

# Fixed Income Clearing Corporation

## REAL TIME TRADE MATCHING WEB FRONT END (RTTM WFE) SYSTEM FOR GSD – USER GUIDE

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## **1. INTRODUCTION**

The GSD Real-Time Trade Matching System for the Web Front End (GSD RTTM WFE) provides web-based capabilities for real-time trade entry and comparison, trade queries, netting and settlement activity, statistical reporting, and exception processing; in conjunction with an online security master screen and access to participant account information.

### **1.1. About This User Guide**

This User Guide provides step-by-step instructions, as well as detailed screen descriptions, for all RTTM Web functions related to Government Securities, covering such topics as:

- Performing trade entry, modifications, affirmations, and cancellations
- Querying trades by product type, individual security, contra, or a combination of criteria
- Viewing all matched and unmatched trades
- Immediately identifying and resolving exceptions
- Entering Substitutions and multiple allocations
- Performing Obligations queries
- Access intraday, end-of-day, and historical print image reports

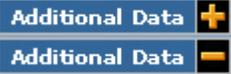
Also included in this User Guide are general descriptions of business processes and concepts that are unique to GSD RTTM. The guide assumes that the user has prior government securities industry experience, basic knowledge of RTTM, and familiarity with GSD processing.

Questions regarding this User Guide should be directed to your DTCC Relationship Manager.

## 2. COMMON SCREEN ELEMENTS

The section describes the common screen elements that are used in the GSD RTTM WFE system.

### 2.1. Icons/Buttons

Icon	Name	Description
	Additional Data (expand or collapse)	Click the plus sign to view more details about a record. Click the minus sign to hide the details.
	Asterisk	Indicates a required field
	Back	Click to return to the page last visited.
	Column Selector	Click to open a popup window that allows you to create a column set.
	Column Sets Manager	Click to open a popup window that allows you to manage your saved column sets.
	Copy	For transactions over \$50 million, click to copy all the data from the current row to a new row, except the Xref entry.
	Dropdown Menu	Click the down arrow to display a list of items from which you can make a selection.
	Envelope	Click to view contact information for a record.
	Error	Click to open a popup window that displays the errors in your entry.
	Exit	Click to close the selected window.
	Logoff link	Click to log out of the system. For optimal security, always use this link to log off the system.

Icon	Name	Description
	Magnifying Glass	If the icon appears next to an empty field, click to search for a value for the field. If it appears next to a record, click to view more detailed information.
	Printer	Click to print the currently displayed screen.
	Refresh	Click to refresh the screen when search criteria or values in the filtered fields change.
	Reset	Click to return all fields to their original default values.
	Submit	Click to submit the data you entered on the Query screens and fields to search for the records that fit your search criteria.
	Validate	Click if you filled in the Amount field and want to compare it to the GSD system-calculated amount.
	Query Manager	Click to open a popup window that allows you to manage your saved queries.
	Warning	Click to open a popup window that displays warnings in your entry.
	XLS	Click to export the data on the page to an Excel spreadsheet.

2.2. Miscellaneous Features

1. Use the navigation toolbar to access all GSD functions. (See Section 2.3 for further detail.)

Trade Management	Report Center	Business Administration	Site Administration	Help
------------------	---------------	-------------------------	---------------------	------

2. An underlined record indicates that it is currently selected for viewing.

	<u>707799-7C04</u>	<u>9328</u>	<u>9376</u>	<u>9128274V1</u>	<u>12/05/2007</u>	<u>101.46094</u>	<u>50,000,000</u>	<u>50,860,963.26</u>	<u>NET</u>	<u>CL</u>
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3. Use a wildcard character (\*) to search for Xrefs, transaction IDs (TIDs), and CUSIPs. If you do not wish to enter the full number, you can enter a portion of the data, along with one or more asterisks at the beginning, middle, and/or end of your entry. In the following example, the search results will display all records for a CUSIP beginning with 912795.

CUSIP	<input type="text" value="912795*"/>
-------	--------------------------------------

4. If your search generates multiple CUSIPs, you can narrow your search further by entering a specific CUSIP. Then, click on the Refresh button to submit.

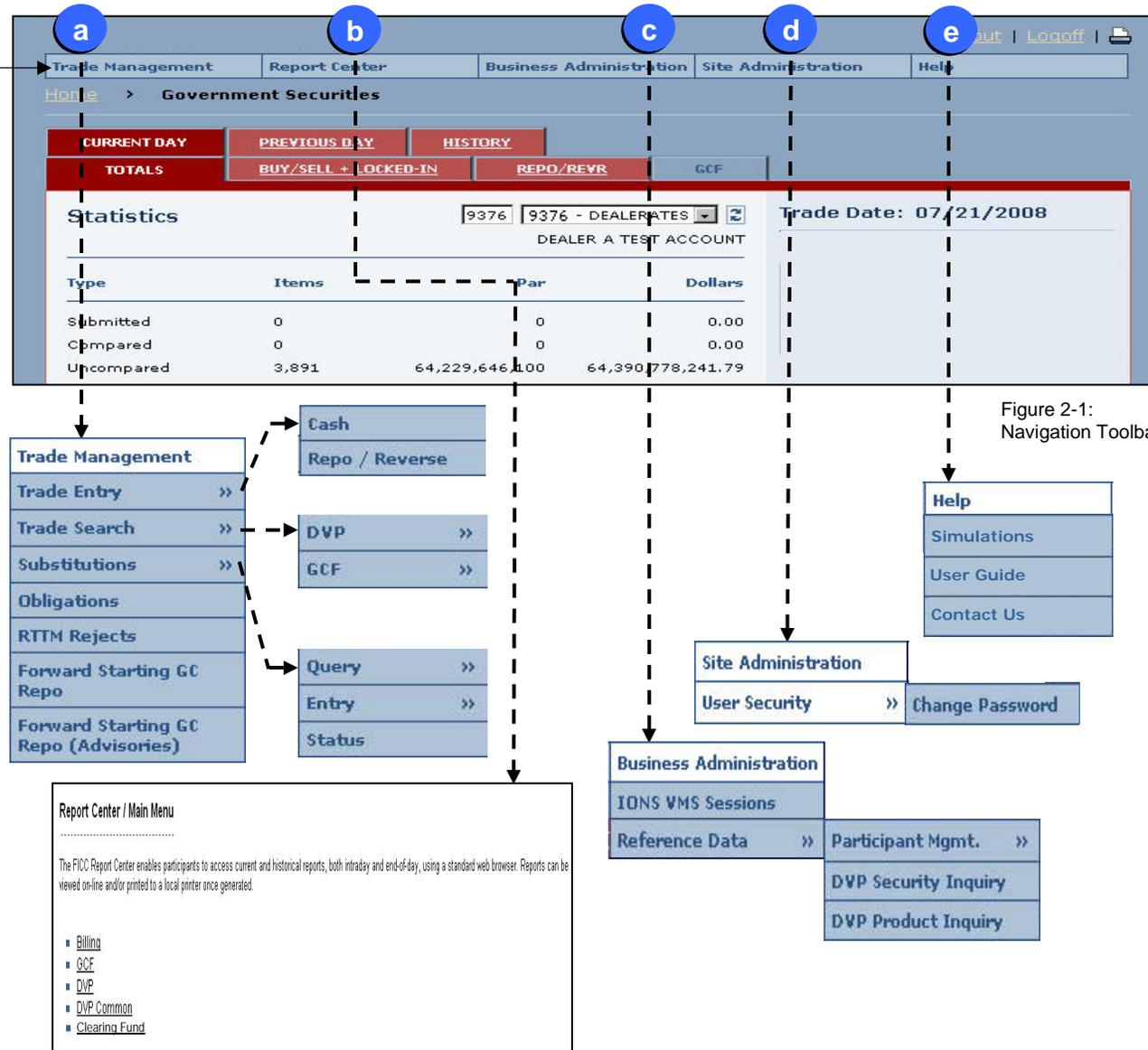
CUSIP:	<input type="text"/>	
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5. On a search results page, click on any underlined column heading to sort the records in ascending or descending order.

DVP Security Mgmt. » Summary							02:55:39 PM	
	<u>CUSIP</u>	<u>Description</u>	<u>Coupon</u>	<u>Maturity Date</u>	<u>Last Priced Date</u>	<u>Last Price</u>	<u>Netting Eligible</u>	
	912795E56	TBILL 05/22/2008	0.0	05/22/2008	12/03/2007	98.484375	Y	
	912795D99	TBILL 04/24/2008	0.0	04/24/2008	12/03/2007	98.792969	Y	

### 2.3. The Navigation Toolbar

The Navigation Toolbar is located at the top of every GSD RTTM WFE page. It is used to access all underlying GSD RTTM WFE functions, which are referenced below.



#### Navigation Toolbar Menus

- The **Trade Management menu** is used to enter trades and to access various query functions regarding your trading activity. From this menu you can:
  - Enter Cash Trades (see Section 5)
  - Enter Repo/Reverse Trades (see Section 6)
  - Search for DVP Trades (see Sections 7 and Appendix A)
  - Enter/View Substitutions (see Section 8)
  - View Obligations (see Section 9)
  - View RTTM Rejects (see Section 10)
  - View Forward Starting GC Repo (see Section 11)
  - View Forward Starting GC Repo Advisory (see Section 11)
- The **Report Center menu** allows you to access all current and historical end-of day GSD Activity Reports that you have been authorized to view. (See Section 12.)
- The **Business Administration menu** provides access to reference data (which includes Participant Account Information and the DVP Securities Master File). (See Section 13.)
- The **Site Administration menu** allows you to access and change your own individual password. (See Section 14.)
 

**Note:** If you are the designated Remote Access Coordinator (RAC) for your firm, you can add users, change the passwords of other users, and update the permissioning of non-RAC users. For instructions, please refer to FICC's [Remote Access Coordinator User Guide for GSD RTTM WFE](#).
- From the **Help menu**, you can access the GSD RTTM WFE simulations, view this User Guide online, or contact the GSD Relationship Management Group by email. (See Section 15.)

### 3. GETTING STARTED

This section explains how to log-on and log-off of FICC's Real Time Trade Matching Web Front End (RTTM WFE) System for the Government Securities Division (GSD).

#### 3.1. Logging into the GSD RTTM WFE System

1. From your network connection, access the Login screen for the GSD RTTM WFE system (or enter the following web address (URL) into your browser's address field -- [https://webficc.dtcc.net/ps/ct\\_logon.html](https://webficc.dtcc.net/ps/ct_logon.html)).

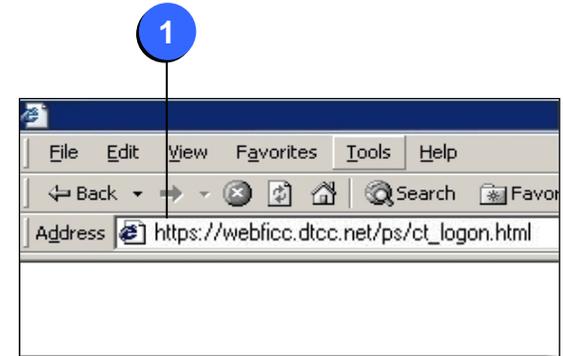


Figure 3-1: URL for GSD RTTM WFE

2. In the RTTM WFE Login screen, type your username and password in the appropriate fields. Then, select the Login button.

**Note:** If this is the first time you are logging into the RTTM WFE system, you will be asked to change your password and to login again.

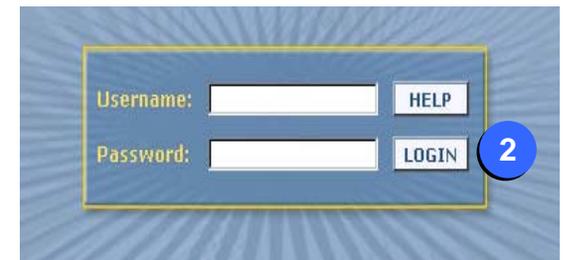


Figure 3-2: Login Screen

3. Depending on the type of FICC membership your company has, one of the following screens appears:
  - a. If your FICC membership applies **only** to Government Securities, the GSD RTTM WFE Home Page appears (see Section 4).
  - b. If your membership applies to **multiple** FICC products, the Product Selection screen appears. Click on the FICC.GOV button and the GSD RTTM WFE Home Page appears (see Section 4).

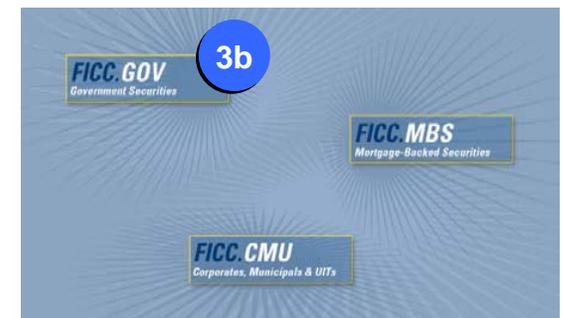


Figure 3-3: Product Selection Screen

### 3.2. Timeout Feature

For enhanced security, the GSD RTTM WFE system is equipped with a timeout feature that logs the user off the application if it is inactive for a given period of time. To regain access to the system, you must re-enter your username and password (as described in Section 3.1).

### 3.3. Logging off the GSD WFE System

To ensure optimum security, always use the Logoff button to disconnect from the system. Browsing to web pages external from GSD WFE application will not terminate an open session. However, a session will automatically terminate upon expiration of the timeout period.

1. Click the Logoff button. A confirmation dialog box is displayed.
2. Then, click on either the:
  - OK button - to log-off, or
  - Cancel button - to abort logging off the application.

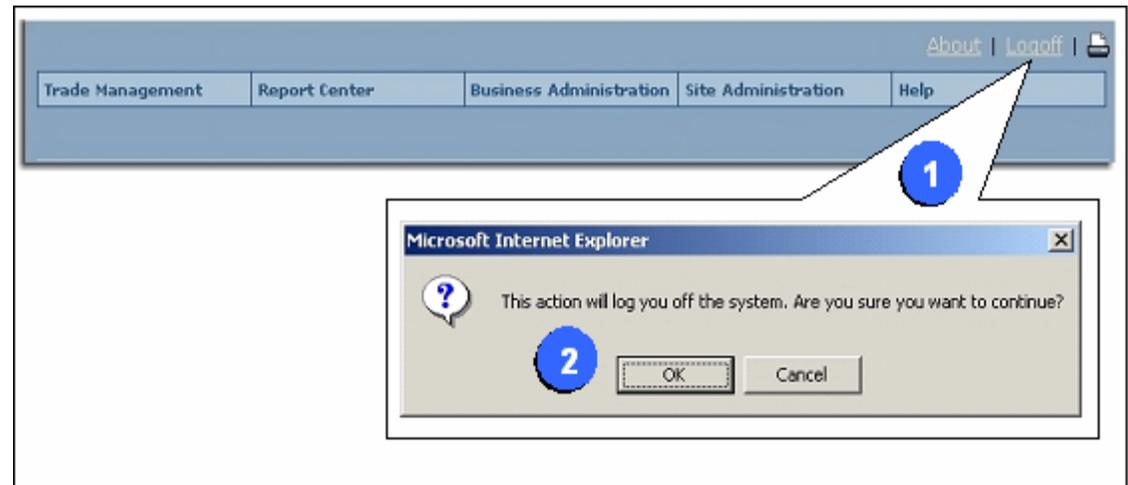


Figure 3-4: Logoff Screen

#### **4. THE HOME PAGE OVERVIEW**

Once you have logged into the GSD RTTM WFE system, the Home Page is launched and defaults to the Current Day Totals page, which contains real time statistical data based on your current day's trading activity. From this screen, you can also choose to view an earlier business date and/or trade category by using the two tiers of tabs located below the Navigation Toolbar. Refer to Figure 4-1 on the next page as you perform the following steps:

1. From the top tier, select one of the following tabs for the Business Date:
  - CURRENT DAY (default view),
  - PREVIOUS DAY, or
  - HISTORY for an earlier business date.
2. From the lower tier, select one of the following trade categories:
  - TOTALS (default view) – This selection summarizes of all your trading activity in the three trade categories, including several categories of aggregated data for submitted, compared, and netted trades, as well as other categories relating to obligations and netting.
  - BUY/SELL+LOCKED-IN
  - REPO/REVR
  - GCF (This tab is available only in the Previous Day view.)

The remainder of this chapter describes the statistical data on the various screens that are available from the Home Page.

#### 4.1. Current Day Statistics

Under the Current Day tab:

- All Current Day statistics are dynamically updated by the system.
- This information is organized into three tabs: Totals, Buy/Sell+Locked-In, and Repo/Revr.
- The GCF tab is not available (i.e., “grayed-out”). Note: If you try to select the GCF tab, the Current Day Totals page for GSD will be displayed.
- The Launch Subs Status link is located at the bottom of the Current Day Totals Page.

##### 4.1.1. Current Day Totals Page

To access this page, select the “Current Day” tab from the 1<sup>st</sup> tier and the “Totals” tab from the 2<sup>nd</sup> tier.

The screenshot shows the 'Current Day Totals Page' for 'Government Securities'. The page has a navigation toolbar at the top with 'Trade Management', 'Report Center', 'Business Administration', 'Site Administration', and 'Help'. Below this is a breadcrumb trail: 'Home > Government Securities'. The main content area has two tiers of tabs. The first tier includes 'CURRENT DAY', 'PREVIOUS DAY', and 'HISTORY'. The second tier includes 'TOTALS', 'BUY/SELL + LOCKED-IN', 'REPO/REVR', and 'GCF'. The 'GCF' tab is grayed out. Below the tabs is a 'Statistics' section for account '9376 - DEALERATES' with a 'Trade Date: 07/16/2008'. A table displays various trade statistics. At the bottom, there is a 'LAUNCH SUBS STATUS' link.

Navigation Toolbar (see Section 2.3)

Click on this button to logoff the GSD RTTM WFE application.

When the Current Day tab is selected, the GCF tab is not available.

Click on this button to print the displayed screen.

All Current Day statistics are dynamically updated by the system.

Click on underlined items to view a list of all underlying trades that match the selected category.

Click on the Launch Subs Status link to view the status of your current day's substitution transactions. (See Section 8.4.1 for further detail.)

Type	Items	Par	Dollars
Submitted	112,553	2,216,907,088,400	2,295,858,249,949.25
<u>Compared</u>	75,969	1,570,833,322,000	1,625,657,914,291.11
Uncompared	39,903	696,725,288,000	721,811,737,176.40
Advisories	39,903	696,725,288,000	721,811,737,176.40
Rejects	2,263	268,001,000	276,020,738.75
Comparison Percent	67.50%		
Cancel	1,731	50,043,361,000	52,673,996,211.52
Pending Cancels	744	29,308,997,000	30,629,951,236.10
Cancel Requests	744	29,308,997,000	30,629,951,236.10
<u>Obligations</u>	98	2,904,300,000	2,971,752,625.00
Pair - Offs	0	0	0.00
Forward & Term	114,132	3,448,674,776,600	3,565,869,940,279.30

Figure 4-1: Current Day Totals Page

The following table describes how to read the statistical data displayed on the Current Day Totals page. The items are listed in the same order as they appear on the screen.

<b>Item</b>	<b>Description</b>
Submitted	The total number of trades that were <u>submitted</u> on the current trade date for the following categories: Buy/Sell+Locked-In, Repo/Revr, and GCF.
Compared	The total number of trades that were <u>compared</u> on the current trade date for the following categories: Buy/Sell+Locked-In, Repo/Revr, and GCF.
Uncompared	The sum of all uncompared trades from Buy/Sell Locked-In and Repo/Reverse + the sum of all prior days pending comparison (PCP) trades. (This includes the uncompared trades submitted today and is decremented as the uncompared trades over 3 days are deleted from the system and as trades are compared.)
Advisories	Sum of all trades in the Advisory (ADV) state from prior days and today.
Rejects	Sum of all trades that were submitted today, but were not processed as they did not pass the validation criteria.
Comparison Percent	The percentage of your trades (as defined above) that were compared on this trade date from the total submitted on this date.
Cancels	Sum of all trades submitted today that are in the Cancel (CAN) state.
Pending Cancels	Sum of all trades in the Pending Cancel (PCN) state that were submitted from prior days and/or today.
Cancel Requests	Sum of all compared trades that have been requested to be canceled from prior days and today.
Obligations	Obligations are: (+) the previous day's total from the net (-) minus clearance items from the banks and (+) include ongoing substitution obligations, clearance items, and blind broker items.
Pair-Offs	All obligations that were settled by pair-offs.
Forward and Term	Indicates the total number of forward and term for Buy/Sell and Repo/Revr trades.
Launch Subs Status	Click on this link to launch the Detached View of the Substitutions Status screen, which allows you to view the status of your current day's substitution transactions. (See Section 8.4.1.)

4.1.2. Current Day Statistics for Buy/Sell & Locked-in Trades

To access this page, select the "Current Day" tab from the 1<sup>st</sup> tier and the "Buy/Sell + Locked-in" tab from the 2<sup>nd</sup> tier.

Click on underlined items to view a list of all underlying trades that match the selected category.



Figure 4-2: Current Day Statistics for Buy/Sell & Locked-in Trades

The following table describes how to read the statistical data displayed on the Buy/Sell+Locked-in tab. The items are listed in the same order as they appear on the screen.

Item	Description
Submitted	The total number of Buy/Sell trades that were submitted on the current trade date.
Compared	The total number of Buy/Sell trades that were compared on the current trade date.
Uncompared	The total number of Buy/Sell trades that are uncompared on the current trade date.
Comparison Percent	The percentage of Buy/Sell trades that were submitted on the current business date that compared on this date.
Forward Settling	Indicates the total number of Buy/Sell Forward Settling Items, Total Par, and Total Dollar Amount in the following categories: <ul style="list-style-type: none"> <li>Total number of Buy/Sell trades that are compared, but settlement date is beyond the T+1 settlement cycle.</li> <li>Total number of Buy/Sell trades that are submitted in yield price before auction date.</li> <li>Total number of Buy/Sell trades that are compared, but one party of the trade has requested that the trade be cancelled.</li> </ul>

4.1.3. Current Day Statistics for Repo/Revr Trades

To access this page, select the "Current Day" tab from the 1<sup>st</sup> tier and the "Repo/Revr" tab from the 2<sup>nd</sup> tier.

Click on underlined items to view a list of all underlying trades that match the selected category.

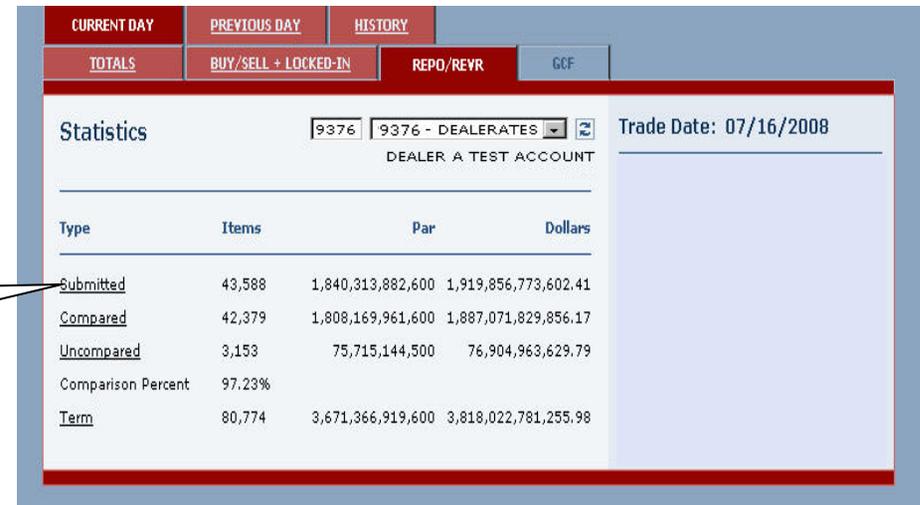


Figure 4-3: Current Day Statistics for Repo/Revr Trades

The following table describes how to read the statistical data displayed on the REPO/REVR tab. The items are listed in the same order as they appear on the screen.

Item	Description
Submitted	The total number of Repo/Revr trades that were submitted on the current trade date.
Compared	The total number of Repo/Revr trades that were compared on the current trade date including "Phase Comparison" items.
Uncompared	The total number of Repo/Revr trades that are uncompared on the current trade date.
Comparison Percent	The percentage of Repo/Revr trades that were compared on this trade date from the total submitted on this date.
Term	Indicates the total number of Repo/Revr trades, Total Par, and Total Dollar Amount in the following categories: <ul style="list-style-type: none"> <li>Total number of Repo/Revr trades that are compared, but the settlement date is beyond the T+1 settlement cycle.</li> <li>Total number of Repo/Revr trades that are submitted in yield price before auction date.</li> <li>Forward total number of Repo/Revr trades that are compared, but the start date is greater than the T+1 settlement cycle.</li> </ul>

## 4.2. Previous Day Statistics

Under the Previous Day tab:

- This information is organized into four tabs: Totals, Buy/Sell+Locked-In, Repo/Revr, and GCF.
- The statistics for netting and the Clearing Fund are displayed.

### 4.2.1. Previous Day Totals Page

To access this page, select the "Previous Day" tab from the 1<sup>st</sup> tier and the "Totals" tab from the 2<sup>nd</sup> tier.

The screenshot shows the 'Previous Day Totals Page' for account 9376. The page is divided into several sections:

- Navigation:** Trade Management, Report Center, Business Administration, Site Administration, Help.
- Tabs:** CURRENT DAY, PREVIOUS DAY (selected), HISTORY.
- Sub-Tabs:** TOTALS (selected), BUY/SELL + LOCKED-IN, REPO/REVR, GCF.
- Statistics Table:**

Type	Items	Par	Dollars
Submitted	130,963	2,604,345,276,400	2,695,553,575,172.15
Compared	128,295	2,557,272,350,900	2,647,746,931,225.68
Uncompared	3,871	66,301,184,600	67,955,563,207.95
Comparison Percent	97.96%		
In-Net	123,561	2,509,268,926,200	2,599,183,985,533.60
Obligations	26,301	864,668,318,000	906,612,146,526.52
Fail Obligations	232	6,994,300,000	7,064,393,145.84
Total DVP Obligations	26,301	864,668,318,000	906,612,146,526.52
Pair - Offs	0	0	0.00
Obligations GCF	N/A	N/A	N/A
Forward & Term	40,998	1,892,367,826,600	1,955,070,658,672.80
- Netting Statistics:**
  - Netting Percent
  - Transactions Netted: 78.75%
  - Dollars Netted: 65.21%
- Clearing Fund Requirements:**
  - Total Required Clearing Fund: 89,294,193,882.00
  - Total Collected Clearing Fund: 15,664,303,924.50
- Trade Date:** 07/15/2008
- Clearing Fund Calls:**

Participant	Amount
9376	-5,316,182.87
- Clearing Fund on Deposit:**

Category	Amount
Securities	49,921,005.40
Cash	10,458,434.09
Letter of Credit	8,923,008.71

Figure 4-4: Previous Day Totals Page

The following table describes how to read the statistical data displayed on the Previous Day Totals page. The items are listed in the same order as they appear on the screen (i.e., top to bottom, left to right).

<b>Item</b>	<b>Description</b>
Submitted	The total number of trades that were <u>submitted</u> on the previous trade date for the following categories: Buy/Sell+Locked-In, Repo/Revr, and GCF.
Compared	The total number of trades that were <u>compared</u> on the previous trade date for the following categories: Buy/Sell+Locked-In, Repo/Revr, and GCF.
Uncompared	Sum of uncompared trades from Buy/Sell Locked-In and Repo/Reverse + the sum of all pending comparison (PCP) trades. It should include the uncompared trades submitted today and should be decremented as the uncompared trades over 3 days are deleted from the system.
Comparison Percent	The percentage of your trades (as defined above) that were compared on this trade date from the total submitted on this date.
In-Net	The sum of all your "in-net" trades (in Buy/Sell+Locked-In, Repo/Revr, and GCF) for the previous trade date.
Obligations	The total number of Receive and Deliver Obligations from the netting process.
Fail Obligations	Obligations that were not cleared at FICC's agent bank.
Total DVP Obligations	The combination of all DVP Obligations from the net and the prior day fails.
Pair-Offs	All obligations that were settled by pair-offs.
Obligations GCF	The total GCF Obligations.
Forward and Term	Indicates the total number of forward and term for Buy/Sell and Repo/Revr trades for the previous trade date.
Transactions Netted	The percentage of transaction items that have been netted for the previous/ trade date.
Dollars Netted	The percentage of transaction dollars that have been netted for the previous trade date.
Total Required Clearing Fund	The total amount in dollars of the <u>Required Clearing Fund</u> for the <u>current</u> trade date based on the previous trade date's activity.
Total Collected Clearing Fund	The total amount in dollars of the <u>Collected Clearing Fund</u> for the <u>current</u> trade date based on the previous trade date.
Clearing Fund Calls	Indicates the amount that you owe to FICC for the previous trade date.
Clearing Fund on Deposit	Indicates the type of collateral and the amount currently held at FICC, which can be a combination of Securities, Cash, and/or Letters of Credit. (Clicking on the Securities collateral type launches a popup window, which displays the list of CUSIPs and their respective amounts.)

4.2.2. Previous Day Statistics for Buy/Sell & Locked-in Trades

To access this page, select the "Previous Day" tab from the 1<sup>st</sup> tier and the "Buy/Sell + Locked-in" tab from the 2<sup>nd</sup> tier.

Click on underlined items to view a list of all underlying trades that match the selected category.

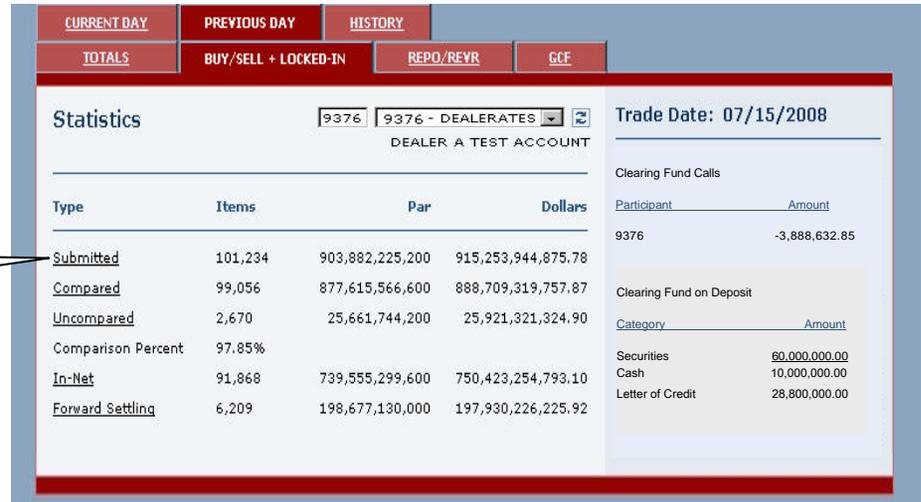


Figure 4-5: Previous Day Statistics for Buy/Sell & Locked-in Trades

The following table describes how to read the statistical data displayed on the Buy/Sell+Locked-in tab. The items are listed in the same order as they appear on the screen.

Item	Description
Submitted	The total number of Buy/Sell trades that were submitted on the previous trade date.
Compared	The total number of Buy/Sell trades that were compared on the previous trade date including "Phase Comparison" items.
Uncompared	The total number of Buy/Sell trades that were uncompared on the previous trade date.
Comparison Percent	The percentage of Buy/Sell trades that were compared on the previous trade date from the total submitted for that same date.
In-Net	The total number of Buy/Sell trades that were netted for settlement on the previous trade date.
Forward Settling	Indicates the total number of Buy/Sell Forward Settling Items, Total Par, and Total Dollar Amount in the following categories: <ul style="list-style-type: none"> <li>Total number of Buy/Sell trades that are compared, but settlement date is beyond the T+1 settlement cycle.</li> <li>Total number of Buy/Sell trades that are submitted in yield price before auction date.</li> <li>Total number of Buy/Sell trades that are compared, but one party of the trade has requested that the trade be cancelled.</li> </ul>
Clearing Fund Calls	Indicates the amount that you owe to FICC for the previous trade date.
Clearing Fund on Deposit	Indicates the type of collateral and the amount currently held at FICC, which can be a combination of Securities, Cash, and/or Letters of Credit. (Clicking on the Securities collateral type launches a popup window, which displays the list of CUSIPs and their respective amounts.)

4.2.3. Previous Day Statistics for Repo/Reverse Trades

To access this page, select the "Previous Day" tab from the 1<sup>st</sup> tier and the "Repo/Rev" tab from the 2<sup>nd</sup> tier.

Click on underlined items to view a list of all underlying trades that match the selected category.

