format specifications. For example, **`dd-mmm-yy`** date format.
UPPERCASE	Electronic Trade Confirmation acronyms (such as ETC and API), and message types (such as BLIM).
Italics	Trade and message statuses (for example *Reject*, *Affirm*, *Cancel*).
UPPERCASE ITALICS	MT511 message types (for example, *AE*, *CN* (*CNA CNB*), and *TA*), and return codes (for example, *SUCCESS*, *FAILURE*).
Bold	File names (such as **import.dat** and **trans.map**), and library names (such as **wsock32.dll** and **moa.lib)**.

Related Documents

These are other Thomson ESG documents related to this publication:

- *OASYS Global Direct MT511 Messaging Specification*
- *OASYS Global Direct MT511 Parser API Programmer's Guide and Reference*
- *OASYS Global Direct Message Delivery System TCP/IP API Programmer's Guide*
- *OASYS Global Direct Migration Guide for OASYS Global Automated Workstation Clients*
- *OASYS Global Direct Broker and Institution Conformance Requirements*
- *OASYS Global Direct Overview*
- *OASYS Global Direct Release Notes, Version 3.4.2*



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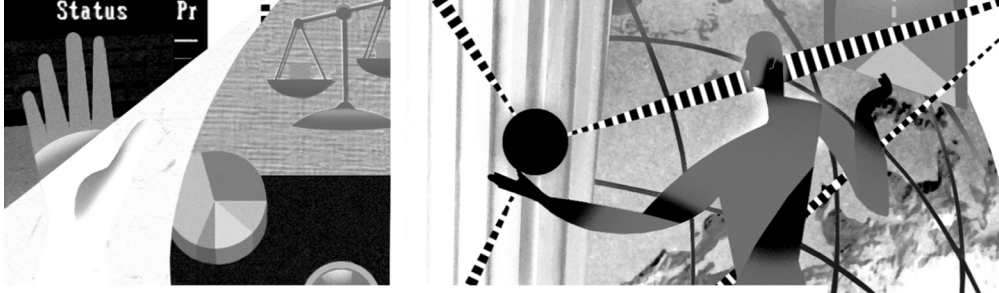
Electronic Trade Confirmation Code of Practice

See the "Electronic Trade Confirmation Code of Practice" section in *OASYS Global Direct Overview* for more information about the Electronic Trade Confirmation Code of Practice.



1: Introduction

This chapter illustrates the OASYS Global system architecture, introduces the message flow examples in subsequent chapters, and explains how to read the message flow samples. It contains the following sections:

Item	Page
How the System Works	*2*
Message Flow Samples	*3*
How to Read the Message Flow Samples	*4*

How the System Works

The following diagram shows the various trade party connections to the Thomson ESG OASYS Global network.

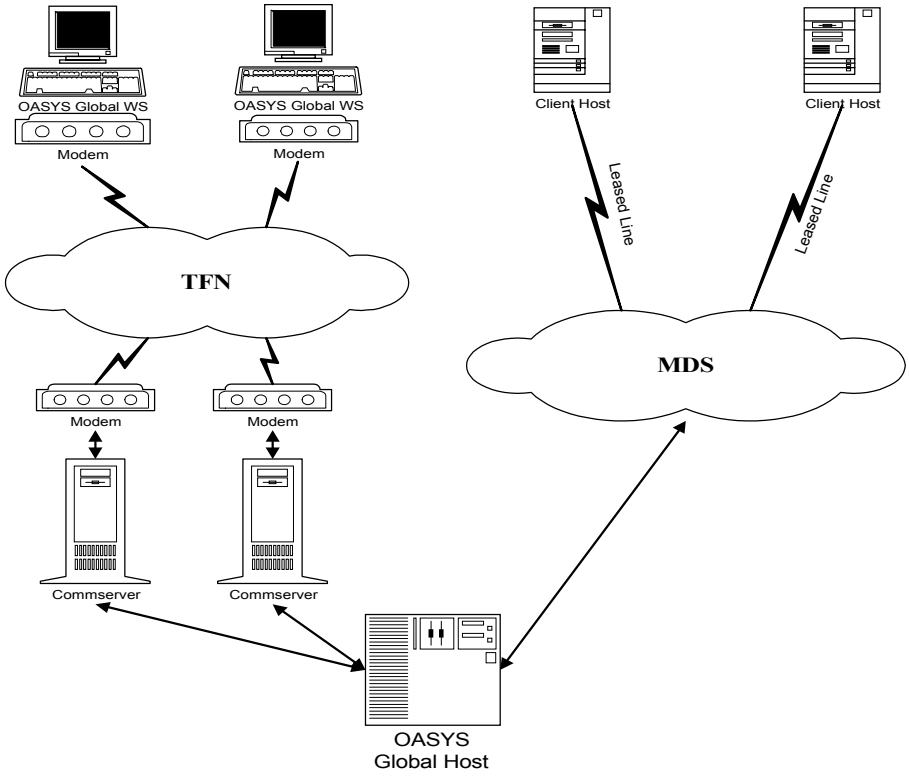


Figure 1.1

The left side of the diagram shows the existing OASYS Global system. Clients use OASYS Global workstations to enter data that then travels over modems and dial-in lines through the Thomson Financial Network (TFNNet) to communication servers at Thomson ESG. The OASYS Global host processes the incoming messages and forwards them by the communication servers to other OASYS Global workstations.

The right side of the diagram shows the OASYS Global *Direct* system. Here, your host computer formats trade messages in the OASYS Global MT511 format. These messages travel via leased lines through the Thomson ESG MDS to the OASYS Global host. From there, the host then routes them to other trade parties using either OASYS Global workstations or OASYS Global *Direct*. Similarly, trade messages sent from an OASYS Global workstation pass through the host and the MDS to client hosts.

Message Flow Samples

The following chapters provide samples of OASYS Global *Direct* message flow. The message flow samples cover trade, allocation, and contract.

