Customer/Fimat Reconciliation Matching
Message Flow

Notes:
* Time, Product, Maturity, Account are representative values, simplified for this example.
** System is Front-end (OMS-A or OMS-B, Exchange Matching, Exchange Clearing, or Fimat Matching
*** After the initial Add action, Customer Front-End can refer to a trade by either system's System/ID pair

Scenario: Traders place orders, and the orders are tracked in Customer's Front-End Trading Systems (OMS-A/OMS-B)
Customer's Front-End Trading Systems (OMS-A/OMS-B) report trades to Fimat's Matching System
The Exchange's Clearing House reports trade to Fimat's Matching System (via Fimat's GMI bookkeeping system)
Fimat's Matching System reports trade matches to Customer's Front-End Trading Systems (and though not shown, to SunGard for Customer's GMI system)

									Reference***		Exchange Trading Platform (or Pit)	Customer Front-End (OMS-A or OMS-B)	Fimat Matching Engine	Exchange Clearing System
Action	**Time***	**Product**	**Maturity**	**Account**	**Quantity**	**Price**	**Message Type**	**Action**	**System****	**ID**				
Place Order #1														
Customer Trader places Order	T-	P1	Dec. 2004	A1	100	Limit	New Order		Front-End	WF-1234	o----<----<----<----<----	----<----<----<----<----o		
Fill #1 for Order #1 is Received														
Customer Order Receives Order #1 Fill #1	T-1	P1	Dec. 2004	A1	25	45.00	Execution Report	Add	Exchg. Mtchg.	1234-E1	o----><----><----><---->	----><----><----><----><----o		
Customer sends Order #1 Fill #1 to Fimat for Matching	T-2	P1	Dec. 2004	A1	25	45.00	Trade Capture - Initial	Add	Front-End	WF-1234-1		o----><----><----><---->	----><----><----><----><----o	
Fimat acknowledges receipt of Customer request to match Order #1 Fill #1	T-3	P1	Dec. 2004	A1	25	45.00	Trade Capture - Ack	Ack	Front-End; Fimat Matching	WF-1234-1; FM-1234-1		o----<----<----<----<----	----<----<----<----<----o	
Clearing House sends Order #1 Fill #1 to Fimat for Clearing	T-4	P1	Dec. 2004	A1	25	45.00	Trade Capture - Initial	Add	Exchg. Clearing	1234-C1			o----<----<----<----<----	----<----<----<----<----o
Fimat reports Match of Customer Order #1 Fill #1	T-5	P1	Dec. 2004	A1	25	45.00	Trade Capture - Status is Matched	Status	Front-End; Fimat Matching	WF-1234-1; FM-1234-1		o----<----<----<----<----	----<----<----<----<----o	
Fill #2 for Order #1 is Received; Clearing sends in two parts (#2.1 and #2.2)														
Customer Order Receives Order #1 Fill #2	T-6	P1	Dec. 2004	A1	60	45.00	Execution Report	Add	Exchg. Mtchg.	1234-E2	o----><----><----><---->	----><----><----><----><----o		
Customer sends Order #1 Fill #2 to Fimat for Matching	T-7	P1	Dec. 2004	A1	60	45.00	Trade Capture - Initial	Add	Front-End	WF-1234-2		o----><----><----><---->	----><----><----><----><----o	
Fimat acknowledges receipt of Customer request to match Order #1 Fill #2	T-8	P1	Dec. 2004	A1	60	45.00	Trade Capture - Ack	Ack	Front-End; Fimat Matching	WF-1234-2; FM-1234-2		o----<----<----<----<----	----<----<----<----<----o	
Clearing House sends Order #1 Fill #2.1 to Fimat for Clearing	T-9	P1	Dec. 2004	A1	10	45.00	Trade Capture - Initial	Add	Exchg. Clearing	1234-C2			o----<----<----<----<----	----<----<----<----<----o