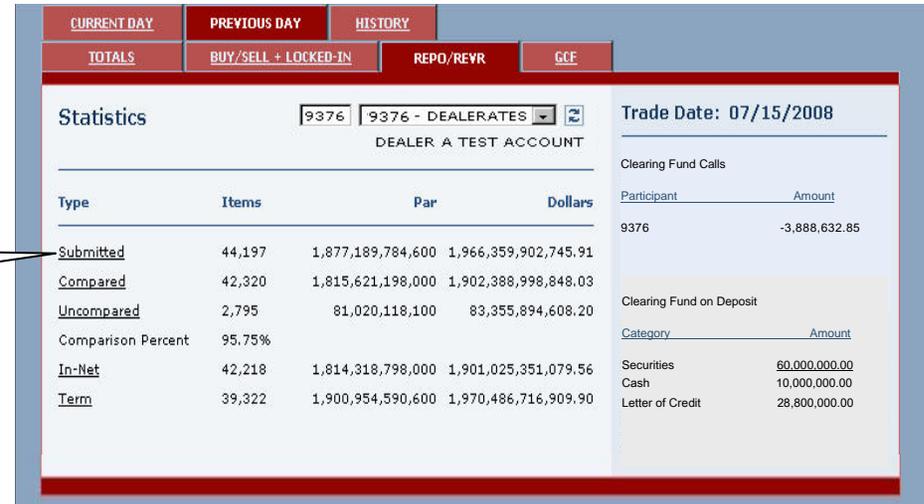


Figure 4-6: Previous Day Statistics for Repo/Rev Trades

The following table describes how to read the statistical data displayed on the REPO/REVR tab. The items are listed in the same order as they appear on the screen.

Item	Description
Submitted	The total number of Repo/Rev trades that were submitted on the previous trade date.
Compared	The total number of Repo/Rev trades that were <u>compared</u> on the previous trade date including "Phase Comparison" items.
Uncompared	The total number of Repo/Rev trades that were <u>uncompared</u> on the previous trade date including "Phase Comparison" items.
Comparison Percent	The percentage of Repo/Rev trades that were compared on the previous trade date from the total submitted for that same date.
In-Net	The total number of Repo/Rev trades that were netted for settlement on the previous trade date.
Term	Indicates the total number of Repo/Rev trades, Total Par, and Total Dollar Amount in the following categories: <ul style="list-style-type: none"> <li>• Total number of Repo/Rev trades that are compared, but the settlement date is beyond the T+1 settlement cycle.</li> <li>• Total number of Repo/Rev trades that are submitted in yield price before auction date.</li> <li>• Total number of Repo/Rev trades that are compared, but the start date is greater than the T+1 settlement cycle.</li> </ul>
Clearing Fund Calls	Indicates the amount that you owe to FICC for the previous trade date.
Clearing Fund on Deposit	Indicates the type of collateral and the amount currently held at FICC, which can be a combination of Securities, Cash, and/or Letters of Credit. (Clicking on the Securities collateral type launches a popup window, which displays the list of CUSIPs and their respective amounts.)

4.2.4. Previous Day Statistics for GCF Trades

To access this page, select the "Previous Day" tab from the 1<sup>st</sup> tier and the "GCF" tab from the 2<sup>nd</sup> tier.

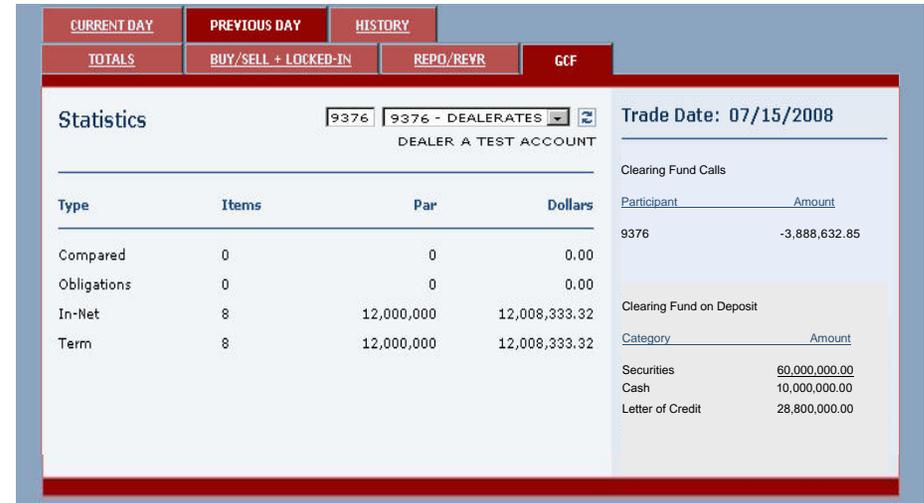


Figure 4-7: Previous Day Statistics for GCF Trades

The following table describes how to read the statistical data displayed on the GCF tab. The items are listed in the same order as they appear on the screen.

Item	Description
Compared	The total number of GCF trades that were compared on the previous trade date.
Obligations	The total lock-up of GCF trades from the previous business day.
In-Net	The total number of GCF trades that went into the "Net" on the previous trade date.
Term	Indicates the total number of GCF trades, Total Par, and Total Dollar Amount in the following categories: <ul style="list-style-type: none"> <li>Total number of GCF trades that have a final Settlement Date beyond the current business date and the Start Date is less than the current business date.</li> <li>Total number of GCF trades that have a Start Date that is beyond the current business date (Forward Starting).</li> </ul>
Clearing Fund Calls	Indicates the amount that you owe to FICC for the previous trade date.
Clearing Fund on Deposit	Indicates the type of collateral and the amount currently held at FICC, which can be a combination of Securities, Cash, and/or Letters of Credit. (Clicking on the Securities collateral type launches a popup window, which displays the list of CUSIPs and their respective amounts.)

### 4.3. Historical Statistics

Under the History tab:

- The information is organized into three tabs: Totals, Buy/Sell+Locked-In, and Repo/Revr.
- The GCF tab is unavailable (i.e., "grayed-out").
- The statistics for netting and the Clearing Fund are displayed.

#### 4.3.1. History Date Selection Page

When the HISTORY tab is selected, enter the trade date you wish to view: Then, press the Refresh button.

- Except for the Trade Date (entry field) and the GCF tab ("grayed-out"), the screen layout and the statistical information for the History and Previous Day pages are exactly the same (see descriptions in Sections 4.2.1 - 4.2.3).



Figure 4-8: History Totals Page

## 5. DVP CASH TRADE ENTRY SCREENS

### 5.1. For Dealers

Figure 5-1: DVP Cash Trade Entry Screen for Dealers with Buy Side Transaction Panel

The DVP Cash Trade Entry screen for Dealers is used to enter a Buy/Sell trade into the GSD RTTM WFE system.

- To access this screen from the Navigation Toolbar (see Section 2.3) select *Trade Management*, *Trade Entry*, and *Cash*.
- In the Trade Entry section, you must enter the following required data<sup>i</sup>: transaction type (select buy, sell, or both), CUSIP, trade date, settlement date, and pricing method.
  - CUSIP Finder – If you do not know the CUSIP of a security, you can search for it by clicking on the magnifying glass icon next to the CUSIP field.
  - The Participant ID defaults to your user account information and is automatically entered by the system.
- In the Allocation section, you must enter the following required data<sup>i</sup>: par, price, contra, and xref.
  - Depending on which Transaction Type is selected, the system will display either the Buy, Sell, or both Transaction panel(s). (The fields in the both panels are exactly the same.)
  - Copy Row Button – If your transaction has a par value greater than \$50 million, you can use this button to copy all the data from the current row into a new row (except the Xref entry, which you must enter separately). If needed, you can change any of the data in the new row.
  - Shortcut – When you enter the par value, you can enter 50mm (where mm represents a million).
- Optional: In the remaining fields, you may enter additional data.
- Validate Button – If you entered data into the Amount field, click on this button to compare your entry to the GSD System-Calculated Amount and select the amount you wish to submit.
- Click on the Submit button.
- Read Section 5.3 for Validation Results, Section 5.4 for Submission Results, and Section 5.5 for Field Descriptions.

<sup>i</sup> Required fields are delineated in bold type and have an asterisk next to them.

5.2. For Brokers

The screenshot shows the 'Enter Cash Trade' screen. At the top, there are navigation tabs: Trade Management, Report Center, Business Administration, Site Administration, and Help. Below this is a breadcrumb trail: Home > Government Securities > Enter Cash Trade. A toolbar contains 'Reset', 'Back', 'Validate', and 'Submit' buttons. The main section is 'Trade Entry >> CASH'. A 'Participant ID' field is set to '9301 - BROKERTEST'. The 'Transaction Type' section has 'BUY' and 'SELL' checked. The 'CUSIP' field is '912828EX4'. The 'Trade Date' is '07/21/2008' and 'Settlement Date' is '07/22/2008'. The 'Pricing Method' is 'Price'. The 'Broker Xref' is 'BX250'. Below this is the 'BUY Transaction' section with an 'Allocation' table. The table has columns: PAR, PRICE, AMOUNT, COMMISSION, CONTRA, C. EXEC, and XREF. Two rows are shown, both with PAR=50,000,000 and PRICE=3.25. The 'SELL Transaction' section is also visible with a similar 'Allocation' table. At the bottom, there are 'Reset', 'Back', 'Validate', and 'Submit' buttons.

Figure 5-2: DVP Cash Trade Entry Screen for Brokers with both the Buy Side and Sell Side Transaction Panels

The DVP Cash Trade Entry screen for Brokers is used to enter one or both sides of a Buy/Sell trade into the GSD RTTM WFE system.

- To access this screen from the Navigation Toolbar (see Section 2.3) select *Trade Management*, *Trade Entry*, and *Cash*.
- In the Trade Entry section, you must enter the following required data<sup>i</sup>: transaction type (buy, sell, or both), CUSIP, trade date, settlement date, pricing method, and broker xref.
  - CUSIP Finder – If you do not know the CUSIP of a security, you can search for it by clicking on the magnifying glass icon next to the CUSIP field.
  - The Participant ID defaults to your user account information and is automatically entered by the system.
- In the Allocation section, you must enter the following required data<sup>i</sup>: par, price, contra, and xref.
  - Depending on which Transaction Type(s) you selected, the system will display either the Buy, Sell, or both Transaction panel(s). (The illustration on this page shows both the buy and sell sides.)
  - Copy Side Button – Use this button to copy all the transaction information entered on the buy side to the sell side<sup>ii</sup> (except the Contra and Xref entries, which you must enter separately). (The illustration on this page shows the data copied from the buy side to the sell side.)
  - Copy Row Button – If your transaction has a par value greater than \$50 million, you can use this button to copy all the data from the current row into a new row<sup>ii</sup> (except the Xref entry, which you must enter separately).
  - Shortcut – When you enter the par value, you can enter 50mm (where mm represents a million).
- Optional: In the remaining fields, you may enter additional data.
- Validate Button – If you entered data into the Amount field, click on this button to compare your entry to the GSD System-Calculated Amount and select the amount you wish to submit.
- Click on the Submit button.
- Read Section 5.3 for Validation Results, Section 5.4 for Submission Results, and Section 5.5 for Field Descriptions.

<sup>i</sup> Required fields are delineated in bold type and have an asterisk next to them.  
<sup>ii</sup> If needed, you can change any of the copied data in the new row(s).

5.3. Validation Results

Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Enter Cash Trade

About | Logoff

\* = Required

Reset | Back | Validate | Submit

Trade Entry » CASH

Participant ID: DEALER A TEST ACCOUNT 9376 9376 - DEALERATES \*

Transaction Type \*  BUY  SELL CUSIP 912828EX4 \*

Trade Date (mm/dd/ccyy) 07/21/2008 \* Security Description 4.500 NOTE 02/28/11

Trade Time Participant Executing Firm

Settlement Date (mm/dd/ccyy) 07/22/2008 \* Trader ID

Pricing Method Price \* Net

Broker Xref

BUY Transaction

Allocation

	PAR	PRICE	AMOUNT	COMMISSION	CONTRA	C. EXEC	XREF
	50,000,000 *	3.25 *	2,505,434.78		2222 2222 - TEST2 *		DB101 *
	50,000,000 *	3.25 *			2222 2222 - TEST2 *		

Validate Button

Reset | Back | Validate | Submit

This is an illustration of the Dealer screen with Validated Results. The Broker screen looks almost exactly the same, except the Broker Xref field is mandatory (i.e., displayed in bold font and has an asterisk next to it.)

When you select the Validate button, all entered data is checked and one of the following icons will appear in front of the transaction (ticket):

- The Success icon indicates that the entry has passed the validation check.  
Click on this icon to view the trade details.
- The Amount Value Disparity icon indicates that the Amount value or the final money entered is different from the system-calculated Amount.  
Click on this icon to view the discrepancy and to choose the Amount you wish to use.
- The Failure icon (in red) indicates that the entry has failed the GSD system validation rules.  
Click on this icon to view a list of reasons for the rejection.
- The Warning icon (in red) indicates that the entry has both failed the GSD system validation rules and the enter Amount does not match the system-calculated Amount. (This warning is a combination of #2 & 3 above.)  
Click on this icon to view the differences in the Amounts, to choose the Amount you wish to use, and to view a list of reasons for the rejection.

Note: In the Validation state, you can still edit the trade entry screen; except you cannot add additional tickets or change the transaction type.

Figure 5-3: DVP Cash Trade Entry Screen for Dealers with Transactions Validated (Buy-Side Only)

The icons enclosed in the dotted black box are examples of the Validation Results process. Click on an icon to view further information regarding a trade (e.g., trade details, reasons for rejection, or the disparity between the entered amount and the system-calculated amount).

5.4. Submission Results

Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Enter Cash Trade

**1** **Warning**  
One or more of the trades you submitted was rejected.  
Please review the Allocation. You may change the values and resubmit or click on the [ ] to open Reject Detail.

\* = Required   

**Trade Entry » CASH**  
Participant ID: DEALER A TEST ACCOUNT 9376 9376 - DEALERATES \*

Transaction Type \*  BUY  SELL    CUSIP 912828EX4 \*  
Trade Date (mm/dd/ccyy) 07/21/2008 \*    Security Description 4,500 NOTE 02/28/11  
Trade Time    Participant Executing Firm  
Settlement Date (mm/dd/ccyy) 07/22/2008 \*    Trader ID  
Pricing Method Price \*    Net  
Broker Xref DB109

**2** **BUY Transaction**

Allocation	TID / REJECT ID	PAR	PRICE	AMOUNT	COMMISSION	CONTRA	C. EXEC	XREF	TRADE STATE
<input checked="" type="checkbox"/>		50,000,000 *	3.25 *			2222 2222 - TEST2 *		DB101 *	N/A
<input checked="" type="checkbox"/>		50,000,000 *	3.25 *			2222 2222 - TEST2 *		DB102 *	N/A

Check  boxes to resubmit rejected items.   

This is an illustration of the Dealer screen with Submission Results. The Broker screen looks almost exactly the same, except the Broker Xref field is mandatory (i.e., displayed in bold font and has an asterisk next to it.)

When you select the Submit button your trade is submitted for processing and the following occurs:

1. A confirmation box appears at the top of the screen, which indicates whether the trade was accepted, rejected, or both.
2. In the Allocation Section (i.e., Buy/Sell Transaction panel) of the screen, the following columns appear:
  - Checkbox
  - Status Flag
  - TID/Reject ID
  - Trade State

**Special Features:**

- a. The Checkbox feature next to each Rejected (REJ) entry allows you to edit and resubmit the transaction for processing. (To disable this feature, deselect the checkbox.)
- b. The Status Flag indicates the submission status of a transaction. Click on one of the following flag to view additional trade information.
  - Accepted (green) – opens the Detailed Trade View.
  - Rejected (red) – lists the reason(s) the entry was rejected.
  - Pending (yellow) – opens the Detailed Trade View.

For additional information regarding the new columns, please refer to the table in Section 5.5.

The flag icons enclosed in the dotted black box are examples of the Status Flag indicators. Click on an icon to view additional trade information.

Figure 5-4: DVP Cash Trade Entry Screen for Dealers – Confirmation Box and Trade Status Flags (Buy-Side Only)

### 5.5. Field Descriptions

The following table explains what type of information needs to be entered (or is displayed) in the Cash Trade Entry screens (see Figure 5-1, Figure 5-2, Figure 5-3, and Figure 5-4). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

CASH TRADE ENTRY SCREEN & RESULTS	
Field/Item Name	Instructions/Descriptions
<b>TRADE ENTRY SECTION</b>	This section is comprised of fields that are common to all cash trades.
Participant ID*	Based on your user's profile, the system automatically defaults to your 4-digit GSD Participant ID and short name.
Transaction Type*	This is a mandatory field. Select either Buy, Sell, or both checkboxes. (Note: See description for Buy/Sell Transaction section.)
Trade Date	This is a mandatory field. Specify the date the trade was executed. Format = mm/dd/ccyy. Defaults to the current business day's date, but may be changed.
Trade Time	Specify the time when the trade was executed. Format = hh:mm:ss.
Settlement Date*	This is a mandatory field. Specify the Settlement Date of the trade. Format = mm/dd/ccyy.
Pricing Method*	This is a mandatory field. Specify the Price Type of the trade(s). Choose: D= Discount, P = Price, or Y = Yield.
Broker Xref	<b>Dealers</b> - Dealers may leave this field blank. <b>Brokers</b> - This is a mandatory field for Brokers. Specify the internal Broker Xref number of the trade being entered.
CUSIP*	This is a mandatory field. Enter the CUSIP number of the security in the trade (9-character maximum).
Find CUSIP 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Trade Entry screen.
Security Description	Entry is prohibited. If the CUSIP finder is used, the field will be automatically populated with the security description.
Participant Executing Firm	Enter the 4- or 5-character broker ID of the Participant Executing Firm.
Trader ID	Enter the unique identifier of the Trader.
Net	The system populates this field upon validation or confirmation of your trade. It indicates whether the trade is subject to the net, using Y for yes and N for no.
<b>BUY/SELL TRANSACTION SECTION (ALLOCATION SECTION)</b>	Depending on which Transaction Type you select, the system will display one of three Allocation panels – buy side, sell side, or both. Each Allocation panel starts with an initial entry row (ticket), with the ability to enter up to five rows of information by using either the Add Row or Copy Row buttons (which are located at the end of each row).
Copy Side Button 	Located in the top right corner of the Buy Transaction panel. Click on this button to copy all the data entered on the Buy side (except for the Xref entry) to the Sell side of the Allocation section. Allows you to enter up to copy up to 5 rows of data.
Par*	This is a mandatory field. Enter the par value, where each row cannot exceed 50M. Format = 99,999,999. (If your par value exceeds 50M, use either the Add Row or Copy Row button to add another ticket/row.)
Price*	This is a mandatory field. Enter the contracted price. Format = 999.999999999999. (Note: If you have multiple prices, use a different row/ticket

<b>CASH TRADE ENTRY SCREEN &amp; RESULTS</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
	for each price.)
Amount	Enter the Amount or final money. If this field is left blank, the amount is calculated by the system.
Commission	Enter the Commission. Format = 99,999,999.99.
Contra*	This is a mandatory field. You can either enter the 4-digit GSD Participant ID or select the ID and Contra Short Name from the dropdown list, which lists all available GSD participants. (When you either enter the 4-digit ID or select from the dropdown list, the system automatically inserts the information in the other field.)
C. Exec (Contra Executing Firm)	Enter the 4- or 5-character broker ID of the Contra Executing Firm.
Xref*	This is a mandatory field. Enter your unique internal reference number. 16-character maximum. (Note: Each ticket must have a unique Xref.)
Add Row 	Click on this button to save the entered data and to add a blank row to the Allocation section.
Copy Row 	Located at the end of each row. Select this button to copy all the entered data in the current row (except Xref) to the analogous fields in the next row.
<b>SUBMISSION RESULTS</b>	The Submission Result features appear in the Allocation section.
Checkbox to Resubmit Row	Select the checkbox to enable or disable all fields in a Rejected Ticket row. Only enabled rows can be edited and resubmitted.
Status Flag  Accepted,  Rejected,  Pending	Indicates the submission status of a ticket entry. Click on the Status Flag to view the Trade/Reject Detail View.
TID (Transaction ID)	System generated. Indicates the TID of an accepted ticket entry.
Reject ID	System generated. Indicates the ID of a rejected ticket.
Trade State	System generated. Indicates the Trade State of a single ticket entry, which can be any of the following: CAN, CMP, CNR, CPA, CPN, CPS, PCN, PCP, and PPC. Note: On trade entry, the Trade State will almost always be PCP (Pending Comparison).

## 6. REPO/REVERSE TRADE ENTRY SCREEN

### 6.1. Entry Screen for Brokers

Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Enter Repo / Reverse Trade

\* = Required    Reset | Back | Validate | Submit

**2** Trade Entry » REPO/REVR

Participant ID: BROKER TEST ACCOUNT 9301 | 9301 - BROKERTEST \*

**2b** Participant ID: BROKER TEST ACCOUNT 9301 | 9301 - BROKERTEST \*

**3a** Transaction Type \*     REPO  REVR    Participant Executing Firm

Trade Date (mm/dd/ccyy) 11/29/2007 \*    Give Up

Trade Time    Type Par Fill

Settlement Date (mm/dd/ccyy) 12/03/2007 \*    Rights of Substitution

Broker Xref MM101 \*    Sub Collateral

CUSIP 912828FD7 \*    Sub Variance (%)

Security Description    Sub Frequency

Start Date (mm/dd/ccyy) 11/29/2007 \*    Trader ID

Net

Allocation Section (outlined in white dotted lines)

**3**

**3a** REPO Transaction

Allocation    Secondary Reference #:

PAR	START AMOUNT	AMOUNT	RATE	ACCRUED INTEREST	CONTRA	C. EXEC	XREF
50,000,000 *	50,000,000 *		2.75 *		8888 8888 - TEST8 *		BA101 *
50,000,000	50,000,000		2.75		8888 8888 - TEST8		LL168

**3b** Copy Side Button

**3c** Copy Row Button

**3d**

**REVR Transaction**

Allocation    Secondary Reference #:

PAR	START AMOUNT	AMOUNT	RATE	ACCRUED INTEREST	CONTRA	C. EXEC	XREF
50,000,000 *	50,000,000 *		2.75 *				
50,000,000	50,000,000		2.75				

Reset | Back | Validate | Submit

**5**    **6**

5 Figure 6-1: Repo/Reverse Trade Entry Screen for Brokers with both the Buy Side and Sell Side Allocation Panels

The Repo/Reverse Trade Entry screen for Brokers is used to enter one or both sides of a Repo/Reverse trade into the GSD RTTM WFE system.

- To access this screen from the Navigation Toolbar (see Section 2.3) select *Trade Management*, *Trade Entry*, and *Repo/Reverse*.
- In the Trade Entry section, you must enter the following required data<sup>i</sup>: transaction type, trade date, settlement date, broker xref, CUSIP, and start date.
  - CUSIP Finder – If you do not know the CUSIP of a security, you can search for it by clicking on the magnifying glass icon next to the CUSIP field.
  - The Participant ID defaults to your user account profile information and is automatically entered by the system.
- In the Allocation section, you must enter the following required data<sup>i</sup>: par, start amount, rate, contra, and xref.
  - Depending on which Transaction Type you selected, the system will display either the Repo, Revr, or both Transaction panel(s). (The illustration on this page shows both the Repo and Revr sides.)
  - Copy Side Button – Use this button to copy all the transaction information entered on the Repo side to the Revr side<sup>ii</sup> (except the Contra and Xref entries, which you must enter separately). (The illustration on this page shows the data copied from the Repo side to the Revr side. You can change any entry that is not grayed-out.)
  - Copy Row Button – If your transaction has a par value greater than \$50 million, you can use this button to copy all the data from the current row into a new row<sup>ii</sup> (except the Xref entry, which you must enter separately).
  - Shortcut – When you enter the par value, you can enter 50mm (where mm represents a million).
- Optional: In the remaining fields, you may enter additional data.
- Validate Button – If you entered data into the Amount field, click on this button to compare your amount to the GSD System-Calculated Amount and select the amount you wish to submit.
- Click on the Submit button.
- Read Section 6.3 for Validation Results, Section 6.4 for Submission Results, and Section 6.5 for Field Descriptions.

<sup>i</sup> Required fields are delineated in bold type and have an asterisk next to them.  
<sup>ii</sup> If needed, you can change any of the copied data in the new row(s).

6.2. Entry Screen for Dealers

Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Enter Repo / Reverse Trade

\* = Required

Reset | Back | Validate | Submit

Trade Entry » REPO/REVR

Participant ID: DEALER B TEST ACCOUNT 9380 9380 - DEALERBTES \*

Transaction Type \*  REPO  REVR Participant Executing Firm

Trade Date (mm/dd/ccyy) 11/29/2007 \* Give Up

Trade Time Type Par Fill

Settlement Date (mm/dd/ccyy) 12/03/2007 \* Rights of Substitution

Broker Xref Sub Collateral

CUSIP 912828FD7 \* Sub Variance (%)

Security Description Sub Frequency

Start Date (mm/dd/ccyy) 11/29/2007 \* Trader ID

Net

Allocation Section (outlined in white dotted lines)

REPO Transaction

Allocation Secondary Reference #:

PAR	START AMOUNT	AMOUNT	RATE	ACCRUED INTEREST	CONTRA	C. EXEC	XREF
50,000,000 *	50,000,000 *		2.75 *		8888 8888 - TEST8 *		ABC58 *
50,000,000	50,000,000		2.75		8888 8888 - TEST8		

Reset | Back | Validate | Submit

Figure 6-2: Repo/Reverse Trade Entry Screen for Dealers with both the Buy Side and Sell Side Allocation Panels

The Repo/Reverse Trade Entry screen for Dealers is used to enter one side of a Repo/Reverse trade into the GSD RTTM WFE system.

- To access this screen from the Navigation Toolbar (see Section 2.3) select *Trade Management*, *Trade Entry*, and *Repo/Reverse*.
- In the Trade Entry section, you must enter the following required data<sup>1</sup>: transaction type, trade date, settlement date, CUSIP, and start date.
  - CUSIP Finder – If you do not know the CUSIP of a security, you can search for it by clicking on the magnifying glass icon next to the CUSIP field.
  - The Participant ID defaults to your user account profile information and is automatically entered by the system.
- In the Allocation section, you must enter the following required data<sup>1</sup>: par, start amount, rate, contra, and xref.
  - Depending on which Transaction Type you selected, the system will display either the Repo or Revr Transaction panel. (The fields in both panels are exactly the same.)
  - Copy Row Button – If your transaction has a par value greater than \$50 million, you can use this button to copy all the data from the current row into a new row (except the Xref entry, which you must enter separately). If needed, you can change any of the data in the new row.
  - Shortcut – When you enter the par value, you can enter 50mm (where mm represents a million).
- Optional: In the remaining fields, you may enter additional data.
- Validate Button – If you entered data into the Amount field, click on this button to compare your amount to the GSD System-Calculated Amount and select the amount you wish to submit.
- Click on the Submit button.
- Read Section 6.3 for Validation Results, Section 6.4 for Submission Results, and Section 6.5 for Field Descriptions.

<sup>1</sup> Required fields are delineated in bold type and have an asterisk next to them.

6.3. Validation Results

Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Enter Repo / Reverse Trade

\* = Required

Reset | Back | Validate | Submit

Trade Entry » REPO/REVR

Participant ID: DEALER A TEST ACCOUNT 9376 9376 - DEALERATES \*

Transaction Type \*  REPO  REVR Participant Executing Firm

Trade Date (mm/dd/ccyy) 11/29/2007 \* Give Up

Trade Time Type Par Fill

Settlement Date (mm/dd/ccyy) 12/03/2007 \* Rights of Substitution

Broker Xref Sub Collateral

CUSIP 912828FD7 \* Sub Variance (%)

Security Description 4.875 NOTE 04/30/11 Sub Frequency

Start Date (mm/dd/ccyy) 11/29/2007 \* Trader ID

Net

REPO Transaction

Allocation Secondary Reference #:

PAR	START AMOUNT	AMOUNT	RATE	ACCRUED INTEREST	CONTRA	C. EXEC	XREF
50,000,000 *	50,000,000.00 *		2.75 *		8888 8888 - TEST8		
50,000,000 *	50,000,000.00 *	50,015,277.78	2.75 *		9380 9380 - DEALERBTEP *		ABC100 *

Validate Button

Reset | Back | Validate | Submit

This is an illustration of the Dealer screen with Validated Results. The Broker screen looks almost exactly the same, except the Broker Xref field is mandatory and both the Repo/Revr sides can be entered.

When you select the Validate button, all entered data is checked and one of the following icons will appear in front of the allocation entry (ticket):

1. - The Success icon indicates that the entry has passed the validation check.  
Click on this icon to view the trade details.
2. - The Amount Value Disparity icon indicates that the amount or the final money entered is different from the system-calculated Amount.  
Click on this icon to view the discrepancy and to choose the Amount you wish to use.
3. - The Failure icon indicates that the entry has failed the GSD RTTM system validation rules.  
Click on this icon to view a list of reasons for the rejection.
4. - The Warning icon (in red) indicates that the entry has both failed the GSD RTTM system validation rules and the amount entered does not match the System-Calculated Amount. (This warning is a combination of #2 & 3 above.)

Click on this icon to view the differences in the Amounts, to choose the Amount you wish to use, and to view a list of reasons for the rejection.

Note: In the Validation state, you can still edit the trade entry screen; except you cannot add additional tickets or change the transaction type.

The icons enclosed in the dotted box are Validation Results indicators. Click on an icon to view further information regarding a trade (e.g., trade details, reasons for rejection, or the disparity between the entered amount and the system-calculated amount).

Figure 6-3: Repo Trade Entry Screen for Dealers with Allocation Entries Validated (Repo-Side Only)

6.4. Submission Results

This is an illustration of the Dealer screen. The Broker screen looks almost exactly the same, except the Broker Xref field is mandatory and both the Repo/Revr sides can be entered.

**Warning**

One or more of the trades you submitted was rejected.

Please review your Allocation. You may change the values by enabling the row(s) using the checkbox(es) and resubmit, or click on the Reject ID link (if available) to open Reject Detail View.

\* = Required

Reset Back Validate Submit

Trade Entry » REPO/REVR

Participant ID: DEALER A TEST ACCOUNT 9376 9376 - DEALERATES \*

Transaction Type \*  REPO  REVR Participant Executing Firm

Trade Date (mm/dd/ccyy) 11/29/2007 \* Give Up

Trade Time Type Par Fill

Settlement Date (mm/dd/ccyy) 12/03/2007 \* Rights of Substitution

Broker Xref Sub Collateral

CUSIP 912828FD7 \* Sub Variance (%)

Security Description 4,875 NOTE 04/30/11 Sub Frequency

Start Date (mm/dd/ccyy) 11/29/2007 \* Trader ID

Net N

**REPO Transaction**

Allocation Secondary Reference #

Allocation	TID / REJECT ID	PAR	START AMOUNT	AMOUNT	RATE	ACCRUED INTEREST	CONTRA	C. EXEC	XREF	TRADE STATE
<input checked="" type="checkbox"/>		50,000,000 *	50,000,000.00 *		2.75 *		8888 8888 - TEST8 *		ABC58 *	N/A
<input checked="" type="checkbox"/>	133165-8A21	50,000,000 *	50,000,000.00 *	50,015,277.78	2.75 *	15,277.78	9380 9380 - DEALERBTES *		ABC100 *	PCP

Reset Back Validate Submit

When you select the Submit button your trade is submitted for processing and the following occurs:

1. A confirmation box appears at the top of the screen, which indicates whether the trades were accepted, rejected, or both.
2. In the Allocation Section of the screen, the following columns appear:
  - Checkbox
  - Status Flag
  - TID/Reject ID
  - Trade State

**Special Features:**

- a. The Checkbox feature next to each Rejected (REJ) entry allows you to edit and resubmit the ticket for processing. (To disable this feature, deselect the checkbox.)
- b. The Status Flag indicates the submission status of a ticket entry. Click on one of the following flag to view additional trade information.

Accepted (green) – opens the Detailed Trade View.

Rejected (red) – lists the reason(s) the entry was rejected.

Pending (yellow) – opens the Detailed Trade View.

For additional information regarding the new columns, please refer to the table in Section 6.5.

Figure 6-4: Cash Trade Entry Screen for Dealers – Confirmation Box and Trade Status Flags (Repo-Side Only)

## 6.5. Field Descriptions

The following table explains what type of information needs to be entered (or is displayed) in the Repo/Revr Trade Entry screen (see Figure 6-1, Figure 6-2, Figure 6-3, and Figure 6-4). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

REPO/REVR TRADE ENTRY SCREEN & RESULTS	
Field/Item Name	Instructions/Descriptions
<b>TRADE ENTRY SECTION</b>	This section is comprised of fields that are common to all Repo/Reverse trades.
Participant ID*	The system automatically defaults to your 4-digit GSD Participant ID and short name.
Transaction Type*	This is a mandatory field. Select either Repo, Revr, or both checkboxes. (Note: See description for Repo/Revr Transaction section.)
Trade Date*	This is a mandatory field. Specify the date the trade was executed. Format = mm/dd/ccyy. Defaults to current business day's date, but may be changed.
Trade Time	Specify the time when the trade was executed. Format = hh:mm:ss.
Settlement Date*	This is a mandatory field. Specify the Settlement Date (end date) of the trade. Format = mm/dd/ccyy.
Broker Xref	<b>Brokers</b> - This is a mandatory field for Brokers. Specify the internal Broker Xref number of the trade being entered. <b>Dealers</b> - Dealers may leave this field blank.
CUSIP*	This is a mandatory field. Enter the CUSIP number (9-character maximum) of the security in the trade(s).
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Trade Entry screen.
Security Description	This field will be populated if the CUSIP finder is used.
Start Date*	This is a mandatory field. Specify the Start Date of the Repo or Revr trade. Format = mm/dd/ccyy.
Participant Executing Firm	Enter the 4- or 5-character broker ID of the Participant Executing Firm.
Give Up	Indicate whether the trade should be given up by the broker when the trade is executed. Enter Y for yes and N for no.
Type	Specify the Type of the trade(s). Choose: P = Par Fill or M = Money Fill.
Rights of Substitution	Specify the number of times collateral may be substituted over the life of the trade being entered (0-9).
Sub Collateral	Specify the CUSIP of the future Substitution Collateral of the trade being entered.
CUSIP Finder for Sub Collateral 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, the system will automatically populate the CUSIP in the Sub Collateral field.
Sub Variance (%)	For subsequent substitutions, specify the variance from the initial value.
Sub Frequency	Specify the frequency of substitutions allowed during the trade term. Choose: D = Daily, W = Weekly, M = Monthly, and U = Unlimited.
Trader ID	Enter the unique identifier of the Trader.