In a typical situation, with a limited number of allocations, the institutional client enters all allocations before the first contract. However, the broker client may see contract messages intermingled with allocations, especially if your counterparty generates a large number of allocations.

Note! The `Sub Message Type Function Version` (12A) field is shown in all sample messages, always having the value `01`. The field is optional for clients sending messages, but will always appear in messages received from the host. We recommend that clients always insert the field, for future compatibility.

Some of the key MT511 features illustrated by the examples are:

- Fundamental Data — The examples illustrate how trade, allocation, and contract messages represent the fundamental data of a transaction, such as security, price, quantity, commissions, etc.
- Allocation and Confirmation — The examples illustrate how the system creates allocations and links then to the original block. The samples also depict the conversion of the allocations (*TA* messages) to contracts (*CN* messages).
- Value Added Data — The example shows the addition of data from the OASYS Global Securities Cross Reference and ALERT Delivery Instructions to the trade message. This occurs both in the *ValueAdded* message and the enhanced message, constructed at the host, combining the original client message with the *ValueAdded* data. The particular sample here uses the block (*AE*) message.
- Reference Numbers — The samples illustrate client reference number use, the common reference number generation at the host, and its addition to the enhanced *AE* and *TA* messages.
- Valid Response — The samples show mandatory use of *Valid* responses. It is important to respond immediately, as shown by the small increment in the `Time of Day` field from the original message to the *Valid* response.
- Reject — A reject scenario, this illustrates the use of the comment field and *Reject* status. It also depicts the use of the corresponding *Amend* message created to fix the problem that prompted the reject.

A typical MT511 line is in this format:

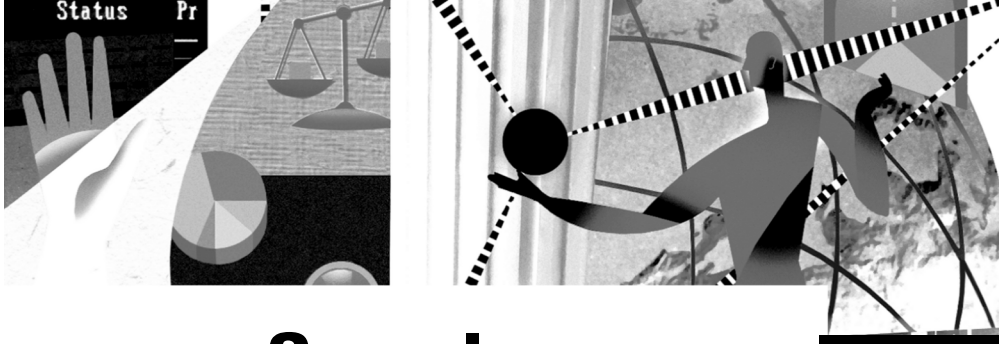
```
:tag:value<cr>lf
```

For example:

```
:32M:GBP124080,00<cr>lf
```

How to Read the Message Flow Samples

Read the data samples from beginning to end. The use of some data fields, especially header type fields, is similar across all messages or various subsets of all messages. The system uses the field comments to the right on field introduction or when it uses the field in a different way.



2: Trade Message Samples

This chapter includes trade message samples. It contains the following sections:

Item	Page
AE New, Broker to Host	*6*
AE ValueAdded, Host to Broker	*7*
AE Enhanced, Host to Institution	*8*
AE Valid Response, Institution to Broker	*10*

The first message for a Block Trade is known as the *AE* (Advice of Execution) message and it is the initial trade message sent by the Broker to his counterparty. The OASYS Global Host generates the Value Add message and forwards it to the Broker with ALERT delivery instructions, security cross-reference codes and the OASYS common reference number (CRN). The institution's system, or the host on behalf of a workstation based institution, sends the *Valid* message to confirm the receipt of the *AE* message.

This section also contains another message, the enhanced *AE*. This message is not a different type of message; it is an *AE* with additional amplifying data. The system constructs it at the OASYS Global host. It contains the original *AE* message that the broker generated, the same security cross reference and ALERT delivery instruction data sent in the *ValueAdded* message, and a common reference number that the OASYS Global host created.

AE New, Broker to Host

This is the original trade message. The broker creates it and sends it to the institution.

Table 2-1

:TFH9:OG01	Tag and value are required for all MT511 messages
:TFH1:511	Same as above
:TFH2:AE	Tag and value required for all block level messages
:TFH3:CN	Tag and value are required for all MT511 messages
:23A:AE	Tag and value required for all *AE* messages
:23B:01	Indicates *New* messages
:12A:01	Optional but recommended -- always 01
:80a1:TESTBROK	The sender's Thomson-assigned acronym. Used also for 80J
:80a3:TESTINSB	The receiver's Thomson-assigned acronym. Used also for 80J
:TF12:20001002	Message sent date
:TF13:142210	Message sent time
:23C:B	B for 'Bought'
:83R:AGEN	Agency indicator
:35A:SHS12000,00	12000 shares
:31P2:20001002	Trade date
:31T:110500	Trade time
:33T2:GBP10,34	Currency, trade price
:30S2:20001008	Settle date
:35B:SEDOL 0987880	Security code type and security code
YORKSHIRE WATER	Security description
:23J:AP	Transaction condition 'Delivery against payment'
:23K:EXEC	Indicates party group info for broker
:80J:TESTBROK	Broker's Thomson-assigned acronym
:TF14:808122	The broker's internal reference to the trade
:72B:/ALCC/GBR	ALERT Country Code
:72B:/ALMT/UNIVERSAL	ALERT Clearing Method
:72B:/ALSC/EQU	ALERT Security Type
:72B:/ALDN/TESTDELIV	ALERT Delivery Name
:23K:IMGR	Indicates party group info for Institution
:80J:TESTINSB	Institution's Thomson-assigned acronym.
:32M:GBP124080,00	Deal Amount in English pounds
:72:Please note that this message is fo	Broker's comment
r demonstration only, and is not a	Continuation of field 72
n actual trade	Continuation of field 72

AE ValueAdded, Host to Broker

The OASYS Global host generates this message to send the ALERT delivery instructions and ISIN code to the original broker. It also contains the OASYS Global common reference number (`20B`).

