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Eurex Clearing

C7 Clearing GUI - User Manual

Document version: C7 Release 11.0
Simulation valid from 11th September 2024
Production valid from 18th November 2024

Change History

| Date | Ver. | Change |
|-------------------|-------|---|
| 10 June 2014 | 1.1.0 | Production version for C7 Release 1.0 |
| 29 October 2014 | 2.0 | - Added export for Margin Calculator - Support for current Firefox ESR version |
| | 2.1 | Updates for Production version of C7 Release 2.0 |
| 2 July 2015 | 3.0 | Simulation version of C7 Release 3.0 |
| 28 September 2015 | 3.1 | Updates for Simulation version of C7 Release 3.0 |
| 1 December 2015 | 3.2 | - Further updates for Simulation version of C7 Release 3.0 - Added samples to all upload window descriptions |
| 17 March 2016 | 3.3 | Updates for Production version of C7 Release 3.0 |
| 27 July 2016 | 3.4 | Updates for Simulation version of C7 Release 3.1 |
| 1 September 2016 | 3.5 | Updates for Production version of C7 Release 3.0: - Added <i>Exercise All</i> to Exercise Overview - Added <i>MTR Indicator</i> to Transaction Overview - Corrections in window descriptions |
| 17 October 2016 | 3.6 | Updates for Production version of C7 Release 3.1 |
| 16 May 2017 | 3.7 | Updates for Production version of C7 Release 3.1: - Added section 2.3 Filter Templates - Changed default filter setting in Exercise Overview - Added <i>Include Zero Positions</i> filter to Position Overview - Added filters to Give-up and Take-up Overviews |
| 13 September 2017 | 4.0 | Updates for Simulation version of C7 Release 4.0: - Collateral Management windows - Net Position Limit Overview & Maintenance |
| 12 October 2017 | 4.1 | Updated for Production version of C7 Release 4.0 |
| 14 March 2018 | 4.2 | Added Collateral Mass Transactions window |
| 2 August 2018 | 4.3 | - Minor correction in Collateral Mass Transactions window - Added Current Phase Overview window - Added Collateral Pool Overview window |
| 30 August 2018 | 4.4 | - Incorporated LSOC related changes. |
| 22 February 2019 | 4.5 | - Added <i>Basket ID</i> to transaction and position management windows - Added future value date to Collateral Transaction Input window |
| 16 May 2019 | 4.6 | - Removed <i>Exchange</i> column from position related windows in the Clearing GUI |

| Date | Ver. | Change |
|-------------------|--------------|--|
| 2 October 2019 | 5.0 | <ul style="list-style-type: none"> - Moved Reference Data related windows into own section - Added <i>User Maintenance</i> window - Added <i>Margin Requirement Information</i> window - Added <i>Capacity Overview</i> window - Added <i>Product to Participant Assignment</i> window - Updated <i>Collateral Pool Overview</i> window - Updated clearing transaction related windows with Trade Published Indicator |
| 6 November 2019 | 5.1 | <ul style="list-style-type: none"> - Added <i>Settlement Price Overview</i> window - Added <i>Clearing Relationship Maintenance</i> window - Added <i>RDS 4EP Overview</i> window |
| 6 January 2020 | 6.0 | <ul style="list-style-type: none"> - Added <i>Deliverable Bonds Overview</i> window |
| 30 April 2020 | 6.1 | <ul style="list-style-type: none"> - Updated clearing transaction related windows with strategy attributes - Updated USD cash limit for External Position Transfers with cash - Added columns for actual booking amount in <i>Collateral Pool Status Overview</i> window |
| 17 August 2020 | 6.2 | <ul style="list-style-type: none"> - Added Excess Collateral Pool type to the <i>Collateral Pool Overview</i> window |
| 9 October 2020 | 7.0 | <ul style="list-style-type: none"> - Added <i>Registered Participant Overview</i> - Separated <i>Clearing Relationship Overview</i> and <i>Outsourcing Relationship Overview</i> - Auto Close Out and ZCQ flags are now maintained via the <i>Modify Accounts</i> window |
| 15 February 2021 | 7.0.1 7.1 | <ul style="list-style-type: none"> - No update for C7 Release 7.0.1 - No update for C7 Release 7.1 |
| 12 August 2021 | 8.0 | <ul style="list-style-type: none"> - Added <i>Basket ID</i> to various position related windows - Renamed <i>ISIN Issuer Country</i> to <i>ISIN Country of Taxation</i> |
| 14 January 2022 | 8.1 | <ul style="list-style-type: none"> - Incorporated changes for NextGen contracts |
| 10 March 2022 | 8.1.1 | <ul style="list-style-type: none"> - Specified requirements to merge Futures Spread transactions in more detail |
| 26 August 2022 | 9.0 | <ul style="list-style-type: none"> - Added filters to <i>RDS Four EP Overview</i> window - Added Value Based Average Price functionality |
| 14 October 2022 | 9.0.1 | <ul style="list-style-type: none"> - Added <i>Exercise based on non-approved price</i> checkbox on <i>Exercise Overview</i> - Updated Value Based Average Price functionality |
| 2 December 2022 | 9.1 | <ul style="list-style-type: none"> - Updated screenshots with new <i>Contract Symbol</i> format - Added NZD to the cash transfer limits in the <i>Position Transfer Entry</i> window - Added <i>Fee Identification Code</i> column to transaction related windows |
| 12 September 2023 | 10.0 | <ul style="list-style-type: none"> - Added <i>Risk Netting Unit Overview</i> window - Added <i>Overcollateralization Maintenance</i> window - Updated Value Based Average Price windows |
| 26 October 2023 | 10.0.1 | <ul style="list-style-type: none"> - Added <i>Orig Trade Date</i> for position transfer with cash - Added SEK to the cash transfer limits in the <i>Position Transfer Entry</i> window |

| Date | Ver. | Change |
|----------------|------|---|
| 12 March 2024 | 10.1 | <ul style="list-style-type: none">- Updated the cash transfer limits in the <i>Position Transfer Entry</i> window- Removal of cash only transfers- Updated the list of requirements to allow average price merge transactions- Added <i>Last Activity</i>, <i>Day of User Creation</i> and <i>Initial User</i> columns to the <i>User Entitlement Maintenance</i> window- Added Non-Standard Options Volatility Strategy type |
| 8 October 2024 | 11.0 | <ul style="list-style-type: none">- Added <i>Rate ID</i> to <i>Transaction Overview</i> and VBAP windows- Added filters and columns on the <i>Exercise Assignment Overview</i> window- Removed description of the decommissioned <i>PCB Maintenance</i> window- Updated description for <i>Type of Money</i> fields in Collateral windows |

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Introduction

1 Introduction

This document provides a detailed description of Eurex Clearing’s C7 Clearing GUI, which supports clearing functions through its web based graphical user interface.

Note: Data contained in the screenshots and samples in this publication are for illustrative purposes only and should not be relied upon as a true representation of the actual clearing house.

Cross references to other chapters within this document are always clickable, but not marked separately.

Changes applied to this document after the last version has been published (other than grammar/spelling corrections) are marked with a change bar in the left margin as demonstrated in this paragraph. Old change bars will be removed from version to version.

1.1 Purpose

This document is intended for Member clearing personnel using the system.

The purpose of the “C7 Clearing GUI - User Manual” is to identify the supported business functions, explain the structure and the content of the windows, and familiarize the user with the “look and feel” of the C7 Clearing GUI and its features.

This user guide is intended to be a reference guide, where information about GUI windows can be quickly retrieved. It focuses on giving detailed descriptions of all windows and related functions.

The user guide consists of 7 chapters and an appendix:

- Chapter 1 “Introduction” introduces the user guide and how to access the application.
- Chapter 2 “Common window elements” describes generic functions of the application.
- Chapter 3 “Window overview” gives an overview of the C7 Clearing GUI and window flow.
- Chapter 4 “Derivatives Clearing” describes the C7 Clearing GUI windows in detail.
- Chapter 5 “Entitlement” describes the Entitlement GUI windows in detail.
- Chapter 6 “Collateral Management Services” describes the CMS GUI windows in detail.
- Chapter 7 “Reference Data” describes the Reference Data GUI windows in detail.
- The Appendix provides additional information.

Introduction

1.2 Prerequisites

To ensure that each user can run the C7 Clearing GUI, the following prerequisites need to be met:

- A certificate signed by “Gruppe Deutsche Boerse CA” needs to be installed in the browser (Please refer to the “C7 Clearing GUIs - Access Guide” available on the Eurex Clearing website for further information on how to request and install this certificate).
- Working access to the C7 Clearing GUI. The user should check with his network and system administrators that all network, hardware and Eurex Clearing frontend software configuration requirements have been met.
- A valid user ID for the Eurex backend.
- A login identification and password for the C7 Clearing GUI.

1.3 System requirements

The C7 Clearing GUI is a web based application which is accessed via a web browser. To run the GUI the following requirements have to be fulfilled:

- One of the following supported web browsers must be installed:
 - Mozilla Firefox Extended Support Release (recommended)
 - Google Chrome
 - Microsoft Edge
 - Other web browsers may work as well, but are not explicitly supported by Eurex Clearing.
- SSL transport and JavaScript must be enabled (for further information refer to the “C7 Clearing GUIs - Access Guide” available on the Eurex Clearing website).

1.4 System access

If the user meets the described prerequisites, the C7 Clearing GUI can be accessed via the following URLs:

- Simulation: https://simulation.eurexclearing.com:9443/C7_GUI/
- Production: https://production.eurexclearing.com:8443/C7_GUI/

1.4.1 Initial authorization

In order to gain access to the C7 Clearing GUI a Member must be authorized by Eurex Clearing. Therefore, the following steps have to be taken:

- (1) In the first step, the Member must provide the user ID and contact details of a service administrator to Member Services & Admission.
- (2) On the following business day the service administrator receives a randomly created password via email.
- (3) With this initial password the service administrator can log in to the C7 Clearing GUI. On the first successful login a password change is required.
- (4) In the next step, the Member’s service administrator can add further user IDs in the C7 Clearing GUI. The owners of these user IDs have to be reported to Eurex Clearing via the Member Section.

Introduction

- (5) To set a password for the newly created users, the Member's service administrator must reset the passwords for them. Please refer to the description of the *Reset Password* window for further information.
- (6) The new passwords have to be communicated to the respective users. They can log in to the C7 Clearing GUI with their user ID as a user name and their initial password which they received from the service administrator. On the first successful login a password change is required.

For further information refer to the "Member and User Maintenance Guide" available on the Eurex Clearing website.

1.4.2 Session timeout

Once the user has successfully logged in to the C7 Clearing GUI a "session" is established. In case of inactivity, the session expires after a certain time, currently 60 minutes. Activity, in this context, is assumed as long as requests are exchanged with the backend at Eurex Clearing. Hence, scrolling up and down in a list of already inquired records may be considered as inactivity and the session might expire after the timeout period.

If the user tries to send a request after the session has expired, he is asked to login again and a new session is started. Furthermore, the session is closed when the end-of-day processing starts. During this time, no requests can be exchanged with the Eurex Clearing backend.

1.4.3 Connection failures

The C7 Clearing GUI is a web based application in which all functions are triggered by user requests. Hence, no automatic notifications inform the user in case of a connection failure. Depending on the reason for a failure, different kinds of behavior may occur:

- **Backend failure**

In case the connection to the backend at Eurex Clearing is interrupted, every attempt to send a request to the backend results in an error message displayed. Only data which has been received prior to the interruption can be viewed in the GUI.

- **Web server failure**

If the web server which hosts the C7 Clearing GUI happens to be unavailable, the browser will display an error page informing the user that the web server is unable to show the requested page. In this case, no interaction with the GUI is possible.

- **Missing Member certificate**

If a user attempts to access the C7 Clearing GUI without a valid certificate, an SSL connection error will be shown.

- **Network failure**

Since the C7 Clearing GUI is a web based application, no interaction is possible if the network connection is faulty. Should the connection via leased line be interrupted, the user can use the URL for Internet access to the C7 Clearing GUI with the same certificate as used for leased line access. In case the Internet connection is interrupted, Eurex Clearing is not responsible for the failover concept.

With the exception of network failures all connection failures have the same effect as a logout, i.e. the user session is terminated. To access the GUI after the problem has been solved, the user needs to login again.

Common window elements

2 Common window elements

The following section provides an overview of the standard window components and introduces specific terms that are used in this document.

The screenshots shown in this user guide only serve as examples. The look and feel of the C7 Clearing GUI may differ slightly depending on the used operating system and web browser.

2.1 Application header

Regardless of the currently displayed window, the application header is always displayed in the top area of the C7 Clearing GUI. On the left hand side it provides a menu bar to navigate quickly through the different windows of the application. The left most menu item is the *Menu Switch* which allows to toggle between clearing related windows and entitlement related windows.



Application header

On the right hand side various functions can be accessed. First, the number of export files which are ready for download is displayed. Clicking on this information opens the *Downloads* window. Furthermore, the currently logged-in user is displayed in the application header. Next to the user ID there is the *Password Reset* button if the logged-in user is entitled to use the *Reset Password* function and the *Logout* button to log off from the current user session. Every window provides access to the online help via the *Help* link. Clicking this link opens the respective online help page for the currently displayed window.

2.2 Filter function

Every window that is capable of displaying a larger set of data provides a filter function. This makes it easier to inquire on data of interest. It is possible to make an inquiry without specifying any filter criteria. However, it is very likely that such an inquiry results in a data set which is too large to be displayed in the GUI (as detailed in section 2.4.1). To reduce the amount of information to a feasible extent, different filter criteria can be entered. Different filter fields are logically “AND” connected, i.e. an element is only included in the inquiry result if all the entered filter criteria apply.

The filter function supports various kinds of fields, each of which offers different features to support the user in entering filter criteria. These fields are grouped into individual sections which can be extended and collapsed separately. The most important filters can be found in the *Main Filter* section, whereas additional fields for a more detailed filtering are contained in further sections, e.g. in the *Advanced Filter* section.

At the bottom of each filter area there is the *Inquire* button to start the inquiry and the *Clear* button to empty all the filter fields at once. The inquiry result is displayed in a table (as detailed in section 2.4). It contains the data valid at the time of inquiry. The table is not updated automatically if the data changes.

Common window elements

Sample filter area

2.2.1 Multiple values

The filters for *Product*, *Clg Mbr*, *NCM/RC* and *Account Name* support the inquiry of multiple values at once. The different values have to be entered into the filter field, separated by a comma. They are logically “OR” connected, i.e. the inquiry result contains all elements that match any of the entered values for that particular filter and the values of the other criteria, respectively.

2.2.2 Wildcard filter

For some filters an additional drop-down list is provided to select how the entered filter criterion is supposed to be used. By default, the “*equals*” filter is preselected. Hence, the inquiry returns elements that match exactly the entered value in the respective criterion. The user can also filter for content that “*begins with*”, “*ends with*”, “*contains*”, “*does not equal*” or “*does not contain*” a certain text string.

Note: If a comma is used in the entry field, it is assumed that the user wants to filter for a comma separated list of individual values. In this case, the “*equals*” option returns all records that exactly match any of the text strings between the commas.

If, however, the ‘comma’ character has been used in a free text field (e.g. “sampe text x,y,z”) and the inquiry is supposed to return the records with this particular entry, then the “*contains*” filter option should be used.

2.2.3 Range filter

Some criteria (such as dates or prices) offer the possibility to filter explicitly for a certain range. In this case, two entry fields are provided for one criterion to enter the lower boundary (*From* value) and the upper boundary (*To* value). In order to inquire on exactly one specific value, both the lower and the upper boundary need to be filled with the same value. After entering the lower boundary and selecting another entry field, the upper boundary is filled in with the same value automatically.

If only the lower boundary is filled in and the upper one is removed again, the inquiry returns all elements that have a value greater or equal to the entered criterion and vice versa. If both boundaries are filled with different values, the inquiry returns elements in between those boundaries, including the borders.


While entering ranges it is automatically validated that the upper boundary is greater than or equal to the lower boundary. If this is not the case, the invalid entry is highlighted and a respective tooltip is displayed.

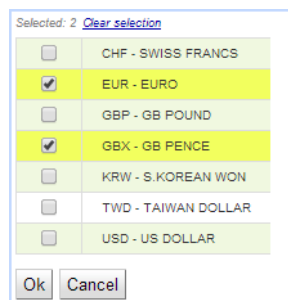
Common window elements

2.2.4 Drop-down list

If there is only a limited number of input values for a criterion (e.g. filter for call or put), a drop-down list with possibilities to choose from is offered. The list can be accessed by clicking the downwards arrow at the right side of the filter field.

2.2.5 Multi selection list

For some criteria it is possible to include multiple values in the inquiry (e.g. different currencies). In that case, a multi selection list is offered by clicking the  button next to the filter field. One or more items can be selected to be included in the filter result. After confirming the selection by clicking the *Ok* button, they are automatically filled in into the respective filter field.



Sample multi selection list

2.2.6 Date and time picker

Filter fields which are supposed to be filled with a date provide a date picker. When the respective filter field is accessed, a small calendar opens. The date can be selected by clicking on the desired day. The arrows pointing to the left and the right can be used to navigate between the months.

A similar feature is available for time filters. When such a field is accessed, the time picker opens below it and allows to select a time using the mouse. Filtering for times always requires to fill in the date filter as well. If the date is left blank, the respective time filter field is highlighted and a tooltip explains that a date must be entered.



Date and time picker

2.2.7 Check box

A filter check box specifies whether a certain element should be included in the inquiry result or not. If a filter check box is selected, the respective criterion is contained in the inquiry result.

Common window elements

2.2.8 Radio buttons

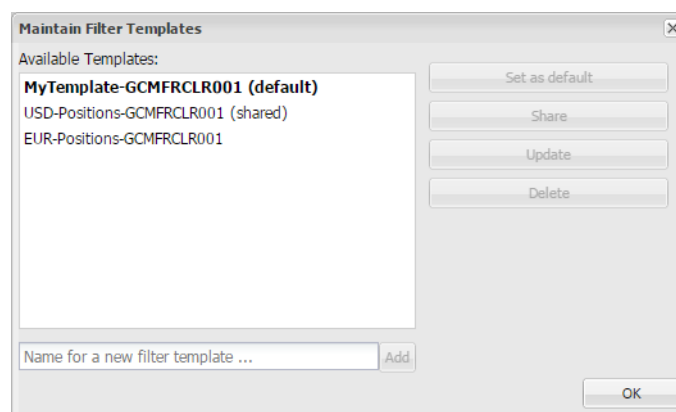
Radio buttons give the opportunity to select one out of several mutually exclusive options. Usually, it is mandatory to choose an option. In this case, one radio button will always be pre-selected when the window is opened.

2.3 Filter Templates

Every overview window of the C7 Clearing GUI offers various filter fields. The values entered into these filter fields can be saved as a filter template. Every user can create custom filter templates for each window for his own use or to share them with all other users of the same participant. Below the filter area, there is a dropdown list to choose a filter template. After a template has been selected, the stored field values are filled into the respective filter fields.



To add new or change existing templates, click the *Maintenance* button (🔧) next to the list of templates. The *Maintain Filter Templates* window will open.



Maintain Filter Templates window

The current entries in the filter fields of an overview window can be saved as a new template by entering a name for it and clicking the *Add* button. Existing templates can be updated with the current filter entries using the *Update* button.

One of the available templates can be set as a default template by clicking the *Set as default* button. In this case, the stored filter values are pre-filled in the filter fields whenever the respective overview window is opened. The default template is highlighted in bold text in the maintenance window.

If a template is no longer needed, it can be removed from the list with the *Delete* button. Shared templates must be unshared before they can be deleted.

Shared filter templates

Templates can be made available to all other users of the same participant via the *Share* button. Shared templates appear in the dropdown list of all users and can be selected by them. However, they cannot be set as a default template by everyone. Only the owner can set a shared template as his default. Furthermore, only the owner of the template and the Member's Security Administrator can modify or delete shared templates.

Common window elements

To stop sharing a template, it has to be selected in the Maintenance window. Then, the owner can click the *Unshare* button.

2.4 Display tables

In the C7 Clearing GUI inquiry results and datasets alike are presented in form of spreadsheets. These display tables are the main part of a window. They are filled upon inquiry or automatically when a window is called from another window to display detailed information.

Selected: 0 | Displaying items from 1 to 9 of 9

| <input type="checkbox"/> | Product | Contract Expiration | Curr | ISIN | Security Name | Coupon Rate | Bond Maturity | Conversion Factor | CTD |
|--------------------------|---------|---------------------|------|--------------|--|-------------|---------------|-------------------|-----|
| <input type="checkbox"/> | FGBL | DEC13 | EUR | DE0001785517 | 6 % SACHSEN ANHALT LANDESCHELD. AUSGABE 35 V.1993/2014 | 6 | 2023-06-10 | 0.9998 | N |
| <input type="checkbox"/> | FGBL | DEC13 | EUR | DE0002294592 | 4.5 % DEUTSCHE PFANDBRIEFBANK V. 1998/2014 | 4.5 | 2023-08-12 | 0.8927 | N |
| <input type="checkbox"/> | FGBL | DEC13 | EUR | DE0001030005 | 8.75 % BUNDESREPUBLIK DEUTSCHLAND ANLEIHE V.90/2000 F.D.E. | 8.75 | 2023-09-23 | 1.1968 | N |
| <input type="checkbox"/> | FGBL | MAR14 | EUR | DE0001785517 | 6 % SACHSEN ANHALT LANDESCHELD. AUSGABE 35 V.1993/2014 | 6 | 2023-06-10 | 0.9998 | N |
| <input type="checkbox"/> | FGBL | MAR14 | EUR | DE0002294592 | 4.5 % DEUTSCHE PFANDBRIEFBANK V. 1998/2014 | 4.5 | 2023-08-12 | 0.8948 | N |
| <input type="checkbox"/> | FGBL | MAR14 | EUR | DE0001030005 | 8.75 % BUNDESREPUBLIK DEUTSCHLAND ANLEIHE V.90/2000 F.D.E. | 8.75 | 2023-09-23 | 1.1929 | N |
| <input type="checkbox"/> | FGBL | JUN14 | EUR | DE0001785517 | 6 % SACHSEN ANHALT LANDESCHELD. AUSGABE 35 V.1993/2014 | 6 | 2023-06-10 | 0.9999 | N |
| <input type="checkbox"/> | FGBL | JUN14 | EUR | DE0002294592 | 4.5 % DEUTSCHE PFANDBRIEFBANK V. 1998/2014 | 4.5 | 2023-08-12 | 0.8972 | N |
| <input type="checkbox"/> | FGBL | JUN14 | EUR | DE0001030005 | 8.75 % BUNDESREPUBLIK DEUTSCHLAND ANLEIHE V.90/2000 F.D.E. | 8.75 | 2023-09-23 | 1.1893 | N |

Sample display table

Directly above the table additional meta information regarding the displayed data is provided. The total number of items is given along with an information about which items are currently displayed. It depends on the size of the browser window how many items can be displayed at a time. The display table automatically occupies the maximum available space to display as much data as possible, but it might not always be possible to display all entries. In this case the table can be scrolled vertically and horizontally.

To use the whole table in a different application, a separate export function is provided (see section 2.5 “Export functionality”).

To further process certain records, they can be selected either by clicking the check box in the very first column or by clicking anywhere in the respective row. Selected records are marked with an activated check box and a different background color. Multiple items can be selected by clicking on one row after the other. Holding the Shift key while selecting two records automatically selects all the rows in between as well. Moreover, all rows can be selected at once by clicking the “Select All” check box. The number of currently selected items is displayed above the table.

2.4.1 Display of results

An inquiry with only a few or even no filter criteria filled in can result in a very large number of records. To prevent potential performance issues the number of displayed items is limited. If the system limit of displayable items has been exceeded, the user gets to choose between three options:


- View only the first 5.000 items from the result
- Download the results as an exported file (up to 50.000 items)
- Refine the filter criteria to further limit the number of results.

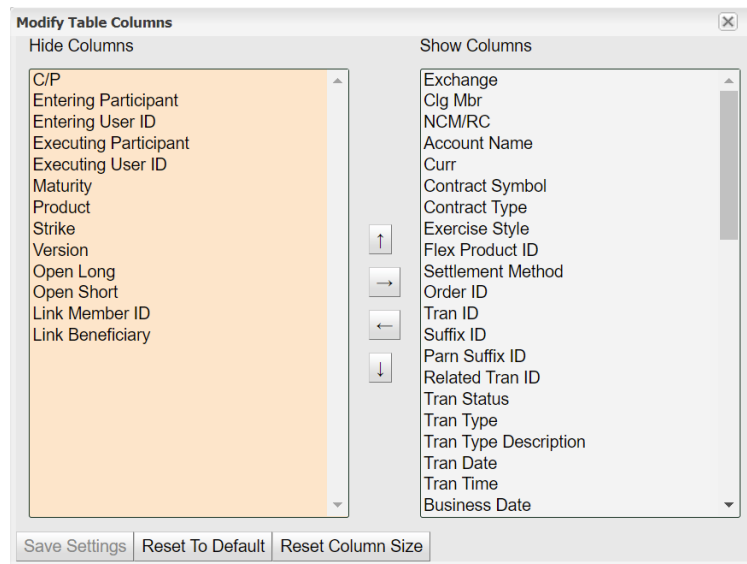
If the number of results is even too large to prepare a downloadable file, the filter criteria need to be refined to get a result.

Data records which are currently displayed are not updated automatically if something has changed in the background. To see the latest data, the records needs to be re-inquired. Generally, position and transaction information of the last five business days can be inquired.

Common window elements

2.4.2 Customization


Display tables can be configured to the user's individual needs. The column width can be changed by dragging the border of the column header to enlarge or reduce the width. Clicking the  button opens the column selection window. There, the column width can be reset to the default. Furthermore, the order of the columns can be changed and columns that are not needed can be hidden from the table.



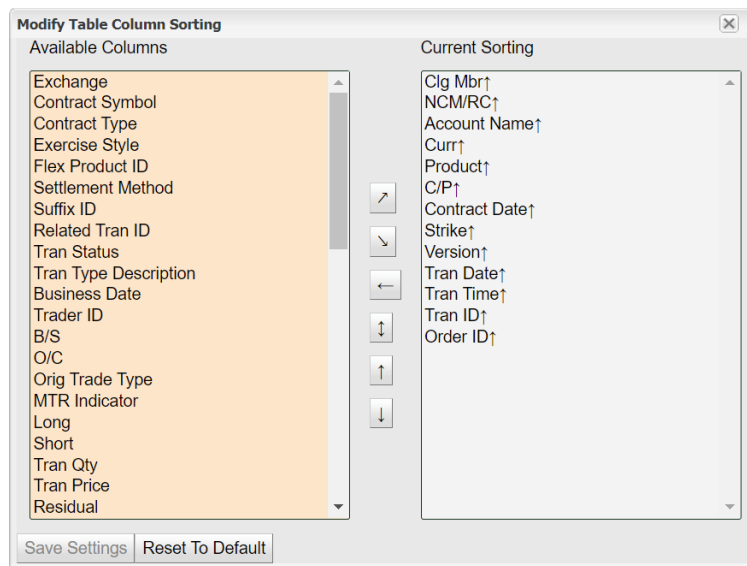
Column selection window

2.4.3 Sorting functionality

The items displayed in tables can be sorted in ascending or descending order. Clicking on the column header arranges the table content in ascending order according to that column. Another click on the same header reverses the sorting order. The column which is currently selected for sorting is indicated by an up- or downward arrow showing the sorting direction. It is possible to select further columns as sorting criteria by holding down the Control key while clicking on one column header after the other in the desired order.

A sorting scheme invoked by clicking on the column headers is only valid for the current session or until a browser refresh. To save the sorting settings permanently, open the column sorting window by clicking the  button. In this window, the sortable columns are listed. They can be added to the sorting scheme. For each column, the sorting direction and the rank in the sorting order can be defined.

Common window elements



Column sorting window

Generally, the sorting function is available for every column. Certain attributes, however, might be excluded from sorting. Clicking on their column header does not have any effect on the order of the displayed items. Sorting is always applied to all items that meet the entered filter criteria, even if only a part of the inquiry result is currently visible in the display table.

2.5 Export functionality

All main windows provide an option to export data in different file formats. To export the data as specified in the filter section, click on one of the export file types at the bottom of the filter area. The data is inquired based on the filter criteria at the moment the export is requested. Up to 50.000 records can be downloaded in one file. If this limit is exceeded, the user is asked to refine the filter criteria. The following file types are supported:

- XML
- XLS (Microsoft Excel 2003 and newer)
- CSV (comma separated values)

In addition to these file types, the *Position Overview* window provides an option to download the table content in a file which can be uploaded to the Margin Calculator. If the *mc* export is clicked, a CSV file is prepared that contains the necessary columns for an upload to the Margin Calculator. This function is only available if the *Clg Mbr* and the *NCM/RC* filter fields are filled and the *Include expired positions* check box is unchecked.

Independent from the format all exported files contain a CET timestamp of their creation time, the current filter settings and the number of exported records. The export time is contained in the file name as well.

The files are prepared in the background. When they are ready for download, all exports are listed in the *Downloads* window. From there, they can be downloaded as long as the user is logged in. Files which are not needed any longer can be removed manually from this list.

Common window elements

2.6 Message log

The message log is part of every window that features any user action. It is located at the bottom of each window. The message log informs the user about all relevant messages, such as details about performed processing steps or what the result of a submitted request was (success/failure including reason).

The message log only shows information regarding the current window. Hence, it is empty if the window has just been opened.

Window overview**3 Window overview****3.1 Derivatives Clearing**

| Transaction Management | |
|---|----------------------------------|
| Position Overview | |
| | Position Close Out / Re-open |
| | Position Transfer Entry |
| | Exercise Overview |
| Transaction Overview | |
| | Transaction Separation |
| | Transaction Account Transfer |
| | Transaction O/C Adjustment |
| | Transaction Adjustment |
| | Give-up Maintenance |
| | Average Price - Merge |
| | Group Assignment Maintenance |
| | Cancel Avg Prc Allocation |
| Give-up Overview | |
| | Give-up Maintenance |
| Take-up Overview | |
| | Take-up Maintenance |
| Position Transfer Overview | |
| | Position Transfer Claim |
| Value Based Average Price - Group Overview | |
| | Create Average Price Transaction |
| | Group Assignment Maintenance |
| | Cancel Avg Prc Allocation |
| | View Group Data |

| Settlement | |
|--------------------------------------|------------------------------|
| Exercise Assignment Overview | |
| Exercise Overview | |
| Deliverable Position Overview | |
| Notification Overview | |
| | Notification Detail Overview |

Window overview**File Upload**

- Upload Position Close Out
- Upload Internal Position Transfer
- Upload External Position Transfer
- Upload ITM Configurations

Automatic Processing**ITM Config for Auto Exercise**

- ITM Config Maintenance

Four Eye Principle**Four Eye Principle - Clearing**

- Position Transfer - Approve
- Exercise - Approve
- Abandon - Approve

Info

- Current Phase Overview

- Settlement Price Overview

- Deliverable Bonds Overview

Auxiliary Windows

- Downloads

- Reset Password

Window overview

3.2 Entitlement

| Participant Management |
|---|
| User Entitlement Maintenance |
| Add New User |
| (De-)Assign User Role |
| (De-)Assign User Role - Approve |
| (De-)Assign User Role - Approve Copy |
| Modify User Privileges |
| Modify User Privileges - Approve |
| Four Eye Principle - Entitlement |
| (De-)Assign User Role - Approve |
| Modify User Privileges - Approve |
| (De-)Assign User Role - Approve Copy |

3.3 Collateral Management

| Collateral Pools |
|--|
| Collateral Pool Status Overview |
| Master Pool Composition Details |
| Upload CVR |
| Collateral Position Details |
| Margin Requirement Information |

| Transactions |
|--|
| Collateral Transaction Input |
| Collateral Transaction - Mass Input |
| Collateral Mass Transaction Creation |
| Collateral Transaction Overview |
| Collateral Transaction Detail |
| LSOC Transfer Overview |

| Four Eye Principle |
|---|
| Four Eye Principle - Collateral |
| Collateral Transaction Details - Four Eyes Approval |
| Collateral Transfer Details - Four Eyes Approval |
| CVR Upload Details - Four Eyes Approval |
| Four Eye Principle - Overcollateralization |

Window overview

| |
|---|
| Permanent Cash Balance |
| PCB Maintenance (Decommissioned) |

| |
|---------------------------------|
| Client Reference Data |
| CSD Accounts Maintenance |

| |
|--------------------------------|
| File Upload |
| Upload Collateral Transactions |
| Upload CVR |

| |
|--|
| Overcollateralization |
| Overcollateralization Maintenance |
| Overcollateralization Maintenance Update |

3.4**Reference Data**

| |
|--|
| Participant |
| Registered Participant Overview |
| Registered Participant Details |
| Outsourcing Relationship Overview |
| Clearing Relationship Overview |
| Modify Give-up/Take-up Auto Accept Flags |

| |
|-----------------------------------|
| Account & Pool |
| Account Overview |
| Account Maintenance |
| Acting Market Details |
| Collateral Pool Overview |
| Risk Netting Unit Overview |

| |
|--|
| Products |
| Capacity Overview |
| Product to Participant Assignment |

Window overview

| Four Eye Principle |
|--|
| RDS Four EP Overview |
| Modify Give-up/Take-up Auto Accept Flags - Approve |
| Clearing Relation Product Assignment - Approve |

Derivatives Clearing

4 Derivatives Clearing

This section describes the layout and functionality of individual C7 Clearing GUI windows.

4.1 Login

4.1.1 Description

The *Login* window is the first view that is presented when accessing the C7 Clearing GUI. It is used to log in to the application and to change the user password.

The image displays two screenshots of the C7 Clearing GUI. The left screenshot shows the 'Login' tab with two input fields: 'User ID' and 'Password', and a 'Login' button. The right screenshot shows the 'Change Password' tab with three input fields: 'Old password', 'New password', and 'Repeat new password', a 'Change password' button, and a list of password rules. The rules are: between 8 and 16 characters long; use at least one character from each of the following 4 categories: numeric characters (0-9), uppercase letters (A-Z), lowercase letters (a-z), special characters (+, -, @, !, _, \$, %, &, /, =, *, #); and differ from the last 10 passwords.

Login and Change Password window

4.1.2 Functionality

Login

To login to the C7 Clearing GUI enter the user credentials into the *User ID* and *Password* fields and click the *Login* button.

If the login attempt fails five times in a row, the user account is locked for 15 minutes.

Change Password

In general, the password to login to the application is valid for 90 days. Six days before expiry the user is asked to enter a new password. Initially, this is optional. When the password has expired, the user is automatically redirected to the *Change Password* tab after the login and must enter a new password. After three unsuccessful attempts to set a new password, the user account is locked and the user must request a password reset from his service administrator.

A password change is also mandatory if an initial or reset password is used for login. In addition to these cases, a password can be changed manually at any time via the *Change Password* tab. The user name and the current password have to be entered to authenticate the user. Then, the new password must be entered twice to prevent typos in the spelling. The new password must comply with the following rules:

- between 8 and 16 characters long
- use at least one character from each of the following 4 categories: numeric characters (0-9), uppercase letters (A-Z), lowercase letters (a-z), special characters
- differ from the last 10 passwords

The password change is effective immediately.

Derivatives Clearing

4.1.3 Screen elements

Login - Fields

| Field | Description |
|----------|--|
| User ID | User ID of the user who is supposed to be logged in. |
| Password | Password that belongs to the entered user ID. |

Change Password - Fields

| Field | Description |
|---------------------|---|
| User ID | User ID of the user whose password is supposed to be changed. |
| Old password | Current password that belongs to the entered user ID. |
| New password | The new password has to comply with the complexity requirements. |
| Repeat new password | To prevent typos in the password, the new password must be entered a second time. |

4.2 Position Overview

4.2.1 Description

The *Position Overview* window can be accessed from the *Transaction Management* menu in the main menu or via the *Overview* button in the *Transaction Overview* window. It displays the summary of position movements and the up-to-date position balances by contract. Certain types of position adjustments can be initiated from this window. Further details about these functions can be found in the “Functionality” section of this window.

The *Position Overview* window shows a summary of the up-to-date positions. In order to list only positions of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all positions matching the selected filter criteria are listed in the table.

Derivatives Clearing

Position Overview

Downloads: 0 Logged in: GCMFRLR001 Logout Help

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Main Filter

Cleared Instrument

Product Line Product Maturity From Contract Date From Expiration From Strike From Contract Display Week C/P Flex Product ID Maturity To Contract Date To Expiration To Strike To Settlement Method Contract Display Day Curr Product Type Product Type Listed Contracts Flexible Contracts Version Contract Frequency

Position

Current Position Historical Position Business Date Position ID Basket ID Include Expired Positions Include Zero Positions

Party

Cly Mbr NCM/R/C Account Name equals

Inquire Clear Filter Template No template xml xls csv lcl spt mc

Detail Follow Out / Re-open Position Close Out / Upload Exercise

Selected: 1 Displaying items from 1 to 18 of 251

| Clg Mbr | NCM/R/C | Account Name | Curr | Product Type | Contract Symbol | Maturity | Contract Type | Exercise Style | Flex Product ID | Settlement Method | Business Date | Long Qty Start of Day |
|-------------------------------------|---------|--------------|------|--------------|-----------------|-----------------------------------|---------------|-------------------|-----------------|-------------------|---------------|-----------------------|
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | FBND | CONF SI 20131220 PS | DEC13 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | FBND | CONF SI 20140321 PS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input checked="" type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | FBND | CONF SI 20140620 PS | JUN14 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | FSTK | FROG SI 20131220 CS | DEC13 | STANDARD_CONTRACT | NO_EXERCISE | CASH | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | FSTK | FROG SI 20140321 CS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | CASH | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | FSTK | FROG SI 20140620 CS | JUN14 | STANDARD_CONTRACT | NO_EXERCISE | CASH | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | OSTK | SEVN SI 20140321 PS AM C 475.00 0 | MAR14 | STANDARD_CONTRACT | AMERICAN | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | OSTK | SEVN SI 20140321 PS AM P 475.00 0 | MAR14 | STANDARD_CONTRACT | AMERICAN | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | FBND | CONF SI 20131220 PS | DEC13 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | FBND | CONF SI 20140321 PS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | FBND | CONF SI 20140620 PS | JUN14 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | FSTK | FROG SI 20131220 CS | DEC13 | STANDARD_CONTRACT | NO_EXERCISE | CASH | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | FSTK | FROG SI 20140321 CS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | CASH | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | FSTK | FROG SI 20140620 CS | JUN14 | STANDARD_CONTRACT | NO_EXERCISE | CASH | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | OSTK | SEVN SI 20140117 PS AM C 450.00 0 | JAN14 | STANDARD_CONTRACT | AMERICAN | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | OSTK | SEVN SI 20140117 PS AM P 450.00 0 | JAN14 | STANDARD_CONTRACT | AMERICAN | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | CHF | FBND | CONF SI 20131220 PS | DEC13 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | CHF | FBND | CONF SI 20140321 PS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | PHYSICAL | 2013-12-18 | |

2022-10-11 - 09:29:59 - inquiry was successful

clear log

Position Overview window

4.2.2 Functionality

Below the filter area there is a number of buttons to perform certain position adjustments or initiate further functionality.

Detail

The *Detail* button is enabled if a single position is selected from the display table. When this button is clicked, the *Transaction Overview* window is opened with detailed transaction information for the selected position and account on the specified transaction date. Alternatively, a double click on a position opens the respective transaction details as well.

Close Out / Re-opening

The *Close Out / Re-open* button is enabled if a single not-expired position of the current business day is selected from the display table.

When this button is clicked, the *Position Close Out / Re-open* window is displayed as an overlay window with the details of the selected position prefilled.

To close out multiple positions at once, a file upload function is provided. The *Upload Position Close Out* window can be accessed by selecting *Position Close Out - Upload* from the *File Upload* menu. In this window, a CSV file containing the respective adjustment parameters can be uploaded.

Position Transfer

The *Position Transfer* button is enabled if one or multiple not-expired positions of the current business day with an open long or short quantity are selected from the display table. When this

Derivatives Clearing

button is clicked, the *Position Transfer Entry* window is displayed as an overlay window with the details of the selected positions prefilled.

To transfer multiple positions at once, a file upload function is provided. The *Upload Internal Position Transfer* window can be accessed by selecting *Internal Position Transfer - Upload* from the *File Upload* menu. The *Upload External Position Transfer* window can be accessed by selecting *External Position Transfer - Upload*. In these windows, a CSV file containing the respective transfer parameters can be uploaded.

The *Position Overview* provides a special download function via the *ipt* (Internal Position Transfer) and *ept* (External Position Transfer) download links next to the usual download options. Clicking one of these links prepares a download file with all positions matching the current filter criteria in the right format to use it as an input for the position transfer upload.

Exercise

The *Exercise* button is enabled if a single eligible not-expired position is selected from the display table. Only option positions are eligible for exercise, i.e. if a position in a futures contract is selected, the *Exercise* button remains disabled. Furthermore, for the selected position the *Open Long* quantity, *Exer/Alloc Qty* or *Abandoned Qty* must be greater zero.

When this button is clicked, the *Exercise Overview* window is opened with the selected position listed in the display table.

Derivatives Clearing

4.2.3

Screen elements

Position Overview - Filter criteria

| Filter | Description |
|-----------------------------|---|
| Product Line | Select a product line to filter for options or futures positions. |
| C/P | Filter for call or put contracts. |
| Curr | Filter for positions in certain currencies. |
| Product | Filter for positions in certain products. |
| Flex Product ID | Filter for positions in a certain flexible product. |
| Product Type | Filter for positions in a certain product type. |
| Maturity From | Filter for positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, positions in listed contracts are shown. |
| Contract Date From | Filter for positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, positions in flexible contracts are shown. |
| Strike From | Filter for contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for a certain contract version. |
| Exercise Style | Filter for positions of a certain exercise style (American or European). |
| Settlement Method | Filter for positions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for positions with a certain contract frequency. |
| Contract Display Week | Filter for positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for positions with a certain contract day of the month. |
| Clg Mbr | Filter for positions of a certain Clearing Member. |
| NCM/RC | Filter for positions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for positions booked on certain accounts. |
| Current/Historical Position | With these radio buttons it can be selected whether the current or a historical position should be inquired. |

Derivatives Clearing

Position Overview - Filter criteria

| Filter | Description |
|---------------------------|---|
| Business Date | Filter for positions on a certain business date. |
| Position ID | Filter for positions with a certain Position ID. |
| Basket ID | Filter for positions with a certain Basket ID. |
| Include Expired Positions | Include positions into the inquiry result which have already expired. |
| Include Zero Positions | Include positions into the inquiry result which have a <i>Start of Day</i> quantity of zero, no transactions on that business day and thus have an <i>Open Long</i> and <i>Short</i> quantity of zero. This checkbox is only available for the <i>Current Position</i> inquiry. |

Position Overview - Buttons

| Button | Description |
|---------------------|--|
| Detail | This button is only active if a single position is selected. It opens the <i>Transaction Overview</i> window with the detailed transaction information for the selected position and account on the specified business date. |
| Close Out / Re-open | This button is only active if a single not-expired position of the current business day is selected from the display table. It opens the <i>Position Close Out / Re-open</i> window to close or re-open the selected position. |
| Position Transfer | This button is only active if a single not-expired position of the current business day is selected which has a sufficient open quantity. It opens the <i>Position Transfer Entry</i> window to transfer the selected position to a different account. |
| Exercise | This button is only active if a single not-expired option position is selected. It opens the <i>Exercise Overview</i> window to exercise the selected position. |

Position Overview - Table columns

| Column | Description |
|--------------|--|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Curr | Product currency. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Product Type | Product type. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |

Derivatives Clearing

Position Overview - Table columns

| Column | Description |
|---------------------------|---|
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Flex Product ID | Flexible product ID. |
| Settlement Method | Settlement method (Cash or Physical). |
| Business Date | Business date of the inquired positions. |
| Long Qty Start of Day | Open long position at start of day. |
| Short Qty Start of Day | Open short position at start of day. |
| Daily Long Qty | Net movements in the long position for the inquired business day. |
| Daily Short Qty | Net movements in the short position for the inquired business day. |
| Open Long | Up-to-date open long position. |
| Open Short | Up-to-date open short position. |
| Designated GU Long | Long quantity that has been designated for give-up. |
| Designated GU Short | Short quantity that has been designated for give-up. |
| Designated PosTrans Long | Long quantity that has been designated for position transfer. |
| Designated PosTrans Short | Short quantity that has been designated for position transfer. |
| Total Designated Long | Total designated long quantity. |
| Total Designated Short | Total designated short quantity. |
| Exer/Alloc Qty | Quantity that has been exercised or allocated. |
| Assigned Qty | Quantity that has been assigned for exercise or notified for delivery. |
| Abandoned Qty | Quantity that has been excluded from automatic exercise. |
| Trading Unit | Contract size. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Prev ZCQ | Previous zero cost quantity. |
| Current ZCQ | Current zero cost quantity. |

Derivatives Clearing

Position Overview - Table columns

| Column | Description |
|--------------------------------|--|
| Position ID | Position identifier. |
| Basket ID | Basket identifier. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Designated VBAP Grouping Long | Long quantity that has been designated for VBAP grouping. |
| Designated VBAP Grouping Short | Short quantity that has been designated for VBAP grouping. |

4.3 Position Close Out / Re-open

4.3.1 Description

The *Position Close Out / Re-open* window is accessed from the *Position Overview* window via the *Close Out / Re-open* button. It serves to close an open position or re-open a closed one. Only positions of the current business day can be closed out. The maximum amount available for re-opening cannot exceed the amount of previously closed-out positions. Note that the re-opening of positions is not available indefinitely. The period for re-opening is configured by Eurex Clearing. Any changes to the configuration will be communicated via circular with ample lead time.

The *Position Close Out / Re-open* window summarizes the details of the position to be adjusted in a table. Below this table there are various fields to enter the adjustment.

Derivatives Clearing

Position Close Out / Re-open

Position Details [Help](#)

Displaying items from 1 to 1 of 1

| Clg Mbr | NCM/RC | Account Name | Curr | Contract Symbol | Maturity | Open Long | Open Short | Total Designated Long | Total Designated Short |
|---------|--------|--------------|------|---------------------|----------|-----------|------------|-----------------------|------------------------|
| GCMFR | NCMFR | 605 | CHF | CONF SI 20140620 PS | JUN14 | 100 | 600 | 0 | 0 |

Update Details

Close Out Re-open

Quantity: Prev ZCQ: Curr ZCQ:

Text 1: Text 2: Text 3:

Position Close Out / Re-Open window

4.3.2 Functionality

The *Position Close Out / Re-open* window supports both closing and re-opening of a position. Two radio buttons allow to toggle between these two adjustment types. The quantity to be closed out or re-opened needs to be entered into the *Quantity* field.

Close Out

To perform a position close out, the *Close Out* radio button must be selected. In a close out adjustment long and short quantities are set off against each other. Hence, only a position with quantities greater than zero on both the long and the short side can be closed out. Furthermore, the desired amount entered into the *Quantity* field must not exceed the available amount on either side, i.e. $Quantity \leq (Open\ Long - Total\ Designated\ Long)$ and $Quantity \leq (Open\ Short - Total\ Designated\ Short)$. If the entered quantity is larger than the amount that can be closed out without closing fees, i.e. larger than the zero cost quantity (ZCQ), a warning is displayed which has to be confirmed by the user to process the close out request. The provided text fields are optional and can be used to enter further information. The *Submit* button is only active if all the mandatory fields are filled according to the conditions.

Re-open

To re-open a previously closed out position, the *Re-open* radio button must be selected. The desired amount entered in the *Quantity* field must not exceed the previously closed-out quantity. The provided text fields are optional and can be used to enter further information.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.3.3 Screen elements

| Position Close Out / Re-open - Fields | |
|---------------------------------------|--|
| Field | Description |
| Close Out | Select this radio button to close out a certain quantity. |
| Re-open | Select this radio button to re-open a certain quantity. |
| Quantity | Desired quantity to be closed out or re-opened. This field is mandatory and must fulfill the conditions explained above. |
| Prev ZCQ | Displays the Previous Zero Cost Quantity. |
| Curr ZCQ | Displays the Current Zero Cost Quantity. |
| Text 1 | This is an optional free text field. |
| Text 2 | This is an optional free text field. |
| Text 3 | This is an optional free text field. |

| Position Close Out / Re-open - Buttons | |
|--|---|
| Button | Description |
| Submit | This button is only active if the <i>Quantity</i> field has been filled according to the conditions. Clicking the <i>Submit</i> button submits a request to perform the position adjustment and closes the overlay window. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.4 Position Transfer Entry

4.4.1 Description

The *Position Transfer Entry* window is accessed from the *Position Overview* window via the *Position Transfer* button. It allows to transfer a position to a different account. This account can be an own account (internal transfer) or an account at a different exchange member (external transfer).

The *Position Transfer Entry* window summarizes the details of the position to be transferred in a table. Below this table there are various fields to enter the transfer.

Derivatives Clearing

Position Transfer Entry X

Position Details [Help](#)

Displaying items from 1 to 1 of 1

| Clg Mbr | NCM/RC | Account Name | Curr | Contract Symbol | Open Long | Open Short | Total Designated Long | Total Designated Short |
|---------|--------|--------------|------|---------------------|-----------|------------|-----------------------|------------------------|
| GCMFR | NCMFR | A1 | EUR | FBAS SI 20140117 CS | 100 | 0 | 0 | 0 |

Update Details

Internal External

| | | | |
|--------------------------|--|---|--|
| Long Qty | <input style="background-color: yellow;" type="text"/> | Short Qty | <input style="background-color: yellow;" type="text"/> |
| To Exch Member | <input type="text"/> | To Account Name | <input style="background-color: yellow;" type="text"/> |
| Text 1 | <input type="text"/> | Text 2 | <input type="text"/> |
| Text 3 | <input type="text"/> | Text 2 | <input type="text"/> |
| Destination Text 1 | <input type="text"/> | Destination Text 2 | <input type="text"/> |
| Destination Text 3 | <input type="text"/> | Destination Text 3 | <input type="text"/> |
| Cash Transfer Amount | <input type="text"/> | <input checked="" type="radio"/> Send <input type="radio"/> Receive | |
| Cash Adjustment Price | <input type="text"/> | Transfer Price | <input type="text" value="42.0206000"/> |
| Total Cash Amount | <input type="text"/> | <input type="button" value="Calculate"/> | |
| Original Trade Date From | <input type="text"/> | Original Trade Date To | <input type="text"/> |
| Ref Text 1 | <input type="text"/> | Ref Text 2 | <input type="text"/> |
| Ref Text 3 | <input type="text"/> | Ref Text 3 | <input type="text"/> |

Position Transfer Entry window

4.4.2 Functionality

Positions can be transferred to a different account entirely or just partially. To specify the quantity to be transferred, the fields *Long Qty* and/or *Short Qty* have to be filled in. The entered quantities must not exceed the available quantity on the respective side, i.e. $Long\ Qty \leq (Open\ Long - Total\ Designated\ Long)$ and $Short\ Qty \leq (Open\ Short - Total\ Designated\ Short)$.

A partial position transfer is not allowed for newly created future-styled contracts, because no previous settlement price is available.

Note: If multiple positions have been selected on the *Position Overview* window, the quantity entry fields are disabled. In this case the full individual available long and short quantities are submitted for the position transfer.

Furthermore, the transfer target needs to be defined. Two radio buttons allow to toggle between *Internal* and *External* position transfers. Depending on the transfer type, certain entry fields are enabled.

Internal Position Transfer

If the position should be transferred internally, the *To Exchange Member* field and the cash related entry fields are disabled. In this case, only the *To Account Name* field is mandatory. For an internal position transfer the user can fill in various text fields. The information entered into the free text fields (*Text 1*, *Text 2*, *Text 3*) is stored in the transaction which books the transferred quantity out of the source account. Information entered into the destination text fields

Derivatives Clearing

(*Destination Text 1, Destination Text 2, Destination Text 3*) is stored in the transaction which books the transferred quantity in to the target account.

External Position Transfer

If the position should be transferred externally, the *To Exchange Member* field is mandatory. Optionally, the *To Account Name* can be entered and the content of the free text fields can be proposed by filling in the *Ref ...* entry fields. The receiving participant can either use these values or enter an own text when he claims the transferred position. The information entered into the free text fields (*Text 1, Text 2, Text 3*) is stored in the transaction which books the transferred quantity out of the source account.

In case of an external transfer of a single position, the user can also transfer cash. This is possible in two ways. The user can fill in the *Cash Transfer Amount* field and select the cash flow direction via the *Send* or *Receive* radio buttons. Alternatively, the user can enter a *Cash Adjustment Price*. Then, the cash amount is automatically calculated as the difference between the *Cash Adjustment Price* and the position transfer price. However, this is only possible if either long or short positions are transferred. Both *Cash Transfer Amount* and *Cash Adjustment Price* can be combined as well. In both cases, the member submitting the request is obliged to enter the following mandatory information - *Original Trade Date From* and *Original Trade Date To*.

Depending on the currency, the following maximum cash transfer amounts apply:

| Currency | Cash Transfer Limit | Currency | Cash Transfer Limit |
|----------|---------------------|----------|---------------------|
| AUD | 25.000.000 | JPY | 2.500.000.000 |
| CHF | 47.000.000 | NOK | 170.000.000 |
| DKK | 110.000.000 | NZD | 25.000.000 |
| EUR | 50.000.000 | SEK | 170.000.000 |
| GBP | 45.000.000 | USD | 55.000.000 |
| GBX | 4.500.000.000 | | |

In case the entering user is only entitled to enter external position transfers with cash with a Four Eye approval, the transfer request is not processed immediately. Instead, this request has to be approved by a second user via the *Position Transfer - Approve* window.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.4.3

Screen elements

Position Transfer Entry - Fields

| Field | Description |
|-----------------------|---|
| Internal | If this radio button is selected, the entry fields relevant for an internal position transfer are enabled. |
| External | If this radio button is selected, the entry fields relevant for an external position transfer are enabled. |
| Long Qty | Long quantity to be transferred. To transfer a position, the entered value has to be greater than zero and must not exceed the available quantity on the long side of the position, i.e. $Long\ Qty \leq (Open\ Long - Total\ Designated\ Long)$. |
| Short Qty | Short quantity to be transferred. To transfer a position, the entered value has to be greater than zero and must not exceed the available quantity on the short side of the position, i.e. $Short\ Qty \leq (Open\ Short - Total\ Designated\ Short)$. |
| To Exchange Member | Target exchange member for the position/cash transfer. This field is mandatory for an external position transfer. It is disabled for internal position transfers. |
| To Account Name | Target account for the position transfer. It is mandatory for internal position transfers. |
| Text 1 | This is an optional free text field for the transaction on the source account. |
| Text 2 | This is an optional free text field for the transaction on the source account. |
| Text 3 | This is an optional free text field for the transaction on the source account. |
| Destination Text 1 | This is an optional free text field for the transaction on the target account. |
| Destination Text 2 | This is an optional free text field for the transaction on the target account. |
| Destination Text 3 | This is an optional free text field for the transaction on the target account. |
| Cash Transfer Amount | Cash amount entered by the initiating exchange member. If any amount is entered, the transfer direction must be defined via the <i>Send</i> and <i>Receive</i> radio buttons. |
| Send | If this radio button is selected, the entered <i>Cash Transfer Amount</i> is credited to the <i>To Exchange Member</i> . |
| Receive | If this radio button is selected, the entered <i>Cash Transfer Amount</i> is debited from the <i>To Exchange Member</i> . |
| Cash Adjustment Price | The price used as a basis to calculate the cash adjustment for the position transfer. |
| Transfer Price | This field displays the previous day's settlement price for future style products and zero for premium style product. |
| Total Cash Amount | This field displays the sum of the <i>Cash Transfer Amount</i> field and the calculated cash adjustment. A positive amount indicates a credit of the corresponding amount to the inquiring participant; a negative amount indicates a debit. |

Derivatives Clearing

Position Transfer Entry - Fields

| Field | Description |
|--------------------------|---|
| Original Trade Date From | Reference date for a position transfer with cash. This field is only active if a position transfer with cash is entered. In that case, it is mandatory. The entry must follow the date format yyyy-mm-dd. |
| Original Trade Date To | Reference date for a position transfer with cash. This field is only active if a position transfer with cash is entered. In that case, it is mandatory. The entry must follow the date format yyyy-mm-dd. |
| Ref Text 1 | Proposal for the free text field. |
| Ref Text 2 | Proposal for the free text field. |
| Ref Text 3 | Proposal for the free text field. |

Position Transfer Entry - Buttons

| Button | Description |
|-----------|--|
| Calculate | This button is only active if a <i>Cash Transfer Amount</i> or a <i>Cash Adjustment Price</i> has been entered. Clicking this button calculates the <i>Total Cash Amount</i> . |
| Submit | This button is only active if all mandatory fields have been filled according to the conditions. Clicking the <i>Submit</i> button submits a request to perform the position adjustment and closes the overlay window. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.5 Position Transfer Overview

4.5.1 Description

The *Position Transfer Overview* window can be accessed from the *Transaction Management* menu in the main menu. It displays external position transfer requests. A Non-Clearing Member can inquire own transfer requests. A Clearing Member can inquire own transfer requests as well as requests entered by his NCMs and RCs.