**REPO/REVR TRADE ENTRY SCREEN & RESULTS**

Field/Item Name	Instructions/Descriptions
Net	The system populates this field upon validation or confirmation of your trade. It indicates whether the trade is subject to the net, using Y for yes and N for = no.
<b>REPO/REVR TRANSACTION SECTION (ALLOCATION SECTION)</b>	Depending on which Transaction Type you select, the system will display one of three Allocation panels – Repo side, Revr side, or both. Each Allocation panel starts with an initial entry row (ticket), with the ability to enter up to five rows of information by using either the Add Row or Copy Row buttons (which are located at the end of each row).
 Copy Side Button	Located in the top right corner of the Repo Transaction panel. Click on this button to copy all the data entered on the Repo side (except for the Xref entry) to the Revr side of the Allocation section. Allows you to enter up to copy up to 5 rows of data.
Secondary Reference #	Specify the Secondary Reference Number of either the Repo or the Reverse side of the trade being entered. 16-character maximum.
Par*	This is a mandatory field. Enter the par value, where each row cannot exceed 50M. Format = 99,999,999. (If your par value exceeds 50M, use either the Add Row or Copy Row button to add another ticket/row.)
Start Amount*	This is a mandatory field. Specify the Start Amount. Format = 99,999,999.99.
Amount	Enter the Amount or final money. If this field is left blank, the amount is calculated by the system.
Rate*	This is a mandatory field. Specify the Repo or Revr Rate. Format = 99.999999.
Accrued Interest	Specify the Accrued Interest. Format = 99,999,999.99.
Contra*	This is a mandatory field. You can either enter the 4-digit GSD Participant ID or select the ID and Contra Short Name from the dropdown list, which lists all available GSD participants. (When you either enter the 4-digit ID or select from the dropdown list, the system automatically inserts the information in the other field.)
C. Exec (Contra Executing Firm)	Enter the 4- or 5-character ID of the Contra Executing Firm.
Xref*	This is a mandatory field. Enter your internal reference number for the trade. 16-character maximum. (Note: Each ticket must have a unique Xref.)
 Add Row	Click on this button to save the entered data and to add a blank row to the Allocation section.
 Copy Row	Located at the end of each row. Select this button to copy all the entered data in the current row (except Xref) to the analogous fields in the next row.
<b>SUBMISSION RESULTS</b>	The Submission Result features appear in the Allocation section.
Checkbox to Resubmit Row	Select the checkbox to enable or disable all fields in a Rejected Ticket row. Only enabled rows can be edited and resubmitted.
Status Flag  Accepted,  Rejected,  Pending	Indicates the submission status of a ticket entry. Click on the Status Flag to view the Trade/Reject Detail View.
TID (Transaction ID)	System generated. Indicates the TID of an accepted ticket entry.

**REPO/REVR TRADE ENTRY SCREEN & RESULTS**

Field/Item Name	Instructions/Descriptions
Reject ID	System generated. Indicates the ID of a rejected ticket.
Trade State	System generated. Indicates the Trade State of a single ticket entry, which can be any of the following: CAN, CMP, CNR, CPA, CPN, CPS, PCN, PCP, or PPC. Note: On trade entry, the Trade State will almost always be PCP (Pending Comparison).

## 7. DVP TRADE QUERY SCREENS FOR ALL PARTICIPANTS

### 7.1. Query Screen for Trade Active

The DVP Trade Query screen includes a number of dropdown list boxes that offer multiple selections. To make a selection, either click on the down arrow and highlight the desired item, or type the first letter of the selection in the desired field (e.g., to select the Transaction ID for your search criterion, type the letter "t").

This screen also contains the Advanced Query Search function, which allows you to save frequently used search parameters and column sets. See Appendix A for details.

1. Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > DVP Trade Query

Business Date: 08/14/2008

Reset | Back | Submit

Saved Queries [X] [NONE] | Saved Column Sets [X] [NONE]

Participant ID: DEALER B TEST ACCOUNT | 9380 | 9380 - DEALERBTES \*

2. Quick Search

Search Criterion / String [ ] Submit

3. Search for Multiple Transactions

Transaction ID [Xref]

Trade Date (mm/dd/ccyy) [ ] | Trade Date (mm/dd/ccyy) [ ]

FRM Settlement Date [ ] | TO Settlement Date [ ]

Submission Date [ ] | Submission Date [ ]

Comparison Date [ ] | Comparison Date [ ]

Par [ ] | Participant Executing Firm [ ]

Contra [ ] | Contra Executing Firm [ ]

CUSIP [ ] | Amount [ ]

Product Type [ ] | Trade Included In the Net [ ]

Origination [ ] | Prime Broker [ ]

Trans Type \* [ ] ALL | Buy [ ] Repo [ ] Sell [ ] Reverse [ ]

Repo / Revr

F Repo Start Date [ ] | T Repo Start Date [ ]

Repo Start Amount [ ] | Repo Rate [ ]

Repo Secondary Reference # [ ] | Rights of Substitution [ ]

Sub Frequency [ ] | Sub Collateral [ ]

Sub Variance (%) [ ] | Sub Type [ ]

Last Sub Date [ ]

Buy / Sell

Pricing Method [ ] | Commission [ ]

Price [ ] | Yield [ ]

Trade State \* [ ] ALL

Compared [ ] Pending Comparison [ ] Canceled [ ]

Compared Pending Auction [ ] Pending Price Conversion [ ] Cancel Request [ ]

Compared Pending Novation [ ] Broker Balanced [ ] Pending Cancel [ ]

Compared Pending Settlement [ ] Advisory [ ]

Reset | Back | Submit

Required fields are designated with an asterisk.

If you select "All" for the Trade State, all trade states will be selected, except for the Advisory state.

The DVP Trade Query Screen for Trade Active is used to search for real-time trade activity on the current business day. From this screen, you can search for a specific trade or for multiple transactions by using qualifiers.

- To access this screen from the Navigation Toolbar, select *Trade Mgmt.*, *Trade Search*, *DVP*, and *Trade Active* (see Section 2.3). Then, search for either:
  - a specific trade (see Step 2 below) or
  - multiple transactions (see Step 3 below).
- Use the **Quick Search** feature to search for a **specific trade** by entering its corresponding reference number.
  - Select either the Transaction ID (TID) or Xref from the dropdown list box. (Note: The fields in the Multiple Transactions section will be disabled.)
  - Enter the corresponding TID or Xref number in the provided field.
  - Then click on the Submit button for results.
- Use the **Search for Multiple Transactions** feature to list all trades that satisfy the selected search criteria.
  - Complete the following mandatory fields (which are designated in bold type with an asterisk): Trans Type, Trade State, and Participant ID (which is automatically entered by the system and is based on your user profile).
  - The remaining search fields are optional, and allow you to define the search as specifically or broadly as you desire.
  - When all search criteria is selected, click on the Submit button for results.

Note: There is a limitation of 5000 records per search. If your results exceed this limit, no results will be shown. Therefore, it is beneficial to refine your search criteria as specifically as possible.

For additional information regarding this screen (including field descriptions), please refer to the table starting on the next page.

Figure 7-1: DVP Trade Query Screen for Trade Active

The following table explains what type of information needs to be entered in the DVP Trade Query screen for Trade Active (see Figure 7-1). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>DVP TRADE QUERY SCREEN FOR TRADE ACTIVE</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Business Date	The system automatically defaults to the current trade date.
Participant ID*	Based on your user profile, the system automatically defaults to your 4-digit GSD Participant ID and short name.
<b>ADVANCED QUERY SEARCH</b>	Used to save frequently used search parameters and column sets.
Saved Queries	See Appendix A for details.
Saved Column Sets	See Appendix A for details.
<b>QUICK SEARCH</b>	Used to search for a specific transaction. (When this search is used, all Multiple-Search fields and the Submit buttons at the top and bottom of the screen are disabled.)
Search Criterion / String	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 (for the criterion) - Select either GSD assigned Transaction ID (TID) or your participant Xref from the dropdown box list.</li> <li>Box #2 (for the string) - Specify the whole or partial TID or Xref. (If you use a partial TID or Xref, use the asterisk (*) as a wildcard.)</li> </ul>
Quick Search Submit button	This button is located on the same line as the field for Search Criterion / String.
<b>SEARCH FOR MULTIPLE TRANSACTIONS</b>	Only the Transaction Type and Trade State fields must be completed to search for multiple transactions. The remaining fields are optional.
FROM and TO date fields: <ul style="list-style-type: none"> <li>Trade Date</li> <li>Settlement Date</li> <li>Submission Date</li> <li>Comparison Date</li> </ul>	For each desired Date Category, enter the date range to be searched in the FROM and TO fields. <ul style="list-style-type: none"> <li>In the FROM field (located on the left side of the screen), enter the <u>earliest</u> date for the desired period.</li> <li>For the corresponding TO field (located on the right side of the screen), enter the <u>latest</u> date for the desired period.</li> <li>For each date, use the format mm/dd/ccyy.</li> </ul>
Par	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the par of the desired trade(s). Format = 99,999,999,999.</li> </ul>
Participant Executing Firm	Enter the 4- or 5-character Broker ID of the Participant Executing Firm.
Contra	Enter the 4-digit GSD Participant ID or select the contraparty of the desired trade(s) from the dropdown list box, which lists all available GSD participants. The system automatically inserts both the GSD participant number and the short name of the selected contraparty.
Contra Executing Firm	Enter the 4- or 5-character Broker ID of the Contra Executing Firm.
CUSIP	Enter the CUSIP number, 9-character maximum. This field accepts either the whole or partial CUSIP. (If you use a partial CUSIP, use the asterisk (*) as a wildcard.)

**DVP TRADE QUERY SCREEN FOR TRADE ACTIVE**

Field/Item Name	Instructions/Descriptions
Amount	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the amount of the desired trade(s). Format = 99,999,999,999.99.</li> </ul>
Product Type	Specify the Product Type associated with the desired trade(s) from the dropdown list box.
Trade Included In the Net	Specify whether the desired trade(s) has/have been netted. Select either: Yes or No.
Origination	Specify the Origination Code of the desired trade(s) from the dropdown list box: V = Terminal, T = Tape, I = Interactive, or W = Web.
Trans Type*	The Transaction Type is a mandatory field, and offers two search options: <ul style="list-style-type: none"> <li>You can limit your search results by selecting one or more of the following Transaction Types: Buy, Sell, Repo, and/or Reverse.</li> <li>Or, you can select the <b>[All]</b> check box to include all trades that satisfy the search criteria, regardless of Transaction Type.</li> </ul>
Prime Broker	Select this box if Prime Broker trades should be included in your search.
<b>REPO / REVR</b>	If you select the Repo or Reverse box for the Transaction Type, all Repo / Reverse fields will be enabled, but not the Buy / Sell fields.
FROM Repo Start Date	For the Repo Start Date, specify the <u>earliest</u> date in the "FROM" field and enter the <u>latest</u> date in the "TO" field. Use the format = mm/dd/ccyy.
TO Repo Start Date	
Repo Start Amount	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the amount of the desired trade(s). Format = 99999999999.99.</li> </ul>
Repo Rate	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the rate of the desired trade(s). Format = 99.999999.</li> </ul>
Repo Secondary Reference #	Specify the Repo Secondary Reference Number of the desired trade(s). 16-character maximum.
Rights of Substitution	Specify the number of times collateral may be substituted during the term of the Repo.
Sub Frequency	Specify the frequency of Substitutions of the desired trade(s) during the term of a Repo. Choose: D = daily, W = weekly, M = monthly, U = unlimited.
Sub Collateral	Specify the Substitution Collateral (CUSIP) of the desired trade(s).
Sub Variance (%)	For subsequent substitutions, specify the Variance from the initial value as a percentage (e.g., 5%).
Sub Type	Specify the Substitution Type of the desired trade(s) with either: P = Par Fill or M = Money Fill.
Last Sub Date	Specify the date of the last Substitution for the desired Repo trade(s). Format = mm/dd/ccyy.

**DVP TRADE QUERY SCREEN FOR TRADE ACTIVE**

Field/Item Name	Instructions/Descriptions
BUY / SELL	If you select the Buy or Sell box for the Transaction Type, all Buy / Sell fields will be enabled, but not the Repo / Revr fields.
Pricing Method	Specify a Price Type for the desired trade(s) from the dropdown menu. Choose: D = discount, P = price, or Y = yield.
Commission	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the Commission of the desired trade(s). System accepts up to 10 decimals.</li> </ul>
Price	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the Contract Market Price of the desired trade(s). System accepts up to 10 decimals.</li> </ul>
Yield	To search by this criteria, the following fields/boxes must be completed: <ul style="list-style-type: none"> <li>Box #1 - Select one of the following comparison operators from the dropdown list box: =, &lt;&gt;, &lt;, &lt;=, &gt;, &gt;=.</li> <li>Box #2 - Specify the Yield of the desired trade(s). System accepts up to 10 decimals.</li> </ul>
<b>TRADE STATE</b>	
Trade State*	The Trade State is a mandatory field, and offers two search options: <ul style="list-style-type: none"> <li>You can limit your search results by selecting one or more of the following Trade State(s): <ul style="list-style-type: none"> <li>Compared – Assigned to trades that compared on the same/current date, where the trade was matched against a trade either through an offsetting bi-lateral trade type or a locked-in trade submission. (Compared trades cannot be unilaterally canceled; both sides must submit a cancellation request.)</li> <li>Compared Pending Auction – Assigned to compared trades, which were submitted in yield price before the auction date. (The final money cannot be calculated until the coupon of the security has been assigned.)</li> <li>Compared Pending Novation – Used primarily for forward starting repo trades. Assigned to compared trades, where the start leg is greater than the current date.</li> <li>Compared Pending Settlement – Assigned to compared trades, where the settlement is greater than the current date.</li> <li>Pending Comparison – Assigned to unmatched trades, where there is no offsetting match against the trade. (The trade can be unilaterally canceled.)</li> <li>Pending Price Conversion – Assigned to When Issue trades.</li> <li>Broker Balanced – Identifies unbalanced “sets” of Broker submitted trades, with multiple counterparties, some of which are executed versus non-eligible members.</li> <li>Advisory – Assigned to Advisories submitted against the participant. (<b>Note:</b> If this box is selected, all other selections will be disabled.)</li> <li>Canceled – Assigned to trades that were successfully canceled by the system.</li> <li>Cancel Request – Assigned to a compared trade when the counterparty has submitted a cancellation request.</li> <li>Pending Cancel – Applied to the submitter side of the cancellation for a previously matched trade.</li> </ul> </li> <li>Or, you can select the <b>[All]</b> check box to include all trades that satisfy the search criteria (except for Advisories), regardless of Trade State.</li> </ul>

**DVP TRADE QUERY SCREEN FOR TRADE ACTIVE**

Field/Item Name	Instructions/Descriptions
Multiple Trade Search Submit button	There are two Submit buttons (one located near the top right of the screen, the other in the bottom right of the screen). Press either one to submit the data to search for multiple trades.

7.1.1. Query Results Screen for Trade Active

**Tip:** If your search generates multiple CUSIPs, you can narrow your search further by entering a specific CUSIP. Then, click on the Refresh button to submit.

**1** DVP Trade >> Grand Totals

	Items	Par	Amount
LONG	26	1,278,501,500	1,308,865,094.05
SHORT	23	1,066,000,000	1,033,561,336.00

Your search returned 26 items.

**2** DVP Trade >> LONG

Action (select)	TID	Trans Type	CUSIP	Part ID	Contra ID	Business Date	Trade Date	Settlement Date	Price / Rate	PAR	Amount	Trade State	PC
	113550-8620	REPO	9128277B2	9301	9310	08/14/2008	06/20/2008	06/25/2010	3.1875	50,000,000	55,384,063.09	CPS	
	113551-8620	REPO	9128277B2	9301	9310	08/14/2008	06/20/2008	06/25/2010	3.1875	50,000,000	55,384,063.09	CPS	
	113549-8620	REPO	9128277B2	9301	9310	08/14/2008	06/20/2008	06/25/2010	3.1875	50,000,000	55,384,063.09	CPS	
	000009-8623	RE	9128277B2	9301	9310	08/14/2008	06/20/2008	06/25/2010	1.336	50,000,000	51,363,833.90	CPS	
	000007-8623	RE	9128277B2	9301	9310	08/14/2008	06/20/2008	06/25/2010	1.336	50,000,000	51,363,833.90	CPS	
	000008-8623	REPO	9128277B2	9301	9310	08/14/2008	06/23/2008	06/28/2010	1.336	50,000,000	51,363,833.90	CPS	
	000011-8623	REPO	912810FQ6	9301	9310	08/14/2008	06/23/2008	06/28/2010	1.222	45,500,500	49,648,537.62	CPS	
	000012-8623	REPO	912810FQ6	9301	9310	08/14/2008	06/23/2008	06/28/2010	1.222	45,500,500	49,648,537.62	CPS	
	000010-8623	REPO	912810FQ6	9301	9310	08/14/2008	06/23/2008	06/28/2010	1.222	45,500,500	49,648,537.62	CPS	
	111202-8711	REPO	9128277B2	9301	9310	08/14/2008	07/11/2008	08/29/2008	0.0025456	50,000,000	50,000,106.07	CPS	

Your search returned 23 items.

**3** DVP Trade >> SHORT

Action (select)	TID	Trans Type	CUSIP	Part ID	Contra ID	Business Date	Trade Date	Settlement Date	Price / Rate	PAR	Amount	Trade State	PC
	111203-8711	REVR	9128277B2	9301	9310	08/14/2008	07/11/2008	08/29/2008	0.0025456	50,000,000	50,000,106.07	CPS	
	037657-8729	SELL	912810PX0	9301	9310	08/14/2008	07/29/2008	08/15/2008	4.096	50,000,000	54,039,082.00	PCP	
	037659-8729	SELL	912810PX0	9301	9310	08/14/2008	07/29/2008	08/15/2008	4.096	50,000,000	54,039,082.00	PCP	
	037658-8729	SELL	912810PX0	9301	9310	08/14/2008	07/29/2008	08/15/2008	4.096	50,000,000	54,039,082.00	PCP	
	107379-8814	SELL	912810PX0	9301	9310	08/14/2008	07/29/2008	08/15/2008	100.12345	50,000,000	2,815,907.50	PCP	
	137741-8806	REPO	371488AA5	9301	9310	08/14/2008	08/06/2008	08/29/2008	100.00000	50,000,000	50,000,000.00	CPN	
	143916-8807	REVR	912810DB1	9301	9310	08/14/2008	08/07/2008	08/15/2008	1.66666699	50,000,000	52,487,000.00	CPN	
	116407-8807	SELL	912828JH4	9301	9310	08/14/2008	08/07/2008	08/15/2008	100.09375	8,000,000	8,007,500.00	CPS	
	116404-8807	SELL	912828JH4	9301	9310	08/14/2008	08/07/2008	08/15/2008	100.09375	8,000,000	8,007,500.00	CPS	
	115921-8808	REPO	371488AP2	9301	9310	08/14/2008	08/08/2008	08/29/2008	0.9999999	50,000,000	50,019,444.44	CPN	

View  
Modify  
Cancel  
P. Matches

Back

The DVP Trade Query Results screen is a summary of all active trades that fit the search criteria you entered/selected in the DVP Trade Query Screen for Trade Active.

The search results are displayed in three separate sections:

1. Grand Totals - The total number transactions (Long vs. Short) that fit the submitted search criteria, including their totals in par and dollar amounts.
2. Long Trade Summary - A list of all the Buy/Repo trades that fit the search criteria.
3. Short Trade Summary - A list of all the Sell/Revtr trades that fit the search criteria.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

If your search results exceed a given number of records, a set of navigation buttons are displayed above both the Long and/or Short Trade Summary tables. FICC recommends that you use these navigation buttons, and **not** those provided by the browser.

An Action Dropdown menu is provided next to each transaction record. Depending on the selected record's Trade State, the list of available Actions may vary. (For further detail, see the field description on the following page for the Action Dropdown Menu.)

Figure 7-2: DVP Trade Query Results Screen for Trade Active

The following table explains how to read/use the DVP Trade Query Results screen for Trade Active (see Figure 7-2). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

**DVP TRADE QUERY RESULTS SCREEN FOR TRADE ACTIVE**

Field/Item Name	Instructions/Descriptions												
<b>GRAND TOTALS</b>													
Business Date	Reflects the current business date.												
Participant ID	Based on your user profile, the system automatically defaults to your 4-digit GSD Participant ID and short name.												
CUSIP	If your search generates multiple CUSIPs, you can narrow your search further by entering a 9 character CUSIP number. Note: This field accepts either the whole or partial CUSIP. (If you use a partial CUSIP, use the asterisk (*) as a wildcard.)												
Long	Lists the total number of <u>Long</u> trades (Buys / Repos) that fit the submitted search criteria, including their totals in par and dollar amounts.												
Short	Lists the total number of <u>Short</u> trades (Sells / Reverses) that fit the submitted search criteria, including their totals in par and dollar amounts..												
<b>LONG</b>	A list of all the <u>long trades</u> that fit the submitted search criteria.												
Action Dropdown Menu	<p>The Action Dropdown menu allows you to access the selected transaction and perform one of the following actions:</p> <table border="1"> <thead> <tr> <th>Action *</th> <th>Allows you to:</th> </tr> </thead> <tbody> <tr> <td>View **</td> <td>View trade details only. No fields can be modified.</td> </tr> <tr> <td>Modify **</td> <td>Modify the following fields:                             <ul style="list-style-type: none"> <li>For Uncompared (PCP) trades – all fields can be modified, except for the Participant ID and Transaction Type.</li> <li>For Compared (CMP) trades – only the Xref and Broker Xref fields can be modified.</li> </ul> </td> </tr> <tr> <td>Affirm **</td> <td>Affirm the trade and modify only the Xref, Broker Xref, and Secondary Reference Number fields.</td> </tr> <tr> <td>Cancel **</td> <td>Cancel the trade only. No fields can be modified.</td> </tr> <tr> <td>Potential Matches (P. Matches)</td> <td>If the selected transaction is an:                             <ul style="list-style-type: none"> <li>Advisory - look for possibly matching <u>Uncompared trades</u>.</li> <li>Uncompared Trades - look for possibly matching <u>Advisories</u>.</li> </ul>                             See Section 7.4 for further detail.                         </td> </tr> </tbody> </table> <p>* Depending on a record's Trade State, the list of available Actions available may vary.</p> <p>** Action Screen Descriptions - Since these screens are similar in that they all contain trade details and differ only in which fields can be modified, this document will describe only the Modify screen in Section 7.3.</p>	Action *	Allows you to:	View **	View trade details only. No fields can be modified.	Modify **	Modify the following fields: <ul style="list-style-type: none"> <li>For Uncompared (PCP) trades – all fields can be modified, except for the Participant ID and Transaction Type.</li> <li>For Compared (CMP) trades – only the Xref and Broker Xref fields can be modified.</li> </ul>	Affirm **	Affirm the trade and modify only the Xref, Broker Xref, and Secondary Reference Number fields.	Cancel **	Cancel the trade only. No fields can be modified.	Potential Matches (P. Matches)	If the selected transaction is an: <ul style="list-style-type: none"> <li>Advisory - look for possibly matching <u>Uncompared trades</u>.</li> <li>Uncompared Trades - look for possibly matching <u>Advisories</u>.</li> </ul> See Section 7.4 for further detail.
Action *	Allows you to:												
View **	View trade details only. No fields can be modified.												
Modify **	Modify the following fields: <ul style="list-style-type: none"> <li>For Uncompared (PCP) trades – all fields can be modified, except for the Participant ID and Transaction Type.</li> <li>For Compared (CMP) trades – only the Xref and Broker Xref fields can be modified.</li> </ul>												
Affirm **	Affirm the trade and modify only the Xref, Broker Xref, and Secondary Reference Number fields.												
Cancel **	Cancel the trade only. No fields can be modified.												
Potential Matches (P. Matches)	If the selected transaction is an: <ul style="list-style-type: none"> <li>Advisory - look for possibly matching <u>Uncompared trades</u>.</li> <li>Uncompared Trades - look for possibly matching <u>Advisories</u>.</li> </ul> See Section 7.4 for further detail.												
TID (Transaction ID)	GSD assigned Transaction Reference Number to identify a specific trade.												
Trans Type (Transaction Type)	Indicates the type of transaction: Buy, Sell, Repo or Revr.												



**DVP TRADE QUERY RESULTS SCREEN FOR TRADE ACTIVE**

Field/Item Name	Instructions/Descriptions
CUSIP	The 9-character alphanumeric security identifier (CUSIP number) associated with the selected trade.
Part ID	The 4-digit GSD Participant number.
Contra ID	The 4-digit GSD Participant number for the contraparty.
Business Date	The current business date.
Trade Date	The date the trade was executed.
Settlement Date	The date a trade is scheduled to contractually settle (as submitted by the participant or assigned by GSD).
Price / Rate	The Contract Market Price (for CASH) or Rate (for REPO/REVR) of the CUSIP on the trade.
Par	The quantity amount of the transaction.
Amount	The dollar amount of the transaction.
Trade State	Reflects the latest status of a trade. It can be any of the following: <ul style="list-style-type: none"> <li>• ADV - Advisory</li> <li>• BKB - Broker Balanced</li> <li>• CAN - Canceled</li> <li>• CMP - Compared</li> <li>• CNR - Cancel Request</li> <li>• CPA - Compared Pending Auction</li> <li>• CPN - Compared Pending Novation</li> <li>• CPC - Compared Pending Settlement</li> <li>• PCP - Pending Comparison</li> <li>• PCN - Pending Cancel</li> <li>• PPC - Pending Price Conversion</li> </ul>
PC (Phased Comparison)	If the icon  appears in this last column, it indicates that the trade has undergone Phased Comparison.
<b>SHORT</b>	A list of all the <u>short trades</u> that fit the submitted search criteria.
	(Since the columns in this section are the same columns that are used for the Long trades, see the corresponding previous descriptions.)

## 7.2. Query Screen for Advisories Split-View

**1** Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Advisories Split-View

**2a** Advisories Split-View » GRAND TOTALS Business Date: 08/19/2008

Participant ID: BROKER TEST ACCOUNT 9301 9301 - BROKERTEST \* Transaction Type: REPO

	Items	Par	Amount
REPO	1	50,000,000	\$50,177,464.17
REVR	1	50,000,000	\$48,903,162.94

Your search returned 1 items. Page 1 of 1

**2b** Advisories » REPO

Action (select)	TID	Trans Type	CUSIP	Part ID	Business Date	Trade Date	Settlement Date	Price / Rate	Par	Amount
[Dropdown]	004459-8814	REPO	9128277B2	9339	08/14/2008	08/14/2008	09/30/2008	2.7777	50,000,000	50,177,464.17

Your search returned 1 items. Page 1 of 1

**2c** Uncompared » REVR

Action (select)	TID	Trans Type	CUSIP	Contra ID	Business Date	Trade Date	Settlement Date	Price / Rate	Par	Amount
[Dropdown]	089244-8819	REVR	9128277J5	9339	08/19/2008	08/19/2008	08/20/2008	1.66667	50,000,000	48,903,162.94

**3a** View | Affirm | P. Matches

**3b** View | Modify | Cancel | P. Matches

Click on any underlined column heading to sort the records in ascending or descending order.

Figure 7-3: DVP Trade Query Screen for Advisories Split-View

The DVP Trade Query Screen for Advisories Split-View is used to specifically search for Advisories and Uncompared trades.

- To access this screen from the Navigation Toolbar, select *Trade Management*, *Trade Search*, *DVP*, and *Advisories Split-View* (see Section 2.3).

The Advisories Split-View defaults to: Repo/Revr in the Advisories section, Revr/Repo in the Uncompared section, and your user account information in the Participant ID.

- There are three major parts to the screen:
  - Grand Totals – Lists the total number of transactions (Repo vs. Revr or Buy vs. Sell), including their totals in par and dollar amounts.
  - Advisories – This section lists all your Advisories. (These are trades that the counterparty has submitted against you, but to which you have not taken any action.)
  - Uncompared – This section lists all your Uncompared trades. (These are the trades that you have submitted, but the counterparty has not responded by affirming or submitting their side of the trade.)
- An Action Dropdown menu is provided next to each transaction record, which allows you to access the selected transaction and perform one of the following actions:
  - For Advisories – you can view the trade, affirm it, or look for potential matches from the trades listed in the Uncompared section of the screen.
  - For Uncompared trades – you can view the trade, modify it, cancel it, or look for potential matches from the Advisories section of the screen.
- To view a different transaction type in the Advisories and Uncompared sections:
  - Click on the dropdown menu in the Transaction Type field.
  - Choose Buy, Sell, Repo, or Revr. (The selected transaction type will appear in the Advisories section.)
  - Select the Refresh button

For example, selecting Sell in the Transaction Type field will change the Advisories to Sell transactions and the Uncompared to Buys.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the DVP Trade Query screen for Advisories Split-View (see Figure 7-3). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

**DVP TRADE QUERY SCREEN FOR ADVISORIES SPLIT-VIEW**

Field/Item Name	Instructions/Descriptions																		
<b>GRAND TOTALS</b>																			
Business Date	Reflects the current business date.																		
Participant ID	Based on your user profile, the system automatically defaults to your 4-digit GSD Participant ID and short name.																		
Transaction Type	Select the transaction type from the dropdown menu to change the query results. The selected transaction type appears in the Advisories section of the screen. Choose: Buy, Sell, Repo, or Revr.																		
Buy or Repo	Lists the total number of Buys / Repos that fit the submitted search criteria, including their totals in par and dollar amounts.																		
Sell or Revr	Lists the total number of Sells / Reverses that fit the submitted search criteria, including their totals in par and dollar amounts.																		
<b>ADVISORIES</b>	Trades that a contraparty has submitted against you, but to which you have not responded.																		
Action Dropdown Menu	<p>The Action Dropdown menu allows you to access the selected transaction and perform one of the following actions:</p> <table border="1"> <thead> <tr> <th>Advisories (ADV) Actions</th> <th>Allows you to:</th> </tr> </thead> <tbody> <tr> <td>View *</td> <td>View trade details only. No fields can be modified.</td> </tr> <tr> <td>Affirm *</td> <td>Affirm the trade and modify only the Xref, Broker Xref, and Secondary Reference Number fields.</td> </tr> <tr> <td>Potential Matches (P. Matches)</td> <td>Look for possibly matching Uncompared trades if the selected transaction is an Advisory. (See Section 7.4 for further detail.)</td> </tr> </tbody> </table> <table border="1"> <thead> <tr> <th>Uncompared (PCP) Actions</th> <th>Allows you to:</th> </tr> </thead> <tbody> <tr> <td>View *</td> <td>View trade details only. No fields can be modified.</td> </tr> <tr> <td>Modify*</td> <td>Modify all fields, <u>except</u> for the Participant ID and Transaction Type.</td> </tr> <tr> <td>Cancel *</td> <td>Cancel the trade only. No fields can be modified.</td> </tr> <tr> <td>Potential Matches (P. Matches) **</td> <td>Look for possibly matching Advisories if the selected transaction is an Uncompared trade. (See Section 7.4 for further detail.)</td> </tr> </tbody> </table> <p>* Action Screen Descriptions - Since these screens are similar in that they all contain trade details and differ only in which fields can be modified, this document will describe only the Modify screen in Section 7.3.</p>	Advisories (ADV) Actions	Allows you to:	View *	View trade details only. No fields can be modified.	Affirm *	Affirm the trade and modify only the Xref, Broker Xref, and Secondary Reference Number fields.	Potential Matches (P. Matches)	Look for possibly matching Uncompared trades if the selected transaction is an Advisory. (See Section 7.4 for further detail.)	Uncompared (PCP) Actions	Allows you to:	View *	View trade details only. No fields can be modified.	Modify*	Modify all fields, <u>except</u> for the Participant ID and Transaction Type.	Cancel *	Cancel the trade only. No fields can be modified.	Potential Matches (P. Matches) **	Look for possibly matching Advisories if the selected transaction is an Uncompared trade. (See Section 7.4 for further detail.)
Advisories (ADV) Actions	Allows you to:																		
View *	View trade details only. No fields can be modified.																		
Affirm *	Affirm the trade and modify only the Xref, Broker Xref, and Secondary Reference Number fields.																		
Potential Matches (P. Matches)	Look for possibly matching Uncompared trades if the selected transaction is an Advisory. (See Section 7.4 for further detail.)																		
Uncompared (PCP) Actions	Allows you to:																		
View *	View trade details only. No fields can be modified.																		
Modify*	Modify all fields, <u>except</u> for the Participant ID and Transaction Type.																		
Cancel *	Cancel the trade only. No fields can be modified.																		
Potential Matches (P. Matches) **	Look for possibly matching Advisories if the selected transaction is an Uncompared trade. (See Section 7.4 for further detail.)																		
TID (Transaction ID)	GSD assigned Transaction Reference Number to identify a specific trade.																		
Trans Type (Transaction Type)	Indicates the type of transaction: Buy, Sell, Repo or Revr.																		