Table 2-2

`:TFH9:OG01`	
`:TFH1:511`	
`:TFH2:AE`	
`:TFH3:CN`	
`:23A:AE`	
`:23B:01`	
`:12A:01`	
`:80a3:TESTBROK`	
`:80a1:TESTINSB`	
`:TF12:20001002`	
`:TF13:142220`	
`:20A:03`	Indicates following is a common reference number.
`:20B:25130400007000`	This is the actual OASYS Global common reference number.
`:20C:01`	Version 1 For *New* message.
`:TF01:V`	Indicates that this is a *ValueAdded* message type.
`:35B:ISIN GB0009878801`	ISIN type and code added by host.
`:35B:VALOR 415994`	VALOR type and code added by host.
`Yorkshire Water PLC -- Shs`	Continuation of 35B field: the security name.
`:23K:EXEC`	
`:80J:TESTBROK`	
`:TF14:808122`	
`:TF10:49`	`Delivery Instruction` field code of following TF11.
`:TF11:TESTNAME`	`Delivery Instruction` field value.
`:TF10:40C`	Another `Delivery Instruction` field code.
`:TF11:LONDON, ENGLAND`	Another `Delivery Instruction` field value.
`:TF10:40E`	Another repeat of TF10.
`:TF11:TESTLOCALITY`	Another repeat of TF11.
`:TF10:42A`	Etc.
`:TF11:TESTCORRESPONDENT`	
`:TF10:53`	
`:TF11:CORRESP CASH A/C`	
`:TF10:53A`	
`:TF11:CORRESP SEC A/C`	
`:23K:IMGR`	
`:80J:TESTINSB`	

AE Enhanced, Host to Institution

This is the original message from the broker, with the value added message data including the common reference number, BDIs, and security identifiers. The OASYS Global host forwards this message to the institution.

Table 2-3

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:AE
:23B:01
:12A:01
:80a1:TESTBROK
:80a3:TESTINSB
:TF12:20001002
:TF13:142221
:20A:03
:20B:25130400007000
:20C:01
:23C:B
:83R:AGEN
:35A:SHS12000,00
:31P2:20001002
:31T:110500
:33T2:GBP10,34
:30S2:20001008
:35B:ISIN GB0009878801
:35B:SEDOL 0987880
YORKSHIRE WATER
:35B:VALOR 415994
Yorkshire Water PLC - Shs
:23J:AP
:23K:EXEC
:80J:TESTBROK
:TF14:808122
:72B:/ALCC/GBR
:72B:/ALMT/UNIVERSAL
:72B:/ALSC/EQU
:72B:/ALDN/TESTDELIV
:TF10:49
:TF11:TESTNAME
:TF10:40C
:TF11:LONDON, ENGLAND
:TF10:40E
:TF11:TESTLOCALITY
:TF10:42A
:TF11:TESTCORRESPONDENT

Table 2-3 (Continued)

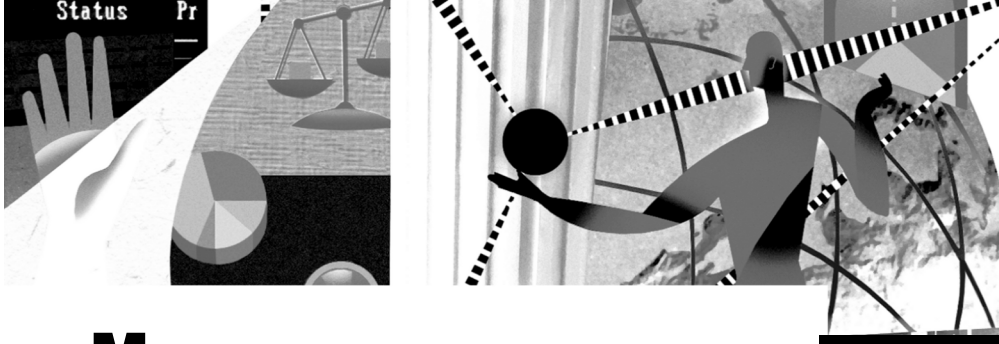
:TF10:53
:TF11:CORRESP CASH A/C
:TF10:53A
:TF11:CORRESP SEC A/C
:32M:GBP124080,00
:23K:IMGR
:80J:TESTINSB
:72:Please note that this message is fo
r demonstration only, and is not a
n actual trade

AE Valid Response, Institution to Broker

The institution builds this message immediately upon the receipt and safe storage of the broker's *AE* message. The institution's client application should generate *Valid* responses messages upon receipt of corresponding *New* and *Amend* messages and *Canceled* response to a *Cancel* message.

Table 2-4

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:AE	
:23B:01	
:12A:01	
:80a3:TESTINSB	
:80a1:TESTBROK	
:TF12:20001002	
:TF13:143030	
:20A:03	
:20B:25130400007000	
:20C:01	
:23M:10	Status 10 is *Valid* status
:23K:EXEC	
:80J:TESTBROK	
:TF14:808122	
:23K:IMGR	
:80J:TESTINSB	



3: Allocation Message Samples

This chapter allocation message samples. It contains the following sections:

Item	Page
First Allocation, Institution to Host	*12*
First Allocation ValueAdded, Host to Institution	*13*
Enhanced First Allocation, Host to Broker — Common Reference Added	*14*
First Allocation Valid Response, Broker to Institution	*15*
Second Allocation, Institution to Host	*16*
Second Allocation ValueAdded, Host to Institution	*17*
Enhanced Second Allocation, Host to Broker — Common Reference Added	*18*
Second Allocation Valid Response, Broker to Institution	*19*
Third Allocation, Manual Delivery, Institution to Host	*20*
Third Allocation ValueAdded, Manual Delivery, Host to Institution	*21*
Enhanced Third Allocation, Manual Delivery, Host to Broker — Common Reference Added	*22*
Third Allocation Valid Response, Manual Delivery, Broker to Institution	*23*

In this example, an institution has two allocations on the trade. Note that:

1. The 20A/20B/20C fields link the allocation to the trade.
2. The TF14 field has the institutions internal reference for each allocation. You need this to cross reference the response message and to capture the common reference number for further activity on the allocation and contract.
3. The 32M field only carries settlement currency and always contains a zero quantity in the `Amount` subfield.