The window consists of two separate tabs to inquire for position transfers in which the user is on the sending or receiving side. In order to list only transfer requests of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all requests matching the selected filter criteria are listed in the table.

Derivatives Clearing

EUREX Position Transfer Overview

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Send Receive

Main Filter

Cleared Instrument

Product Line C/P Curr

Product equals Flex Product ID equals Product Type

Maturity From Maturity To Listed Contracts

Contract Date From Contract Date To Flexible Contracts

Expiration From Expiration To Version

Strike From Strike To Contract Frequency

Exercise Style Settlement Method

Contract Display Week Contract Display Day

Allocation

To NCM/R/C

Allocation ID

Tran ID

Alloc Status Claimed Pending Cancelled Refused

Party

Clg Mbr NCM/R/C Account Name equals

Position

Business Date 2013-12-18 Basket ID

Inquire Clear Filter Template: No template

Accept Cancel By NCM/R/C Cancel By Clg. Mbr Cancel + New

Selected: 1 Displaying items from 1 to 1 of 1

| Allocation ID | Allocation Status | From NCM/R/C | From Clg Mbr | To NCM/R/C | From Account Name | From Clg Mbr Conf | From Ncm Rc Conf | To Clg Mbr Conf | To Ncm Rc Conf | Curr | Contract Date | Expiration Date | Product Type | File Product |
|---------------|--------------------|--------------|--------------|------------|-------------------|-------------------|------------------|-----------------|----------------|------|---------------|-----------------|--------------|--------------|
| 211 | ALLOCATION_PENDING | NCMFR | GCMFR | ADCFR | 605 | PENDING | MANUAL | PENDING | PENDING | EUR | 2013-12-18 | 2013-12-18 | DSTK | |

2021.11.30 - 13:17:51 - Inquiry was successful

Position Transfer Overview - Send tab

EUREX Position Transfer Overview

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Send Receive

Main Filter

Cleared Instrument

Product Line C/P Curr

Product equals Flex Product ID equals Product Type

Maturity From Maturity To Listed Contracts

Contract Date From Contract Date To Flexible Contracts

Expiration From Expiration To Version

Strike From Strike To Contract Frequency

Exercise Style Settlement Method

Contract Display Week Contract Display Day

Allocation

From NCM/R/C

Allocation ID

Tran ID

Alloc Status Claimed Pending Cancelled Refused

Party

Clg Mbr NCM/R/C Account Name equals

Position

Business Date 2013-12-18 Basket ID

Inquire Clear Filter Template: No template

Claim Confirm Reject By NCM/R/C Reject By Clg. Mbr

Selected: 1 Displaying items from 1 to 1 of 1

| Allocation ID | Allocation Status | From NCM/R/C | To Clg Mbr | To NCM/R/C | To Account Name | From Clg Mbr Conf | From Ncm Rc Conf | To Clg Mbr Conf | To Ncm Rc Conf | Curr | Contract Date | Expiration Date | Product Type | File Product |
|---------------|--------------------|--------------|------------|------------|-----------------|-------------------|------------------|-----------------|----------------|------|---------------|-----------------|--------------|--------------|
| 214 | ALLOCATION_PENDING | NCMFR | GCMFR | | | PENDING | CONFIRMED | PENDING | PENDING | CHF | 2014-06-20 | 2014-06-20 | FSTK | |

2021.11.30 - 13:20:36 - Inquiry was successful

Position Transfer Overview - Receive tab

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4.5.2 Functionality

4.5.2.1 Send tab

Below the filter area there is a number of buttons to accept, cancel or copy a pending transfer request. These buttons are active if all selected transfer requests are in pending state. Requests that have successfully been claimed or that have been cancelled/refused cannot be accepted or cancelled again.

Note: Clicking a button to cancel a transfer request immediately triggers the cancellation. There is no warning dialogue to confirm the action again.

Accept

This button is available if one or more pending requests have been selected. It is used by the Clearing Member to confirm the transfer of the selected positions from his NCM/RC. After a position transfer request has been confirmed, the *Accept* button becomes inactive since the request cannot be confirmed again.

Cancel By NCM/RC

This button is available if one or more pending requests have been selected. It is used by the initiating NCM/RC to cancel the transfer of the selected positions.

Cancel By Clg Mbr

This button is available if one or more pending requests have been selected. It is used by the Clearing Member to cancel the transfer of the selected positions from his NCM/RC.

Cancel + New

This button is only active if a single position transfer request has been selected. Clicking the *Cancel + New* button opens the *Position Transfer Entry* window prefilled with the information of the original transfer request. In this window the user can modify the prefilled data. Clicking the *Submit* button on the *Position Transfer Entry* window will cancel the previously selected transfer request and start a new position transfer process with the entered information.

Note: If the logged-in user requires Four-Eye approval for the cancellation of a position transfer, then only the pending Four-Eye request is created. The new position transfer request has to be entered manually. It is not created automatically after the cancellation has been approved.

4.5.2.2 Receive tab

Below the filter area there is a number of buttons to claim, confirm or reject a pending transfer request. These buttons are active if all selected transfer requests are in pending state. Requests that have successfully been claimed or that have been cancelled/refused cannot be claimed, confirmed or rejected again.

Note: Clicking the button to confirm a transfer request immediately triggers the respective function. There is no warning dialogue to confirm the action again.

Claim

This button is available if one or more pending requests have been selected. It is used by the target exchange member to claim the position transfers. Clicking the *Claim* button opens the

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Position Transfer Claim window in which the user can enter the necessary information to claim the allocated positions.

Confirm

This button is available if one or more pending requests have been selected for which the target NCM/RC has already specified the target account and the associated Clearing Member. It is used by the Clearing Member who is the sponsor of the entered target account to confirm the selected position transfers to his NCM/RC. After a transfer has been confirmed, the *Confirm* button becomes inactive since the request cannot be confirmed again.

Reject By NCM/RC

This button is available if one or more pending requests have been selected. It is used by the target NCM/RC to reject the selected position transfers.

Reject By Clg Mbr

This button is available if one or more pending requests have been selected. It is used by the Clearing Member who is the sponsor of the entered target account to reject the selected position transfers to his NCM/RC.

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4.5.3

Screen elements

| Position Transfer Overview - Filter criteria | |
|--|--|
| Filter | Description |
| Product Line | Select a product line to filter for transfers of options or futures positions. |
| C/P | Filter for call or put contracts. |
| Curr | Filter for transfers of positions in certain currencies. |
| Product | Filter for transfers of positions in certain products. |
| Flex Product ID | Filter for transfers of positions in a certain flexible product. |
| Product Type | Filter for transfers of positions in a certain product type. |
| Maturity From | Filter for transfers of positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for transfers of positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, transfers of positions in listed contracts are shown. |
| Contract Date From | Filter for transfers of positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for transfers of positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for transfers of positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for transfers of positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, transfers of positions in flexible contracts are shown. |
| Strike From | Filter for transfers of contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for transfers of contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for transfers of a certain contract version. |
| Exercise Style | Filter for transfers of positions of a certain exercise style (American or European). |
| Settlement Method | Filter for transfers of positions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for transfers of positions with a certain contract frequency. |
| Contract Display Week | Filter for transfers of positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for transfers of positions with a certain contract day of the month. |
| Clg Mbr | Filter for transfers of a certain Clearing Member. |

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Position Transfer Overview - Filter criteria

| Filter | Description |
|---------------|--|
| NCM/RC | Filter for transfers of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for transfers from/to certain accounts. |
| To NCM/RC | Filter for transfers to a certain Non Clearing Member or Registered Customer. Only available on the <i>Send</i> tab. |
| From NCM/RC | Filter for transfers from a certain Non Clearing Member or Registered Customer. Only available on the <i>Receive</i> tab. |
| Allocation ID | Filter for position transfers with a certain allocation ID. |
| Tran ID | Filter for position transfers with a certain transaction ID. |
| Alloc Status | Filter for position transfers with a certain status by selecting any combination of the <i>Claimed</i> , <i>Pending</i> , <i>Cancelled</i> and <i>Refused</i> check boxes. |
| Business Date | Filter for position transfers initiated on a certain date. |
| Basket ID | Filter for position transfers with a certain Basket ID. |

Position Transfer Overview - Buttons

| Button | Description |
|-------------------|--|
| Accept | This button is available if one or more pending requests have been selected. It is used by the Clearing Member to confirm the transfer of the selected positions from his NCM/RC. |
| Cancel By Clg Mbr | This button is available if one or more pending requests have been selected. It is used by the Clearing Member to cancel the transfer of the selected positions from his NCM/RC. |
| Cancel By NCM/RC | This button is available if one or more pending requests have been selected. It is used by the initiating NCM/RC to cancel the transfer process of the selected positions. |
| Cancel + New | This button is only active if a single transfer request has been selected. It opens the <i>Position Transfer Entry</i> window prefilled with the information of the selected position transfer request. |
| Claim | This button is available if one or more pending requests have been selected. It is used by the target exchange member to claim the transferred positions. Clicking the <i>Claim</i> button opens the <i>Position Transfer Claim</i> window in which the user can enter the necessary information to claim the allocated positions. |

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Position Transfer Overview - Buttons

| Button | Description |
|-------------------|---|
| Confirm | This button is available if one or more pending requests have been selected for which the target NCM/RC has already specified the target account and the associated Clearing Member. It is used by the Clearing Member who is the sponsor of the entered target account to confirm the selected position transfers to his NCM/RC. |
| Reject By Clg Mbr | This button is available if one or more pending requests have been selected. It is used by the Clearing Member who is the sponsor of the entered target account to reject the selected position transfers to his NCM/RC. |
| Reject By NCM/RC | This button is available if one or more pending requests have been selected. It is used by the target NCM/RC to reject the selected position transfers. |

Position Transfer Overview - Table columns

| Column | Description |
|-------------------|---|
| Allocation ID | Allocation ID of the position transfer request. This is only available for external position transfers. |
| Allocation Status | Status of the position transfer. |
| From Clg Mbr | Member ID of the sending Clearing Member. |
| From NCM/RC | Member ID of the sending Non Clearing Member or Registered Customer. |
| From Account Name | Source account. |
| To Clg Mbr | Member ID of the receiving Clearing Member. |
| To NCM/RC | Member ID of the receiving Non Clearing Member/Registered Customer. |
| To Account Name | Target account. |
| From Clg Mbr Conf | Confirmation status of the sending CM. |
| From NCM/RC Conf | Confirmation status of the sending NCM/RC. |
| To Clg Mbr Conf | Confirmation status of the receiving CM. |
| To NCM/RC Conf | Confirmation status of the receiving NCM/RC. |
| Curr | Product currency. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Product | Product ID. |
| Product Type | Product type. |
| Flex Product ID | Flexible product ID. |
| Strike | Strike price of the contract. |

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Position Transfer Overview - Table columns

| Column | Description |
|--------------------------|---|
| Version | Version of the contract. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |
| Long Qty | Long quantity to be transferred. |
| Short Qty | Short quantity to be transferred. |
| Source Text 1 | Free text field for additional information. |
| Source Text 2 | Free text field for additional information. |
| Source Text 3 | Free text field for additional information. |
| Ref Text 1 | Optional field entered by the initiating member to propose a free text. |
| Ref Text 2 | Optional field entered by the initiating member to propose a free text. |
| Ref Text 3 | Optional field entered by the initiating member to propose a free text. |
| Ref Account Name | Optional field entered by the initiating member to propose an account. |
| Tran Date | Date on which the position transfer has been initiated. |
| Tran Time | Time when the position transfer has been initiated. Displayed in UTC. |
| Processing Mode | Processing mode of the transfer. |
| Cash Transfer Amount | Optional cash amount to be transferred, entered by the initiating exchange member. |
| Transfer Price | Transfer price of the position transfer. |
| Cash Adjustment Price | Optional trade price entered by the initiating exchange member used to calculate the <i>Total Cash Amount</i> . |
| Total Cash Amount | Total cash amount calculated by the system. It is the sum of the entered <i>Cash Amount</i> and the calculated difference between the <i>Cash Adjustment Price</i> and the <i>Transfer Price</i> . |
| Original Trade Date From | Reference date for a position transfer with cash. |
| Original Trade Date To | Reference date for a position transfer with cash. |
| Tran ID | Transaction ID of the booked position transfer. |
| Position ID | Position ID of the transferred position. |
| Basket ID | Basket identifier of the booked position transfer. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |

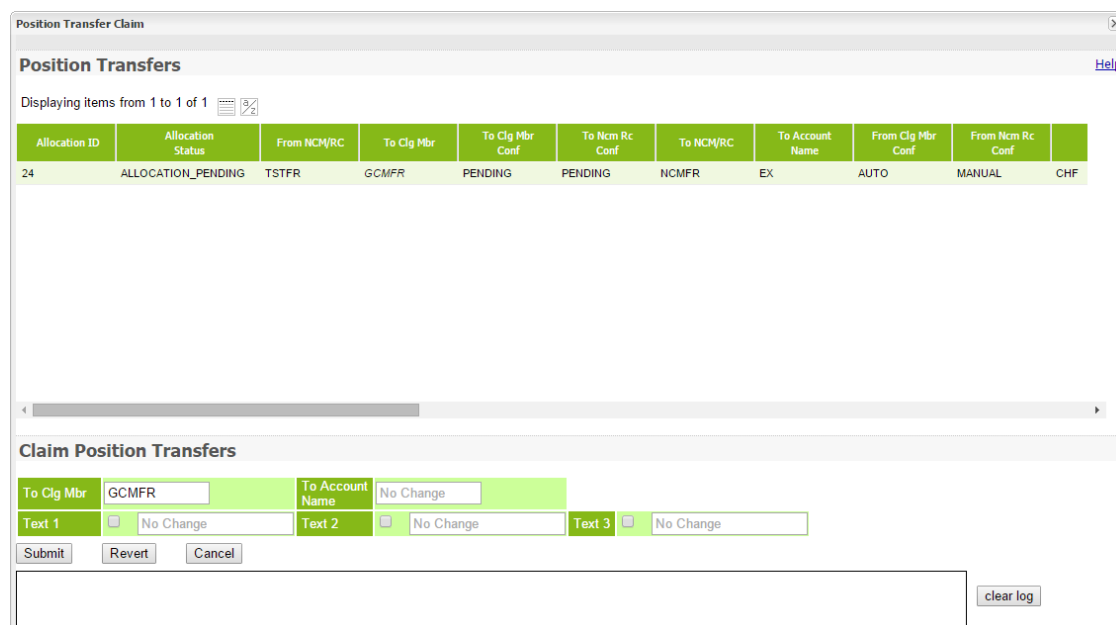
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| Position Transfer Overview - Table columns | |
|--|--|
| Column | Description |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |

4.6 Position Transfer Claim

4.6.1 Description

The *Position Transfer Claim* window can be accessed from the *Position Transfer Overview* window via the *Claim* button. It allows the receiving exchange member to claim pending position transfers.



Position Transfer Claim window

4.6.2 Functionality

The *Position Transfer Claim* window is used by the receiving exchange member to claim pending position transfers. To claim a pending position transfer, the *To Account Name* and the *To Clg Mbr* have to be entered. The provided text fields can be used to enter additional information. Initially, the value proposed by the sending exchange member is used. If the text fields should be filled with a different text, it must be entered into the respective fields. To remove the proposed content from the text fields, there is a *Delete* check box in front of each field.

The *To Account Name* is prefilled with the value contained in the selected position transfers if it is the same for all of the records. If this is not the case, the entry field is blank.

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The updated information can be previewed in the particular fields in the list of the pending transfers before they are actually submitted. The respective details are updated as they are entered into the fields. However, this is only a preview of the transaction details. No changes are applied to the pending position transfers until the request is actually submitted. The original transfer details are shown as a tooltip by hovering with the mouse over the respective entry in the details table.

The *Submit* button is active if the *To Clg Mbr* and the *To Account Name* are entered for each of the selected position transfers.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

4.6.3 Screen elements

| Position Transfer Claim - Fields | |
|----------------------------------|---|
| Field | Description |
| To Clg Mbr | Clearing Member who is the sponsor of the target account. |
| To Account Name | Target account for the position transfer. |
| Text 1 | This is an optional free text field. |
| Text 2 | This is an optional free text field. |
| Text 3 | This is an optional free text field. |

| Position Transfer Claim - Buttons | |
|-----------------------------------|---|
| Button | Description |
| Submit | This button is active if the target account has been entered for all selected position transfers. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.7 Transaction Overview

4.7.1 Description

The *Transaction Overview* window can be accessed from the *Transaction Management* menu in the main menu or by opening the position details via the *Details* button or via double click on a position in the *Position Overview* window. The *Transaction Overview* window displays detailed information of transactions. Certain types of transaction adjustments can be initiated from this window. Further details about these functions can be found in the “Functionality” section of this window.

The *Transaction Overview* window shows detailed transaction information. In order to list only transactions of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all transactions matching the selected filter criteria are listed in the table.

Derivatives Clearing

Transaction Overview window

If the window is opened via the *Details* button or a double click on a position in the *Position Overview* window, certain filter fields of the *Transaction Overview* window are prefilled according to the selected position and only transactions belonging to that position are displayed in the table.

Below the display table, there are some additional fields which provide statistical information on selected transactions. The calculation of the accumulated buy and sell quantities (*Acc Buy Qty*, *Acc Sell Qty*) along with the respective average prices (*Avg Buy Prc*, *Avg Sell Prc*) can be initiated by clicking the *Calculate Statistics* button.

Furthermore, information on the current position (*Curr Long*, *Curr Short*) are displayed automatically if the filter inquiry only returns transactions that all belong to the same position. Even if historic transactions were inquired, the position displayed in these two fields is the actual position at the time of inquiry.

4.7.2 Functionality

Below the filter area there is a number of buttons to perform certain transaction adjustments or initiate further functionality. The following functions are only available for active transactions.

Overview

If one or more transactions are selected which belong to the same position, the *Overview* button is enabled. It opens the *Position Overview* window to show the respective position information. The *Overview* button is not available if transactions with different instruments or accounts are selected.

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Transaction Separation

Active transactions can be separated into two or more parts. This function can be invoked with the *Separation* button. Since only one transaction can be separated at a time, the button is only active if a single transaction is selected from the table. Clicking the *Separation* button opens the *Transaction Separation* window as an overlay window with the details of the selected transaction prefilled.

Transaction Account Transfer

Active transactions can be transferred to a different account. Therefore, all the transactions to be transferred must be selected from the table in the *Transaction Overview* window. Multiple transactions can be transferred at once. Clicking the *Act Transfer* button opens the *Transaction Account Transfer* window as an overlay window with the details of the selected transactions prefilled.

Transaction Open/Close Adjustment

The open/close status of active transactions can be changed. Therefore, all the transactions to be adjusted must be selected from the table in the *Transaction Overview* window. Multiple transactions can be adjusted at once. Clicking the *O/C Adjust* button opens the *Transaction O/C Adjustment* window as an overlay window with the details of the selected transactions prefilled.

Transaction Adjustment

The custom information contained in the text fields of active transactions can be changed. Therefore, all the transactions to be adjusted must be selected from the table in the *Transaction Overview* window. Multiple transactions can be adjusted at once. Clicking the *Transaction Adjustment* button opens the *Transaction Adjustment* window as an overlay window with the details of the selected transactions prefilled.

Furthermore, this adjustment can be used to modify the *Link Member ID* and *Link Beneficiary* fields.

Give-up

Active transactions can be given up to another exchange member. Therefore, all the transactions to be given up must be selected from the table in the *Transaction Overview* window. Multiple transactions can be given up at once. Clicking the *Give-up* button opens the *Give-up Maintenance* window as an overlay window with the details of the selected transactions prefilled.

Average Price Transactions

Active transactions can be merged to one average priced transaction. Therefore, all the transactions to be merged must be selected from the table in the *Transaction Overview* window. Clicking the *Merge* button opens the *Average Price - Merge* window as an overlay window to merge the selected transactions.

If an average priced transaction has been selected from the table, the *De-Merge* button is enabled. Clicking this button de-merges the selected transaction into the original (individually priced) transactions again.

A de-merge is only possible if the whole average priced transaction is booked on the account where it was merged. All parts that have been separated, transferred or given-up must be booked back into the merge account before the transaction can be de-merged again.

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Value Based Average Price

With the Value Based Average Price (VBAP) functionality it is possible to create custom average price transactions. This is done in two steps. First, transactions must be assigned to a group by clicking the *Maintain Group Assignment* button on the *Transaction Overview* window. Clicking this button opens the *Group Assignment Maintenance* window to enter the name of the VBAP group. In the second step, an average price transaction can be created from the group. This is done via the *Create Avg Prc* button on the *Value Based Average Price - Group Overview* window.

To cancel an average price allocation there is a *Cancel Avg Prc Alloc* button on the *Transaction Overview* window.

Calculate Statistics

For selected transactions, statistical information can be calculated. Below the display table in the *Transaction Overview* window various information fields show the accumulated buy and sell quantities (*Acc Buy Qty*, *Acc Sell Qty*) as well as the average buy and sell prices (*Avg Buy Prc*, *Avg Sell Prc*). These figures can be calculated for the selected transactions by clicking the *Calculate Statistics* button. This function is only available if transactions with the same instrument and maturity are selected from the table.

Derivatives Clearing

4.7.3

Screen elements

| Transaction Overview - Filter criteria | |
|--|--|
| Filter | Description |
| Product Line | Filter for options or futures transactions. |
| C/P | Filter for call or put contracts. |
| Curr | Filter for transactions with certain currencies. |
| Product | Filter for transactions with certain products. |
| Flex Product ID | Filter for transactions with a certain flexible product. |
| Product Type | Filter for transactions with a certain product type. |
| Maturity From | Filter for transactions with listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for transactions with listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, transactions with listed contracts are shown. |
| Contract Date From | Filter for transactions with a contract date of or later than the specified date. |
| Contract Date To | Filter for transactions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for transactions with instruments which expire on or after the specified date. |
| Expiration To | Filter for transactions with instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, transactions with flexible contracts are shown. |
| Strike From | Filter for contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for a certain contract version. |
| Exercise Style | Filter for transactions of a certain exercise style (American or European). |
| Settlement Method | Filter for transactions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for transactions with a certain contract frequency. |
| Contract Display Week | Filter for transactions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for transactions with a certain contract day of the month. |
| Cig Mbr | Filter for transactions of a certain Clearing Member. |
| NCM/RC | Filter for transactions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for transactions booked on certain accounts. |

Derivatives Clearing

Transaction Overview - Filter criteria

| Filter | Description |
|--------------------|--|
| Tran Date From | Filter for transactions with a transaction date equal or later than the specified date. |
| Tran Time From | Filter for transactions with a transaction time equal to or later than the specified time. |
| Tran Date To | Filter for transactions with a transaction date equal to or earlier than the specified date. |
| Tran Time To | Filter for transactions with a transaction time equal to or earlier than the specified time. |
| Tran Type | Filter for a specific transaction type. |
| Position ID | Filter for transactions which belong to a certain Position ID. |
| B/S | Filter for buy or sell transactions. |
| O/C | Filter for open or close transactions. |
| Price From | Filter for transactions in contracts with a price equal to or higher than the specified price. |
| Price To | Filter for transactions in contracts with a price equal to or lower than the specified price. |
| Tran Qty From | Filter for transactions with a transaction quantity equal to or higher than the specified value. |
| Tran Qty To | Filter for transactions with a transaction quantity equal to or lower than the specified value. |
| Business Date From | Filter for transactions with a business date equal to or earlier than the specified date. This field is prefilled with the current business day. |
| Business Date To | Filter for transactions with a business date equal to or later than the specified date. This field is prefilled with the current business day. |
| Basket ID | Filter for transactions with a certain Basket ID. |
| Own Reference ID | Filter for transactions with a certain Own Reference ID. |
| MTR Indicator | Filter for transactions with a specific multilateral trade indicator. One of the following values can be selected: "***": On-Exchange Trades "B": Bilateral Trades "E": Multilateral Trades |
| Order ID From | Specify the lower boundary of order IDs to filter for. |
| Order ID To | Specify the upper boundary of order IDs to filter for. |
| Text 1 | Filter for specific values entered into the text field. |
| Text 2 | Filter for specific values entered into the text field. |
| Text 3 | Filter for specific values entered into the text field. |
| Orig Trade ID From | Specify the lower boundary of original trade IDs to filter for. |
| Orig Trade ID To | Specify the upper boundary of original trade IDs to filter for. |

Derivatives Clearing

Transaction Overview - Filter criteria

| Filter | Description |
|--------------------------|---|
| Orig Trade Type | Filter for a specific original trade type. |
| Tran ID From | Specify the lower boundary of transaction IDs to filter for. |
| Tran ID To | Specify the upper boundary of transaction IDs to filter for. |
| Related Tran ID | Filter for transactions that are related to a specific average price transaction. |
| Orig Trade Date From | Filter for transactions with an original trade date equal to or later than the specified date. |
| Orig Trade Time From | Filter for transactions with an original trade time equal to or later than the specified time. |
| Orig Trade Date To | Filter for transactions with an original trade date equal to or earlier than the specified date. |
| Orig Trade Time To | Filter for transactions with an original trade time equal to or earlier than the specified time. |
| Entering Participant | Filter for transactions that have been entered by a specific participant. |
| Entering User ID | Filter for transactions that have been entered by a specific user. |
| Strategy Type | Filter for transactions of a specific strategy type. |
| Strategy Sub Type | Filter for transactions of a specific strategy sub type. |
| Strategy Link ID | Filter for transactions with a specific strategy link ID. |
| Multi-Leg Reporting Type | Filter for transactions belonging to a single security or to an individual leg of a multi-leg security. |
| Group ID | Filter for transactions in a specific VBAP group (by ID). |
| Group Name | Filter for transactions in a specific VBAP group (by name). |
| VBAP Allocation ID | Filter for transactions with a specific VBAP allocation ID. |
| Avg Price Indicator | Filter for transactions with a specific VBAP indicator. |
| Rate ID | Filter for transactions with a specific Rate identifier. |
| Trader ID | Filter for transaction that originate from a specific trader. |
| Full | If the <i>Full</i> inquiry mode is selected, all transactions which meet the filter criteria are displayed in the table. |
| Active | The <i>Active</i> mode is the default inquiry mode. If it is selected, only those transactions are displayed in the table which meet the filter criteria and can still be modified. Reverted or transferred transactions are not listed in this mode. |

Derivatives Clearing

| Transaction Overview - Buttons | |
|--------------------------------|---|
| Button | Description |
| Overview | This button is only active if one or more transactions are selected from the display table which belong to the same position, i.e. have the same instrument and are booked to the same account. It opens the <i>Position Overview</i> window to show the respective position information. |
| Separation | This button is only active if a single transaction is selected. It opens the <i>Transaction Separation</i> window to enter the separation details. |
| Act Transfer | This button is active if one or more transactions are selected. It opens the <i>Transaction Account Transfer</i> window to transfer the selected transactions. |
| O/C Adjust | This button is active if one or more transactions are selected which are in the same open/close state. It opens the <i>Transaction O/C Adjustment</i> window to change the open/close state of the selected transactions. |
| Transaction Adjustment | This button is active if one or more transactions are selected. It opens the <i>Transaction Adjustment</i> window to change the text fields of the selected transactions. |
| Give-up | This button is active if one or more transactions are selected. It opens the <i>Give-up Maintenance</i> window to initiate give-up processes for the selected transactions. |
| Merge | This button is active if at least two transactions are selected that are eligible for average pricing. It opens the <i>Average Price - Merge</i> window to merge the selected transactions to one average priced transaction. |
| De-Merge | This button is active if an average priced transaction is selected. It de-merges the selected transaction into individually priced transactions again. A confirmation dialog is shown before the de-merge is done. |
| Calculate Statistics | This button is only active if multiple transactions with the same instrument and maturity are selected from the display table. It calculates the accumulated buy and sell quantities (<i>Acc Buy Qty</i> , <i>Acc Sell Qty</i>) as well as the average buy and sell prices (<i>Avg Buy Prc</i> , <i>Avg Sell Prc</i>) based on the selected transactions. |
| Maintain Group Assignment | This button is active if one or multiple transaction are selected that are eligible for VBAP grouping. It opens the <i>Group Assignment Maintenance</i> window to assign the transactions to a group, modify the assignment or de-assign them from a group. |
| Cancel Avg Prc Alloc | This button is active if one or multiple average price transactions with the same <i>VBAP Allocation ID</i> are selected. It opens the <i>Cancel Avg Prc Allocation</i> window to revert the average price transaction. |

Derivatives Clearing

| Transaction Overview - Table columns | |
|--------------------------------------|---|
| Column | Description |
| Exchange | Exchange ID. |
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the transaction is booked. |
| Curr | Product currency. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Product Type | Product type. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible instrument. |
| Exercise Style | Exercise style of option positions (American or European). |
| Flex Product ID | Flexible product ID. |
| Settlement Method | Settlement method (Cash or Physical). |
| Order ID | Order number of the transaction. |
| Tran ID | Transaction identifier. |
| Suffix ID | Counter which is incremented with every modification of the transaction. |
| Parn Suffix ID | Reference to the parent suffix identifier. |
| Tran Type | Transaction type code. |
| Tran Type Description | Description of the transaction type. |
| Tran Date | Transaction date. |
| Tran Time | Transaction time. Displayed in UTC. |
| Business Date | Business date. |
| Trader ID | Indicates who entered the original trade. |
| Tran Status | Current transaction status. |
| Related Tran ID | Transaction identifier of the related average price transaction. Only filled for the booking-out transaction in case of a merge and for the booking-in transaction in case of a de-merge. |
| B/S | Indicates the buy or sell side. |

Derivatives Clearing

Transaction Overview - Table columns

| Column | Description |
|-----------------------|--|
| O/C | Indicates a transaction to open or to close a position. |
| Orig Trade Type | Original transaction type. |
| MTR Indicator | Multilateral trade indicator. " ": On-Exchange Trade "B": Bilateral Trade "E": Multilateral Trade |
| Long | Position effect on the long side. |
| Short | Position effect on the short side. |
| Tran Qty | Transaction quantity. |
| Tran Price | Transaction price. |
| Residual | Cash residual calculated for average priced transactions. |
| Premium | Transaction based premium to be paid or received. |
| Text 1 | Free text field for additional information. |
| Text 2 | Free text field for additional information. |
| Text 3 | Free text field for additional information. |
| Orig Exch | Indicates at which exchange the trade was initiated originally. |
| Orig Contract ID | Original Contract identifier as used in T7. |
| Orig Trade ID | Original trade identifier. |
| Orig Trade Date | Original trade date. |
| Orig Trade Time | Original trade time. |
| Entering Participant | Indicates which participant entered the transaction. |
| Entering User ID | Indicates which user entered the transaction. |
| Executing Participant | Indicates for which participant the transaction was entered. |
| Executing User ID | Indicates for which user the transaction was entered. |
| Open Long | Current open long position. |
| Open Short | Current open short position. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Position ID | Position identifier related to the transaction. |
| Preliminary Price Tag | Indicates whether a transaction has a preliminary price. |
| Rate ID | This is the execution method used for ETD trades at their point of origin. |
| Link Member ID | Member ID of the participant at the partner exchange. |
| Link Beneficiary | Beneficiary ID at the partner exchange. |
| Basket ID | Basket identifier. |

Derivatives Clearing

| Transaction Overview - Table columns | |
|--------------------------------------|---|
| Column | Description |
| Own Reference ID | Free text field for an internal reference. |
| Trade Published Indicator | Indicates whether a transaction has been marked as non-disclosed or published. |
| Strategy Type | Contains the T7 instrument type code. Possible values: 0 - Non-Strategy Trades 13 - Non-Standard Options Volatility Strategy (NOVS) 2 - Standard Option Strategy 3 - Non-Standard Option Strategy 4 - Volatility Strategy 5 - Futures Spread 6 - Inter Product Spread 7 - Standard Futures Strategy 8 - Pack and Bundle 9 - Strip |
| Strategy Sub Type | Contains the T7 instrument sub type which describes the type of the strategy. |
| Strategy Link ID | Contains the link ID for the strategy. |
| Multi-Leg Reporting Type | Contains the multi-leg reporting type. Possible values: ‘ ‘ - Single Security MLEG - Individual leg of a multi-leg Security |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Group ID | ID of the VBAP group to which the transaction is assigned. |
| Group Name | Name of the VBAP group to which the transaction is assigned. |
| Previous Group ID | ID of the VBAP group to which the transaction was previously assigned. |
| VBAP Allocation ID | This ID is used to link all transactions that result from an allocation out of a VBAP group. |
| Notional Value | Notional value of the transaction. This column is only filled for transactions that are assigned to a VBAP group. |
| Avg Price Indicator | Type of value based average price transaction. |

Derivatives Clearing

Transaction Overview - Table columns

| Column | Description |
|-------------------------|---|
| Fee Identification Code | The fee code can be used for choosing the right method of calculating fees. |
| TES Initiator | Participant who initiated the TES trade. |
| Initial Broker | Participant ID of the initial broker. |

4.8 Transaction Separation

4.8.1 Description

The *Transaction Separation* window is an overlay window accessed from the *Transaction Overview* window which allows to split one transaction into several new transactions.

It summarizes the details of the transaction to be split in a table. Below this table there are various fields to enter the separation.

Transaction Separation window

4.8.2 Functionality

Initially, two rows of entry fields are provided to separate the original transaction into two new transactions. In each row the details for a new transaction can be entered. If the original transaction is supposed to be split into more than two parts, additional rows can be added by clicking the *Add row* or the *Add row(s)* button.

For each new transaction, the transaction quantity (*Tran Quantity*) can be defined along with three text fields (*Text 1*, *Text 2*, *Text 3*). The text fields are optional. They can be filled with additional information for the new transactions. The quantity field, however, is mandatory. This field needs to be filled with a positive number between 1 and the remaining quantity displayed at the bottom of the list of new transactions. All of the original transaction quantity has to be

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distributed amongst the new transactions, i.e. the separation can only be processed if the remaining quantity is zero. The *Submit* button stays inactive as long as this is not fulfilled.

Optionally, the *Own Reference ID* field can be maintained during the transaction adjustment.

Redundant rows can be selected and then removed with the *Remove row(s)* button. At least two rows need to remain in the list of new transactions. They cannot be removed since a separation into less than two transactions is not feasible.

If there is only one empty row left and still a remaining quantity left to be distributed, the last empty transaction quantity field is automatically filled with the remaining amount.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

4.8.3 Screen elements

Transaction Separation - Fields

| Field | Description |
|------------------|---|
| Tran Quantity | This field is mandatory. It defines the respective quantity of the new transaction and must be filled with positive numbers between 1 and the remaining quantity displayed at the bottom of the list of new transactions. |
| Text 1 | This is an optional free text field. |
| Text 2 | This is an optional free text field. |
| Text 3 | This is an optional free text field. |
| Own Reference ID | This is an optional free text field for an internal reference. |

Transaction Separation - Buttons

| Button | Description |
|---------------|---|
| Add row | Adds a new row of entry fields to enter new transaction details. |
| Add row(s) | Adds a certain number of new rows of entry fields to enter new transaction details. The user is prompted for the number of new rows to be added. |
| Remove row(s) | Removes a row of editable cells for new transaction details. |
| Submit | This button is only available if the remaining quantity equals zero. Clicking the <i>Submit</i> button submits a request to perform the transaction separation and closes the overlay window. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.9 Transaction Account Transfer

4.9.1 Description

The *Transaction Account Transfer* window is an overlay window accessed from the *Transaction Overview* window which allows to transfer transactions to another account.

It summarizes the details of the transactions to be transferred in a table. Below this table there are various fields to enter the account transfer.

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Transaction Account Transfer window

4.9.2 Functionality

Any number of transactions listed in the *Transaction Overview* window can be selected for an account transfer. Their details are displayed in the *Transaction Account Transfer* window. All of the transactions can be transferred at once by filling in the provided entry fields. It is mandatory to enter the destination account into the *To Account Name* field. The *Submit* button is only active if a destination account has been entered which is different from the source account. Clearing Members can transfer transactions between their own and their RCs accounts. Therefore, the *To Exch Member* field has to be filled with the respective member ID.

The provided text fields (*Text 1*, *Text 2*, *Text 3*) can optionally be used to change the original text fields of the transactions. Initially, they are not filled with any text, i.e. the individual text fields of the original transactions remain unchanged. If an alternative text is entered into one of the text fields, this new text is applied to the respective text field in every transferred transaction.

Optionally, the *Own Reference ID* field can be maintained during the transaction adjustment.

The changed account as well as the updated text fields can be previewed in the list of original transactions before they are actually submitted. The respective details are updated as they are entered into the fields. However, this is only a preview of the transaction details. No changes are applied to the transactions until the transfer request is actually submitted. The original transaction details are shown as a tooltip by hovering with the mouse over the respective entry in the details table.

The text fields cannot only be updated to a new text but the original text can also be deleted. Therefore, a check box is provided in front of each text field. If this check box is selected, the content of the respective text field is deleted in each transaction to be transferred. Again, this can be previewed in the details of the original transactions.

Note: Both the destination account and the text field changes apply to all of the transactions listed in the display table in the same way.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

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4.9.3 Screen elements

Transaction Account Transfer - Fields

| Field | Description |
|------------------|---|
| To Exch Member | This field can only be used by Clearing Members to transfer transactions between their own accounts and their RCs accounts. |
| To Account Name | This field is mandatory. It defines the destination account of the transaction transfer. |
| D | If this check box in front of a text field is selected, the original content of the respective text field is deleted in the account transfer. |
| Text 1 | This is an optional free text field. |
| Text 2 | This is an optional free text field. |
| Text 3 | This is an optional free text field. |
| Own Reference ID | This is an optional free text field for an internal reference. |

Transaction Account Transfer - Buttons

| Button | Description |
|--------|--|
| Submit | This button is only active if a destination account is entered. Clicking the <i>Submit</i> button submits a request to perform the transaction account transfer and closes the overlay window if all the transactions could successfully be transferred. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.10 Transaction O/C Adjustment

4.10.1 Description

The *Transaction O/C Adjustment* window is an overlay window accessed from the *Transaction Overview* window which allows to adjust the open/close status of transactions.

It summarizes the details of the transactions to be adjusted in a table. Below this table there are various fields to enter the open/close adjustment.

Derivatives Clearing

Transaction O/C Adjustment

Original Transaction [Help](#)

Displaying items from 1 to 1 of 1

| Exchange | Ctg Mbr | NCM/RC | Account Name | Curr | Contract Symbol | Maturity | Contract Type | Exercise Style | Flex Product ID | S |
|----------|---------|--------|--------------|------|---------------------|----------|-------------------|----------------|-----------------|------|
| XEUR | GCMFR | NCMFR | 605 | CHF | CONF SI 20140620 PS | JUN14 | STANDARD_CONTRACT | NO_EXERCISE | | PHYS |

Transaction O/C Adjustment

| O | D | Text 1 | D | Text 2 | D | Text 3 | D | Own Reference ID |
|---|--------------------------|-----------|--------------------------|-----------|--------------------------|-----------|--------------------------|------------------|
| C | <input type="checkbox"/> | No Change | <input type="checkbox"/> | No Change | <input type="checkbox"/> | No Change | <input type="checkbox"/> | No Change |

Submit Revert Cancel

clear log

Transaction O/C Adjustment window

4.10.2 Functionality

Any number of transactions listed in the *Transaction Overview* window that have the same open (O) or close (C) status can be selected for an O/C adjustment. Their details are displayed in the *Transaction O/C Adjustment* window. All of the transactions can be adjusted at once by filling in the provided entry fields. Depending on the current open/close status of the transactions, the appropriate new open/close status is displayed in the O/C field, i.e. if the transactions are currently “to open” (open/close status O), the new status “to close” (C) is displayed and vice versa.

The provided text fields (*Text 1*, *Text 2*, *Text 3*) can optionally be used to change the original text fields of the transactions. Initially, they are not filled with any text, i.e. the individual text fields of the original transactions remain unchanged. If an alternative text is entered into one of the text fields, this new text is applied to the respective text field in every adjusted transaction.

Optionally, the *Own Reference ID* field can be maintained during the transaction adjustment.

The new open/close status as well as the updated text fields can be previewed in the list of original transactions before they are actually submitted. The respective details are updated as they are entered into the fields. However, this is only a preview of the transaction details. No changes are applied to the transactions until the adjustment request is actually submitted. The original transaction details are shown as a tooltip by hovering with the mouse over the respective entry in the details table.

The text fields cannot only be updated to a new text but the original text can also be deleted. Therefore, a check box is provided in front of each text field. If this check box is selected, the content of the respective text field is deleted in each transaction to be adjusted. Again, this can be previewed in the details of the original transactions.

Note: Both the new open/close status and the text field changes apply to all of the transactions listed in the display table in the same way.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.10.3 Screen elements

Transaction O/C Adjustment - Fields

| Field | Description |
|------------------|---|
| O/C | Depending on the current open/close status of the transactions, the appropriate new status is displayed. |
| D | If this check box in front of a text field is selected, the original content of the respective text field is deleted in the adjustment. |
| Text 1 | This is an optional free text field. |
| Text 2 | This is an optional free text field. |
| Text 3 | This is an optional free text field. |
| Own Reference ID | This is an optional free text field for an internal reference. |

Transaction O/C Adjustment - Buttons

| Button | Description |
|--------|--|
| Submit | Clicking the <i>Submit</i> button submits a request to perform the adjustment and closes the overlay window if all the transactions could successfully be updated. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.11 Transaction Adjustment

4.11.1 Description

The *Transaction Adjustment* window is an overlay window accessible from the *Transaction Overview* window which allows to update the content of the text fields of transactions. It summarizes the details of the transactions to be adjusted in a table. Below this table there are various fields to update the individual fields.

Transaction Adjustment window

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4.11.2 Functionality

Any number of transactions listed in the *Transaction Overview* window can be selected for a transaction adjustment. Their details are displayed in the *Transaction Adjustment* window. All of the transactions can be adjusted at once by filling in the provided entry fields.

The provided fields can be used to change the original free text fields of the transactions as well as the *Link Member ID* and *Link Beneficiary* fields. Initially, they are not filled with any text, i.e. the individual information of the original transactions remain unchanged. If an alternative text is entered into one of the fields, this entry is applied to the respective field in every transaction listed in the window.

Optionally, the *Own Reference ID* field can be maintained during the transaction adjustment.

The updated information can be previewed in the list of original transactions before they are actually submitted. The respective details are updated as they are entered into the fields. However, this is only a preview of the transaction details. No changes are applied to the transactions until the adjustment request is actually submitted. The original transaction details are shown as a tooltip by hovering with the mouse over the respective entry in the details table.

The text fields cannot only be updated to a new text but the original text can also be deleted. Therefore, a check box is provided in front of each text field. If this check box is selected, the content of the respective text field is deleted in each transaction. Again, this can be previewed in the details of the original transactions.

The *Link Member ID* and the *Link Beneficiary* are mandatory information for KRX products. A deletion of these entries will be rejected for link products.

Note: The changes apply to all of the transactions listed in the display table in the same way.

The *Submit* button is always active, even if no change has been entered. In this case, the transaction information will not be changed by the adjustment request. Only the values in *Tran Date* and *Tran Time* are updated and the *Suffix ID* is incremented.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.11.3 Screen elements

Transaction Adjustment - Fields

| Field | Description |
|------------------|---|
| D | If this check box in front of a text field is selected, the original content of the respective text field is deleted in the adjustment. |
| Text 1 | This is a free text field. |
| Text 2 | This is a free text field. |
| Text 3 | This is a free text field. |
| Link Member ID | This is a text field for the participant/branch ID at the partner exchange. |
| Link Beneficiary | This is a text field for the final beneficiary ID at the partner exchange. |
| Own Reference ID | This is an optional free text field for an internal reference. |

Transaction Adjustment - Buttons

| Button | Description |
|--------|--|
| Submit | Clicking the <i>Submit</i> button submits a request to perform the adjustment and closes the overlay window if all the transactions could successfully be updated. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.12 Average Price - Merge

4.12.1 Description

The *Average Price - Merge* window is an overlay window accessible from the *Transaction Overview* window via the *Merge* button. It allows to merge up to 5.000 transactions into one transaction with an average price calculated by Eurex Clearing. For the merge of more than 5.000 transactions, the Eurex Clearing FIXML Interface should be used.

The window summarizes the details of the transactions to be merged in a table. Below this table the quantity and price information of the new average priced transaction are displayed. Furthermore, three optional text fields are provided to enter additional information for the new transaction.

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Average Price - Merge

Original Transaction
Displaying items from 1 to 2 of 2

| Exchange | Clg Mbr | NOM/RC | Account Name | Curr | Contract Symbol | Maturity | Contract Type | Exercise Style | Flex Product ID | Sp |
|----------|---------|--------|--------------|------|---------------------|----------|-------------------|----------------|-----------------|------|
| XEUR | GCMFR | NMFR | 605 | CHF | CONF SI 20140321 PS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | | PHYS |
| XEUR | GCMFR | NMFR | 605 | CHF | CONF SI 20140321 PS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | | PHYS |

Forecast Details

Quantity Average Price Residual

Average Price Transaction

Text 1 Text 2 Text 3

Own Reference ID

2022.10.11 - 10:03:36 - Forecast successful.

Average Price - Merge window

4.12.2 Functionality

The *Average Price - Merge* window displays the calculated average price for the selected transactions. The creation of average priced transactions is available for transactions:

- with the same trade date
- of the same instrument, account, basket ID and equal side (buy/sell)
- with the same “to open” indicator
- that are either on-exchange or bi-lateral off-book, or multi-lateral off-book transactions, i.e. off-book transactions can only be merged with other off-book transactions of the same bi-/multi-lateral type and for transactions with the same non-disclosure flag (TradePublishIndicator)
- that are adjustable, i.e. the transaction duration has not expired, and they are not part of another, pending workflow
- with trade type “EnLight Triggered Trade”. Note, they can only be merged with other EnLight-transactions
- with trade type “Block QTPIP trades”. Note, they can only be merged with other Block QTPIP transactions
- with Strategy Type 5 = Futures Spread. Note, for the Strategy Sub Type = BSPD (numeric value 2), they can only be merged with other Futures Spread transactions, containing same Strategy Sub Type value
- with Strategy Type 6 = Inter Product Spread. Note, they can only be merged with other Inter Product Spread transactions, containing the same Strategy Sub Type value
- with Strategy Type 8 = Packs and Bundles. Note, they can only be merged with other Packs and Bundles transactions, containing the same Strategy Sub Type value
- with the same value of the “Fee Buy-Side Trading Disclosure Qualifier” in the Fee Identification Code
- of the same flex instrument with different trade types (54=“Flexible Contract” and 1016= “Flexible EFP-Index Futures Contract”).

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Average pricing is not available for:

- Cooperation products (Eurex-KRX cooperation)
- Transactions with preliminary price
- Transactions which have Tran Type “11 Average Price”

If all merging criteria are fulfilled, a forecast for the accumulated quantity (*Acc Qty*), the calculated average price (*Avg Prc*) and the cash residual (*Residual*) is displayed. The provided text fields (*Text 1*, *Text 2*, *Text 3*) can optionally be used to enter additional information for the newly created average priced transaction.

Optionally, the *Own Reference ID* field can be maintained during the transaction adjustment.

Note: If an average priced transaction contains a trade that becomes a mistrade, the average price transaction is automatically de-merged before the (mis-)trade reversal is processed.

The *Submit* button is active if the selected transactions can be merged.

If an error occurs, a message is displayed in the message log.

4.12.3 Screen elements

Average Price - Merge - Fields

| Field | Description |
|------------------|---|
| Quantity | This field displays the accumulated transaction quantity of the new average priced transaction. |
| Average Price | This field displays the volume-weighted average price of the new average priced transaction. |
| Residual | This field displays the cash residual of the new average priced transaction. |
| Text 1 | This is a free text field. |
| Text 2 | This is a free text field. |
| Text 3 | This is a free text field. |
| Own Reference ID | This is an optional free text field for an internal reference. |

Average Price - Merge - Buttons

| Button | Description |
|--------|---|
| Submit | Clicking the <i>Submit</i> button submits a request to merge the selected transactions and closes the overlay window. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

4.13 Give-up Overview

4.13.1 Description

The *Give-up Overview* window can be accessed from the *Transaction Management* menu in the main menu. It displays pending, claimed and cancelled/refused give-up requests. A Non-Clearing

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Member can inquire own give-up requests. A Clearing Member can inquire own give-up requests as well as requests entered by his NCMs and RCs.

In order to list only give-up requests of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all requests matching the selected filter criteria are listed in the table.

The screenshot shows the 'Give-up Overview' window. At the top, there is a navigation bar with 'Menu Switch', 'Transaction Management', 'Settlement', 'File Upload', 'Automatic Processing', 'Four Eye Principle', and 'Info'. The user is logged in as 'GCMFRCLR001'. The main area is divided into several filter sections: 'Cleared Instrument' (Product Line, Product, Maturity, Contract Date, Expiration, Strike, Exercise Style, Contract Display Week), 'Transaction' (Trade Date, Business Date, Tran Price, Tran Quantity, Basket ID, Tran ID, Group ID, Avg Price Indicator), and 'Allocation' (To NCM/RC, Allocation ID, Allocation Status). Below these are buttons for 'Inquire', 'Clear', 'Filter Template', and 'Advanced Filter'. A table of results is displayed below the filters, showing one pending request. The status bar at the bottom indicates the inquiry was successful.

Give-up Overview window

4.13.2 Functionality

Below the filter area there is a number of buttons to accept or cancel a pending give-up request. These buttons are active if all selected give-up requests are in pending state. Requests that have successfully been claimed or that have been cancelled/refused cannot be cancelled or confirmed again.

Note: Clicking a button to confirm or cancel a give-up request immediately triggers the respective function. There is no warning dialogue to confirm the action again.

Accept

This button is available if one or more pending requests have been selected. It is used by the Clearing Member to confirm the give-up of the selected transactions from his NCM/RC. After a give-up request has been confirmed, the *Accept* button becomes inactive since the request cannot be confirmed again.

Cancel By NCM/RC

This button is available if one or more pending requests have been selected. It is used by the initiating NCM/RC to cancel the give-up process of the selected transactions.

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Cancel By Clg Mbr

This button is available if one or more pending requests have been selected. It is used by the Clearing Member to cancel the give-up of the selected transactions from his NCM/RC.

Cancel + New

This button is only active if a single give-up request has been selected. Clicking the *Cancel + New* button opens the *Give-up Maintenance* window prefilled with the information of the original give-up request. In this window the user can modify the prefilled data. Clicking the *Submit* button on the *Give-up Maintenance* window will cancel the previously selected give-up request and start a new give-up process with the entered information.