**DVP TRADE QUERY SCREEN FOR ADVISORIES SPLIT-VIEW**

Field/Item Name	Instructions/Descriptions
CUSIP	The 9-character alphanumeric security identifier (CUSIP number) associated with the selected trade.
Part ID (or Contra ID)	The 4-digit GSD Participant number (or the GSD Participant number for the contraparty)..
Business Date	The current business date.
Trade Date	The date the trade was executed.
Settlement Date	The date a trade is scheduled to contractually settle (as submitted by the participant or assigned by GSD).
Price / Rate	The Contract Market Price (for CASH) or Rate (for REPO/REVR) of the CUSIP on the trade.
Par	The quantity amount of the transaction.
Amount	The dollar amount of the transaction.
<b>UNCOMPARED</b>	Trades that you have submitted, but the contraparty has not responded by either affirming or submitting their side of the trade.
	(Since most of the columns in this section are the same as those listed in the Advisories section, please see the above descriptions.)

### 7.3. Modify Screens

#### 7.3.1. Modify Cash Screen

Figure 7-4 Modify Cash Trade Screen for an Uncompared Trade for a Dealer

Figure 7-5: Additional Data Screen for Cash Trades

The Modify Cash screen is used to modify Buy/Sell transactions that have a Trade State of Uncompared, Compared, or Pending Cancel (PCP, CMP, CNR, CPA, CPN, CPS, or PCN).

- For Uncompared trades, you can modify all fields except for the Participant ID field.
- For Compared or Pending Cancel trades, only the Xref and Broker Xref fields can be modified.

This screen is accessed from either the Query Results Screen for Trade Active (see Section 7.1.1) or the Query Screen for Advisories Split-View (see Section 7.2). Then:

- Click on the Action Dropdown menu next to the selected transaction.
- Next, select Modify.

The Modify Cash screen is divided into two sections:

1. The top portion contains general trade information.
2. The lower portion contains information specific to the Cash trade.

A "Memo" section is also available on this screen, which contains an audit trail of the selected trade's processing history (e.g., trade added, compared, modified, etc.).

- a. To access these Memos, select the **Additional Data**  button in the lower left corner of the screen.
- b. The Additional Data screen appears directly below the Modify screen. It is organized in descending order (with the most recent Memo at the top of the screen).
- c. To close the Additional Data screen, click on the **Additional Data**  button in the upper left corner of the screen.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Modify Cash screen (see Figure 7-4). Only fields that are new or different are described. For all other fields, please see Section 5.5. The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>MODIFY CASH SCREEN</b>	
<b>Field/Label Name</b>	<b>Instructions/Descriptions</b>
Participant ID	For Uncompared trades, you <u>cannot</u> modify this field.
Participant Name	For Uncompared trades, you <u>cannot</u> modify this field.
Transaction Type	For Uncompared trades, you <u>cannot</u> modify this field.
Xref	For Compared or Pending Cancel trades, you <u>can</u> only modify this field.
Broker Xref	For Compared or Pending Cancel trades, you <u>can</u> only modify this field.
	This buttons is located in the lower left corner of the Modify screen, and is used to <u>open</u> the Additional Data screen. Once the window opens, the button changes to the  .
	Select this button to submit the modified trade.

<b>ADDITIONAL DATA SCREEN</b>	
<b>Field/Label Name</b>	<b>Instructions/Descriptions</b>
	This button is located in the upper left corner of the screen, and is used to <u>close</u> the Additional Data screen. Once the window closes, the button changes to the  .
Date	The date of the memo of the selected trade.
Time	The time of the memo of the selected trade.
Command (CMD)	The system command that created the memo.
Memo	The memo description of the selected trade.
Contra TID	The GSD assigned Transaction Reference Number (TID) of the Contra Trade associated with the selected trade.
Xref	The Contraparty's transaction reference number of the selected trade.
User	The user whose action generated the memo: either a participant ID or if it is System generated, then the appropriate 4 character system action is displayed in this field.

7.3.2. Modify Repo/Revr Screen

**1** TID: 054000-8819, PCP » Modify Business Date: 08/21/2008

Participant ID: DEALER B TEST ACCOUNT - 9380

Transaction Type	REPO *	Participant Executing Firm	
Trade Date (mm/dd/ccyy)	08/19/2008 *	Give Up	
Trade Time (hh:mm:ss)	11:09:26	Type	
Settlement Date (mm/dd/ccyy)	08/20/2008 *	Rights of Substitution	
Broker Xref		Sub Collateral	
CUSIP	3133XQQQ8 *	Sub Variance	
Security Description	2.625 FHLB 05/20/11	Sub Frequency	
Start Date (mm/dd/ccyy)	08/19/2008 *	Trader ID	
		Net	Y

**2** REPO Transaction

Secondary Reference #

PAR	START AMOUNT	AMOUNT	RATE	ACCRUED INTEREST	CONTRA	C. EXEC	XREF
5,000,000 *	4,918,750.00 *	4,919,031.46	2.06 *	281.46	9320 9320-TESTACCOU *		217295 *

**a** Additional Data + Validate ✓ Modify →

Figure 7-6: Modify Repo Trade Screen for an Uncompared Trade for a Dealer

This screen contains an audit trail of the selected trade's processing history.

**c** Additional Data - Additional Data Screen Validate ✓ Modify →

TID: 054000-8819, PCP » Additional Data

DATE	TIME	CMD	MEMO	CONTRA TID	XREF	USER
08/19/2008	08:05	INST	Trade Added --- Failed Comparison at this time			IACT

**b**

Figure 7-7: Additional Data Screen for Repo Trades

The Modify Repo/Revr screen is used to modify Repo/Revr transactions that have a Trade State of Uncompared, Compared, or Pending Cancel (PCP, CMP, CNR, CPA, CPN, CPS, or PCN).

- For Uncompared trades, you can modify all fields except for the Participant ID field.
- For Compared or Pending Cancel trades, only the Xref and Broker Xref fields can be modified.

This screen is accessed from either the Query Results Screen for Trade Active (see Section 7.1.1) or the Query Screen for Advisories Split-View (see Section 7.2). Then:

- Click on the Action Dropdown menu next to the selected transaction.
- Next, select Modify.

The Modify Repo/Revr screen is divided into two sections:

1. The top portion contains general trade information.
2. The lower portion contains information specific to the Repo/Revr trade.

A "Memo" section is also available on this screen, which contains an audit trail of the selected trade's processing history (e.g., trade added, compared, modified, etc.).

- a. To access these Memos, select the **Additional Data +** button in the lower left corner of the screen.
- b. The Additional Data screen appears directly below the Modify screen. It is organized in descending order (with the most recent Memo at the top of the screen).
- c. To close the Additional Data screen, click on the **Additional Data -** button in the upper left corner of the screen.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Modify Repo/Revr screen (see Figure 7-6). Only fields that are new or different are described. For all other fields, please see Section 6.5. The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

MODIFY CASH SCREEN	
Field/Label Name	Instructions/Descriptions
Participant ID	For Uncompared trades, you <u>cannot</u> modify this field.
Participant Name	For Uncompared trades, you <u>cannot</u> modify this field.
Transaction Type	For Uncompared trades, you <u>cannot</u> modify this field.
Xref	For Compared or Pending Cancel trades, you <u>can</u> only modify this field.
Broker Xref	For Compared or Pending Cancel trades, you <u>can</u> only modify this field.
	This buttons is located in the lower left corner of the Modify screen, and is used to <u>open</u> the Additional Data screen. Once the window opens, the button changes to the  .
	Select this button to submit the modified trade.

ADDITIONAL DATA SCREEN	
Field/Label Name	Instructions/Descriptions
	This button is located in the upper left corner of the screen, and is used to <u>close</u> the Additional Data screen. Once the window closes, the button changes to the  .
Date	The date of the memo of the selected trade.
Time	The time of the memo of the selected trade.
Command (CMD)	The system command that created the memo.
Memo	The memo description of the selected trade.
Contra TID	The GSD assigned Transaction Reference Number (TID) of the Contra Trade associated with the selected trade.
Xref	The Contraparty's transaction reference number of the selected trade.
User	The user whose action generated the memo: either a participant ID or if it is System generated, then the appropriate 4 character system action is displayed in this field.

7.4. Potential Matches (P. Matches) Screen

The screenshot shows a software interface for viewing trade details and potential matches. It is divided into two main sections, labeled 1 and 2.

**Section 1: Trade Details**

TID: 097180-8821 » Uncompared Trade      Action: [Dropdown]

Participant ID: DEALER A TEST ACCOUNT - 9376

Transaction Type	SELL	CUSIP	912810FQ6
Trade Date	08/21/2008	Security Description	3.375 BOND 04/15/32
Trade Time		Participant Executing Firm	
Settlement Date	06/28/2010	Trader ID	
Pricing Method	Price	Net	N
Broker Xref			

**SELL Transaction**

PAR	PRICE	AMOUNT	COMMISSION	CONTRA	C. EXEC	XREF
50,000,000	1.25	1,316,683.07	0	9301		DD759

Your search returned 1 items.      Page 1 of 1

**Section 2: Potential Matches [ ADV ]**

TID: 097180-8821 » Potential Matches [ ADV ]      Sorting: By Values [Dropdown]

Action (select)	Trans Type	CUSIP	Part ID	Contra ID	Business Date	Trade Date	Settlement Date	Price / Rate	PAR	Amount
[Dropdown]	BUY	912810FQ6	9380	9376	08/22/2008	08/22/2008	06/29/2010	1.250	50,000,000	1,323,170.16

The Potential Matches screen helps you quickly identify trades that might possibly match the selected uncompared trade.

This screen looks different from the other Action Dropdown screens (see Section 7.3) selected from the Query Results screen (see Sections 7.1.1 and 7.2). It is separated into two sections:

1. The top section shows all the details/fields of the selected trade (either an Advisory or Uncompared), but no fields may be modified in this section of the screen.
2. The bottom section contains a list of potential matches that are the opposite transaction type of the selected trade (as described above in item #1).
  - If an Advisory is selected, the list consists of Uncompared trades.
  - If an Uncompared trade is selected, the list consists of Advisories.

There is no description of these fields, since they are defined in earlier sections of this User Guide.

If there is a potential match, the text that is highlighted in red shows which fields are different between the selected trade and the trade in the list of potential matches.

Figure 7-8: Potential Matches Screen

## 8. SUBSTITUTIONS SCREENS

### 8.1. For Dealers

#### 8.1.1. Dealer Substitutions Entry Screen

The screenshot shows the 'Enter Dealer Substitution' screen. At the top, there's a navigation bar with 'Trade Management', 'Report Center', 'Business Administration', 'Site Administration', and 'Help'. Below that, a breadcrumb trail shows 'Home > Government Securities > Enter Dealer Substitution'. The main form area is titled 'Substitution Entry >> Dealer View'. It contains several sections: 'Get Trade' with a dropdown and a lightbulb icon; 'Start Date' and 'End Date' fields; 'REPO Participant' and 'REVR Participant' dropdowns; 'Current Collateral' section with 'CUSIP', 'Par', 'REPO Rate', and 'Security Description' fields; and 'Replacement Collateral' section with a table for 'CUSIP', 'SECURITY DESCRIPTION', 'PAR', 'PRINCIPAL', and 'REPO RATE'. At the bottom, there are 'Reset', 'Back', and 'Submit' buttons. Numbered callouts (1-5) and a callout box with a lightbulb icon are overlaid on the screen.

Figure 8-1: Dealer Substitutions Entry Screen

The system automatically enters the Repo Participant ID based on your user profile.

See Section 8.3 for detailed examples showing how to:

- Enter or default to a Generic Collateral Substitution CUSIP when the Replacement Collateral is **Not Known**.
- Change a Collateral Substitution from a Generic to a Real Replacement Collateral, **after** the initial substitution is processed.
- Enter Multiple Allocations.

The Dealer Substitutions Entry screen (Figure 8-1) is used to enter collateral substitution information into the GSD RTTM WFE system.

1. To access this screen from the Navigation Toolbar (see Section 2.3), select *Trade Management*, *Substitutions*, and *Entry*. Then populate **either** the:
  - Get Trade section (see Step 2 below) or
  - Required fields (which are designated in bold type and by an asterisk) (see Step 3 below).
2. If you know the TID or Xref, go to the Get Trade section.
  - a. Click on the dropdown list and select either Xref or TID.
  - b. Enter the corresponding number in the provided field.
    - For Xrefs only, you can enter a portion of the number, using one or more asterisks for the wildcard positions.
  - c. Click on the icon.
    - If you entered a specific number, the system will automatically populate the general trade detail and the Current Collateral information in the section labeled #3 in Figure 8-1.)
    - If you entered a partial Xref number, a Trade Summary screen (see Section 7.1.1) with the matching Xrefs will be displayed. Select the appropriate trade, click *Modify*, and enter the new collateral in the Replacement Collateral section.
  - d. Go to Step 4.
3. If you **don't know** the TID or Xref, populate the general trade detail and the Current Collateral sections. Then, go to Step 4.
4. For the Replacement Collateral section, you can **either**:
  - Enter the details for the New Real Replacement Collateral,
  - Enter the details for a specific generic collateral, or
  - Leave the fields blank for the system to enter the generic details.
5. Next, click on the Submit button.
6. If the Substitutions entry passes all the GSD validation checks, the following appears (see Figure 8-12 in Section 8.3.1):
  - A **Success message** appears at the top of the screen and a **Participant Notification Number** to its right.
 

Note: If you did not specify the New Real Replacement Collateral, you will need to write down this number since you will need to use it later. (This is discussed further in Section 8.3.2.)
  - If the **Replacement Collateral** section was left blank, the system temporarily enters the information for a generic security.

If any information is **incorrect**, an error message appears at the top of the screen. Make your corrections and resubmit the substitution.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Dealer Substitutions Entry screen (see Figure 8-1). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>DEALER SUBSTITUTIONS ENTRY SCREENS</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Participant ID	The system automatically defaults to your 4-digit GSD Participant ID and short name.
Get Trade	This section is used when you want to retrieve a specific Repo transaction only. <ul style="list-style-type: none"> <li>From the dropdown list, select either Xref or TID.</li> <li>Then enter the number for the selected item in the corresponding field and click on the  icon to submit.</li> <li>The system automatically populates the screen with the relevant trade details and current collateral information.</li> </ul>
<b>TRADE DETAILS</b>	
Start Date*	This is a mandatory field. Specify the Repo Start Date of the trade that is being subbed. Format = mm/dd/ccyy.
End Date*	This is a mandatory field. Specify the Repo End Date of the trade that is being subbed. Format = mm/dd/ccyy.
Repo Participant*	This is a mandatory field. Based on your user profile, the system automatically populates these fields with your Participant ID and Short Name.
Revr Participant*	This is a mandatory field. Enter either the 4-digit Reverse Participant ID or select the Short Name from the dropdown menu, which lists all GSD participants. (When you enter/select the information for one of the fields, the system automatically inserts the information in the other field.)
Repo Xref	The Repo Participant's Xref number. Format: alphanumeric, 16-character maximum.
Give Up	Indicate whether the trade was given up by the broker when it was executed. Enter "Y" for yes and "N" for no.
<b>CURRENT COLLATERAL</b>	
<b>These fields describe the collateral to be replaced as a result of the Substitution item being entered.</b>	
CUSIP*	This is a mandatory field. Enter the CUSIP number of the current collateral to be replaced. Format = alphanumeric, 9-character maximum.
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Substitutions screen.
Security Description	This field will be automatically populated if the CUSIP finder is used. IT cannot be populated by the Participant.
Par*	This is a mandatory field. Enter the par value of the current collateral to be replaced, which cannot exceed 400mm. Format = 999,999,999 or ###mm.
Principal*	This is a mandatory field. Specify the principal value of the current collateral to be replaced. Format = 999,999,999.99.
REPO Rate*	This is a mandatory field. Specify the current Repo Rate of the current collateral to be replaced. Format = 99.999999.
Comments	An area for you to enter any notes or comments about the Substitution item being entered.

DEALER SUBSTITUTIONS ENTRY SCREENS	
Field/Item Name	Instructions/Descriptions
REPLACEMENT COLLATERAL	<p>These fields are used to describe the Replacement Collateral of the Substitution item being entered.</p> <p><b>Note: This section does not need to be completed until you have the information for the real collateral, unless you prefer to enter a specific generic product CUSIP. When no information is entered, the system defaults to a generic collateral CUSIP.</b></p>
Add Replacement Collateral Item 	Select this button to save the replacement collateral data that you entered and to add an additional row. You can enter up to 8 replacement collateral items. Note: When you use additional rows, use of a generic CUSIP is prohibited.
CUSIP	Enter the CUSIP number of the replacement collateral item. Format = alphanumeric, 9-character maximum. Note: When none is entered, the system will default to generic collateral CUSIP.
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Substitutions screen.
Security Description	This field will be automatically populated if the CUSIP finder is used.
Par	Enter the par value of the replacement collateral item. Format = 999,999,999 or ###mm. Each entry cannot exceed 400mm. Note: This field is not required on initial entry, but is required when entering the information for the real collateral.
Principal	Specify the principal value of the replacement collateral item. Format = 999,999,999.99 or ###mm. Note: This field is not required on initial entry, but is required when entering the information for the real collateral.
Repo Rate	Specify the Repo Rate of the replacement collateral item. System accepts up to 6 decimals. Note: This field is not required on initial entry, but is required when entering the information for the real collateral.

8.1.2. Dealer Substitutions Query Screen

The Substitutions Activity Query screen includes a number of dropdown boxes that offer multiple selections. To make a selection, click on the down arrow and highlight the desired item.

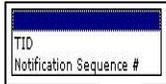


Figure 8-2:: Substitutions Query Screen for Dealers

The Dealer Substitutions Query screen is used to search for Substitution Activity.

1. To access the Substitutions Query screen, select *Trade Management, Substitutions, and Query* from the Navigation Toolbar. Then, search for either:
  - A specific substitution (see Step 2 below) or
  - Multiple substitutions (see Step 3 below).
2. Use the Quick Search feature to search for a specific substitution:
  - a. Click on the dropdown list and select either the TID or Notification Sequence #.
  - b. Enter the corresponding reference number.
  - c. Click on the Submit button (in the Quick Search section of the screen) to access the Substitutions Query Results screen (see Section 8.1.3).
3. Use the Search for Multiple Substitutions feature to list all trades that satisfy the selected search criteria.
  - a. The Participant ID is mandatory field and is automatically entered by the system,
  - b. The remaining search fields are optional, and allow you to define the search as specifically or broadly as you desire.

Note: There is a limitation of 5000 records per search. If your results exceed this limit, no results will be shown. Therefore, it is beneficial to refine your search criteria as specifically as possible.

  - c. When all the search criteria has been selected/entered, click on the Submit button to access the Substitutions Query Results screen (see Section 8.1.3).

For additional information regarding this screen (including field descriptions), please refer to the table starting on the next page.

The following table explains how to read/use the Dealer Substitutions Query screen (see Figure 8-2). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>DEALER SUBSTITUTIONS QUERY SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Participant ID*	This is a mandatory field. The system automatically inserts your 4-digit GSD Participant ID and short name.
<b>QUICK SEARCH</b>	<b>Used to search for a specific transaction. (When this search is used, all multiple-search fields and the Submit buttons at the top and bottom of the page are disabled.)</b>
Search Criterion	Select either the Transaction ID (TID) or Notification Sequence Number from the dropdown menu.
Search String	<ul style="list-style-type: none"> <li>For the TID, specify the GSD assigned Transaction Reference Number of a trade modified for a Substitution Item. The system will search both Repo and Revr TIDs.</li> <li>For the Notification Sequence Number, specify the number that was generated by the system from the initial substitution entry on the same business date. Format = 9999.</li> </ul>
Quick Search Submit button	Press this button to submit the data entered in the Search Criterion and Search String fields.
<b>SEARCH FOR MULTIPLE SUBSTITUTIONS</b>	
Start Date	Specify the Repo Start Date of a substitution item. Use the format mm/dd/ccyy.
End Date	Specify the Repo End Date of a substitution item. Use the format mm/dd/ccyy.
Contra ID	Enter either the 4-digit Contra ID or select the Short Name from the dropdown menu, which lists all GSD participants. (When you enter/select the information for one of the fields, the system automatically inserts the information in the other field.)
Status	Select "All" or any combination of Subs statuses of the desired substitutions item(s). Choose: All, Fully Allocated (FA), Not Processed (NP), Awaiting Allocation (AA), and/or Deleted (DEL).
<b>CURRENT AND REPLACEMENT COLLATERAL</b>	
CUSIP	Enter the CUSIP of the current/replacement collateral. Format = alphanumeric, 9-character maximum.
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. (If you use a partial CUSIP, use the asterisk (*) as a wildcard.) If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Substitutions screen.
Security Description	This field will be automatically populated if the CUSIP finder is used; otherwise, this field is not eligible for input.
Par Operator	Select one of the following comparison operators for the Par field of the current/replacement collateral: =, <>, <, <=, >, >=.
Par	Enter the Par value of the current/replacement collateral of the substitution item. Use the format 9999999999.99.
Principal Operator	Select one of the following comparison operators for the Principal field of the current/replacement collateral: =, <>, <, <=, >, >=.
Principal	Enter the Principal value of the current/replacement collateral of the substitution item. Use the format 9999999999.99 or ###mm.
Repo Rate Operator	Select one of the following comparison operators for the Repo Rate field of the current/replacement collateral: =, <>, <, <=, >, >=.

<b>DEALER SUBSTITUTIONS QUERY SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Repo Rate	Enter the Repo Rate for the current/replacement collateral of the substitution item. Use the format 99.999999 or ###mm.

8.1.3. Dealer Substitutions Query Results Screen

To view additional detail regarding a Substitution, click on the Action Dropdown menu and select one of the displayed items.

Substitutions Query Results » Dealer View » REPO

Action (select)	Business Date	Part. ID	Contra ID	Part. Not. #	Start Date	End Date	C/R	CUSIP	Par	Principal	REPO Rate	Status
View	09/03/2008	9376	9380	0001	08/15/2008	09/30/2008	C	9128277B2	50,000,000	51,187,500.00	2.00	AA
							R	371488AV9	50,000,000	51,187,500.00	2.00	

Substitutions with the following condition(s): Participant ID = 9376

Figure 8-3: Substitutions Query Result Screen for Dealers

Identifies the search parameters you selected.

The Dealer Substitutions Query Results screen lists those substitutions (i.e., current and replacement collateral) that fit the search criteria that you selected in the Dealer Substitutions Query screen (see Section 8.1.2).

- To view additional detail regarding a Substitution, click on the Action Dropdown menu and select one of the following options to launch a secondary window:
  - View – Displays all fields that are relevant to the selected Substitution item. Fields on this screen are read-only.
  - Modify – Shows all fields that are relevant to the selected Substitution item. Fields on this screen can be modified depending on the status of the substitution.
  - Delete – Confirms that the selected Substitution item will be deleted from the system and refreshes the screen.
  - Trades – Lists all trades that have been modified for the substitution. (See Section 8.1.4 for further detail.)
  - Obligations – Identifies all obligations that were created as a result of the substitution. (See Section 8.1.5 for further detail.)
- Depending upon the Status of a Substitution, only certain Action items may appear in the dropdown menu. The following is a list of available actions.
  - View – available for all statuses.
  - Modify – available for all statuses, except for DEL (Deleted). Note: Modifiable fields differ by status.
  - Delete – available only if the status is NP (Not Processed).
  - Trades and Obligations – available only if the status is either AA or FA (Awaiting Allocation or Fully Allocated).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Dealer Substitutions Query Results screen (see Figure 8-3). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>DEALER SUBSTITUTIONS QUERY RESULTS SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Action	To view additional detail regarding a Substitution, click on the Action Dropdown menu next to the desired Substitutions item. Choose one of the following: <ul style="list-style-type: none"> <li>• View – to view substitutions details</li> <li>• Modify – to modify substitutions details</li> <li>• Delete – to delete the substitution</li> <li>• Trades – to view the trades that have been modified as a result of the substitution</li> <li>• Obligations – to view all obligations that were created as a result of the substitution.</li> </ul>
Business Date	The current business date for the substitution item.
Part. ID	The 4-digit GSD Participant ID of the entity who initiated the Substitution.
Contra ID	The 4-digit GSD Participant number of the contraparty.
Part. Not. #	The Participant Notification Number assigned by GSD.
Start Date	Specifies the Repo Start Date of the trade that is being substituted.
End Date	Specifies the Repo End Date of the trade that is being substituted.
C/R	Indicates whether the information represents the Current (C) or Replacement (R) collateral.
CUSIP	The 9-character CUSIP of the current/replacement collateral.
Par	The current/replacement Par value of the Substitution item.
Principal	The current/replacement Principal Amount value of the Substitution item.
Repo Rate	The current/replacement Repo Rate of the Substitution item.
Status	The Status of the Substitution item can be any of the following: <ul style="list-style-type: none"> <li>• FA (Fully Allocated)</li> <li>• AA (Awaiting Allocation)</li> <li>• NP (Not Processed)</li> <li>• DEL (Deleted)</li> </ul>

8.1.4. Dealer Substitutions Trade Detail View

2 Click on this link to access the Substitutions Obligations Detail screen (see Section 8.1.5).

Trade Detail | [Obligations Detail](#)

Participant Notification #: 0001 » Trade Detail Business Date: 09/03/2008

TID Seq#	Repo / Revr	TID	Part ID	Contra ID	Long / Short	CUSIP	Par	Amount	Current Collateral Ref.	Replacement Collateral Ref.
1	REPO	<a href="#">106544-8903</a>	9376	9380	LONG	371488AV9	50,000,000	51,318,312.50	700137-8903	
	REVR	<a href="#">106545-8903</a>	9380	9376	SHORT	371488AV9	50,000,000	51,318,312.50	700138-8903	

You searched Substitutions with the following condition(s): Business Date = 09/03/2008 Participant ID = 9376 Notification Participant ID = ... Notification Sequence Number = 0001

1 For additional information regarding a specific trade, click on its corresponding TID to open the DVP Trade Detail screen (see Section 7.3).

Figure 8-4: Substitutions Trade Detail View for Dealers

The Dealer Substitutions Trade Detail View lists all the trades that have been modified for the selected Substitution item. It can be accessed through either of the following screens:

- Substitutions Query Results screen – For a specific Substitution item, select “Trades” from its Action Dropdown menu (see item #1 in Figure 8-3 in Section 8.1.3).
- Substitutions Obligations Detail screen – Click on the Trade Detail link (see item #2 in Figure 8-5 in Section 8.1.5).

From the Trade Detail screen, you can view the following information:

1. [Trade Detail](#) – To view additional information regarding a specific trade, click on its corresponding TID to open the DVP Trade Detail screen (see Section 7.3).
2. [Obligations Detail](#) – Instead of returning to the Substitutions Query Results screen, you can select the Obligations Detail link, which is located in the upper left corner of this screen. (See Section 8.1.5 for further detail.)

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Dealer Substitutions Trade Detail View (see Figure 8-4). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>DEALER SUBSTITUTIONS TRADE DETAIL VIEW</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Obligations Detail	Click on this link to access the Substitutions Obligations Detail screen (see Section 8.1.5).
Business Date	The current business date for the selected Substitution item.
TID Seq #	The Transaction ID Sequence number. Note: The last number listed indicates the total number of trades modified by the Substitution.
Repo / Revr	The transaction type of the selected Substitution item. Can be either Repo or Reverse.
TID	The GSD assigned Transaction Reference Number of the trade modified for the selected Substitution item. Note: To view the specifics of a particular trade, click on its corresponding TID to open the DVP Trade Detail Screen.
Part ID	The 4-digit GSD Participant ID for the selected Substitution item.
Contra ID	The 4-digit GSD Participant ID for the counterparty of the selected Substitution item.
Long/Short	Indicates whether the modified trade for the selected Substitution item is Long or Short.
CUSIP	The 9-character CUSIP of the replacement collateral for the selected Substitution item.
Par	The replacement Par value for the selected Substitution item.
Amount	The replacement Principal Amount for the selected Substitution item.
Current Collateral Ref.	The Settlement/Obligation ID (GSD reference number) of the current (old) collateral for the selected Substitution item.
Replacement Collateral Ref.	The Obligation ID (GSD reference number) of the replacement (new) collateral for the selected Substitution item.

8.1.5. Dealer Substitutions Obligations Detail Screen

Click on this link to access the Substitutions Trade Detail View (see Section 8.1.4).

2

1

Participant Notification #: Obligations Detail <span style="float: right;">Business Date: 09/03/2008</span>								
Current Collateral								
GSCC Trans.	Repo / Revr	Settlement ID	GSCC Part ID	Contra ID	CUSIP	Settlement Par	Settlement Amount	TID
DLV	REPO	700137-8903	9399	9376	9128277B2	50,000,000	51,187,500.00	106544-8903
RCV	REVR	700138-8903	9399	9380	9128277B2	50,000,000	51,187,500.00	106545-8903
Replacement Collateral								
There were no records found meeting your search criteria.								
You searched Substitutions with the following condition(s): Business Date = 09/03/2008 Participant ID = 9376								

Figure 8-5: Substitutions Obligations Detail Screen for Dealers

The Dealer Substitutions Obligations Detail screen contains the details pertinent to the collateral of the selected Substitutions item. It can be accessed through either of the following screens:

- Substitutions Query Results screen – Select “Obligations” from the Action Dropdown menu for a specific Substitution item (see item #1 in Figure 8-3 in Section 8.1.3).
- Substitutions Trade Detail View – Click on the Obligations Detail link (see item #2 in Figure 8-4 in Section 8.1.4).

From the Obligations Detail screen, you can view the following information:

1. Collateral Detail - The screen is divided into two sections. The Current Collateral information appears in the upper portion of the screen and the Replacement Collateral details below it. (In Figure 8-5, there are no records in the Replacement Collateral section as the Replacement Collateral was a generic CUSIP.)
2. Trade Detail - Instead of returning to the Substitutions Query Results screen, you can select the Trade Detail link, which is located in the upper left corner of this screen. (See Section 8.1.4 for further detail.)

**Notes:**

GSD interacts directly with the Long and Short members of the Substitutions group and is the counterparty to all settlement obligations created by the Substitutions process. Therefore:

- **Repo Dealers** receive the current collateral from FICC and deliver the replacement collateral to FICC.
- **Revr Dealers** deliver the current collateral to FICC and receive the replacement collateral from FICC.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Dealer Substitutions Obligations Detail screen (see Figure 8-5). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>DEALER SUBSTITUTIONS OBLIGATIONS DETAIL SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Trade Detail	Click on this link to access the Substitutions Trade Detail View (see Section 8.1.4).
Business Date	The current business date for the selected Substitution item.
<b>CURRENT COLLATERAL</b>	
GSCC Trans.	Indicates the type of transaction - either a Deliver (DLV) or Receive (RCV).
Repo/Revr	Indicates whether the transaction is a Repo or Reverse transaction.
Settlement ID	The GSD assigned Settlement (Obligation) Reference Number of the collateral transaction.
GSCC Part ID	The 4-digit GSD Participant ID.
Contra ID	The 4-digit GSD Participant ID of the contraparty.
CUSIP	The 9-character CUSIP of the current/replacement collateral.
Settlement Par	The settlement par value of the current/replacement collateral.
Settlement Amount	The principal amount of the current/replacement collateral.
TID	The GSD assigned Transaction Reference Number of the current/replacement collateral.
<b>REPLACEMENT COLLATERAL</b>	
	(Since the columns in this section are the same columns that are used for the Current Collateral, see the corresponding previous descriptions.)

## 8.2. For Brokers

### 8.2.1. Broker Substitutions Entry Screen

The screenshot shows the 'Enter Broker Substitution' screen. At the top, there is a navigation menu with 'Trade Management', 'Report Center', 'Business Administration', 'Site Administration', and 'Help'. Below this is a breadcrumb trail: 'Home > Government Securities > Enter Broker Substitution'. A status bar indicates '\* = Required'. The main form is divided into several sections: 'Substitution Entry >> Broker View', 'Participant ID: BROKER TEST ACCOUNT 9301 9301 - BROKERTEST \*', 'Get Trade' (with a dropdown and a button), 'Start Date (mm/dd/yyyy) 08/28/2008 \*' and 'End Date (mm/dd/yyyy) 03/29/2010 \*', 'REPO Participant 9380 9380 - DEALERBTES \*' and 'REVR Participant 9376 9376 - DEALERATES \*', 'Current Collateral' (with fields for CUSIP, Par, REPO Rate, Security Description, REVR Rate, and Comments), and 'Replacement Collateral' (a table with columns: CUSIP, SECURITY DESCRIPTION, PAR, PRINCIPAL, REPO RATE, REVR RATE). The table contains one row: 3128X02J7, 5.000 FHLMC 03/24/19, 50,000,000, 50,000,000, 3.75, 3.75. At the bottom, there are 'Reset', 'Back', and 'Submit' buttons. Numbered callouts 1 through 5 are placed around the screen to highlight key elements. A callout box points to the 'Replacement Collateral' table icon, stating: 'This icon is used for multiple allocations. (See Section 8.3.3 for details.)'

Figure 8-6: Broker Substitutions Entry Screen

The system automatically enters the Repo Participant ID based on your user profile.

See Section 8.3 for detailed examples showing how to:

- Enter or default to a Generic Collateral Substitution CUSIP when the Replacement Collateral is **Not Known**.
- Change a Collateral Substitution from a Generic to a Real Replacement Collateral, **after** the initial substitution is processed.
- Enter Multiple Allocations.