First Allocation, Institution to Host

The institution allocates 7000 shares to CONTRAFUND. The *TA* begins with the same `Transaction Version Number` (20C) and `Sub Message Type Function` (23B) as the *AE* on which it is based. If the *AE* is an *Amend* (`23B=02`), then the corresponding TA has the `23B=01`.

Table 3-1

`:TFH9:OG01`	
`:TFH1:511`	
`:TFH2:AE`	
`:TFH3:CN`	
`:23A:TA`	`Sub-Message Type` = 'Trade Allocation'.
`:23B:01`	
`:12A:01`	
`:80a1:TESTINSB`	
`:80a3:TESTBROK`	
`:TF12:20001002`	
`:TF13:144241`	
`:20A:04`	Indicates following 20B is the associated *AE*'s reference number.
`:20B:25130400007000`	The common reference number of the *AE*.
`:35A:SHS7000,00`	Number of traded shares allocated.
`:23K:IMGR`	
`:80J:TESTINSB`	
`:TF14:1st Allocation`	This ID must uniquely identify each allocation.
`:72B:/ALAC/FF212`	
`:72B:/ALCC/SL`	
`:72B:/ALMT/VPS`	
`:72B:/ALSC/ERB`	
`:23K:FUND`	Designates the FUND Party ID group.
`:72B:/NAM/CONTRAFUND`	Name of fund.
`:23K:EXEC`	
`:80J:TESTBROK`	
`:32M:GBP0,00`	Settlement currency is GBP. `0,00` is a required constant.
`:36I:1,00000000`	Exchange Rate.
`:72:Please note that this message`	Sender to Receiver information.
`is for demonstration only, and is`	
`not an actual allocation`	

First Allocation ValueAdded, Host to Institution

Table 3-2

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:TA	Sub-Message Type = 'Trade Allocation'.
:23B:01	
:12A:01	
:80a3:TESTBROK	
:80a1:TESTINSB	
:TF12:20001002	
:TF13:152300	
:20A:03	Indicates following 20B is the associated *AE*'s reference number.
:20B:25103400007001	The common reference number of first allocation, *TA1*.
:20C:01	
:20A:04	
:20B:25103400007000	The OASYS Global common reference number of the *AE*.
:TF01:V	
:35B:ISIN UNKNOWN	
:23K:EXEC	
:80J:TESTINSB	
:23K:IMGR	
:80JTEST:INSB	
:TF14:1st allocation	
:TF10:49	
:TF11:Participant Name	
:TF10:40C	
:TF11:Custodian Address	
:TF10:40E	
:TF11:Custodian Locality	
:TF10:40A	
:TF11:Corresp Name	
:TF10:53	
:TF11:Corresp Cash A/C	
:TF10:53A	
:TF11:Corresp Sec A/C	
:72:Please note that this message	
is for demonstration only, and is	
not an actual allocation	

Enhanced First Allocation, Host to Broker — Common Reference Added

The host adds the common reference number to the message before it forwards it to the broker.

Table 3-3

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:12A:01
:80a1:TESTINSB
:80a3:TESTBROK
:TF12:20001002
:TF13:144241
:20A:03
:20B:25130400007001
:20C:01
:20A:04
:20B:25130400007000
:35A:SHS7000,00
:23K:EXEC
:80J:TESTBROK
:23K:IMGR
:80J:TESTINSB
:TF14:1st Allocation
:72B:/ALAC/FF212
:TF10:49
:TF11:Participant Name
:TF10:40C
:TF11:Custodian Address
:TF10:40E
:TF11:Custodian Locality
:TF10:40A
:TF11:Corresp Name
:TF10:53
:TF11:Corresp Cash A/C
:TF10:53A
:TF11:Corresp Sec A/C
:23K:FUND
:72B:/NAM/CONTRAFUND
:32M:GBP0,00
:36I:1,00000000
:72:Please note that this message is fo
r demonstration only, and is not an act
ual allocation

First Allocation Valid Response, Broker to Institution

The broker sends the *Valid* response immediately after receiving and storing the allocation.

Table 3-4

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:TA	
:23B:01	
:12A:01	
:80a1:TESTBROK	
:80a3:TESTINSB	
:TF12:20001002	
:TF13:144341	
:20A:03	
:20B:25130400007001	
:20C:01	
:20A:04	
:20B:25130400007000	
:23M:10	*Valid* status.
:23K:EXEC	
:80J:TESTBROK	
:23K:IMGR	
:80J:TESTINSB	
:TF14:1st Allocation	

Second Allocation, Institution to Host

This is a second allocation on the same trade as the one that the institution sent earlier.

Table 3-5

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:TA	
:23B:01	
:12A:01	
:80a1:TESTINSB	
:80a3:TESTBROK	
:TF12:20001002	
:TF13:144441	
:20A:04	
:20B:25130400007000	
:35A:SHS5000,00	
:23K:IMGR	
:80J:TESTINSB	
:TF14:2nd Allocation	Institution assigns another unique internal ID.
:72B:/ALAC/FF555	
:72B:/ALCC/SL	
:72B:/ALMT/VPS	
:72B:/ALSC/ERB	
:23K:FUND	
:72B:/NAM/VIP II CONTRAFUND	
:23K:EXEC	
:80J:TESTBROK	
:32M:GBP0,00	
:36I:1,00000000	
:72:Please note that this message is fo	
r demonstration only, and is not an act	
ual allocation	

Second Allocation ValueAdded, Host to Institution

This is a second allocation on the same trade as the one that the institution sent earlier.