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4.13.3 Screen elements

| Give-up Overview - Filter criteria | |
|------------------------------------|---|
| Filter | Description |
| Product Line | Filter for allocations in options or futures transactions. |
| C/P | Filter for allocations in call or put contracts. |
| Curr | Filter for allocations in transactions with certain currencies. |
| Product | Filter for allocations in transactions with certain products. |
| Flex Product ID | Filter for allocations in transactions with a certain flexible products. |
| Product Type | Filter for allocations in transactions with a certain product type. |
| Maturity From | Filter for allocations in transactions with listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for allocations in transactions with listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, allocations in transactions with listed contracts are shown. |
| Contract Date From | Filter for allocations in transactions with a contract date of or later than the specified date. |
| Contract Date To | Filter for allocations in transactions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for allocations in transactions with instruments which expire on or after the specified date. |
| Expiration To | Filter for allocations in transactions with instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, allocations in transactions with flexible contracts are shown. |
| Strike From | Filter for allocations in contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for allocations in contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for allocations in a certain contract version. |
| Exercise Style | Filter for allocations in transactions of a certain exercise style (American or European). |
| Settlement Method | Filter for allocations in transactions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for allocations in transactions with a certain contract frequency. |
| Contract Display Week | Filter for allocations in transactions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for allocations in transactions with a certain contract day of the month. |
| Clg Mbr | Filter for allocations in transactions of a certain Clearing Member. |

Derivatives Clearing

Give-up Overview - Filter criteria

| Filter | Description |
|--------------------------|---|
| NCM/RC | Filter for allocations in transactions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for allocations in transactions booked on certain accounts. |
| Trade Date From | Filter for allocations in transactions with a trade date greater or equal the entered date. |
| Trade Date To | Filter for allocations in transactions with a trade date earlier or equal the entered date. |
| Business Date From | Filter for allocations generated on or after a certain business date. |
| Business Date To | Filter for allocations generated on or before a certain business date. |
| Tran Price From | Filter for allocations in contracts with a price equal to or higher than the specified price. |
| Tran Price To | Filter for allocations in contracts with a price equal to or lower than the specified price. |
| Tran Quantity From | Filter for allocations with a transaction quantity equal to or higher than the specified value. |
| Tran Quantity To | Filter for allocations with a transaction quantity equal to or lower than the specified value. |
| Basket ID | Filter for allocations in transactions with a certain Basket ID. |
| Ref Own Reference ID | Filter for specific values entered into the reference field for the Own Reference ID. |
| Tran ID | Filter for allocations in a transaction with a certain transaction ID. |
| Group ID | Filter for allocations in a transaction with a specific VBAP group (by ID). |
| Group Name | Filter for allocations in a transaction with a specific VBAP group (by name). |
| Avg Price Indicator | Filter for allocations in a transaction with a specific VBAP average price indicator. |
| To NCM/RC | Filter for give-up transactions that have been allocated to a specific participant. |
| Allocation ID | Filter for an allocation with a certain allocation ID. |
| Alloc Status | Filter for allocations with a certain status by selecting any combination of the <i>Claimed</i> , <i>Pending</i> , <i>Cancelled</i> and <i>Refused</i> check boxes. |
| Ref Text 1 | Filter for specific values entered into the reference text field. |
| Ref Text 2 | Filter for specific values entered into the reference text field. |
| Ref Text 3 | Filter for specific values entered into the reference text field. |
| Strategy Type | Filter for allocations of a specific strategy type. |
| Strategy Sub Type | Filter for allocations of a specific strategy sub type. |
| Strategy Link ID | Filter for allocations with a specific strategy link ID. |
| Multi-Leg Reporting Type | Filter for allocations belonging to a single security or to an individual leg of a multi-leg security. |

Derivatives Clearing

Give-up Overview - Buttons

| Button | Description |
|-------------------|--|
| Accept | This button is available if one or more pending requests have been selected. It is used by the Clearing Member to confirm the give-up of the selected transactions from his NCM/RC. |
| Cancel By NCM/RC | This button is available if one or more pending requests have been selected. It is used by the initiating NCM/RC to cancel the give-up process of the selected transactions. |
| Cancel By Clg Mbr | This button is available if one or more pending requests have been selected. It is used by the Clearing Member to cancel the give-up of the selected transactions from his NCM/RC. |
| Cancel + New | This button is only active if a single give-up request has been selected. It opens the <i>Give-up Maintenance</i> window prefilled with the information of the original give-up request. In this window the user can modify the prefilled data. Clicking the <i>Submit</i> button on the <i>Give-up Maintenance</i> window will cancel the previously selected give-up request and start a new give-up process with the entered information. |

Give-up Overview - Table columns

| Column | Description |
|-------------------|---|
| Exchange | Exchange ID. |
| From Clg Mbr | Clearing Member of the initiating NCM/RC. |
| From NCM/RC | Initiating Non Clearing Member or Registered Customer. |
| From Account Name | Account on which the transaction is booked. |
| To NCM/RC | Exchange member to whom the transaction was given-up to (take-up member). |
| From Clg Mbr Conf | Confirmation status of the give-up CM. |
| From NCM/RC Conf | Confirmation status of the give-up NCM/RC. |
| To Clg Mbr Conf | Confirmation status of the take-up CM. |
| To NCM/RC Conf | Confirmation status of the take-up NCM/RC. |
| Allocation ID | Unique identifier of the give-up request. |
| Allocation Status | Status of the give-up request. |
| Curr | Product currency. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Product Type | Product type. |

Derivatives Clearing

Give-up Overview - Table columns

| Column | Description |
|-----------------------|---|
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Flex Product ID | Flexible product ID. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |
| Tran ID | Transaction identifier. |
| Suffix ID | Counter which is incremented with every modification of the transaction. |
| Basket ID | Basket identifier. |
| Ref Own Reference ID | Optional field entered by the give-up member to propose an internal reference. |
| Trade Date | Trade date of the given-up transaction. |
| Business Date | Date the give-up request was generated. |
| Tran Date | Transaction date. |
| Tran Time | Transaction time. Displayed in UTC. |
| B/S | Indicates the buy or sell side. |
| Orig Trade Type | Original trade type. |
| Tran Qty | Transaction quantity. |
| Tran Price | Transaction price. |
| Preliminary Price Tag | Indicates whether a transaction has a preliminary price. |
| Rate ID | This is the execution method used for ETD trades at their point of origin. |
| Ref Account Name | Optional field entered by the give-up member to propose a take-up account. |
| Ref Link Member ID | Optional field entered by the give-up member to propose a Link Member ID. |
| Ref Link Beneficiary | Optional field entered by the give-up member to propose a Link Beneficiary. |
| Ref Text 1 | Optional field entered by the give-up member to propose a free text. |
| Ref Text 2 | Optional field entered by the give-up member to propose a free text. |
| Ref Text 3 | Optional field entered by the give-up member to propose a free text. |

Derivatives Clearing

Give-up Overview - Table columns

| Column | Description |
|---------------------------|---|
| Ref O/C | Proposal entered by the give-up member for a take-up to open or to close. |
| Trade Published Indicator | Indicates whether a transaction has been marked as non-disclosed or published. |
| Strategy Type | Contains the T7 instrument type code. Possible values: 0 - Non-Strategy Trades 2 - Standard Option Strategy 3 - Non-Standard Option Strategy 4 - Volatility Strategy 5 - Futures Spread 6 - Inter Product Spread 7 - Standard Futures Strategy 8 - Pack and Bundle 9 - Strip 13 - Non-Standard Options Volatility Strategy (NOVS) |
| Strategy Sub Type | Contains the T7 instrument sub type which describes the type of the strategy. |
| Strategy Link ID | Contains the link ID for the strategy. |
| Multi-Leg Reporting Type | Contains the multi-leg reporting type. Possible values: '' - Single Security MLEG - Individual leg of a multi-leg Security |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Group ID | ID of the VBAP group to which the transaction is assigned. |
| Group Name | Name of the VBAP group to which the transaction is assigned. |
| Avg Price Indicator | Type of value based average price transaction. |
| Fee Identification Code | The fee code can be used for choosing the right method of calculating fees. |
| TES Initiator | Participant who initiated the TES trade. |
| Initial Broker | Participant ID of the initial broker. |

Derivatives Clearing

4.14 Give-up Maintenance

4.14.1 Description

The *Give-up Maintenance* window is an overlay window accessed from the *Transaction Overview* window which allows to give up transactions to another exchange member.

It summarizes the details of the transactions to be given up in a table. Below this table there are various fields to enter the give-up information.

The screenshot shows the 'Give-up Maintenance' window. At the top, it says 'Transactions' and 'Displaying items from 1 to 1 of 1'. Below this is a table with the following data:

| Exchange | Cjg Mbr | NCM/RC | Account Name | Curr | Contract Symbol | Maturity | Contract Type | Exercise Style | Flex Product ID | Se |
|----------|---------|--------|--------------|------|---------------------|----------|-------------------|----------------|-----------------|------|
| XEUR | GCMFR | NCMFR | 605 | CHF | CONF SI 20140321 PS | MAR14 | STANDARD_CONTRACT | NO_EXERCISE | | PHYS |

Below the table is the 'Give-up' section. It contains the following fields:

- To NCM/RC: TSTFR
- To Account Name: [empty]
- Ref Text 1: No Change
- Ref Text 2: No Change
- Ref Text 3: No Change
- Ref Link Member ID: No Change
- Ref Link Beneficiary: No Change
- Ref Own Reference ID: No Change
- Ref O/C: [dropdown menu]

At the bottom of the 'Give-up' section are three buttons: 'Submit', 'Revert', and 'Cancel'. There is also a 'clear log' button at the bottom right of the window.

Give-up Maintenance window

4.14.2 Functionality

Any number of transactions listed in the *Transaction Overview* window can be selected for a give-up. Their details are displayed in the *Give-up Maintenance* window. All of the transactions can be given up at once by filling in the provided entry fields.

To give up transactions to another exchange member, the target member must be entered in the *To NCM/RC* field. This field is mandatory. All the other entry fields can be filled optionally and will be shown to the take-up member as a proposal.

By default, all the reference fields (*Ref ...*) show "No Change", i.e. the individual entries of the original transactions will be suggested to the take-up member. If text is entered into a reference field, it applies to all of the transactions selected for give-up. The respective *Ref ...* column in the transactions table is updated accordingly for preview.

If the give-up member doesn't want to send any text proposals, the delete check box in front of each entry field must be selected. In this case, the respective *Ref ...* columns in the transactions table are empty and no proposals are contained in the give-up request for the deleted fields.

The *Submit* button is only active if the *To NCM/RC* field is filled with a target Member ID. Clicking this button initiates individual give-up processes for the selected transactions. After submitting successfully, the window is closed automatically.

As long as the give-up process is not completed the allocated transactions are still visible in the *Transaction Overview* window but they are not adjustable.

Derivatives Clearing

Cancel + New

If the *Give-up Maintenance* window has been opened via the *Cancel + New* button of the *Give-up Overview* window, all entry fields are prefilled with the information of the original give-up request. The user can modify these entries. Clicking the *Submit* button will cancel the original give-up request and submit a new request with the updated information.

If an error occurs, a message is displayed in the message log.

4.14.3 Screen elements

| Give-up Maintenance - Fields | |
|------------------------------|--|
| Field | Description |
| To NCM/RC | This field is mandatory. It defines the target member to whom the transactions are given up to (take-up member). |
| To Account Name | Proposal for the take-up account. |
| Ref Text 1 | Proposal for the free text field. |
| Ref Text 2 | Proposal for the free text field. |
| Ref Text 3 | Proposal for the free text field. |
| Ref Link Member ID | Proposal for the Link Member ID. |
| Ref Link Beneficiary | Proposal for the Link Beneficiary. |
| Ref Own Reference ID | Proposal for the information text field for an internal reference. |
| Ref O/C | Proposal for the open/close indicator. |

| Give-up Maintenance - Buttons | |
|-------------------------------|---|
| Button | Description |
| Submit | This button is only active if a target member ID is entered. Clicking the <i>Submit</i> button submits a request to give up the transactions and closes the overlay window if all give-up requests could successfully be initiated. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Closes the overlay window without any changes. |

4.15 Take-up Overview

4.15.1 Description

The *Take-up Overview* window can be accessed from the *Transaction Management* menu in the main menu. It displays pending, claimed and cancelled/refused give-up requests. A Non-Clearing Member can inquire give-up requests allocated to himself. A Clearing Member can inquire give-up requests allocated to himself as well as give-ups allocated to his NCMs and RCs to confirm them after they have been claimed.

Derivatives Clearing

In order to list only give-up requests of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all requests matching the selected filter criteria are listed in the table.

Take-up Overview window

4.15.2 Functionality

Below the filter area there is a number of buttons to take-up, confirm or cancel a pending give-up request. These buttons are active if all selected give-up requests are in pending state. Requests that have successfully been claimed or that have been cancelled/refused cannot be taken-up, confirmed or rejected again.

Note: Clicking a button to confirm or reject a give-up request immediately triggers the respective function. There is no warning dialogue to confirm the action again.

Take-up

This button is available if one or more pending requests have been selected. It is used by the target exchange member to take up the transactions. Clicking the *Take-up* button opens the *Take-up Maintenance* window in which the user can enter the necessary information to claim the allocated transactions.

Confirm

This button is available if one or more pending requests have been selected for which the target NCM/RC has already specified the take-up account and the associated Clearing Member. It is used by the Clearing Member who is the sponsor of the entered take-up account to confirm the take-up of the selected transactions by his NCM/RC. After a take-up has been confirmed, the *Confirm* button becomes inactive since the request cannot be confirmed again.

Derivatives Clearing

Reject By NCM/RC

This button is available if one or more pending requests have been selected. It is used by the target NCM/RC to reject the take-up of the selected transactions.

Reject By Clg Mbr

This button is available if one or more pending requests have been selected. It is used by the Clearing Member who is the sponsor of the entered take-up account to reject the take-up of the selected transactions by his NCM/RC.

Derivatives Clearing

4.15.3 Screen elements

| Take-up Overview - Filter criteria | |
|------------------------------------|---|
| Filter | Description |
| Product Line | Filter for allocations in options or futures transactions. |
| C/P | Filter for allocations in call or put contracts. |
| Curr | Filter for allocations in transactions with certain currencies. |
| Product | Filter for allocations in transactions with certain products. |
| Flex Product ID | Filter for allocations in transactions with a certain flexible product. |
| Product Type | Filter for allocations in transactions with a certain product type. |
| Maturity From | Filter for allocations in transactions with listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for allocations in transactions with listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, allocations in transactions with listed contracts are shown. |
| Contract Date From | Filter for allocations in transactions with a contract date of or later than the specified date. |
| Contract Date To | Filter for allocations in transactions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for allocations in transactions with instruments which expire on or after the specified date. |
| Expiration To | Filter for allocations in transactions with instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, allocations in transactions with flexible contracts are shown. |
| Strike From | Filter for allocations in contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for allocations in contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for allocations in a certain contract version. |
| Exercise Style | Filter for allocations in transactions of a certain exercise style (American or European). |
| Settlement Method | Filter for allocations in transactions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for allocations in transactions with a certain contract frequency. |
| Contract Display Week | Filter for allocations in transactions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for positions with a certain contract day of the month. |
| Clg Mbr | Filter for allocations in transactions of a certain Clearing Member. |

Derivatives Clearing

Take-up Overview - Filter criteria

| Filter | Description |
|----------------------|---|
| NCM/RC | Filter for allocations in transactions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for allocations in transactions booked on certain accounts. |
| Trade Date From | Filter for allocations in transactions with a trade date greater or equal the entered date. |
| Trade Date To | Filter for allocations in transactions with a trade date earlier or equal the entered date. |
| Business Date From | Filter for allocations generated on or after a certain business date. |
| Business Date To | Filter for allocations generated on or before a certain business date. |
| Tran Price From | Filter for allocations in contracts with a price equal to or higher than the specified price. |
| Tran Price To | Filter for allocations in contracts with a price equal to or lower than the specified price. |
| Tran Quantity From | Filter for allocations with a transaction quantity equal to or higher than the specified value. |
| Tran Quantity To | Filter for allocations with a transaction quantity equal to or lower than the specified value. |
| Basket ID | Filter for allocations in transactions with a certain Basket ID. |
| Ref Own Reference ID | Filter for specific values entered into the reference field for the Own Reference ID. |
| Tran ID | Filter for allocations in a transaction with a certain transaction ID. |
| Group ID | Filter for allocations in a transaction with a specific VBAP group (by ID). |
| Group Name | Filter for allocations in a transaction with a specific VBAP group (by name). |
| Avg Price Indicator | Filter for allocations in a transaction with a specific VBAP average price indicator. |
| Own Reference ID | Filter for specific values entered into the Own Reference ID field. |
| From NCM/RC | Filter for give-up transactions that have been entered by a specific participant. |
| Allocation ID | Filter for an allocation with a certain allocation ID. |
| Allocation Status | Filter for allocations with a certain status by selecting any combination of the <i>Claimed</i> , <i>Pending</i> , <i>Cancelled</i> and <i>Refused</i> check boxes. |
| Ref Text 1 | Filter for specific values entered into the reference text field. |
| Ref Text 2 | Filter for specific values entered into the reference text field. |
| Ref Text 3 | Filter for specific values entered into the reference text field. |
| Text 1 | Filter for specific values entered into the text field. |
| Text 2 | Filter for specific values entered into the text field. |
| Text 3 | Filter for specific values entered into the text field. |

Derivatives Clearing

Take-up Overview - Filter criteria

| Filter | Description |
|--------------------------|--|
| Strategy Type | Filter for allocations of a specific strategy type. |
| Strategy Sub Type | Filter for allocations of a specific strategy sub type. |
| Strategy Link ID | Filter for allocations with a specific strategy link ID. |
| Multi-Leg Reporting Type | Filter for allocations belonging to a single security or to an individual leg of a multi-leg security. |

Take-up Overview - Buttons

| Button | Description |
|-------------------|--|
| Take-up | This button is available if one or more pending requests have been selected. It is used by the target exchange member to take up the transactions. Clicking the <i>Take-up</i> button opens the <i>Take-up Maintenance</i> window in which the user can enter the necessary information to claim the allocated transactions. |
| Confirm | This button is available if one or more pending requests have been selected for which the target NCM/RC has already specified the take-up account and the associated Clearing Member. It is used by the Clearing Member who is the sponsor of the entered take-up account to confirm the take-up of the selected transactions by his NCM/RC. |
| Reject By NCM/RC | This button is available if one or more pending requests have been selected. It is used by the target NCM/RC to reject the take-up of the selected transactions. |
| Reject By Clg Mbr | This button is available if one or more pending requests have been selected. It is used by the Clearing Member who is the sponsor of the entered take-up account to reject the take-up of the selected transactions by his NCM/RC. |

Take-up Overview - Table columns

| Column | Description |
|-------------------|---|
| Exchange | Exchange ID. |
| From NCM/RC | Initiating Non Clearing Member or Registered Customer. |
| To Clg Mbr | Clearing Member who is the sponsor of the entered take-up account. |
| To NCM/RC | Exchange member to whom the transaction was given-up to (take-up member). |
| To Account Name | Take-up account entered by the target NCM/RC. |
| From Clg Mbr Conf | Confirmation status of the give-up CM. |
| From NCM/RC Conf | Confirmation status of the give-up NCM/RC. |
| To Clg Mbr Conf | Confirmation status of the take-up CM. |

Derivatives Clearing

Take-up Overview - Table columns

| Column | Description |
|----------------------|---|
| To NCM/RC Conf | Confirmation status of the take-up NCM/RC. |
| Allocation ID | Unique identifier of the give-up request. |
| Allocation Status | Status of the give-up request. |
| Curr | Product currency. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Product Type | Product type. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Flex Product ID | Flexible product ID. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |
| Tran ID | Transaction identifier. |
| Suffix ID | Counter which is incremented with every modification of the transaction. |
| Basket ID | Basket identifier. |
| Own Reference ID | Own reference ID field for an internal reference. |
| Ref Own Reference ID | Optional field entered by the give-up member to propose an internal reference ID. |
| Trade Date | Trade date of the given-up transaction. |
| Business Date | Date the give-up request was generated. |
| Tran Date | Transaction date. |
| Tran Time | Transaction time. Displayed in UTC. |
| B/S | Indicates the buy or sell side. |
| O/C | Indicates whether the transaction is taken up to open or to close. |
| Orig Trade Type | Original trade type. |
| Tran Qty | Transaction quantity. |
| Tran Price | Transaction price. |

Derivatives Clearing

Take-up Overview - Table columns

| Column | Description |
|---------------------------|---|
| Preliminary Price Tag | Indicates whether a transaction has a preliminary price. |
| Text 1 | This is an optional free text field entered by the take-up member. |
| Text 2 | This is an optional free text field entered by the take-up member. |
| Text 3 | This is an optional free text field entered by the take-up member. |
| Rate ID | This is the execution method used for ETD trades at their point of origin. |
| Link Member ID | This is an optional text field entered by the take-up member. |
| Link Beneficiary | This is an optional text field entered by the take-up member. |
| Ref Account Name | Optional field entered by the give-up member to propose a take-up account. |
| Ref Link Member ID | Optional field entered by the give-up member to propose a Link Member ID. |
| Ref Link Beneficiary | Optional field entered by the give-up member to propose a Link Beneficiary. |
| Ref Text 1 | Optional field entered by the give-up member to propose a free text. |
| Ref Text 2 | Optional field entered by the give-up member to propose a free text. |
| Ref Text 3 | Optional field entered by the give-up member to propose a free text. |
| Ref O/C | Optional field entered by the give-up member to propose a take-up to open or to close. |
| Trade Published Indicator | Indicates whether a transaction has been marked as non-disclosed or published. |
| Strategy Type | Contains the T7 instrument type code. Possible values: 0 - Non-Strategy Trades 2 - Standard Option Strategy 3 - Non-Standard Option Strategy 4 - Volatility Strategy 5 - Futures Spread 6 - Inter Product Spread 7 - Standard Futures Strategy 8 - Pack and Bundle 9 - Strip 13 - Non-Standard Options Volatility Strategy (NOVS) |
| Strategy Sub Type | Contains the T7 instrument sub type which describes the type of the strategy. |
| Strategy Link ID | Contains the link ID for the strategy. |
| Multi-Leg Reporting Type | Contains the multi-leg reporting type. Possible values: '' - Single Security MLEG - Individual leg of a multi-leg Security |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |

Derivatives Clearing

Take-up Overview - Table columns

| Column | Description |
|-------------------------|--|
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Group ID | ID of the VBAP group to which the transaction is assigned. |
| Group Name | Name of the VBAP group to which the transaction is assigned. |
| Avg Price Indicator | Type of value based average price transaction. |
| Fee Identification Code | The fee code can be used for choosing the right method of calculating fees. |
| TES Initiator | Participant who initiated the TES trade. |
| Initial Broker | Participant ID of the initial broker. |

4.16 Take-up Maintenance

4.16.1 Description

The *Take-up Maintenance* window is an overlay window accessed from the *Take-up Overview* window which allows to claim transactions given up by another exchange member.

It summarizes the details of the transactions to be taken up in a table. Below this table there are various fields to enter the take-up information.

The screenshot shows the 'Take-up Maintenance' window. At the top, there is a 'Transactions' section with a table. Below the table is a 'Take-up' section with various input fields and buttons.

| Exchange | From NCM/RC | To Clg Mbr | To NCM/RC | To Account Name | From Clg Mbr Conf | From Ncm Rc Conf | To Clg Mbr Conf | To Ncm Rc Conf | Allocation ID | Allocation Status | CHF |
|----------|-------------|------------|-----------|-----------------|-------------------|------------------|-----------------|----------------|---------------|--------------------|-----|
| XEUR | NMFR | GCMFR | GCMFR | A1 | PENDING | CONFIRMED | PENDING | PENDING | 213 | ALLOCATION_PENDING | CHF |

Below the table, the 'Take-up' section contains the following fields:

- To Clg Mbr:
- To Account Name:
- Text 1: No Change
- Text 2: No Change
- Text 3: No Change
- Link Member ID: No Change
- Link Beneficiary: No Change
- Own Reference ID: No Change
- O/C:

Buttons: Submit, Revert, Cancel, clear log

Take-up Maintenance window

Derivatives Clearing

4.16.2 Functionality

One or multiple transactions listed in the *Take-up Overview* window can be selected for take-up. Their details are displayed in the *Take-up Overview* window. All of the transactions can be taken up at once by filling in the provided entry fields.

To take up transactions from another exchange member, the take-up account must be entered in the *To Account Name* field and the Clearing Member who is the sponsor of this take-up account must be entered in the *To Clg Mbr* field. These fields are mandatory. All the other entry fields can be filled optionally. The entered Clearing Member has to confirm the take-up.

By default, all the optional text fields show “No Change”, i.e. the individual proposals entered by the give-up member into the *Ref ...* fields are accepted. If text is entered into a text field, it applies to all of the transactions selected for take-up. The respective column in the transactions table is updated accordingly for preview.

If the take-up member wants to leave the text fields of the taken up transactions empty, the delete check box in front of each entry field must be selected. In this case, the respective columns in the transactions table are empty.

The *Link Member ID* and the *Link Beneficiary* are mandatory information for KRX products. A deletion of these entries will be rejected for link products.

The *O/C* indicator must be selected as well. By default, “No Change” is selected, i.e. the proposals entered by the give-up member are taken. If the give-up member has not proposed an open/close indicator, the transactions are taken up “to open”.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.16.3 Screen elements

Take-up Maintenance - Fields

| Field | Description |
|------------------|--|
| To Clg Mbr | This field is mandatory. It defines the Clearing Member who is the sponsor of the take-up account. This Clearing Member has to confirm the take-up. |
| To Account Name | This field is mandatory if no account has been proposed by the give-up member. It is the account to which the transactions are taken up to. |
| Text 1 | This is an optional free text field. If it is left blank, the proposal entered by the give-up member is taken. |
| Text 2 | This is an optional free text field. If it is left blank, the proposal entered by the give-up member is taken. |
| Text 3 | This is an optional free text field. If it is left blank, the proposal entered by the give-up member is taken. |
| Link Member ID | This is an optional text field. If it is left blank, the proposal entered by the give-up member is taken. |
| Link Beneficiary | This is an optional text field. If it is left blank, the proposal entered by the give-up member is taken. |
| Own Reference ID | This is an optional text field. If it is left blank, the proposal entered by the give-up member is taken. |
| O/C | Defines whether the transactions are taken up “to open” or “to close”. By default, “No Change” is selected, i.e. the proposals entered by the give-up member are taken. If the give-up member has not proposed an open/close indicator, the transactions are taken up “to open”. |

Take-up Maintenance - Buttons

| Button | Description |
|--------|---|
| Submit | This button is only active if the <i>To Clg Mbr</i> and the <i>To Account Name</i> are entered. Clicking the <i>Submit</i> button submits a request to take up the transactions and closes the overlay window if all take-up requests could successfully be processed. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Closes the overlay window without any changes. |

4.17 Value Based Average Price - Group Overview

4.17.1 Description

The *Value Based Average Price - Group Overview* window can be accessed from the *Transaction Management* menu in the main menu. It displays the VBAP group information and allows to initiate the creation of an average price transaction for a group.

Derivatives Clearing

Value Based Average Price - Group Overview

4.17.2 Functionality

The *Value Based Average Price - Group Overview* window is split in two areas. On the left hand side, the window allows to inquire for VBAP groups. Various filter criteria help to find the groups of interest.

The right hand side of the window is automatically filled when a group is selected. It shows the transactions assigned to the selected group. Various filter criteria help to narrow down the list of displayed transactions to the ones of interest. No matter whether transaction filters are applied or not, the right hand side of the window always shows transactions within the group only. If an additional transaction is supposed to be assigned to the group, it can be done from the *Transaction Overview* window.

Group Maintenance

On the left hand side of the window, several group maintenance actions can be done. Depending on the group status, some functions might not be available.

| Group Status | Description |
|--------------|---|
| INCOMPLETE | Transactions are assigned to the group but no average price allocation was done. |
| COMPLETE | Transactions are assigned to the group and an average price allocation was done. There is still a remaining quantity available that can be allocated to further average price transactions. |
| CLOSED | Transactions are assigned to the group and an average price allocation was done. There is no remaining quantity available to be allocated. |
| CANCELLED | No transactions are assigned to the group any longer. |

Derivatives Clearing

The *View Group Data* button shows detailed group information.

The *Cancel Group* button allows to de-assign all transactions from a group at once. This is only possible if there are no average price allocations in the group, i.e. if the group is in INCOMPLETE status.

The *Create Avg Prc* button allows to create a new average price allocation. This is only possible if there is some remaining quantity left to be assigned, i.e. if the group is in INCOMPLETE or in COMPLETE status.

The *Assign To Group* button allows to add further transactions to the group. It opens the *Transaction Overview* window with inquiry filters prefilled such that only transactions are displayed that fit into the selected group. From there, the *Maintain Group Assignment* button can be used to assign further transactions to the group.

Transaction Maintenance

The *Maintain Group Assignment* button allows to re-assign the selected transactions to a different group or de-assign them from the current group. This is only possible if there are no average price allocations in the group, i.e. if the group is in INCOMPLETE status.

The *Cancel Avg Prc Alloc* button allows to cancel an average price allocation. This is only possible if all transactions that belong to the average price allocation (same *VBAP Allocation ID*) are booked on the original position account. If they have been transferred to a different account or given-up to another participant, they first have to be transferred back before the average price allocation can be cancelled.

Derivatives Clearing

4.17.3 Screen elements

Value Based Average Price - Group Overview - Group Filter criteria

| Filter | Description |
|-----------------|--|
| Group ID | Filter for a VBAP group with a certain ID. |
| Group Name | Filter for a VBAP group with a certain name. |
| Orig Trade Date | Filter for a VBAP groups with a certain original trade date. |
| Product | Filter for a VBAP groups with a certain product. |
| Group Status | Filter for a VBAP groups with a certain status. |
| Clg Mbr | Filter for a VBAP groups of a certain clearing member. |
| NCM/RC | Filter for a VBAP groups of a certain non-clearing member. |
| Account Name | Filter for a VBAP groups in a certain account. |

Value Based Average Price - Group Overview - Group Buttons

| Button | Description |
|-----------------|--|
| Cancel Group | This button is only active if a group in INCOMPLETE status is selected, i.e. no average price allocations in the group. It de-assigns all transactions from the group at once. |
| Create Avg Prc | This button is only active if a single group in INCOMPLETE or COMPLETE status is selected, i.e. some remaining quantity available to be allocated. It opens the <i>Create Average Price Transaction</i> window to enter the parameters for a new average price allocation in the selected group. |
| Assign To Group | This button is only active if a single group in INCOMPLETE status is selected. It opens the <i>Transaction Overview</i> window showing transactions that can be assigned to the selected group. |
| View Group Data | This button is only active if a single group is selected. It opens the <i>View Group Data</i> window showing the details of the selected group. |

Value Based Average Price - Group Overview - Group Table Columns

| Column | Description |
|----------------------|---|
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SStandard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Group ID | ID of the VBAP group to which the transaction is assigned. |
| Group Name | Name of the VBAP group to which the transaction is assigned. |
| Orig Trade Date | Original trade date. |
| Group Status | Status of the VBAP group. |
| Total Quantity | Total quantity of the VBAP group. |
| Total Notional Value | Total notional value of the VBAP group. |

Derivatives Clearing

Value Based Average Price - Group Overview - Group Table Columns

| Column | Description |
|--------------------------|--|
| Remaining Qty | Remaining unallocated quantity of the VBAP group. |
| Remaining Notional Value | Remaining unallocated notional value of the VBAP group. |
| Init Math Average Price | Volume weighted average price of all transactions assigned to the VBAP group. |
| Syst Calc Average Price | Volume weighted average price of the VBAP group (based on the remaining notional value and the remaining group quantity). |
| High Price | Highest transaction price in the VBAP group. |
| Low Price | Lowest transaction price in the VBAP group. |
| Account Name | Account on which the position is booked. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Clg Mbr | Member ID of the Clearing Member. |
| Position ID | Position identifier. |
| B/S | Indicates buy or sell positions. |
| C/P | Indicates a call or a put option. |
| Contract Date | Contract date of the listed or flexible contract. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract ID | Contract identifier as used in T7. |
| Contract Type | Listed or flexible contract. |
| Curr | Product currency. |
| Exercise Style | Exercise style of option positions (American or European). |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Flex Product ID | Flexible product ID. |
| Maturity | Maturity date of the contract. |
| Product Line | Options or Futures contracts. |
| Product | Product ID. |
| Product Type | Product type. |
| Settlement Method | Settlement method (Cash or Physical). |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |

Derivatives Clearing

Value Based Average Price - Group Overview - Transactions Filter criteria

| Filter | Description |
|---------------------|--|
| Tran ID From | Specify the lower boundary of transaction IDs to filter for. |
| Tran ID To | Specify the upper boundary of transaction IDs to filter for. |
| Price From | Filter for transactions in contracts with a price equal to or higher than the specified price. |
| Price To | Filter for transactions in contracts with a price equal to or lower than the specified price. |
| Orig Trade Type | Filter for transactions with a specific original trade type. |
| Avg Price Indicator | Filter for transactions with a specific average price indicator. |
| VBAP Allocation ID | Filter for transactions with a specific VBAP allocation ID. |

Value Based Average Price - Group Overview - Transactions Buttons

| Button | Description |
|---------------------------|---|
| Maintain Group Assignment | This button is active if one or multiple transaction are selected. It opens the <i>Group Assignment Maintenance</i> window to modify the assignment for the selected transactions or de-assign them from a group. |
| Cancel Avg Prc Alloc | This button is active if one or multiple average price transactions with the same VBAP Allocation ID are selected. It opens the <i>Cancel Avg Prc Allocation</i> window to revert the average price transaction. |

Value Based Average Price - Group Overview - Transactions Table Columns

| Column | Description |
|---------------------------|--|
| Tran ID | Transaction identifier. |
| Suffix ID | Counter which is incremented with every modification of the transaction. |
| Tran Qty | Transaction quantity. |
| Tran Price | Transaction price. |
| Orig Trade Type | Original trade type. |
| Trade Published Indicator | Indicates whether a transaction has been marked as non-disclosed or published. |
| VBAP Allocation ID | This ID is used to link all transactions that result from an allocation out of a VBAP group. |
| Avg Price Indicator | Type of value based average price transaction. |
| Account Name | Position account on which the transaction is booked. |
| TES Initiator | Participant who initiated the TES trade. |
| Initial Broker | Participant ID of the initial broker. |

Derivatives Clearing

Value Based Average Price - Group Overview - Transactions Table Columns

| Column | Description |
|--------------------------|---|
| Strategy Type | Contains the T7 instrument type code. Possible values: 0 - Non-Strategy Trades 2 - Standard Option Strategy 3 - Non-Standard Option Strategy 4 - Volatility Strategy 5 - Futures Spread 6 - Inter Product Spread 7 - Standard Futures Strategy 8 - Pack and Bundle 9 - Strip 13 - Non-Standard Options Volatility Strategy (NOVS) |
| Strategy Sub Type | Contains the T7 instrument sub type which describes the type of the strategy. |
| Multi-Leg Reporting Type | Contains the multi-leg reporting type. Possible values: ‘ ‘ - Single Security MLEG - Individual leg of a multi-leg Security |
| Rate ID | This is the execution method used for ETD trades at their point of origin. |
| Text 1 | Free text field for additional information. |
| Text 2 | Free text field for additional information. |
| Text 3 | Free text field for additional information. |
| Fee Identification Code | The fee code can be used for choosing the right method of calculating fees. |

4.18 Group Assignment Maintenance

4.18.1 Description

The *Group Assignment Maintenance* window is an overlay window accessed via the *Maintain Group Assignment* button on the *Transaction Overview* or *Value Based Average Price - Group Overview* windows. It allows to assign transactions into a VBAP group to create value based average price transactions.

If the window is opened via the *Transaction Overview* window, the *Create Group Assignment* view is opened for an initial assignment of the selected transactions into a group. Otherwise, the *De-assign/Re-assign Group Assignment* view is opened to modify the group assignment or remove the selected transactions from the group.

Derivatives Clearing

Create Group Assignment window

De-assign/Re-assign Group Assignment window

4.18.2 Functionality

The *Group Assignment Maintenance* window shows all transactions selected to be assigned to a VBAP group. The group assignment is available for transactions:

- that are not assigned to a VBAP group
- that are adjustable, i.e. the transaction duration has not expired, and they are not part of another, pending workflow
- that have the same trade date
- of the same instrument, account, basket ID and equal side (buy/sell)
- none of the selected transactions result from a merge (Trade Type 051) or an allocation out of a VBAP group (i.e. the Average Price Indicator is not filled)
- none of the selected transactions are compression trades (Trade Type 1008)
- with Strategy Type 5 = Futures Spread. Note, for the Strategy Sub Type = BSPD, they can only be grouped with other Futures Spread transactions, containing same Strategy Sub Type value
For the Strategy Sub Type = SPD, they can be grouped with all other transactions for which no restrictions exist.
- with Strategy Type 6 = Inter Product Spread. Note, they can only be grouped with other Inter Product Spread transactions, containing the same Strategy Sub Type value
- with Strategy Type 8 = Packs and Bundles. Note, they can only be grouped with other Packs and Bundles transactions, containing the same Strategy Sub Type value

It is also possible to change or delete the group assignment via this window. For this re-assignment or de-assignment, the *Maintain Group Assignment* button on the *Transaction*

Derivatives Clearing

Overview window is active if all the selected transactions are not adjustable and assigned to the same VBAP group, i.e. *Average Price Indicator* = 3 and the *Group ID* is equal for all selected transactions.

Below the transaction information there is a *Group Name* entry field to enter the new group name. If the transactions are already assigned to a group, the *Previous Group ID* field shows the currently assigned group.

4.18.3 Screen elements

Group Assignment Maintenance - Fields

| Field | Description |
|-------------------------|--|
| De-assign/ Re-assign | These radio buttons are only visible if the window was opened with transactions selected that are already assigned to a VBAP group. They allow to select between de-assigning the selected transactions from the group and re-assigning them to a different group. |
| Group Name | Name of the group to which the selected transactions should be assigned. |

Group Assignment Maintenance - Buttons

| Button | Description |
|--------|--|
| Submit | This button is only active if the <i>Group Name</i> is entered. Clicking the <i>Submit</i> button submits a request to assign the transactions into the specified group and closes the overlay window. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Closes the overlay window without any changes. |

4.19 Create Average Price Transaction

4.19.1 Description

The *Create Average Price Transaction* window is an overlay window accessible from the *Value Based Average Price - Group Overview* window. It allows to initiate the creation of an average price transaction for the selected group.

Derivatives Clearing

Create Average Price Transactions Help

▼ Group Data

| | | | | | |
|-----------------|---|--------------------------|---|-------------------------|--|
| Group ID | <input type="text" value="202"/> | Total Quantity | <input type="text" value="50"/> | High Price | <input type="text" value="38.0000000"/> |
| Group Name | <input type="text" value="VBAPGroup"/> | Total Notional Value | <input type="text" value="1900.0000000"/> | Low Price | <input type="text" value="38.0000000"/> |
| Group Status | <input type="text" value="INCOMPLETE"/> | Remaining Qty | <input type="text" value="50"/> | Init Math Average Price | <input type="text" value="38.000000000000000000000000"/> |
| Orig Trade Date | <input type="text" value="2013-12-18"/> | Remaining Notional Value | <input type="text" value="1900.0000000"/> | Syst Calc Average Price | <input type="text" value="38.0000000"/> |

▼ Sub-group Quantities

Displaying items from 1 to 1 of 1

| Original Trade Type | Trade Publish Indicator | Rate ID | Total Sub-grp Quantity | Remaining Sub-grp Quantity |
|------------------------------------|-------------------------|-----------------------|------------------------|----------------------------|
| VBAP On-Exch Buyside non-disclo... | | Y - Client Electronic | 50.00000 | 50.00000 |

Average price input

Tran Qty Tran Price Orig Trade Type Trade Published Indicator

Text 1 Text 2 Text 3 Rate ID

Transaction Account Transfer

To NCM/RC To Account Name

Target Text 1 Target Text 2 Target Text 3

Give-Up

To NCM/RC Ref Account Ref Text 1

Ref Text 2 Ref Text 3 Ref O/C

Create Average Price Transaction window

4.19.2 Functionality

At the top of the *Create Average Price Transaction* window all relevant group information are displayed. Below, there are various entry fields for the new average price transaction. The *Submit* button is always active. Even if none of the entry fields is filled. In that case, the average price transaction is created using the *Total Quantity* and the *System Calc Average Price* of the group. Alternatively, the user can enter a custom price and quantity for the average price transaction.

Below the information for the average price transaction there are further entry fields to directly initiate an account transfer or a give-up for the newly created transaction.

Derivatives Clearing

4.19.3 Screen elements

Create Average Price Transaction - Fields

| Field | Description |
|---------------------------|--|
| Tran Qty | Quantity of the new average price transaction. The quantity must be between 1 and the <i>Remaining Qty</i> of the group. |
| Tran Price | Price of the new average price transaction. The price must be between <i>Low Price</i> and <i>High Price</i> of the group. |
| Orig Trade Type | Original trade type of the new average price transaction. Valid values are: <ul style="list-style-type: none"> - VBAP On-Exch Buyside disclosed - VBAP On-Exch Buyside non-disclosed - VBAP TES1 Buyside disclosed - VBAP TES1 Buyside non-disclosed - VBAP TES2 Buyside disclosed - VBAP TES2 Buyside non-disclosed |
| Trade Published Indicator | Trade published indicator of the new average price transaction. This field is only active if VBAP_TES* is selected for the <i>Orig Trade Type</i> . |
| Text 1 | Free text field of the new average price transaction. |
| Text 2 | Free text field of the new average price transaction. |
| Text 3 | Free text field of the new average price transaction. |
| Rate ID | Rate identifier of the new average price transaction. A single uppercase letter can be entered in this field. Valid values are <ul style="list-style-type: none"> - W – Desk Electronic - Y – Client Electronic - C – Vendor provided platform - G – Sponsored Access - H – Premium Algorithmic Trading Provider - D – Default |
| To NCM/RC | Target participant for an account transfer of the new average price transaction. |
| To Account Name | Target account for the account transfer of the new average price transaction. This field is mandatory if any of the other entry fields for the account transfer is filled. |
| Target Text 1 | Target text for the transferred average price transaction. |
| Target Text 2 | Target text for the transferred average price transaction. |
| Target Text 3 | Target text for the transferred average price transaction. |
| To NCM/RC | Target participant for the give-up of the new average price transaction. This field is mandatory if any of the other entry fields for the give-up is filled. |
| Ref Account | Proposed target account for the give-up of the new average price transaction. |
| Ref Text 1 | Proposed text for the give-up of the new average price transaction. |

Derivatives Clearing

Create Average Price Transaction - Fields

| Field | Description |
|------------|---|
| Ref Text 2 | Proposed text for the give-up of the new average price transaction. |
| Ref Text 3 | Proposed text for the give-up of the new average price transaction. |
| Ref O/C | Proposed open/close indicator for the give-up of the new average price transaction. |

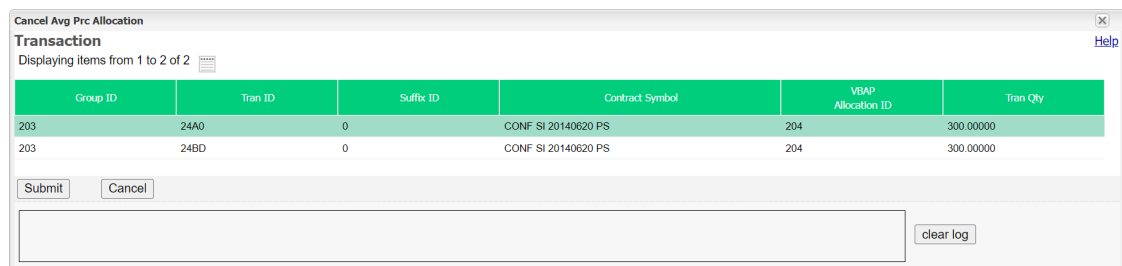
Create Average Price Transaction - Buttons

| Button | Description |
|--------|---|
| Submit | Clicking the <i>Submit</i> button submits a request to create an average price transaction and closes the overlay window. |
| Revert | Reverts all changes entered since the window was opened. |
| Cancel | Closes the overlay window without any changes. |

4.20 Cancel Avg Prc Allocation

4.20.1 Description

The *Cancel Avg Prc Allocation* window can be accessed via the *Cancel Avg Prc Alloc* button on the *Value Based Average Price - Group Overview* window.



Cancel Avg Prc Allocation window

4.20.2 Functionality

The window shows the selected average price allocation to be cancelled. It lists all transactions that are part of the allocation.

Derivatives Clearing

4.20.3 Screen elements

Cancel Avg Prc Allocation - Buttons

| Button | Description |
|--------|--|
| Submit | Clicking the <i>Submit</i> button submits a request to cancel the selected average price allocation and closes the overlay window. |
| Cancel | Closes the overlay window without any changes. |

4.21 View Group Data

4.21.1 Description

The *View Group Data* window can be accessed via the *View Group Data* button on the *Value Based Average Price - Group Overview* window.

The screenshot shows the 'View Group Data' window with the following data:

| Group Data | | | | | |
|-----------------|------------|--------------------------|--------------|-------------------------|-----------------------------|
| Group ID | 202 | Total Quantity | 50 | High Price | 38.0000000 |
| Group Name | VBAPGroup | Total Notional Value | 1900.0000000 | Low Price | 38.0000000 |
| Group Status | INCOMPLETE | Remaining Qty | 50 | Init Math Average Price | 38.000000000000000000000000 |
| Orig Trade Date | 2013-12-18 | Remaining Notional Value | 1900.0000000 | Syst Calc Average Price | 38.0000000 |

| Sub-group Quantities | | | | |
|------------------------------------|-------------------------|-----------------------|------------------------|----------------------------|
| Displaying items from 1 to 1 of 1 | | | | |
| Original Trade Type | Trade Publish Indicator | Rate ID | Total Sub-grp Quantity | Remaining Sub-grp Quantity |
| VBAP On-Exch Buyside non-disclosed | | Y - Client Electronic | 50.00000 | 50.00000 |

Buttons at the bottom: Cancel | xml | xls | csv

View Group Data window

4.21.2 Functionality

The window is divided in to two parts. One part shows the Group data information only. The second part shows Sub-group quantities information per *Original Trade Type*, *Trade Publish Indicator* and *Rate ID*. The following details are shown in the window:

| | |
|----------------------|--|
| Group ID | ID of the VBAP group to which the transaction is assigned. |
| Group Name | Name of the VBAP group to which the transaction is assigned. |
| Group Status | Status of the VBAP group. |
| Orig Trade Date | Original trade date. |
| Total Quantity | Total quantity of the VBAP group. |
| Total Notional Value | Total notional value of the VBAP group. |
| Remaining Qty | Remaining unallocated quantity of the VBAP group. |

Derivatives Clearing

| | |
|----------------------------|---|
| Remaining Notional Value | Remaining unallocated notional value of the VBAP group. |
| Init Math Average Price | Volume weighted average price of all transactions assigned to the VBAP group and it is based on the total notional value and the total group quantity. |
| Syst Calc Average Price | Volume weighted average price of all transactions assigned to the VBAP group and it is based on the remaining notional value and the remaining unallocated quantity. |
| High Price | Highest transaction price in the VBAP group. |
| Low Price | Lowest transaction price in the VBAP group. |
| Original Trade Type | Original trade type of the transaction. Valid values are <ul style="list-style-type: none"> - VBAP On-Exch Buyside disclosed - VBAP On-Exch Buyside non-disclosed - VBAP TES1 Buyside disclosed - VBAP TES1 Buyside non-disclosed - VBAP TES2 Buyside disclosed - VBAP TES2 Buyside non-disclosed |
| Trade Publish Indicator | Indicates whether a transaction has been marked as non-disclosed or published. |
| Rate ID | Rate indicator of the transaction. Valid values are <ul style="list-style-type: none"> - W – Desk Electronic - Y – Client Electronic - C – Vendor provided platform - G – Sponsored Access - H – Premium Algorithmic Trading Provider - D – Default |
| Total Sub-grp Quantity | Total quantity of all transactions in the VBAP group for a specific Original Trade Type and Trade Publish Indicator. |
| Remaining Sub-grp Quantity | Remaining unallocated quantity in the VBAP group for a specific Original Trade Type and Trade Publish Indicator. |

There is a possibility to download the partial data which is shown on this window. The available fields in the download file are “Group ID”, “Group Name”, “Group Status”, “Orig Trade Date”, “Original Trade Type”, “Trade Publish Indicator”, “Rate ID”, “Total Sub-grp Quantity” and “Remaining Sub-grp Quantity”.

Derivatives Clearing

4.21.3 Screen elements

View Group Data - Buttons

| Button | Description |
|--------|----------------------------|
| Cancel | Closes the overlay window. |

4.22 Exercise Overview

4.22.1 Description

The *Exercise Overview* window can be accessed from the *Settlement* menu in the main menu or via the *Exercise* button in the *Position Overview* window. It displays the user's option positions and allows to manually exercise positions or abandon positions from automatic exercise.

The *Exercise Overview* window shows current options positions. In order to list only positions of interest, a filter function is provided. At the top of the window there are various fields which can be filled with criteria to filter for. Upon inquiry, all positions matching the selected filter criteria are listed in the table. Below the display table, there are two separate tabs. One for position exercise and one for abandoning.

The screenshot displays the EUREX Exercise Overview window. At the top, there is a navigation bar with options: Menu Switch, Transaction Management, Settlement, File Upload, Automatic Processing, Four Eye Principle, and Info. Below this is a 'Main Filter' section with various input fields for filtering contracts, including Product Line, Product, Maturity From, Contract Date From, Expiration From, Strike From, Exercise Style, Contract Display Week, Flex Product ID, Expiration To, Strike To, Settlement Method, Contract Display Day, and checkboxes for 'Listed Contracts' and 'Flexible Contracts'. Below the filter section is a table of contracts with columns: Clg Mbr, NCM/RC, Account Name, Curr, Contract Symbol, Maturity, Expiration Date, Flex Product ID, Exercised Qty, Open Long, Designated CUI Long, Designated PostTrans Long, Total Designated Long, Abandoned Qty, Reference Price, Price Flag, and ITM Per Contract. The table shows several rows of contract data. At the bottom, there are two tabs: 'Exercise Manually' and 'Abandon Auto Exer'. The 'Exercise Manually' tab is active, showing fields for 'Exercise Qty Change' (set to 20), 'Exercise All' (checkbox), and 'Exercise based on non-approved price' (checkbox). There are also text input fields for 'Text 1', 'Text 2', and 'Text 3'. A 'clear log' button is visible at the bottom right.

Exercise Overview window

If the window is opened via the *Exercise* button in the *Position Overview* window, certain filter fields of the *Exercise Overview* window are prefilled according to the selected positions.

4.22.2 Functionality

Unlike the filter function in the *Position Overview* window a filter inquiry in the *Exercise Overview* window only returns options positions which have not expired yet. Only those positions can be

Derivatives Clearing

exercised manually or abandoned from automatic exercise.

By default, the advanced filter is set in a way that the inquiry returns all option positions which with an *Open Long Qty*, *Exercised Qty* and/or *Abandoned Qty* greater zero. To explicitly filter for positions with an *Exercised Qty* greater zero, only the *Exercised* check box must be selected. To filter for positions with an *Open Long* quantity greater zero, only the *Unexercised* check box must be checked. And to filter for positions with an *Abandoned Qty* greater zero, only the *Abandoned* check box must be selected. These check boxes can be selected in various combinations to inquire the desired positions.

Additionally, the *All* checkbox can be selected. In this case, also positions with an *Open Long Qty*, *Exercised Qty* and *Abandoned Qty* of zero are displayed. This can be used to abandon a certain amount of a position even before it is booked.

Filter by ITM amount

To narrow down the list of filter results even further, the Advanced Filter area of the *Exercise Overview* window provides an option to display only positions that are currently in-the-money or out-of-the-money by checking the respective check box on inquiry.

The filtering is done based on the available underlying price. The *Price Flag* column indicates which price is used for the calculation of the *ITM Per Contract* and *ITM Total* columns.

If the user enters an own price into the *Reference Price* field, this price is used to calculate simulated ITM amounts.

In this case, the *ITM Per Contract* and *ITM Total* columns in the display table are filled with the simulated ITM amounts and the *Price Flag* column indicates that a user defined price was used for the calculation.

Below the list of positions there are individual tabs for manual exercise and for abandoning.

Manual Exercise

To exercise positions manually, one or more positions need to be selected from the display table. The exercised quantity of the selected positions can be adjusted with the fields provided in the *Exercise Manually* tab. It can be increased or decreased by entering a positive or a negative value into the *Exercise Qty Change* field. However, the entered value must not exceed the open long quantity of any selected position. A negative value (unexercise) must not exceed the previously exercised quantity of any selected position. If the entered quantity exceeds one of the boundaries, the *Exercise* button is disabled.

To exercise the maximum possible quantity, the *Exercise All* checkbox can be selected. It is available if a single position has been selected from the display table or if multiple in-the-money positions have been selected. Furthermore, the settlement price must be approved to use the *Exercise All* function.

If the underlying closing price is not approved yet, the user must actively confirm that it should be exercised nevertheless by selecting the *Exercise based on non-approved price* checkbox.

If the user tries to exercise positions that are currently out-of-the-money, a warning message is displayed. Only if this warning is confirmed, the position is exercised.

In case the entering user is only entitled to exercise positions with a Four Eye approval, the exercise request is not processed immediately. Instead, this request has to be approved by a second user via the *Exercise - Approve* window.

The provided text fields (*Text 1*, *Text 2*, *Text 3*) can be used to assign further information to the exercise transaction.

Derivatives Clearing

Abandon from Automatic Exercise

It might be necessary to exclude certain positions from the automatic exercise process. This can be done via the *Abandon Auto Exer* tab. The quantity to be abandoned can be adjusted by filling in the *Abandon Qty Change* field. It can be increased or decreased by entering a positive or a negative value. If a positive value is entered, it may exceed the current open long position. However, a negative value must not exceed the previously abandoned quantity (*Abandoned Qty*).

The abandoned quantity can only be entered on the last trading day.

In case the entering user is only entitled to abandon positions with a Four Eye approval, the abandoning request is not processed immediately. Instead, this request has to be approved by a second user via the *Abandon - Approve* window.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.22.3

Screen elements

| Exercise Overview - Filter criteria | |
|-------------------------------------|---|
| Filter | Description |
| Product Line | Since only options can be exercised, the product line is fixed to O in this window. |
| C/P | Filter for call or put contracts. |
| Curr | Filter for positions in certain currencies. |
| Product | Filter for positions in certain products. |
| Flex Product ID | Filter for positions in a certain flexible product. |
| Product Type | Filter for positions in a certain product type. |
| Maturity From | Filter for positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, positions in listed contracts are shown. |
| Contract Date From | Filter for positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, positions in flexible contracts are shown. |
| Strike From | Filter for contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for a certain contract version. |
| Exercise Style | Filter for positions of a certain exercise style (American or European). |
| Settlement Method | Filter for positions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for positions with a certain contract frequency. |
| Contract Display Week | Filter for positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for positions with a certain contract day of the month. |
| Price Flag | Filter for positions in instruments with a certain price flag. |
| Clg Mbr | Filter for positions of a certain Clearing Member. |
| NCM/RC | Filter for positions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for positions booked on certain accounts. |

Derivatives Clearing

Exercise Overview - Filter criteria

| Filter | Description |
|-----------------------|--|
| All | If this check box is selected, exercised, unexercised and abandoned positions are shown, as well as positions without any long quantity. |
| Exercised | If this check box is selected, exercised positions are shown. |
| Unexercised | If this check box is selected, unexercised positions are shown. |
| Abandoned | If this check box is selected, positions which are (partially) excluded from the automatic exercise process are shown. |
| Position ID | Filter for positions which belong to a certain Position ID. |
| Basket ID | Filter for positions which belong to a certain Basket ID. |
| Reference Price | A user defined reference price can be entered. It is used for the calculation of the ITM amounts. |
| In-the-money | Select this check box to show positions which are in-the-money based on the user defined reference price or the underlying price. |
| Out-of-the-money | Select this check box to show positions which are out-of-the-money based on the user defined reference price or the underlying price. |
| ITM Per Contract From | Filter for positions with an ITM amount equal to or higher than the specified amount. |
| ITM Per Contract To | Filter for positions with an ITM amount equal to or lower than the specified amount. |

Exercise Overview - Fields

| Field | Description |
|--------------------------------------|--|
| Exercise Qty Change | Increase or decrease the amount to exercise for the selected positions by filling in positive or negative values into this field. |
| Exercise All | This checkbox is available if a single position has been selected from the display table. It is also available if multiple positions have been selected that are in-the-money. Furthermore, the settlement prices must be approved. If this checkbox is selected, the maximum possible quantity is exercised for the selected positions. |
| Exercise based on non-approved price | This checkbox must be ticked to exercise positions for which the reference price is not approved yet. By ticking the checkbox the user confirms that the position should be exercised even though the reference price might still change. |
| Text 1 | Provide further information to the exercise transaction in this text field. |
| Text 2 | Provide further information to the exercise transaction in this text field. |
| Text 3 | Provide further information to the exercise transaction in this text field. |
| Abandon Qty Change | Increase or decrease the amount to exclude from automatic exercise for the selected position. |

Derivatives Clearing

Exercise Overview - Buttons

| Button | Description |
|----------|---|
| Exercise | This button is only active if the conditions described above are fulfilled. Clicking the button exercises/un-exercises the entered amount for the selected positions. |
| Abandon | This button is only active if the conditions described above are fulfilled. Clicking the button excludes/includes the entered amount from automatic exercise for the selected position. |

Exercise Overview - Table columns

| Column | Description |
|--------------------------|---|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Position ID | Position identifier. |
| Curr | Product currency. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Flex Product ID | Flexible product ID. |
| Settlement Method | Settlement method (Cash or Physical). |
| Exercised Qty | Quantity that has been exercised. |
| Open Long | Up-to-date open long position. |
| Designated GU Long | Long quantity that has been designated for give-up. |
| Designated PosTrans Long | Long quantity that has been designated for position transfer. |
| Total Designated Long | Total designated long quantity. |
| Trading Unit | Contract size. |

Derivatives Clearing

Exercise Overview - Table columns

| Column | Description |
|--------------------------------|--|
| Abandoned Qty | Quantity that has been excluded from automatic exercise. |
| Tick Size | Smallest increment in which the price of a contract may change. |
| Tick Value | Monetary value represented by a one-tick movement in the contract price. |
| ITM Per Contract | In-the-money amount on a contract basis. |
| ITM Total | Accumulated in-the-money amount. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Reference Price | Price used to calculate the ITM amounts. It can either be provided by the system or entered manually by the user. |
| Price Flag | Indicates whether the underlying reference price is approved (A), not approved (N) or user defined (U). |
| Product Type | Product type. |
| Basket ID | Basket identifier. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Designated VBAP Grouping Long | Long quantity that has been designated for VBAP grouping. |
| Designated VBAP Grouping Short | Short quantity that has been designated for VBAP grouping. |

4.23 Exercise Assignment Overview

4.23.1 Description

The *Exercise Assignment Overview* window can be accessed from the *Settlement* menu in the main menu. It displays the user's exercised long positions and assigned short positions.