The Broker Substitutions Entry screen (Figure 8-6) is used to enter collateral substitution information into the GSD RTTM WFE system.

1. To access this screen from the Navigation Toolbar (see Section 2.3), select *Trade Management*, *Substitutions*, and *Entry*. Then populate **either** the:
  - Get Trade section (see Step 2 below) or
  - Required fields (which are designated in bold type and by an asterisk) (see Step 3 below).
2. If you know the TID or Xref, go to the Get Trade section.
  - a. Click on the dropdown list and select either Xref or TID.
  - b. Enter the corresponding number in the provided field.
    - For Xrefs only, you can enter a portion of the number, using one or more asterisks for the wildcard positions.
  - c. Click on the icon.
    - If you entered a specific number, the system will automatically populate the general trade detail and the Current Collateral information in the section labeled #3 in Figure 8-1.)
    - If you entered a partial Xref number, a Trade Summary screen (see Section 7.1.1) with the matching Xrefs will be displayed. Select the appropriate trade, click Modify, and enter the new collateral in the Replacement Collateral sectionGo to Step 4.
3. If you **don't know** the TID or Xref, populate the general trade detail and the Current Collateral sections. Then, go to Step 4.
4. For the Replacement Collateral section, you can **either**:
  - Enter the details for the New Real Replacement Collateral,
  - Enter the details for a specific generic collateral, or
  - Leave the fields blank for the system to enter the generic details.
5. Next, click on the Submit button.
6. If the Substitutions entry passes all the GSD validation checks, the following appears (see Figure 8-12 in Section 8.3.1):
  - A **Success message** appears at the top of the screen and a **Participant Notification Number** to its right.

Note: If you did not specify the New Real Replacement Collateral, you will need to write down this number since you will need to use it later. (This is discussed further in Section 8.3.2.)

  - If the **Replacement Collateral** section was left blank, the system temporarily enters the information for a generic security.

If any information is **incorrect**, an error message appears at the top of the screen. Make your corrections and resubmit the substitution.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Broker Substitutions Entry screen (see Figure 8-6 ). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>BROKER SUBSTITUTIONS ENTRY SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Participant ID	The system automatically defaults to your 4-digit GSD Participant ID and short name.
Get Trade	This section is used when you want to retrieve the details of a specific transaction only. <ul style="list-style-type: none"> <li>From the dropdown list, select either Broker Xref or TID.</li> <li>Then enter the number for the selected item in the corresponding field and click on the  icon to submit.</li> <li>The system automatically populates the screen with the relevant trade details and current collateral information.</li> </ul>
<b>TRADE DETAIL</b>	
Start Date*	This is a mandatory field. Specify the Repo Start Date of the trade that is being subbed. Format = mm/dd/ccyy.
End Date*	This is a mandatory field. Specify the Repo End Date of the trade that is being subbed. Format = mm/dd/ccyy.
Repo Participant*	This is a mandatory field. Enter either the 4-digit Repo Participant ID or select the Short Name from the dropdown menu, which lists all GSD participants. (When you enter/select the information for one of the fields, the system automatically inserts the information in the other field.)
Revr Participant*	This is a mandatory field. Enter either the 4-digit Reverse Participant ID or select the Short Name from the dropdown menu, which lists all GSD participants. (When you enter/select the information for one of the fields, the system automatically inserts the information in the other field.)
Repo Xref	Enter the Repo Participant's Xref number. Format: alphanumeric, 16-character maximum.
Revr Xref	Enter the Reverse Participant's Xref number. Format: alphanumeric, 16-character maximum.
Give Up	Indicate whether the trade was given up by the broker when it was executed. Enter "Y" for yes and "N" for no.
<b>CURRENT COLLATERAL</b>	
<b>These fields describe the collateral to be replaced as a result of the Substitution item being entered.</b>	
CUSIP*	This is a mandatory field. Enter the CUSIP number of the current collateral to be replaced. Format = alphanumeric, 9-character maximum.
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Substitutions screen.
Security Description	This field will be automatically populated if the CUSIP finder is used. Note: This field cannot be populated by the Participant.
Par*	This is a mandatory field. Enter the par value of the current collateral to be replaced, which cannot exceed 400M. Format = 999,999,999 or ###mm.
Principal*	This is a mandatory field. Specify the principal value of the current collateral to be replaced. Format = 999,999,999.99 or ###mm.
REPO Rate*	This is a mandatory field. Specify the current Repo Rate of the current collateral to be replaced. Format = 99.999999.
Revr Rate*	This is a mandatory field. Specify the current Revr Rate of the current collateral to be replaced. Format = 99.999999.

BROKER SUBSTITUTIONS ENTRY SCREEN	
Field/Item Name	Instructions/Descriptions
Comments	An area for you to enter any notes or comments about the Substitution item being entered.
REPLACEMENT COLLATERAL	<p><b>These fields are used to describe the Replacement Collateral of the Substitution item being entered.</b></p> <p><b>Note: This section does not need to be completed until you have the information for the real collateral, unless you prefer to enter a specific generic product CUSIP. When no information is entered, the system defaults to a generic collateral CUSIP.</b></p>
Add Replacement Collateral Item 	<p>Select this button to save the replacement collateral data that you entered and to add an additional row. You can enter up to 8 replacement collateral items.</p> <p>Notes:</p> <ul style="list-style-type: none"> <li>• When you use additional rows, use of a generic CUSIP is prohibited.</li> <li>• Only 1 row can be less than 50mm. (See Multiple Allocations in Section 8.3.3.)</li> </ul>
CUSIP	<p>Enter the CUSIP number of the replacement collateral item. Format = alphanumeric, 9-character maximum.</p> <p>Note: When none is entered, the system will default to generic collateral CUSIP.</p>
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Substitutions screen.
Security Description	This field will be automatically populated if the CUSIP finder is used.
Par	<p>Enter the par value of the replacement collateral item. Format = 999,999,999 or ###mm. Each entry (row) cannot exceed 50M and the total par cannot exceed 400M. (If your par value exceeds 50M, use Add Replacement Collateral Item button to add another row.)</p> <p>Note: This field is not required on initial entry, but is required when entering the information for the real collateral.</p>
Principal	<p>Specify the principal value of the replacement collateral item. Format = 999,999,999.99 or ###mm.</p> <p>Note: This field is not required on initial entry, but is required when entering the information for the real collateral.</p>
Repo Rate	<p>Specify the Repo Rate of the replacement collateral item. Format = 99.999999.</p> <p>Note: This field is not required on initial entry, but is required when entering the information for the real collateral.</p>
Revr Rate	<p>Specify the Revr Rate of the replacement collateral item. Format = 99.999999.</p> <p>Note: This field is not required on initial entry, but is required when entering the information for the real collateral.</p>

8.2.2. Broker Substitutions Query Screen

The Substitutions Activity Query screen includes a number of dropdown boxes that offer multiple selections. To make a selection, click on the down arrow and highlight the desired item.



Figure 8-7: Substitutions Query Screen for Brokers

The Broker Substitutions Query screen is used to search only for the current day's Substitution Activity.

1. To access the Substitutions Query screen, select *Trade Management*, *Substitutions*, and *Query* from the Navigation Toolbar. Then, search for either:
  - A specific substitution (see Step 2 below) or
  - Multiple substitutions (see Step 3 below).
2. Use the Quick Search feature to search for a specific substitution.
  - a. Click on the dropdown list and select either the TID or Notification Sequence #.
  - b. Enter the corresponding reference number.
  - c. Click on the Submit button (in the Quick Search section of the screen) to access the Substitutions Query Results screen (see Section 8.2.3).
3. Use the Search for Multiple Substitutions feature to list all trades that satisfy the selected search criteria.
  - a. The Broker ID is a mandatory field that is automatically entered by the system.
 

Note: The substitution date always defaults to the current business date.
  - b. The remaining search fields are optional, and allow you to define the search as specifically or broadly as you desire.
 

Note: There is a limitation of 5000 records per search. If your results exceed this limit, no results will be shown. Therefore, it is beneficial to refine your search criteria as specifically as possible.
  - c. When all the search criteria has been selected/entered, click on the Submit button to access the Substitutions Query Results screen. (Go to Section 8.2.3).

For additional information regarding this screen (including field descriptions), please refer to the table starting on the next page.

The following table explains how to read/use the Broker Substitutions Query screen (see Figure 8-7). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>BROKER SUBSTITUTIONS QUERY SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Broker ID*	This is a mandatory field. The system automatically inserts your 4-digit GSD Participant ID and short name.
<b>QUICK SEARCH</b>	<b>Used to search for a specific transaction. (When this search is used, all multiple-search fields and the Submit buttons at the top and bottom of the page are disabled.)</b>
Search Criterion	Select either Transaction ID (TID) or Notification Sequence Number from the dropdown menu.
Search String	<ul style="list-style-type: none"> <li>For the TID, specify the GSD assigned Transaction Reference Number of a trade modified for a Substitution item. The system will search both Repo and Revr TIDs.</li> <li>For the Notification Sequence Number, specify the number that was generated by the system when the substitution was successfully processed on the same business date. Use the format 9999.</li> </ul>
Quick Search Submit button	Press this button to submit the data entered in the Search Criterion and Search String fields.
<b>SEARCH FOR MULTIPLE SUBSTITUTIONS</b>	
Start Date	Specify the Repo Start Date of a substitution item. Use the format mm/dd/ccyy.
End Date	Specify the Repo End Date of a substitution item. Use the format mm/dd/ccyy.
Repo Participant ID	Enter either the 4-digit <u>Repo</u> Participant ID of the substitution item or select the Short Name from the dropdown menu, which lists all GSD participants. (When you enter/select the information for one of the fields, the system automatically inserts the information in the other field.)
Reverse Participant ID	Enter either the 4-digit <u>Reverse</u> Participant ID of the substitution item or select the Short Name from the dropdown menu, which lists all GSD participants. (When you enter/select the information for one of the fields, the system automatically inserts the information in the other field.)
Status	Select "All" or any combination of Subs statuses of the desired substitutions item(s). Choose: All, Fully Allocated (FA), Not Processed (NP), Awaiting Allocation (AA), and/or Deleted (DEL).
<b>CURRENT AND REPLACEMENT COLLATERAL</b>	
CUSIP	Enter the CUSIP of the current/replacement collateral. Format = alphanumeric, 9-character maximum.
CUSIP Finder 	Click on this icon to open a popup window to search for a particular CUSIP. (If you use a partial CUSIP, use the asterisk (*) as a wildcard.) If you select a CUSIP from the popup screen, both the CUSIP and the Security Description will be populated in the Substitutions screen.
Security Description	This field will be automatically populated if the CUSIP finder is used; otherwise, the field is not available for input/
Par Operator	Select one of the following comparison operators for the Par field of the current/replacement collateral: =, <>, <, <=, >, >=.
Par	Enter the Par value of the current/replacement collateral of the substitution item. Use the format 9999999999.99 or ###mm.
Principal Operator	Select one of the following comparison operators for the Principal field of the current/replacement collateral: =, <>, <, <=, >, >=.

<b>BROKER SUBSTITUTIONS QUERY SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Principal	Enter the Principal value of the current/replacement collateral of the substitution item. Use the format 99999999999.99 or ###mm.
Repo Rate Operator	Select one of the following comparison operators for the Repo Rate field of the current/replacement collateral: =, <>, <, <=, >, >=.
Repo Rate	Enter the Repo Rate for the current/replacement collateral of the substitution item. Use the format 99.999999.
Reverse Rate Operator	Select one of the following comparison operators for the Reverse Rate field of the current/replacement collateral: =, <>, <, <=, >, >=.
Reverse Rate	Enter the Reverse Rate for the current/replacement collateral of the substitution item. Use the format 99.999999.

8.2.3. Broker Substitutions Query Results Screen

To view additional detail regarding a Substitution, click on the Action Dropdown menu and select one of the displayed items.

Substitutions Query Results » Broker View

Action (select)	Business Date	Broker ID	Not. Seq. #	REPO Part ID	REVR Part ID	Start Date	End Date	C/R	CUSIP	Par	Principal	REPO Rate	REVR Rate	Status
View	09/03/2008	9301	0001	9376	9380	08/15/2008	09/30/2008	C	9128277B2	50,000,000	50,000,000.00	1.00	1.00	NP
								R	912810FB9	50,000,000	50,000,000.00	1.00	1.00	
View	09/03/2008	9301	0003	9380	9376	08/15/2008	09/30/2008	C	912810FB9	50,000,000	50,187,500.00	2.00	2.00	AA
								R	371488AV9	50,000,000	50,187,500.00	2.00	2.00	

Substitutions with the following condition(s): Participant ID = 9301 Notification Participant

Figure 8-8: Substitutions Query Results Screen for Brokers

Identifies the search parameters you selected.

The Broker Substitutions Query Results screen lists those substitutions (i.e., current and replacement collateral) that fit the search criteria that you selected in the Broker Substitutions Query screen (Section 8.2.2).

- To view additional detail regarding a Substitution, click on the Action Dropdown menu and select one of the following options to launch a secondary window:
  - View – Displays all fields that are relevant to the selected Substitution item. Fields on this screen are read-only.
  - Modify – Shows all fields that are relevant to the selected Substitution item. Fields on this screen can be modified depending on the status of the substitution.
  - Delete – Confirms that the selected Substitution item will be deleted from the system and refreshes the screen.
  - Trades – Lists all trades that have been modified for the substitution. (See Section 8.2.4 for further detail.)
  - Obligations – Identifies all obligations that were created as a result of the substitution. (See Section 8.2.5 for further detail.)
- Depending upon the Status of a Substitution, only certain Action items may appear in the dropdown menu. The following is a list of available actions.
  - View – available for all statuses.
  - Modify – available for all statuses, except for DEL (Deleted). Note: Modifiable fields differ by status.
  - Delete – available only if the status is NP (Not Processed).
  - Trades and Obligations – available only if the status is either AA or FA (Awaiting Allocation or Fully Allocated).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Broker Substitutions Query Results screen (see Figure 8-8). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>BROKER SUBSTITUTIONS QUERY RESULTS SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Action	To view additional detail regarding a Substitution, click on the Action Dropdown menu next to the desired Substitutions item. Choose one of the following: <ul style="list-style-type: none"> <li>• View – to view substitutions details</li> <li>• Modify – to modify substitutions details</li> <li>• Delete – to delete the substitution</li> <li>• Trades – to view the trades that have been modified as a result of the substitution.</li> <li>• Obligations – to view all obligations that were created as a result of the substitution.</li> </ul>
Business Date	The current business date for the selected substitution item.
Broker ID	The system automatically inserts your 4-digit GSD Participant ID.
Not. Seq. #	The Notification Sequence Number generated by the GSD
Repo Part ID	The 4-digit GSD Participant ID of the Repo Dealer on the trade.
Revr Part ID	The 4-digit GSD Participant ID of the Reverse Dealer on the trade.
Start Date	Specifies the Repo Start Date of the trade that is being substituted.
End Date	Specifies the Repo End Date of the trade that is being substituted.
C/R	Indicates whether the information represents the Current (C) or Replacement (R) collateral.
CUSIP	The 9-character CUSIP of the current/replacement collateral.
Par	The current/replacement Par value of the Substitution item.
Principal	The current/replacement Principal Amount value of the Substitution item.
Repo Rate	The current/replacement Repo Rate of the Substitution item.
Revr Rate	The current/replacement Reverse Rate of the Substitution item.
Status	The Status of the Substitution item can be any of the following: <ul style="list-style-type: none"> <li>• FA (Fully Allocated)</li> <li>• AA (Awaiting Allocation)</li> <li>• NP (Not Processed)</li> <li>• DEL (Deleted)</li> </ul>

8.2.4. Broker Substitutions Trade Detail View

Click on this link to access the Substitutions Obligations Detail screen (see Section 8.2.5).

2

Trade Detail | [Obligations Detail](#)

Participant Notification #: 0003 » Trade Detail Business Date: 09/03/2008

TID Seq#	Repo / Revr	TID	Part ID	Contra ID	Long / Short	CUSIP	Par	Amount	Current Collateral Ref.	Replacement Collateral Ref.
1	REPO	<a href="#">106542-8903</a>	9380	9301	LONG	371488AV9	50,000,000	50,315,756.94	700139-8903	
	REVR	<a href="#">106541-8903</a>	9301	9380	SHORT	371488AV9	50,000,000	50,315,756.94		
2	REPO	<a href="#">106540-8903</a>	9301	9376	LONG	371488AV9	50,000,000	50,315,756.94		
	REVR	<a href="#">106543-8903</a>	9376	9301	SHORT	371488AV9	50,000,000	50,315,756.94	700140-8903	

Search Broker Substitution Trades with the following condition: Business Date = 09/03/2008 Participant ID = 9301 Notification Participant ID = Notification Sequence Number = 0003

1

For additional information regarding a specific trade, click on its corresponding TID to open the DVP Trade Detail screen (see Section 7.3).

Figure 8-9: Substitutions Trade Detail View for Brokers

The Broker Substitutions Trade Detail View lists all the trades that have been modified for the selected Substitution item. It can be accessed through either of the following screens:

- Substitutions Query Results screen – For a specific Substitution item, select “Trades” from its Action Dropdown menu (see item #1 in Figure 8-8 in Section 8.2.3)
- Substitutions Obligations Detail screen – Click on the Trade Detail link (see item #2 in Figure 8-10 in Section 8.2.5).

From the Trade Detail screen, you can view the following information:

1. **Trade Detail** – To view additional information regarding a specific trade, click on its corresponding TID to open the DVP Trade Detail screen (see Section 7.3).
2. **Obligations Detail** – Instead of returning to the Substitutions Query Results screen, you can select the Obligations Detail link, which is located in the upper left corner of this screen. (See Section 8.2.5 for further detail.)

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Broker Substitutions Trade Detail View (see Figure 8-9). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>BROKER SUBSTITUTIONS TRADE DETAIL VIEW</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Obligations Detail	Click on this link to access the Substitutions Obligations Detail screen (see Section 8.2.5).
Business Date	The current business date for the selected Substitution item.
TID Seq #	The Transaction ID Sequence number. The last number listed indicates the total number of trades modified by the Substitution.
Repo / Revr	The transaction type of the selected Substitution item. Can be either Repo or Reverse.
TID	The GSD assigned Transaction Reference Number of the trade modified for the selected Substitution item.  <b>Notes:</b> <ul style="list-style-type: none"> <li>To view the specifics of a particular trade, click on its corresponding TID to open the DVP Trade Detail Screen.</li> <li>The same TID may be used multiple times for collateral substitutions.</li> </ul>
Part ID	The 4-digit GSD Participant ID for the selected Substitution item.
Contra ID	The 4-digit GSD Contra ID for the selected Substitution item.
Long/Short	Indicates whether the modified trade for the selected Substitution item is Long or Short.
CUSIP	The 9-character CUSIP of the replacement collateral for the selected Substitution item.
Par	The replacement Par value for the selected Substitution item.
Amount	The replacement Principal Amount for the selected Substitution item.
Current Collateral Ref.	The Settlement/Obligation ID (GSD reference number) of the current (old) collateral for the selected Substitution item.
Replacement Collateral Ref.	The Obligation ID (GSD reference number) of the replacement (new) collateral for the selected Substitution item.

8.2.5. Broker Substitutions Obligations Detail Screen

Click on this link to access the Substitutions Trade Detail View (see Section 8.2.4).

2

1

GSCC Trans.	Repo / Revr	Settlement ID	GSCC Part ID	Contra ID	CUSIP	Settlement Par	Settlement Amount	TID
DLV	REPO	700139-8903	9399	9380	912810FB9	50,000,000	50,187,500.00	106542-8903
RCV	REVR	700140-8903	9399	9376	912810FB9	50,000,000	50,187,500.00	106543-8903

Figure 8-10: Substitutions Obligations Detail Screen for Brokers

The Broker Substitutions Obligations Detail screen contains the details pertinent to the collateral of the selected Substitutions item. It can be accessed through either of the following screens:

- Substitutions Query Results screen – Select “Obligations” from the Action Dropdown menu for a specific Substitution item (see item #1 in Figure 8-8 in Section 8.2.3)
- Substitutions Trade Detail View – Click on the Obligations Detail link (see item #2 in Figure 8-9 in Section 8.2.4).

From the Obligations Detail screen, you can view the following information:

1. Collateral Detail - The screen is divided into two sections. The Current Collateral information appears in the upper portion of the screen and the Replacement Collateral details below it. (In Figure 8-10, there are no records in the Replacement Collateral section as a generic CUSIP was used as the interim replacement collateral.)
2. Trade Detail - Instead of returning to the Substitutions Query Results screen, you can select the Trade Detail link, which is located in the upper left corner of this screen. (See Section 8.2.4 for further detail.)

**Notes:**

GSD interacts directly with the Long and Short members of the Substitutions group and is the counterparty to all settlement obligations created by the Substitutions process. Therefore:

- **Repo Dealers** receive the current collateral from FICC and deliver the replacement collateral to FICC.
- **Revr Dealers** deliver the current collateral to FICC and receive the replacement collateral from FICC.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Broker Substitutions Obligations Detail screen (see Figure 8-10). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>BROKER SUBSTITUTIONS OBLIGATIONS DETAIL SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Trade Detail	Click on this link to access the Substitutions Trade Detail View (see Section 8.2.4).
Business Date	The current business date for the selected Substitution item.
<b>CURRENT COLLATERAL</b>	
GSCC Trans	Indicates the type of transaction - either a Deliver (DLV) or Receive (RCV).
Repo/Revr	Indicates whether the transaction is a Repo or Reverse transaction.
Settlement ID	The Settlement (Obligation) ID of the collateral transaction.
GSCC Part ID	The 4-digit GSD Participant ID.
Contra ID	The 4-digit GSD Participant ID of the contraparty.
CUSIP	The 9-character CUSIP of the current/replacement collateral.
Settlement Par	The settlement par value of the current/replacement collateral.
Settlement Amount	The principal amount of the current/replacement collateral.
TID	The GSD assigned Transaction Reference Number of the current/replacement collateral.
<b>REPLACEMENT COLLATERAL</b>	
	(Since the columns in this section are the same columns that are used for the Current Collateral, see the corresponding previous descriptions.)

### 8.3. Real-Life Examples of Generic Collateral Substitutions

#### 8.3.1. How to Enter a Generic Collateral Substitution CUSIP when the Real Replacement Collateral is **Not Known**

Figure 8-11: Using the Get Trade Feature and Entering a Generic Collateral Substitution when the Real Replacement Collateral is Not Known

This example applies to both Brokers and Dealers. It demonstrates how to enter a generic collateral substitution using the Get Trade feature.

Note: This example uses the Dealer Substitutions Entry screen (Figure 8-11); however, the Broker's screen (Figure 8-6) differs only slightly in terms of the data selections/fields. These differences are outlined in the table located in the lower left corner of this page.

The following steps apply to both Brokers and Dealers.

1. In the Get Trade section:
  - a. Click on the dropdown list and select either Xref or TID.
  - b. Enter the corresponding number in the provided field.
  - c. Click on the  icon.  
The system then automatically enters the general trade detail and the Current Collateral information (see next page for item 1c in Figure 8-12).
2. In the Replacement Collateral section, you can either:
  - Enter the details for a specific generic collateral or
  - Leave the fields blank for the system to enter the generic collateral details.
3. Next, click on the Submit button.

(Instructions continued on the following page.)

The following table identifies the minor differences between the Broker & Dealer Substitutions Entry screens (see Figure 8-6 and Figure 8-11) :

In the:	The Broker Screen has	The Dealer Screen has	Labeled on Screen
Get Trade section's Dropdown menu	Broker Xref selection	Xref selection	i
Trade Detail section	both Repo Xref & Revr Xref fields	Repo Xref field only	ii
Current and Replacement Collateral sections	both Repo Rate & Revr Rate fields	Repo Rate field only	iii

The screenshot shows a web application interface for 'Enter Dealer Substitution'. At the top, there are navigation tabs: Trade Management, Report Center, Business Administration, Site Administration, and Help. Below these are breadcrumb links: Home > Government Securities > Enter Dealer Substitution. A red banner at the top contains the text 'Success!' and a green box with 'Substitution Accepted by FICC'. To the right of this banner, it says 'Participant Notification Number = 0001'. Below the banner is a section titled 'Substitution Entry >> Dealer View' with 'Participant ID: - 9376'. This section contains several form fields: Start Date (08/27/2008), End Date (01/29/2010), REPO Participant (9376), REPO Xref, REVR Participant (9380), and Give Up. Below this is a 'Current Collateral' section with fields for CUSIP (3128X1SE8), Security Description (5,000 FHLMC 07/23/20), Par (50,000,000), and Principal (50,000,000.00). A 'REPO Rate' field is set to 3.75. At the bottom is a 'Replacement Collateral' table with columns for CUSIP, SECURITY DESCRIPTION, PAR, PRINCIPAL, and REPO RATE. The table contains one row with CUSIP 371488AV9, SECURITY DESCRIPTION DEFAULT GENERIC COLLATERAL AW, PAR 50,000,000, PRINCIPAL 50,000,000, and REPO RATE 3.75. At the very bottom are buttons for 'Reset', 'Back', and 'Submit'.

Figure 8-12: Success Message for Dealer Substitution Entry Awaiting Allocation

(Continued from the previous page)

4. If the Substitutions entry passes all the GSD validation checks, the following appears (see Figure 8-12):
  - a. A Success message appears at the top of the screen and the Participant Notification Number to its right.  
 Note: You will need to write down the Participant Notification Number since you will need to use it when you allocate the real replacement collateral. (Refer to Section 8.3.2 for the Replacement process.)
  - b. In the Replacement Collateral section, the system enters the information for a generic security.

8.3.2. How to Allocate a Collateral Substitution from a Generic to a Real Replacement Collateral

The screenshot shows the 'Substitutions Query' screen in Dealer View. At the top, there are navigation tabs: Trade Management, Report Center, Business Administration, Site Administration, and Help. Below these are breadcrumb links: Home > Government Securities > Substitutions Query. The main header area includes 'Participant ID: DEALER A TEST ACCOUNT' and a dropdown menu showing '9376 - DEALERATES'. A red box highlights the 'Current' section, which contains fields for CUSIP, Security Description, Par, Principal, and Repo Rate. A blue circle with 'ii' points to the Repo Rate field. Another blue circle with 'i' points to the Contra ID field. The 'Quick Search' section is also highlighted with a blue circle with '1'. The screen includes various checkboxes for status and allocation, and buttons for Reset, Back, and Submit.

Figure 8-13: Using the Substitutions Query Screen to Find the Current Collateral

The screenshot shows the 'Substitutions Query Results' screen in Dealer View. It displays a table with the following data:

Action (select)	Business Date	Part. ID	Contra ID	Part. Not. #	Start Date	End Date	C/R	CUSIP	Par	Principal	REPO Rate	Status
	08/26/2008	9376	9380	0001	08/27/2008	01/29/2010	C	3128X1SE8	50,000,000	50,000,000.00	3.75	NP
							R	371488AV9	50,000,000	50,000,000.00	3.75	

A red box highlights the table, and a blue circle with '2' points to the 'Modify' option in the context menu. The screen also shows a 'Back' button and a 'Results' button.

Figure 8-14: Substitutions Query Results Screen

This example applies to both Broker and Dealers. It demonstrates how to allocate a collateral substitution from a generic to a real replacement collateral, using the Quick Search function in the Substitutions Query screen (Figure 8-13) to find the substitution.

Note: This example uses the Dealer Substitutions Query screen; however, the Broker's screen (Figure 8-7) differs only slightly in terms of the fields that are available:

- Instead of the Contra ID field (see label "i" in Figure 8-13), the Broker screen has fields for the Repo and Reverse Participant IDs.
- In addition to the Repo Rate fields (see label "ii" in Figure 8-13), the Broker screen also has fields for the Reverse Rate.

The following steps apply to both Brokers and Dealers.

1. In the Quick Search section (Figure 8-13):
  - a. Click on the Dropdown menu and select the Notification Sequence # from the dropdown list.
  - b. Enter the corresponding number in the provided field.
  - c. Click on the Submit button.
2. In the Substitutions Query Results screen (Figure 8-14):
  - Click on the down arrow next to the selected substitution/trade.
  - Select Modify from the dropdown list.
3. The Modify screen appears (see Figure 8-15 on the following page).

(Instructions continued on the following page.)

\* = Required

**3** Participant Notification #: 0001 » Modify

Participant ID: 9376

Start Date (mm/dd/ccyy)	08/27/2008 *	End Date (mm/dd/ccyy)	01/29/2010 *
REPO Participant	9376 9376 - DEALERATES *	REPO Xref	
REVR Participant	9380 9380 - DEALERBTES *	REVR Xref	
		Give Up	

**Current Collateral**

CUSIP	371488AV9 *	Security Description	DEFAULT GENERIC COLLATERA
Par	50,000,000 *	Principal	50,000,000 *
REPO Rate	3.75 *		
Comments			

**4** **Replacement Collateral**

CUSIP	SECURITY DESCRIPTION	PAR	PRINCIPAL	REPO RATE
3128X1QS9	5,000 FHLMC 07/09/21	50,000,000	50,000,000	3.75

**5** Reset Modify

(Continued from the previous page.)

4. In the Replacement Collateral section of the Modify screen:
  - Enter the real replacement CUSIP and
  - If needed, change the Par, Principal, and/or Repo Rate.
5. Click on the Modify button.
6. If the modification(s) passes the GSD validation checks, a Success message and a new Participant Notification Number appear at the top of the screen (Figure 8-16).

**6** Success!

Substitution Accepted by FICC

Participant Notification Number =0002

Figure 8-16: Success Message for Modifying a Collateral Substitution (Partial Screen)

8.3.3. How to Enter Multiple Allocations

The Get Trade feature is not applicable for multiple allocations.

Participant ID: BROKER TEST ACCOUNT 9301 9301 - BROKERTEST

Start Date (mm/dd/ccyy) 08/28/2008 \* End Date (mm/dd/ccyy) 03/29/2010 \*

REPO Participant 9376 9376 - DEALERATES \* REPO Xref i

REVR Participant 9380 9380 - DEALERBTES \* REVR Xref i

Give Up

Current Collateral

CUSIP 371488AV9 \* Security Description DEFAULT GENERIC COLLATERAL

Par 200,000,000 \* Principal ii 200,000,000 \*

REPO Rate ii 3.75 \* REVR Rate ii 3.75 \*

Comments

Replacement Collateral

Click on this icon to add an additional entry row.

CUSIP	SECURITY DESCRIPTION	PAR	PRINCIPAL	REPO RATE	REVR RATE
912810DY1		50,000,000	50,000,000	3.75	ii 3.75
912820EK9		50,000,000	50,000,000		
912810FH6		50,000,000	50,000,000		
912828EX4		50,000,000	50,000,000		

Reset Back Submit 3

Figure 8-17: Entering Multiple Allocations in the Substitutions Entry Screen

The following table identifies the minor differences between the Broker & Dealer Substitutions Entry screens (see Figure 8-17 and Figure 8-1) :

In the:	The Dealer Screen has	The Broker Screen has	Labeled on Screen
Trade Detail section	Repo Xref field only	both Repo Xref & Revr Xref fields	i
Current and Replacement Collateral sections	Repo Rate field only	both Repo Rate & Revr Rate fields	ii

This scenario applies to both Brokers and Dealers. It demonstrates how to enter multiple allocations when the replacement collateral is known. The Get Trade functionality is not applicable for this process.

Note: This example uses the Broker Substitutions Entry screen (Figure 8-17); however, the Dealer's screen (Figure 8-1) differs only slightly in terms of the data selections/fields. These differences are outlined in the table located in the lower left corner of this page.

The following steps apply to both Brokers and Dealers.

- In the Substitutions Entry screen, populate the required fields (designated in bold type and by an asterisk) and any optional fields in the following sections:
  - General Repo/Revr Trade Detail
  - Current Collateral
- In the Replacement Collateral section:
  - Complete the 1<sup>st</sup> row of required information.
  - Then click on the icon and enter the next row of required information.
  - For each new Replacement Collateral CUSIP, click on the icon to add another row.

Notes:

- The par value in multiple Replacement Collateral should be equal to the Current Collateral.
- If you have a tail, only one row cannot be a multiple of 50mm.
- You can enter a maximum total of 8 rows of different Replacement Collateral.
- For each row of a multiple Replacement Collateral, you can enter up to, but not more than the Current par value in total. (For example: If the Current Collateral is 400mm, you can enter 250mm in the 1<sup>st</sup> Replacement Collateral row, then 50mm and 100mm in the following rows.) For row entries over 50mm, the system automatically breaks down the Replacement Collateral into lots of 50mm.
- You can only enter one set of rates, as they will apply to all rows.

- Then, click on the Submit button.

(Continued on the following page.)

Trade Management | Report Center | Business Administration | Site Administration | Help

Home > Government Securities > Enter Broker Substitution

**Success!**

**Substitution Accepted by FICC** Participant Notification Number =0002

**Substitution Entry** >> Broker View Participant ID: - 9301

Start Date (mm/dd/ccyy)	08/28/2008	End Date (mm/dd/ccyy)	03/29/2010
REPO Participant	9376	REPO Xref	
REVR Participant	9380	REVR Xref	
		Give Up	<input type="checkbox"/>

**Current Collateral**

CUSIP	371488AV9	Security Description	DEFAULT GENERIC COLLATERAL AWAITING REPO SUB ALLOCATION
Par	200,000,000	Principal	200,000,000
REPO Rate	3.75	REVR Rate	3.75
Comments			

**Replacement Collateral**

CUSIP	SECURITY DESCRIPTION	PAR	PRINCIPAL	REPO RATE	REVR RATE
912810DY1	8.750 BOND 05/15/17	50,000,000	50,000,000	3.75	3.75
912820EK9	TII TPRN 01/15/10	50,000,000	50,000,000		
912810FH6	3.875 BOND 04/15/29	50,000,000	50,000,000		
912828EX4	4.500 NOTE 02/28/11	50,000,000	50,000,000		

Reset | Back | Submit

(Continued from the previous page.)