Table 3-6

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:TA	Sub-Message Type = 'Trade Allocation'.
:23B:01	
:12A:01	
:80a3:TESTBROK	
:80a1:TESTINSB	
:TF12:20001002	
:TF13:152300	
:20A:03	Indicates following 20B is the associated *AE*'s reference number.
:20B:2513040007002	The common reference number of second allocation, *TA2*.
:20C:01	
:20A:04	
:20B:2513040007000	The common reference number of the *AE*.
:TF01:V	
:35B:ISIN UNKNOWN	
:23K:EXEC	
:80J:TESTBROK	
:23K:IMGR	
:80J:TESTINSB	
:TF14:2nd allocation	
:TF10:49	
:TF11:Participant Name	
:TF10:40C	
:TF11:Custodian Address	
:TF10:40E	
:TF11:Custodian Locality	
:TF10:40A	
:TF11:Corresp Name	
:TF10:53	
:TF11:Corresp Cash A/C	
:TF10:53A	
:TF11:Corresp Sec A/C	
:72:Please note that this message	
is for demonstration only, and is	
not an actual allocation	

Enhanced Second Allocation, Host to Broker — Common Reference Added

Again, the host adds the common reference number for the allocation.

Table 3-7

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:12A:01
:80a1:TESTINSB
:80a3:TESTBROK
:TF12:20001002
:TF13:15.4441
:20A:03
:20B:25130400007002
:20C:01
:20A:04
:20B:25130400007000
:35A:SHS5000,00
:23K:EXEC
:80J:TESTBROK
:23K:IMGR
:80J:TESTINSB
:TF14:2nd Allocation
:TF10:49
:TF11:Participant Name
:TF10:40C
:TF11:Custodian Address
:TF10:40E
:TF11:Custodian Locality
:TF10:40A
:TF11:Corresp Name
:TF10:53
:TF11:Corresp Cash A/C
:TF10:53A
:TF11:Corresp Sec A/C
:23K:FUND
:72B:/NAM/VIP II CONTRAFUND
:32M:GBP0,00
:36I:1,00000000
:72:Please note that this message is fo
r demonstration only, and is not an act
ual allocation

Second Allocation Valid Response, Broker to Institution

The broker again responds to the institution's message.

Table 3-8

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:12A:01
:80a1:TESTBROK
:80a3:TESTINSB
:TF12:20001002
:TF13:154541
:20A:03
:20B:25130400007002
:20C:01
:20A:04
:20B:25130400007000
:23M:10
:23K:EXEC
:80J:TESTBROK
:23K:IMGR
:80J:TESTINSB
:TF14:2nd Allocation

Third Allocation, Manual Delivery, Institution to Host

Table 3-9

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:TA	
:23B:01	
:12A:01	
:80a1:TESTINSB	
:80a3:TESTBROK	
:TF12:20001002	
:TF13:144500	
:20A:04	
:20B:25130400007000	
:35A:SHS5000,00	
:23O:Y	
:23K:IMGR	
:80J:TESTINSB	
:TF14:3rd Allocation	Institution assigns another unique internal ID.
:72B:/ALAC/FF787	
:TF10:10	10 INTF 10 indicates TF11 will contain free format text for DIs.
:TF11: Please note that	Up to 200 characters of free format text.
the currency, exchange rate,	used for manual delivery instructions.
and internal ID fields	
are updated in	
this allocation.	
:23K:EXEC	
:80J:TESTBROK	
:23K:FUND	
:72B:/NAM/EQUITY FUND	
:32M:GBP0,00	
:36I:1,00000000	
:72:Please note that this message is fo	
r demonstration only, and is not an act	
ual allocation	

Third Allocation ValueAdded, Manual Delivery, Host to Institution

This is a second allocation on the same trade as the one that the institution sent earlier.

Table 3-10

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:TA	Sub-Message Type = 'Trade Allocation'.
:23B:01	
:12A:01	
:80a1:TESTINSB	
:80a3:TESTBROK	
:TF12:20001002	
:TF13:152400	
:20A:03	Indicates following 20B is the associated *AE*'s reference number.
:20B:2513040007003	The common reference number of third allocation, *TA3*.
:20C:01	
:20A:04	
:20B:2513040007000	The common reference number of the *AE*.
:TF01:V	
:35B:ISIN UNKNOWN	
:23K:EXEC	
:80J:TESTBROK	
:23K:IMGR	
:80J:TESTINSB	
:TF14:3rd allocation	

Enhanced Third Allocation, Manual Delivery, Host to Broker — Common Reference Added

Again, the host adds the common reference number for the allocation.

Table 3-11

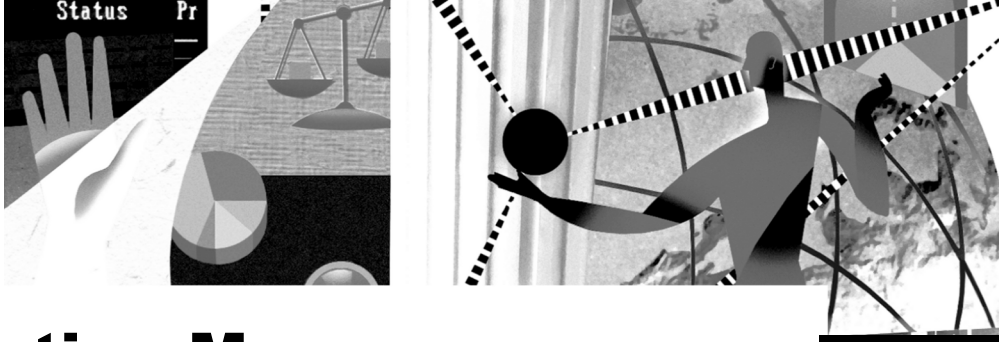
:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:12A:01
:80a1:TESTBROK
:80a3:TESTINSB
:TF12:20001002
:TF13:154705
:20A:03
:20B:25130400007003
:20C:01
:20A:04
:20B:25130400007000
:35A:SHS5000,00
:23K:EXEC
:80J:TESTBROK
:23O:Y
:23K:IMGR
:80J:TESTINSB
:TF14:3rd Allocation
:TF10:10
:TF11: Please note that
the currency, exchange rate,
and internal ID fields
are updated in
this allocation.
:23K:FUND
:72B:/NAM/EQUITY FUND
:32M:GBP0,00
:36I:1,00000000
:72:Please note that this message is fo
r demonstration only, and is not an act
ual allocation

Third Allocation Valid Response, Manual Delivery, Broker to Institution

The broker again responds to the institution's message.