In order to list only positions of interest, a filter function is provided. At the top of the window there are various fields which can be filled with criteria to filter for. Upon inquiry, all positions matching the selected filter criteria are listed in the table.

Derivatives Clearing

EC EUREX Exercise Assignment Overview

Downloads: 0 Logged in: GCMFRCLR001 [Logout](#) [Help](#)

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Main Filter

Cleared Instrument

Product Line C/P Curr

Product Flex Product ID Product Type

Maturity From Maturity To Listed Contracts

Contract Date From Contract Date To

Expiration From Expiration To Flexible Contracts

Strike From Strike To Version

Exercise Style Settlement Method Contract Frequency

Contract Display Week Contract Display Day

Party

Clg Mbr NCM/R/C Account Name Position

Business Date

Advanced Filter

Inquire Clear Filter Template: No template [xml](#) [xls](#) [csv](#)

Selected: 0 Displaying items from 1 to 7 of 7

| | Clg Mbr | NCM/R/C | Account Name | Curr | Business Date | Position ID | Basket ID | Contract Symbol | Maturity | Contract Type | Exercise Style | Flex Product ID | Settlement Method |
|--------------------------|---------|---------|--------------|------|---------------|-------------|-----------|-----------------------------------|----------|-------------------|----------------|-----------------|-------------------|
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | EUR | 2013-12-18 | ERD | | ALV SI 20131218 PS AM C 190.00 0 | DEC13 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | EUR | 2013-12-18 | ES6 | | ALV SI 20131218 PS AM C 190.00 0 | DEC13 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | EUR | 2013-12-18 | EZ8 | | ALV SI 20131218 PS AM P 310.00 0 | DEC13 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | EUR | 2013-12-18 | F7C | | ALV SI 20131218 PS AM P 310.00 0 | DEC13 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | 2013-12-18 | FR7 | | SBVN SI 20140321 PS AM C 475.00 0 | MAR14 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | EUR | 2013-12-18 | HDC | | BAS SI 20131218 PS AM P 44.00 0 | DEC13 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | EUR | 2013-12-18 | HBF | | KAR SI 20131220 PS AM C 440.00 0 | DEC13 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL |

2022.10.11 - 10:41:06 - inquiry was successful [clear log](#)

Exercise Assignment Overview window

4.23.2 Functionality

The assignments for the current business day can only be inquired after the assignments have been processed by the Eurex Clearing System. Exercised positions are displayed immediately after the manual exercise request has been processed.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.23.3 Screen elements

Exercise Assignment Overview - Filter criteria

| Filter | Description |
|-----------------------|---|
| Product Line | Since only options can be exercised, the product line is fixed to O in this window. |
| C/P | Filter for call or put contracts. |
| Curr | Filter for positions in certain currencies. |
| Product | Filter for positions in certain products. |
| Flex Product ID | Filter for positions in a certain flexible product. |
| Product Type | Filter for positions in a certain product type. |
| Maturity From | Filter for positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, positions in listed contracts are shown. |
| Contract Date From | Filter for positions in instruments with a contract date of or later than the specified date. |
| Contract Date To | Filter for positions in instruments with a contract date of or earlier than the specified date. |
| Expiration From | Filter for positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, positions in flexible contracts are shown. |
| Strike From | Filter for contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for a certain contract version. |
| Exercise Style | Filter for positions of a certain exercise style (American or European). |
| Settlement Method | Filter for positions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for positions with a certain contract frequency. |
| Contract Display Week | Filter for positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for positions with a certain contract day of the month. |
| Clg Mbr | Filter for positions of a certain Clearing Member. |
| NCM/RC | Filter for positions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for positions booked on certain accounts. |
| Business Date | Filter for a certain business date. |

Derivatives Clearing

Exercise Assignment Overview - Filter criteria

| Filter | Description |
|------------------|--|
| Exercised | Select this check box to include exercised positions in the inquiry result. |
| Assigned | Select this check box to include assigned positions in the inquiry result. |
| Position ID | Filter for positions which belong to a certain Position ID. |
| Basket ID | Filter for positions which belong to a certain Basket ID. |
| In-the-money | Select this check box to include in-the-money positions in the inquiry result. |
| Out-of-the-money | Select this check box to include out-of-the-money positions in the inquiry result. |
| At-the-money | Select this check box to include at-the-money positions in the inquiry result. |
| Full | Select this check box to include fully exercised/assigned positions in the inquiry result. |
| Partial | Select this check box to include partially exercised/assigned positions in the inquiry result. |

Exercise Assignment Overview - Table columns

| Column | Description |
|---------------------------|---|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Curr | Product currency. |
| Business Date | Business date. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible contracts. |
| Exercise Style | Exercise style of option positions (American or European). |
| Flex Product ID | Flexible product ID. |
| Settlement Method | Settlement method (Cash or Physical). |
| Exercised Qty | Quantity that has been exercised. |
| Exercised Partial of Full | Indicates whether the position is fully or partially exercised. |
| Assigned Qty | Quantity that has been assigned for exercise to the Member. |
| Assigned Partial of Full | Indicates whether the position is fully or partially assigned. |
| ITM/ATM/OTM | Indicates whether the position is in-the-money, at-the-money or out-of-the-money. |
| C/P | Indicates a call or a put option. |

Derivatives Clearing

Exercise Assignment Overview - Table columns

| Column | Description |
|-----------------------|--|
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Tick Size | Smallest increment in which the price of a contract may change. |
| Tick Value | Monetary value represented by a one-tick movement in the contract price. |
| Position ID | Position identifier. |
| Basket ID | Basket identifier. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Product Type | Product type. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |


4.24 Deliverable Position Overview

4.24.1 Description

The *Deliverable Position Overview* window can be accessed from the *Settlement* menu in the main menu. It consists of two tabs to display settlement related information for exercised/assigned positions and for notified/allocated positions with physical delivery (this tab is filled for GCMs only).

In order to list only positions of interest, a filter function is provided. At the top of both tabs there are various fields which can be filled with criteria to filter for. Upon inquiry, all positions matching the selected filter criteria are listed in the table.

Derivatives Clearing


Deliverable Position Overview
Downloads: 0 Logged in: GCMFRCLR001 [Logout](#) [Help](#)

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Exercise/Assignment
Notification/Allocation

Main Filter

Cleared Instrument

Product Line: C/P: Curr:

Product: Flex Product ID: Product Type:

Maturity From: Maturity To: Listed Contracts

Contract Date From: Contract Date To: Flexible Contracts

Expiration From: Expiration To: Version:

Strike From: Strike To: Contract Frequency:

Exercise Style: Settlement Method:

Contract Display Week: Contract Display Day:

Delivery ID: Delivery Reason:

Position

Tran Date:

Value Date:

Position ID:

Basket ID:

Party

Clg Mbr: NCM/RC: Account Name:


Inquire Filter Template: No template

| Clg Mbr | NCM/RC | Account Name | ISIN | Contract Symbol | Contract Type | Exercise Style | Flex Product ID | Basket ID | Settlement Method | Business Date | Exercise Qty | Assigned Qty | Trade |
|--------------------------|--------|--------------|------|-----------------|----------------------------------|-------------------|-----------------|-----------|-------------------|---------------|--------------|--------------|-------|
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221019 PS AM C 72.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | | 5,590 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221019 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | 6,434 | | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221019 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | | 8,596 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221019 PS AM C 70.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | 40 | | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221019 PS AM C 70.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | | 20 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221116 PS AM C 74.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | 40 | | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221116 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-27 | | 1 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221118 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-24 | | 9 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221118 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-27 | | 1 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221118 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-24 | | 10 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221118 PS AM C 70.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-27 | | 5 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221118 PS AM C 70.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-27 | | 2 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221118 PS AM C 74.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-24 | | 5 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | CH0012138605 | ADEN SI 20221019 PS AM C 78.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-24 | | 100 | |
| <input type="checkbox"/> | GCMFR | GCMFR | P1 | CH0012138605 | ADEN SI 20221019 PS AM C 72.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | | 1,000 | |
| <input type="checkbox"/> | GCMFR | GCMFR | P1 | CH0012138605 | ADEN SI 20221019 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | | 1,200 | |
| <input type="checkbox"/> | GCMFR | GCMFR | P1 | CH0012138605 | ADEN SI 20221019 PS AM C 68.00 0 | STANDARD_CONTRACT | AMERICAN | | PHYSICAL | 2022-10-19 | | 1,800 | |

2022-10-28 - 09:51:45 - Inquiry was successful.

[clear log](#)

Deliverable Position Overview - Exercise/Assignment tab


Deliverable Position Overview
Downloads: 0 Logged in: GCMFRCLR001 [Logout](#) [Help](#)

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Exercise/Assignment
Notification/Allocation

Main Filter

Cleared Instrument

Product Line: C/P: Curr:

Product: Flex Product ID: Product Type:

Maturity From: Maturity To: Listed Contracts

Contract Date From: Contract Date To: Flexible Contracts

Expiration From: Expiration To: Version:

Strike From: Strike To: Contract Frequency:

Exercise Style: Settlement Method:

Contract Display Week: Contract Display Day:

Delivery ID: Delivery Reason:

Position

Tran Date:

Value Date:

Position ID:

Party

Clg Mbr: NCM/RC: Account Name:

Inquire Filter Template: No template

| Clg Mbr | NCM/RC | Account Name | Flex Product ID | Business Date | Allocation Qty | Notified Qty | Expiration Date | Value Date | Trading Unit | Units | Settl Curr | Curr Rec (Pay) | ISIN | Delivery ID |
|--------------------------|--------|--------------|-----------------|---------------|----------------|--------------|-----------------|------------|--------------|-----------------|------------|-------------------|---------------|-------------|
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | 2022-10-17 | 201 | | 2022-10-17 | 2022-10-24 | 1 | 2010000.00000 | AUD | 40223115.000000 | EU0000965478 | |
| <input type="checkbox"/> | GCMFR | GCMFR | P1 | 2022-10-17 | 1,503 | | 2022-10-17 | 2022-10-24 | 1 | 15030000.00000 | AUD | 300772845.000000 | EU0000965478 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | 2022-10-17 | 301 | | 2022-10-17 | 2022-10-24 | 1 | 15050000.00000 | CHF | 14038640.000000 | XC0000965216 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | 2022-10-17 | | 100 | 2022-10-17 | 2022-10-24 | 1 | 5000100.00000 | USD | 80007400.116000 | EU00009652759 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | 2022-10-26 | | 100 | 2022-10-26 | 2022-10-31 | 1 | 10000000.00000 | USD | 150011000.000000 | XC0000A0G85A0 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | 2022-10-26 | 1,111 | | 2022-10-26 | 2022-10-31 | 1 | 111100000.00000 | USD | 1688632200.000000 | XC0000A0G85A0 | |
| <input type="checkbox"/> | GCMFR | GCMFR | P1 | 2022-10-26 | 2,100 | | 2022-10-26 | 2022-10-31 | 1 | 210000000.00000 | USD | 3150249600.000000 | XC0000A0G85A0 | |

2022-10-28 - 10:00:45 - Inquiry was successful.

[clear log](#)

Deliverable Position Overview Notification/Allocation tab

Derivatives Clearing

4.24.2 Functionality

On the expiration day of futures contracts C7 randomly allocates holders of short positions to the holders of long positions requiring physical delivery of the underlying securities. Similarly, when a long position in options is exercised, C7 randomly selects an option seller from among all open short positions of the same options series who will be assigned the exercise and thus is obliged to deliver or receive the underlying securities.

As soon as the allocation process for futures and the assignment process for options has been completed, the deliverable positions can be inquired in the *Deliverable Position Overview* window. The display table shows which underlying has to be delivered or will be received. Historical data can be inquired for 5 business days.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.24.3 Screen elements

| Deliverable Position Overview - Filter criteria | |
|---|--|
| Filter | Description |
| Product Line | Select a product line to filter for options or futures positions. |
| C/P | Filter for call or put contracts. Only available on Exercise/Assignment tab. |
| Curr | Filter for positions in certain settlement currencies. |
| Product | Filter for positions in certain products. |
| Flex Product ID | Filter for positions in a certain flexible product. |
| Product Type | Filter for positions in a certain product type. |
| Maturity From | Filter for positions which expire on or after the specified date. |
| Maturity To | Filter for positions which expire on or before the specified date. |
| Listed Contracts | If this check box is selected, positions in listed contracts are shown. |
| Contract Date From | Filter for positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, positions in flexible contracts are shown. |
| Strike From | Filter for contracts with a strike price equal to or higher than the specified price. Only available on Exercise/Assignment tab. |
| Strike To | Filter for contracts with a strike price equal to or lower than the specified price. Only available on Exercise/Assignment tab. |
| Version | Filter for a certain contract version. |
| Exercise Style | Filter for positions of a certain exercise style (American or European). Only available on Exercise/Assignment tab. |
| Settlement Method | Filter for positions of a certain settlement method (Cash or Physical). Only available on Exercise/Assignment tab. |
| Contract Frequency | Filter for positions with a certain contract frequency. |
| Contract Display Week | Filter for positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for positions with a certain contract day of the month. |
| Delivery ID | Filter for a certain Delivery ID. |
| Delivery Reason | Filter for exercised, assigned, notified or allocated positions only. |
| Clg Mbr | Filter for positions of a certain Clearing Member. |
| NCM/RC | Filter for positions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for positions booked on certain accounts. |
| Tran Date | Filter for a certain transaction date. |

Derivatives Clearing

Deliverable Position Overview - Filter criteria

| Filter | Description |
|-------------|--|
| Value Date | Filter for deliveries with a certain value date. |
| Position ID | Filter for positions with a certain Position ID. |
| Basket ID | Filter for positions with a certain Basket ID. |

Deliverable Position Overview - Table columns

| Column | Description |
|-------------------|---|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Contract Type | Listed or flexible contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Flex Product ID | Flexible product ID. |
| Settlement Method | Settlement method (Cash or Physical). |
| Business Date | Business date of the position. |
| Tran Date | Transaction date. |
| Exercise Qty | Quantity that has been exercised. Only available on Exercise/Assignment tab. |
| Assigned Qty | Quantity that has been assigned to an exercise. Only available on Exercise/Assignment tab. |
| Allocation Qty | Quantity that has been allocated. Only available on Notification/Allocation tab. |
| Notified Qty | Quantity that has been notified to the Member. Only available on Notification/Allocation tab. |
| Trading Unit | Relevant contract size to create the delivery instruction. |
| Units | Number of shares or nominal amount of the delivery instruction. |
| Settl Curr | Settlement currency. |
| CurrRec (Pay) | Settlement amount (without cash settlement) calculated for the deliverable position. |
| Cash Settl | Cash adjustment calculated for the deliverable position (if applicable). Only available on Exercise/Assignment tab. |
| ISIN | ISIN of the delivery component. |
| Delivery ID | Delivery ID. |
| Expiration Date | Expiration date of the listed or flexible contract. |

Derivatives Clearing

Deliverable Position Overview - Table columns


| Column | Description |
|-----------------------|--|
| Value Date | Value date of the delivery. |
| Face Value | Face value. Only available on Notification/Allocation tab. |
| Sec Name | Security name. |
| Contract Date | Contract date of the listed or flexible contract. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Conv Factor | Conversion factor. Only available on Notification/Allocation tab. |
| Accr Interest | Accrued interest. Only available on Notification/Allocation tab. |
| Product Type | Product type. |
| Position ID | Position identifier. |
| Basket ID | Basket identifier. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Product | Product ID. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |

4.25 Notification Overview

4.25.1 Description

The *Notification Overview* window can be accessed from the *Settlement* menu in the main menu. It displays open, notified and designated short positions.

Derivatives Clearing


Notification Overview

[Downloads: 0](#) | Logged in: **GCMFRCLR001** | [Logout](#) | [Help](#)

Menu Switch
Transaction Management
Settlement
File Upload
Automatic Processing
Four Eye Principle
Info

Main Filter

Cleared Instrument

Product Line: Product: Curr:

Maturity From: Maturity To:

Contract Date From: Contract Date To:

Expiration From: Expiration To:

Party

Clg Mbr: NCM/RC: Account Name:

Position

Position ID:

Notified Un-notified

Inquire Filter Template: No template | | |

Details

Selected: 1 | Displaying items from 1 to 22 of 73

| <input type="checkbox"/> | Clg Mbr | NCM/RC | Account Name | Curr | Contract Symbol | Maturity | Open Short | Notified Qty | Designated GU Short | Designated Pos/Trans Short | Total Designated Short | Position ID | Designated VBAP Grouping Long | Designated Grouping |
|-------------------------------------|---------|--------|--------------|------|---------------------|----------|------------|--------------|---------------------|----------------------------|------------------------|-------------|-------------------------------|---------------------|
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | CONF SI 20131220 PS | DEC13 | 300 | 0 | 0 | 0 | 0 | 300 614 | 0.00000 | 300.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | CONF SI 20140321 PS | MAR14 | 300 | 0 | 0 | 0 | 0 | 0 60E | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | CHF | CONF SI 20140620 PS | JUN14 | 600 | 0 | 0 | 0 | 0 | 0 7E7 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | EUR | FGBS SI 20131218 PS | DEC13 | 600 | 0 | 0 | 0 | 0 | 0 838 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | EUR | FGBS SI 20140321 PS | MAR14 | 600 | 0 | 0 | 0 | 0 | 0 8S1 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | 605 | EUR | FGBS SI 20140620 PS | JUN14 | 600 | 0 | 0 | 0 | 0 | 0 9GA | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | CONF SI 20131220 PS | DEC13 | 100 | 0 | 0 | 0 | 0 | 0 5T2 | 0.00000 | 0.00000 |
| <input checked="" type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | CONF SI 20140321 PS | MAR14 | 100 | 0 | 0 | 0 | 0 | 0 6H3 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | CHF | CONF SI 20140620 PS | JUN14 | 200 | 0 | 0 | 0 | 0 | 0 784 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | EUR | FGBS SI 20131218 PS | DEC13 | 200 | 0 | 0 | 0 | 0 | 0 7V7 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | EUR | FGBS SI 20140321 PS | MAR14 | 200 | 0 | 0 | 0 | 0 | 0 8KF | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | EUR | FGBS SI 20140620 PS | JUN14 | 200 | 0 | 0 | 0 | 0 | 0 9B2 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | CHF | CONF SI 20131220 PS | DEC13 | 50 | 0 | 0 | 0 | 0 | 0 5R3 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | CHF | CONF SI 20140321 PS | MAR14 | 50 | 0 | 0 | 0 | 0 | 0 6FF | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | CHF | CONF SI 20140620 PS | JUN14 | 100 | 0 | 0 | 0 | 0 | 0 740 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | EUR | FGBS SI 20131218 PS | DEC13 | 100 | 0 | 0 | 0 | 0 | 0 7TD | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | EUR | FGBS SI 20140321 PS | MAR14 | 100 | 0 | 0 | 0 | 0 | 0 8H5 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | D5 | EUR | FGBS SI 20140620 PS | JUN14 | 100 | 0 | 50 | 0 | 50 | 50 9BA | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | EX | CHF | CONF SI 20131220 PS | DEC13 | 150 | 0 | 0 | 0 | 0 | 0 5V9 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | EX | CHF | CONF SI 20140321 PS | MAR14 | 150 | 0 | 0 | 0 | 0 | 0 6KF | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | EX | CHF | CONF SI 20140620 PS | JUN14 | 300 | 0 | 0 | 0 | 0 | 0 788 | 0.00000 | 0.00000 |
| <input type="checkbox"/> | GCMFR | NCMFR | EX | EUR | FGBS SI 20131218 PS | DEC13 | 300 | 0 | 0 | 0 | 0 | 0 7X6 | 0.00000 | 0.00000 |

2022.10.11 - 10:43:41 - Inquiry was successful.

Notification Overview window

4.25.2 Functionality

At the top of the window there are various filter fields. Upon inquiry, all positions matching the selected filter criteria are listed in a table below the filter area. The user can filter for “Notified” and “Un-notified” positions. By default, the filters are set in a way that the inquiry returns all positions which have an *Open Short* or *Notified Quantity* greater zero, i.e. all check boxes are checked.

After selecting one position record from the display table, the *Details* button is enabled. Clicking this button opens the *Notification Detail Overview* window for the selected position.

Derivatives Clearing

4.25.3

Screen elements

Notification Overview - Filter criteria

| Filter | Description |
|--------------------|---|
| Product Line | Since only futures positions can be notified, the product line is fixed to <i>F</i> in this window. |
| Product | Filter for positions in certain products. |
| Curr | Filter for positions in certain currencies. |
| Maturity From | Filter for positions which expire on or after the specified date. |
| Maturity To | Filter for positions which expire on or before the specified date. |
| Contract Date From | Filter for positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for positions in instruments which expire on or before the specified date. |
| Clg Mbr | Filter for positions of a certain Clearing Member. |
| NCM/RC | Filter for positions of a certain Non Clearing Member or Registered Customer. |
| Account Name | Filter for positions booked on certain accounts. |
| Position ID | Filter for positions with a certain Position ID. |
| Notified | If this check box is selected, positions with a notified quantity greater zero are shown. |
| Un-notified | If this check box is selected, positions with an open short quantity greater zero are shown. |

Notification Overview - Buttons

| Button | Description |
|---------|---|
| Details | This button is only active if one position is selected from the display table. Clicking this button opens the <i>Notification Detail Overview</i> window. |

Notification Overview - Table columns

| Column | Description |
|-----------------|--|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Curr | Product currency. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the product name, its maturity, the strike price and the version of the contract. |
| Open Short | Up-to-date open short position. |
| Notified Qty | Quantity that has been notified. |

Derivatives Clearing

Notification Overview - Table columns

| Column | Description |
|--------------------------------|--|
| Designated GU Short | Short quantity that has been designated for give-up. |
| Designated PosTrans Short | Short quantity that has been designated for an external position transfer. |
| Total Designated Short | Total designated short quantity. |
| Position ID | Position ID. |
| Product | Product ID. |
| Maturity | Maturity date of the contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Settlement Method | Settlement method (Cash or Physical). |
| Contract ID | Contract identifier as used in T7. |
| Designated VBAP Grouping Long | Long quantity that has been designated for VBAP grouping. |
| Designated VBAP Grouping Short | Short quantity that has been designated for VBAP grouping. |

4.26 Notification Detail Overview

4.26.1 Description

The *Notification Detail Overview* window can be accessed via the *Details* button of the Notification Overview window. It displays details about the notification of a futures position and allows to submit a notification or notification adjustment for the selected position.

Derivatives Clearing

Notification Detail Overview

Position [Help](#)

Displaying items from 1 to 1 of 1

| Cg Mbr | NCM/RC | Account Name | Curr | Contract Symbol | Maturity | Open Short | Notified Qty | Designated GU Short | Designated PosTrans Short | Total Designated Short |
|--------|--------|--------------|------|--------------------|----------|------------|--------------|---------------------|---------------------------|------------------------|
| GCMFR | GCMFR | A1 | EUR | FGM SI 20221221 PS | DEC22 | 612 | 0 | 0 | 0 | 0 |

Deliverables

Selected: 0

| ISIN | Secu Name | Notified Qty |
|----------------|-----------|--------------|
| No data found! | | |

Notification Qty Change

Notification Qty Change

Text 1 Text 2 Text 3

2022-10-28 - 10:05:26 - Instrument is not on expiration day. Instrument: FGBM SI 20221221 PS ClearingProduct: ClearingProduct [uniqueProdId=539, id=539, symbol=FGBM, businessDate=2022-10-31, transactionBasedSettlement=false]

Notification Detail Overview

Only one futures position can be notified at a time. Details like the notified, un-notified and designated quantities of the selected position are displayed at the top of the window. Below these information, the *Notification Detail Overview* window contains a table with the underlying deliverable securities (delivery components) and their respective notified quantities.

4.26.2 Functionality

The notified quantity of a position in a particular underlying security (delivery component) can be adjusted by selecting one underlying from the display table. This enables the *Notification Qty Change* entry field and the optional text fields.

The notified quantity in the selected delivery component can be increased or decreased by entering a positive or a negative value into the *Notification Qty Change* field. The entered value must not exceed the remaining short quantity available ($Open\ Short - Dsgn\ Short$) of the selected position. A negative value (decrease of notified quantity) must not exceed the previously notified quantity. If the entered quantity exceeds one of the boundaries, the *Notify* button is disabled. The text fields (*Text 1*, *Text 2*, *Text 3*) are optional. They can be filled with additional information for the notification transactions.

The *Notify* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.26.3 Screen elements

Notification Details Overview - Table columns

| Column | Description |
|--------------|--|
| ISIN | Underlying ISIN (delivery component). |
| Secu Name | Security long name. |
| Notified Qty | Currently notified quantity of the selected position in the particular security. |

Notification Details Overview - Fields

| Field | Description |
|-------------------------|--|
| Notification Qty Change | Increase or decrease the notified quantity of the selected position in the particular security by filling in a positive or negative value. |
| Text 1 | This is a free text field. |
| Text 2 | This is a free text field. |
| Text 3 | This is a free text field. |

Notification Details Overview - Buttons

| Button | Description |
|--------|---|
| Notify | This button is only active if the <i>Notification Qty Change</i> field is filled according to the conditions described above. Clicking the <i>Notify</i> button submits a request to perform the notification or notification adjustment and closes the overlay window if the request was successfully processed. |
| Cancel | Cancels the notification or notification adjustment without any changes and closes the overlay window. |

4.27 Four Eye Principle - Clearing

4.27.1 Description

The *Four Eye Principle - Clearing* window can be accessed from the *Four Eye Principle* menu in the main menu. It displays the number of pending Four Eye Principle requests for the participant of the logged-in user. The number of requests are displayed per request type.

Derivatives Clearing

Four Eye Principle - Clearing

Downloads: 0 Logged in: GCMFRCFLR001 Logout Help

Menu Switch Transaction Management Settlement Account Management File Upload Automatic Processing Four Eye Principle

Inquire

Displaying items from 1 to 3 of 3

| Action | No. Of Pending Requests | Details |
|-----------------------------|-------------------------|---------|
| Position Transfer with Cash | 3 | Details |
| Exercise | 0 | Details |
| Abandon | 2 | Details |

2016.09.05 - 13:30:29 - Operation performed successfully. clear log

Four Eye Principle - Clearing window

4.27.2 Functionality

When the *Four Eye Principle - Clearing* window is opened, the number of pending requests is automatically inquired. There is an *Inquire* button to re-inquire the number of currently pending requests while the window is open.

Pending Four Eye requests which have not been approved or rejected during the day will be cancelled in the end-of-day processing. Thus, they are no longer counted in the number of pending requests.

For every request type, there is a *Detail* button to show information relevant for the approval. Depending on the type of the pending request, one of the following windows is opened:

| Pending Request Type | Approval Window |
|-----------------------------|-----------------------------|
| Position Transfer with Cash | Position Transfer - Approve |
| Exercise | Exercise - Approve |
| Abandon | Abandon - Approve |

4.27.3 Screen elements

Four Eye Principle - Clearing - Buttons

| Button | Description |
|---------|--|
| Details | Clicking this button, opens the respective approval window to view the pending changes and approve or reject them. |

Derivatives Clearing

Four Eye Principle - Clearing - Table columns

| Column | Description |
|-------------------------|---|
| Action | Type of the pending Four Eye Principle request. |
| No. Of Pending Requests | Number of pending requests for the respective type. |
| Details | Button to open the respective approval window. |

4.28 Position Transfer - Approve

4.28.1 Description

The *Position Transfer - Approve* window can be accessed from the *Four Eye Principle* menu in the main menu or via the respective *Detail* button on the *Four Eye Principle - Clearing* window. It displays detail information for all position transfer requests which require Four Eye approval. In order to list only requests of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all requests matching the selected filter criteria are listed in the table.

The screenshot displays the EUREX 'Position Transfer - Approve' interface. It features a navigation menu at the top with options like 'Menu Switch', 'Transaction Management', 'Settlement', 'File Upload', 'Automatic Processing', 'Four Eye Principle', and 'Info'. The main area is divided into a 'Main Filter' section and a data table. The filter section includes fields for 'Cleared Instrument' (Product Line, Product, Maturity, Contract Date, Expiration, Strike, Exercise Style, Contract Display Week), 'Party' (Initiating Participant, Request Time), and 'Request' (Initiating User, Request Time, Allocation ID, Request ID). A table below the filter shows one request with ID 1010, dated 2020-10-11 16:00, of type POSITION_TR... initiated by GCMFR. The table columns include Request ID, Request Time, Request Type, Initiating Participant, Initiating User, From Clg Mbr, From NCM/RC, From Account Name, To Clg Mbr, To NCM/RC, To Account Name, Curr, Contract Sym., Contract Date, and Expiration Date. A status bar at the bottom indicates '2021.12.07 - 10:08:00 - Inquiry was successful'.

Position Transfer - Approve window

4.28.2 Functionality

Below the filter area there are buttons to *Approve* or *Reject* one or multiple pending Four Eye requests. If one of these buttons is clicked, the selected Four Eye requests are approved or rejected. After this has been processed successfully, the respective Four Eye requests are no longer displayed in the approval window.

Derivatives Clearing

Pending Four Eye requests which have not been approved or rejected during the day will be cancelled in the end-of-day processing. Thus, they are no longer displayed in this window.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.28.3 Screen elements

| Position Transfer - Approve - Filter criteria | |
|---|--|
| Filter | Description |
| Product Line | Select a product line to filter for Four Eye requests for transfers of options or futures positions. |
| C/P | Filter for Four Eye requests for transfers of call or put contracts. |
| Product | Filter for Four Eye requests for transfers of positions in certain products. |
| Flex Product ID | Filter for Four Eye requests for transfers of positions in a certain flexible product. |
| Curr | Filter for Four Eye requests for transfers of positions in certain currencies. |
| Maturity From | Filter for Four Eye requests for transfers of positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for Four Eye requests for transfers of positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, Four Eye requests for transfers of positions in listed contracts are shown. |
| Contract Date From | Filter for Four Eye requests for transfers of positions with a contract date of or earlier than the specified date. |
| Contract Date To | Filter for Four Eye requests for transfers of positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for Four Eye requests for transfers of positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for Four Eye requests for transfers of positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, Four Eye requests for transfers of positions in flexible contracts are shown. |
| Strike From | Filter for Four Eye requests for transfers of contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for Four Eye requests for transfers of contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for Four Eye requests for transfers of a certain contract version. |
| Exercise Style | Filter for Four Eye requests for transfers of a certain exercise style (American or European). |
| Settlement Method | Filter for Four Eye requests for transfers of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for Four Eye requests for transfers of positions with a certain contract frequency. |
| Contract Display Week | Filter for Four Eye requests for transfers of positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for Four Eye requests for transfers of positions with a certain contract day of the month. |
| Position ID | Filter for Four Eye requests for transfers of a certain position. |

Derivatives Clearing

Position Transfer - Approve - Filter criteria

| Filter | Description |
|------------------------|--|
| Basket ID | Filter for positions with a certain Basket ID. |
| Allocation ID | Filter for Four Eye requests for a certain position transfer. |
| Request ID | Filter for Four Eye requests with a certain request identifier. |
| Request Time From | Filter for Four Eye requests initiated later than a certain time. |
| Request Time To | Filter for Four Eye requests initiated earlier than a certain time. |
| Initiating Participant | Filter for Four Eye requests with a certain Member ID of the entering participant. |
| Initiating User | Filter for Four Eye requests with a certain User ID of the entering user. |

Position Transfer - Approve - Buttons

| Button | Description |
|---------|---|
| Approve | This button is active if one or more pending requests have been selected. It is used to approve the selected Four Eye requests. |
| Reject | This button is active if one or more pending requests have been selected. It is used to reject the selected Four Eye requests. |

Position Transfer - Approve - Table columns

| Column | Description |
|------------------------|---|
| Request ID | Identifier of the pending Four Eye request. |
| Request Time | Time when the Four Eye request was initiated. |
| Request Type | Type of the pending Four Eye request. |
| Initiating Participant | Member ID of the entering participant. |
| Initiating User | User ID of the entering user. |
| From Clg Mbr | Member ID of the sending Clearing Member |
| From NCM/RC | Member ID of the sending Non Clearing Member or Registered Customer. |
| From Account Name | Source Account. |
| To Clg Mbr | Member ID of the receiving Clearing Member. |
| To NCM/RC | Member ID of the receiving Non Clearing Member or Registered Customer. |
| To Account Name | Target Account. |
| Curr | Product currency. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |

Derivatives Clearing

Position Transfer - Approve - Table columns

| Column | Description |
|--------------------------|--|
| C/P | Indicates a call or put option. |
| Maturity | Maturity date of the contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Product | Product ID. |
| Flex Product ID | Flexible product ID. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |
| Long Qty | Long quantity to be transferred. |
| Short Qty | Short quantity to be transferred. |
| Source Text 1 | Free text field for additional information. |
| Source Text 2 | Free text field for additional information. |
| Source Text 3 | Free text field for additional information. |
| Ref Text 1 | Optional field entered by the initiating member to propose a free text. |
| Ref Text 2 | Optional field entered by the initiating member to propose a free text. |
| Ref Text 3 | Optional field entered by the initiating member to propose a free text. |
| Ref Account Name | Optional field entered by the initiating member to propose an account. |
| Cash Transfer Amount | Optional cash amount to be transferred, entered by the initiating exchange member. |
| Transfer Price | Transfer price of the position transfer. |
| Cash Adjustment Price | Optional trade price entered by the initiating exchange member used to calculate the <i>Total Cash Amount</i> . |
| Total Cash Amount | Total cash amount calculated by the system. It is the sum of the entered <i>Cash Amount</i> and the calculated difference between the <i>Cash Adjustment Price</i> and the <i>Transfer Price</i> . |
| Original Trade Date From | Reference date for a position transfer with cash. |
| Original Trade Date To | Reference date for a position transfer with cash. |
| Position ID | Position identifier. |
| Allocation ID | Allocation ID of the position transfer request. |
| Basket ID | Basket identifier. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |

Derivatives Clearing

Position Transfer - Approve - Table columns

| Column | Description |
|-----------------------|--|
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |

4.29 Exercise - Approve

4.29.1 Description

The *Exercise - Approve* window can be accessed from the *Four Eye Principle* menu in the main menu or via the respective *Detail* button on the *Four Eye Principle - Clearing* window. It displays detail information for all exercise and un-exercise requests which require Four Eye approval. In order to list only requests of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all requests matching the selected filter criteria are listed in the table.

Exercise - Approve

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Main Filter

Cleared Instrument

CIP Curr

Product equals Flex Product ID equals

Maturity From Maturity To Listed Contracts

Contract Date From Contract Date To Flexible Contracts

Expiration From Expiration To Version

Strike From Strike To Contract Frequency

Exercise Style Settlement Method

Contract Display Week Contract Display Day

Party

Initiating Participant Initiating User Account Name equals

Request Time From Request Time To Request ID

Position

Position ID

Basket ID

Inquire Clear Filter Template No template

Approve Reject

Selected: 0 Displaying items from 1 to 1 of 1

| Clg Mbr | NCM/RC | Account Name | Exercised Qty | Text 1 | Text 2 | Text 3 | Initiating Participant | Initiating User | Request ID | Request Time | Request Type | Curr | Contract Sym... | C/P |
|---------|--------|--------------|---------------|--------|--------|--------|------------------------|-----------------|------------|-------------------|--------------|------|------------------|-----|
| A2 | | | | | | | GCMFR | CLR001 | 1030 | 2020-10-11 16:... | EXERCISE | EUR | ALY-SI 202010... | P |

2021.12.07 - 10:19:10 - Inquiry was successful

clear log

Exercise - Approve window

Derivatives Clearing

4.29.2 Functionality

Below the filter area there are buttons to *Approve* or *Reject* one or multiple pending Four Eye requests. If one of these buttons is clicked, the selected Four Eye requests are approved or rejected. After this has been processed successfully, the respective Four Eye requests are no longer displayed in the approval window.

Pending Four Eye requests which have not been approved or rejected during the day will be cancelled in the end-of-day processing. Thus, they are no longer displayed in this window.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.29.3 Screen elements

Exercise - Approve - Filter criteria

| Filter | Description |
|-----------------------|--|
| C/P | Filter for Four Eye requests to exercise call or put contracts. |
| Product | Filter for Four Eye requests to exercise positions in certain products. |
| Flex Product ID | Filter for Four Eye requests to exercise positions in a certain flexible product. |
| Curr | Filter for Four Eye requests to exercise positions in certain currencies. |
| Maturity From | Filter for Four Eye requests to exercise positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for Four Eye requests to exercise positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, Four Eye requests to exercise positions in listed contracts are shown. |
| Contract Date From | Filter for Four Eye requests to exercise positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for Four Eye requests to exercise positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for Four Eye requests to exercise positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for Four Eye requests to exercise positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, Four Eye requests to exercise positions in flexible contracts are shown. |
| Strike From | Filter for Four Eye requests to exercise positions in contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for Four Eye requests to exercise positions in contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for Four Eye requests to exercise positions in a certain contract version. |
| Exercise Style | Filter for Four Eye requests to exercise positions of a certain exercise style (American or European). |
| Settlement Method | Filter for Four Eye requests to exercise positions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for Four Eye requests for transfers of positions with a certain contract frequency. |
| Contract Display Week | Filter for Four Eye requests for transfers of positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for Four Eye requests for transfers of positions with a certain contract day of the month. |
| Position ID | Filter for Four Eye requests to exercise a certain position. |
| Account Name | Filter for Four Eye requests to exercise positions on a certain account. |

Derivatives Clearing

Exercise - Approve - Filter criteria

| Filter | Description |
|------------------------|--|
| Initiating Participant | Filter for Four Eye requests with a certain Member ID of the entering participant. |
| Initiating User | Filter for Four Eye requests with a certain User ID of the entering user. |
| Request Time From | Filter for Four Eye requests initiated later than a certain time. |
| Request Time To | Filter for Four Eye requests initiated earlier than a certain time. |
| Request ID | Filter for Four Eye requests with a certain request identifier. |
| Position ID | Filter for Four Eye requests with a certain Position identifier. |
| Basket ID | Filter for Four Eye requests with a certain Basket identifier. |

Exercise - Approve - Buttons

| Button | Description |
|---------|---|
| Approve | This button is active if one or more pending requests have been selected. It is used to approve the selected Four Eye requests. |
| Reject | This button is active if one or more pending requests have been selected. It is used to reject the selected Four Eye requests. |

Exercise - Approve - Table columns

| Column | Description |
|------------------------|---|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Exercise Qty | Quantity to be exercised or un-exercised. |
| Text 1 | Free text field for additional information. |
| Text 2 | Free text field for additional information. |
| Text 3 | Free text field for additional information. |
| Initiating Participant | Member ID of the entering participant. |
| Initiating User | User ID of the entering user. |
| Request ID | Identifier of the pending Four Eye request. |
| Request Time | Time when the Four Eye request was initiated. |
| Request Type | Type of the pending Four Eye request. |
| Curr | Product currency. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |

Derivatives Clearing

| Exercise - Approve - Table columns | |
|------------------------------------|--|
| Column | Description |
| C/P | Indicates a call or put option. |
| Maturity | Maturity date of the contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Product | Product ID. |
| Flex Product ID | Flexible product ID. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |
| Position ID | Position identifier. |
| Basket ID | Basket identifier. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |

4.30 Abandon - Approve

4.30.1 Description

The *Abandon - Approve* window can be accessed from the *Four Eye Principle* menu in the main menu or via the respective *Detail* button on the *Four Eye Principle - Clearing* window. It displays detail information for all abandoning and un-abandoning requests which require Four Eye approval.

In order to list only requests of interest, a filter function is provided. At the top of the window there are various filter fields. Upon inquiry, all requests matching the selected filter criteria are listed in the table.

Derivatives Clearing

Abandon - Approve

Downloads: 0 Logged in: GCMFCLR001 Logout Help

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info

Main Filter

Cleared Instrument

CIP Curr

Product equals Flex Product ID equals

Maturity From Maturity To Listed Contracts

Contract Date From Contract Date To Flexible Contracts

Expiration From Expiration To Version

Strike From Strike To Contract Frequency

Exercise Style Settlement Method

Contract Display Week Contract Display Day

Party

Initiating Participant Initiating User Account Name equals

Request Time From Request Time To Request ID

Position

Position ID

Basket ID

Inquire Clear Filter Template No template

Approve Reject

Selected: 0 Displaying items from 1 to 1 of 1

| Clg Mbr | NCM/RC | Account Name | Abandoned Qty | Initiating Participant | Initiating User | Request ID | Request Time | Request Type | Curr | Contract Sym... | C/P | Expiration Date | Contract Date | Flex Product ID |
|---------|--------|--------------|---------------|------------------------|-----------------|------------|------------------|--------------|------|------------------|-----|-----------------|---------------|-----------------|
| | A2 | | | GCMFR | CLR001 | 1050 | 2020-10-11 16... | ABANDON | EUR | ALV SI 201312... | C | 2013-12-20 | 2013-12-20 | |

2021-12-07 - 10:12:01 - Inquiry was successful. clear log

Abandon - Approve window

4.30.2 Functionality

Below the filter area there are buttons to *Approve* or *Reject* one or multiple pending Four Eye requests. If one of these buttons is clicked, the selected Four Eye requests are approved or rejected. After this has been processed successfully, the respective Four Eye requests are no longer displayed in the approval window.

Pending Four Eye requests which have not been approved or rejected during the day will be cancelled in the end-of-day processing. Thus, they are no longer displayed in this window.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.30.3 Screen elements

| Abandon - Approve - Filter criteria | |
|-------------------------------------|--|
| Filter | Description |
| C/P | Filter for Four Eye requests to abandon call or put contracts. |
| Product | Filter for Four Eye requests to abandon positions in certain products. |
| Flex Product ID | Filter for Four Eye requests to abandon positions in a certain flexible product. |
| Curr | Filter for Four Eye requests to abandon positions in certain currencies. |
| Maturity From | Filter for Four Eye requests to abandon positions in listed instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for Four Eye requests to abandon positions in listed instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, Four Eye requests to abandon positions in listed contracts are shown. |
| Contract Date From | Filter for Four Eye requests to abandon positions with a contract date of or later than the specified date. |
| Contract Date To | Filter for Four Eye requests to abandon positions with a contract date of or earlier than the specified date. |
| Expiration From | Filter for Four Eye requests to abandon positions in instruments which expire on or after the specified date. |
| Expiration To | Filter for Four Eye requests to abandon positions in instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, Four Eye requests to abandon positions in flexible contracts are shown. |
| Strike From | Filter for Four Eye requests to abandon positions in contracts with a strike price equal to or higher than the specified price. |
| Strike To | Filter for Four Eye requests to abandon positions in contracts with a strike price equal to or lower than the specified price. |
| Version | Filter for Four Eye requests to abandon positions in a certain contract version. |
| Exercise Style | Filter for Four Eye requests to abandon positions of a certain exercise style (American or European). |
| Settlement Method | Filter for Four Eye requests to abandon positions of a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for Four Eye requests for transfers of positions with a certain contract frequency. |
| Contract Display Week | Filter for Four Eye requests for transfers of positions with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for Four Eye requests for transfers of positions with a certain contract day of the month. |
| Initiating Participant | Filter for Four Eye requests with a certain Member ID of the entering participant. |
| Initiating User | Filter for Four Eye requests with a certain User ID of the entering user. |

Derivatives Clearing

Abandon - Approve - Filter criteria

| Filter | Description |
|-------------------|---|
| Account Name | Filter for Four Eye requests to abandon positions on a certain account. |
| Request Time From | Filter for Four Eye requests initiated later than a certain time. |
| Request Time To | Filter for Four Eye requests initiated earlier than a certain time. |
| Request ID | Filter for Four Eye requests with a certain request identifier. |
| Position ID | Filter for Four Eye requests to abandon a certain position. |
| Basket ID | Filter for Four Eye requests with a certain Basket identifier. |

Abandon - Approve - Buttons

| Button | Description |
|---------|---|
| Approve | This button is active if one or more pending requests have been selected. It is used to approve the selected Four Eye requests. |
| Reject | This button is active if one or more pending requests have been selected. It is used to reject the selected Four Eye requests. |

Abandon - Approve - Table columns

| Column | Description |
|------------------------|---|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account on which the position is booked. |
| Abandon Qty | Quantity to be abandoned or un-abandoned. |
| Initiating Participant | Member ID of the entering participant. |
| Initiating User | User ID of the entering user. |
| Request ID | Identifier of the pending Four Eye request. |
| Request Time | Time when the Four Eye request was initiated. |
| Request Type | Type of the pending Four Eye request. |
| Curr | Product currency. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| C/P | Indicates a call or put option. |
| Maturity | Maturity date of the contract. |
| Expiration Date | Expiration date of the listed or flexible contract. |
| Contract Date | Contract date of the listed or flexible contract. |
| Product | Product ID. |

Derivatives Clearing

Abandon - Approve - Table columns

| Column | Description |
|-----------------------|--|
| Flex Product ID | Flexible product ID. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |
| Position ID | Position identifier. |
| Basket ID | Basket identifier. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |

4.31 ITM Config for Auto Exercise

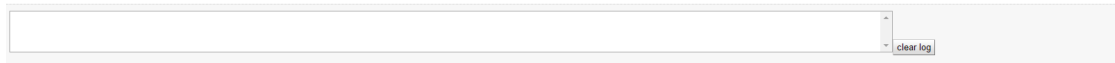
4.31.1 Description

The *ITM Config for Auto Exercise* window is accessible from the *Automatic Processing* menu in the main menu. It shows the minimum amount that one lot of an option contract must be in-the-money to be automatically exercised. This configuration is done per product/account combination. Clearing Members can inquire ITM configurations of their NCM/RCS, but not edit them.

Derivatives Clearing

The screenshot displays the 'ITM Config for Auto Exercise' window. At the top, there is a navigation menu with options like 'Menu Switch', 'Transaction Management', 'Settlement', 'Account Management', 'File Upload', 'Automatic Processing', and 'Four Eye Principle'. Below the menu, there are filter details for 'Clg Mbr' (GCMFR) and 'NCM/RC'. A table below shows the configuration details for various accounts and products. The table has columns for 'Clg Mbr', 'NCM/RC', 'Account Name', 'Product', 'Min ITM Amount', and 'Curr'. The selected row is highlighted in yellow.

| | Clg Mbr | NCM/RC | Account Name | Product | Min ITM Amount | Curr |
|-------------------------------------|---------|--------|--------------|---------|----------------|------|
| <input type="checkbox"/> | ECAG | ECAG | Root | | 0.01 | |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | ALV | 0.03 | EUR |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | ODAX | 1.06 | EUR |
| <input checked="" type="checkbox"/> | GCMFR | GCMFR | A2 | ODAX | 1.04 | EUR |
| <input type="checkbox"/> | GCMFR | GCMFR | A5 | ALV | 1.05 | EUR |
| <input type="checkbox"/> | GCMFR | GCMFR | A5 | ODAX | 1.04 | EUR |
| <input type="checkbox"/> | GCMFR | GCMFR | A6 | ODAX | 1.04 | EUR |



ITM Config for Auto Exercise window

If there is no ITM amount configured for a particular product/account combination, the standard amount configured by Eurex Clearing applies. This standard amount is always shown in the display table for the “Root” account. It cannot be deleted or modified by the user.

4.31.2 Functionality

The *ITM Config for Auto Exercise* window allows to maintain the minimum in-the-money amount from which an option position is automatically exercised. A configuration can be maintained per product/account combination.

The *Add Configuration* button is always available to add a new configuration. Clicking this button opens the *ITM Config Maintenance* window to enter the necessary information.

Existing configurations can be modified by clicking the *Modify Configuration* button. This button is only active if a single configuration has been selected from the display table. It opens the *ITM Config Maintenance* window prefilled with the parameters of the selected configuration.

Configurations can be deleted using the *Delete Configuration* button.

Derivatives Clearing

4.31.3 Screen elements

ITM Config for Auto Exercise - Filter criteria

| Filter | Description |
|---------|--|
| Clg Mbr | Filter for configurations of a certain Clearing Member. |
| NCM/RC | Filter for configurations of a certain Non Clearing Member or Registered Customer. |
| Product | Filter for configurations for a certain product. |

ITM Config for Auto Exercise - Buttons

| Button | Description |
|----------------------|--|
| Add Configuration | Clicking this button opens the <i>ITM Config Maintenance</i> window to add a new configuration. |
| Modify Configuration | This button is only active if a single configuration has been selected from the display table. Clicking this button opens the <i>ITM Config Maintenance</i> window to modify the selected configuration. |
| Delete Configuration | This button is only active if one or more configurations have been selected from the display table. Clicking this button deletes the selected configuration. |

ITM Config for Auto Exercise - Table columns

| Column | Description |
|----------------|--|
| Clg Mbr | Member ID of the Clearing Member. |
| NCM/RC | Member ID of the Non Clearing Member or Registered Customer. |
| Account Name | Account to which the configuration applies. |
| Product | Product to which the configuration applies. |
| Min ITM Amount | Minimum in-the-money amount necessary to automatically exercise positions. |
| Curr | Product currency. |

4.32 ITM Config Maintenance

4.32.1 Description

The *ITM Config Maintenance* window is an overlay window accessed from the *ITM Config for Auto Exercise* window via the *Add* or *Modify Configuration* buttons. It allows to enter or modify individual ITM configurations for automatic exercise per product/account combination.

Derivatives Clearing

| Clg Mbr | NCM/RC | Account Name | Product | Min ITM Amount | Curr |
|---------|--------|--------------|---------|----------------|------|
| GCMFR | NCMFR | A2 | ODAX | 1.04 | |

Buttons: Submit, Cancel

clear log

ITM Config Maintenance - Add window

| Clg Mbr | NCM/RC | Account Name | Product | Min ITM Amount | Curr |
|---------|--------|--------------|---------|----------------|------|
| GCMFR | NCMFR | A2 | ODAX | 1.04 | EUR |

Buttons: Submit, Cancel

clear log

ITM Config Maintenance - Modify window

4.32.2 Functionality

If the window is opened by clicking the *Add Configuration* button, the *Clg Mbr*, *NCM/RC*, *Account*, *Product* and *Min ITM Amount* entry fields are editable. All fields are mandatory to add a new configuration.

If the window is opened by clicking the *Modify Configuration* button, the information of the selected configuration are prefilled and only the *Min ITM Amount* field must be filled in.

The *Submit* button is only active if all mandatory fields are filled in according to the conditions.

If an error occurs, a message is displayed in the message log.

Derivatives Clearing

4.32.3 Screen elements

ITM Config Maintenance - Fields

| Field | Description |
|----------------|---|
| Clg Mbr | This field is only editable if a new configuration should be added. It defines the account sponsor of the account for which the Minimum ITM configuration should apply. |
| NCM/RC | This field is only editable if a new configuration should be added. It defines the NCM/RC of the account for which the Minimum ITM configuration should apply. |
| Account Name | This field is only editable if a new configuration should be added. It defines the account for which the Minimum ITM configuration should apply. |
| Product | This field is only editable if a new configuration should be added. It defines the product for which the Minimum ITM configuration should apply. |
| Min ITM Amount | Minimum in-the-money amount necessary to automatically exercise positions. |

ITM Config Maintenance - Buttons

| Button | Description |
|--------|--|
| Submit | This button is only active if all entry fields are filled in. Clicking the <i>Submit</i> button submits a request to add a new or modify the selected configuration and closes the overlay window if the request was successfully processed. |
| Cancel | Cancels the modification without any changes and closes the overlay window. |

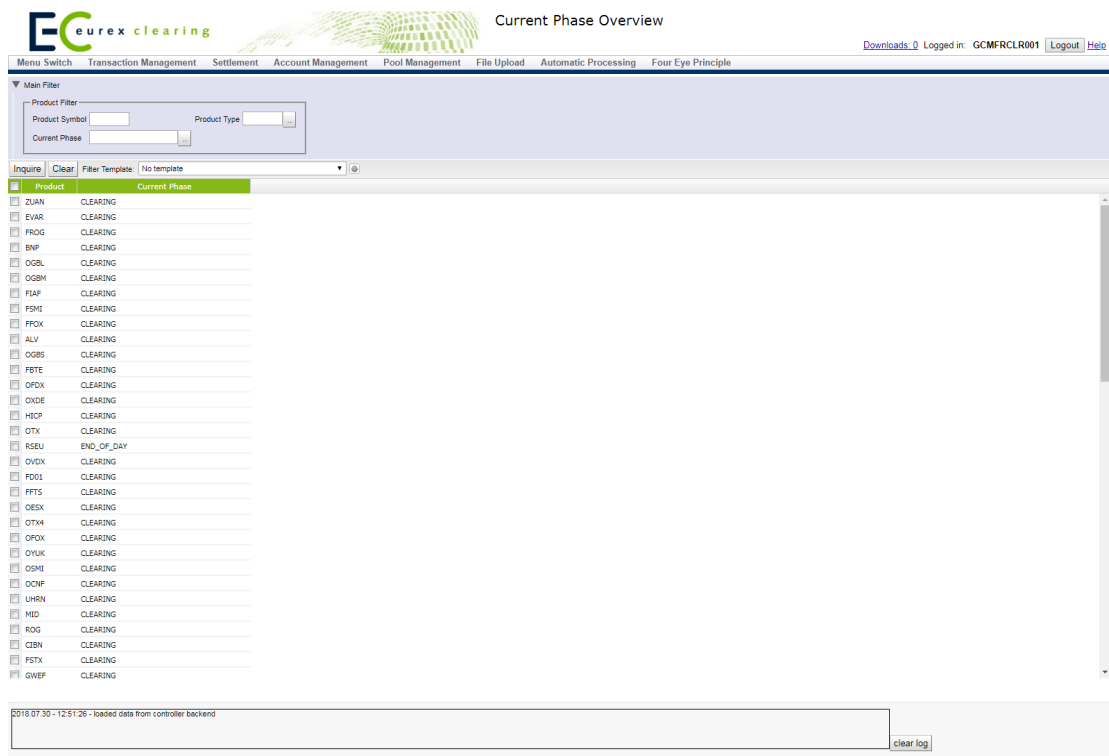
4.33 Current Phase Overview

4.33.1 Description

The *Current Phase Overview* window can be accessed from the *Info* menu in the main menu. It allows to inquire the current product phase for the clearing products.