- If the Substitutions entry passes all the GSD validation checks, the following occurs (Figure 8-18):
  - A Success message and a new Participant Notification Number appear at the top of the screen.
  - The fields become read-only (grayed out).

Figure 8-18: Success Message for Broker Substitution Entry

### 8.4. Substitutions Status Screen

The screenshot shows the 'Substitutions Status' screen. At the top, there is a navigation toolbar with 'Trade Management', 'Report Center', 'Business Administration', 'Site Administration', and 'Help'. Below this is a breadcrumb trail: 'Home > Government Securities > Substitutions Status'. The main content area is titled 'Substitutions Status >> Totals' and includes a 'Participant ID' field set to 'BROKER TEST ACCOUNT 9301'. A table below shows the following data:

Status	Total Items
Fully Allocated	1
Awaiting Allocation	1
Not Processed	1
Deleted	0
Pending	0

Below the table are tabs for 'ALL (3)', 'FULLY ALLOCATED (1)', 'AWAITING ALLOCATION (1)', 'NOT PROCESSED (1)', 'DELETED (0)', and 'PENDING (0)'. The 'ALL (3)' tab is selected, showing a table of substitution items:

Action (select)	System #	Part. Not. #	Part. ID	Contra		CUSIP		Status
				REPO	REVR	Current	Replacement	
	1932	0001	9301	9376	9380	9128277B2	912810FB9	NP
	1934	0002	9301	9301	9339	371488AV9	912810FB9	FA
	1936	0003	9301	9380	9376	912810FB9	371488AV9	AA

An 'Action' dropdown menu is open for the first row, showing options: 'View', 'Modify', 'Trades', and 'Obligations'. A 'Business Date' field shows '09/03/2008 | 01:33:45 PM'. A 'Participant ID' dropdown is also visible, set to '9301 - BROKERTEST'.

Figure 8-19: Substitutions Status Screen

The Substitutions Status screen (Figure 8-19) is used to monitor your current day's Substitutions activity. The data on this screen is dynamically/automatically updated.

The following instructions apply to both the Broker and Dealer screens.

1. You can access this screen from the Navigation Toolbar (see Section 2.3) by selecting *Trade Management*, *Substitutions*, and *Status*.
2. The totals for all your substitutions activity are displayed in the upper portion of the screen.
3. These totals are also displayed on the corresponding tabs in the lower portion of the screen.
4. Each tab represents the activity for each of the possible Substitutions statuses (e.g., Fully Allocated, Awaiting Allocation, Not Processed, Deleted, and Pending).

For example, the **All** tab displays all the active substitutions regardless of their status.

5. To view the substitutions activity for a selected status, click on either its respective status link (as explained in Step 2 above) or its corresponding tab (as explained in Step 4 above).

For example, to view only those substitutions with a status of Awaiting Allocation (see item labeled 5c), select either its corresponding link (see item labeled 5a) or tab (see item labeled 5b).

6. To access additional information or take an Action on a Substitution item, click on its Action Dropdown menu (see Step 1 in Section 8.1.3 or Section 8.2.3).

7. To view a detached version of the Substitutions Status Totals screen, click on the icon located in the upper right corner of the screen. (See Section 8.4.1 for further detail.)

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

8.4.1. Detached View of the Substitutions Status Totals Screen

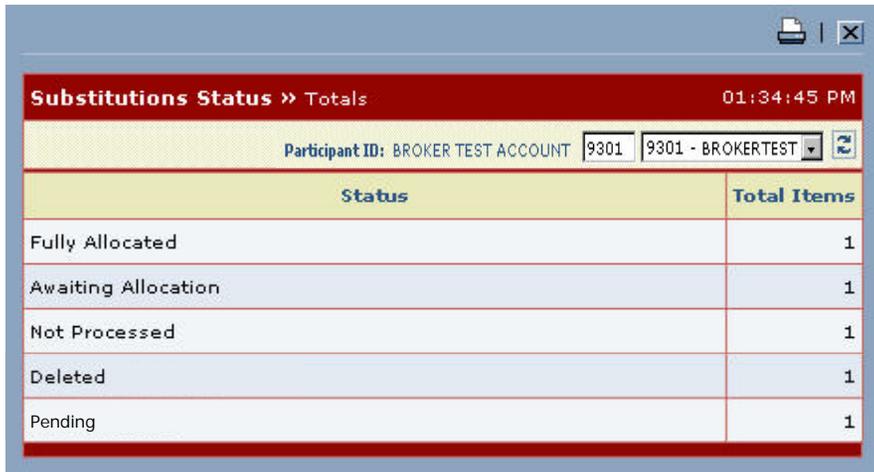


Figure 8-20: Detached View of the Substitutions Status Totals Screen

The Detached View of the Substitutions Status Totals screen (Figure 8-20) can be kept open at all times to monitor the status of your substitutions. The totals on this page are dynamically updated.

There are two ways to access the Detached View of the Substitutions Status Totals screen:

- From the Substitutions Status screen, click on the icon in the upper right corner of the screen (see item labeled #7 in Figure 8-19).
- On the Home Page in Current Day Totals, click on the Launch Subs Status link (located in the lower left side of the screen). (See Figure 4-1 in Section 4.1.1).

For additional instructions and field descriptions regarding this screen, please refer to the table starting below.

The following table explains how to read/use the Substitutions Status Screen and its Detached View (see Figure 8-19 and Figure 8-20). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

SUBSTITUTIONS STATUS SCREEN & DETACHED VIEW	
Field/Item Name	Instructions/Descriptions
<b>SUBSTITUTIONS STATUS TOTALS</b>	
Detached View for Substitutions Status Totals Screen 	Click on this icon to access the Detached View of the Substitutions Status Totals. This screen can be kept open at all times to monitor the status of your substitutions. The totals on this page are dynamically updated.
Participant ID	The 4-digit GSD Participant ID and short name, based on the user's profile.
Status	Shows the total number of Substitutions for each of the following statuses: <ul style="list-style-type: none"> <li>• Fully Allocated</li> <li>• Awaiting Allocation</li> <li>• Not Processed</li> <li>• Deleted</li> <li>• Pending</li> </ul>

SUBSTITUTIONS STATUS SCREEN & DETACHED VIEW	
Field/Item Name	Instructions/Descriptions
<b>SUBSTITUTIONS STATUS DETAIL</b>	
Action Dropdown Menu	To access additional detail regarding the selected Substitution item, click on its Action Dropdown menu. This will provide you with the same functionality as the Subs Query Results screen (see detailed field descriptions in either Section 8.1.3 for Dealers or Section 8.2.3 for Brokers): <ul style="list-style-type: none"> <li>• View – to view substitutions details</li> <li>• Modify – to modify substitutions details</li> <li>• Delete – to delete the substitution (only available if the status is Not Processed)</li> <li>• Trades – to view the trades that have been modified as a result of the substitution</li> <li>• Obligations – to view all obligations that were created as a result of the substitution.</li> </ul>
System #	GSD RTTM WFE system generated reference number.
Part. Not. #	The Participant Notification # is created by the GSD.
Part. ID	The 4-digit GSD Participant ID of the Broker or, Dealer if it is a Dealer-to-Dealer transaction based on the user's profile.
Repo Contra ID	The 4-digit GSD Participant ID of the Repo Participant.
Revr Contra ID	The 4-digit GSD Participant ID of the Reverse Participant.
CUSIP Current	The 9-character CUSIP of the collateral to be replaced in the Substitution.
CUSIP Replacement	The 9-character CUSIP of the replacement collateral.
Status	The status of the Substitution item. It can be any of the following: <ul style="list-style-type: none"> <li>• FA (Fully Allocated)</li> <li>• AA (Awaiting Allocation)</li> <li>• NP (Not Processed)</li> <li>• DEL (Deleted)</li> <li>• PND (Pending)</li> </ul>

## 9. OBLIGATIONS QUERY FUNCTION

### 9.1. Obligations Query Screen

Figure 9-1: Obligations Query Screen

The Obligations Query screen includes a number of Dropdown boxes that offer multiple selections. To make a selection, click on the down arrow and highlight the desired item, or type the first letter of the selection in the desired field (e.g., to select a Clearing Bank, type the letter “b” for BONY or “c” for CHASE).

Obligations are the receive/deliver versus payment instructions of a participant versus FICC, created after the netting process by CUSIP for each settlement date.

The Obligations Query screen (Figure 9-1) is used to search for all outstanding obligations as of the previous day's close of business.

1. To access the Obligations Query screen from the Navigation Toolbar (see Section 2.3), select *Trade Management* and *Obligations*. Then, search for either:
  - a single obligation (see Step 2 below) or
  - multiple obligations (see Step 3 below)
2. To search for a single obligation:
  - a. Enter the Obligation ID.  
(**Note:** All other fields will be disabled.)
  - b. Then, click on the Submit button for results (see Section 9.2).
3. To search for multiple obligations that satisfy the selected search criteria:
  - a. Leave the Obligation ID field blank.
  - b. Complete the following mandatory fields:
    - Status - Select either “All” or one or more of the available options.
    - Participant ID - There is no need to complete this information. The system automatically defaults to your Participant ID based on your user profile.
  - c. The remaining search fields are optional, which allows you to define the search as specifically or broadly as you desire.
  - d. When you are done selecting/entering the search criteria, click on the Submit button for the results (see Section 9.2).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

The following table explains how to read/use the Obligations Query screen (see Figure 9-1). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>OBLIGATIONS QUERY SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Participant ID	The system automatically defaults to your 4-digit GSD Participant ID and short name, based on your user profile..
Obligation ID	Enter the Obligation ID number of the desired Obligation item. Maximum of 11 characters.
Settlement Date	Specify the settlement date of the desired Obligation(s).
Price Operator	Select one of the following comparison operators for the Price field: =, <>, <, <=, >, >=.
Price	Enter the Contract Market Price of the desired Obligation(s). Use the format: 999.999999999.
Receive/Deliver	Select one of the following Receive or Deliver transaction types: <ul style="list-style-type: none"> <li>• DLV = Deliver</li> <li>• DLVH = Delivery Held</li> <li>• DLVF = Delivery Failed</li> <li>• RCV = Receive</li> <li>• RCVF = Receive Failed</li> <li>• RCVH = Receive Held</li> </ul>
Settlement Par Operator	Select one of the following comparison operators for the Settlement Par field: =, <>, <, <=, >, >=.
Settlement Par	Enter the Settlement Par value for the desired Obligation(s). Use the format 99999999999.99 or ###mm.
Settlement Amount Operator	Select one of the following comparison operators for the Settlement Amount field: =, <>, <, <=, >, >=.
Settlement Amount	Enter the Settlement Amount of the desired Obligation(s). Use the format 99999999999.99 or ###mm.
CUSIP	Enter the 9-character CUSIP of the desired Obligation(s). (If you use a partial CUSIP, use the asterisk (*) as a wildcard.)
GSD Acct	Click on the dropdown box to select one of the internal GSD accounts.
Originator	Select the Caller of the desired Obligation(s). Choose one of the following selections: <ul style="list-style-type: none"> <li>• SUBS = Originated by Substitution</li> <li>• CLRI = Originated by Admin</li> <li>• NET = Originated by Netting</li> </ul>
Clearing Bank	Select the Clearing Bank for where the Obligation(s) is to be settled. Choose either BONY or Chase.
Status	The State of the desired Obligation(s). Choose one or more of the following selections: <ul style="list-style-type: none"> <li>• All</li> <li>• Pending Clearance</li> <li>• Cleared</li> <li>• Paired Off</li> <li>• Matured Security</li> <li>• Buy-In</li> <li>• Fail</li> <li>• Clearance Cancel</li> </ul>

9.2. Obligations Query Results Screen

The screenshot shows the 'Obligations Query Results' screen. At the top, there are navigation tabs: Trade Management, Report Center, Business Administration, Site Administration, and Help. Below these are breadcrumb links: Home > Government Securities > Obligations Query > Results. A message states 'Your search returned 10 obligation items.' The search filters include 'Participant ID: BROKER TEST ACCOUNT', '9301', '9301 - BROKERTEST', and a 'CUSIP' field. A 'Refresh' button is next to the CUSIP field. A callout box points to this button with the text: 'Tip: If your search generates multiple CUSIPs, you can narrow your search further by entering a specific CUSIP. Then, click on the Refresh button to submit.'

Section 'a' shows a summary table for 'Grand Totals':

	Items	Par	Amount
RECEIVE	7	251,623,600	\$330,380,367.98
DELIVER	3	104,993,000	\$103,904,193.93

Section 'b' shows a detailed table for 'RECEIVE' obligations:

Obligation ID	Part ID	GSD Acct	CUSIP	Settlement Date	Price	Par	Amount	Originator	Status
701643-8915	9301	9399	912810FB9	09/16/2008	125.773	1,603,600	2,049,991.87	NET	CL
701645-8915	9301	9399	912810FB9	09/16/2008	125.773	50,000,000	63,918,429.35	NET	CL
701647-8915	9301	9399	912810FB9	09/16/2008	125.773	50,000,000	63,918,429.35	NET	CL
701648-8915	9301	9399	912810FB9	09/16/2008	125.773	50,000,000	63,918,429.35	NET	CL
701649-8915	9301	9399	912810FB9	09/16/2008	103.992	50,000,000	68,276,643.55	NET	CL
701650-8915	9301	9399	912810FB9	09/16/2008	103.992	50,000,000	68,276,643.55	NET	CL
701651-8915	9301	9399	912810FB9	09/16/2008	108.570	20,000	21,800.96	NET	CL

A callout box points to a magnifying glass icon in the first row of the RECEIVE table with the text: 'To view additional detail regarding a specific obligation, select the magnifying glass icon to open the Obligations Detail view.'

Section 'c' shows a detailed table for 'DELIVER' obligations:

Obligation ID	Part ID	GSD Acct	CUSIP	Settlement Date	Price	Par	Amount	Originator	Status
712404-8915	9301	9399	313385HQ2	09/16/2008	98.13000	50,000,000	49,065,000	NET	CL
712406-8915	9301	9399	313385HQ2	09/16/2008	98.13000	50,000,000	49,065,000	NET	CL
712408-8915	9301	9399	912810PU6	09/16/2008	113.96100	4,993,000	5,774,193.93	NET	CL

The Obligations Query Results screen (Figure 9-2) is a list of all outstanding obligations (as of the previous day's close of business) based on the search criteria entered in the Obligations Query screen (see Section 9.1).

The search results are displayed in three separate grids, showing the following information:

- Grand totals for all Receive and Deliver Obligations (displaying the number of Items, Par, and Amount).
- A summary of all Receive (Short) Obligations
- A summary of all Deliver (Long) Obligations.

To view additional detail regarding a selected Obligation item, click on the magnifying glass icon next to it to open the Obligations Detail View (see Section 9.3).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the next page.

Figure 9-2: Obligations Query Results Screen

The following table explains how to read/use the Obligations Query Results screen (see Figure 9-2). The fields/items described in the table below are organized in the same order as they appear on the screen (i.e., moving from top to bottom and left to right within each section).

<b>OBLIGATIONS QUERY RESULTS SCREEN</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
<b>GRAND TOTALS</b>	
Time	The current time.
Participant ID*	The system automatically defaults to your 4-digit GSD Participant ID and short name.
CUSIP	If your search results generate multiple CUSIPs, you can narrow your search further by entering the specific CUSIP number (9-characters long) of the obligation. (If you use a partial CUSIP, use the asterisk (*) as a wildcard.) Then select the Refresh button.
Receive	Displays the Total Items, Total Par, and Total Amount for all <u>Receive (Short) Obligations</u> .
Deliver	Displays the Total Items, Total Par, and Total Amount for all <u>Deliver (Long) Obligations</u> .
<b>RECEIVE OBLIGATIONS</b>	
<b>Displays the <u>Receive Obligations</u> that fit the search criteria that you submitted.</b>	
View Detail 	To view additional details regarding a specific obligation, select the “magnifying glass” icon next to the selected Obligation item. <b>Note:</b> Once an obligation is selected, the entire row is underlined, making it easier to identify which record is currently being viewed.
Obligation ID	The GSD assigned Obligation Reference Number of the selected obligation.
Part ID	The 4-digit GSD Participant ID.
GSD Acct	The 4-digit internal GSD account number.
CUSIP	The 9-character CUSIP of the obligation.
Settlement Date	The business (settlement) date of when the obligation is due to be cleared.
Price	The GSD system price.
Par	The Settlement Par value of the obligation.
Amount	The Settlement Amount of the obligation.
Originator	Indicates the Caller of the Obligation item, which may be any of the following: <ul style="list-style-type: none"> <li>• SUBS = Originated by Substitution</li> <li>• CLRI = Originated by Admin</li> <li>• NET = Originated by Netting</li> </ul>

**OBLIGATIONS QUERY RESULTS SCREEN**

Field/Item Name	Instructions/Descriptions
Status	<p>The State or existing Status Code of the Obligation, which may be any one of the following:</p> <ul style="list-style-type: none"> <li>• BI = Buy-In</li> <li>• CC = Clearance Canceled</li> <li>• CL = Cleared</li> <li>• FD = Fail Processed</li> <li>• MD = Matured Security</li> <li>• PC = Pending Clearance</li> <li>• PO = Paired Off</li> </ul> <p><b>Note:</b> If you mouse over the status code, a tool tip of the entire status description appears.</p>
<b>DELIVER OBLIGATIONS</b>	<b>Displays the <u>Deliver Obligations</u> that fit the search criteria that you submitted.</b>
	This section is structured the same as the Receive Obligations (see above descriptions)..

9.3. Obligations Detail View

OID: 701647-8915 » Detail View		Participant ID: 9301   Status: CL	
Participant Name	BROKER TEST ACCOUNT	Par	50,000,000
Receive / Deliver	RCV	Amount	63,918,429.35
CUSIP	912810FB9	Settlement Date	09/16/2008
Security Description	6.125 BOND 11/15/27	Price	125.773
Contra ID	9399	Originator	NET
Contra Name	GOVT. SECURITIES CLEARING CORP	Clearing Bank	JPMCHASE

Figure 9-3: Obligations Detail View

The Obligations Detail View (Figure 9-3) contains additional details pertaining to the selected Obligation ID (OID). It is accessed by clicking on the magnifying glass icon for the desired item on the Obligations Query Results screen (see Section 9.2).

For additional instructions and field descriptions regarding this screen, please refer to the table below.

The following table explains how to read the Obligations Detail screen.

OBLIGATIONS DETAIL VIEW	
Field/Item Name	Instructions/Descriptions
OID	The GSD assigned Obligation Reference Number of the selected obligation.
Participant ID	Your 4-Digit GSD Participant ID.
Status	The state or existing Status code of the selected obligation. One of the following codes will may appear: <ul style="list-style-type: none"> <li>• BI = Buy-In</li> <li>• CC = Clearance Canceled</li> <li>• CL = Cleared</li> <li>• FD = Fail Processed</li> <li>• MD = Matured Security</li> <li>• PC = Pending Clearance</li> <li>• PO = Paired Off</li> </ul>
Participant Name	The full name of the Participant ID pertaining to the selected Obligation item.
Receive/Deliver	Indicates whether the selected Obligation item is a Receive or Deliver transaction. Value can be any of the following DLV, DLVF, DLVH, RCV, RCVF, or RCVH.
CUSIP	The 9-character CUSIP of the selected Obligation item.
Security Description	The full security description of the CUSIP selected.

<b>OBLIGATIONS DETAIL VIEW</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Contra ID	The 4 digit GSD Participant ID of the counterparty to the selected Obligation item (always GSCC).
Contra Name	The full name of counterparty to the selected Obligation item.
Par	The Settlement Par of the selected Obligation item.
Amount	The Settlement Amount of the selected Obligation item.
Settlement Date	The Settlement Date of the selected Obligation item.
Price	The GSD System price of the selected Obligation item.
Originator	The Originator of the selected Obligation item, which can be any of the following selections: <ul style="list-style-type: none"> <li>• SUBS = Originated by Substitution</li> <li>• CLRI = Originated by Admin</li> <li>• NET = Originated by Netting</li> </ul>
Clearing Bank	The bank where the Obligation will settle. Currently, only BONY and CHASE are used by GSD as clearing banks.

## 10. RTTM REJECTS SUMMARY SCREEN

Reject ID	Participant ID	Contra ID	Trans Type	Par	CUSIP	Xref	Reject Reason
R5987	9301	9330	BUY	50,000,000.00	45950KAQ3	706000	Xref Already exists TID
R5540	9301	9309	REPO	100,000,000.00	912828JA4	8001632	CUSIP Not Found
R5485	9301	9999	BUY	50,000,000.00	912795H38	3048503	Contra Does Not Exist

Figure 10-1: RTTM Rejects Screen

The RTTM Rejects Summary screen lists all trades that have been rejected by the GSD RTTM WFE system for the current business date. From this screen, you can:

1. Determine why a trade was rejected by referring to the Reject Reason column.
2. Access the Trade Detail screen by clicking on the magnifying glass icon next to the desired item. (See Section 7.3.1 for Cash and Section 7.3.2 for Repo/Revtr trades.)

For additional instructions and field descriptions regarding this screen, please refer to the table below.

The following table explains how to read/use the RTTM Rejects Summary screen (Figure 10-1).

RTTM REJECTS SUMMARY SCREEN	
Field/Item Name	Instructions/Descriptions
Business Date	The current business date.
View Reject Detail 	Select the "magnifying glass" icon next to the rejected item to view additional details regarding the rejected trade.
Reject ID	The system generated Reject ID #.
Participant ID	The system automatically defaults to your 4-digit GSD Participant ID and short name, based on your user profile.
Contra ID	The 4-digit GSD Participant ID of the contraparty on the rejected trade.
Trans Type	The transaction type of a rejected trade, which can be a Buy, Sell, Repo, or Revr.
Par	The Par Value of the rejected trade.
CUSIP	The 9-character CUSIP of the rejected trade.
Xref	The participant's reference number of a rejected trade (16-character maximum).
Reject Reason	The reason that the trade was not accepted by the GSD RTTM WFE system.

## 11. FORWARD STARTING GC (GENERAL COLLATERAL) REPO FUNCTION

### 11.1. Forward Starting GC Repo Screen & Detail View

Figure 11-1: Forward Starting GC Repo Screen

The Forward Starting GC Repo Summary screen reflects your consolidated activity in generic CUSIPs that still require the allocation of specific CUSIPs for collateral.

1. To access this screen, select *Trade Management* and *Forward Starting GC Repo* from the Navigation Toolbar.
2. The Forward Starting GC Repo screen (Figure 11-1) is divided into two sections:
  - a. The top grid contains the grand totals in Par, Start Money, and End Money for the trades listed in the lower portion of the screen.
  - b. The bottom grid is a summary of all your activity in Forward Starting GC Repo trades.
3. You can narrow your results by entering information into one of the following fields and clicking on the Refresh button.
  - Contra ID
  - CUSIP
  - both Contra ID and the CUSIP.
4. For additional details, select the magnifying glass icon next to the desired trade to open the Forward Starting GC Repo Detail View (Figure 11-2).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

To view additional details regarding a specific item, select the magnifying glass icon to open the Forward Starting GC Repo Detail View.

Figure 11-2: Forward Starting GC Repo Detail View

The following table explains how to read/use the Forward Starting GC Repo screen and the Detail View (Figure 11-1-and Figure 11-2).

FORWARD STARTING GC REPO SCREEN & DETAIL VIEW	
Field/Item Name	Instructions/Descriptions
Participant ID	The system defaults to the user's 4-digit GSD Participant ID and the name of the account associated with it.
Contra ID	You can view your activity with a different contraparty by entering the new Contra ID or selecting the Contra's Account Name from the dropdown menu.
CUSIP	If you wish to view your activity for a specific security, enter either: <ul style="list-style-type: none"> <li>the full 9-character CUSIP or</li> <li>a partial CUSIP using the asterisk (*) as the wildcard. (For further detail, see Item #3 in Section 2.2).</li> </ul>
Refresh Button	Click this button to refresh the screen when the search criteria or values in the filtered fields change.
<b>Grand Totals</b>	
Par	The Total Par of all Forward Starting GC Repo items based on the results of your query.
Start Money	The Total Start Money of all Forward Starting GC Repo items based on the results of your query.
End Money	The Total End Money of all Forward Starting GC Repo items based on the results of your query.
<b>Summary</b>	
View Detail 	To view additional details regarding the selected trade, select the "magnifying glass" icon located to the left of the trade. <b>Note:</b> Once a trade is selected, the entire row is underlined, making it easier to identify which record is currently being viewed.
Part ID	The 4-digit GSD Participant ID.
Contra ID	The 4-digit GSD Participant ID of the Contraparty.
CUSIP	The 9-character CUSIP of the security associated with the selected trade.
TID	The GSD assigned Transaction Reference Number of the selected trade.
Trade Type	The Transaction Type of the selected trade. Can be either Repo or Revr.
Par	The Par value of the selected trade.
Start Money	The Start Money of the selected trade.
End Money	The End Money of the selected trade.
Trade Date	The date the trade was executed.
Start Date	The date the forward trade is to start.
End Date	The date the forward trade is to end (settlement date).
Xref	The participant's Transaction Reference Number of the selected trade. Format = 16-character maximum, alphanumeric.

**FORWARD STARTING GC REPO SCREEN & DETAIL VIEW**

Field/Item Name	Instructions/Descriptions
Rate	The Repo or Reverse Rate of the selected trade.
Trade State	The status of the selected trade is indicated only in the <a href="#">Forward Starting GC Repo Screen</a> . The reflected status can be any of the following: <ul style="list-style-type: none"> <li>• CMP (Compared) – Assigned to compared trades, where the trade was matched against another trade either through an offsetting bilateral trade type or a locked-in trade submission. (Compared trades cannot be unilaterally cancelled; both sides must submit a cancellation request.)</li> <li>• CPS (Compared Pending Settlement) – Assigned to compared trades, where the settlement date is greater than the current date.</li> <li>• CPN (Compared Pending Novation) – Used for Forward Starting Repo trades. Assigned to compared trades, where the start leg date is greater than the current date.</li> </ul>
<b>Trade Detail View</b>	<b>This is window provides additional data regarding the selected transaction. To access this view, click on the magnifying icon (located to the left of the selected trade) in the Summary screen.</b>
Participant ID	The 4-digit GSD Participant ID.
Contra ID	The 4-digit GSD Participant ID of the Contraparty.
CUSIP	The 9-character CUSIP of the security associated with the selected trade.
TID	The GSD assigned Transaction Reference Number of the selected trade.
Broker Xref	The 16-digit Broker assigned Transaction Reference Number of the selected trade.
Par/Money	The Par/Money fill value of the selected trade. (Select either P or M.)
Rights of Substitution	The number of times that the collateral may be substituted over the life of the Repo trade.
Variance	For subsequent substitutions, the percentage of variance from the initial value.
Frequency	The number of times that the collateral may be substituted during the term of the Forward Starting GC Repo. Can be either 2M (twice per month) or 3M (three times per month).

## 11.2. Forward Starting GC Repo Advisories Screen & Detail View

1 Trade Management Report Center Business Administration Site Administration Help

Home > Government Securities > Forward Starting GC Repo (Advisories) > Summary

2a Forward Starting GC Repo Advisories >> Grand Totals Contra ID: 9380 9380 - DEALERBTES

3 Participant ID: CUSIP: Refresh Button

Par	50,000,000
Start Money	\$50,000,000.00
End Money	\$50,052,083.33

Your search returned 1 trade. Page 1 of 1

2b Forward Starting GC Repo Advisories >> Summary

Contra ID	Part ID	CUSIP	TID	Trade Type	Par	Start Money	End Money	Trade Date	Start Date	End Date	Xref	Rate
9380	9376	371488AV9	155002-8A07	REPO	50,000,000	50,000,000.00	50,052,083.33	10/07/2008	10/15/2008	10/30/2008	ABC133	2.50

4 Back

To view additional details regarding a specific item, select the magnifying glass icon to open the Forward Starting GC Repo Advisories Detail View.

Figure 11-3: Forward Starting GC Repo Advisories Screen

Forward Starting GC Repo Advisories >> Detail View Contra ID: 9380

Participant ID	9376	Par / Money	P
CUSIP	371488AV9	Rights of Substitution	
TID	155002-8A07	Variance	
Broker Xref		Frequency	

Figure 11-4: Forward Starting GC Repo Advisories Detail View

The Forward Starting GC Repo Advisories Summary screen reflects your starting Repo and Reverse transactions in which you are the Contra side to the transaction.

- To access this screen, select *Trade Management* and *Forward Starting GC Repo (Advisories)* from the Navigation Toolbar.
- The Forward Starting GC Repo Advisories screen (Figure 11-3) is divided into two sections:
  - The top grid contains the grand totals in Par, Start Money, and End Money for the Advisories listed in the lower portion of the screen.
  - The bottom grid is a summary of all your activity in Forward Starting GC Repo Advisories.
- You can narrow your results by entering information into one of the following fields and clicking on the Refresh button.
  - Participant ID
  - CUSIP
  - both Participant ID and the CUSIP.
- For additional details, select the magnifying glass icon next to the desired trade to open the Forward Starting GC Repo Advisories Detail View (Figure 11-4).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

The following table explains how to read/use the Forward Starting GC Repo Advisories screen and the Detail View (Figure 11-3 and Figure 11-4).

FORWARD STARTING GC REPO ADVISORIES SCREEN & DETAIL VIEW	
Field/Item Name	Instructions/Descriptions
Contra ID	The system defaults to the user's 4-digit GSD Participant ID and the name of the account associated with it.
Participant ID	You can view your activity with a different Participant by entering the new Participant ID or selecting the Account Name from the dropdown menu.
CUSIP	If you wish to view your activity for a specific security, enter either: <ul style="list-style-type: none"> <li>the full 9-character CUSIP or</li> <li>a partial CUSIP using the asterisk (*) as the wildcard. (For further detail, see Item #3 in Section 2.2).</li> </ul>
Refresh Button	Click this button to refresh the screen when the search criteria or values in the filtered fields change.
<b>Grand Totals</b>	
Par	The Total Par of all Forward Starting GC Repo Advisories based on the results of your query.
Start Money	The Total Start Money of all Forward Starting GC Repo Advisories based on the results of your query.
End Money	The Total End Money of all Forward Starting GC Repo Advisories based on the results of your query.
<b>Summary</b>	
View Detail 	To view additional details regarding the selected trade, select the "magnifying glass" icon located to the left of the trade. <b>Note:</b> Once a trade is selected, the entire row is underlined, making it easier to identify which record is currently being viewed in the detail pane below.
Contra ID	The 4-digit GSD Participant ID of the Contraparty based on the user.
Part ID	The 4-digit GSD Participant ID.
CUSIP	The 9-character CUSIP of the security associated with the selected trade.
TID	The GSD assigned Transaction Reference Number of the selected trade.
Trade Type	The Transaction Type of the selected trade. Can be either Repo or Revr.
Par	The Par value of the selected trade.
Start Money	The Start Money of the selected trade.
End Money	The End Money of the selected trade.
Trade Date	The date the trade was executed.
Start Date	The date the forward trade is to start.
End Date	The date the forward trade is to end (settlement date).
Xref	The participant's Transaction Reference Number of the selected trade. Format = 16-character maximum, alphanumeric.

**FORWARD STARTING GC REPO ADVISORIES SCREEN & DETAIL VIEW**

Field/Item Name	Instructions/Descriptions
Rate	The Repo or Reverse Rate of the selected trade.
<b>Trade Detail View</b>	<b>This is window provides additional data regarding the selected transaction. To access this view, click on the magnifying icon (located to the left of the selected trade) in the Summary screen.</b>
Contra ID	Your 4-digit GSD Participant ID as the counterparty.
Participant ID	The 4-digit GSD Participant ID.
CUSIP	The 9-character CUSIP of the security associated with the selected trade.
TID	The GSD assigned Transaction Reference Number of the selected trade.
Broker Xref	The 16-digit Broker assigned Transaction Reference Number of the selected trade.
Par / Money	The Par/Money fill value of the selected trade. Select either P or M.
Rights of Subs	The number of times that the collateral may be substituted over the life of the Repo trade.
Variance	For subsequent substitutions, the percentage of variance from the initial value.
Frequency	The number of times that the collateral may be substituted during the term of the Forward Starting GC Repo. Can be either 2M (twice per month) or 3M (three times per month).