Table 3-12

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:12A:01
:80a1:TESTBROK
:80a3:TESTINSB
:TF12:20001002
:TF13:154741
:20A:03
:20B:25130400007003
:20C:01
:20A:04
:20B:25130400007000
:23M:10
:23K:EXEC
:80J:TESTBROK
:23K:IMGR
:80J:TESTINSB
:TF14:3rd Allocation



4: Confirmation Message Samples

This chapter includes confirmation message samples. It contains the following sections:

Item	Page
First Allocation Contract Note, Broker to Institution	*26*
First Allocation Contract Note, Valid Response, Institution to Broker	*27*
First Allocation Contract Note, Affirm Response, Institution to Broker	*28*
Second Allocation Contract Note, Broker to Institution	*29*
Second Allocation Contract Note, Valid Response, Institution to Broker	*30*
Second Allocation Contract Note, Reject Response, Institution to Broker	*31*
Second Allocation Contract Note Amend, Broker to Institution	*32*
Second Allocation Contract Note Amend, Valid Response, Institution to Broker	*33*
Second Allocation Contract Note Amend, Affirm Response, Institution to Broker	*34*

As in the workstation-based OASYS Global, the allocations are the basis for the contracts. The Contract Note (*CNB*) uses the same common reference number as its corresponding allocation. `Common Reference` is a required field for all *CNB* messages used in block trading.

First Allocation Contract Note, Broker to Institution

Table 4-1

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:CN	
:23B:01	
:12A:01	
:80a3:TESTBROK	
:80a1:TESTINSB	
:TF12:20001002	
:TF13:150102	
:20A:03	
:20B:25130400007001	Uses the same common reference number as the allocation
:20C:01	
:33S:GBP98,55	Broker's commission
:23K:EXEC	
:80J:TESTBROK	
:72B:/ACCTREF/TESTBROK ACCOUNT	
:23K:IMGR	
:80J:TESTINSB	
:TF14:1st Allocation	
:32M:GBP72380,00	Gross consideration (deal amount)
:71B1:MISC	
:71B1:GBP0,00	
:71B1:BROK	
:71B1:GBP0,00	
:71B1:TTAX	Indicates that next field contains local tax
:71B3:GBP308,5	Local tax amount
:71B1:FEES	
:71B1:GBP0,00	
:34B:GBP72787,05	Net consideration (net proceeds)
:23P:LSM LLR LBE	Reporting detail
:72:Please note that this message is fo	
r demonstration only, and is not an act	
ual contract note	

First Allocation Contract Note, Valid Response, Institution to Broker

Table 4-2

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:CN
:23B:01
:12A:01
:80a3:TESTINSB
:80a1:TESTBROK
:TF12:20001002
:TF13:150155
:20A:03
:20B:25130400007001
:20C:01
:23M:10
:23K:IMGR
:80J:TESTINSB
:23K:EXEC
:80J:TESTBROK

First Allocation Contract Note, Affirm Response, Institution to Broker

Table 4-3

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:CN	
:23B:01	
:12A:01	
:80a3:TESTINSB	
:80a1:TESTBROK	
:TF12:20001002	
:TF13:150255	
:20A:03	
:20B:25130400007001	
:20C:01	
:23M:4	*Affirm* status. Confirmation complete on this allocation.
:23K:IMGR	
:80J:TESTINSB	
:23K:EXEC	
:80J:TESTBROK	

Second Allocation Contract Note, Broker to Institution

Table 4-4

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:CN
:23B:01
:12A:01
:80a3:TESTBROK
:80a1:TESTINSB
:TF12:20001002
:TF13:150507
:20A:03
:20B:25130400007002
:20C:01
:33S:GBP70,39
:23K:EXEC
:80J:TESTBROK
:72B: TESTBROK ACCOUNT
:23K:IMGR
:80J:TESTINSB
:32M:GBP51700,00
:71B1:MISC
:71B1:GBP0,00
:71B1:BROK
:71B1:GBP0,00
:71B1:TTAX
:71B3:GBP308,5
:71B1:FEES
:71B1:GBP0,00
:34B:GBP51792,74
:23P:LSM LLR LBE
:72:Please note that this message is fo
r demonstration only, and is not an act
ual contract note

Second Allocation Contract Note, Valid Response, Institution to Broker

Table 4-5

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:CN
:23B:01
:12A:01
:80a3:TESTINSB
:80a1:TESTBROK
:TF12:20001002
:TF13:150710
:20A:03
:20B:25130400007002
:20C:01
:23M:10
:23K:IMGR
:80J:TESTINSB
:23K:EXEC
:80J:TESTBROK

Second Allocation Contract Note, Reject Response, Institution to Broker

The institution rejects the contract in its original form. The reject typically includes a note to the sender indicating what the problem is and how to fix it.