In order to list only certain products, a filter function is provided. At the top of the window there are various fields which can be filled with criteria to filter for. Upon inquiry, all products matching the selected filter criteria are listed in the table.

Derivatives Clearing



Current Phase Overview window

4.33.2 Functionality

This window lists all clearing products and their current product phase.

4.33.3 Screen elements

Current Phase Overview - Filter criteria

| Filter | Description |
|----------------|---|
| Product Symbol | Filter for the current phase of certain products. |
| Product Type | Filter for the current phase of certain product types. |
| Current Phase | Filter for products which are currently in a certain phase. |

Current Phase Overview - Table columns


| Column | Description |
|---------------|-------------------------------|
| Product | Product ID. |
| Current Phase | Current phase of the product. |

4.34 Settlement Price Overview

4.34.1 Description

The *Settlement Price Overview* window can be accessed from the *Info* menu in the main menu. It displays approved settlement prices for all instruments of a product.

Derivatives Clearing


Settlement Price Overview
Downloads: 0 Logged in: GCMFRCRL001 Logout Help

Menu Switch | Transaction Management | Settlement | File Upload | Automatic Processing | Four Eye Principle | Info

Main Filter

Cleared Instrument

Product Line Flex Product ID

Product Flex Product ID Product Type

Maturity From Maturity To Listed Contracts

Contract Date From Contract Date To Flexible Contracts

Expiration From Expiration To Version

Strike From Strike To Contract Frequency

Exercise Style Settlement Method

Contract Display Week Contract Display Day

Inquire Filter Template:

Selected: 0 | Displaying items from 1 to 20 of 50

| Clearing House | Contract Symbol | Maturity | Settlement Price | Timestamp | Underlying Closing Price | Final Settlement Price | Contract Date | Contract Frequency | Contract Display Week | Contract Display Day | Contract Id |
|--------------------------|-----------------|----------------------------------|------------------|-----------|--------------------------|------------------------|---------------|--------------------|-----------------------|----------------------|-------------|
| <input type="checkbox"/> | ECAG | FIAS SI 20131220 PS AM C 0.01 0 | DEC13 | | | | 2013-12-20 | MONTHLY | 3 | 20 | 2163024 |
| <input type="checkbox"/> | ECAG | FIAS SI 20131220 PS AM C 15.00 0 | DEC13 | | | | 2013-12-20 | MONTHLY | 3 | 20 | 2162978 |
| <input type="checkbox"/> | ECAG | FIAS SI 20131220 PS AM C 16.00 0 | DEC13 | | | | 2013-12-20 | MONTHLY | 3 | 20 | 2162978 |
| <input type="checkbox"/> | ECAG | FIAS SI 20131220 PS AM C 17.00 0 | DEC13 | | | | 2013-12-20 | MONTHLY | 3 | 20 | 2162980 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140117 PS AM C 15.00 0 | JAN14 | | | | 2014-01-17 | MONTHLY | 3 | 17 | 2162982 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140117 PS AM C 16.00 0 | JAN14 | | | | 2014-01-17 | MONTHLY | 3 | 17 | 2162984 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140117 PS AM C 17.00 0 | JAN14 | | | | 2014-01-17 | MONTHLY | 3 | 17 | 2162986 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140221 PS AM C 15.00 0 | FEB14 | | | | 2014-02-21 | MONTHLY | 3 | 21 | 2162988 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140221 PS AM C 16.00 0 | FEB14 | | | | 2014-02-21 | MONTHLY | 3 | 21 | 2162990 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140221 PS AM C 17.00 0 | FEB14 | | | | 2014-02-21 | MONTHLY | 3 | 21 | 2162992 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140321 PS AM C 0.01 0 | MAR14 | | | | 2014-03-21 | MONTHLY | 3 | 21 | 2163008 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140321 PS AM C 15.00 0 | MAR14 | | | | 2014-03-21 | MONTHLY | 3 | 21 | 2162994 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140321 PS AM C 16.00 0 | MAR14 | | | | 2014-03-21 | MONTHLY | 3 | 21 | 2162996 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140321 PS AM C 17.00 0 | MAR14 | | | | 2014-03-21 | MONTHLY | 3 | 21 | 2162998 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140620 PS AM C 15.00 0 | JUN14 | | | | 2014-06-20 | MONTHLY | 3 | 20 | 2163000 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140620 PS AM C 16.00 0 | JUN14 | | | | 2014-06-20 | MONTHLY | 3 | 20 | 2163002 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140620 PS AM C 17.00 0 | JUN14 | | | | 2014-06-20 | MONTHLY | 3 | 20 | 2163004 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140919 PS AM C 15.00 0 | SEP14 | | | | 2014-09-19 | MONTHLY | 3 | 19 | 2163006 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140919 PS AM C 16.00 0 | SEP14 | | | | 2014-09-19 | MONTHLY | 3 | 19 | 2163008 |
| <input type="checkbox"/> | ECAG | FIAS SI 20140919 PS AM C 17.00 0 | SEP14 | | | | 2014-09-19 | MONTHLY | 3 | 19 | 2163010 |

2022-10-11 - 10:46:05 - Inquiry was successful.

Settlement Price Overview window

4.34.2 Functionality

This window allows to inquire for settlement price information of all clearing products. To filter for instruments of interest, various filter criteria can be filled in. The *Product* filter is mandatory. The display table lists all instruments that match the filter criteria and shows the settlement price information if approved prices are available.

Derivatives Clearing

4.34.3 Screen elements

| Settlement Price Overview - Filter criteria | |
|---|---|
| Filter | Description |
| C/P | Filter for call or put contracts. |
| Curr | Filter for instruments in certain currencies. |
| Product | Filter for instruments in a certain product. |
| Flex Product ID | Filter for instruments in a certain flexible product. |
| Product Type | Filter for instruments in a certain product type. |
| Maturity From | Filter for instruments with a maturity of or later than the specified date. |
| Maturity To | Filter for instruments with a maturity of or earlier than the specified date. |
| Listed Contracts | If this check box is selected, listed contracts are shown. |
| Contract Date From | Filter for instruments with a contract date of or later than the specified date. |
| Contract Date To | Filter for instruments with a contract date of or earlier than the specified date. |
| Expiration From | Filter for instruments which expire on or after the specified date. |
| Expiration To | Filter for instruments which expire on or before the specified date. |
| Flexible Contracts | If this check box is selected, flexible contracts are shown. |
| Strike From | Filter for instruments with a strike price equal to or higher than the specified price. |
| Strike To | Filter for instruments with a strike price equal to or lower than the specified price. |
| Version | Filter for a certain instrument version. |
| Exercise Style | Filter for instruments with a certain exercise style (American or European). |
| Settlement Method | Filter for instruments with a certain settlement method (Cash or Physical). |
| Contract Frequency | Filter for instruments with a certain contract frequency. |
| Contract Display Week | Filter for instruments with a certain contract week of the month for ECAG or contract week of the year for ECC. |
| Contract Display Day | Filter for positions with a certain contract day of the month. |

Derivatives Clearing


| Settlement Price Overview - Table columns | |
|---|---|
| Column | Description |
| Clearing House | Clearing house of the instrument. |
| Contract Symbol | The contract symbol summarizes the contract parameters. It consists of the Product Symbol or Product ID, Instrument Type or Contract Type (SI-Standard Instrument/FI-Flexible Instrument), Contract Date, Settlement Type (Cash/Physical), Exercise Style (European/American), Contract Class (Call/Put), Strike Price and Contract Version Number. |
| Settlement Price | Approved settlement price if available. |
| Timestamp | Time when the approved settlement price was received. |
| Underlying Closing Price | Underlying closing price if available. |
| Final Settlement Price | Final settlement price if available. |
| Contract Date | Contract date of the listed or flexible contract. |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |
| Product | Product ID. |
| C/P | Indicates a call or a put option. |
| Maturity | Maturity date of the contract. |
| Strike | Strike price of the contract. |
| Version | Version of the contract. |
| Exercise Style | Exercise style of option positions (American or European). |
| Settlement Method | Settlement method (Cash or Physical). |

4.35 Deliverable Bonds Overview

4.35.1 Description

The *Deliverable Bonds Overview* window can be accessed from the *Info* menu in the main menu. It displays deliverable bond information including the cheapest-to-deliver (CTD) flag.

Derivatives Clearing


Deliverable Bonds Overview

[Downloads: 0](#) | Logged in: **GCMFRCLR001** | [Logout](#) | [Help](#)

Menu Switch | **Transaction Management** | **Settlement** | **File Upload** | **Automatic Processing** | **Four Eye Principle** | **Info**

Main Filter

Product: CTD Only

Contract Expiration Year: Contract Expiration Month: Contract Expiration Day:

Inquire Filter Template:

Selected: **0** | Displaying items from 1 to 9 of 9

| Product | Contract Expiration | Curr | ISIN | Security Name | Coupon Rate | Bond Maturity | Conversion Factor | CTD | Contract Date | Contract Frequency | Contract Display Week | Contract Display Day | Contract Id | |
|--------------------------|---------------------|-------|------|---------------|---------------------------------------|---------------|-------------------|--------|---------------|--------------------|-----------------------|----------------------|-------------|---------|
| <input type="checkbox"/> | FGBL | DEC13 | EUR | DE0001785517 | 6 % SACHSEN ANHALT LANDESCHULD. A... | 6 | 2023-06-10 | 0.9996 | N | 2013-12-20 | MONTHLY | 3 | 20 | 1900561 |
| <input type="checkbox"/> | FGBL | DEC13 | EUR | DE0002294592 | 4.5 % DEUTSCHE PFANDBRIEFBANK V. 1... | 4.5 | 2023-08-12 | 0.8927 | N | 2013-12-20 | MONTHLY | 3 | 20 | 1900561 |
| <input type="checkbox"/> | FGBL | DEC13 | EUR | DE0001030005 | 8.75 % BUNDESREPUBLIK DEUTSCHLAN... | 8.75 | 2023-09-23 | 1.1968 | N | 2013-12-20 | MONTHLY | 3 | 20 | 1900561 |
| <input type="checkbox"/> | FGBL | MAR14 | EUR | DE0001785517 | 6 % SACHSEN ANHALT LANDESCHULD. A... | 6 | 2023-06-10 | 0.9998 | N | 2014-03-21 | MONTHLY | 3 | 21 | 1900562 |
| <input type="checkbox"/> | FGBL | MAR14 | EUR | DE0002294592 | 4.5 % DEUTSCHE PFANDBRIEFBANK V. 1... | 4.5 | 2023-08-12 | 0.8948 | N | 2014-03-21 | MONTHLY | 3 | 21 | 1900562 |
| <input type="checkbox"/> | FGBL | MAR14 | EUR | DE0001030005 | 8.75 % BUNDESREPUBLIK DEUTSCHLAN... | 8.75 | 2023-09-23 | 1.1929 | N | 2014-03-21 | MONTHLY | 3 | 21 | 1900562 |
| <input type="checkbox"/> | FGBL | JUN14 | EUR | DE0001785517 | 6 % SACHSEN ANHALT LANDESCHULD. A... | 6 | 2023-06-10 | 0.9999 | N | 2014-06-20 | MONTHLY | 3 | 20 | 1900563 |
| <input type="checkbox"/> | FGBL | JUN14 | EUR | DE0002294592 | 4.5 % DEUTSCHE PFANDBRIEFBANK V. 1... | 4.5 | 2023-08-12 | 0.8972 | N | 2014-06-20 | MONTHLY | 3 | 20 | 1900563 |
| <input type="checkbox"/> | FGBL | JUN14 | EUR | DE0001030005 | 8.75 % BUNDESREPUBLIK DEUTSCHLAN... | 8.75 | 2023-09-23 | 1.1893 | N | 2014-06-20 | MONTHLY | 3 | 20 | 1900563 |

2021.12.03 - 11:12:08 - Inquiry was successful

[clear log](#)

Deliverable Bonds Overview window

4.35.2 Functionality

This window allows to inquire for information of deliverable bonds. To filter for instruments of interest, various filter criteria can be filled in. The *Product* filter is mandatory. If only the instrument should be shown which is the cheapest-to-deliver, then the *CTD Only* filter checkbox can be selected for the inquiry.

Derivatives Clearing

4.35.3 Screen elements

Deliverable Bonds Overview - Filter criteria

| Filter | Description |
|------------------------------|---|
| Product | Filter for instruments in a certain product. |
| Contract Expiration Year | Filter for instruments with a certain expiration year. |
| Contract Expiration Month | Filter for instruments with a certain expiration month. |
| Contract Expiration Day | Filter for instruments with a certain expiration day. |
| CTD Only | Filter for cheapest-to-deliver instruments. |

Deliverable Bonds Overview - Table columns

| Column | Description |
|--------------------------|--|
| Product | Product symbol. |
| Contract Expiration | Contract expiration month/year. |
| Curr | Currency of the bond. |
| ISIN | ISIN of the bond. |
| Security Name | Name of the bond. |
| Coupon Rate | Coupon rate of the bond. |
| Bond Maturity | Maturity date of the bond. |
| Conversion Factor | Conversion factor of the bond. |
| CTD | Indicator whether the bond is the cheapest-to-deliver. |
| Contract Date | Contract date of the listed or flexible contract. |
| Settlement Method | Settlement method (Cash or Physical). |
| Contract Frequency | The contract frequency can be daily, weekly, monthly, end-of-month or flexible. |
| Contract Display Week | This column is only filled for weekly contracts. Depending on the configuration, this field contains the week of the month as per Contract Date, or the week/weekend of the year as per Contract Date. Normally it contains the week of the month for ECAG products and the week of the year for ECC products. |
| Contract Display Day | This column is only filled for daily contracts. It displays the day of the month as per Contract Date. |
| Contract ID | Contract identifier as used in T7. |

Derivatives Clearing

4.36 Upload Position Close Out

4.36.1 Description

The *Upload Position Close Out* window can be accessed from the *File Upload* menu in the main menu. It allows to close out up to 5.000 positions at once by uploading a file in CSV format.

Upload Position Close Out window

4.36.2 Functionality

Clicking the *Browse* button opens a selection window to import a file into the system. The uploaded file must contain the close outs as a list of comma separated values. Each line represents one position close out and must follow a certain pattern:

```
"AccountSponsor", "AccountOwner", "AccountName", "CallPut", "ProductSymbol",
"ContractType", "FlipID", "Maturity", "ContractDate", "ExpirationDate", "Strike",
"Version", "SettlMethod", "ExerStyle", "TransactionQuantity", "BasketID", "Text1",
"Text2", "Text3"
```

Sample close out upload file:

```
"AccountSponsor", "AccountOwner", "AccountName", "CallPut", "ProductSymbol",
"ContractType", "FlipID", "Maturity", "ContractDate", "ExpirationDate", "Strike",
"Version", "SettlMethod", "ExerStyle", "TransactionQuantity", "BasketID", "Text1",
"Text2", "Text3"
"GCMFR", "GCMFR", "A1", "C", "OGBS", "", "", "DEC15", "", "", "475.000000", "0", "", ""
"10", "123456789", "Text1", "Text2", "Text3"
"GCMFR", "GCMFR", "A1", "", "FIAF", "", "FIA2", "", "", "2016-01-17", "", "", "P", "",
"15", "234567891", "Text1", "Text2", "Text3"
```

If the file does not comply with this format, an error message is displayed. Upon successful upload, the content of the file is displayed in the table. All the entered values are checked for valid syntax. Fields with invalid input are specially highlighted. In that case, an error message is displayed by hovering the mouse over the icon next to the erroneous field.

For every record, the *Check ZCQ* checkbox can be selected or unselected. By default, it is checked, so that only those close out requests are processed for which the quantity does not exceed the zero cost quantity. In case the ZCQ is exceeded, a respective message is displayed in the *Status Information* column.

The user can decide to uncheck the checkbox. Then, the close out is always processed, regardless if the ZCQ is exceeded or not. This is done without asking for further confirmation. The *Check ZCQ* checkboxes can be toggled on or off for all records at once using the *Ignore/Validate ZCQ* button.

Derivatives Clearing

If all entry fields for one position close out are filled with valid data, the status of that row is “VALID”. Only close out transactions with this status can be selected for import into the system.

Clicking the *Submit* button imports the selected records into the system. The *Upload Position Close Out* window is updated to display the new status of the uploaded records. If the import was successful the status is changed to “PROCESSED”.

In case of a failed import attempt, the *Status Information* field gives further explanations on the failure reason and an error message is displayed in the message log.

4.36.3 Screen elements

| Upload Position Close Out - Filter criteria | |
|---|---|
| Filter | Description |
| INVALID | If this check box is selected, the list of close out transactions parsed from the uploaded file contains all records with status “INVALID”. |
| VALID | If this check box is selected, the list of close out transactions parsed from the uploaded file contains all records with status “VALID”. |
| PROCESSED | If this check box is selected, the list of close out transactions parsed from the uploaded file contains all records with status “PROCESSED”. |
| REJECTED | If this check box is selected, the list of close out transactions parsed from the uploaded file contains all records with status “REJECTED”. |

| Upload Position Close Out - Fields | |
|------------------------------------|---|
| Field | Description |
| Clg Mbr | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| NCM/RC | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Account Name | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| C/P | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Product | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Contract Type | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Flex Contract ID | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Maturity | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Contract Date | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Expiration Date | Displays the information parsed from the uploaded file. This field can be edited before submission. |

Derivatives Clearing

Upload Position Close Out - Fields

| Field | Description |
|--------------------|--|
| Strike | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Version | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Settlement Method | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Exercise Style | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Quantity | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Check ZCQ | This checkbox can be selected for every record to specify that a close out request should only be processed if the zero cost quantity is not exceeded. |
| Basket ID | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Text 1 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Text 2 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Text 3 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Status | Displays the import status of each close out transaction. Only transactions marked "VALID" can be selected for import. |
| Status Information | After submitting the selected close out transactions to be imported into the system, this field displays further information on the upload status of each transaction. |

Upload Position Close Out - Buttons

| Button | Description |
|--------|--|
| Browse | Opens the file selection window to choose the file to be uploaded. |
| Filter | Filters the list of uploaded transactions according to the selected check boxes. |
| Reset | Resets the filter check boxes to the default selection (all checked). |

Derivatives Clearing

Upload Position Close Out - Buttons

| Button | Description |
|---------------------|---|
| Ignore/Validate ZCQ | Clicking the <i>Ignore ZCQ</i> button unchecks all checkboxes in the <i>Check ZCQ</i> column, i.e. the all close-out requests will be processed regardless if the zero cost quantity is exceeded or not. Clicking the <i>Validate ZCQ</i> button selects all checkboxes in the <i>Check ZCQ</i> column, i.e. only those close-out requests are processed for which the zero cost quantity is not exceeded. |
| Submit | This button is only active if at least one record is selected. Clicking the <i>Submit</i> button submits a request to import the selected transactions. |
| Cancel | Cancels the upload and closes the overlay window. |

4.37 Upload Internal Position Transfer

4.37.1 Description

The *Upload Internal Position Transfer* window can be accessed from the *File Upload* menu in the main menu. It allows to transfer up to 5.000 positions at once by uploading a file in CSV format.

Upload Internal Position Transfer window

4.37.2 Functionality

Clicking the *Browse* button opens a selection window to import a file into the system. The uploaded file must contain the transfer parameters as a list of comma separated values. Each line represents one position transfer and must follow a certain pattern:

```
"FromAccountSponsor", "FromAccountOwner", "FromAccountName", "CallPut", "ProductSymbol",
"ContractType", "FlipID", "Maturity", "ContractDate", "ExpirationDate", "Strike",
"Version", "SettlMethod", "ExerStyle", "LongQty", "ShortQty", "BasketID",
"ToAccountName", "SourceText1", "SourceText2", "SourceText3", "TargetText1",
"TargetText2", "TargetText3"
```

Sample transfer upload file:

```
"FromAccountSponsor", "FromAccountOwner", "FromAccountName", "CallPut", "ProductSymbol",
"ContractType", "FlipID", "Maturity", "ContractDate", "ExpirationDate", "Strike",
"Version", "SettlMethod", "ExerStyle", "LongQty", "ShortQty", "BasketID",
"ToAccountName", "SourceText1", "SourceText2", "SourceText3", "TargetText1",
"TargetText2", "TargetText3"
"GCMFR", "NCMFR", "A1", "C", "SBVN", "", "", "MAR16", "", "", "475.000000", "0", "", ""
```

Derivatives Clearing

```
"10", "20", "123456789", "A2", "SourceText1", "SourceText2", "SourceText3",
"TargetText1", "TargetText2", "TargetText3"
"GCMFR", "NCMFR", "A1", "", "FIAF", "", "FIA2", "", "", "2016-01-17", "", "", "P", "",
"15", "", "234567891", "A2", "SourceText1", "SourceText2", "SourceText3", "TargetText1",
"TargetText2", "TargetText3"
```

If the file does not comply with this format, an error message is displayed. Upon successful upload, the content of the file is displayed in the table. All the entered values are checked for valid syntax. Fields with invalid input are specially highlighted. In that case, an error message is displayed by hovering the mouse over the icon next to the erroneous field.

If all entry fields for one record are filled with valid data, the status of that row is "VALID". Only records with this status can be selected for import into the system.

Clicking the *Submit* button imports the selected records into the system. The *Upload Internal Position Transfer* window is updated to display the new status of the uploaded records. If the import was successful the status is changed to "PROCESSED".

In case of a failed import attempt, the *Status Information* field gives further explanations on the failure reason and an error message is displayed in the message log.

4.37.3 Screen elements

Upload Internal Position Transfer - Filter criteria

| Filter | Description |
|-----------|---|
| INVALID | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "INVALID". |
| VALID | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "VALID". |
| PROCESSED | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "PROCESSED". |
| REJECTED | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "REJECTED". |

Upload Internal Position Transfer - Fields

| Field | Description |
|----------------------|---|
| From Account Sponsor | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| From Account Owner | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| From Account Name | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| C/P | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Product | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Contract Type | Displays the information parsed from the uploaded file. This field can be edited before submission. |

Derivatives Clearing

Upload Internal Position Transfer - Fields

| Field | Description |
|--------------------|--|
| Flex Contract ID | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Maturity | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Contract Date | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Expiration Date | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Strike | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Version | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Settlement Method | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Exercise Style | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Long Qty | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Short Qty | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Basket ID | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| To Account Name | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Source Text 1 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Source Text 2 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Source Text 3 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Target Text 1 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Target Text 2 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Target Text 3 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Status | Displays the import status of each position transfer. Only transactions marked "VALID" can be selected for import. |
| Status Information | After submitting the selected position transfer transactions to be imported into the system, this field displays further information on the upload status of each transaction. |

Derivatives Clearing

Upload Internal Position Transfer - Buttons

| Button | Description |
|--------|--|
| Browse | Opens the file selection window to choose the file to be uploaded. |
| Filter | Filters the list of uploaded transactions according to the selected check boxes. |
| Reset | Resets the filter check boxes to the default selection (all checked). |
| Submit | This button is only active if at least one record is selected. Clicking the <i>Submit</i> button submits a request to import the selected transactions. |
| Cancel | Cancels the upload and closes the overlay window. |

4.38 Upload External Position Transfer

4.38.1 Description

The *Upload External Position Transfer* window can be accessed from the *File Upload* menu in the main menu. It allows to transfer up to 5.000 positions at once by uploading a file in CSV format.

Upload External Position Transfer window

4.38.2 Functionality

Clicking the *Browse* button opens a selection window to import a file into the system. The uploaded file must contain the transfer parameters as a list of comma separated values. Each line represents one position transfer and must follow a certain pattern:

```
"FromAccountSponsor", "FromAccountOwner", "FromAccountName", "CallPut", "ProductSymbol",
"ContractType", "FlipID", "Maturity", "ContractDate", "ExpirationDate", "Strike",
"Version", "SettlMethod", "ExerStyle", "LongQty", "ShortQty", "BasketID",
"ToAccountOwner", "ToAccountName", "Text1", "Text2", "Text3", "RefText1", "RefText2",
"RefText3", "TransferDirection", "CashTransferAmount", "CashAdjustmentPrice",
"OriginalTradeDateFrom", "OriginalTradeDateTo"
```

Sample transfer upload file:

```
"FromAccountSponsor", "FromAccountOwner", "FromAccountName", "CallPut", "ProductSymbol",
"ContractType", "FlipID", "Maturity", "ContractDate", "ExpirationDate", "Strike",
"Version", "SettlMethod", "ExerStyle", "LongQty", "ShortQty", "BasketID",
"ToAccountOwner", "ToAccountName", "Text1", "Text2", "Text3", "RefText1", "RefText2",
```

Derivatives Clearing

```
"RefText3", "TransferDirection", "CashTransferAmount", "CashAdjustmentPrice",
"OriginalTradeDateFrom", "OriginalTradeDateTo"
"GCMFR", "NCMFR", "A1", "C", "SBVN", "", "", "MAR16", "", "", "475.000000", "0", "", "",
"10", "20", "123456789", "TSTFR", "A2", "Text1", "Text2", "Text3", "RefText1",
"RefText2", "RefText3", "S", "5", "", "", "2020-10-15", "2020-10-16"
"GCMFR", "NCMFR", "A1", "", "FIAF", "FIA2", "", "", "2016-01-17", "", "", "P", "", "15",
"", "234567891", "TSTFR", "A2", "Text1", "Text2", "Text3", "RefText1", "RefText2",
"RefText3", "", "", "", "", ""
```

If the file does not comply with this format, an error message is displayed. Upon successful upload, the content of the file is displayed in the table. All the entered values are checked for valid syntax. Fields with invalid input are specially highlighted. In that case, an error message is displayed by hovering the mouse over the icon next to the erroneous field.

If all entry fields for one record are filled with valid data, the status of that row is "VALID". Only records with this status can be selected for import into the system.

Clicking the *Submit* button imports the selected records into the system. The *Upload External Position Transfer* window is updated to display the new status of the uploaded records. If the import was successful the status is changed to "PROCESSED".

In case of a failed import attempt, the *Status Information* field gives further explanations on the failure reason and an error message is displayed in the message log.

4.38.3 Screen elements

Upload External Position Transfer - Filter criteria

| Filter | Description |
|-----------|---|
| INVALID | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "INVALID". |
| VALID | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "VALID". |
| PROCESSED | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "PROCESSED". |
| REJECTED | If this check box is selected, the list of position transfer transactions parsed from the uploaded file contains all records with status "REJECTED". |

Upload External Position Transfer - Fields

| Field | Description |
|----------------------|---|
| From Account Sponsor | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| From Account Owner | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| From Account Name | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| C/P | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Product | Displays the information parsed from the uploaded file. This field can be edited before submission. |

Derivatives Clearing

Upload External Position Transfer - Fields

| Field | Description |
|-------------------|---|
| Contract Type | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Flex Contract ID | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Maturity | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Contract Date | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Expiration Date | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Strike | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Version | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Settlement Method | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Exercise Style | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Long Qty | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Short Qty | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Basket ID | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| To Account Owner | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| To Account Name | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Text 1 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Text 2 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Text 3 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Ref Text 1 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Ref Text 2 | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Ref Text 3 | Displays the information parsed from the uploaded file. This field can be edited before submission. |

Derivatives Clearing

Upload External Position Transfer - Fields

| Field | Description |
|--------------------------|--|
| Transfer Direction | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Cash Transfer Amount | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Cash Adjustment Price | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Original Trade Date From | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Original Trade Date To | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Status | Displays the import status of each position transfer. Only transactions marked "VALID" can be selected for import. |
| Status Information | After submitting the selected position transfer transactions to be imported into the system, this field displays further information on the upload status of each transaction. |

Upload External Position Transfer - Buttons

| Button | Description |
|--------|---|
| Browse | Opens the file selection window to choose the file to be uploaded. |
| Filter | Filters the list of uploaded transactions according to the selected check boxes. |
| Reset | Resets the filter check boxes to the default selection (all checked). |
| Submit | This button is only active if at least one record is selected. Clicking the <i>Submit</i> button submits a request to import the selected transactions. |
| Cancel | Cancels the upload and closes the overlay window. |

4.39 Upload ITM Configurations

4.39.1 Description

The *Upload ITM Configurations* window can be accessed from the *File Upload* menu in the main menu. It allows to add ITM configurations for up to 5.000 product/account combinations at once by uploading a file in CSV format.

Derivatives Clearing

Upload ITM Configuration

1. Select file for Upload [Help](#)

Upload File Min ITM Amount Upload.csv

2. Process uploaded ITM Configuration

ITM Configuration Status

INVALID VALID UPDATED ADDED NONE [csv](#) [template](#)

Selected: 2 | Displaying items from 1 to 2 of 2

| <input checked="" type="checkbox"/> | Clg Mbr | NCM/RC | Account Name | Product | Min ITM Amount | Status | Status Information |
|-------------------------------------|---------|--------|--------------|---------|----------------|--------|--------------------|
| <input checked="" type="checkbox"/> | GCMFR | NCMFR | A1 | ALV | 0.3 | VALID | |
| <input checked="" type="checkbox"/> | GCMFR | NCMFR | A5 | OGBS | 1.0 | VALID | |

Upload ITM Configuration window

4.39.2 Functionality

Clicking the *Browse* button opens a selection window to import a file into the system. The uploaded file must contain the configuration parameters as a list of comma separated values. Each line represents one product/account combination and must follow a certain pattern:

```
"AccountSponsor", "AccountOwner", "AccountName", "Product", "MinItmAmount"
```

Sample ITM Config upload file:

```
"AccountSponsor", "AccountOwner", "AccountName", "Product", "MinItmAmount"
"GCMFR", "NCMFR", "A1", "SBVN", "0.50"
```

If the file does not comply with this format, an error message is displayed. Upon successful upload, the content of the file is displayed in the table. All the entered values are checked for valid syntax. Fields with invalid input are specially highlighted. In that case, an error message is displayed by hovering the mouse over the icon next to the erroneous field.

Note: The individual ITM amounts must be greater than the default value configured by Eurex (currently 0.01). If this is not the case, the respective records are marked as "INVALID".

If all entry fields for one product/account combination are filled with valid data, the status of that row is "VALID". Only configurations with this status can be selected for import into the system.

Clicking the *Submit* button imports the selected records into the system. The *Upload ITM Configurations* window is updated to display the new status of the uploaded records. If the import was successful the status is changed to "PROCESSED".

In case of a failed import attempt, the *Status Information* field gives further explanations on the failure reason and an error message is displayed in the message log.

Derivatives Clearing

4.39.3 Screen elements

Upload ITM Configuration - Filter criteria

| Filter | Description |
|---------|---|
| VALID | If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "VALID". |
| INVALID | If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "INVALID". |
| UPDATED | If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "UPDATED". |
| ADDED | If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "ADDED". |
| NONE | If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "NONE". |

Upload ITM Configuration - Fields

| Field | Description |
|--------------------|--|
| Clg Mbr | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| NCM/RC | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Account Name | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Product | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Min ITM Amount | Displays the information parsed from the uploaded file. This field can be edited before submission. |
| Status | Displays the import status of each product/account combination. Only configurations marked "VALID" can be selected for import. |
| Status Information | After submitting the selected configurations to be imported into the system, this field displays further information on the upload status of each configuration. |

Upload ITM Configuration - Buttons

| Button | Description |
|--------|--|
| Browse | Opens the file selection window to choose the file to be uploaded. |
| Filter | Filters the list of uploaded configurations according to the selected check boxes. |

Derivatives Clearing

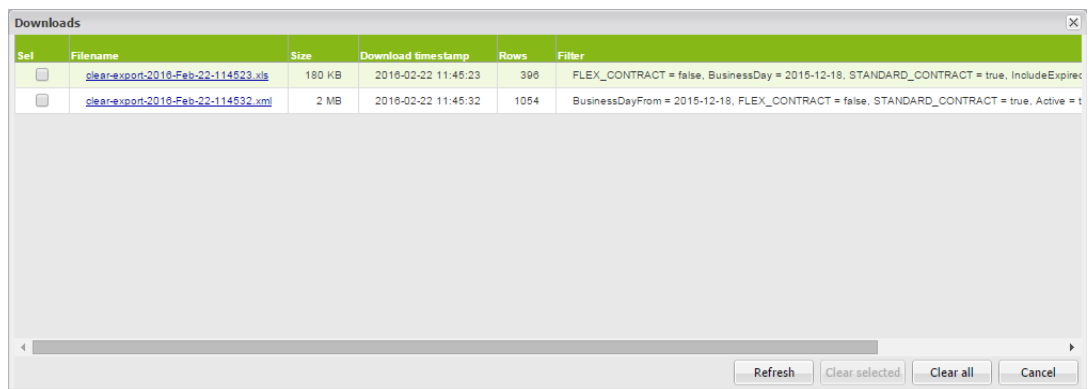
Upload ITM Configuration - Buttons

| Button | Description |
|--------|--|
| Reset | Resets the filter check boxes to the default selection (all checked). |
| Submit | This button is only active if at least one record is selected. Clicking the <i>Submit</i> button submits a request to import the selected configurations. |
| Cancel | Cancel the upload and closes the overlay window. |

4.40 Downloads

4.40.1 Description

The *Downloads* window can be accessed by clicking the *Downloads* link in the application header. It displays the requested export files which are ready for download in a table. Various meta information is provided for every export file, e.g. the time when the export has been requested in CET format and the filter criteria which were applied for the display table contained in the export.



| Set | Filename | Size | Download timestamp | Rows | Filter |
|--------------------------|---|--------|---------------------|------|---|
| <input type="checkbox"/> | clear-export-2016-Feb-22-114523.xls | 180 KB | 2016-02-22 11:45:23 | 396 | FLEX_CONTRACT = false, BusinessDay = 2015-12-18, STANDARD_CONTRACT = true, IncludeExpirec |
| <input type="checkbox"/> | clear-export-2016-Feb-22-114532.xml | 2 MB | 2016-02-22 11:45:32 | 1054 | BusinessDayFrom = 2015-12-18, FLEX_CONTRACT = false, STANDARD_CONTRACT = true, Active = t |

Downloads window

4.40.2 Functionality

A click on the file name starts the download of an export file. After the download all export files remain available in the download list until the user logs out of his session or removes the files from the list manually.

Files which are not needed any longer can be removed from the download list by selecting the respective files and clicking the *Clear selected* button. Alternatively, all files can be removed at once by clicking the *Clear all* button.

Derivatives Clearing

4.40.3 Screen elements

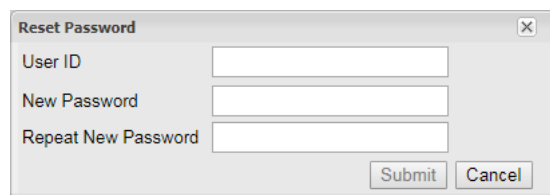
| Downloads - Buttons | |
|---------------------|---|
| Button | Description |
| Refresh | Reloads the list of requested exports which are ready for download. |
| Clear selected | Deletes the selected export files from the list. Hence, they cannot be downloaded any longer. |
| Clear all | Deletes all export files from the list. Hence, they cannot be downloaded any longer. |
| Cancel | Closes the overlay window. |

4.41 Reset Password

4.41.1 Description

The *Reset Password* window can be accessed by clicking the *Reset Password* button in the application header if the currently logged-in user is entitled to use this function. Otherwise, the *Reset Password* button is not visible to the user.

The *Reset Password* window allows to change or reset the current password of the logged-in user or on behalf of another user.



Reset Password window

4.41.2 Functionality

To reset the password for a user, the respective user ID has to be entered. The entered password must comply with the complexity requirements that are applicable to all new passwords. Please refer to the description of the *Change Password* functionality for further details.

The reset password is valid immediately and can be used to login for 48 hours. If the reset password is not used within this time frame, it expires and has to be reset again. During the first login with the reset password, the user is requested to set a new personal password.

Derivatives Clearing

4.41.3 Screen elements**Reset Password - Fields**

| Field | Description |
|---------------------|---|
| UserId | ID of the user whose password is supposed to be reset. |
| New Password | The new password must comply with the complexity requirements. |
| Repeat New Password | To prevent typos in the password, the new password must be entered a second time. |

Reset Password - Buttons

| Button | Description |
|--------|---|
| Submit | This button is only active if both the <i>New Password</i> and the <i>Repeat New Password</i> fields are filled. Clicking the <i>Submit</i> button submits a request to reset the password for the entered user. |
| Cancel | Closes the overlay window. |

Entitlement

5 Entitlement

5.1 User Entitlement Maintenance

5.1.1 Description

The *User Entitlement Maintenance* window can be accessed from the *Participant Management* menu in the main menu. It allows to add or delete users, to assign and de-assign user roles and to modify user privileges.

| | User | Qualified Clearer | Last Modifier | Last Modified Date and Time | Last Activity | Day of user Creation | Initial User | Pending Request |
|-------------------------------------|-------------|-------------------|---------------|-----------------------------|---------------|----------------------|--------------|---------------------|
| <input checked="" type="checkbox"/> | GCMFR123456 | N | GCMFRCLR001 | 2024-02-12 10:08:01 | 2024-02-12 | 2024-02-12 | N | No approval pending |
| <input type="checkbox"/> | GCMFRCLR001 | N | EUREX**** | 2024-02-09 14:49:38 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRCLR002 | N | EUREX**** | 2024-02-09 14:50:31 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRFX999 | N | EUREX**** | 2024-02-09 14:48:58 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRLTR001 | N | EUREX**** | 2024-02-09 14:49:21 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRLTR002 | N | EUREX**** | 2024-02-09 14:49:13 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRSEC001 | N | EUREX**** | 2024-02-09 14:50:30 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRSEC002 | N | EUREX**** | 2024-02-09 14:50:02 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRTRD001 | N | EUREX**** | 2024-02-09 14:49:23 | | 2024-02-09 | N | No approval pending |
| <input type="checkbox"/> | GCMFRTRD002 | N | EUREX**** | 2024-02-09 14:50:13 | | 2024-02-09 | N | No approval pending |

User Entitlement Maintenance window

5.1.2 Functionality

The list of users is populated based on the filter criteria. One of these users can be selected via a check box. Each of the users with a pending Four Eye request has a button called *Pending Four Eye Request* in the *Pending Request* column. Clicking on this button opens a window showing the pending Four Eye request related to entitlement maintenance for this user. Based on the type of activity pending, the corresponding detail window is opened.

User Maintenance

The *Add User* and *Delete User* buttons allow to add or delete users. Clicking the *Add User* button opens the *Add New User* window to create a new user.

Clicking the *Delete User* button deletes the selected user from the system.

Role Assignment

The *Role Assignment* button is only active if exactly one user has been selected from the display table. Clicking the button opens the *(De-)Assign User Role* window where the user can assign and de-assign roles to the selected user.

Entitlement

Modify Privileges

The *Modify Privileges* button is only active if exactly one user has been selected from the display table. Clicking the button opens the *Modify User Privileges* window where the user can modify the entitlement settings of the various privileges assigned to the user.

Copy Entitlement Settings

The *User Entitlement Maintenance* window allows to copy all entitlement settings from one user to one or more other users. If exactly one user without pending Four Eye request is selected from the display table, the *Copy From...* button is active. Clicking this button saves the selected user as the source user for the copy function.

Then, one or more other users can be selected from the display table as target users for the copy function. Only users without a pending Four Eye request can be target users. If this is done, the *Paste To...* button becomes active. If this button is clicked, all role assignments and entitlement settings are copied from the source user to the target user(s). Existing settings are overwritten. If this process is interrupted by using any other function on the *User Entitlement Maintenance* window (e.g. inquiry), the copy function is cancelled and has to be started at the beginning by selecting a source user again.

Note: If the entitlement settings of the source user are changed during the pasting operation, the new entitlement settings of the source user will be applied to all target users that have not been processed yet.

It is possible that the old entitlement settings of the source user have been applied to some of the target users even though the *Last Modified* time stamp of the target users indicates that they were changed after the source user. This is due to processing time spent to copy the entitlement settings during which the source settings were changed.

5.1.3

Screen elements

User Entitlement Maintenance - Filter criteria

| Filter | Description |
|-----------------------------|--|
| Participant | Filter for a certain participant. This field is pre-filled with the Member ID of the logged-in user. |
| User | Filter for a certain user. |
| Role | Filter for a certain role. |
| All users w/o assigned role | Filter for all users who don't have any roles assigned. |

User Entitlement Maintenance - Buttons

| Button | Description |
|-----------------|--|
| Add User | Clicking this button opens the <i>Add New User</i> window to create a new user. |
| Delete User | This button is only active if exactly one user has been selected from the display table. Clicking this button deletes the selected user from the system. |
| Role Assignment | This button is only active if exactly one user has been selected from the display table. Clicking this button opens the <i>(De-)Assign User Role</i> window where the user can assign and de-assign roles. |

Entitlement

User Entitlement Maintenance - Buttons

| Button | Description |
|-------------------|---|
| Modify Privileges | This button is only active if exactly one user has been selected from the display table. Clicking the button opens the <i>Modify User Privileges</i> window where the user can modify entitlement settings. |
| Copy From... | This button is only active if exactly one user has been selected from the display table. Clicking the button saves the selected user as the source user for the copy function. |
| Paste To... | This button is only active after a source user has been saved by clicking the <i>Copy From...</i> button and one or more other users are selected as target users. Clicking this button, copies all role assignments and entitlement settings from the source user to the target user(s). |
| Four-Eye Request | This button is only active if a Four Eye request is pending for a user. Clicking the button opens the respective approval window. |

User Entitlement Maintenance - Table columns

| Column | Description |
|-----------------------------|---|
| User | Member ID of the user. |
| Qualified Clearer | Qualified Clearer indicator. |
| Last Modifier | User ID of the last modifier. |
| Last Modified Date and Time | Date and time of the last modification. |
| Last Activity | Date of the last activity done by the user. E.g. by GUI login or FIXML requests. |
| Day of User Creation | Creation date of the user. |
| Initial User | Indicator whether the user is the initial user of the participant. This user cannot be deleted. |
| Pending Request | Contains a button to open a Four Eye approval window if a request is pending. |

5.2 Add New User

5.2.1 Description

The *Add New User* window can be accessed via the *User Entitlement Maintenance* window. The window allows to create a new user.

Entitlement

Add New User window

5.2.2 Functionality

This window can be used to create a new user for a participant. Therefore, the *User Name* fields have to be filled in.

If an error occurs, a message is displayed in the message log.

5.2.3 Screen elements

Add New User - Fields

| Field | Description |
|------------------------|--|
| Registered Participant | Participant ID of the member for which the new user should be created. |
| User Name | Login user name for the new user. |

Add New User - Buttons

| Button | Description |
|--------|---|
| Submit | This button is only active if all mandatory fields have been filled in. Clicking the <i>Submit</i> button submits a request to create a new user. |
| Cancel | Cancels the action without any changes and closes the overlay window. |

5.3 (De-)Assign User Role

5.3.1 Description

The *(De-)Assign User Role* window can be accessed via the *Role Assignment* button on the *User Entitlement Maintenance* window. This window allows to assign and de-assign roles to a user.

Entitlement

(De-)Assign User Role

NCMFRCLR001 [Help](#)

Download Settings Upload Settings Datei auswählen Keine ausgewählt

Assigned Roles

- Clearing Manager - CMA
- Position and Transaction Manager - PTM
- Service Administrator - ADM

Available Roles

- Clearing Manager View only - View CMA
- Position and Transaction Manager View only - View PTM
- Service Administrator View only - View ADM

Entitlement Details

Displaying items from 1 to 5 of 9

| Privilege ID | Privilege Description | Privilege Type | 4EP Applicability | Level | Max Level | Act Range |
|--------------|--|---------------------|-------------------|-------|-----------|-----------|
| D004APP | Give-up Approve / Deny | Account Independent | N | 3 | 3 | ALL |
| D005APP | Take-up Approve / Deny | Account Independent | N | 3 | 3 | ALL |
| E002APP | Position Transfer Approve / Deny | Account Independent | N | 3 | 3 | ALL |
| E003APP | Position Transfer with Cash Approve / Deny | Account Independent | Y | 3 | 3 | ALL |
| E016DEC | Notification Decrease | Account Independent | N | 3 | 3 | ALL |

Submit Cancel

2016.09.13 - 12:32:56 - Inquiry Successfully Processed
 2016.09.13 - 12:32:53 - Inquiry Successfully Processed
 2016.09.13 - 12:32:53 - Inquiry Successfully Processed

clear log

(De-)Assign User Role window

5.3.2 Functionality

When the window is opened, the list of *Assigned Roles* contains all roles that are currently assigned to the selected user. The list of *Available Roles* contains all the roles that can be assigned to this user.

Below the role lists, there is a section to display the entitlement settings of the selected roles. It is filled by clicking the *Entitlement Details* button. This button is only active if at least one role from the *Assigned Roles* list is selected.

If already assigned roles are selected, clicking the *Entitlement Details* button populates the display table with the current entitlement settings of privileges contained in the selected roles. If newly assigned roles are selected, clicking the *Entitlement Details* button populates the display table with the default entitlement settings of privileges contained in the selected roles. The button is disabled if a combination of already assigned and newly assigned roles are selected. The newly assigned roles are highlighted in the *Assigned Roles* list.

Custom Entitlement Levels

In the table of entitlement details, the entitlement level as well as the effective account range can be changed for each privilege. The entitlement level can be changed by selecting a value from the *Level* dropdown list. The selected value must not exceed the maximum level assignable for the privilege.

Custom entitlement settings for a privilege can be limited to an account. Therefore, the respective account must be selected from the *Act Range* dropdown list. For all accounts outside the specified account range, entitlement level 0 applies (not entitled) unless it is explicitly configured differently. To apply the level to all accounts of the user, "ALL" must be selected from the list. This is the default setting.

Entitlement

Download Entitlement Settings

The *(De-)Assign User Role* window allows to download the current entitlement profile of the selected user. Clicking the *Download* button saves the complete entitlement profile of the user in CSV format. It includes the role assignments and all entitlement settings.

Upload Entitlement Settings

Previously downloaded entitlement settings can be uploaded for a different user. The file selection button is only active if the *Assigned Roles* list is empty when the *(De-)Assign User Role* window is opened.

Clicking the *Browse* button opens a selection window to import a file into the system. After successful upload, the *Assigned Roles* list is updated based on the file content. Entitlement details contained in the file can be viewed by clicking the *Entitlement Details* button. The uploaded settings can be modified before they are finally applied.

The *Submit* button is only active if any role assignment was changed.

If an error occurs, a message is displayed in the message log.

5.3.3

Screen elements

(De-)Assign User Role - Buttons

| Button | Description |
|---------------------|---|
| Download | Downloads the current entitlement profile in CSV format. |
| Browse | Opens the file selection window to choose the file to be uploaded. |
| Entitlement Details | This button is only active if at least one role from the <i>Assigned Roles</i> list is selected. Clicking the button populates the display table with the entitlement settings of the selected roles. |
| Submit | This button is only active if any role assignment was changed. Clicking the <i>Submit</i> button submits a request to change the role assignments and closes the overlay window. |
| Cancel | Cancels the adjustment without any changes and closes the overlay window. |

(De-)Assign User Role - Table columns

| Column | Description |
|-----------------------|--|
| Privilege ID | Privilege identifier. |
| Privilege Description | Description of the privilege. |
| Privilege Type | Type of the privilege. |
| 4EP Applicability | Indicates whether the Four Eye Principle can be configured for this privilege. |
| Level | Entitlement level assigned to the privilege. |
| Max Level | Maximum entitlement level that can be assigned to the privilege. |
| Act Range | Account range or individual account name for which the privilege is effective. |
| Account Owner | Owner of the account. |
| Account Sponsor | Sponsor of the account. |

Entitlement

5.4 Modify User Privileges

5.4.1 Description

The *Modify User Privileges* window can be accessed via the *Modify Privileges* button on the *User Entitlement Maintenance* window. It allows the user to modify the entitlement settings of other users. This window lists all privileges assigned to the user via the various roles. Own privileges of the logged-in user can only be viewed, but not modified.

Modify User Privileges

NCMFRCLR001

Selected: 0 | Displaying Items from 1 to 12 of 24

| <input type="checkbox"/> | Privilege ID | Privilege Description | Privilege Type | 4EP Applicability | Level | Max Level | Act Range |
|--------------------------|--------------|---|---------------------|-------------------|-------|-----------|-----------|
| <input type="checkbox"/> | B002INQ | Account Inquire | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | B001MOD | Account Maintenance - Accounts Modify | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | D001INQ | Clearing Transaction Inquire | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | Y001INQ | Deliverable Maintenance Inquire | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | Y001MOD | Deliverable Maintenance Modify | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | E012INQ | Exercise/ Assignment Delivery Inquire | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | A008UPD | External Participant Entitlement Update | Account Independent | Y | 3 | 3 | ALL |
| <input type="checkbox"/> | A005INQ | External User Inquire | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | A005MOD | External User Modify (OC flag only) | Account Independent | N | 3 | 3 | ALL |
| <input type="checkbox"/> | A006UPD | External User Entitlement Update | Account Independent | Y | 3 | 3 | ALL |
| <input type="checkbox"/> | D004INQ | Give-up Inquire | Account Independent | N | 3 | 3 | ALL |

Delete Add Using

Submit Cancel

2016 09.13 - 12:17:25 - Inquiry Successfully Processed

clear log

Modify User Privileges window

5.4.2 Functionality

The *Modify User Privileges* window allows to change the entitlement levels as well as the account range for every privilege that is assigned to the user via the various roles. The level cannot exceed the maximum possible entitlement level based on the assigned roles.

Add Privilege Configurations

A privilege can be configured differently for multiple accounts. Therefore, a new privilege configuration has to be added. If exactly one existing configuration is selected, the *Add Using* button is activated. Clicking this button creates an additional entry for the selected privilege. In this entry, an entitlement level and an account range can be specified. Both fields are mandatory and the *Submit* button is only active if they are filled.

Delete Privilege Configurations

The *Delete* button is activated if one or more privilege configurations are selected. Clicking the button marks the selected entries for deletion. The last entry for a privilege cannot be deleted. That's why the *Delete* button is disabled if the last entry of a privilege is selected.

Entitlement

5.4.3

Screen elements

Modify User Privileges - Buttons

| Button | Description |
|-----------|--|
| Add Using | This button is only active if exactly one privilege configuration has been selected from the display table. Clicking this button adds a new entry for the selected privilege. |
| Delete | Clicking this button removes the selected privilege configurations. It is deactivated if the last entry for a privilege has been selected. |
| Submit | This button is only active if any privilege configuration was added, changed or deleted. Clicking the <i>Submit</i> button submits a request to apply all the changes and closes the overlay window. |
| Cancel | Cancel the adjustment without any changes and closes the overlay window. |

Modify User Privileges - Table columns

| Column | Description |
|-------------------------|--|
| Privilege ID | Privilege identifier. |
| Privilege Description | Description of the privilege. |
| Privilege Type | Type of the privilege. |
| 4EP Applicability Level | Indicates whether the Four Eye Principle can be configured for this privilege. |
| Level | Entitlement level assigned to the privilege. |
| Max Level | Maximum entitlement level that can be assigned to the privilege. |
| Act Range | Account range or individual account name for which the privilege is effective. |
| Account Owner | Owner of the account. |
| Account Sponsor | Sponsor of the account. |

5.5 Four Eye Principle - Entitlement

5.5.1 Description

The *Four Eye Principle - Entitlement* window can be accessed from the *Participant Maintenance* menu in the main menu. It displays an overview of all pending four eye principle requests in the Entitlement area.

Entitlement

The screenshot displays the 'Four Eye Principle - Entitlement' window. At the top, there is a navigation bar with 'Menu Switch' and 'Participant Management'. Below this is a search filter for 'Initiating/Affected Participant' with the value 'GCMFR'. A table of entitlement requests is shown with the following data:

| | Initiating Participant | Initiating User | Affected Participant | Affected User | Action Type | Timestamp | 4EP Indicator |
|-------------------------------------|------------------------|-----------------|----------------------|---------------|----------------------------------|-------------------------|---------------|
| <input type="checkbox"/> | GCMFR | GCMFRCLR001 | GCMFR | GCMFRDAP09 | User Role Assignment Maintenance | 2015-06-03 12:15:42.133 | 1 |
| <input type="checkbox"/> | GCMFR | GCMFRCLR001 | GCMFR | GCMFRCLR003 | User Entitlement Modification | 2015-06-03 12:31:48.313 | 2 |
| <input checked="" type="checkbox"/> | GCMFR | GCMFRCLR001 | GCMFR | GCMFRCLR002 | User Role Assignment Maintenance | 2015-06-03 12:14:58.082 | 3 |
| <input type="checkbox"/> | GCMFR | GCMFRCLR001 | GCMFR | GCMFRMBSRV | User Role Assignment Maintenance | 2015-06-03 12:15:42.141 | 4 |

Below the table, a log window shows the following messages:

```

2015.06.03 - 12:34:01 - Inquiry Successfully Processed
2015.06.03 - 12:33:59 - Inquiry Successfully Processed
  
```

Four Eye Principle - Entitlement window

5.5.2 Functionality

When the window is opened, the *Initiating Participant* filter is prefilled with the user's participant ID.

If exactly one of the requests has been selected from the display table, the *Details* button becomes active. Clicking this button opens the respective approval window to view the pending changes and approve or reject them.

5.5.3 Screen elements

Four Eye Principle - Entitlement - Filter criteria

| Filter | Description |
|---------------------------------|---|
| Initiating/Affected Participant | This filter is prefilled with the participant ID of the logged-in user. |

Four Eye Principle - Entitlement - Buttons

| Button | Description |
|---------|---|
| Details | This button is only active if exactly one user has been selected from the display table. Clicking this button, opens the respective approval window to view the pending changes and approve or reject them. |

Entitlement

Four Eye Principle - Entitlement - Table columns

| Column | Description |
|------------------------|--|
| Initiating Participant | Member ID of the initiating participant. |
| Initiating User | User name of the initiating user. |
| Affected Participant | Member ID of the affected participant. |
| Affected User | User name of the affected user. |
| Action Type | Type of pending Four Eye request. |
| Timestamp | Time when the change was submitted which triggered the Four Eye request. |
| 4EP Indicator | Unique ID for the pending Four Eye request. |

5.6 (De-)Assign User Role - Approve

5.6.1 Description

The *(De-)Assign User Role - Approve* window is accessed via the *Details* button on the *Four Eye Principle - Entitlement* window or via the *Pending Four-Eye Request* buttons on the overview windows. It allows to approve or reject pending user role assignments.