Fimat reports Revoke Match of Customer Order #1 Fill #1	T-10	P1	Dec. 2004	A1	25	45.00	Trade Capture - Status is Revoked Match	Status	Front-End; Fimat Matching	WF-1234-1; FM-1234-1		o----<----<----<----<----	----<----<----<----<----o	
Clearing House sends Order #1 Fill #2.2 to Fimat for Clearing	T-11	P1	Dec. 2004	A1	50	45.00	Trade Capture - Initial	Add	Exchg. Clearing	1234-C2B			o----<----<----<----<----	----<----<----<----<----o
Fimat reports Match of Customer Order #1 Fill #1	T-12	P1	Dec. 2004	A1	25	45.00	Trade Capture - Status is Matched	Status	Front-End; Fimat Matching	WF-1234-1; FM-1234-1		o----<----<----<----<----	----<----<----<----<----o	
Fimat reports match of Customer Order #1 Fill #2	T-13	P1	Dec. 2004	A1	60	45.00	Trade Capture - Status is Matched	Status	Front-End; Fimat Matching	WF-1234-2; FM-1234-2		o----<----<----<----<----	----<----<----<----<----o	
Fill #3 for Order #1 is Received; Front-end Miss-key of Price														
Customer Order Receives Order #1 Fill #3	T-14	P1	Dec. 2004	A1	15	45.00	Execution Report	Add	Exchg. Mtchg.	1234-E3	o----><----><----><---->	----><----><----><----><----o		
Customer sends Order #1 Fill #3 to Fimat for Matching, but the price is miss-keyed as 54 instead of 45.	T-15	P1	Dec. 2004	A1	15	**54.00**	Trade Capture - Initial	Add	Front-End	WF-1234-3		o----><----><----><---->	----><----><----><----><----o	
Fimat acknowledges receipt of Customer request to match Order #1 Fill #3	T-16	P1	Dec. 2004	A1	15	54.00	Trade Capture - Ack	Ack	Front-End; Fimat Matching	WF-1234-3; FM-1234-3		o----<----<----<----<----	----<----<----<----<----o	
Clearing House sends Order #1 Fill #3 to Fimat for Clearing	T-17	P1	Dec. 2004	A1	15	45.00	Trade Capture - Initial	Add	Exchg. Clearing	1234-C3			o----<----<----<----<----	----<----<----<----<----o
Customer corrects price in Order #1 Fill #3 from 54 to correct value of 45. Front-end sends Delete of original to Fimat	T-18	P1	Dec. 2004	A1	15	54.00	Trade Capture - Initial	Delete	Front-End; Fimat Matching	WF-1234-3; FM-1234-3		o----><----><----><---->	----><----><----><----><----o	
Fimat acknowledges receipt of Customer request to Delete Order #1 Fill #3	T-19	P1	Dec. 2004	A1	15	54.00	Trade Capture - Ack	Del-Ack	Front-End; Fimat Matching	WF-1234-3; FM-1234-3		o----<----<----<----<----	----<----<----<----<----o	
Fimat reports successful Delete of Order #1 Fill #3	T-20	P1	Dec. 2004	A1	15	54.00	Trade Capture - Status is Deleted	Status	Front-End; Fimat Matching	WF-1234-3; FM-1234-3		o----<----<----<----<----	----<----<----<----<----o	
Customer sends Order #1 Fill #3 to Fimat for Matching, with correct price of 45.	T-19	P1	Dec. 2004	A1	15	45.00	Trade Capture - Initial	Add	Front-End	WF-1234-3B		o----><----><----><---->	----><----><----><----><----o	
Fimat acknowledges receipt of Customer request to match Order #1 Fill #3, corrected price	T-20	P1	Dec. 2004	A1	15	45.00	Trade Capture - Ack	Ack	Front-End; Fimat Matching	WF-1234-3B; FM-1234-3B		o----<----<----<----<----	----<----<----<----<----o	
Fimat reports Match of Customer Order #1 Fill #3 with corrected price	T-21	P1	Dec. 2004	A1	15	45.00	Trade Capture - Status is Matched	Status	Front-End; Fimat Matching	WF-1234-3B; FM-1234-3B		o----<----<----<----<----	----<----<----<----<----o	