Table 4-6

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:CN	
:23B:01	
:12A:01	
:80a3:TESTINSB	
:80a1:TESTBROK	
:TF12:20001002	
:TF13:150715	
:20A:03	
:20B:25130400007002	
:20C:01	
:23M:9	*Reject* status
:72A:Pls adjust Tax to 222,35	Note to broker on reason for reject
- Net to 51992,74	Note continued
:23K:IMGR	
:80J:TESTINSB	
:23K:EXEC	
:80J:TESTBROK	

Second Allocation Contract Note Amend, Broker to Institution

To fix the problem that caused the rejection, the broker sends an amended *CN* note. The differences between an *AMEND* and a *NEW* are:

1. For an *AMEND*, 23B=`02`, for a *NEW* message, 23B=`01`
2. For an *AMEND*, 20C must be one greater than the previous message; for a *NEW* message, 20C is always `1`.

Table 4-7

:TFH9:OG01	
:TFH1:511	
:TFH2:AE	
:TFH3:CN	
:23A:CN	
:23B:02	Amend
:12A:01	
:80a3:TESTBROK	
:80a1:TESTINSB	
:TF12:20001002	
:TF13:150527	
:20A:03	
:20B:25130400007002	
:20C:02	Version incremented to `2` for first *Amend*
:33S:GBP70,39	
:23K:EXEC	
:80J:TESTBROK	
:72B: TESTBROK ACCOUNT	
:23K:IMGR	
:80J:TESTINSB	
:32M:GBP51700,00	
:71B1:MISC	
:71B1:GBP0,00	
:71B1:BROK	
:71B1:GBP0,00	
:71B1:TTAX	Broker has updated the local tax amount
:71B3:GBP310,0	
:71B1:FEES	
:71B1:GBP0,00	
:34B:GBP51992,74	Broker has updated the net proceeds
:23P:LSM LLR LBE	
:72:Please note that this message is fo	
r demonstration only, and is not an act	
ual contract note	

Second Allocation Contract Note Amend, Valid Response, Institution to Broker

Table 4-8

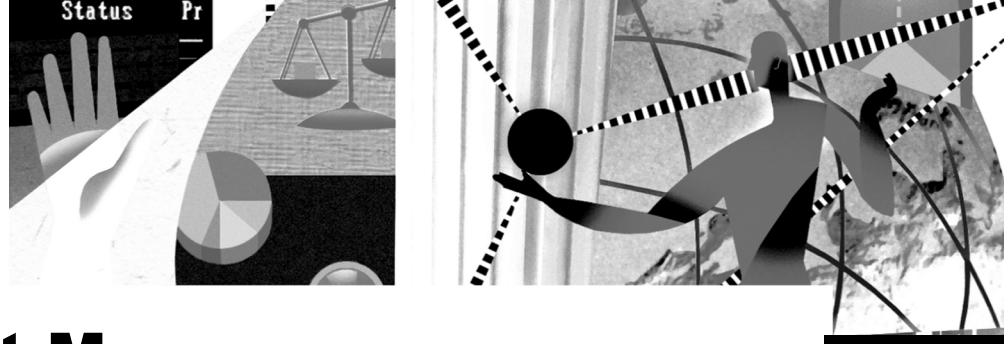
:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:CN
:23B:02
:12A:01
:80a3:TESTINSB
:80a1:TESTBROK
:TF12:20001002
:TF13:150729
:20A:03
:20B:25130400007002
:20C:02
:23M:10
:23K:IMGR
:80J:TESTINSB
:23K:EXEC
:80J:TESTBROK

Second Allocation Contract Note Amend, Affirm Response, Institution to Broker

Final confirmation. Trade is complete.

Table 4-9

:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:CN
:23B:02
:12A:01
:80a3:TESTINSB
:80a1:TESTBROK
:TF12:20001002
:TF13:150730
:20A:03
:20B:25130400007002
:20C:02
:23M:4
:23K:IMGR
:80J:TESTINSB
:23K:EXEC
:80J:TESTBROK



5: Contract Message Samples

This chapter includes contract message samples. It contains the following sections:

Item	Page
CNA New, Broker to Host	*36*
CNA ValueAdded, Host to Broker	*37*
CNA Valid Response, Institution to Broker	*38*
CNA Enhanced, Host to Institution	*39*

The first message for a contract trade is always the initial trade message sent by the broker, known as the *CNA* (Contract Note) message. The messages that follow are the *ValueAdded* message and the *Valid* message. The system creates the *ValueAdded* message at the OASYS Global host and sends it back to the broker with ALERT delivery instructions, additional securities codes, and the OASYS Global common reference number. The institution's system, or the host on behalf of a workstation based institution, sends the *Valid* message to confirm the receipt of the *CNA* message.

This section also contains another message, the enhanced *CNA*. This message is not a different type of message; it is a *CNA* with additional amplifying data. The system constructs it at the OASYS Global host. It contains the original *CNA* message that the broker generated, the same security cross reference and ALERT delivery instruction data sent in the *ValueAdded* message, and a common reference number that the OASYS Global host created.

CNA New, Broker to Host

Table 5-1

:TFH9:OG01	Tag and value are required for all MT511 messages
:TFH1:511	Same as above
:TFH2:CN	Tag and value required for all contract level messages
:TFH3:CN	Tag and value are required for all MT511 messages
:23A:CN	Tag and value required for all *CN* messages
:23B:01	Indicates *New* messages
:12A:01	Optional but recommended -- always 01
:80a1:TESTBROK	The sender's Thomson-assigned acronym. Used also for 80J
:80a3:INSATEST	The receiver's Thomson-assigned acronym. Used also for 80J
:TF12:20001002	Message sent date
:TF13:144000	Message sent time
:23C:S	S for 'Sold'
:83R:PRIN	Principal indicator
:35A:SHS12000,00	12000 shares
:31P2:20001002	Trade date
:31T:144000	Trade time
:33T2:GBP10,34	Trade price
:30S2:20001008	Settle date
:35B:CUSIP 049905102	Security code type and security code
:23J:AP	Transaction condition 'Delivery against payment'
:23K:EXEC	Indicates party group info for broker
:80J:TESTBROK	Broker's Thomson-assigned acronym
:TF14:1002144039	The broker's internal reference to the trade
:72B:/ALCC/BJ	ALERT Country Code
:72B:/ALMT/APC	ALERT Clearing Method
:72B:/ALSC/TRS	ALERT Security Type
:72B:/ALDN/TESTDELIV	ALERT Delivery Name
:23K:IMGR	Indicates party group info for Institution
:80J:INSATEST	Institution's Thomson-assigned acronym.
:72B:/ALAC/FF212	ALERT Access Code
:72B:/ALCC/MU	ALERT Country Code
:72B:/ALMT/VPS	ALERT Clearing Method
:72B:/ALSC/PRP	ALERT Security Type
:32M:GBP124080,00	Deal Amount in English pounds
:72:Please note that this message is fo	Broker's comment
r demonstration only, and is not a	Continuation of field 72
n actual trade	Continuation of field 72