(De-)Assign User Role - Approve

Initiating User : GCMFRCLR007
4EP Indicator : 10

GCMFRCLR001

Roles to be assigned

Service Administrator View only - View ADM

Roles to be de-assigned

Service Administrator - ADM

Displaying items from 1 to 3 of 3

| Privilege ID | Privilege Description | Privilege Type | Level | Max Value | Act Range |
|--------------|---|---------------------|-------|-----------|-----------|
| A001INQ | Internal User Inquire | Account Independent | 3 | 3 | |
| A002INQ | Internal User Entitlement Inquire | Account Independent | 3 | 3 | |
| A011INQ | Internal Pending Four-Eye Inquire - Service Admini... | Account Independent | 3 | 3 | |

Approve Reject Cancel

2015.11.04 - 09:09:08 - Inquiry Successfully Processed
2015.11.04 - 09:09:08 - Inquiry Successfully Processed

clear log

(De-)Assign User Role - Approve window

5.6.2 Functionality

The *(De-)Assign User Role - Approve* window lists all roles that are supposed to be assigned to or de-assigned from a user. These role (de-)assignments require the approval of a second user

Entitlement

to be processed. In this window, the second user can approve or reject the changes by clicking either the *Approve* or the *Reject* button.

Below the roles that are supposed to be (de-)assigned, a list of entitlement details shows which privileges are contained in the roles to be assigned.

5.6.3 Screen elements

| (De-)Assign User Role - Approve - Buttons | |
|---|---|
| Button | Description |
| Approve | Clicking this button approves the pending Four Eye request. |
| Reject | Clicking this button rejects the pending Four Eye request. |
| Cancel | Closes the overlay window without any change. |

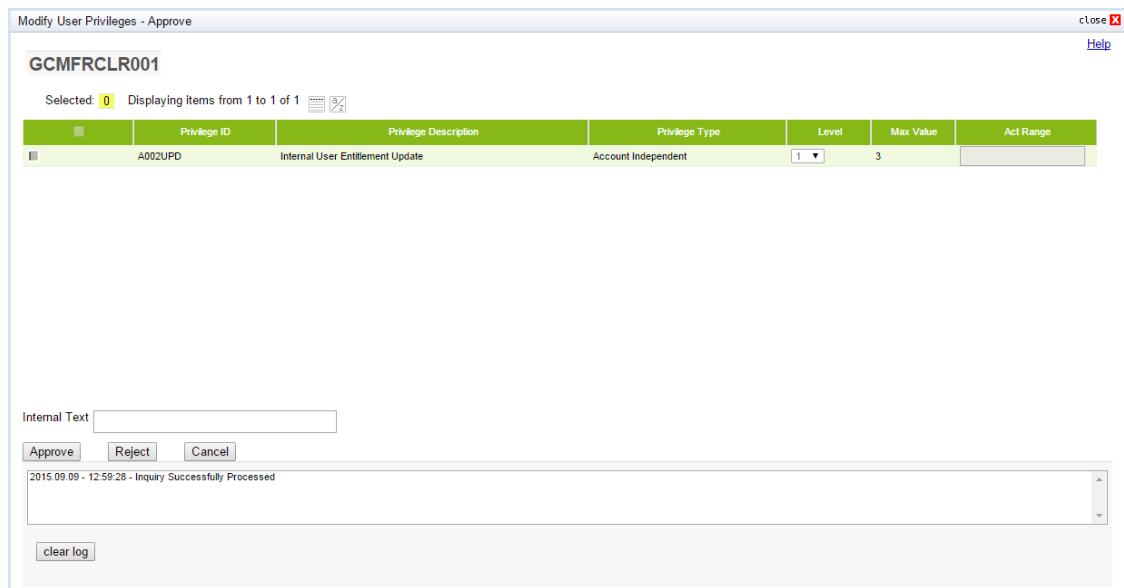
| (De-)Assign User Role - Approve - Table columns | |
|---|--|
| Column | Description |
| Privilege ID | Privilege identifier. |
| Privilege Description | Description of the privilege. |
| Privilege Type | Type of the privilege. |
| Level | Entitlement level assigned to the privilege. |
| Max Level | Maximum entitlement level that can be assigned to the privilege. |
| Act Range | Account range or individual account name for which the privilege is effective. |
| Account Owner | Owner of the account. |
| Account Sponsor | Sponsor of the account. |

5.7 Modify User Privileges - Approve

5.7.1 Description

The *Modify User Privileges - Approve* window is accessed via the *Details* button on the *Four Eye Principle - Entitlement* window or via the *Pending Four-Eye Request* buttons on the overview windows. It allows to approve or reject pending changes to user privileges.

Entitlement



Modify User Privileges - Approve window

5.7.2 Functionality

The *Modify User Privileges - Approve* window lists all privileges that are supposed to be changed for a user. These modifications require the approval of a second user to be processed. In this window, the second user can approve or reject the changes by clicking either the *Approve* or the *Reject* button.

5.7.3 Screen elements

Modify User Privileges - Approve - Buttons

| Button | Description |
|---------|---|
| Approve | Clicking this button approves the pending Four Eye request. |
| Reject | Clicking this button rejects the pending Four Eye request. |
| Cancel | Closes the overlay window without any change. |

Modify User Privileges - Approve - Table columns

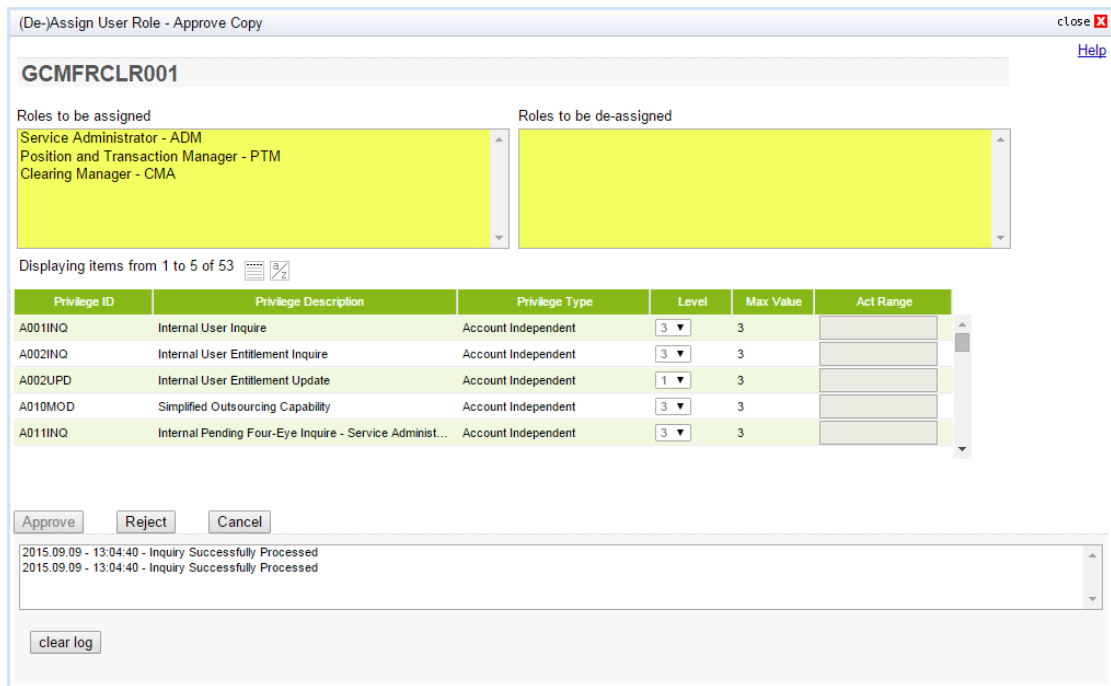
| Column | Description |
|-----------------------|--|
| Privilege ID | Privilege identifier. |
| Privilege Description | Description of the privilege. |
| Privilege Type | Type of the privilege. |
| Level | Entitlement level assigned to the privilege. |
| Max Level | Maximum entitlement level that can be assigned to the privilege. |
| Act Range | Account range or individual account name for which the privilege is effective. |
| Account Owner | Owner of the account. |
| Account Sponsor | Sponsor of the account. |

Entitlement

5.8 (De-)Assign User Role - Approve Copy

5.8.1 Description

The *(De-)Assign User Role - Approve Copy* window is accessed via the *Details* button on the *Four Eye Principle - Entitlement* window or via the *Pending Four-Eye Request* buttons on the overview windows. It allows to approve or reject pending user role assignments which were initiated via the “Copy Entitlement Settings” function.



(De-)Assign User Role - Approve Copy window

5.8.2 Functionality

The *(De-)Assign User Role - Approve Copy* window lists all roles that are supposed to be assigned to a user via the “Copy Entitlement Settings” function. These role assignments require the approval of a second user to be processed. In this window, the second user can approve or reject the changes by clicking either the *Approve* or the *Reject* button.

Below the roles that are supposed to be assigned, a list of entitlement details shows which privileges are contained in the roles to be assigned.

Entitlement**5.8.3****Screen elements****(De-)Assign User Role - Approve Copy - Buttons**

| Button | Description |
|---------|---|
| Approve | Clicking this button approves the pending Four Eye request. |
| Reject | Clicking this button rejects the pending Four Eye request. |
| Cancel | Closes the overlay window without any change. |

(De-)Assign User Role - Approve Copy - Table columns

| Column | Description |
|-----------------------|--|
| Privilege ID | Privilege identifier. |
| Privilege Description | Description of the privilege. |
| Privilege Type | Type of the privilege. |
| Level | Entitlement level assigned to the privilege. |
| Max Level | Maximum entitlement level that can be assigned to the privilege. |
| Act Range | Account range or individual account name for which the privilege is effective. |
| Account Owner | Owner of the account. |
| Account Sponsor | Sponsor of the account. |

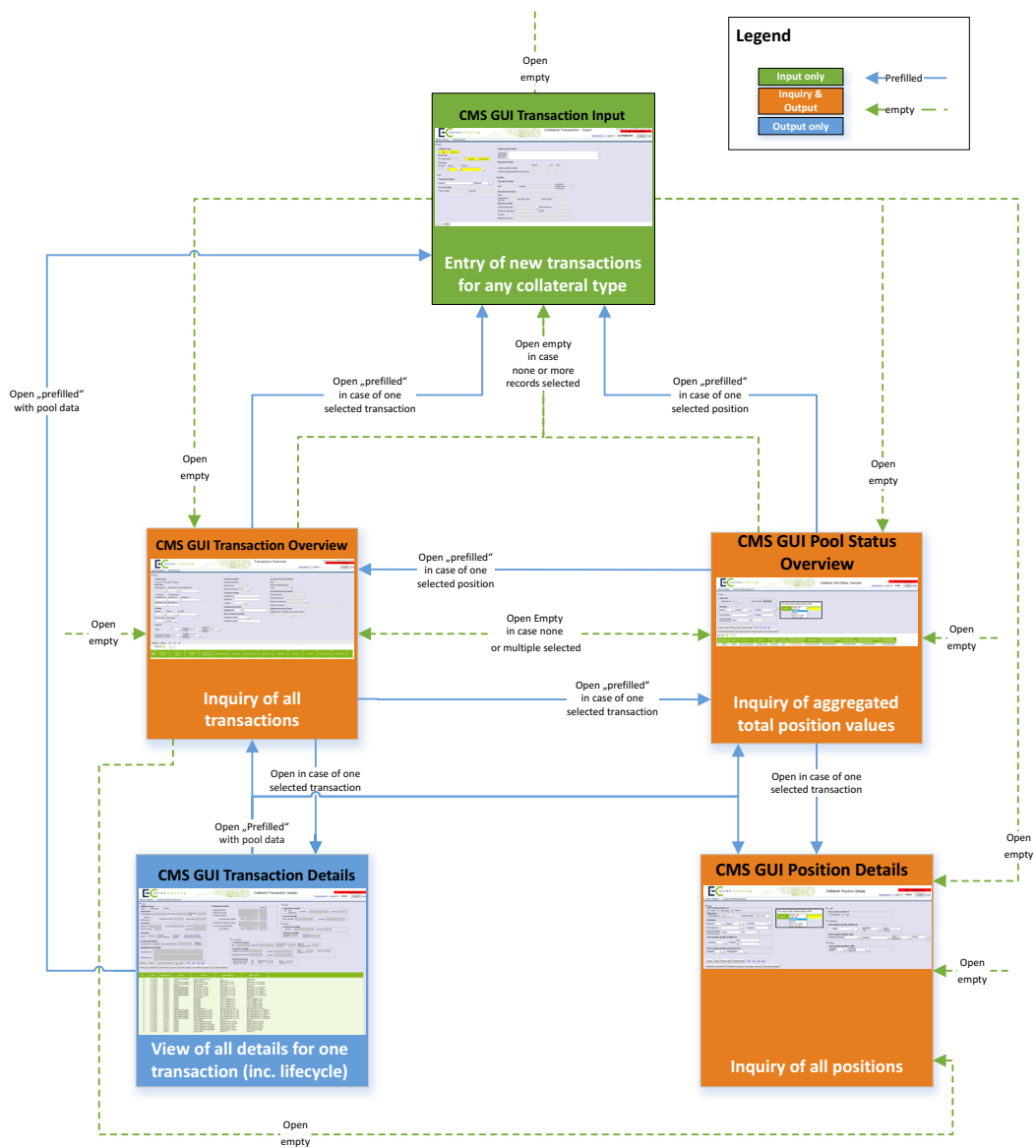
Collateral Management Services

6 Collateral Management Services

This chapter describes the graphical user interfaces that can be used to inquire and maintain transactions, positions and related reference data required to manage the collateral held with the clearing house.

As standard behaviour, the user receives confirmation messages, warnings, errors etc. in a dedicated message area that is not part of the individual C7 Clearing GUIs. Warning and error messages are provided by the application.

The figure below provides a general overview about the C7 Clearing GUIs related to the inquiry and maintenance of transactions and illustrates its possible interactions:

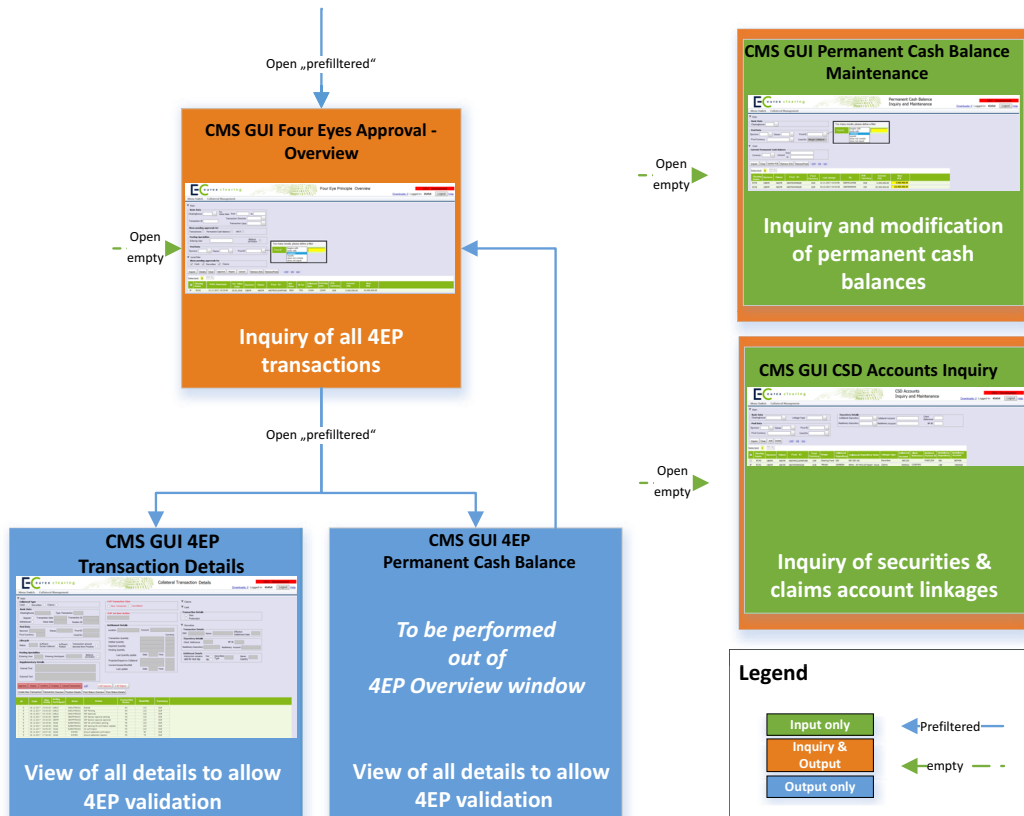


Collateral C7 Clearing GUI Storyboard I - Transactions and Positions

Collateral Management Services

Most of the C7 Clearing GUIs can either be opened with empty filter criteria or with prefiltered data when opening from another C7 Clearing GUI. This allows for example accessing underlying positions from transaction (or vice versa) as well as transaction life cycle details from the overview.

Additional C7 Clearing GUIs support the inquiry and maintenance of reference data, such as the setup of account linkages or permanent cash balances as well as the inquiry and processing of any transactions falling under the “four-eyes principle” requirement:



Collateral C7 Clearing GUI Storyboard II - Supporting Data & Four-Eyes-Processing

Frequently Asked Questions

Transactions

- Where can I see the status of pending withdrawals/deposits?

The C7 Clearing GUI “Collateral Transaction Overview” described in chapter 6.5 on page 197 allows the inquiry of all pending transactions. It allows to inquire e.g. all incomplete transactions via the life cycle status “# IC - All Incomplete” as well as to getting a detailed view on the transaction life cycle via a direct access to the “Collateral Transaction Detail”. This C7 Clearing GUI is described in chapter 6.6 on page 208.

- Where can the second user validate the input of collateral transactions?

To validate transactions entered by another user of the same participant the Clearing GUI “Four Eye Principle - Collateral” described in chapter 6.13 on page 239 can be used to inquire pending

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approvals for “Transactions”. This C7 Clearing GUI supports also mass validations. From this C7 Clearing GUI the Clearing GUI “Collateral Transaction Details - Four Eyes Approval” described in chapter 6.14 on page 244 can be used to inquire and validate details of a single transaction.

Positions

- Where can I see the exact composition of my cash / securities / claim collateral?

To get a list of single securities positions and other components of your collateral portfolio the Clearing GUI “Collateral Position Details” described in chapter 6.11 on page 230 can be used.

- Where can I see my securities collateral?

The details about securities collateral can be inquired via the C7 Clearing GUI “Collateral Position Details”, described in chapter 6.11 on page 230. A summary of the value of all pledged securities can be inquired on pool level via the “Collateral Pool Status Overview” C7 Clearing GUI described in chapter 6.8 on page 221.

- Where can I find the Collateral Status Detail, i.e. the aggregated values of my collateral?

To inquire an overview of the available collateral value per collateral type the Clearing GUI “Collateral Pool Status Overview” described in chapter 6.8 on page 221 can be used.

Other

- What is the definition of a “Sponsor”?

A pool sponsor is an entity that holds a clearing licence (GCM, DCM, CA) and performs certain functions such as fulfilment of payment obligations, risk management or delivery of securities margin collateral. The scope of sponsor's tasks is defined by the rule book of Eurex Clearing. It covers the sponsor's own collateral pool, related ISA/OSA collateral pools and/or BCM collateral pool(s).

With the new functionality, sponsors can allow collateral pool owners such as NCMs, RCs and BCMs to instruct collateral movements such as deposits and withdrawals directly to Eurex Clearing. However, the owner's sponsor must approve the instructions.

- What is the definition of an “Owner”?

This term refers to segregated clients such as ISA (NCM, RC) and BCM to emphasize their ownership of the provided collateral. A pool sponsor can also be a pool owner at the same time (e.g. for proprietary and omnibus segregated pools). If the pool sponsor is different from the pool owner, the latter might enter instructions in the C7 Clearing GUI that have to be approved by the pool sponsor (providing that both parties have agreed to such a set-up).

- Where can I turn on/off the auto-repay function?

For the moment the procedure remains unchanged. Your key account manager will assist you in case of questions.

- Where can I find an overview of my collateral accounts setup?

To inquire the external collateral accounts setup the Clearing GUI “CSD Accounts Maintenance” described in chapter 6.18 on page 249 can be used.

- Where can I see my margin requirement, respective excess or shortfall of collateral?

The collateral management of C7 allows to manage the collateral and its value and does not determine the margin requirement. Excess or shortfall of collaterals in regards to the margin requirements is shown on the C7 Clearing GUI “Collateral Pool Status Overview” described in chapter 6.8 on page 221.

Collateral Management Services

6.1 Collateral Transaction Input

This chapter describes the usage and details of the C7 Clearing GUI “Collateral Transaction Input”.

6.1.1 Description

The user can enter collateral transactions via the C7 Clearing GUI “Collateral Transaction Input”. As a result, the user increases cash & decreases cash or securities collateral positions on a dedicated collateral pool. For legally segregated operationally commingled collateral held on master pools the user can enter a transfer of collateral values between the FCM buffer and unallocated excess.

The figure below provides a view on the C7 Clearing GUI when opening it in order to create a completely new transaction:

Collateral Transaction Input window

6.1.2 Functionality

In case the user starts entering transactions via other C7 Clearing GUIs (i.e. “Collateral Pool Status Overview”, “Collateral Position Details”, “Collateral Transaction Overview”, “Collateral Transaction Detail” etc.) the “Collateral Transaction Input” C7 Clearing GUI opens with prefilled values according to the selected position or transaction, i.e. everything is prefilled except value date, amount and Transaction Information.

Otherwise, the user may enter the data according to the following sequence:

The user starts by selecting the collateral type (namely cash, securities or LSOC values), which is enabling respective frames with details relevant for the particular selected collateral type. The intended settlement date (value date) is prefilled with the current business date and cannot be changed at the moment. The direction can only be selected for cash. Since collateral increase for securities is performed as “dump in” only a withdrawal is possible when using the C7 C7 Clearing GUI.

👉 It is allowed to enter a withdrawal for a not yet existing position! In such a case C7 will provide a warning, that a transaction is supposed to be entered without having sufficient position!

A cash deposit is entered to directly debit an external cash account in order to increase the cash collateral position with the clearing house. A withdrawal is entered in order to trigger a payment to an external (participant’s) cash account or a delivery of securities to an external (participant’s)

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depository account in order to decrease a collateral position with the clearing house. C7 is processing transaction amounts with a sign in accordance to the transaction direction. Hence, a withdrawal is represented by a negative and a deposit by a positive figure. For the transaction input the C7 Clearing GUI allows entry of withdrawals with a positive sign, but all withdrawals will be stored and reported with negative sign.

The information of permitted sponsor, owner and pool IDs can be selected from a list that the signed in user is allowed to see. Depending on the selected sponsor, the selection of all relevant owners is provided in the respective field. Once sponsor and owner are selected, the associated pool IDs are provided for further selection. If collateral type *LSOC Management* has been chosen by a user, only LSOC Master pools will be provided in the dropdown list. In case the number of possible pools exceeds a predefined threshold, the user needs to enter additional filters to decrease the number of pools getting returned. It is possible to select a pool.

Optionally, it is possible to add a dedicated transaction description into the transaction information field. The text cannot be amended once the transaction was entered and submitted.

Depending on the chosen collateral type the user may enter additional mandatory or optional fields.

Cash Collateral:

The user may enter the cash amount to be paid or received and select the respective currency and type of money. The selectable currencies require a prior setup of a respective cash account/cash payment chain for the selected pool.

Securities Collateral:

The user needs to enter an ISIN. This entry is checked on technical validity ("[modulus 10](#)"). If it is a technical incorrect ISIN the user gets the respective feedback, else the reference data for the ISIN are requested and displayed. In case the ISIN is technically valid, but unknown to the system, the text "ineligible" is provided as name.

☞ It is very unlikely that a clearing house accepts technical valid, but unknown ISINs as collateral! Hence check in such cases the eligibility list or contact the clearing house for confirmation!

Once a valid pool ID has been entered, the depository details can be selected by choosing one possible set of valid settlement details (including relevant references).

☞ It is not possible to enter deposit instructions for securities collateral!

LSOC Management:

The user needs to define the transfer direction by entering the values (*FCM Buffer* and *Unallocated Excess*) that should be debited, respectively credited. In addition, the transfer amount must be entered in pool currency. The *Currency* field is not editable and displays the pool currency.

Once all input is complete, the user get a feedback about the correctness of the entered transaction details. However, even in case of insufficient position in case of a withdrawal, the input is still possible.

The user only decides at this stage, to submit the instruction and hence to start its life cycle.

As general features the user may at any time abort the input by either closing the C7 Clearing GUI or to clear the already entered data by pressing the respective button.

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The C7 Clearing GUI “Collateral Transaction Input” can additionally be opened via:

- “Collateral Position Details”
- “Collateral Pool Status Overview”
- “Collateral Transaction Overview”
- “Collateral Transaction Detail”

6.1.3 Screen elements

6.1.3.1 Data Input Fields

The following table contains the fields that are mandatory or optional to be populated for the entry of a collateral transaction.

| “Collateral Transaction Input” - Entry Fields | |
|---|---|
| Field | Description |
| Main: Collateral Type | Selection of the collateral type for the respective transaction. <i>Mandatory: At least one and only one type needs to be selected</i> |
| Main: Basic Data - Value Date | The information in which value date the transaction is supposed to settle. <i>Mandatory: By default the current business day is selected. It can be changed for Cash withdrawals and deposits as well as Securities withdrawals</i> |
| Main: Basic Data - Direction | Selection of the transaction direction, i.e. deposit or withdrawal. <i>Mandatory: At least one and only one direction needs to be selected</i> |
| Main: Basic Data - Clearing House | The information for which clearing house the transaction is entered. <i>The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i> |
| Main: Pool Data - Sponsor | Input of the member ID of the sponsor. The Input of the sponsor information is solely useful to allow the inquiry of underlying pools. It is not used to generate a transaction. The GUI only supports the selection and inquiry of valid sponsor-owner combinations. <i>At least one and only one sponsor might either be selected or entered</i> |
| Main: Pool Data - Owner | Input of the member ID of the owner. The Input of the owner information is solely useful to allow the inquiry of underlying pools. It is not used to generate a transaction. The GUI only supports the selection and inquiry of valid sponsor-owner combinations. <i>At least one and only one owner might either be selected or entered</i> |
| Main: Pool Data - Pool ID | Input of the unique identifier of a pool. <i>Mandatory: At least one and only one pool ID needs to be selected or entered</i> |

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“Collateral Transaction Input” - Entry Fields

| Field | Description |
|--|---|
| Main: Transaction Information | <p>Input of a transaction specific message This information can only be entered during the transaction input and remains in C7, hence will not be transmitted to the settlement system as part of the instruction.</p> <p><i>500 characters are possible / No special characters are allowed</i></p> |
| Cash only: Type of Money | <p>Selection, whether the cash position is related to own, intraday, intraday margin call or term cash collateral.</p> <p><i>Mandatory, for cash collateral only</i></p> |
| Cash only: Transaction Details - Amount | <p>Input of the cash amount to be delivered or received.</p> |
| Cash only: Transaction Details - Currency | <p>Selection of the transaction currency</p> |
| Securities only: Transaction Details - ISIN | <p>Input of the International Securities Identification Number. The number is technically validated.</p> <p><i>Mandatory, for securities collateral only</i></p> |
| Securities only: Transaction Details - Amount | <p>Input of the securities quantity to be delivered (i.e. returned as withdrawal).</p> <p><i>Mandatory, for securities collateral only.</i></p> |
| Securities only: Transaction Details - Valid Next Day | <p>Usually the instructions are only valid for the intended settlement date and subject to deletion if they are neither have been sent to the settlement system nor got settled.</p> <p>Enabling this flag will keep the transaction valid for the next value date. The collateral value of the transaction will be reduced from the overall collateral value and may lead to an overnight margin call. This is intentionally done in order to ensure sufficient surplus collateral allowing to release the instructions.</p> <p><i>Mandatory, for securities collateral only and only applicable for Pools used for Margin Collateral, at least one and only one choice needs to be selected. Only active for transactions entered for the current business day.</i></p> |
| Securities only: Securities Information - ISIN Name | <p>The securities short name for the entered ISIN.</p> <p><i>☞ For display only and available once a valid ISIN has been entered!</i></p> |
| Securities only: Securities Information - ISIN Denomination Currency | <p>The currency in which the quantity of the ISIN is denominated.</p> <p><i>☞ For display only and available once a valid ISIN has been entered!</i></p> <p><i>☞ The currency “XXX” represents the quotation in “Units”, i.e. the usual quantity expression for equities and funds</i></p> |

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“Collateral Transaction Input” - Entry Fields

| Field | Description |
|--|---|
| Securities only: Securities Information - ISIN Securities Type | The information about the type of the instrument. <i>☞ For display only and available once a valid ISIN has been entered!</i> <i>☞ For the moment only the simple differentiation between Bonds and Equities is made. Funds are considered as Equities.</i> |
| Securities only: Securities Information - ISIN Country of Taxation | The information about the issuer country of the instrument. <i>☞ For display only and available once a valid ISIN has been entered!</i> |
| Securities only: Depository Details - Collateral Location | Selection of the settlement location for the securities. <i>Mandatory, for securities collateral only, at least one and only one location (i.e. settlement linkage) needs to be entered. A selection of a valid settlement linkage is only possible once a valid pool has been entered/selected.</i> |
| Securities only: Depository Details - Collateral Account | Display of the securities depository account for the respective transaction. <i>Mandatory, for securities collateral only</i> <i>Not to be entered / only to be selected via settlement chain.</i> |
| Securities only: Depository Details - Client Reference | Display of the client reference valid for a depository account e.g. in case asset tagging is used. <i>Conditional, for securities collateral only and only in case of asset tagging</i> <i>Not to be entered / only to be selected via settlement chain.</i> |
| Securities only: Depository Details - Business Partner ID | Display of the Business Partner ID for a Swiss depository. <i>Conditional, for securities collateral only and only in case of a Swiss depository (e.g. SIX SIS)</i> <i>Not to be entered / only to be selected via settlement chain.</i> |
| Securities only: Depository Details - Redelivery Location | Display of the depository to be used in case instruments have to be returned for a withdrawal securities collateral transaction. <i>Mandatory, for securities collateral only</i> <i>Not to be entered / only to be selected via settlement chain.</i> |
| Securities only: Depository Details - Redelivery Account | Display of the securities depository account for the return of the securities. <i>Mandatory, for securities collateral only</i> <i>Not to be entered / only to be selected via settlement chain.</i> |
| LSOC Management only: Transfer Details - Debit | Selection of the collateral value (FCM Buffer or Unallocated Excess) that should be debited. <i>Mandatory; for LSOC Management only.</i> |

Collateral Management Services

“Collateral Transaction Input” - Entry Fields

| Field | Description |
|--|--|
| LSOC Management only: Transfer Details - Credit | Selection of the collateral value (FCM Buffer or Unallocated Excess) that should be credited. <i>Mandatory; for LSOC Management only.</i> |
| LSOC Management only: Transfer Details - Amount | Input of the collateral value to be transferred. <i>Mandatory; for LSOC Management only.</i> |
| LSOC Management only: Transfer Details - Currency | Display of the transfer currency - equals the pool currency. <i>Mandatory; for LSOC Management only.</i> |

6.1.3.2 Buttons

“Collateral Transaction Input” - Buttons

| Item | Description |
|-----------------|---|
| Submit | Once this button is used the instruction is sent to the for validation and storage. If an instruction cannot be processed the C7 Clearing GUI remains open with populated values and an error message in the message area The reason(s) for the rejection. |
| Clear | Once this button is used all populated fields are cleared and reset to the default values. |
| Trx Bulk Upload | Once this button is used a dedicated upload C7 Clearing GUI is opened to select a file for the processing of mass transactions. |

6.2 Upload Collateral Transactions

The upload functionality allows the user to create multiple transactions at once using a comma separated file.

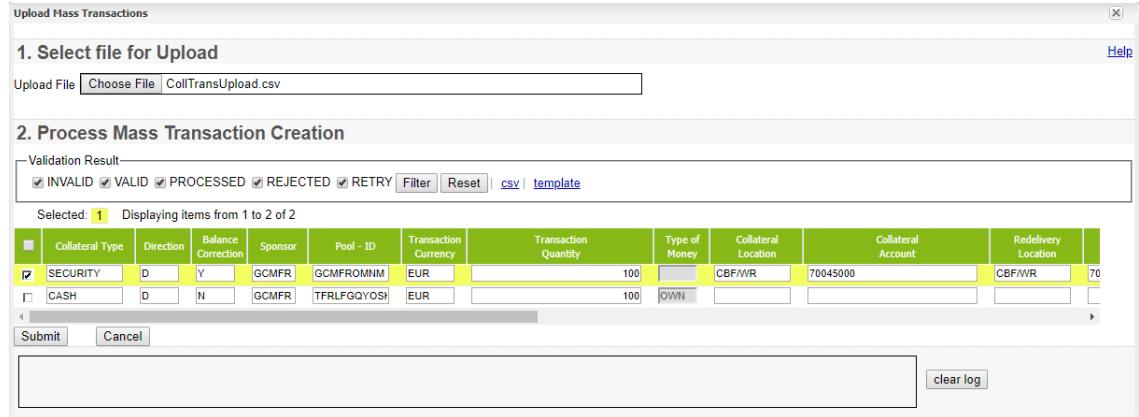
The layout of the file must follow a certain pattern to be accepted:

"Collateral Type","Direction","Balance Correction","Sponsor","Pool - ID","Transaction Currency","Transaction Quantity","typeOfMoney","Collateral Location","Collateral Account","Redelivery Location","Redelivery Account","ISIN","Transaction Information","Client Reference","Business Partner ID","Value Date","Valid Next Day"

After the file has been uploaded to the “Upload Collateral Transactions” C7 Clearing GUI it is parsed and the content is displayed in a table. Records which passed the validation successfully can be processed by clicking the “Submit” button. Records that failed the validation are marked accordingly and can be corrected before resending them.

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Records that have been successfully created will be processed further immediately or they will appear in the “Four Eye Principle - Collateral” C7 Clearing GUI for the second level validation if required.



Upload Collateral Transactions window

6.2.1 File Specification

The file contains the following columns:

| “Collateral Transaction Input” - CSV Upload File | |
|--|--|
| Column Name | Description |
| Collateral Type | Indicates the collateral subject to the transaction. <i>Mandatory, upper case only!</i> Possible values are CASH - for cash transactions SECURITY - for securities transactions CLAIM - for securities transactions |
| Direction | Indicates the transaction direction. <i>Mandatory</i> Possible values are W - for withdrawal D - for deposit |
| Balance Correction | The field needs to be left blank since it is for clearing house internal purposes only. |
| Sponsor | Input of the member ID of the sponsor. <i>Mandatory: At least one and only one sponsor needs to be entered</i> |
| Pool - ID | Input of the unique identifier of a pool. <i>Mandatory: At least one and only one pool ID needs to be entered.</i> |
| Transaction Currency | Input of the transaction currency with a valid payment infrastructure setup for the pool. <i>Mandatory, for cash and claim collateral.</i> |

Collateral Management Services

“Collateral Transaction Input” - CSV Upload File

| Column Name | Description |
|-------------------------|--|
| Transaction Quantity | Input of the cash amount to be deposit/withdrawn or the securities quantity to be withdrawn. <i>Mandatory</i> |
| typeOfMoney | Input of the type of money. Possible values: “INTRADAY_MARGIN_CALL”, “OWN” and “TERM”. <i>Mandatory for cash.</i> <i>For securities and claims it must be empty.</i> |
| Collateral Location | Input of the settlement location ((International) Central Securities Depository) for the securities. <i>Mandatory, for securities and claims collateral only, at least one and only one (I)CSD needs to be entered.</i> |
| Collateral Account | Input of the securities depository account for the return of the securities collateral. <i>Mandatory, for securities and claims collateral only.</i> |
| Redelivery Location | Input of the redelivery location. <i>Mandatory, for securities collateral only.</i> |
| Redelivery Account | Input of the redelivery account. <i>Mandatory, for securities collateral only.</i> |
| ISIN | Input of the relevant International Securities Identification Number. <i>Mandatory, for securities collateral only.</i> |
| Transaction Information | Input of a message related to the transaction <i>Optional: 500 characters possible / No special characters are allowed.</i> |
| Client Reference | It is the Client Reference. <i>Optional, for securities collateral only.</i> |
| Business Partner ID | It is the Business Partner ID. <i>Optional, for securities collateral only.</i> |
| Value Date | Input of the value date for the transaction. <i>Mandatory. Usually the current business day. For Cash withdrawals and deposits as well as Securities withdrawals a future value date can also be entered.</i> <i>Format: YYYY-MM-DD.</i> |
| Valid Next Day | Input of the flag to define whether the transaction should be valid for the next day or not. <i>Optional and only applicable for transactions entered for the current business day.</i> |

6.3 Collateral Transaction - Mass Input

This chapter describes the usage and details of the C7 Clearing GUI “Collateral Transaction - Mass Input”.

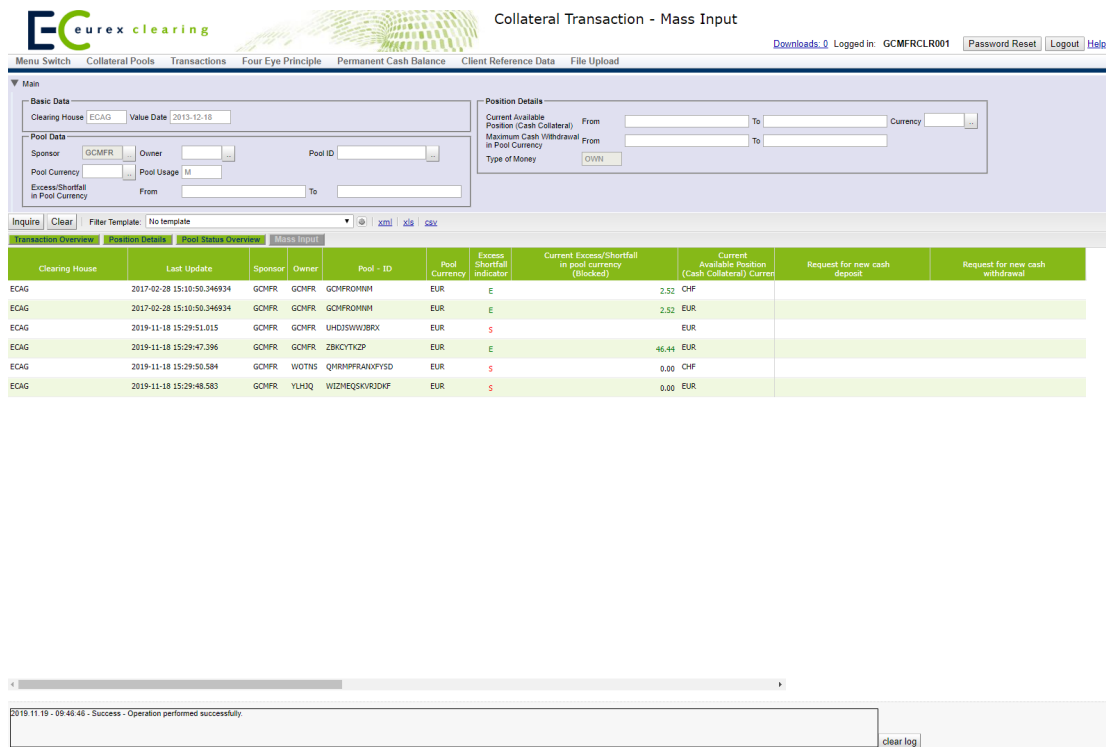
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6.3.1 Description

The user inquires a list of pools on which collateral transactions can be instructed. As a result, the user increases or decreases cashcollateral positions in one or more currencies on one or more dedicated collateral pools.

The functionality can only be used for currencies, where cash amounts have ever been deposited to the pool! In case you miss a cash currency in your pool inquiry results, use the Collateral Transaction Input for the first time cash deposit!

The figure below provides a view on the C7 Clearing GUI Collateral Transaction - Mass Input where already cash positions of a pool (limited to type of money OWN only) have been returned as result of an inquiry and hence, cash amounts can be entered to generate the respective withdrawal or deposit transactions:



Collateral Transaction - Mass Input window

6.3.2 Functionality

The user starts opening this screen via a dedicated menu option.

First of all the user needs to inquire the pools with their respective cash balances. The screen supports the user by providing filters that allow to inquire pools based on certain use cases. It is possible to define a range of

- an excess or shortfall amount in pool currency, to identify pools, where cash can be withdrawn or need to be deposited to maintain a certain threshold.
- a cash amount in position currency, to identify pools, with a certain cash position
- a cash amount in pool currency, to identify pools, where cash could be withdrawn.

After inquiry the user gets a all pools that fulfil the selected filters and their respective cash balances.

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Now the user can define line by line the cash amount that has to be deposited or withdrawn. For better readability deposits and withdrawals are to be entered in distinct columns. In order to reduce the risk of an erroneous input, withdrawals have to be entered with a negative sign in front of the amount. It is optional to enter in each line an amount, however when entering one, it is only possible to enter either a deposit or a withdrawal.

The following windows can be directly opened from the C7 Clearing GUI “Collateral Transaction - Mass Input”:

- “Collateral Transaction Overview”
- “Collateral Position Details”
- “Collateral Pool Status Overview”

6.3.3 Screen elements

6.3.3.1 Data Inquiry Filters

The following table contains the fields that can be used as filter criteria. Unless otherwise mentioned their usage is optional in order to reduce the output of the query for collateral transactions.

☞ The list of selectable values in multi-filters do not necessarily reflect the number of possible values related to the participant's setup!

| “Collateral Transaction - Mass Input” - Inquiry Filters | |
|---|---|
| Field | Description |
| Main: Basic Data - Clearing House | The information for which clearing house the transaction overview is inquired. <i>☞ The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i> |
| Main: Basic Data - Value Date | The filter to select a date on which the transaction is supposed to settle. <i>☞ The value date is currently for information only and cannot be changed!</i> |
| Main: Pool Data - Sponsor | The filter to select member ID(s) of the sponsor. |
| Main: Pool Data - Owner | The filter to select member ID(s) of the owner. <i>☞ For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners. For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i> |
| Main: Pool Data - Pool ID | The filter to select unique identifier(s) of a pool. <i>It is possible to enter one or multiple comma separated values.</i> |
| Main: Pool Data - Pool Currency | The filter to select base currencies of the respective pool. <i>It is possible to enter one or multiple comma separated values.</i> |
| Main: Pool Data - Pool Usage | The filter to select usages of a pool. <i>☞ The default is set to “Margin” and cannot be changed!</i> |

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“Collateral Transaction - Mass Input” - Inquiry Filters

| Field | Description |
|--|---|
| Main: Pool Data - Excess/Shortfall in Pool Currency From / To | The filter to select pools with a defined amount or range of excess or shortfall of collateral in pool currency <i>Examples:</i> If you look for a shortfall between mn1 and mn100 you need to enter from: -100.000.000 to: -1.000.000 If you look for an excess between mn1 and mn100 you need to enter from: 1.000.000 to: 100.000.000 |
| Main: Position Details - Available Cash Position From / To | The filter to select pools with a defined position or position range of available cash collateral. |
| Main: Position Details - Available Cash Position Currency | The filter to select the currency which is used for the available cash position. |
| Main: Position Details - Maximum Cash Withdrawal in Pool Currency From / To | The filter to select pools with a defined position or position range of withdrawable cash converted into pool currency. <i>Please enter positive amounts only!</i> |
| Main: Position Details - Type of Money | This filter is disabled. Default value is “OWN”. |

6.3.3.2 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

The current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“Collateral Transaction - Mass Input” - Inquiry Results

| Field | Description |
|----------------|---|
| Clearing House | Clearinghouse for which the respective pool provides collateral. |
| Last Update | Provides the time stamp, when the information of the pool have been recalculated the last time (Youngest time stamp). |
| Sponsor | The member ID of the sponsor. |
| Owner | The member ID of the owner. |
| Pool ID | The unique identifier of the pool. |
| Pool Currency | The base currency of the respective pool. |

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“Collateral Transaction - Mass Input” - Inquiry Results

| Field | Description |
|---|--|
| Current Excess/Shortfall in pool currency (Blocked) | Provides the difference between the margin requirement in pool currency and the effective overall amount of the provided collateral in pool currency. |
| Excess/Shortfall indicator | Just provides an single character indicator if the pool has more or less collateral than the margin requirement available. <i>“E” for Current Excess/Shortfall in pool currency (Blocked) >= 0</i> <i>“S” for Current Excess/Shortfall in pool currency (Blocked) < 0</i> |
| Current Available Cash Position Currency | Provides the currency of the respective cash position. |
| Available Cash Position | Considering excess collateral and cash position, this quantity indicates the maximum cash amount which can be withdrawn with the next withdrawal request. |
| Type of Money | The information about the cash position. |
| Total requested Deposits | This quantity indicates the already entered deposit transactions that have not yet settled (in the respective currency). |
| Total requested Withdrawals | This quantity indicates the already entered withdrawal transactions that have not yet been blocked or settled (in the respective currency). |
| Permanent Cash Balance | This amount indicates the permanent cash balance defined in the respective currency. |
| Maximum Cash Withdrawal amount in Pool currency | This quantity indicates the maximum amount of cash in pool currency that could be withdrawn. <i>☞ “Amount” =</i> <i>Any available cash position independent from the pool currency (but converted into pool currency)</i> <i>+ any pendingWithdrawalQuantity (status PA + PE) converted into pool currency</i> <i>- any Permanent Cash Balance converted into pool currency</i> <i>If “Amount” >0 then “Amount” else 0</i> |

6.3.3.3 Data Input Fields

The following table contains the fields that are mandatory to be populated for the creation of mass collateral transactions.

“Collateral Transaction - Mass Input” - Entry Fields

| Field | Description |
|---------------------------------|--|
| Request for new cash deposit | Input of the amount for which a new cash deposit transaction has to be created. |
| Request for new cash withdrawal | Input of the amount for which a new cash withdrawal transaction has to be created. |

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6.3.3.4 Buttons

| “Collateral Transaction - Mass Input“ - Input Window Buttons | |
|--|--|
| Item | Description |
| Inquire | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |
| Mass Input | Once this button is used the “Collateral Mass Transaction Creation” C7 Clearing GUI is opened. |
| Transaction Overview | Once this button is used the “Collateral Transaction Overview” C7 Clearing GUI is opened. |
| Position Details | Once this button is used the “Collateral Position Details” C7 Clearing GUI is opened. |
| Pool Status Overview | Once this button is used the “Collateral Pool Status Overview” C7 Clearing GUI is opened. |

6.4 Collateral Mass Transaction Creation

This chapter describes the usage and details of the C7 Clearing GUI “Collateral Mass Transaction Creation”.

6.4.1 Description

Once all amounts have been entered into the C7 Clearing GUI “Collateral Transaction - Mass Input the user can trigger the generation in two steps, first he ends the input by pressing the button “Mass Input”. This opens the following screen:

| Direction | Sponsor | Owner | Pool - ID | Transaction Currency | Transaction Quantity | Transaction Information | Status | Status Information |
|-----------|---------|-------|----------------|----------------------|----------------------|-------------------------------|--------|--------------------|
| D | GCMFR | GCMFR | GCMFRXSTANDARD | EUR | 2,000,000.00 | Created via Mass Transactions | VALID | |
| W | GCMFR | HYFLU | HYFLUXGCMFRSEG | EUR | 500,000.00 | Created via Mass Transactions | VALID | |

Collateral Mass Transaction Creation window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

This screen aggregates the input and provides only lines which are subject to a transaction generation. This is the final opportunity for the user to revalidate or amend the input and finally

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decide, which transaction has to be created. After submission, the user receives the feedback for each line, whether the transaction was created successfully or not.

6.4.2 Functionality

The user starts when pressing the button “Mass Input” in the C7 Clearing GUI “Collateral Transaction - Mass Input”:

This opens an overlay GUI that only displays the lines with a cash amount to be deposited or to be withdrawn. At this stage the user can still check and, if necessary, amend the entered amounts. At this stage of the processing it is also still possible to exclude certain lines from being transmitted. Once the user now presses the “Submit” button, any line that has the respective creation flag will create a single cash transactions which is treated further like any other cash transactions entered via the Collateral Transaction Input screen.

Whether the creation of the single transactions was successful or not can be directly checked in the transaction status. Available filters allow to identify transaction in e.g. exceptional states.

6.4.3 Screen elements

6.4.3.1 Mass Transaction Processing Entry Fields

The following table contains the fields that are needed for the creation of the single transactions that are generated out of the mass transaction creation. Some of them can be optionally amended prior to the final submission.

| “Collateral Transaction - Mass Input” - Mass Transaction Processing Fields | |
|--|--|
| Field | Description |
| Value Date | The Current Business date for which a new cash deposit transaction has to be created. <i>👉 Fixed and cannot be changed anymore!</i> |
| Clearing house | The clearing house for which a new cash deposit transaction has to be created. <i>👉 Fixed and cannot be changed anymore!</i> |
| Selector | Allows the user to (de)select certain lines (from)/for the processing |
| Direction | Selection whether the to be created transaction is a withdrawal or. <i>👉 D - Deposit / W - Withdrawal!</i> <i>👉 Fixed and cannot be changed anymore!</i> |
| Sponsor | The member ID of the sponsor. <i>👉 Fixed and cannot be changed anymore!</i> |
| Owner | The member ID of the owner. <i>👉 Fixed and cannot be changed anymore!</i> |
| Pool ID | The unique identifier of the pool. <i>👉 Fixed and cannot be changed anymore!</i> |

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“Collateral Transaction - Mass Input” - Mass Transaction Processing Fields

| Field | Description |
|-------------------------|--|
| Transaction Currency | The base currency of the respective pool. <i>Fixed and cannot be changed anymore!</i> |
| Transaction Quantity | The transaction cash amount. <i>Amount can still be amended. No sign is required for withdrawals since direction cannot be changed and remains as provided in column “Direction”!</i> |
| Transaction Information | The information text for the newly created transactions. <i>Fixed and cannot be changed anymore!</i> |

6.4.3.2 Mass Transaction Processing Feedback

The following table contains the fields that are provided for each transaction as feedback once the transactions have been submitted for creation.

“Collateral Transaction - Mass Input” - Mass Transaction Processing Feedback

| Field | Description |
|--------------------|---|
| Status | Provides the information about the processing result for each single transaction to be created during the mass transaction. |
| Status Information | Provides detailed information in case of errors. |

6.4.3.3 Buttons

“Collateral Transaction - Mass Input” - Input Window Buttons

| Item | Description |
|--------|---|
| Filter | Filters the displayed records according to the submission response status. |
| Reset | Resets the submission response filters to the default values. |
| Submit | Once this button is used all the flagged transactions are submitted to create single cash transactions. |
| Cancel | Once this button is used the GUI is closed and any amendments will get lost. |

6.5 Collateral Transaction Overview

This chapter describes the usage and details of the C7 Clearing GUI “Collateral Transaction Overview”.

6.5.1 Description

The user can search for collateral transactions and also to start the validation process (i.e. Level 1 in a four-eyes approval process). This validation is possible for the owner, to start the approval/rejection of own instruction and the sponsor, to start the approval/rejection of own instruction as well as the ones of its owners.

In general, the C7 Clearing GUI only validates technically the content entered by the user. Hence, no records will be returned, if within a business context wrong or unreasonable filter values or combinations are inquired.

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The figure below provides a view on the C7 Clearing GUI when opening it in order to start the transaction inquiry:

| Clearing House | Value Date | Collateral Type | Sponsor | Owner | Pool ID | Pool Type | Type Of Money | Direction | Status | Transaction Currency | Transaction Amount | Transaction amount Blocked | Balance Correction | Business Partner ID |
|----------------|------------|-----------------|---------|-------|-----------|-----------|---------------|---------------|--------|----------------------|--------------------|----------------------------|--------------------|---------------------|
| ECAG | 2013-12-18 | SECURITY | AAAAA | AAAAA | AAAAADEFM | DEFAULT | WITHDRAWAL | PENDING_EUREX | EUR | -54.00 | true | false | 15730 | |
| ECAG | 2013-12-18 | SECURITY | AAAAA | AAAAA | AAAAADEFM | DEFAULT | WITHDRAWAL | PENDING_EUREX | EUR | -43.00 | false | false | 15730 | |

Collateral Transaction Overview window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.5.2 Functionality

In case the user starts viewing transactions via other C7 Clearing GUIs (e.g. “Collateral Position Details”, “Collateral Transaction Detail”), this C7 Clearing GUI is opened with prefilled values depending on the selected position or transaction or pool, i.e. everything is prefilled except for the value date, quantity and Transaction Information.

There is no predefined order to enter the data. The main filter area can be related to any collateral type.

If the user wants to enter specific filters (e.g. ISIN or type of money) he has to select only one of the available collateral types.

In general, the user can only retrieve data that he is authorized for.

In the main area the user may filter for several filter categories.

The generic filter details comprise transaction type, direction and dates. It is possible to inquire transactions by their IDs or all transactions that created a position based on the position ID, at least as long as the historic data are available, which is approximately 60 business days.

The pool data category allows the user to filter per owner, sponsor, specific pools or pool usage and the pool currency.

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The life cycle category enables the filtering per single or a group of status. It can be filtered by disposition flags and partial confirmation in case of transactions that have not reached a final status yet.

The transaction details filter frame allows to inquire transactions in specific currencies or quantity ranges. In opposite to “Collateral Transaction Input”, the user needs to observe the negative or positive transaction quantities (depending on deposits or withdrawals) in case he is looking for specific ranges in his inquiry.

Another filter frame comprises, e.g. location and account details, which apply to all collateral types.

A set of posting specialties filters allows to filter transactions entered by specific users or participants and to identify balance corrections.

As far supplementary information is concerned, the user is able to search in text fields he had attached to a transaction.

If the user wants explicitly to filter for cash transactions only, he could look for specific types of money.

There are no specific filters in case of claims.

In case of securities the user could search for transactions with specific ISINs, securities types or issuer countries.

It is possible to filter for deviating settlement dates, specific references/business partner IDs and redelivery locations and accounts.

The following windows can be directly opened from the C7 Clearing GUI “Collateral Transaction Overview”:

- “Collateral Transaction Detail”
- “Collateral Transaction Input”
- “Collateral Position Details”
- “Collateral Pool Status Overview”

6.5.3 Screen elements

6.5.3.1 Data Inquiry Filters

The following table contains the fields that can be used as filter criteria. Unless otherwise mentioned their usage is optional in order to reduce the output of the query for collateral transactions.

👉 The list of selectable values in multi-filters do not necessarily reflect the number of possible values related to the participant's setup!