## 12. REPORT CENTER FUNCTION

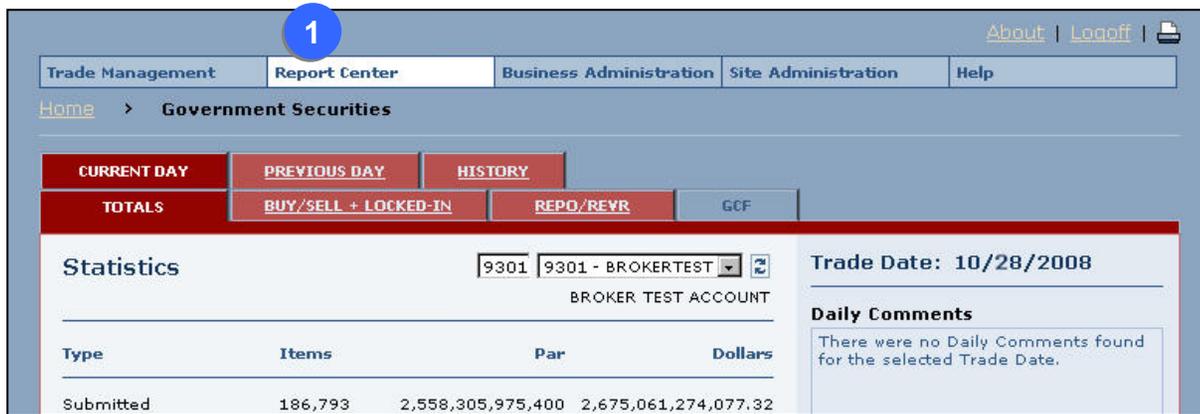


Figure 12-1: Selecting Report Center Using the Navigation Toolbar

The Report Center function allows you to access all current and historical reports that you have been authorized to view.

- Reports are available indefinitely, and can be accessed 24/7.
- They are in portable document format (PDF)
- They can be easily viewed, printed, or downloaded to your PC or to your firm's server.

1. To access these reports, select *Report Center* from the Navigation Toolbar (Figure 12-1).
2. From the Report Center Main Menu page (Figure 12-2), select a product to view a list of available reports.

(Continued on the following page.)

### Report Center / Main Menu

The FICC Report Center enables participants to access current and historical reports, both intraday and end-of-day, using a standard web browser. Reports can be viewed on-line and/or printed to a local printer once generated.

- [Billing](#)
- [GCF](#)
- [DVP](#)
- [DVP Common](#)
- [Clearing Fund](#)

2

Figure 12-2: Report Center Main Menu

GOV Report Center / 10-28-2008 DVP Reports for 9301

The FICC Report Center enables participants to access current and historical reports, both intraday and end-of-day, using a standard web browser. Reports can be viewed on-line and/or printed to a local printer once generated.

Select a Participant: **3b** 9301- BROKERTEST

Enter a Date: **3a** mm/dd/ccyy  
10/28/2008  
« RETRIEVE »  
GO TO LATEST

« Previous Page  
« Main Menu  
« Log Off **3c**

Navigation Features

Comparison	Netting
<input type="checkbox"/> Forward Starting GC Repo 20081028 10292008.PDF	<input type="checkbox"/> allrejects.net.1202;1
<input type="checkbox"/> Forward Starting GC Repo Excel 20081028 10292008.TLD	<input type="checkbox"/> clearance_recap.1209;1
<input type="checkbox"/> PartSubmissionReport C D 20081028 10292008.PDF	<input type="checkbox"/> clearance_difference.1203;1 <i>No activity for this report.</i>
<input type="checkbox"/> PartSubmissionReport R D 20081028 10292008.PDF	<input type="checkbox"/> coupon_paid.1207;1 <i>No activity for this report.</i>
<input type="checkbox"/> ParticipantUnallocatedSubstitutions 20081028 10292008.PDF	<input type="checkbox"/> customer_dlvr_reg_net.1213;1
<input type="checkbox"/> allrejects.1505;1	<i>No activity for this report.</i>
<input type="checkbox"/> amount_difference.1507;1 <i>No activity for this report.</i>	<input type="checkbox"/> forward_mark.1210;1
<input type="checkbox"/> compared_trades.1508;1	<input type="checkbox"/> funds_settlement.1221;1
<input type="checkbox"/> customer_dlvr_reg.1516;1 <i>No activity for this report.</i>	<input type="checkbox"/> mark_to_market.1206;1 <i>No activity for this report.</i>
<input type="checkbox"/> fed_reconciliation.1515;1 <i>No activity for this report.</i>	<input type="checkbox"/> miscellaneous.1205;1 <i>No activity for this report.</i>

Figure 12-3: Report Center Page

**Tips**

- To print the displayed report, use your browser's Print function.
- To download the displayed report to your PC, go to the Toolbar in your browser window and select File and Save. (You will be prompted to save a copy of the report under a different filename.) Remember to use the correct file extension of the Application you plan to use for viewing the downloaded report.

(Continued from the previous page.)

- The Report Center page (Figure 12-3) is divided into three sections:
  - The Search Feature for historical reports is displayed on the left side of the screen.
  - The list of available reports is displayed on the right side of the screen.
  - The navigational features are located below the Search function.

**To View a Report –**

On the right side of the screen (see item labeled 3b), click on the desired report name to open it in your browser's window.

**To View Historical Reports (from an earlier date) –**

Use the Search feature located on the left side of the screen (see item labeled 3a).

- Enter the desired business date, using the format mm/dd/ccyy.
- Next, select either:
  - the RETRIEVE button to view reports for the desired date or
  - the «Back or »Forward button to retrieve reports one day prior or after the displayed date.
- A list of historical reports for the selected date will appear on the right side of the screen (see item labeled 3b).
- Click on the report you wish to view.

**Navigational Features –**

To return to the Previous Page, Main Menu, or to Log Off the application, select the appropriate link in the lower left corner of the Report Center screen (see item labeled 3c).

For additional instructions and field descriptions regarding this screen, please refer to the table on the following page.

<b>REPORT CENTER</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Select a Participant	Based on your user profile, the system defaults to your GSD Participant ID number and name.
<b>SEARCH FEATURE</b>	(See item labeled 3a in Figure 12-3)
Enter a Date	Enter the Report date of the desired report(s).
«	Select this button to change the Report Date field to a <u>previous</u> valid Report Date and to resubmit the query.
Retrieve	Equivalent to a Submit button.
»	Select this button to change the Report Date field to the <u>next</u> valid Report Date and to resubmit the query.
Go To Latest	Select this button to change the Report Date field to the most recent Report Date and to resubmit the query.
<b>LIST OF REPORTS</b>	(See item labeled 3b in Figure 12-3)
Report Headings	<ul style="list-style-type: none"> <li>• Comparison – Lists all Intraday Reports (status of trades prior to the Netting process)</li> <li>• Netting – Lists all End-of-Day Reports (status of positions/obligations after the Netting process is run)</li> </ul>
Report Name	Click on a Report Name to view the report.
<b>NAVIGATIONAL FEATURES</b>	(See item labeled 3c in Figure 12-3)
Previous Page	Select this button to go to the previously viewed page.
Main Menu	Select this button to return to the Main Menu page
Log Off	Select this button to log off of the system.

### 13. BUSINESS ADMINISTRATION FUNCTION

The Business Administration function allows you to access the IONS VMS Sessions and Reference Data regarding Participant, Securities, and Products Information.

NOTE:: When all Participants transition to Trade Entry using the Web, the IONS VMS Sessions will become unavailable.

#### 13.1. IONS VMS Sessions

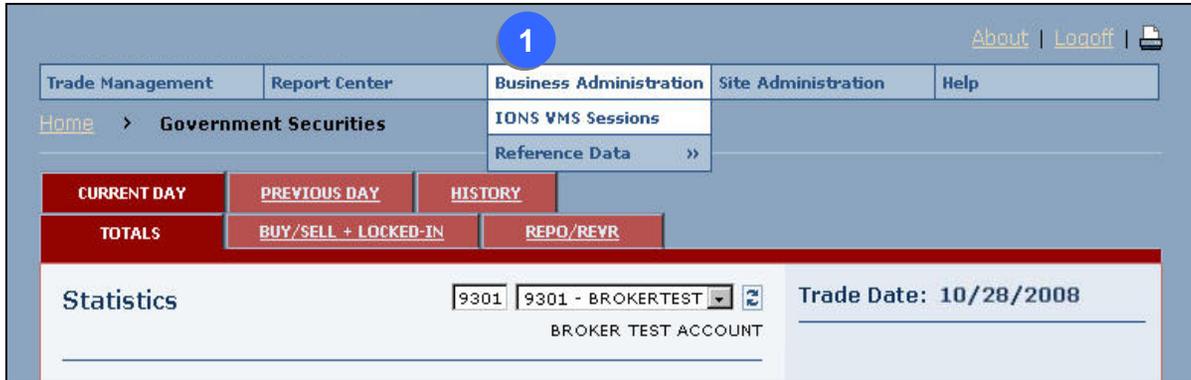


Figure 13-1: Selecting the IONS VMS Sessions from the Navigation Toolbar

This IONS VMS Sessions feature will remain available until all participants are processing trades via the web.

To access the IONS VMS Sessions:

1. Select *Business Administration* and *IONS VMS Sessions* from the Navigation Toolbar.
2. Click on one of the links on the IONS Terminal Sessions page to launch a Web Term Session.

Note: The links displayed this page are dependent upon your authorization to a given product.



Figure 13-2: Access to the IONS VMS Sessions

### 13.2. Reference Data Selection Menu

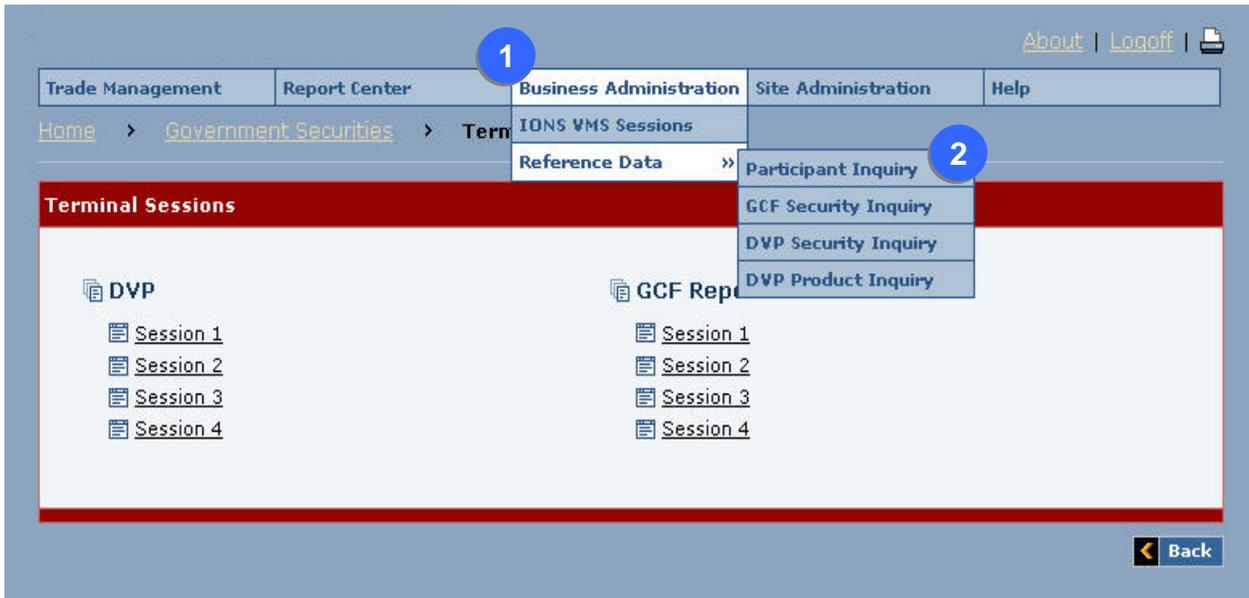


Figure 13-3: Accessing Reference Data from the Navigation Toolbar

The Reference Data Selection menu is used to search for specific information contained in the Participant Master File or the Security Master File.

1. To access the screens for this information, select *Business Administration* and *Reference Data* from the Navigation Toolbar (Figure 13-3).
2. From the Reference Data dropdown menu, you can access one of the following screens:
  - Participant Inquiry (see Section 13.2.1)
  - GCF Security Inquiry (This topic is not covered in this User Guide.)
  - DVP Security Inquiry (see Section 13.2.2)
  - DVP Product Inquiry (see Section 13.2.3)

13.2.1. Participant Inquiry Function

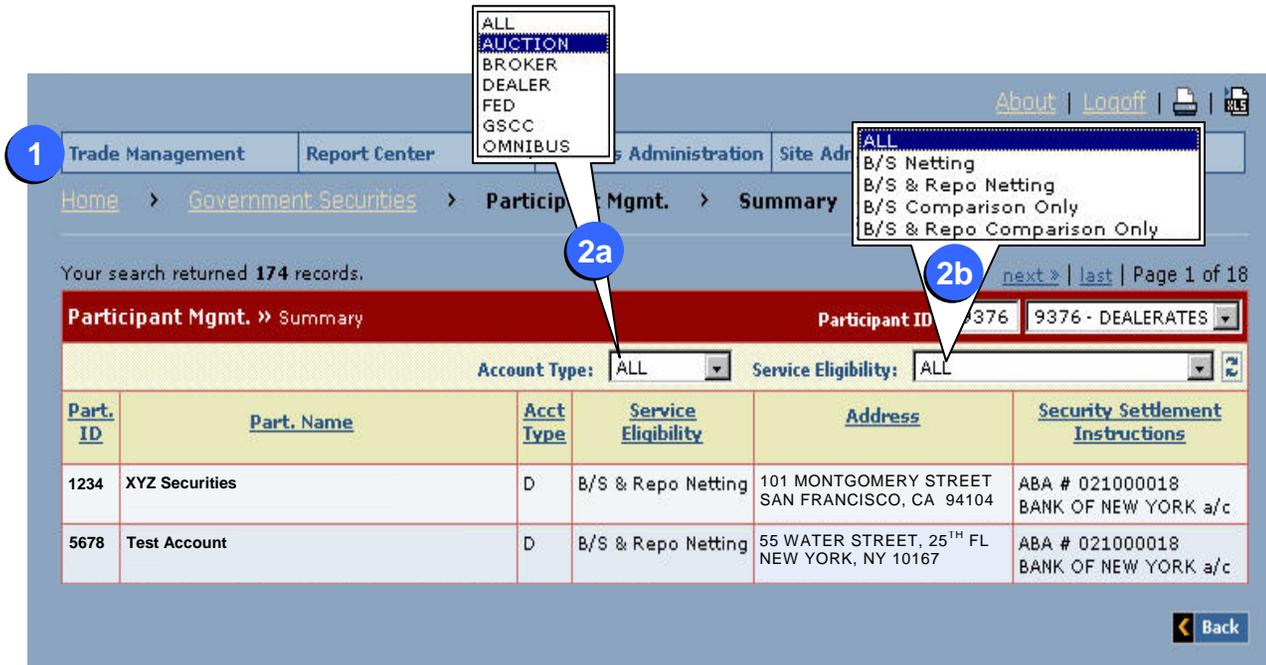


Figure 13-4: Participant Management Summary Screen

The Participant Management Summary screen (Figure 13-4) contains a list of all active GSD Participants. For each participant, the screen lists their general account information, which includes settlement bank instructions, the types of eligible services, the account type, and their addresses.

- To access the Participant Management Summary screen from the Navigation Toolbar, select *Business Administration*, *Reference Data*, and *Participant Inquiry* (Figure 13-3).
- You can narrow your search results by selecting from one or both of the following dropdown menus:
  - Account Type and/or
  - Service Eligibility.

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

The following table explains how to read/use the Participant Management Summary screen (Figure 13-4).

<b>Reference Data - Participant Management Summary Screen</b>	
<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Participant ID	Specifies your 4-Digit GSD Participant ID and Account Name
Account Type	To filter your query results, select one of the following Account Type options from the dropdown menu and click on the Refresh button: <ul style="list-style-type: none"> <li>• All</li> <li>• Auction</li> <li>• Broker</li> <li>• Dealer</li> <li>• Fed</li> <li>• GSCC</li> <li>• Omnibus</li> </ul>
Service Eligibility	To filter your query results, select one of the following Service Eligibility options from the dropdown menu and click on the Refresh button. <ul style="list-style-type: none"> <li>• All</li> <li>• B/S Netting</li> <li>• B/S &amp; Repo Netting</li> <li>• B/S Comparison Only</li> <li>• B/S &amp; Repo Comparison Only</li> </ul>
Part. ID	The 4-digit GSD Participant ID of the selected participant.
Part. Name	The Account Name corresponding to the selected GSD Participant ID.
Acct Type	Indicates the Account Type of the selected GSD Participant.
Service Eligibility	Indicates the Service Eligibility of the selected GSD Participant.
Address	The mailing address of the selected GSD Participant.
Security Settlement Instructions	Settlement Instructions for the selected GSD Participant.

13.2.2. DVP Security Inquiry Function

Figure 13-5: DVP Security Management Query Screen

The DVP Security Management Query screen is used to search for information on one or more CUSIPs (Securities) based on the selected search criteria.

1. To access the DVP Security Management Query screen from the Navigation Toolbar, select *Business Administration*, *Reference Data*, and *DVP Security Inquiry* (Figure 13-3).
2. In the DVP Security Management Query screen (Figure 13-5), enter as many qualifiers as possible to narrow your search results.

**Tip:** For CUSIP searches, you can use the “wildcard feature” by placing asterisks at the beginning, middle, and/or end of your entry. (The field will accept 9 or less characters.) For example:

- If you enter the first character of a CUSIP, followed by an asterisk, the application will search for any CUSIP that matches the first character (e.g., If you enter 8\*, only CUSIPs beginning with an eight will appear.)
- If you place an asterisk at the beginning and end of your entry, the application will search for any CUSIP that matches the characters between the asterisks, regardless of the first and last characters (e.g., \*12828BA\*).

3. When you finish entering/selecting the desired search criteria, click on the Submit button for results.
4. The DVP Security Inquiry Results Screen opens. (See Section 13.2.2.1 for further detail.)

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

The following table explains how to enter/select information in the DVP Security Management Query screen (Figure 13-5).

Reference Data - DVP Security Management Query Screen	
Field/Item Name	Instructions/Descriptions
Product Type	Select one of the following Product Types: <ul style="list-style-type: none"> <li>• AGENCY</li> <li>• DAGENC</li> <li>• FUNDS</li> <li>• NONNET</li> <li>• REPTRD</li> <li>• RTRUST</li> <li>• SAGENC</li> <li>• STRIPS</li> <li>• TBILL</li> <li>• TBOND</li> <li>• TIPSBD</li> <li>• TIPSNT</li> <li>• TIPSST</li> <li>• TNOTE</li> </ul>
CUSIP	Enter the CUSIP for the desired Security search. This field accepts either the whole CUSIP (9-character maximum) or a partial CUSIP. (If you use a partial CUSIP, use the asterisk (*) as the wildcard.)
Security Short Name	Enter the abbreviated name of the Security that is associated with the CUSIP.
Coupon Operator	Select one of the following comparison operators as it refers to the Coupon field: =, <>, <, <=, >, >=.
Coupon (%)	Enter the coupon rate for the Security. Format = 9.999.
Coupons Per Year	Enter the number of coupons issued per year for the Security.
Payment Day	Enter the day of the month that the coupon amount is to be paid out.
Coupon Status	Select one of the following coupon statuses for the Security: Real or Assumed.
Current Price Operator	Select one of the following comparison operators as it refers to the Current Price field: =, <>, <, <=, >, >=.
Current Price	Enter the current price for the Security
Forward Netting	Indicate whether the Security is Forward Netting. Enter 'Y' for yes and 'N' for no.
Available for Entry	Indicate whether the Security is available for entry. Enter 'Y' for yes and 'N' for no.
Auction Date Operator	Select one of the following comparison operators as it refers to the Auction Date field: =, <>, <, <=, >, >=.
Auction Date	Enter the auction date for the Security. Format = mm/dd/ccyy.
Dated Date Operator	Select one of the following comparison operators as it refers to the Dated Date field: =, <>, <, <=, >, >=.
Dated Date	Enter the date from which the Security begins to accrue interest. Format = mm/dd/ccyy.
Issue Date Operator	Select one of the following comparison operators as it refers to the Issue Date field: =, <>, <, <=, >, >=.
Issue Date	Enter the issue date of the Security. Format = mm/dd/ccyy.
Reissue Date Operator	Select one of the following comparison operators as it refers to the Reissue Date field: =, <>, <, <=, >, >=.
Reissue Date	Enter the reissue date of the Security. Format = mm/dd/ccyy.
Maturity Date Operator	Select one of the following comparison operators as it refers to the Maturity Date field: =, <>, <, <=, >, >=.

Reference Data - DVP Security Management Query Screen

Field/Item Name	Instructions/Descriptions
Maturity Date	Enter the maturity date of the Security. Format = mm/dd/ccyy.
Last Priced Date Operator	Select one of the following comparison operators as it refers to the Last Priced Date field: =, <>, <, <=, >, >=.
Last Priced Date	Enter the date that the Security was last priced.
Yield to Price	Indicate whether the Security is marked as Yield to Price. Enter 'Y' for yes and 'N' for no.
Netting Eligible	Indicate whether the Security can be netted. Enter 'Y' for yes and 'N' for no.
Priced By	Select one of the following choices to indicate who priced the Security: Vendor, Average Price, or Default Price.

13.2.2.1. DVP Security Inquiry Results Screen and the DVP Security Detail View

Your search returned 33 securities. next > | last | Page 1 of 4

DVP Security Mgmt. >> Summary 04:15:57 PM

CUSIP	Description	Coupon	Maturity Date	Last Priced Date	Last Price	Netting Eligible
912795S28	BILL 08/27/09	0.0	08/27/2009	10/08/2008	98.9	Y
912795L25	BILL 04/02/09	0.0	04/02/2009	10/08/2008	99.54	Y
912795S08	BILL 11/06/08	0.0	11/06/2008	10/08/2008	99.989	Y
912795S09	BILL 11/06/08	0.0	03/12/2009	10/08/2008	99.656	Y

[Back](#)

Figure 13-6: DVP Security Management Summary Screen

CUSIP: 912795S28 >> Detail View

**Security Info**

Security Short Name	TS28	Yield to Price	<input type="checkbox"/> Y
Security Description	BILL 08/27/09	Forward Netting	<input type="checkbox"/> Y
Product Type	TBILL	Netting Eligible	<input type="checkbox"/> Y
Coupon	0.0	Available for Entry	<input type="checkbox"/> Y
Coupon Status	R	CPI Index	NA

**Date Info**

Maturity Date	08/27/2009	Issue Date	08/28/2008
Auction Date	08/26/2008	Reissue Date	
Dated Date	08/28/2008	Original Setup Date	08/27/2008

**Pricing**

Current Price	98.9	Previous Price	98.958
Priced By	CPD	Last Priced Date	10/08/2008

**Denomination**

Minimum	100	Divisor	256
Multiple	100	Auction Size	200,000,000

**Interest Accrual Info**

Coupons Per Year	D	Days in Month	
Payment Day	D	Days in Year	360
First Coupon Payment		Last Coupon Payment	

Figure 13-7: DVP Security Detail View

The DVP Security Management Summary screen (Figure 13-6) displays a list of CUSIPs based on the search criteria you entered in the DVP Security Management Query screen (Figure 13-5).

To view additional detail regarding a specific security:

1. Select the magnifying glass icon located to the left of the desired security description.
2. The Security Detail View screen appears (Figure 13-7).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

**Note:** The consolidated security master report (GSDWFESecurity) is created daily and can be accessed via the Report Center (Figure 12-2) by selecting the DVP Common link.

The following table explains how to read/use the DVP Security Management Summary screen and DVP Security Detail View (Figure 13-6 and Figure 13-7).

Reference Data - DVP Security Management Summary Screen and the DVP Security Detail View	
Field/Item Name	Instructions/Descriptions
<b>DVP SECURITY MANAGEMENT SUMMARY</b>	
Timestamp	The exact time the screen was refreshed.
Reference Button 	Select this button to update the contents of the screen.
View Detail Icon 	Click on this icon to view all details of the selected Security.
CUSIP	The 9-character CUSIP for the selected Security.
Description	The full detailed description of the selected Security.
Coupon	The coupon rate of the selected Security.
Maturity Date	The maturity date of the selected Security.
Last Priced Date	The date that the selected Security was last priced.
Last Price	The latest price of the selected Security.
Netting Eligible	Indicates whether the selected Security is eligible for netting. 'Y' for yes and 'N' for no.
<b>DVP SECURITY DETAIL VIEW</b>	
This screen depicts all of the underlying field attributes of the selected CUSIP. To access this view, select the magnifying glass icon (located to the left of the selected DVP Security).	
<b>Security Info</b>	
Security Short Name	The abbreviated name of the selected Security.
Security Description	The full name of the selected Security.
Product Type	Indicates the Product Type of the selected Security, which can be any of the following: <ul style="list-style-type: none"> <li>• AGENCY                      • REPTRD                      • TBILL                      • TIPSST</li> <li>• DAGENC                      • RTRUST                      • TBOND                      • TNOTE</li> <li>• FUNDS                      • SAGENC                      • TIPSBD</li> <li>• NONNET                      • STRIPS                      • TIPSNT</li> </ul>
Coupon	The coupon rate of the selected Security.
Coupon Status	Indicates the coupon status of the selected Security. Can be 'R' for Real or 'A' for Assumed.
Yield to Price	Indicates whether the selected Security is marked as Yield to Price. Can be either 'Y' for yes or 'N' for no.
Forward Netting	Indicates whether the trades scheduled for settlement in the future for the selected Security will be eligible for netting. Can be either 'Y' for yes or 'N'

Reference Data - DVP Security Management Summary Screen and the DVP Security Detail View

Field/Item Name	Instructions/Descriptions
	for no.
Netting Eligible	Indicates whether the selected Security is eligible for netting. 'Can be either 'Y' for yes and 'N' for no.
Available for Entry	Indicates if security can be traded. Can be either 'Y' for yes or 'N' for no.
CPI Index	Indicates if the Security is CPI Indexed (rate calculated from Consumer Price Index.). Can be either 'Y' for yes or 'N' for no.
<b>Date Info</b>	
Maturity Date	The maturity date of the selected Security.
Auction Date	The auction date of the selected Security.
Dated Date	The initial date of the selected Security.
Issue Date	The issue date of the selected Security.
Reissue Date	The re-issue date of the selected Security.
Original Setup Date	The into-service date of the selected Security.
<b>Pricing</b>	
Current Price	Indicates the current price of the selected Security.
Priced By	Indicates who priced the selected Security. Can be any of the following: Vendor, Avg. Price or Default Price.
Previous Price	Indicates the previous price of the selected Security.
Last Priced Date	Indicates the date that the selected Security was last priced.
<b>Denomination</b>	
Minimum	The minimum denomination par for the selected Security.
Multiple	The multiple denomination par for the selected Security.
Divisor	The default divisor of the selected Security.
Auction Size	The auction size of the selected Security.
<b>Interest Accrual Info</b>	
Coupons Per Year	The number of coupons that are issued per year for the selected Security
Payment Day	The day and the month that the coupon is paid.
First Coupon Payment	The date of the first coupon payment of the selected Security.

**Reference Data - DVP Security Management Summary Screen and the DVP Security Detail View**

<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Days In Month	The number of days in the relevant month. Values can be either 30 or ACT (ACT = Actual = e.g., 31 for May and 30 for April).
Days In Year	The number of days in the relevant Year. Values can be either 360, 365, or ACT (where ACT = Actual = 365 or 366, depending on the year).
Last Coupon Payment	The date of the last coupon payment of the selected Security.

13.2.3. DVP Product Inquiry Function

Trade Mgmt. | Report Center | Business Administration | Site Administration | Help

Home > U.S. Treasuries > DVP Product Mgmt. > Summary

Your search returned 14 records.

DVP Product Mgmt. >> Summary 06:09:07 PM

Type	Description	Default Pricing Method	Primary Vendor	Secondary Vendor	Avg Price Tolerance	Primary Price Tolerance
AGENCY	FEDERAL AGENCY	P	STREET		2.5	1.5
DAGENC	DISCOUNTED AGENCYS	P	STREET		2.5	1.5
FUNDS	FUNDS SETTLEMENT	P			0.0	0.0
NNET	SECURITIES NOT NETTING ELIGIBL	P			0.0	0.0
RE	GENERIC GOVERNMENT FORWARD	P	STREET		2.5	10.0
RTR	REFUNDING CORPORATION	P	STREET		2.5	1.5
SAGEN	SUBORDINATED FEDERAL AGENCY	P	STREET		2.5	1.5
STRIPS	US TREASURY STRIPS	P	STREET		2.5	1.5
TBILL	TREASURY BILL	P	STREET		2.5	1.5
TBOND	TREASURY BOND	P	STREET		2.5	1.5
TIPSBD	TREASURY INF. IND. BONDS	P	STREET		2.5	1.5
TIPSNT	TREASURY INF. IND. NOTES	P	STREET		2.5	1.5
TIPSST	TREASURY STRIPS	P	STREET		2.5	1.5
TNOTE	US	P	STREET		2.5	1.5

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Figure 13-8: DVP Product Management Summary Screen

Product: FUNDS >> Detail View

Product Class	CASH	Max Lock-In	50,000,000.00
Product Description	FUNDS SETTLEMENT	Coupons Per Year	N
Default Pricing Method	P	Days in Month	
Yield Convert	N	Days in Year	
Repo In Net	N	EOM Special	N
Net Settle	N	Primary Vendor	
Max Delivery Size	100,000,000.00	Secondary Vendor	
Max Trade Size	50,000,000.00	Average Price Tolerance	0.0
Fed Delivery Size	990,000,000.00	Primary Price Tolerance	0.0

Figure 13-9: DVP Product Detail View

The DVP Product Management Summary screen (Figure 13-8) is used to display a list of all GSD DVP product types (organized in alphabetical order).

1. To access this screen from the Navigation Toolbar, select *Business Administration*, *Reference Data*, and *DVP Product Inquiry* from the dropdown menu (Figure 13-3).
2. To view additional data regarding a specific product, select the magnifying glass (located to the left of the desired product) to open its Detail View (Figure 13-9).

For additional instructions and field descriptions regarding this screen, please refer to the table starting on the following page.

The following table explains how to read/use the DVP Product Management Summary screen and the DVP Product Detail View (Figure 13-8 and Figure 13-9).

Reference Data - DVP Product Management Summary Screen & DVP Product Detail View	
Field/Item Name	Instructions/Descriptions
<b>DVP PRODUCT MANAGEMENT SUMMARY</b>	
Timestamp	The exact time the query was executed.
Refresh Button 	Click on this button to resubmit/update the query.
View Detail Icon 	Click on the magnifying glass icon to open the Product Detail View of the selected GSD product.
Type	Indicates the Product Type of the selected GSD product: <ul style="list-style-type: none"> <li>• AGENCY</li> <li>• DAGENC</li> <li>• FUNDS</li> <li>• NONNET</li> <li>• REPTRD</li> <li>• RTRUST</li> <li>• SAGENC</li> <li>• STRIPS</li> <li>• TBILL</li> <li>• TBOND</li> <li>• TIPSBD</li> <li>• TIPSNT</li> <li>• TIPSST</li> <li>• TNOTE</li> </ul>
Description	The description of the selected GSD product Type.
Default Pricing Method	The default price type of the selected GSD product.
Primary Vendor	The primary vendor of the selected GSD product.
Secondary Vendor	The secondary vendor of the selected GSD product.
Average Price Tolerance	The average price tolerance for the selected GSD product.
Primary Price Tolerance	The prime price tolerance for the selected GSD product.
<b>DVP PRODUCT DETAIL VIEW</b>	
This screen depicts all of the details of the selected DVP Product. To access this view, select the magnifying glass icon (located to the left of the selected DVP Product) in the Summary screen (Figure 13-8).	
Product Class	The class type of the selected GSD product.
Product Description	The description of the selected GSD product.
Default Pricing Method	The default price type of the selected GSD product.
Yield Convert	Indicates whether the yield is converted on the selected GSD product. Can be either 'Y' for yes or 'N' for no.
Repo In Net	Indicates if the selected GSD product is a Repo in Net. Can be either 'Y' for yes or 'N' for no.
Net Settle	Indicates if the selected GSD product is netted for settlement. Can be either 'Y' for yes or 'N' for no.
Max Delivery Size	The maximum delivery size for the selected GSD product.
Max Trade Size	The maximum trade size for the selected GSD product.

**Reference Data - DVP Product Management Summary Screen & DVP Product Detail View**

<b>Field/Item Name</b>	<b>Instructions/Descriptions</b>
Fed Delivery Size	The fed delivery size for the selected GSD product.
Max Lock-In	The maximum lock-in size for the selected GSD product.
Coupons Per Year	The number of coupons that can be issued per year for the selected GSD product.
Days In Month	The number of days in the relevant month.
Days In Year	The number of days in the relevant year.
EOM Special	Indicates if the selected GSD product is an end of month special.
Primary Vendor	The primary vendor for the selected GSD product.
Secondary Vendor	The secondary vendor for the selected GSD product.
Average Price Tolerance	The average price tolerance for the selected GSD product.
Primary Price Tolerance	The prime price tolerance for the selected GSD product.

## 14. SITE ADMINISTRATION FUNCTION



Figure 14-1: Accessing the Change Password Screen

All GSD RTTM WFE users can access the Change Password function to change their own individual password (e.g., the very first time they log into the application or after their password is reset).

1. To access this screen from the Navigation Toolbar, select *Site Administration*, *User Security*, and *Change Password* from the dropdown menu.
2. The Change Password screen opens. Update the required fields (\*) and press the Submit button.

**Note:** If you are the designated Remote Access Coordinator for the GSD RTTM WFE application, you are also responsible for providing initial access and privileges for all users in your firm who require access to this application. For further detail, please read the "Remote Access Coordinator User Guide for GSD RTTM WFE". For a copy, please contact your DTCC Relationship Manager.