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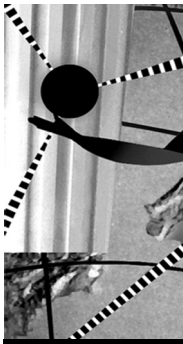
CNA ValueAdded, Host to Broker

Table 5-2

:TFH9:OG01	
:TFH1:511	
:TFH2:CN	
:TFH3:CN	
:23A:CN	
:23B:01	
:12A:01	
:80a3:INSATEST	
:80a1:TESTBROK	
:TF12:20001002	
:TF13:144600	
:20A:03	Indicates following is a common reference number
:20B:09228600001001	This is the actual common reference number
:20C:01	Version 1 For *New* message
:TF01:V	Indicates that this is a *ValueAdded* message type
:35B:ISIN US0499051029	ISIN type and code added by host
ATRIA COMMUNITIES-ATRIA COMM	
UNITIES COM STK USD0.10	
:35B:SEDOL 2054210	SEDOL type and code added by host
:23K:EXEC	
:80J:TESTBROK	
:TF14:1002144039	
:TF10:43	Delivery Instruction field code of following TF11
:TF11:SECURITY A/C	Delivery Instruction field value
:23K:IMGR	
:80J:INSATEST	
:TF10:43	Delivery Instruction field code of following TF11
:TF11:SECURITY A/C	Delivery Instruction field value



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CNA Valid Response, Institution to Broker

Table 5-3

:TFH9:OG01	
:TFH1:511	
:TFH2:CN	
:TFH3:CN	
:23A:CN	
:23B:01	
:12A:01	
:80a3:INSATEST	
:80a1:TESTBROK	
:TF12:20001002	
:TF13:144700	
:20A:03	
:20B:09228600001001	
:20C:01	
:23M:10	Status 10 is *Valid* status
:23K:EXEC	
:80J:TESTBROK	
:23K:IMGR	
:80J:INSATEST	

CNA Enhanced, Host to Institution

Table 5-4

:TFH9:OG01
:TFH1:511
:TFH2:CN
:TFH3:CN
:23A:CN
:23B:01
:12A:01
:80a1:TESTBROK
:80a3:INSATEST
:TF12:20001002
:TF13:144000
:20A:03
:20B:09228600001001
:20C:01
:23C:S
:83R:PRIN
:35A:SHS12000,00
:31P2:20001002
:31T:144750
:33T2:GBP10,34
:34G:GBP0,00
:30S2:20001008
:35B:ISIN US0499051029
ATRIA COMMUNITIES-ATRIA COMM
UNITIES COM STK USD0.10
:35B:CUSIP 049905102
:35B:SEDOL 2054210
:23F:/YLD/CURRENT 0,00
:23F:/YLD/MATURE 0,00
:23F:/YLD/REP 0,00
:23F:/YLD/CALL 0,00
:23F:/CPN/ 0,00
:23F:/CLP/ADP0,00
:23F:/BE/N
:23F:/AMTX/N
:23F:/FTX/N
:23F:/FCT/0,00
:23F:/ORG/ADP0,00
:23F:/CFV/0,00
:23J:AP
:23K:EXEC
:80J:TESTBROK

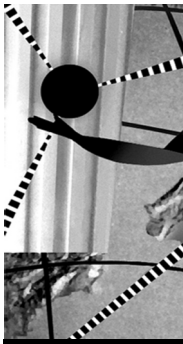

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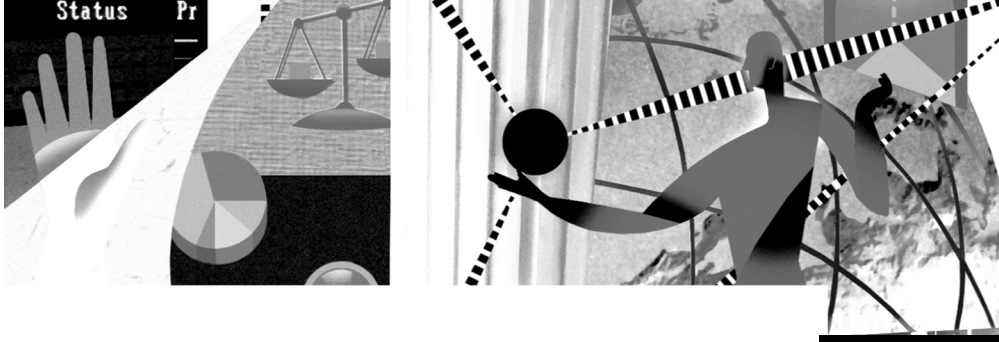
Table 5-4 (Continued)

:TF14:1002144039
:72B:/ALCC/BJ
:72B:/ALMT/APC
:72B:/ALSC/TRS
:72B:/ALDN/TESTDELIV
:TF10:43
:TF11:SECURITY A/C
:23K:IMGR
:80J:INSATEST
:72B:/ALAC/FF212
:72B:/ALCC/MU
:72B:/ALMT/VPS
:72B:/ALSC/PRP
:TF10:43
:TF11:SECURITY A/C
:32M:GBP124080,00
:36I:0,00
:72:Please note that this message is fo
r demonstration only, and is not a
n actual trade



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