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“Collateral Transaction Overview” - Inquiry Filters

| Field | Description |
|---|--|
| Main: Collateral Type | <p>Selection of the collateral type related to the respective transaction.</p> <p><i>Mandatory: At least one type needs to be selected</i></p> <p><i>☞ The filters specific for a selected collateral type will be additionally activated if solely the respective collateral type is selected!</i></p> |
| Main: Basic Data - Clearing House | <p>The information for which clearing house the transaction overview is inquired.</p> <p><i>☞ The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i></p> |
| Main: Basic Data - Transaction Type | <p>The filter to select the type of transaction used in reports.</p> |
| Main: Basic Data - Transaction ID | <p>The filter to select unique identifier(s) for a collateral transaction.</p> <p><i>☞ Even if a correct transaction ID is inquired, only entitled users will receive the respective details.</i></p> |
| Main: Basic Data - Direction | <p>The filter to select whether deposit, withdrawal or both transaction directions are to be inquired.</p> |
| Main: Basic Data - Transaction Date From / To | <p>The filter to select a date or period in which the transaction was transmitted and successful technically accepted.</p> |
| Main: Basic Data - Value Date From / To | <p>The filter to select a date or period in which the transaction is/was supposed to settle.</p> <p><i>☞ Value date “from” needs to be smaller or equal to value date “to”!</i></p> <p><i>☞ Only those transaction are returned that are still available for the current history (approximately 60 business days).</i></p> |
| Main: Basic Data - Position ID | <p>The filter to inquire all transactions that created the position associated with the position ID.</p> <p><i>☞ In the output only those transaction are provided that are still available in the history (approximately 60 business days).</i></p> |
| Main: Pool Data - Pool Type | <p>The filter to select the type of a pool.</p> <p><i>It is possible to enter one or multiple pool types.</i></p> |
| Main: Pool Data - Sponsor | <p>The filter to select member ID(s) of the sponsor.</p> |
| Main: Pool Data - Owner | <p>The filter to select member ID(s) of the owner.</p> <p><i>☞ For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners.</i></p> <p><i>For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i></p> |
| Main: Pool Data - Pool ID | <p>The filter to select unique identifier(s) of a pool.</p> <p><i>It is possible to enter one or multiple comma separated values.</i></p> |

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“Collateral Transaction Overview” - Inquiry Filters

| Field | Description |
|--|---|
| Main: Pool Data - Pool Currency | The filter to select base currencies of the respective pool. <i>It is possible to enter one or multiple comma separated values.</i> |
| Main: Pool Data - Pool Usage | The filter to select usages of a pool. The default is set to “Margin”. <i>It is possible to enter one or multiple usage types.</i> |
| Main: Life Cycle - Status | The filter to select transaction with the same status within the life cycle. It is possible to select a set of status at once, e.g. (# IC - All transactions with an incomplete life cycle status # FN - All transactions with a final life cycle status). <i>It is possible to enter one or multiple status.</i> |
| Main: Life Cycle - Disposition - Sufficient Position | The filter to select transactions with a respective disposition flag, i.e. if “Yes” the transaction disposition is positive, since sufficient position in the respective collateral type exist. <i>This flag should predominantly be related to withdrawals in conjunction with the life cycle status = PE (Pending Eurex Clearing).</i> |
| Main: Life Cycle - Disposition - Sufficient Excess Collateral | The filter to select transactions with a respective disposition flag, i.e. if “Yes” the transaction disposition is positive, since sufficient excess collateral in the respective collateral pool exist. <i>This flag should predominantly related to withdrawals in conjunction with the life cycle status = PE (Pending Eurex Clearing).</i> |
| Main: Life Cycle - Transaction Amount Blocked | The filter to select transactions with a respective flag, i.e. if “Yes” the transaction amount has been deducted from the available position, even if the transaction may have not reached a final status yet. |
| Main: Life Cycle - Currently Partially Confirmed | The filter to select transactions with a respective flag. The choice “Yes” in conjunction with a non final status returns all transactions, that either received partial settlement or partial rejection confirmation(s). |
| Main: Life Cycle - Sufficient Unallocated Excess | This filter is enabled only if Pool Type “LSOC Master” is selected. |
| Main: Posting Specialties - Entering Participant | The filter to select transactions entered by a specific participant. (e.g. the sponsor can select all transactions entered by one of his participants). <i>It is possible to enter one or multiple participants.</i> |
| Main: Posting Specialties - Entering User | The filter to select transactions entered by a specific user. <i>It is possible to enter one or multiple user IDs.</i> |
| Main: Posting Specialties - Balance Correction | The filter to select one leg booked transaction, only to be entered by the clearing house, i.e. without changes to the external settlement systems. |

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“Collateral Transaction Overview” - Inquiry Filters

| Field | Description |
|--|---|
| Main: Transaction Details - Amount From / To | The filter to enter a range of transaction quantities to be delivered or received. <i>Please note, withdrawal amounts need to be entered with a “negative” sign in front of the amount!</i> |
| Main: Transaction Details - Currency | The filter to select the currency of the transaction amount/quantity. <i>It is possible to enter one or multiple currencies.</i> <i>Please note, in case of unit quoted instruments, such as equities and funds, the transaction currency is “XXX” (Units)!</i> |
| Main: Transaction Information | The filter to search in the text field of the transaction if it contains parts of the entered string. |
| Main: Place of SettlementDetails - Collateral Location | The filter to select the location/depository/triparty system related to the respective collateral transaction(s). <i>It is possible to enter one or multiple locations.</i> |
| Main: Place of SettlementDetails - Collateral Account | The filter to enter the account/claim-ID related to the respective collateral transaction(s). <i>It is possible to enter one or multiple accounts.</i> |
| Cash only: Type of Money | The filter to select whether the cash transaction is related to any of the supported types of money (own, term, intraday, blocked, intraday margin call, excess or quota cash collateral). |
| Securities only: Securities Transaction Details - ISIN | The filter to enter the ISINs related to the respective securities collateral transaction(s). <i>It is possible to enter one or multiple ISINs.</i> |
| Securities only: Securities Transaction Details - Valid Next Day | The filter to select whether an instruction remains valid for settlement on the next business day if the transaction could not be settled on the intended value date. |
| Securities only: Securities Transaction Details - Effective Settlement Date From / To | The filter to enter a range for the settlement dates of securities transactions. <i>Please note, the “from” date needs to be smaller or equal to the “to” date!</i> |
| Securities only: Securities Location Details - Client Reference | The filter to search for specific participant reference(s) assigned to a securities collateral transaction. <i>Please note, the participant reference is only applicable for asset tagging!</i> |

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“Collateral Transaction Overview” - Inquiry Filters

| Field | Description |
|---|--|
| Securities only: Securities | The filter to search for specific business partner ID(s) assigned to a securities collateral transaction. |
| Location Details - Business Partner ID | <i>Please note, the Business Partner ID is only applicable for Swiss central securities depositories (e.g. SIX SIS)!</i> |
| Securities only: Securities | The filter to select the depository, where instruments can be returned to in case of a withdrawal securities collateral transaction. |
| Location Details - Redelivery Location | |
| Securities only: Securities | The filter to enter the depository account, where instruments can be returned to in case of a withdrawal securities collateral transaction. |
| Location Details - Redelivery Account | |
| Securities only: Additional Securities Details - ISIN Securities Type | The filter to select securities collateral instructions with specific securities types. <i>It is possible to enter one or multiple types.</i> |
| Securities only: Additional Securities Details - ISIN Country of Taxation | The filter to select securities collateral instructions with specific issuer countries. <i>It is possible to enter one or multiple countries.</i> |

6.5.3.2 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

Please note The current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”. Refer to section 2.4 Display tables for more details about its customisation!

“Collateral Transaction Overview” - Inquiry Results

| Field | Description |
|------------------|--|
| Collateral Type | The collateral type related to the respective transaction. |
| Clearing House | The clearing house associated with the transaction. |
| Transaction Type | The type of transaction used in reports. |
| Transaction ID | The unique identifier of the collateral transaction. |
| Position ID | The unique identifier of the collateral position affected by the transaction. |
| Direction | The information about the transaction direction (i.e. Deposit or Withdrawal). |
| Transaction Date | The date in which the transaction was transmitted and successful technically accepted. |

Collateral Management Services

“Collateral Transaction Overview” - Inquiry Results

| Field | Description |
|-------------------------------|---|
| Value Date | The date in which the transaction is/was supposed to settle. |
| Sponsor | The member ID of the sponsor. |
| Owner | The member ID of the owner. |
| Pool ID | The unique identifier of the pool. |
| Pool Type | The type of the pool. |
| Pool Currency | The base currency of the respective pool. |
| Pool Usage | The usage of the pool. |
| Status | The life cycle status of the respective transaction. |
| Sufficient Position | The information about the last update of the position check in case the status of the transaction is “PE” (pending clearing house confirmation). <i>☞ This flag does not change any more, once the transaction has reached or passed the status “CF” (confirmed)!</i> |
| Sufficient Excess Collateral | The information about the last update of the excess collateral check in case the status of the transaction is “PE” (Pending Clearing house confirmation). <i>☞ This flag does not change any more, once the transaction has reached or passed the status “CF” (confirmed)!</i> |
| Transaction Amount Blocked | The information, whether the relevant transaction amount has already been deducted from the available collateral position. |
| Currently partially confirmed | The information, whether the transaction has already been partially confirmed or rejected. <i>☞ It was agreed to leave this field out in the inquiry result since the user may alternatively get all affected records indirectly via the filter criteria</i> |
| Sufficient Unallocated Excess | This flag is only valid for LSOC Master pool transactions. It is ticked as true if there is sufficient Unallocated Excess in the pool. |
| Entering Participant | The information of the participant that entered this transaction. |
| Entering User | The ID of the user that entered this transaction. |
| Balance Correction | The information about a one leg booked transaction, only to be entered by the clearing house, i.e. without changes to the external settlement systems. |
| Transaction Amount | The transaction quantity. |
| Transaction Currency | Provides information about the transactions currency. <i>☞ Please note, in case of unit quoted instruments, such as equities and funds, the transaction currency is “XXX” (Units)!</i> |
| Transaction Information | The field of the transaction. |

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“Collateral Transaction Overview” - Inquiry Results

| Field | Description |
|--|---|
| Collateral Location | The information about the location/depository/triparty system related to the settlement of the respective collateral transaction. |
| Collateral Account | The information about the account/claim-ID related to the settlement of the respective collateral transaction. |
| Cash only: Type of Money | The information whether the cash transaction is related to any of the supported types of money (own, term, intraday, blocked, intraday margin call, excess or quota cash collateral). |
| Securities only: ISIN | The ISIN related to the respective securities collateral transaction. |
| Securities only: ISIN Securities Type | The securities type of the ISIN related to the respective securities collateral transaction. |
| Securities only: ISIN Country of Taxation | The issuer country of the ISIN related to the respective securities collateral transaction. |
| Securities only: Effective Settlement Date | Information about the effective settlement date (ESD) of the securities transaction. |
| Securities only: Client Reference | The information about the specific client reference assigned to the securities collateral transaction. <i>Please note, the client reference is only applicable in case of asset tagging!</i> |
| Securities only: Business Partner ID | The information about the specific business partner ID assigned to a securities collateral transaction. <i>Please note, the Business Partner ID is only applicable for Swiss central securities depositories (e.g. SIX SIS)!</i> |
| Securities only: Redelivery Location | The information about the depository to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |
| Securities only: Redelivery Account | The information about the depository account to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |
| Securities only: Valid Next Day | The information whether an instruction remains valid for settlement on the next business day, if the transaction could not be settled on the intended value date. |
| Settled Amount | The sum of the already settled transaction quantity. This can be a partial or the full amount. |
| Pending Amount | The amount of the remaining, unsettled and not rejected transaction quantity. |
| Rejected Amount | The sum of the already rejected transaction quantity. |

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“Collateral Transaction Overview” - Inquiry Results

| Field | Description |
|--|--|
| Last Update | The information, when the transaction quantity has been changed the last time. |
| Projected Impact in Pool Currency | Provides a projection of changes to the overall collateral value in pool currency once the underlying transaction is completely settled. |
| Collateral Value in Transaction Currency | Provides a snap shot of the collateral value of the transaction in transaction currency. |
| Excess/Shortfall in Pool Currency | <p>Provides a snap shot of the current excess or shortfall in pool currency.</p> <p><i>☞ This information allows the user to calculate the final excess or shortfall in consideration of the projected transaction impact in collateral in pool currency.</i></p> <p><i>The field will only be displayed when the transaction has not been confirmed by the clearing house and the position is still unblocked.</i></p> <p><i>The field is calculated for collateral pools with Pool Usage "MARGIN_COLLATERAL" and "CLEARING_FUND_CONTRIBUTION" for ECAG and for collateral pools with Pool Usage "MARGIN_COLLATERAL" for ECC.</i></p> |
| Excess/Shortfall Last Update | The time stamp of the last excess or shortfall determination. |

Collateral Management Services

6.5.3.3 Buttons

“Collateral Transaction Overview“ - Buttons

| Item | Description |
|------------------------|--|
| Inquiry | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |
| Approve | Allows the user to approve a collateral request entered by an owner associated to him. <i>☞ The button is only active for transactions in status “PA”.</i> |
| Reject | Allows the user to reject a collateral request entered by another user. <i>☞ The button is only active for transactions in status “PA”, “PD”, “PE”, “PC”, “SE” or “PN”. The action can only be performed by a user that has the required level of entitlement. In case of two-eyes only the click on the button rejects the transaction immediately.</i> |
| Cancel Transaction | Once activated the selected records are marked to discontinue its life cycle because the user decides to terminate the respective transactions. <i>☞ The button is active for transactions in status “PA” for owner and sponsors and in status “PE” only for sponsors. The cancellation can only be performed by a user that has the required level of entitlement. In case of two-eyes only the click on the button starts the respective cancellation processing immediately.</i> |
| Create New Transaction | Once this button is used the “Collateral Transaction Input” C7 Clearing GUI is opened. <i>☞ In case one record in the output is selected, the “Collateral Transaction Input” C7 Clearing GUI will be prefilled with the respective transaction details!</i> |
| Transaction Details | Once this button is used the “Collateral Transaction Detail” C7 Clearing GUI is opened. <i>☞ The button is only activated if one and only one record in the output is selected. The C7 Clearing GUI “Collateral Transaction Detail” will be opened and provides a detailed overview of the selected instruction including the life cycle history!</i> |

Collateral Management Services

“Collateral Transaction Overview“ - Buttons

| Item | Description |
|----------------------------------|---|
| Position Details | <p>Once this button is used the “Collateral Position Details” C7 Clearing GUI is opened.</p> <p><i>☞ In case one record in the output is selected, the “Collateral Position Details” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the position affected by the selected transaction!</i></p> |
| Pool Status Overview | <p>Once this button is used the “Collateral Pool Status Overview” C7 Clearing GUI is opened.</p> <p><i>☞ In case one record in the output is selected, the “Collateral Pool Status Overview” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the pool affected by the selected transaction!</i></p> |
| Open 4EP (“four-eyes principle”) | <p>Once this button is used the “Four Eye Principle - Collateral” C7 Clearing GUI is opened.</p> <p><i>☞ In case one record in the output is selected, the “Four Eye Principle - Collateral” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the “four-eyes principle” entries affected by the selected transaction!</i></p> |

6.6 Collateral Transaction Detail

This chapter describes the usage and details of the C7 Clearing GUI “Collateral Transaction Detail”.

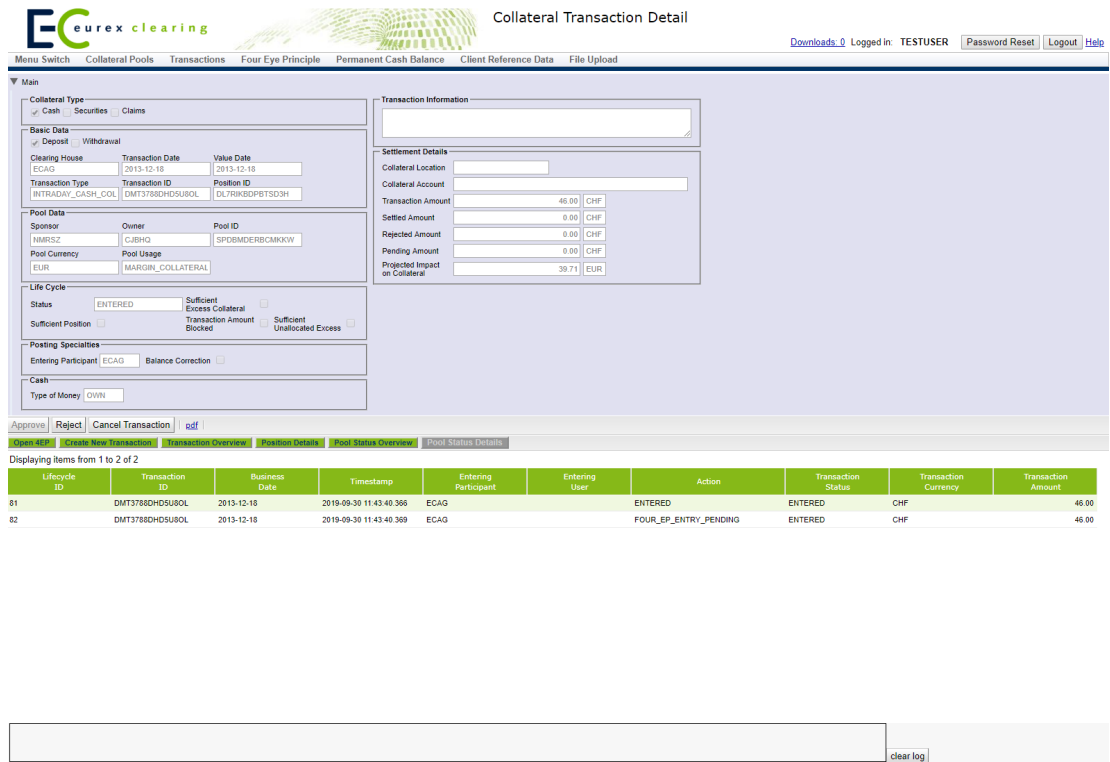
6.6.1 Description

The user can inquire any detail of collateral transactions including the life cycle evolution of the transaction amount and other data. Depending on the transaction status and the entitlement of the user it is also possible to perform specific life cycle actions.

In general, this C7 Clearing GUI can only be opened from other C7 Clearing GUIs.

The figure below provides a view on the C7 Clearing GUI when opening it in order to start the transaction details inquiry.

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Collateral Transaction Detail window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.6.2 Functionality

The “Collateral Transaction Detail” C7 Clearing GUI allows the entitled user to access any detail of an instruction, including the complete chain of amendments during the life cycle (four eyes, partial settlements etc.).

It is accessible via the “Collateral Transaction Overview” C7 Clearing GUI after the entitled user has selected one specific transaction and activated the “Transaction Details” – button or via the “Four Eye Principle - Collateral” - inquiry C7 Clearing GUI after the entitled user has selected one specific transaction and activated the “Details” button.

If a transaction has the respective life cycle status, the entitled user is in the position to approve/confirm or reject/cancel (delete) the instruction, from this C7 Clearing GUI. This is possible either in two-eyes or in four-eyes mode.

Furthermore, based on the transaction details an opening of other C7 Clearing GUIs with prefilled data is possible, such as to create a new instruction, to inquire position details or get an overview about the pool status.

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From the C7 Clearing GUI “Collateral Transaction Detail” the following C7 Clearing GUIs can be directly opened:

- “Collateral Transaction Overview”
- “Collateral Transaction Input”
- “Collateral Position Details”
- “Collateral Pool Status Overview”

6.6.3 Screen elements

6.6.3.1 Data Inquiry Result

The following table contains the fields that are provided as a result of the inquiry:

| “Collateral Transaction Detail” - Inquiry Results - Transaction Details | |
|--|--|
| Field | Description |
| Main: Collateral Type | The collateral type related to the respective transaction. |
| Main: Basic Data - Clearing House | The clearing house associated with the transaction. |
| Main: Basic Data - Transaction Type | The transaction code used in Eurex Clearing reports. |
| Main: Basic Data - Transaction ID | The unique identifier of the collateral transaction. |
| Main: Basic Data - Position ID | The unique identifier of the collateral position affected by the transaction. |
| Main: Basic Data - Direction | The information about the transaction direction (i.e. Deposit or Withdrawal). |
| Main: Basic Data - Transaction Date | The date in which the transaction was transmitted and successful technically accepted. |
| Main: Basic Data - Value Date | The date in which the transaction is/was supposed to settle. |
| Main: Pool Data - Sponsor | The member ID of the sponsor. |
| Main: Pool Data - Owner | The member ID of the owner. |
| Main: Pool Data - Pool ID | The unique identifier of the pool. |
| Main: Pool Data - Pool Currency | The base currencies of the respective pool. |
| Main: Pool Data - Pool Usage | The usages of the pool. |
| Main: Life Cycle - Status | The life cycle status of the respective transaction. |

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“Collateral Transaction Detail” - Inquiry Results - Transaction Details

| Field | Description |
|--|---|
| Main: Life Cycle - Sufficient Position | The information about the last update of the position check in case the status of the transaction is “PE” (Pending clearing house confirmation). <i>This flag does not change any more, once the transaction has reached or passed the status “CF” (confirmed)!</i> |
| Main: Life Cycle - Sufficient Excess Collateral | The information about the last update of the excess collateral check in case the status of the transaction is “PE” (Pending clearing house confirmation). <i>This flag does not change any more, once the transaction has reached or passed the status “CF” (confirmed)!</i> |
| Main: Life Cycle - Transaction Amount Blocked | The information, whether the transaction amount has already been deducted from the available collateral position. |
| Main: Life Cycle - Sufficient Unallocated Excess | This flag is only valid for LSOC Master pool transactions. It is ticked as true if there is sufficient Unallocated Excess in the pool. |
| Main: Posting Specialties - Entering Participant | The information of the participant who entered this transaction. |
| Main: Posting Specialties - Entering User | The ID of the user who entered this transaction. |
| Main: Posting Specialties - Balance Correction | The information about a one leg booked transaction, only to be entered by the clearing house, i.e. without changes to the external settlement systems. |
| Cash: Type of Money | The information whether the cash transaction is related to any of the supported types of money (own, term, intraday, blocked, intraday margin call, excess or quota cash collateral). |
| Main: Transaction Information | The field of the transaction. |
| SettlementDetails - Collateral Location | The information about the location/depository/triparty system related to the settlement of the respective collateral transaction. |
| SettlementDetails - Collateral Account | The information about the account/claim-ID related to the settlement of the respective collateral transaction. |
| SettlementDetails - Transaction Amount | The information about the transaction quantity. <i>All quantities are displayed in absolute amounts, hence no sign is provided by the C7 Clearing GUI!</i> |

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“Collateral Transaction Detail” - Inquiry Results - Transaction Details

| Field | Description |
|--|--|
| SettlementDetails - Transaction Currency | The information about the transaction currency. <i>In case of unit quoted instruments like equities or funds (securityType = “S”) the currency is “XXX” (units)</i> |
| SettlementDetails - Settled Amount | The information about the sum of the already settled quantity. <i>All quantities are displayed in absolute amounts, hence no sign is provided by the C7 Clearing GUI!</i> |
| SettlementDetails - Settled Amount Currency | The information about the settled quantity currency (copy of transaction currency). <i>In case of unit quoted instruments like equities or funds (securityType = “S”) the currency is “XXX” (units)</i> |
| SettlementDetails - Rejected Amount | The information about sum of the already rejected quantity. <i>All quantities are displayed in absolute amounts, hence no sign is provided by the C7 Clearing GUI!</i> |
| SettlementDetails - Rejected Amount Currency | The information about the rejected quantity currency (copy of transaction currency). <i>In case of unit quoted instruments like equities or funds (securityType = “S”) the currency is “XXX” (units)</i> |
| SettlementDetails - Pending Amount | The information about the remaining, unsettled and not rejected transaction quantity. <i>All quantities are displayed in absolute amounts, hence no sign is provided by the C7 Clearing GUI!</i> |
| SettlementDetails - Pending Amount Currency | The information about the settled quantity currency (copy of the transaction currency). <i>In case of unit quoted instruments like equities or funds (securityType = “S”) the currency is “XXX” (units)</i> |
| SettlementDetails - Projected Impact on Collateral | Provides a projection, how the overall collateral value in pool currency will be affected once the underlying transaction has completely settled. <i>The impact is recalculated approx. every 10 Minutes and get’s finally frozen once the transaction has been confirmed by Eurex Clearing (i.e.gets status “CF”)!</i> |
| SettlementDetails - Projected Impact on Collateral Currency | The information about the transaction impact currency (copy of the pool currency.) <i>In case of unit quoted instruments like equities or funds (securityType = “S”) the currency is “XXX” (units)</i> |
| SettlementDetails - Current Excess / Shortfall in Pool Currency | Provides a snap shot of the current excess or shortfall in pool currency. <i>This information allows the user to calculate the final excess or shortfall in consideration of the projected transaction impact in collateral in pool currency. It will only displayed when the transaction is not yet confirmed by the clearing house and the position is still unblocked. This value does not include the projected impact values of transactions in status “EN”, “PA” or “PE”!</i> |

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“Collateral Transaction Detail” - Inquiry Results - Transaction Details

| Field | Description |
|---|---|
| SettlementDetails - Current Excess / Shortfall Currency | The information about the current excess or shortfall currency (copy of the pool currency.) <i>In case of unit quoted instruments like equities or funds (securityType = “S”) the currency is “XXX” (units)</i> |
| SettlementDetails - Current Excess / Shortfall Last Update | The time stamp of the last excess or shortfall determination. <i>The amount is recalculated approx. every 10 Minutes</i> <i>It will only displayed when the transaction is not yet confirmed by the clearing house and the position is still unblocked.</i> |
| Securities only: Transaction Details - ISIN | The ISIN related to the respective securities collateral transaction. |
| Securities only: Transaction Details - Effective Settlement Date | The information about the effective securities transaction settlement date. |
| Securities only: DepositoryDetails - Client Reference | The information about the specific participant reference assigned to the securities collateral transaction. <i>Please note, the participant reference is only applicable in case of asset tagging!</i> |
| Securities only: DepositoryDetails - BP-ID | The information about the specific business partner ID assigned to a securities collateral transaction. <i>Please note, the Business Partner ID is only applicable for Swiss central securities depositories (e.g. SIX SIS)!</i> |
| Securities only: DepositoryDetails - Redelivery Depository | The information about the depository to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |
| Securities only: DepositoryDetails - Redelivery Account | The information about the depository account to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |

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“Collateral Transaction Detail” - Inquiry Results - Transaction Details

| Field | Description |
|---|---|
| Securities only: Additional Details - Valid Next Day | The information whether an instruction remains valid for settlement on the next business day, if the transaction could not be settled on the intended value date. |
| Securities only: Additional Details - Securities Type | The securities type of the ISIN underlying the respective securities collateral position. |
| Securities only: Additional Details - Issuer Country | <p>The issuer country of the ISIN related to the respective securities collateral transaction.</p> <p><i>Please note, due to constraints with the legacy system (Eurex Classic) the AWV country code (related to reporting of transactions according to the “Foreign Trade & Payment Regulation”) is provided instead of the real issuer country! However, in most cases it is identical.</i></p> <p><i>The translation of the WM field GD220A code to a country is made in the C7 Clearing GUI via a mapping table. In case the value is missing the display is [Code & “- Unknown”]</i></p> |

The following table contains the data that are provided as result of the life cycle inquiry. The specific columns, their order and sorting options can be individually defined.

The current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“Collateral Transaction Detail” - Inquiry Results - Life Cycle

| Field | Description |
|----------------------|---|
| Life Cycle ID | The unique life cycle ID to identify the life cycle record entry. |
| Business Date | The business date of the respective action recorded in the life cycle. |
| Time Stamp | The time (hh:mm:ss) of the respective action recorded in the life cycle. In case the date differs from the value date, the action date is as well provided (DD.MM.YYYY hh:mm:ss). |
| Actor | The user who initiated the respective action recorded in the life cycle. |
| Acting Participant | The participant of the clearing house to which the user that initiated the respective action is assigned. |
| Action | The description of the action that caused the entry in the life cycle. |
| Transaction ID | The ID of the transaction that is associated with the respective life cycle event. |
| Amount | The effective amount/quantity or amount/quantity change caused by the respective life cycle action. |
| Transaction Currency | The currency associated with the respective amount/quantity or amount/quantity change caused by the respective life cycle event. |
| Transaction Status | The transaction status or status change caused by the respective life cycle event. |

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6.6.3.2 Buttons

| “Collateral Transaction Detail” - Buttons | |
|---|---|
| Item | Description |
| Approve | <p>Allows the sponsor to approve a collateral request entered by an owner associated to him. Once activated the selected record is marked to continue its life cycle.</p> <p><i>👉 The button is only active for a transaction in status “PA” and only for sponsors.</i></p> <p><i>The action can only be performed by a user that has the required level of entitlement. In case of two-eyes only the click on the button approves the transaction immediately.</i></p> |
| Reject | <p>Allows the sponsor to reject a collateral request entered by an owner associated to him. Once activated the selected record is marked to discontinue its life cycle because the user does not agree with the respective transaction.</p> <p><i>👉 The button is only active for transactions in status “PA” and only for sponsors.</i></p> <p><i>The action can only be performed by a user that has the required level of entitlement. In case of two-eyes only the click on the button rejects the transaction immediately.</i></p> |
| Cancel Transaction | <p>Once activated the selected record is marked to discontinue its life cycle because the user decides to terminate the respective transaction.</p> <p><i>👉 The button is active for transactions in status “PA” for owner and sponsors and in status “PE” only for sponsors.</i></p> <p><i>The cancellation can only be performed by a user that has the required level of entitlement. In case of two-eyes only the click on the button starts the respective cancellation processing immediately.</i></p> |
| Create New Transaction | <p>Once this button is used the “Collateral Transaction Input” C7 Clearing GUI is opened.</p> <p><i>👉 The “Collateral Transaction Input” C7 Clearing GUI will be prefilled with the respective transaction details!</i></p> |
| Transaction Overview | <p>Once this button is used the “Collateral Transaction Overview” C7 Clearing GUI is opened.</p> <p><i>👉 The “Collateral Transaction Overview” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the transactions in the overview!</i></p> |

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“Collateral Transaction Detail” - Buttons

| Item | Description |
|----------------------|---|
| Position Details | <p>Once this button is used the “Collateral Position Details” C7 Clearing GUI is opened.</p> <p><i>☞ The “Collateral Position Details” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the position affected by the selected transaction!</i></p> |
| Pool Status Overview | <p>Once this button is used the “Collateral Pool Status Overview” C7 Clearing GUI is opened.</p> <p><i>☞ The “Collateral Pool Status Overview” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the pool affected by the selected transaction!</i></p> |
| Open 4EP | <p>Once this button is used the “Four Eye Principle - Collateral” C7 Clearing GUI is opened.</p> <p><i>☞ The “Four Eye Principle - Collateral” C7 Clearing GUI filters will be prefilled with the respective transaction details to inquire the “four-eyes principle” entries affected by the selected transaction!</i></p> |

6.6.3.3 Special Export Options

“Collateral Transaction Detail” - Special Export options

| Item | Description |
|------------|---|
| Link - pdf | It triggers the download of the displayed transaction details including all life cycle history in a printable PDF format. |

6.7 LSOC Transfer Overview

This chapter describes the usage and details of the Clearing GUI “LSOC Transfer Overview”.

6.7.1 Description

The “LSOC Transfer Overview” window can be accessed from the *Transactions* menu in the main menu. The window consists of two tabs to display the changes of the master pool composition triggered either by means of a manual transfers or those resulting from CVR processing. In order to list only positions of interest, a filter function is provided for each tab. At the top of the window there are various fields which can be filled with criteria to filter for. Upon inquiry, the changes of the logical values of a master pool triggered by manual transfers or CVR upload are listed in the table.

In general, the C7 GUI only technically validates the content entered by the user. Hence, no records will be returned if within a business context wrong or unreasonable filter values or combinations are inquired.

The figure below provides a view on the “LSOC Transfer Overview” window when opening it in order to start the inquiry:

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The screenshot shows the 'Collateral Transfer' tab of the LSOC Transfer Overview. The interface includes a navigation menu with options like 'Menu Switch', 'Collateral Pools', 'Transactions', 'Four Eye Principle', 'Permanent Cash Balance', 'Client Reference Data', and 'File Upload'. The main area contains a 'Main' section with form fields for 'Basic Data' (Clearing House: ECAG, Business Date: 2013-12-18), 'Pool Data' (Sponsor: GCMFR, Owner, Pool ID), and 'Transaction Details' (Entry Type, Transfer Status). Below the forms is an 'Inquire' section with a 'Clear' button and a 'Filter Template' dropdown set to 'No template'. A table below shows a single header row with columns: Clearing House, Sponsor, Owner, Pool ID, Business Date, Time, Entering Participant, Entering User, Booking From (debit), Booking To (credit), Transfer Status, Amount, Currency, and Transfer ID. The table body is empty. A 'clear log' button is located at the bottom right.

LSOC Transfer Overview - Collateral Transfer tab

The screenshot shows the 'CVR Processing' tab of the LSOC Transfer Overview. The interface is similar to the 'Collateral Transfer' tab, with the same navigation menu and 'Main' section. The 'Transaction Details' section includes additional fields for 'Entry Type' (set to CUE), 'Transfer Status', 'Tran Date From', 'Transfer Time From', 'Tran Date To', and 'Transfer Time To'. The table below has a different header row with columns: Clearing House, Sponsor, Owner, Pool ID, Business Date, Time, Entering Participant, Entering User, Entry Type, Transfer Status, Error, Filename, and Details. The table body is empty. A 'clear log' button is located at the bottom right.

LSOC Transfer Overview - CVR Processing tab

Please note, the above figure is solely for illustration purposes to indicate the required information to

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be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.7.2 Functionality

There is no predefined order to enter the data. The user has to choose the tab depending on the kind of update he wants to view. In general, the user can only retrieve data that he is authorized for.

The Pool ID is a mandatory filter. Since only LSOC specific information is shown on this window only LSOC master pools are offered in the drop-down of the related filter field.

The generic filter details comprise entry type and state. For CVR upload it is also possible to inquire upload details by transaction date and time.

Historic data of collateral transfers and CVR upload are available for approximately 60 days.

6.7.3 Screen elements

6.7.3.1 Data Inquiry Filters

The following table contains the fields that can be used as filter criteria. Unless otherwise mentioned their usage is optional in order to reduce the output of the query results.

👉 The list of selectable values in multi-filters do not necessarily reflect the number of possible values related to the participant's setup!

| "LSOC Transfer Overview" - Inquiry Filters | |
|--|---|
| Field | Description |
| Basic Data - Clearing House | The information for which clearing house the LSOC transfer overview is inquired. <i>👉 The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i> |
| Basic Data - Business Date | Selection of the Business Date related to the respective pool composition update. <i>👉 Mandatory: Business date needs to be selected. The filter is prefilled with the current business date.</i> |
| Main: Pool Data - Sponsor | The filter to select member ID(s) of the sponsor. |
| Main: Pool Data - Owner | The filter to select member ID(s) of the owner. <i>👉 For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners. For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i> |
| Main: Pool Data - Pool ID | The filter to select unique identifier(s) of a pool. <i>👉 It is possible to enter one Pool ID or more as a comma separated list.</i> |

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“LSOC Transfer Overview” - Inquiry Filters

| Field | Description |
|---|--|
| Main: Transaction Detail - Entry Type | <p>Selection of the action that triggered the update of the logical value of the pool.</p> <p><i>☞ For Collateral Transfers the filter allows to distinguish between manual (“MNL”) and system generated (“SYS”) transfers.</i></p> <p><i>For CVR upload, the filter allows to distinguish between CVR upload via GUI (“GUI”) and FIXML Processing (“CUE”). The default is set to “CUE”. For the data inquiry it is possible for a user to enter one or both values comma separated.</i></p> |
| Main: Transaction Detail - Transfer Status | <p>The filter to select the status of the requested pool update.</p> <p><i>☞ It is possible to enter one status or more as a comma separated list.</i></p> |
| Main: Transaction Detail - Tran Date From | <p>The filter to enter a range of transaction dates, i.e. the date the corresponding status change of the pool composition update has been processed.</p> <p><i>☞ Optional: In case the filter is selected “Tran Date To” is automatically prefilled with the same date.</i></p> <p><i>“Tran Date From” must be less or equal to “Tran Date To”. If the user filters for a certain Tran Date (“Tran Date From” equal to “Tran Date To”) the “Transfer Time From” must be less than “Transfer Time To”.</i></p> |
| Main: Transaction Detail - Transfer Time From | <p>The filter to enter a range of transaction times, i.e. the time the transaction has been processed.</p> <p><i>☞ Optional: In case the filter “Transfer Time From” is selected, “Tran Date From” must also be defined.</i></p> |
| Main: Transaction Detail - Tran Date To | <p>The filter to enter a range of transaction dates, i.e. the time the corresponding status change of the pool composition update has been processed.</p> <p><i>☞ Optional: In case the user filters for a time range, “Tran Date From” must be less or equal “Tran Date To”.</i></p> |
| Main: Transaction Detail - Transfer Time To | <p>The filter to enter a range of transaction times, i.e. the time the transaction has been processed.</p> <p><i>☞ Optional: In case the filter “Transfer Time To” is selected, “Tran Date To” must also be defined.</i></p> |

6.7.3.2 Data Inquiry Results

The following tables contain the data that is provided as a result of the inquiry. Please note that the information displayed differs for the two tabs. The specific columns, their order and sorting options can be individually defined.

☞ The current order and sorting settings can be found by clicking on the buttons “Modify Table” and

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“Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“LSOC Transfer Overview” - Collateral Transfer tab - Inquiry Results

| Field | Description |
|----------------------|--|
| Clearing House | The Clearing House associated with the transaction. |
| Sponsor | The member ID of the sponsor. |
| Owner | The member Id of the owner. |
| Pool ID | The unique identifier of the pool. |
| Business Date | The business date associated with the transaction. |
| Time | The information, when the collateral transfer update has been inquired. |
| Entering Participant | The member ID of the participant that entered the collateral transfer. |
| Entering User | The ID of the user that entered the collateral transfer. |
| Booking From | The value of the master pool that has been debited along with the corresponding collateral transfer, i.e. FCM Buffer or Unallocated Excess. |
| Booking To | The value of the master pool that has been credited along with the corresponding collateral transfer, i.e. FCM Buffer or Unallocated Excess. |
| Transfer Status | The status of the record after processing. Possible values: ENTERED, CONFIRMED, REJECTED. <i>👉 The transfer status is only applicable to the respective transaction and does not necessarily inform about the status of the complete collateral transfer. There might be more than one record for one collateral transfer due to required 4-eyes approval.</i> |
| Amount | The amount of the collateral transfer. |
| Currency | The currency of the collateral transfer. |
| Transfer ID | The unique ID of the collateral transfer. |

“LSOC Transfer Overview” - CVR Processing tab - Inquiry Results

| Field | Description |
|----------------------|---|
| Clearing House | The Clearing House associated with the transaction. |
| Sponsor | The member ID of the sponsor. |
| Owner | The member Id of the owner. |
| Pool ID | The unique identifier of the pool. |
| Business Date | The business date associated with the transaction. |
| Time | The information, when the collateral CVR file has been processed. |
| Entering Participant | The member ID of the participant that triggered the processing of the CVR file. |
| Entering User | The ID of the user that triggered the processing of the CVR file. |
| Entry Type | The action that triggered CVR processing. Possible values: “CUE” = upload of a CVR file via Common Upload Engine and ‘GUI’ = upload of CVR file via GUI. |

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“LSOC Transfer Overview” - CVR Processing tab - Inquiry Results

| Field | Description |
|-----------------|--|
| Transfer Status | <p>The status of the transaction after processing. Possible values: PENDING, COMPLETED, REJECTED.</p> <p><i>The transfer status is only applicable to the respective transaction and does not necessarily inform about the status of the CVR file. There might be more than one record for one CVR file due to required 4-eyes approval.</i></p> |
| Error | The reason why a CVR file could not be successfully processed. Only available for rejected files. |
| File Name | The unique ID of the CVR file. |
| Detail | <p>Button that opens a pop-up window “CVR Upload Details” showing the content of the file that has been processed with the corresponding record.</p> <p><i>The pop-up window has a similar layout as the “Upload CVR” window, but is read-only.</i></p> |

“LSOC Transfer Overview” - Buttons

| Field | Description |
|---------|--|
| Inquire | Launches the request with the entered/selected filter settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |

6.8 Collateral Pool Status Overview

This chapter describes the usage and details of the C7 Clearing GUI “Collateral Pool Status Overview” C7 Clearing GUI.

6.8.1 Description

The user can search for aggregated collateral positions per collateral type based on certain parameters. As a result, the user receives an aggregated summary overview per pool. From the summary, the user may inquire more details about the individual pool composition. Based on selected pools he might trigger a deposit or withdrawal of collateral and the C7 Clearing GUI automatically opens the respective C7 Clearing GUI with a prefilled “Collateral Transaction Input” C7 Clearing GUI.

The figure below provides a view on the C7 Clearing GUI “Collateral Pool Status Overview”:

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Collateral Pool Status Overview

Downloads: 0 | Logged in: GCMFRCLR001 | Password Reset | Logout | Help

Menu Switch | Collateral Pools | Transactions | Four Eye Principle | Permanent Cash Balance | Client Reference Data | File Upload

Main

Basic Data
 Clearing House: ECAG | Business Date: 2013-12-18

Pool Data
 Sponsor: GCMFR | Owner: | Pool ID: |
 Pool Type: | Pool Sub Type: | CVR Received: |
 Pool Currency: | Pool Usage: |
 Current Excess/Shortfall in pool currency:
 From: | To: |

Inquire | Clear | Filter Template: No template | xml | xls | csv

Create New Transaction | Transaction Overview | Position Details | CVR Details | CVR Upload

Selected: 0 | Displaying items from 1 to 8 of 8

| Clearing House | Sponsor | Owner | Pool ID | Pool Usage | Pool Type | Pool Subtype | Σ Legally Segregated Values | FCM Buffer | Σ Assumed Allocation | Unallocated Excess | Pool Currency | Current Excess in Pool Current | Excess/Shortfall Last Update |
|--------------------------|---------|-------|---------|-------------|--------------------------|-------------------------|-----------------------------|------------|----------------------|--------------------|---------------|--------------------------------|------------------------------|
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | MNLJHTFP | CLEARING_FUND_CONTRIB... | DEFAULT | | | | | EUR | | |
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | LUHCONHRU | COMPANY_CAPITAL | DEFAULT | | | | | EUR | | |
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | GCMFRMMIM | MARGIN_COLLATERAL | DEFAULT | | | | | EUR | 2.52 | 2020-03-30 04:59 |
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | VMDOXETCRTO | MARGIN_COLLATERAL | LSOC_MASTER WITH_EXCESS | 6.54 | 34.97 | 0.00 | 34,711.49 | EUR | | |
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | MJSHRJPZ | MARGIN_COLLATERAL | OMNIBUS_SE... | | | | | EUR | 46.44 | 2020-03-30 04:59 |
| <input type="checkbox"/> | ECAG | GCMFR | AUCRK | HNXCZLXPOIE | MARGIN_COLLATERAL | INDIVIDUAL_S... | | | | | EUR | 39.70 | 2020-03-30 04:59 |
| <input type="checkbox"/> | ECAG | GCMFR | EMBCZ | MLHGXRIMSV | MARGIN_COLLATERAL | | | | | | EUR | 0.00 | 2017-02-22 15:52 |
| <input type="checkbox"/> | ECAG | GCMFR | BOKEK | XSRFIVGBVRL | MARGIN_COLLATERAL | INDIVIDUAL_S... | | | | | EUR | 0.00 | 2020-03-30 04:59 |

2020-03-30 - 13:52:58 - Inquiry was successful. [clear log](#)

Collateral Pool Status Overview window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.8.2 Functionality

The user can get a high level overview of pools, i.e. aggregated values per every collateral type. For LSOC master pools also the current value of the *FCM Buffer*, the *Unallocated Excess*, as well as the aggregated values of *Assumed Allocation* and *Legally Segregated Values* are displayed.

Since no history for aggregated values is available, the business date is not selectable and displayed for convenience only. The user will always get the latest data related to the most recent business day of the clearing house.

The pool data category allows to filter per owner, sponsor, specific pools, pool type, pool usage and the pool currency. The user is supported by a list of sponsor/owner relationships he is entitled to see and hence, the retrieval of the associated pools.

Furthermore, the user may enter filter to identify pools with a particular excess or shortfall range. For LSOC master pools the user may filter for pools that have (not) been updated by means of a CVR file in between a certain range of dates.

As additional feature the user can switch to other C7 Clearing GUI's. The pool ID(s) of selected lines in the inquiry result is used to automatically prefill or inquire respective details of the newly opened C7 Clearing GUIs.

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From the C7 Clearing GUI “Collateral Pool Status Overview” the following C7 Clearing GUIs can be directly opened:

- “Collateral Transaction Input”
- “Collateral Transaction Overview”
- “Collateral Position Details”
- “Master Pool Composition Details”
- “Upload CVR”

6.8.3 Screen elements

6.8.3.1 Data Inquiry Filters

👉 Depending on the user entitlement the list of selectable filter values does not necessarily reflect the complete set of possible values!

“Collateral Pool Status Overview” - Inquiry Filters

| Field | Description |
|-----------------------------------|---|
| Main: Basic Data - Clearing House | The information for which clearing house the pool status overview is inquired. <i>👉 The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i> |
| Main: Basic Data - Business Date | Displays the business date for which the pool status overview can be inquired. <i>👉 The date cannot be changed and is provided for convenience only!</i> |
| Main: Pool Data - Sponsor | The filter to select member ID(s) of the sponsor. |
| Main: Pool Data - Owner | The filter to select member ID(s) of the owner. <i>👉 For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners. For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i> |
| Main: Pool Data - Pool ID | The filter to select unique identifier(s) of a pool. |
| Main: Pool Data - Pool Type | The filter to select the pool type. |
| Main: Pool Data - Pool Sub Type | The filter to select the sub type of the pool. Possible values: WITHOUT_EXCESS and WITH_EXCESS. <i>👉 The pool sub type is only supported for LSOC master pools.</i> |
| Main: Pool Data - CVR Received | Dropdown list to select whether the CVR file was received or not. Possible values: blank, Yes and No. <i>👉 This filter is enabled only if the value 'WITH_EXCESS' is selected in the filter 'Pool Sub Type'.</i> |

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“Collateral Pool Status Overview” - Inquiry Filters

| Field | Description |
|---|---|
| Main: Pool Data - Pool Currency | The filter to select base currencies of the respective pool. <i>It is possible to enter one or multiple comma separated values.</i> <i>☞ The list of selectable values do not necessarily reflect the number of possible values according to the participant setup!</i> |
| Main: Pool Data - Pool Usage | The filter to select usages of a pool. |
| Main: Pool Data - Excess/Shortfall in Pool Currency From / To | The filter to select pools with a defined amount range of excess or shortfall of collateral in pool currency. <i>☞ Negative amounts indicate a shortfall, positive a surplus!</i> <i>The amount “from” has to be smaller than the amount “to”!</i> |

6.8.3.2 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

☞ The current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“Collateral Pool Status Overview” - Inquiry Results

| Field | Description |
|-----------------------------|---|
| Clearing House | The clearing house associated with the pool. |
| Sponsor | The member ID of the sponsor. |
| Owner | The member ID of the owner. |
| Pool ID | The unique identifier of the pool. |
| Pool Usage | The usages of the pool. |
| Pool Type | Type of the pool. Possible values: DEFAULT, INDIVIDUAL_SEGREGATION, OMNIBUS_SEGREGATION, LSOC_MASTER, IDM_MASTER, EXCESS. |
| Pool Subtype | Subtype of the pool. Available for LSOC_MASTER only. Possible values: WITHOUT_EXCESS, WITH_EXCESS. |
| Σ Legally Segregated Values | Provides a snapshot of the aggregated sum of all legally segregated values assigned to an LSOC master pool. <i>☞ Available for LSOC_MASTER only.</i> |
| FCM Buffer | The current value of the FCM buffer. <i>☞ Available for LSOC_MASTER only.</i> |
| Σ Assumed Allocation | Provides a snapshot of the aggregated sum of assumed allocations related to a LSOC master pool. <i>☞ Available for LSOC_MASTER only.</i> |
| Unallocated Excess | Collateral excess that has not been allocated to any value by the FCM. <i>☞ Available for LSOC_MASTER only.</i> |
| Pool Currency | The base currencies of the respective pool. |

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“Collateral Pool Status Overview” - Inquiry Results

| Field | Description |
|---|---|
| Business Date | The business date for the respective pool overview. |
| Excess/Shortfall in Pool Currency | Provides a snap shot of the current excess or shortfall in pool currency. <i>The field is calculated for collateral pools with Pool Usage "MARGIN_COLLATERAL" and "CLEARING_FUND_CONTRIBUTION" for ECAG and for collateral pools with Pool Usage "MARGIN_COLLATERAL" for ECC.</i> |
| Excess/Shortfall Last Update | The time stamp of the last recalculation of the excess or shortfall figure. |
| Total Collateral Value in Pool Currency | The sum of the effective overall value in pool currency of all collateral positions in the pool. <i>It is the aggregation of</i> - “Sum of Cash Value in Pool Currency” - “Sum of Securities Value in Pool Currency” - “Sum of Claims Value in Pool Currency” |
| Sum of Cash Value in Pool Currency | The sum of the effective overall value in pool currency of all cash collateral positions in the pool. <i>This figure represents the sum of each individual cash position multiplied by the respective credit foreign exchange rate (vs. pool currency)</i> |
| Last Position Change - Cash | Provides a date and a time stamp of the last changes to any cash position related to the respective pool. A reason for such a change is successful settlement of any cash transaction (partial or full). |
| Sum of Securities Value in Pool Currency | The sum of the effective overall value in pool currency of all securities collateral positions in the pool. <i>This figure represents the sum of each individual securities position multiplied with the respective market price, haircut and credit foreign exchange rate (vs. pool currency)</i> |
| Last Position Change - Securities | Provides a date and a time stamp of the last changes to any securities collateral position related to the respective pool. A reason for such a change is successful settlement of any securities transaction (partial or full). |
| Sum of Claims Value in Pool Currency | The sum of the effective overall value in pool currency of all claims collateral positions in the pool. <i>This figure represents the sum of each individual claim position multiplied with the respective credit foreign exchange rate (vs. pool currency)</i> |
| Last Position Change - Claims | Provides a date and a time stamp of the last changes to any claims collateral position related to the respective pool. A reason for such a change is successful settlement of any claims transaction (partial or full) |
| Sum of Actual Cash Value in Pool Currency | The sum of the cash positions that were confirmed (i.e. settled) by C7 Payment Service in pool currency. |

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“Collateral Pool Status Overview” - Inquiry Results

| Field | Description |
|-----------------------------------|---|
| LSOC Excess/Shortfall | Provides a value of the current excess or shortfall in pool currency. This value depends on margin requirements of the LSOC sub-pools assigned to the LSOC master pool. <i>Available for LSOC_MASTER only.</i> |
| LSOC Excess/Shortfall Last Update | The time stamp of the last LSOC Excess/Shortfall determination. <i>Available for LSOC_MASTER only.</i> |
| Last Successful File Upload | The time stamp of the last successfully uploaded CVR file. <i>Available for LSOC_MASTER only.</i> |

6.8.3.3 Buttons

“Collateral Pool Status Overview” - Buttons

| Item | Description |
|------------------------|--|
| Inquiry | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |
| Create New Transaction | Once this button is used the "Collateral Transaction Input" C7 Clearing GUI is opened. |
| Transaction Overview | Once this button is used the "Collateral Transaction Overview" C7 Clearing GUI is opened. |
| Position Details | Once this button is used the "Collateral Position Details" C7 Clearing GUI is opened. |
| CVR Details | Enabled only in case one LSOC master pool is selected. Once this button is used the "Master Pool Composition Details" C7 Clearing GUI is opened. |
| CVR Upload | Once this button is used the "Upload CVR" C7 Clearing GUI is opened. |

6.9 Master Pool Composition Details

This chapter describes the usage and details of the Clearing GUI “Master Pool Composition Details”.

6.9.1 Description

The user can view the current distribution of collateral operationally commingled on a previously selected LSOC master pool across the related LSOC sub-pools.

The figure below provides a view on the Clearing GUI “Master Pool Composition Details”:

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Master Pool Composition details

Master Pool: LSOCMXLSOCEMSTR as per: 2018-07-16 10:37:10.898 | MNL ECAG

FCM Buffer: 247825.08 Unused FCM Buffer: 247825.08 EUR

Σ Assumed Allocation: 0.00 Unallocated Excess: 0.00 EUR

Displaying items from 1 to 5 of 5

| Sub-Pool-ID | Currency | Legally Segregated Value | Assumed Allocation | Margin Requirement |
|----------------|----------|--------------------------|--------------------|--------------------|
| LSOCMXLSOCE001 | EUR | 500,000.00 | | 0.00 |
| LSOCMXLSOCE002 | EUR | 500,000.00 | | 0.00 |
| LSOCMXLSOCE003 | EUR | 500,000.00 | | 0.00 |
| LSOCMXLSOCE004 | EUR | 250,000.00 | | 0.00 |
| LSOCMXLSOCE005 | EUR | 0.00 | | 0.00 |

xml | xls | csv | Upload | Download

Displaying items from 1 to 1 of 1

| Date | Time | Entering Participant | Entering User | Booking From (Debit) | Booking To (Credit) | Transfer Status | Amount | Currency |
|------------|--------------|----------------------|---------------|----------------------|---------------------|-----------------|--------|----------|
| 2018-07-16 | 10:37:10.900 | ECAG | EXCSPV | FCM_BUFFER | UNALLOCATED_... | CONFIRMED | 10.00 | EUR |

Close

Master Pool Composition Details window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.9.2 Functionality

The window “Master Pool Composition Details” can be accessed via the “Collateral Pool Status Overview” window by selecting an LSOC master pool and pressing the *CVR Details* button.

The “Master Pool Composition Details” Clearing GUI opens as a pop-up window overlaying the Collateral Pool Status Overview”. It provides the current snapshot of the distribution of operationally commingled collateral across the LSOC master pool and the related sub-pools.

The upper part of the window shows the collateral values on master pool level along with the last update time, i.e. FCM buffer, Unused FCM, Σ Assumed Allocation, Unallocated Excess.

Below, a display table provides the legally segregated values assigned to the related master pool and their current margin requirements.

In case the latest updated of the master pool composition has been triggered by a manually entered collateral transfer the corresponding transfer details will be displayed in the lower part of the window.

6.9.3 Screen elements

6.9.3.1 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

The current order and sorting settings can be found by clicking on the buttons “Modify Table” and

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“Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“Master Pool Composition Details” - Master pool level

| Field | Description |
|----------------------|--|
| Master Pool | Unique identifier of the LSOC master pool. |
| as per | The information, when the LSOC specific values of the pool have been updated the last time. |
| FCM Buffer | Provides a snapshot of the collateral value that is currently assigned to the FCM Buffer. |
| Unused FCM Buffer | The information, which part of the FCM Buffer is currently not used to cover the margin requirement of the assigned sub-pools. |
| ∑ Assumed Allocation | Provides the sum of assumed allocation related to the master pool. Initially, assumed allocation will purely be assigned on master pool level. However, in a later step the assumed allocation will be available assigned to the legally segregated values of the master pool. By then, the field will provide a sum of the assumed allocations of all sub-pools related to the corresponding master-pool. |
| Unallocated Excess | The information, which collateral value is currently flagged as unallocated excess and hence not used to cover the margin requirement. |

“Master Pool Composition Details” - Sub-pool level

| Field | Description |
|--------------------------|--|
| Sub Pool ID | Unique identifier of the LSOC sub pool. |
| Currency | The collateral pool currency. |
| Legally Segregated Value | The legally segregated value currently assigned to the sub-pool. |
| Assumed Allocation | The assumed allocation currently assigned to the sub-pool. Initially, the value will be set to zero. Assumed allocation on sub-pool level will be supported in a later step. |
| Margin Requirement | Provides the margin requirement of all position accounts assigned to the related sub-pool. |

6.9.3.2 Buttons

“Master Pool Composition Details” - Buttons

| Button | Description |
|----------|---|
| Upload | Clicking this button opens the “Upload CVR” Clearing GUI. |
| Download | This buttons generates a CVR file of the current LSVs in a format that allows to change the values and upload them again. |
| Close | Clicking this button closes the “Master Pool Composition Details” Clearing GUI without further action. |

6.10 Upload CVR

This chapter describes the usage and details of the Clearing GUI “Upload CVR”.