Figure 14-2: Change Password Screen

## 15. HELP FUNCTION

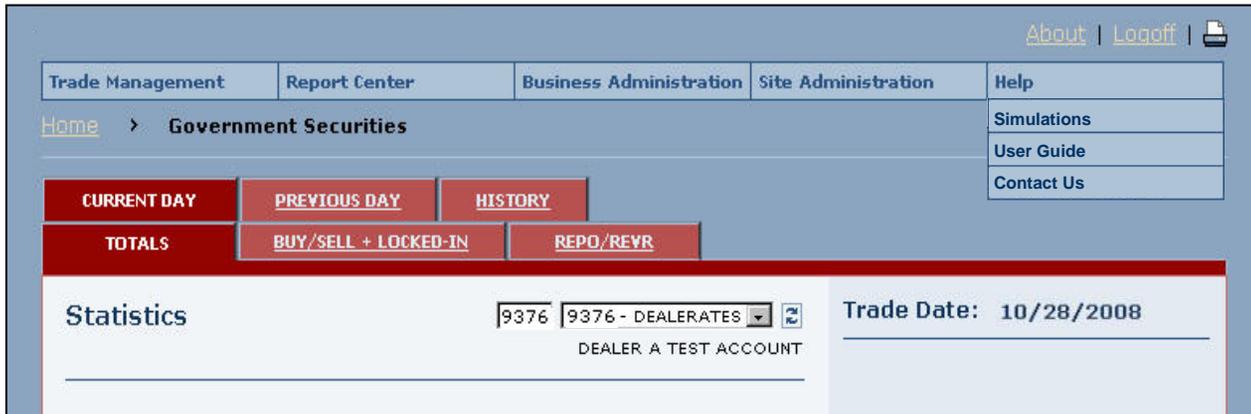


Figure 15-1: Help Function

The GSD RTTM WFE Help function (located on the last tab of the Navigation Toolbar) provides users with additional assistance. It consists of the following support items:

- Simulations – These training modules demonstrate the basic features and common processes of the trade entry, queries, and the substitution process. (They are available 24/7.)
- User Guide – This is an electronic version of this User Guide and can be accessed anytime.
- Contact Us – When this link is selected, the system automatically opens an email addressed to FICC's GSD RTTM WFE Support group.

# Appendix A: Advanced Query Function

This document contains the following sections:

1. Screen Objects.....	2
2. How to Save and Submit a New Query .....	3
3. How to Apply/Modify/Delete Saved Queries (Using the Query Manager) .....	7
4. How to Save a New Column Set (Using the Column Selector Button).....	8
5. How to Apply/Modify/Delete Saved Column Sets (Using the Column Manager).....	12

The following Advanced Query functions were added to all RTTM WFE applications:

- Save Query function - Used to save frequently used search parameters (i.e., queries) and to define how the results to these queries should be displayed (i.e., which column sets should be displayed and in what order).
- Save Column Sets function - Used to save Column Sets independent of Saved Queries.
- Accessing Saved Queries and / or Column Sets – Used to Apply, Modify or Delete Saved Queries.

This document explains how to use these functions.

## 1. SCREEN OBJECTS

The Advanced Query features are located on the Trade Search Engine screen (Figure 1).

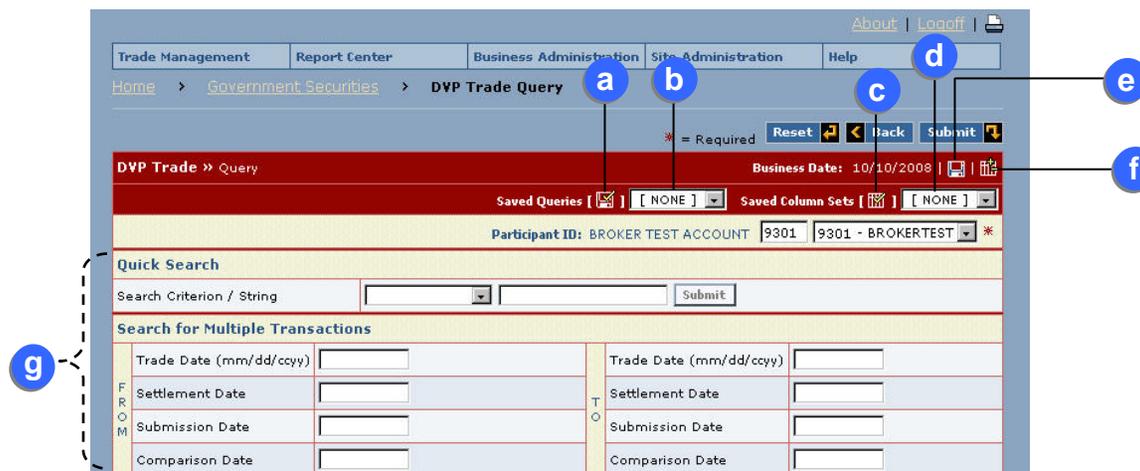


Figure 1: Advanced Query Features & Trade Search Engine Screen (partial view)

The following list briefly describes the screen components and how they function:

- Saved Queries Manager Icon – Click on this icon to open the Query Manager screen.
- Saved Queries Selection Box – Click on the dropdown arrow to display a list of Saved Queries.
- Saved Column Sets Manager Icon – Click on this icon to open the Column Manager screen.
- Saved Column Sets Selection Box – Click on the dropdown arrow to display a list of Saved Column Sets.
- Save Icon – Click on this icon after you have finished selecting the search parameters for a new query.
- Column Selector Icon – Click on this icon to open the Column Selector screen, which is used to create a new Column Set.
- Search Criteria – Enter the desired search parameters into the appropriate fields.

## 2. HOW TO SAVE AND SUBMIT A NEW QUERY

There are three parts to saving a new query:

- Part 1 involves selecting and saving the search parameters/criteria (see steps 3-8 in Section 2.1).
- Part 2 is optional. It involves selecting which columns of information should be displayed and in what order they should appear on the query results screen (see steps 9-13 in Section 2.1).
- Part 3 involves selecting and saving the query (see step 14 in Section 2.1).

### 2.1. Steps

1. To access the Trade Search Engine from the Navigation Toolbar, select *Trade Mgmt*, *Trade Search*, *DVP*, and *Trade Active*.
2. The Trade Search Engine screen appears (Figure 2).

#### Part 1 - Select & Save the Search Parameters

3. In the Trade Search Engine screen enter/select the desired search parameters/criteria.
  - a. You must enter all required fields (as indicated by the asterisk symbol (“\*”). This includes the following:
    - Participant Number/Name (The system automatically defaults to this information based on the user’s account profile.)
    - Trans Type
    - Trade State.
  - b. The remaining fields are optional.
4. Select the Save icon (in the upper right corner of the screen) to save your selections.

The screenshot shows the 'DVP Trade Query' screen. At the top, there is a navigation menu with 'Trade Management', 'Report Center', 'Business Administration', 'Site Administration', and 'Help'. Below this is a breadcrumb trail: 'Home > Government Securities > DVP Trade Query'. A 'Business Date' of 10/10/2008 is displayed. There are buttons for 'Reset', 'Back', and 'Submit'. A 'Saved Queries' dropdown is set to '[ NONE ]' and 'Saved Column Sets' is also '[ NONE ]'. A 'Participant ID' field is populated with 'BROKER TEST ACCOUNT 9301'. The main form is divided into several sections: 'Quick Search', 'Search for Multiple Transactions', 'Repo / Revr', and 'Buy / Sell'. The 'Search for Multiple Transactions' section includes fields for Trade Date, Settlement Date, Submission Date, and Comparison Date. The 'Repo / Revr' section includes fields for Repo Start Date, Repo Start Amount, Repo Rate, and Sub Frequency. The 'Buy / Sell' section includes fields for Pricing Method, Price, Commission, and Yield. A 'Trade State' section at the bottom contains several checkboxes for trade states like 'Compared', 'Pending Comparison', 'Canceled', etc. Callout 1 points to the navigation menu, callout 2 points to the search criteria section, callout 3a points to the search parameters section, and callout 4 points to the Save icon in the top right corner.

Figure 2: Trade Search Engine Screen

5. The Save Current Query<sup>1</sup> screen opens (Figure 3)
6. Enter a name for the Query that you just created in step 3.  
(The lower portion of the screen lists the parameters/criteria you selected.)
7. To save the Query, select the Save button in the lower right corner of the screen.



Figure 3: Save Current Query Screen

8. The next screen, displays a Success message in the top portion of the screen and the Query Manager below it (Figure 4).

When you save a Query, the application automatically applies a default set of columns to the Query results if not previously selected.

- If you wish to change the default Column Set, go to Steps 9-13.
- If not, go to Step 14.

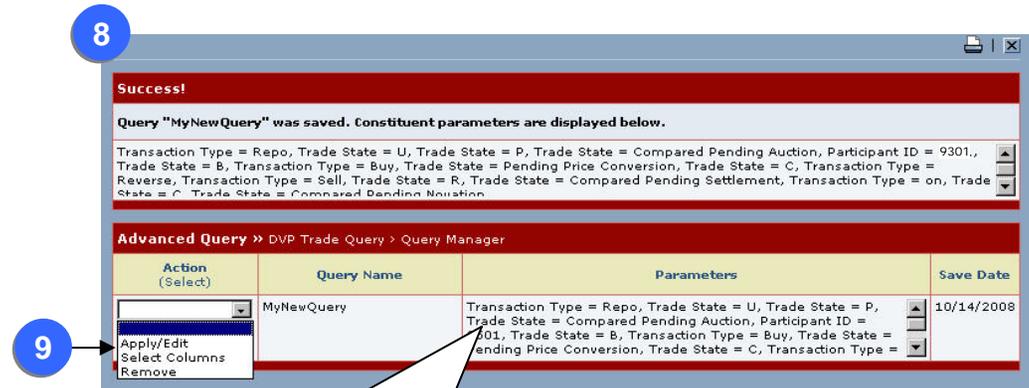


Figure 4: Success Message & Query Manager Screen

The Query Manager contains a list of all your Saved Queries, their parameters, and the dates they were saved. It is used to manage all your Saved Queries. (See Section 3 for additional details.)

**Part 2 - Change the Default Column Set (optional)**

9. In the Query Manager portion of the screen (Figure 4):
  - a. Click on the down arrow in the Action Bar next to the desired Query.
  - b. Choose the Select Columns item.

<sup>1</sup> **Note:** 1) If a new query is given the same name as an existing one, the older one is overwritten with the new parameters. 2) RTTM allows you to save a maximum of five (5) Saved Queries. Therefore, if you saved a sixth query, the system would delete the “earliest” Saved query.

10. The Select Columns screen opens (Figure 5). This screen is used to define which columns will be displayed and the order they appear in the query results screen.

- a. Use the Add/Remove button to move the columns to/from the Selected Columns list.

**Note:** The column that was selected last appears at the bottom of the Selected/Available Columns list.

- b. Use the Up/Down buttons to change the order that the Selected Columns appear on the results screen.

**Note:** The column listed at the top of the Selected Columns list will appear as the 1st column in the query results screen.

11. To save your changes, select the Save button in the lower right corner of the screen (or select the Reset button to return to the original default Column Set view.)

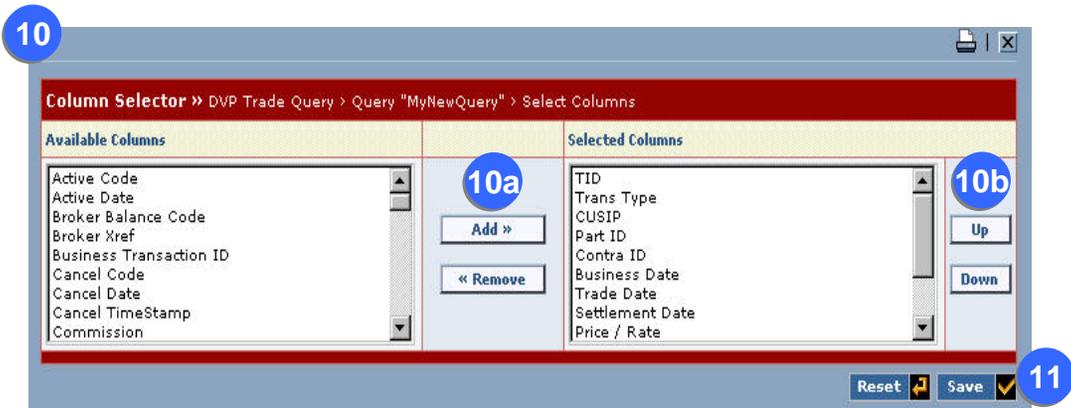


Figure 5: Select Columns Screen

12. In the next screen, a Success message appears in the top portion of the screen and the Query Manager below it (Figure 6).

13. To return to the Trade Search Engine screen, select the Close button (in the upper right corner of the screen).

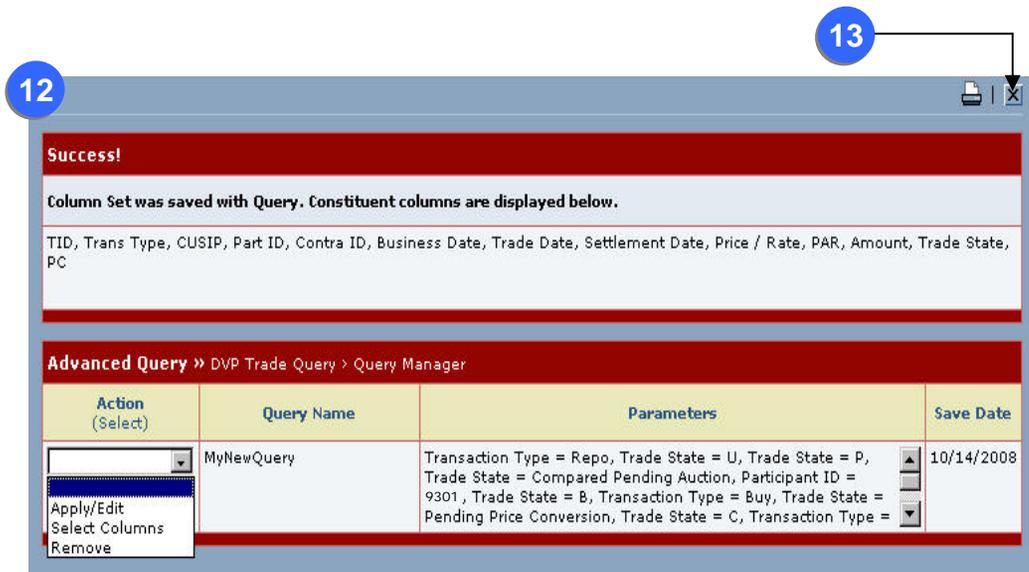


Figure 6: Success Message & Query Manager Screen

**Part 3 - Select and Submit a Saved Query**

14. In the Trade Search Engine screen (Figure 7), select the name of a Saved Query (e.g., MyNewQuery) from the dropdown menu. Then, click on the Submit button to get results.

**Note:** After you have selected a Saved Query, the Saved Column Sets function is no longer displayed on screen. You can still select or change your Column Set selection by clicking on the Column Selector icon. (See Steps 10-13 above for further detail.)

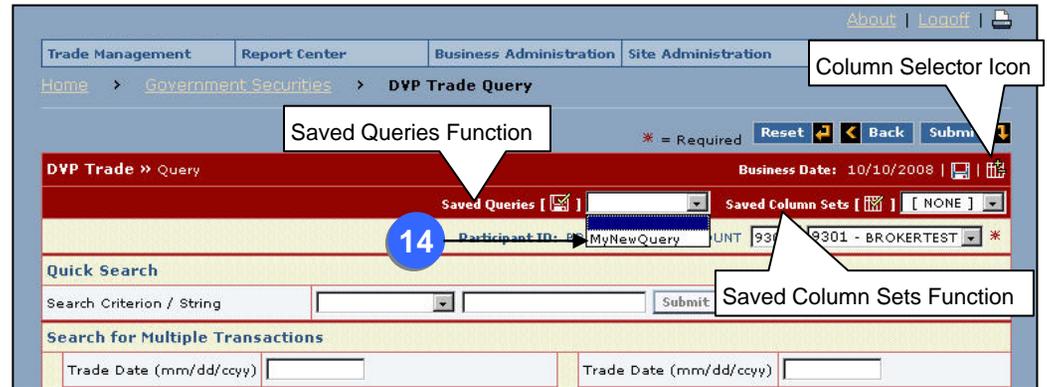


Figure 7: Selecting a Saved Query in the Trade Search Engine Screen (partial view)

15. In the Results screen (Figure 8), you can:
- View, modify, or cancel a trade by selecting the Action box next to the desired trade.
  - Export the results data to an Excel spreadsheet by clicking on the Export to Excel button in the upper right corner of the screen.
16. To return to the Trade Search Engine screen, click on the Back button (located in the lower left corner of the screen).

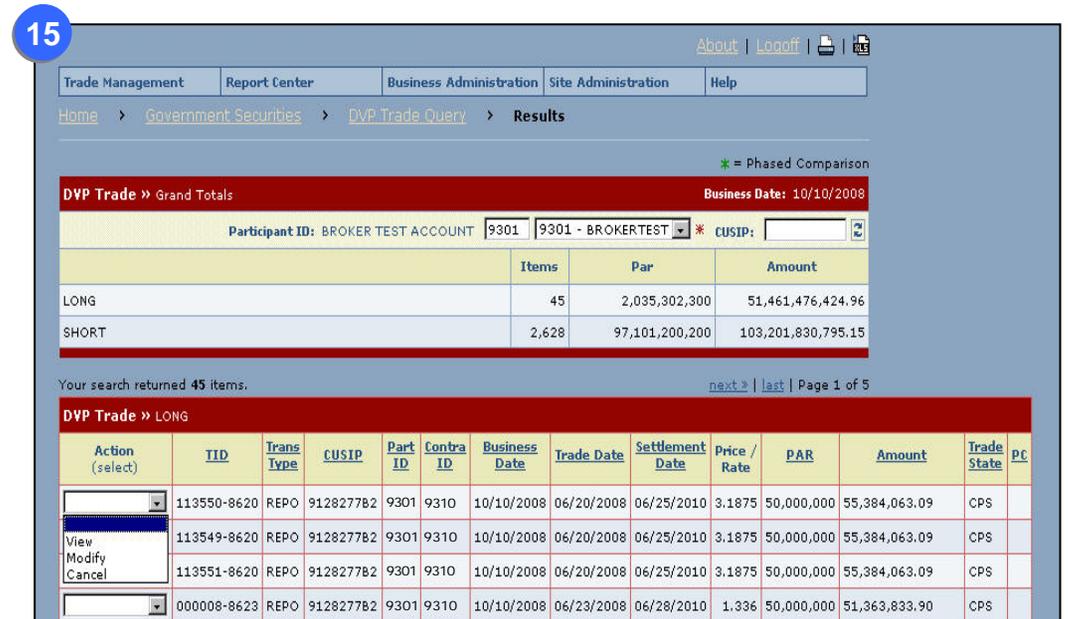


Figure 8: Saved Query Results Screen (partial view)

### 3. HOW TO APPLY/MODIFY/DELETE SAVED QUERIES (USING THE QUERY MANAGER)

The Query Manager is used to manage Saved Queries:

- Modify search parameters/criteria.
- Change column sets.
- Delete Saved Queries that are no longer required.

#### 3.1. Steps

1. From the Trade Search Engine Screen, select the Saved Queries Manager Icon.

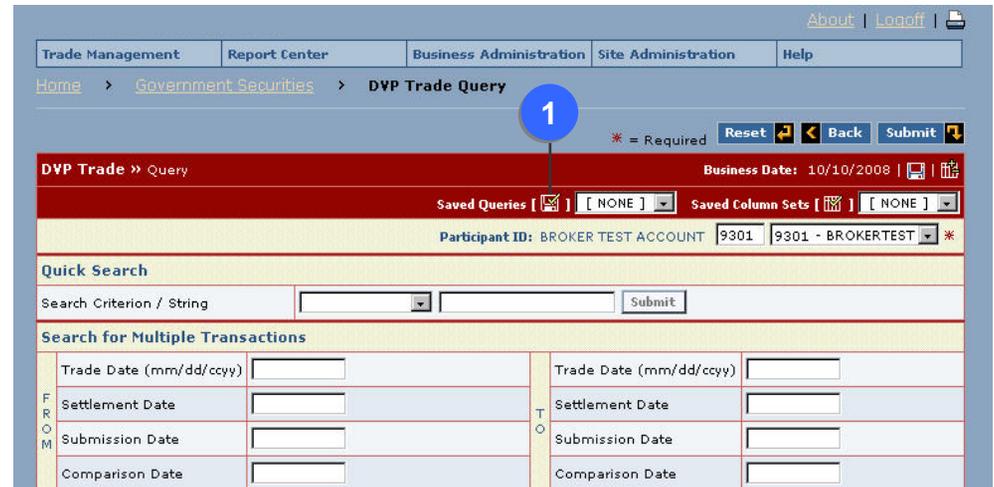


Figure 9: Selecting the Query Manager Icon

2. The Query Manager screen opens.

3. Click on the down arrow in the Action Bar next to the query you wish to Apply, Modify, or Delete. Then, select one of the following options.

- Apply / Edit – To apply/modify the search parameters of the selected Query.
- Select Columns – To modify the selected columns. (See Steps 10-13 in Section 2.1)
- Remove – To delete the selected query from the Query Manager database. (The system will prompt you to either confirm or cancel this action.)



Figure 10: Query Manager Screen

#### 4. HOW TO SAVE A NEW COLUMN SET (USING THE COLUMN SELECTOR BUTTON)

This feature allows you to quickly modify the result set of any query by pre-defining a set of columns that you frequently use.

##### 4.1. Steps

1. Select the Column Selector Icon (Figure 11), if there are no previously Saved Column Sets.

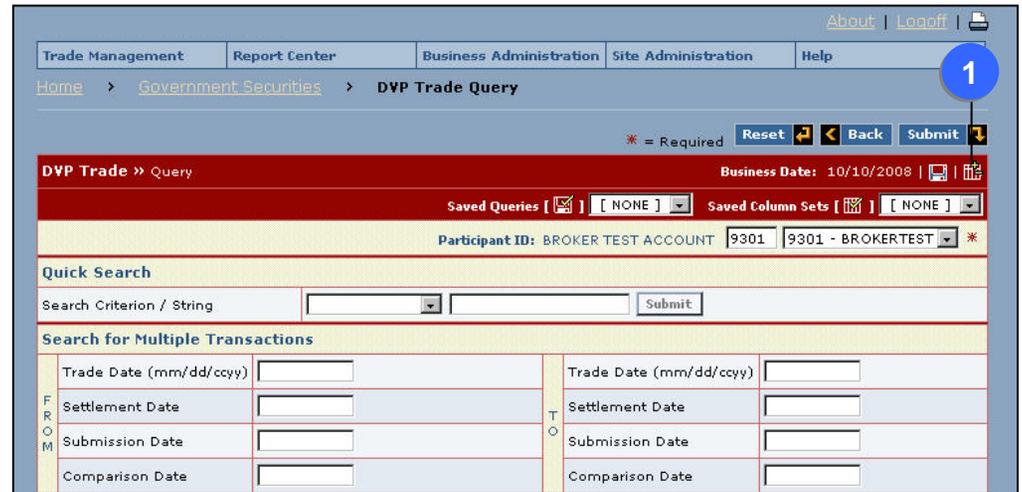


Figure 11: Selecting the Columns Selector Icon

2. The Select Columns screen appears (Figure 12). This screen is used to select the columns and the order they will appear in the Query Results screen of any Saved Queries.

- a. Use the Add/Remove button to move the columns to/from the Selected Columns List.

**Note:** The column that was selected last appears at the bottom of the Select/Available Columns list.

- b. Use the Up/Down buttons to change the order that the Selected Columns appear on the results screen.

**Note:** The column listed at the top of the Selected Columns list will appear as the 1st column in the query results screen.

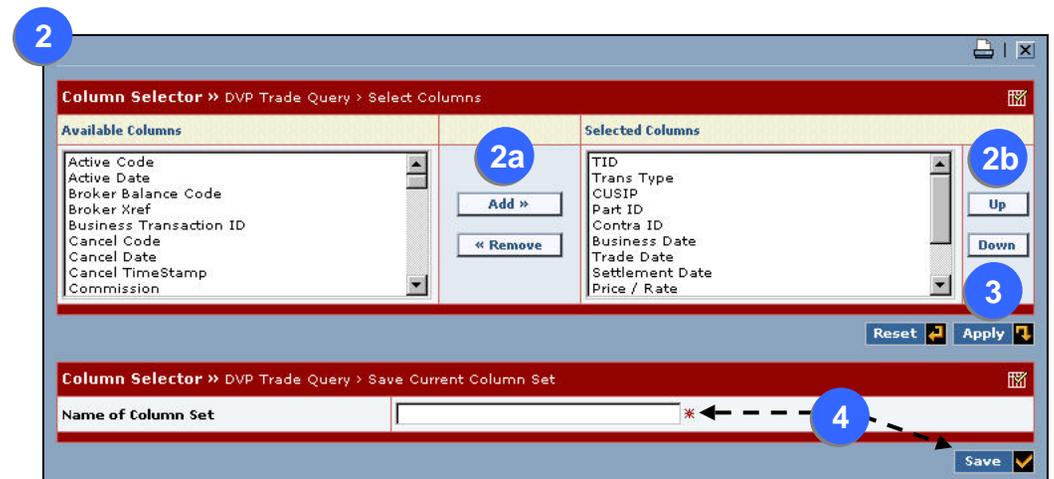


Figure 12: Select Columns Screen

There are two options available when saving Column Sets. You can choose to save them temporarily (see Step 3 below) or permanently (see Step 4 on the following page).

Option 1:

3. To temporary save your column set for this session only (which will disappear when you exit the application), select the Apply button (Figure 12).
  - a. The application will confirm that you do not want to permanently save the Column Set (Figure 13).

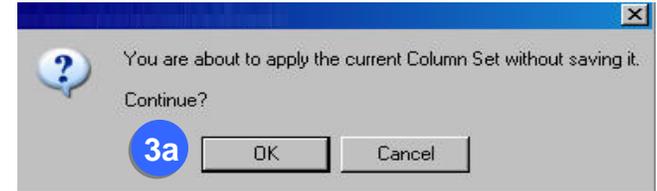


Figure 13: Selection Screen to Temporary Save Column Set

- b. If you select OK, the Trade Search Engine appears (Figure 14).

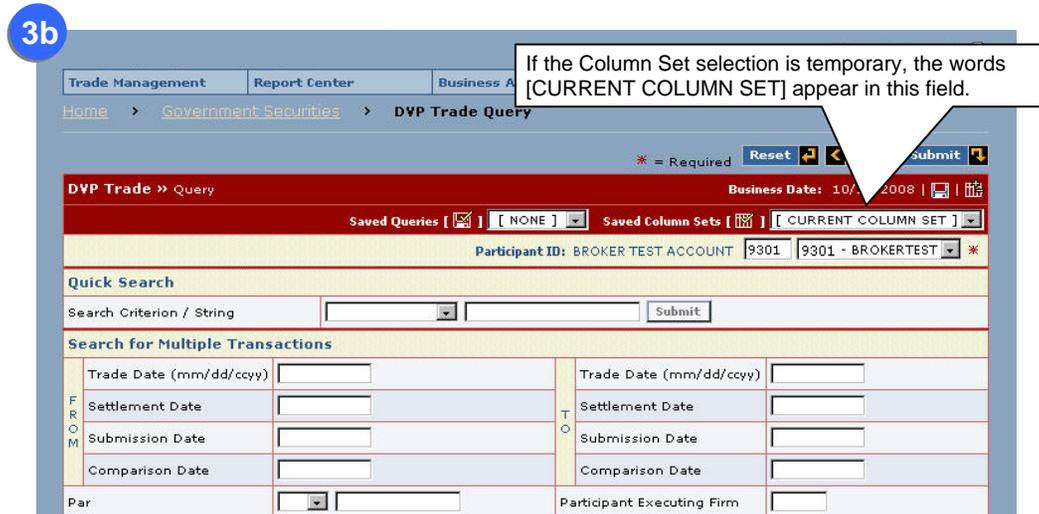


Figure 14: Trade Search Engine for Temporary Saved Column Set

Option 2:

4. To permanently save your changes, enter a name for the Column Set<sup>2</sup> you just created and select the Save button in the lower right corner of the screen (Figure 12).
5. In the next screen, a Success message appears in the top portion of the screen and the Saved Column Sets Manager below it (Figure 15).
6. To return to the Trade Search Engine screen:
  - a. Click on the down arrow in the Action Bar next to the desired Column Set.
  - b. Select the Apply option.



Figure 15: Success Message & Saved Column Sets Manager

<sup>2</sup> RTTM allows you to save a maximum of five (5) Saved Column Sets. This means that if you tried to save a sixth column set, RTTM would delete the column set that was saved the earliest or overwrite a column set with the same name.

Select and Submit a Saved Column Set

- In the Trade Search Engine screen (Figure 16), select your Query parameters and Column Set. Then, click on the Submit button.

**Note:** In the Results Screen (Figure 8), if you wish to export the data to an Excel spreadsheet, click on the Export to Excel button in the upper right corner of the screen.

**Note:** If you do not see the Saved Column Sets function, select "none" in the Saved Queries field (i.e., leave it blank). Then, both the Saved Queries and the Saved Column Sets functions will be available.

Business Date: 10/10/2008

Participant ID: BROKER TEST ACCOUNT 9301 - BROKERTEST

Quick Search

Search Criterion / String

Search for Multiple Transactions

Trade Date (mm/dd/ccyy)		Trade Date (mm/dd/ccyy)	
Settlement Date		Settlement Date	
Submission Date		Submission Date	
Comparison Date		Comparison Date	
Par		Participant Executing Firm	
Contra		Contra Executing Firm	
CUSIP		Amount	
Product Type		Trade Included In the Net	
Origination		Prime Broker	
Trans Type * [ <input type="checkbox"/> ALL ]	<input type="checkbox"/> Buy <input type="checkbox"/> Repo <input type="checkbox"/> Sell <input type="checkbox"/> Reverse		

Repo / Revr

F Repo Start Date		T Repo Start Date	
Repo Start Amount		Repo Rate	
Repo Secondary Reference #		Rights of Substitution	
Sub Frequency		Sub Collateral	
Sub Variance (%)		Sub Type	
		Last Sub Date	

Buy / Sell

Pricing Method		Commission	
Price		Yield	

Trade State \* [  ALL ]

<input type="checkbox"/> Compared	<input type="checkbox"/> Pending Comparison	<input type="checkbox"/> Canceled
<input type="checkbox"/> Compared Pending Auction	<input type="checkbox"/> Pending Price Conversion	<input type="checkbox"/> Cancel Request
<input type="checkbox"/> Compared Pending Novation	<input type="checkbox"/> Broker Balanced	<input type="checkbox"/> Pending Cancel
<input type="checkbox"/> Compared Pending Settlement	<input type="checkbox"/> Advisory	

Reset Back Submit

Figure 16: Trade Search Engine Screen with both Saved Queries and Saved Column Sets Functions Available

## 5. HOW TO APPLY/MODIFY/DELETE SAVED COLUMN SETS (USING THE COLUMN MANAGER)

### 5.1. Steps

1. In the Trade Search Engine Screen, select the Saved Column Sets Manager icon (Figure 17).

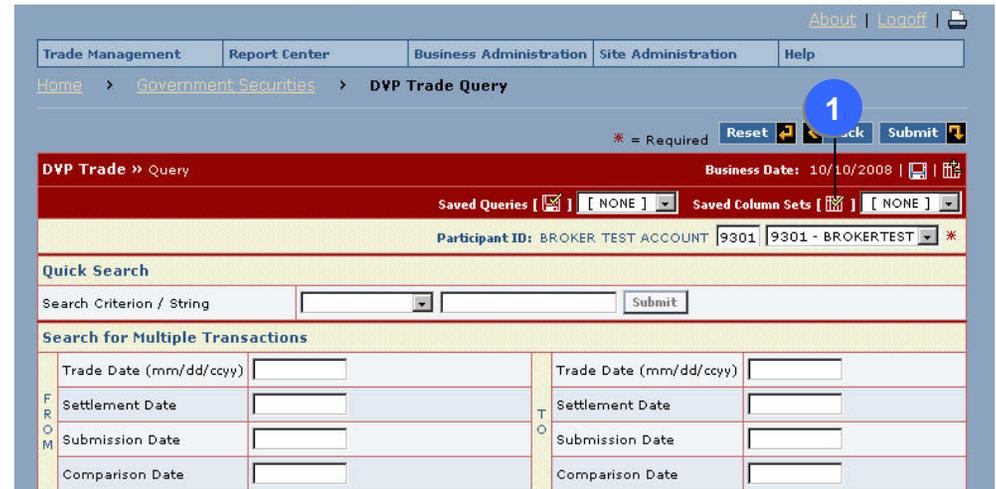


Figure 17: Selecting the Saved Column Sets Manager Icon

2. The Saved Column Sets screen opens (Figure 18).
3. Click on the down arrow in the Action Bar next to the Column Set you wish to apply, modify, or delete. Then, select one of the following options.
  - Apply – To return to the Trade Search Engine screen and apply the selected Column Set to a query.
  - Select Columns – To modify the selected columns. (See Steps 2-6 in Section 4.1 for further detail.)
  - Remove – To delete the selected Column Set from the application. (The system will prompt you to either confirm or cancel this action.)



Figure 18: Saved Column Sets Screen