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6.10.1 Description

The user can upload a CVR file in order to update the legally segregated values assigned to a LSOC master pool.

The figure below provides a view on the Clearing GUI “Upload CVR”:

| Clearing House | FCM | Pool Name | Pool Type | Amount | Currency | Status |
|----------------|-------|-----------------|-------------|--------|----------|--------|
| ECAG | CDPWQ | GRISCOLJVC | LSOC_MASTER | 900 | EUR | VALID |
| ECAG | OKAOS | ZAFWNLDPKIZSLPH | LSOC_SUB | 100 | EUR | VALID |
| ECAG | CDPWQ | LYOSQXWYUDITWUQ | LSOC_SUB | 100 | EUR | VALID |
| ECAG | CDPWQ | WINDIZSAVLYPBWC | LSOC_SUB | 100 | EUR | VALID |

Upload CVR window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.10.2 Functionality

The window “Upload CVR” can be accessed via the “Collateral Pool Status Overview” window by selecting an LSOC master pool and clicking the *CVR Upload* button or via the “Master Pool Composition Details” window when the *Upload* button is used.

The upload functionality allows the user to process a CVR file via GUI upload of a comma separated file. The layout of the file must follow a certain pattern to be accepted:

“Clearing House”, “FCM”, “Pool Name”, “Pool Type”, “Amount”, “Currency”

Sample collateral pool upload file:

“Clearing House”, “FCM”, “Pool Name”, “Pool Type”, “Amount”, “Currency”
 “ECAG”, “GCMFR”, “LSOCMASTER”, “LSOC_MASTER”, “100”, “EUR”

After the file has been uploaded to the “Upload CVR” Clearing GUI it is parsed and the content is displayed in a table. Records which passed the validation successfully can be processed by clicking the *Submit* button.

Records that failed the validation are marked accordingly and can be corrected. Processing of a CVR file is only possible if all records contained are successfully parsed.

Files that have been processed and passed the further content validation will be processed further immediately or they will appear in the “Four Eye Principle - Collateral” Clearing GUI for the second level validation if required.

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6.10.3 File Specification

The file contains the following columns:

| "Upload CVR" - CSV Upload File | |
|--------------------------------|--|
| Column Name | Description |
| Clearing House | The clearing house for which the CVR upload should be processed. |
| FCM | The member ID of the sponsor. |
| Pool Name | The unique identifier of the pool. Must be the master pool ID for the FCM Buffer or the names of the sub-pools for the LSVs. |
| Pool Type | The type of the pool. Possible values: LSOC_MASTER and LSOC_SUB. |
| Amount | The amount or the legally segregated value, respectively the FCM Buffer for the master pool record. |
| Currency | Currency of the legally segregated value, respectively the FCM Buffer provided in the file. |

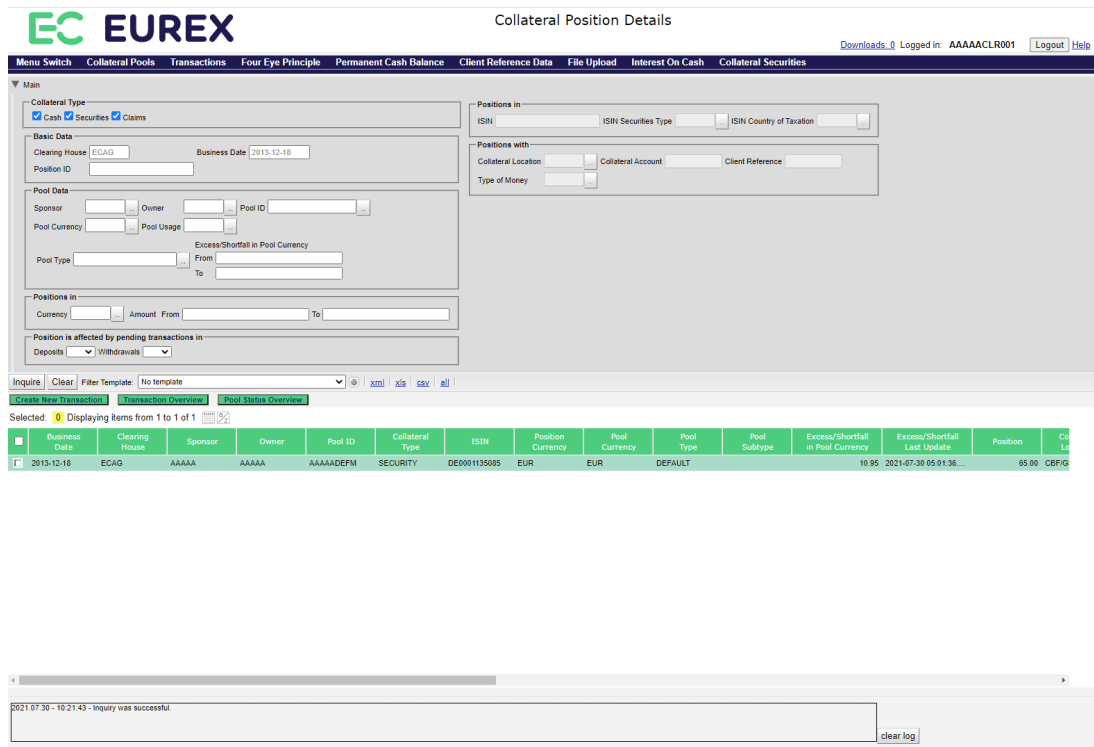
6.11 Collateral Position Details

This chapter describes the usage and details of the C7 Clearing GUI "Collateral Position Details".

6.11.1 Description

The user can access any details of their collateral positions.

The figure below provides a view on the C7 Clearing GUI "Collateral Position Details":



Collateral Position Details window

Please note, the above figure is solely for illustration purposes to indicate the required information to

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be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.11.2 Functionality

In case the user launches the “Collateral Position Details” triggered by actions on an other C7 Clearing GUIs (i.e. “Collateral Pool Status Overview”, “Collateral Transaction Detail”, “Collateral Transaction Overview”) this C7 Clearing GUI is opened with prefilled values depending on the selected position or transaction, e.g. with the position-ID or pool ID.

The user may decide to inquire positions of single, combined or all collateral types. However, collateral specific filters will only be accessible if the user selects one collateral type. Otherwise only the main filters are enabled.

Main Filters

For the moment no history is available for the presentation via C7 Clearing GUI, hence position details may only be inquired for the current business date.

Valid sponsor/owner combinations can be retrieved to support the selection of valid data. In case the result of valid pools exceeds a defined number, the user is requested to enter additional filter to decrease the number of possible hits.

The user may enter additional filter criteria to get only positions for specific pool types or pool currencies. He could also filter by excess/shortfall to see, whether certain positions might be withdrawn or should be increased.

The user can filter positions by position currency and quantity ranges. Both filter apply to all selected collateral types. It is possible to filter positions, that might be subject to change caused by pending settlement of deposit or withdrawal transactions.

Specific Cash Filters

If the user decides to inquire cash positions he can additionally filter by type of money.)

Specific Securities Position Filters

If the user decides to inquire securities positions only, he can additionally filter by ISIN, securities type and securities issuer country. Furthermore, he can filter by collateral location, account or reference.

Specific Claims Position Filters

If the user decides to inquire claims positions only, he can additionally filter by the Tri-Party system ((I)CSD) or claim-ID/account.

From the C7 Clearing GUI “Collateral Position Details” the following C7 Clearing GUIs can be directly opened:

- “Collateral Transaction Overview”
- “Collateral Transaction Input”
- “Collateral Pool Status Overview”

6.11.3 Screen elements

6.11.3.1 Data Inquiry Filters

☞ Depending on the user entitlement the list of selectable filter values does not necessarily reflect the complete set of possible values!

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“Collateral Position Details” - Inquiry Filters

| Field | Description |
|---|---|
| Main: Collateral Type | <p>Selection of the collateral type underlying the respective positions.</p> <p><i>Mandatory: At least one type needs to be selected</i></p> <p><i>☞ The collateral type specific filters will be additionally activated if only the respective collateral type is selected!</i></p> |
| Main: Basic Data - Clearing House | <p>The information for which clearing house the positions are inquired.</p> <p><i>☞ The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i></p> |
| Main: Basic Data - Business Date | <p>The filter to select a date or period in which value date the transaction is/was supposed to settle.</p> <p><i>Mandatory</i></p> <p><i>☞ For the moment no history is available, hence only current positions can be inquired. The field is prefilled with the current business date and cannot be modified by the user!</i></p> |
| Main: Basic Data - Position ID | <p>The filter to select unique identifier(s) for a collateral position.</p> <p><i>☞ Even if a correct Position-ID is inquired, only entitled users will receive the respective details.</i></p> |
| Main: Pool Data - Sponsor | <p>The filter to select member ID(s) of the sponsor.</p> |
| Main: Pool Data - Owner | <p>The filter to select member ID(s) of the owner.</p> <p><i>☞ For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners.</i></p> <p><i>For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i></p> |
| Main: Pool Data - Pool ID | <p>The filter to select unique identifier(s) of a pool.</p> |
| Main: Pool Data - Pool Currency | <p>The filter to select base currencies of the respective pool.</p> |
| Main: Pool Data - Pool Usage | <p>The filter to select usages of a pool.</p> <p><i>It is possible to enter one or multiple usage types.</i></p> |
| Main: Pool Type | <p>The filter to select the type of a pool. It is possible to enter one or multiple pool types.</p> |
| Main: Pool Data - Excess/Shortfall in Pool Currency From / To | <p>The possibility to select positions of pools with a defined range of excess or shortfall of collateral in pool currency.</p> <p><i>☞ Negative amounts indicate a shortfall, positive a surplus!</i></p> <p><i>The amount “from” has to be smaller than the amount “to” and either “from” or “from”/“to” can be negative!</i></p> |
| Main: Positions in - Currency | <p>The filter to select the position currency.</p> <p><i>It is possible to enter one or multiple currencies</i></p> <p><i>☞ Please note, in case of unit quoted instruments, such as equities and funds, the position currency is “XXX” (Units)!</i></p> |

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“Collateral Position Details” - Inquiry Filters

| Field | Description |
|---|--|
| Main: Position in - Amount From / To | The filter to select for holdings within a amount range. <i>The amount “from” has to be smaller than the amount “to” and both amounts to be positive!</i> |
| Main: Position is affected by pending transactions in Deposits | The filter to select positions, which are subject to change in case currently pending deposits will settle. |
| Main: Position is affected by pending transactions in Withdrawals | The filter to select positions, which are subject to change in case currently pending withdrawals will settle. |
| Securities only: Positions in - ISIN | The filter to enter the ISINs related to the respective securities collateral transaction(s). <i>It is possible to enter one or multiple ISINs.</i> |
| Securities only: Positions in - ISIN Securities Type | The filter to select securities collateral positions in specific securities types. <i>It is possible to enter one or multiple types.</i> |
| Securities only: Positions in - ISIN Country of Taxation | The filter to select securities collateral positions with instruments from specific issuer countries. <i>It is possible to enter one or multiple countries.</i> |
| Place of SettlementDetails - Collateral Location | The filter to select the collateral location holding the respective collateral position(s). <i>It is possible to enter one or multiple locations.</i> |
| Place of SettlementDetails - Collateral Account | The filter to enter the collateral account holding the respective collateral position(s). <i>It is possible to enter one or multiple accounts.</i> |
| Securities only: Securities Depository Details - Client Reference | The filter to enter specific participant reference(s) assigned to a securities collateral position. <i>Please note, the participant reference is only applicable for asset tagging!</i> |
| Cash only: Type of Money | The filter to select whether the cash transaction is related to any of the supported types of money (own, term, intraday, blocked, intraday margin call, excess or quota cash collateral). |

6.11.3.2 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

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👉 The current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“Collateral Position Details” - Inquiry Results

| Field | Description |
|-----------------------------------|--|
| Collateral Type | The collateral type related to the respective position. |
| Clearing House | The clearing house associated with the position. |
| Business Date | The date in which the position was created or changed for the last time. |
| Sponsor | The member ID of the sponsor. |
| Owner | The member ID of the owner. |
| Pool ID | The unique identifier of the pool. |
| Pool Currency | The base currencies of the respective pool. |
| Pool Type | The type of the pool. |
| Excess/Shortfall in Pool Currency | Provides a snap shot of the current excess or shortfall in pool currency. <i>The field is calculated for collateral pools with Pool Usage "MARGIN_COLLATERAL" and "CLEARING_FUND_CONTRIBUTION" for ECAG and for collateral pools with Pool Usage "MARGIN_COLLATERAL" for ECC.</i> |
| Excess/Shortfall Last Update | The time stamp of the last excess or shortfall determination. |
| Position | The amount/quantity of the collateral position. |
| Position Currency | Provides information about the collateral position currency. <i>👉 Please note, in case of unit quoted instruments, such as equities and funds, the position currency is "XXX" (Units)!</i> |
| Collateral Location | The information about the location/depository/triparty system holding the respective collateral position(s). <i>👉 For cash nothing is provided!</i> |
| Collateral Account | The information about the account/claim-ID used holding the respective collateral transaction. <i>👉 For cash nothing is provided!</i> |
| Evaluation Price | The price used to evaluate the collateral position. <i>👉 For Collateral Type ="Cash" it is always 100%! For Collateral Type ="Claims" it is always 100%! For Collateral Type ="Securities" it is the Securities Evaluation Price and in case the instrument is percent quoted (like a bond) a "%"is added to the price!</i> |
| Evaluation Price Currency | The currency of the price used to evaluate the collateral position. |
| Evaluation Factor | A multiplier that is used to calculate the collateral value. <i>👉 For Collateral Type ="Cash" it is always 1 For Collateral Type ="Claims" it is always 1 For Collateral Type ="Securities" it is the Risk Parameter (Haircut)</i> |
| Inflation Factor | A multiplier that is used to calculate the collateral value. |

Collateral Management Services

“Collateral Position Details” - Inquiry Results

| Field | Description |
|---|---|
| Pool Factor | A multiplier that is used to calculate the collateral value. |
| Inflation Usage Type | Defines, how the inflation factor has to be used (e.g. as factor or as summand) and where to apply (Coupon/nominal/both). GUI to display and CMS to receive from STX values as follow: 1 - Nominal value variant 2 - Additive interest variant 3 - Multiplicative interest variant 4 - Bond with capitalisation interest and cash interest |
| Market Value in Position / Price Currency | The market value of the respective position in the currency of the price/denomination. <i>👉 For Collateral Type = "Cash" it is the position quantity For Collateral Type = "Claims" it is the position quantity For Collateral Type = "Securities": in case of a percent quoted instrument, like a bond: Position Quantity * Evaluation Price /100 in case of a unit quoted instrument, like an equity: Position Quantity * Evaluation Price</i> |
| Collateral Value in Position / Price Currency | The collateral value of the respective position in the currency of the price/denomination. <i>👉 For Collateral Type = "Cash" it is the position quantity For Collateral Type = "Claims" it is the position quantity For Collateral Type = "Securities": in case of a percent quoted instrument, like a bond: Position Quantity * Evaluation Price * Risk Parameter /100 in case of a unit quoted instrument, like an equity: Position Quantity * Evaluation Price * Risk Parameter</i> |
| Position ID | The unique identifier of the collateral position. |
| Cash only: Type of Money | The information about the cash position, i.e. whether it is containing any of the supported types of money (own, term, intraday, blocked, intraday margin call, excess or quota cash collateral). |
| Securities only: ISIN | The ISIN related to the respective securities collateral position. |
| Securities only: ISIN Name | The short name of the ISIN related to the respective securities collateral position. |
| Securities only: ISIN Securities Type | The securities type of the ISIN underlying the respective securities collateral position. |

Collateral Management Services

“Collateral Position Details” - Inquiry Results

| Field | Description |
|--|--|
| Securities only: ISIN Country of Taxation | The issuer country of the ISIN related to the respective securities collateral transaction. |
| Securities only: ISIN Last Redemption Date | The date in which the ISIN is finally redeemed. |
| Securities only: Client Reference | The information about the specific participant reference assigned to the securities collateral position. |
| <i>Please note, the participant reference is only applicable in case of asset tagging!</i> | |

6.11.3.3 Buttons

“Collateral Position Details” - Buttons

| Item | Description |
|---------|--|
| Inquiry | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |

6.11.3.4 Special Export Options

“Collateral Position Details” - Special Export options

| Item | Description |
|------------|---|
| Link - all | Triggers the download of the inquiry results in a comma-separated values file containing all available columns. |

6.12 Margin Requirement Information

This chapter describes the usage and details of the C7 Clearing GUI “Margin Requirement Information”.

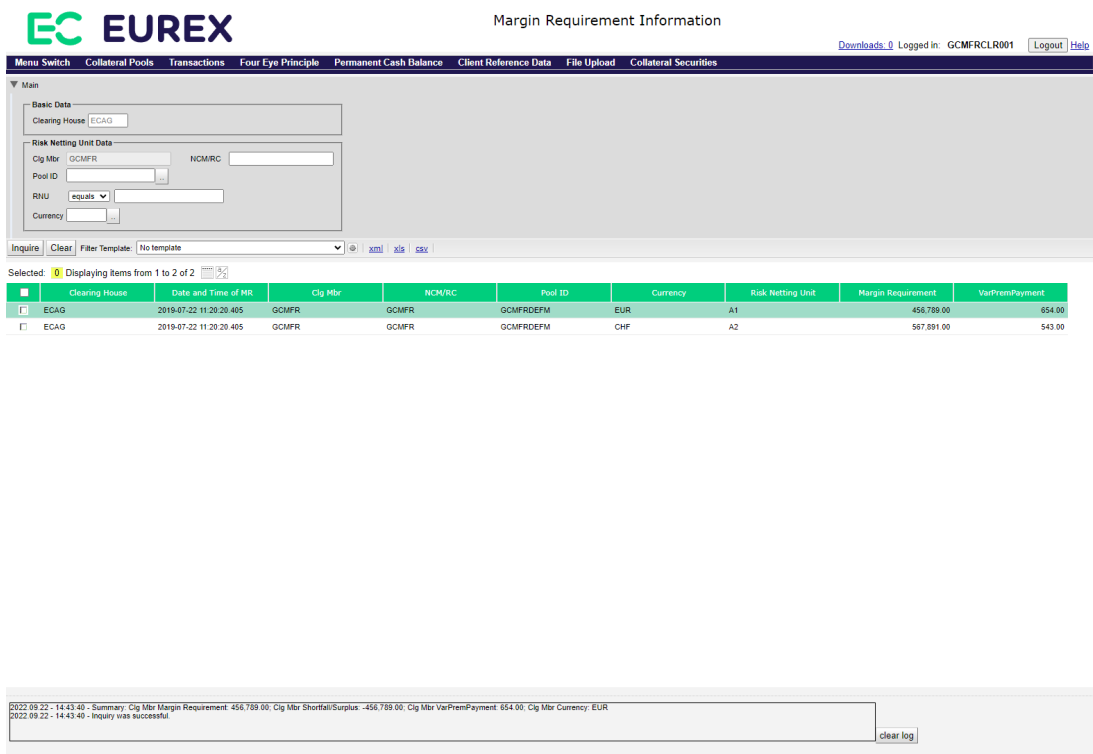
6.12.1 Description

The window displays the margin requirement information of Non Clearing Members and the total margin requirement of Clearing Members.

A summary for the Clearing Member is displayed in the message log upon inquiry. The data displayed there is only updated every ten minutes.

Please Note: The margin requirement is displayed in the currency of the clearing member, and the margin requirement calculated for Clearing Member with CCP-only-Non Clearing Member contains the amount for their own requirements as well as the amount for the CCP-only-Non Clearing Member.

Collateral Management Services



EUREX Margin Requirement Information

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Menu Switch Collateral Pools Transactions Four Eye Principle Permanent Cash Balance Client Reference Data File Upload Collateral Securities

Main

Basic Data
Clearing House: ECAG

Risk Netting Unit Data
Clg Mbr: GCMFR NCM/RC:
Pool ID:
RNU: equity
Currency:

Inquire Clear Filter Template: No template

Selected: 0 Displaying items from 1 to 2 of 2

| | Clearing House | Date and Time of MR | Clg Mbr | NCM/RC | Pool ID | Currency | Risk Netting Unit | Margin Requirement | VarPremPayment |
|--------------------------|----------------|-------------------------|---------|--------|-----------|----------|-------------------|--------------------|----------------|
| <input type="checkbox"/> | ECAG | 2019-07-22 11:20:20.405 | GCMFR | GCMFR | GCMFRDEFM | EUR | A1 | 456.789.00 | 654.00 |
| <input type="checkbox"/> | ECAG | 2019-07-22 11:20:20.405 | GCMFR | GCMFR | GCMFRDEFM | CHF | A2 | 567.891.00 | 543.00 |

2022-09-22 - 14:43:40 - Summary: Clg Mbr Margin Requirement: 456.789.00; Clg Mbr Shortfall/Surplus: -456.789.00; Clg Mbr VarPremPayment: 654.00; Clg Mbr Currency: EUR
2022-09-22 - 14:43:40 - Inquiry was successful.

Margin Requirement Information window

6.12.2 Functionality

The window is accessible through the “Margin Requirement Information” link under the “Collateral Pools” menu.

The fields *Clearing House* and *Clg Mbr* are pre-filled and disabled by default. Clearing Members can then choose from a set of filters to display the information.

6.12.3 Screen elements

6.12.3.1 Data Inquiry Filters

Depending on the user entitlement the list of selectable filter values does not necessarily reflect the complete set of possible values!

Collateral Management Services

“Margin Requirement Information” - Inquiry Filters

| Field | Description |
|---|---|
| Main: Basic Data - Clearing House | The information for which clearing house the margin requirement information is inquired. The relevant clearing house is derived from the reference data of the signed in user and cannot be changed |
| Main: Risk Netting Unit Data - Clg Mbr | The information for which clearing member the margin requirement information is inquired. The relevant clearing member is derived from the reference data of the signed in user and cannot be changed Clg Mbr is a mandatory filter. |
| Main: Risk Netting Unit Data - NCM/RC | The information for which non clearing member/registered customer the margin requirement information is inquired. |
| Main: Risk Netting Unit Data - Pool ID | The information for which pool the margin requirement information is inquired. |
| Main: Risk Netting Unit Data - RNU | The information for which risk netting unit the margin requirement information is inquired. |
| Main: Risk Netting Unit Data - Currency | The information for which currency the margin requirement information is inquired. |

Collateral Management Services

6.12.3.2 Data Inquiry Results

| “Margin Requirement Information” - Inquiry Results | |
|--|--|
| Column | Description |
| Clearing House | The clearing house associated with the margin requirement. |
| Date and Time of MR | The date and time at which the margin requirement was broadcast. |
| Clg Mbr | The clearing member associated with the margin requirement. |
| NCM/RC | The non clearing member/registered customer associated with the margin requirement. |
| Pool ID | The pool associated with the margin requirement. |
| Currency | The currency associated with the margin requirement. |
| Risk Netting Unit | The account associated with the margin requirement. |
| Margin Requirement | The margin requirement of the NCM/RC. |
| VarPremPayment | The variation premium payment. |
| Clg Mbr Margin Requirement | The margin requirement of the clearer (aggregated over the respective pools) in clearing currency. |
| Clg Mbr Shortfall/ Surplus | This is the overall shortfall (negative) or surplus of the clearer (aggregated over the respective pools). |
| Clg Mbr VarPremPayment | The variation premium payment of the clearer (aggregated over the respective pools) in clearing currency. |
| Clg Mbr Currency | The clearing currency. |

Summary: The sum of margin requirements, excess shortfall and variation premium is shown for the Clearing Member in the clearing currency in the message log if the inquiry is successful.

6.12.3.3 Buttons

| “Margin Requirement Information” - Buttons | |
|--|--|
| Button | Description |
| Inquire | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |

6.13 Four Eye Principle - Collateral

This chapter describes the usage and details of the C7 Clearing GUI “Four Eye Principle - Collateral”.

6.13.1 Description

The user can inquire all pending four-eyes principle transactions at a glance.

Historic details about “four eyes decisions” are part of any transaction and may be inquired via the “Collateral Transaction Detail”.

The figure below provides a view on the C7 Clearing GUI “Four Eye Principle - Collateral”.

Collateral Management Services

The screenshot displays the 'Four Eye Principle - Collateral' window. It features a navigation menu at the top with options like 'Menu Switch', 'Collateral Pools', 'Transactions', 'Four Eye Principle', 'Permanent Cash Balance', 'Client Reference Data', and 'File Upload'. The main area contains a form with several sections: 'Type' (radio buttons for Transactions, Permanent Cash Balance, Transfer, CVR Upload), 'Basic Data' (Clearing House: ECAG), 'User Details' (Entering Participant, Entering User), 'Pool Data' (Sponsor: GCMFR, Owner, Pool ID), and 'Collateral Type' (checkboxes for Cash, Securities, Claims). There are also 'Posting Specialties' (Deposit, Withdrawal) and 'Value Date From' to 'To' with a 'Balance Correction' dropdown. Below the form is an 'Inquire' section with a 'Filter Template' dropdown set to 'No template' and buttons for 'Clear', 'Approve', 'Reject', and 'Undo'. A table below the form shows columns for various data points, but it is currently empty with the message 'No data found!'. At the bottom, a status bar shows the date and time '2019.11.19 - 13:22:08' and the message 'Inquiry was successful.', along with a 'clear log' button.

Four Eye Principle - Collateral window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.13.2 Functionality

All transactions that require a validation by a second user are subject to the “four eyes” processing.

There are several actions affected by four eyes principle as far as the collateral management services are concerned. With the “Four Eye Principle - Collateral” C7 Clearing GUI the user gets the possibility to inquire a list in full or as a subset any such pending actions that require a second user’s confirmation.

Depending on the entitlement level an user has to confirm transactions and permanent cash balances. A filter supports the selection of dedicated pending four eyes transactions. The inquiry result will only provide records of one type at the same time.

For any type the user will have the same basic filter, like the value date. For some types only specific filters are available, such as for transactions, where the user can filter for a dedicated transaction ID or the direction (i.e. deposit or withdrawals) of the transactions to be validated.

In case the user wants to validate transactions entered by a colleague, he can filter per entering participant, entering user.

The C7 Clearing GUI optionally supports the search for “sponsor/owner” combinations and/or the pool ID and hence, will increase the user convenience to find pending transactions of specific entities or pools.

Collateral Management Services

A specific asset filter will enable the user to search dedicated for cash, securities or claims related pending four eyes transactions.

The output will contain only basic information, however allows to perform mass actions for any four-eyes principle records. The inquiry of further details and approvals on a single record basis is only possible for collateral transactions.

From the inquiry result of the C7 Clearing GUI “Four Eye Principle - Collateral” the following C7 Clearing GUIs can be directly opened when selecting one record:

- “Collateral Transaction Details - Four Eyes Approval”

6.13.3 Screen elements

6.13.3.1 Data Inquiry Filters

👉 Depending on the user entitlement the list of selectable filter values does not necessarily reflect the complete set of possible values!

| “Four Eye Principle - Collateral” - Inquiry Filters | |
|---|--|
| Field | Description |
| Main: Type | The filter to select records of a specific “four-eyes principle” type. <i>Mandatory: One and only one type needs to be selected.</i> |
| Main: Basic Data - Clearing House | The information to which clearing house the “four-eyes principle” records are related to. <i>👉 The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i> |
| Main: User Details - Entering Participant | The filter to select all “four-eyes principle” records of transactions entered by a specific participant. (e.g. the sponsor can select all transactions entered by one of his registered participants). <i>It is possible to enter one or multiple participants.</i> |
| Main: User Details - Entering User | The filter to select all “four-eyes principle” records of transactions entered by a specific user. <i>It is possible to enter one or multiple user IDs.</i> |
| Main: Pool Data - Sponsor | The filter to select all “four-eyes principle” records of a member ID(s) of the sponsor. |
| Main: Pool Data - Owner | The filter to select all “four-eyes principle” records of the member ID(s) of the owner. <i>👉 For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners. For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i> |
| Main: Pool Data - Pool ID | The filter to select all “four-eyes principle” records of an unique identifier(s) of a pool. |

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“Four Eye Principle - Collateral” - Inquiry Filters

| Field | Description |
|---|--|
| Transaction Specific: Show Pending Approvals For: Collateral Type | The filter to select the collateral type(s) underlying the respective transactions. <i>Mandatory: At least one type needs to be selected</i> <i>This filter will only be activated for collateral transactions!</i> |
| Transaction Specific: Posting Specialties - Transaction Direction | The filter to select all “four-eyes principle” records with an underlying deposit and/or withdrawal transaction. <i>This filter will only be activated for collateral transactions!</i> |
| Transaction Specific: Posting Specialties - Transaction ID | The filter to select all “four-eyes principle” records with the entered unique identifier(s) for collateral transactions. <i>Even if a correct transaction ID is inquired, only entitled users will receive the respective details.</i> <i>It is possible to enter one or multiple comma separated values.</i> <i>This filter will only be activated for collateral transactions!</i> |
| Transaction Specific: Posting Specialties - Value Date From / To | The filter to select all “four-eyes principle” records for a period/date in which the underlying transaction is supposed to settle / the underlying changes get effective. <i>This filter will only be activated for collateral transactions!</i> |
| Transaction Specific: Posting Specialties - Balance Correction | The filter to select all “four-eyes principle” records required to validate a transaction which have been entered as a balance correction. <i>This filter will only be activated for collateral transactions!</i> |

6.13.3.2 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

This current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

“Four Eye Principle - Collateral” - Inquiry Results

| Field | Description |
|--|--|
| Clearing House | The clearing house associated with the “four-eyes principle” record. |
| “Four-Eyes Principle” - Entry Time Stamp | The time stamp showing when the “four-eyes principle” record has been created. |
| “Four-Eyes Principle” - Intended Value Date (Value Date) | The intended value date of the transaction underlying the “four-eyes principle” record. <i>This result column will only be populated for collateral transactions!</i> |

Collateral Management Services

“Four Eye Principle - Collateral” - Inquiry Results

| Field | Description |
|---|---|
| Sponsor | The member ID of the sponsor of the transaction underlying the “four-eyes principle” record. |
| Owner | The member ID of the owner of the transaction underlying the “four-eyes principle” record. |
| Pool ID | The unique identifier of the pool of the transaction underlying the “four-eyes principle” record. |
| Transaction ID | The unique transaction ID of the transaction underlying the “four-eyes principle” record. <i>☞ This result column will only be populated for collateral transactions!</i> |
| “Four-Eyes Principle” - Transaction ID | The unique transaction ID of the “four-eyes principle” record. |
| “Four-Eyes Principle” - Transaction to be validated | Contains the first user’s action and is subject to the second user’s confirmation or denial. |
| “Four-Eyes Principle” - Collateral Type (Collateral Type) | The collateral type of the transaction underlying the “four-eyes principle” record. <i>☞ This result column will only be populated for collateral transactions!</i> |
| Entering Participant | The information of the participant who entered the transaction underlying the “four-eyes principle” record. |
| Entering User | The ID of the user who entered the transaction underlying the “four-eyes principle” record. |
| PCB - Currency | The currency of the permanent cash balance subject to validation. <i>☞ This result column will only be populated for “four-eyes principle” records of “Permanent Cash Balance”!</i> |
| PCB - Current Value | The current (old) value of the permanent cash balance subject to change. <i>☞ This result column will only be populated for “four-eyes principle” records of “Permanent Cash Balance”!</i> |
| PCB - New Value | The new value of the permanent cash balance (to be confirmed/denied). <i>☞ This result column will only be populated for “four-eyes principle” records of “Permanent Cash Balance”!</i> |

Collateral Management Services

6.13.3.3 Buttons

“Four Eye Principle - Collateral” - Buttons

| Item | Description |
|--------------------|--|
| Inquiry | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |
| Approve | <p>Once this button is used, the decision of the first user is confirmed for the selected record(s) and the life cycle of the underlying transaction(s) continues.</p> <p><i>👉 The button is only active for one or multiple selected records of the inquiry output.</i></p> <p><i>The action can only be performed by a user that has the required level of entitlement. This means, that the approver has to be different to the user who entered the instruction.</i></p> |
| Reject | <p>Once this button is used, the decision of the first user is denied for the selected record(s) and the life cycle of the underlying transaction(s) stops or continues with the rejection life cycle.</p> <p><i>👉 The button is only active for one or multiple selected records of the inquiry output.</i></p> <p><i>The action can only be performed by a user that has the required level of entitlement. This means, that the rejecting user has to be different to the user who entered the instruction.</i></p> |
| Cancel Transaction | <p>Once this button is used the selected “four-eyes principle” record created by only the same user is cancelled.</p> <p><i>👉 This workflow follows the “two eyes principle”, i.e. the button cancels the “four-eyes principle” record(s) immediately!</i></p> |

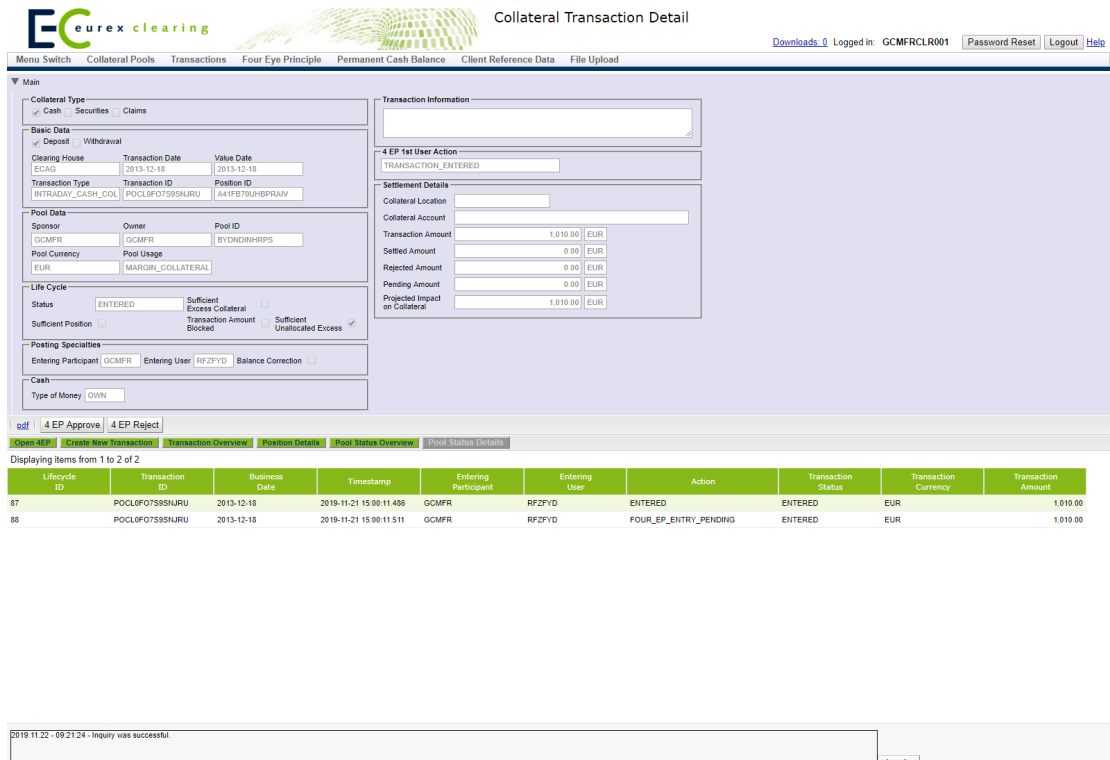
6.14 Collateral Transaction Details - Four Eyes Approval

This chapter describes the “Collateral Transaction Details - Four Eyes Approval” C7 Clearing GUI. The C7 Clearing GUI’s content is closely associated with the “Collateral Transaction Detail” and enhanced by certain four eyes details. Such details and differences are explained in following.

6.14.1 Description

The figure below provides a view on the “Collateral Transaction Details - Four Eyes Approval” C7 Clearing GUI. The four-eyes principle elements are attached to the “Collateral Transaction Detail” described in chapter 6.6.

Collateral Management Services



Collateral Transaction Details - Four Eyes Approval window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.14.2 Functionality

All transactions that require a validation by a second user are subject to the “four eyes” processing treatment. This C7 Clearing GUI is a copy of the C7 Clearing GUI “Collateral Transaction Detail” described on page 208 and only contains “four-eyes principle” specific adaptations explained hereafter.

6.14.3 Screen elements

6.14.3.1 Data Inquiry Results

This frame is only visible if the inquiry is related to the approval of “Four Eyes” transactions.

| “Collateral Transaction Details - Four Eyes Approval” - Inquiry Results | |
|---|---|
| Field | Description |
| 4EP First User Action to be validated | The information, what the first user has made and what is now subject to confirmation/denial by the second user. The text need to contain not only “Approve” or “Reject” but also what is subject to approval of rejection (e.g. new transaction, cancellation etc.). |

Collateral Management Services

6.14.3.2 Buttons

“Collateral Transaction Details - Four Eyes Approval” - Buttons

| Item | Description |
|-------------|---|
| 4EP Approve | The action of the first user is confirmed and the workflow continues according to the decision of the first user. The user action is made available in the life cycle history. |
| 4EP Reject | The action of the first user is denied, the status of the transaction is set to active and the Transaction remains pending in the previous status. The user action is made available in the life cycle history. |

6.15 Collateral Transfer Details - Four Eyes Approval

This chapter describes the “Collateral Transfer Details - Four Eyes Approval” C7 Clearing GUI.

6.15.1 Description

The figure below provides a view on the “Collateral Transfer Details - Four Eyes Approval” C7 Clearing GUI.

| Date | Time | Entering Participant | Entering User | Booking From (Debit) | Booking To (Credit) | Transfer Status | Amount | Currency |
|------------|--------------|----------------------|---------------|----------------------|---------------------|-----------------|--------|----------|
| 2018-06-12 | 17:00:37.020 | ECAG | CLR123 | FCM_BUFFER | UNALLOCATED_EXCESS | ENTERED | 1.00 | EUR |

Collateral Transfer Details - Four Eyes Approval window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.15.2 Functionality

Collateral transfers that are subject to four-eyes processing can be inquired on the “Four Eye Principle - Collateral” window. The *Transfer* radio button allows the user to filter for collateral transfers related to LSOC pools. For each pending four-eyes approval request a *Details* button is provided which opens the “Collateral Transaction Details - Four Eyes Approval” window overlaying the “Four Eye Principle - Collateral” window.

The “Collateral Transaction Details - Four Eyes Approval” window displays the details of the related transfer and allows a second user to approve or reject the pending request.

If the entering user wants to delete a collateral transfer entered by himself he shall use the *4 EP Delete* button on the “Four Eye Principle - Collateral” window. The buttons *4 EP Approve* and *4 EP Reject* remain disabled for the entering user.

Collateral Management Services

6.15.3 Screen elements

6.15.3.1 Data Inquiry Results

“Collateral Transfer Details - Four Eyes Approval” - Inquiry Results

| Field | Description |
|----------------------|--|
| Date | Entry date of the collateral transfer to approve. |
| Time | Entry time of the collateral transfer to approve. |
| Entering Participant | Participant ID of the entering user. |
| Entering User | User who entered the collateral transfer. |
| Booking From (Debit) | Collateral value from which the collateral should be transferred from. |
| Booking To (Credit) | Collateral value from which the collateral should be transferred to. |
| Transfer Status | Current transfer status. Always ENTERED. |
| Amount | Collateral transfer amount. |
| Currency | Currency of the collateral transfer amount. |

6.15.3.2 Buttons

“Collateral Transfer Details - Four Eyes Approval” - Buttons

| Item | Description |
|-------------|--|
| 4EP Approve | The collateral transfer entered by the first user is confirmed by a second user. The complete lifecycle of the collateral transfer is made available on the “LSOC Transfer Overview” window. |
| 4EP Reject | The collateral transfer entered by the first user is rejected by a second user. The complete lifecycle of the collateral transfer is made available on the “LSOC Transfer Overview” window. |
| Cancel | Closes the window without further action. |

6.16 CVR Upload Details - Four Eyes Approval

This chapter describes the “CVR Upload Details - Four Eyes Approval” C7 Clearing GUI.

6.16.1 Description

The figure below provides a view on the “CVR Upload Details - Four Eyes Approval” C7 Clearing GUI.

Collateral Management Services

The screenshot shows a window titled 'CVR Upload Details' with a table of data and several buttons. The table has columns for Clearing House, FCM, Pool Name, Pool Type, Amount, and Currency. Below the table are buttons for 'Cancel', '4 EP Approve', and '4 EP Reject'. At the bottom right is a 'clear log' button.

| Clearing House | FCM | Pool Name | Pool Type | Amount | Currency |
|----------------|-------|-------------|-------------|--------|----------|
| ECAG | GCMFR | ACBEFIIEP | LSOC_SUB | 11.00 | EUR |
| ECAG | GCMFR | ITARSQHKZ | LSOC_SUB | 12.00 | EUR |
| ECAG | GCMFR | WCMAQCUJQHK | LSOC_MASTER | 45.54 | EUR |

CVR Upload Details - Four Eyes Approval window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.16.2 Functionality

CVR uploads that are subject to four-eyes processing can be inquired on the “Four Eye Principle - Collateral” window. The *CVR Upload* radio button allows the user to filter for CVR uploads related to LSOC pools. For each pending four-eyes approval request a *Details* button is provided which opens the “CVR Upload Details - Four Eyes Approval” window overlaying the “Four Eye Principle - Collateral” window.

The “CVR Upload Details - Four Eyes Approval” window displays the details of the selected CVR file and allows a second user to approve or reject the pending request.

If the entering user wants to delete a CVR upload entered by himself, he shall use the *4 EP Delete* button on the “Four Eye Principle - Collateral” window. The buttons *4 EP Approve* and *4 EP Reject* remain disabled for the entering user.

Collateral Management Services

6.16.3 Screen elements

6.16.3.1 Data Inquiry Results

“CVR Upload Details - Four Eyes Approval” - Inquiry Results

| Field | Description |
|----------------|--|
| Clearing House | The clearing house associated with the pool. |
| FCM | The member ID of the sponsor. |
| Pool Name | Unique ID of the collateral pool, i.e. either the ID of the master pool in order to change the collateral value of the FCM buffer or the ID of the sub-pool in order to change the LSV of the particular sub-pool. |
| Pool Type | Type of the collateral pool, i.e. LSOC_SUB or LSOC_MASTER. |
| Amount | The amount of the LSV (legally segregated value) for pool type LSOC_SUB and FCM Buffer for LSOC_MASTER. |
| Currency | The currency of the LSV (legally segregated value) or FCM Buffer. |

6.16.3.2 Buttons

“CVR Upload Details - Four Eyes Approval” - Buttons

| Item | Description |
|-------------|--|
| 4EP Approve | The CVR upload initiated by the first user is confirmed by a second user. The complete lifecycle of the CVR upload is made available on the “LSOC Transfer Overview” window. |
| 4EP Reject | The CVR upload initiated by the first user is rejected by a second user. The complete lifecycle of the CVR upload is made available on the “LSOC Transfer Overview” window. |
| Cancel | Closes the window without further action. |

6.17 PCB Maintenance (Decommissioned)

The Permanent Cash Balance functionality has been decommissioned.

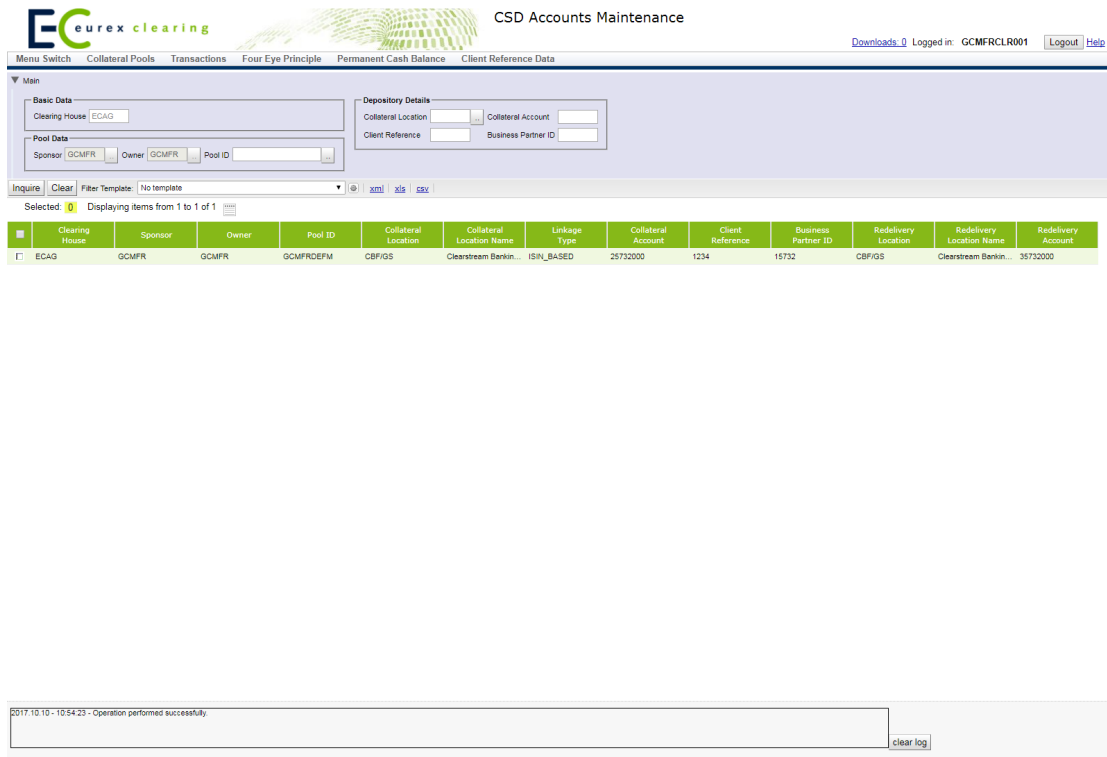
6.18 CSD Accounts Maintenance

This chapter describes the usage and details of the C7 Clearing GUI “CSD Accounts Maintenance”.

6.18.1 Description

the user has the possibility to inquire one or more (I)CSD Accounts associated with a given registered participant.

Collateral Management Services



CSD Accounts Maintenance window

Please note, the above figure is solely for illustration purposes to indicate the required information to be displayed and to highlight major functions provided by the C7 Clearing GUI. The output does not necessarily contain all possible fields that the user might get on screen or in exported files.

6.18.2 Functionality

In case a user tries to inquire, he has to have the required access rights to do so. He may pre-filter the inquiry output by differentiating specific owner, sponsor, pool ID(s) or depository details.

It is possible to restrict the output of the overall inquiry by pools with a specific pool currency. If the filter and entitlement of the user resulted in a list of valid responses, he is able to see the existing setup.

6.18.3 Screen elements

6.18.3.1 Data Inquiry Filters

Depending on the user entitlement the list of selectable filter values does not necessarily reflect the complete set of possible values!

Collateral Management Services

“CSD Accounts Maintenance” - Inquiry Filters

| Field | Description |
|--|--|
| Main Area: Basic Data - Clearing House | The information for which clearing house the account overview is inquired. <i>☞ The relevant clearing house is derived from the reference data of the signed in user and cannot be changed!</i> |
| Main Area: Basic Data - Linkage Type | The filter to select whether the linkages to inquire are related to securities or claims. |
| Main Area: Pool Data - Sponsor | The filter to select member ID(s) of the sponsor. |
| Main Area: Pool Data - Owner | The filter to select member ID(s) of the owner <i>☞ For the data inquiry it is possible for a sponsor to enter one or multiple comma separated IDs of his associated owners. For the inquiry to determine the Pool IDs only one owner is allowed to be entered.</i> |
| Main Area: Pool Data - Pool ID | The filter to select unique identifier(s) of a pool. |
| Main Area: Pool Data - Pool Currency | The filter to select base currencies of the respective pool. |
| Main Area: Pool Data - Pool Usage | The filter to select usages of a pool. |
| Depository Details - Collateral Location | The filter to select the depository holding the respective collateral position(s). |
| Depository Details - Collateral Account | The filter to enter the collateral account holding the respective collateral position(s). |
| Depository Details - Client Reference | The filter to enter specific participant reference(s) assigned to collateral positions. <i>☞ Please note, the participant reference is only applicable for asset tagging!</i> |
| Depository Details - Business Partner ID | The filter to search for specific business partner ID(s) assigned to securities collateral positions. <i>☞ Please note, the Business Partner ID is only applicable for Swiss central securities depositories (e.g. SIX SIS)!</i> |
| Depository Details - Redelivery Location | The filter to select the depository to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |
| Depository Details - Redelivery Account | The filter to enter the depository account, where instruments can be returned to in case of a withdrawal securities collateral transaction. |

Collateral Management Services

6.18.3.2 Data Inquiry Results

The following table contains the data that are provided as a result of the inquiry. The specific columns, their order and sorting options can be individually defined.

👉 The current order and sorting settings can be found by clicking on the buttons “Modify Table” and “Modify Sorting”! Refer to section 2.4 Display tables for more details about its customisation!

| “CSD Accounts Maintenance” - Inquiry Results | |
|---|---|
| Field | Description |
| Clearing House | The clearing house of the account linkage. |
| Sponsor | The member ID of the sponsor of the account linkage. |
| Owner | The member ID of the owner of the account linkage. |
| Pool ID | The unique identifier of the pool of the account linkage. |
| Pool Currency | The base currencies of the respective pool of the account linkage. |
| Pool Usage | The usages of the pool of the account linkage. |
| Collateral Location | The short code of the depository of the account linkage. |
| Collateral Location Name | The long description of the depository of the account linkage. |
| Linkage Type | The information whether the linkages is related to securities or claims. |
| Collateral Account | The depository account of the account linkage. |
| Client Reference | The information about the specific participant reference assigned to the account linkage. <i>👉 Please note, the participant reference is only applicable in case of asset tagging!</i> |
| Business Partner ID | The information about the specific business partner ID assigned to the account linkage. <i>👉 Please note, the Business Partner ID is only applicable for Swiss central securities depositories (e.g. SIX SIS)!</i> |
| Redelivery Location | The short code of the depository assigned to the account linkage, to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |
| Redelivery Location Name | The long description of the depository assigned to the account linkage, to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |
| Redelivery Account | The information about the depository account assigned to the account linkage, to be used in case instruments have to be returned for a withdrawal securities collateral transaction. |

Collateral Management Services

6.18.3.3 Buttons

“CSD Accounts Maintenance” - Buttons

| Item | Description |
|---------|--|
| Inquiry | Launches the request with the entered/selected filters and settings. |
| Clear | Once this button is used the current input is cleared and reset to the default values. |

6.19 Overcollateralization Maintenance

6.19.1 Description

The user can maintain overcollateralization runs via the Overcollateralization Maintenance window. Such as view overcollateralization runs, add a new overcollateralization run, modify active overcollateralization runs and delete active overcollateralization runs. Changes become effective on the following business day.

The screenshot displays the 'Overcollateralization Maintenance' window. At the top, there is a navigation menu with options like 'Menu Switch', 'Collateral Pools', 'Transactions', etc. Below the menu is a search form with fields for 'Clearing House', 'Sponsor', 'Owner', 'Pool ID', 'Pool Currency', and 'Pool Type'. A table below the form shows the results of the search. The table has the following columns: Clearing House, Sponsor, Owner, Pool ID, Pool Currency, Run Time, LIVE RUN (Deposit Currency, Type of Money, Run Type, Value), and FUTURE RUN (Deposit Currency, Type of Money, Run Type, Value, Status, Pending AFP). Three rows are visible, each representing a different run time (12:00, 15:00, 17:00) for the same pool.

| Clearing House | Sponsor | Owner | Pool ID | Pool Currency | Run Time | LIVE RUN Deposit Currency | LIVE RUN Type of Money | LIVE RUN Run Type | LIVE RUN Value | FUTURE RUN Deposit Currency | FUTURE RUN Type of Money | FUTURE RUN Run Type | FUTURE RUN Value | FUTURE RUN Status | FUTURE RUN Pending AFP |
|----------------|---------|-------|----------|---------------|----------|------------------------------|---------------------------|----------------------|-------------------|--------------------------------|-----------------------------|------------------------|---------------------|----------------------|---------------------------|
| ECRG | AAAAA | AAAAA | AAAADEFN | EUR | 12:00 | | | | | | | | | | Yes |
| ECRG | AAAAA | AAAAA | AAAADEFN | EUR | 15:00 | | | | | USD | OWN | FIXED_AMOUNT | 74.00 | ENTERED | Yes |
| ECRG | AAAAA | AAAAA | AAAADEFN | EUR | 17:00 | | | | | EUR | OWN | PERCENTAGE | 32.00 | ENTERED | Yes |

At the bottom of the window, there is a message box that says '2023.08.11 - 09:59:55 - inquiry was successful' and a 'clear log' button.

Overcollateralization Maintenance window

6.19.2 Functionality

The functionality is limited to collateral *Pool Usage* MARGIN and *Pool Type* DEFAULT, INDIVIDUAL_SEGREGATION, OMNIBUS_SEGREGATION.

The user must first inquire all infrastructure links to which he has access rights. The inquiry results can be filtered by *Sponsor*, *Owner*, *Pool ID*, *Pool Currency* and/or *Pool Type*. Each collateral pool is shown three times, according to *Run Time*: 12:00, 15:00, 17:00.

The user can configure an overcollateralization run for each *Run Time*, i.e. a single collateral pool can accommodate up to three overcollateralization runs in total.

The *LIVE RUN* columns display the overcollateralization runs that are already active.

The *FUTURE RUN* columns display the overcollateralization run entries that are configured but still in the approval process.

Collateral Management Services

All overcollateralization run entries with *FUTURE RUN status* = PENDING_ACTIVATION will be activated overnight. They will be displayed under *LIVE RUN* on the next day and no longer under *FUTURE RUN*.

All overcollateralization run entries with *FUTURE RUN status* ≠ PENDING_ACTIVATION will be deleted at the end of a day.

Any overcollateralization run entry under *FUTURE RUN* can be discarded using the button *Discard*.

6.19.3 Screen elements

| Overcollateralization Maintenance - Filters | |
|---|--|
| Filter | Description |
| Clearing House | The information for which clearing house the overcollateralization run is entered. Only ECAG is in scope and cannot be changed. |
| Sponsor | Input of the member ID of the sponsor. The Input of the sponsor information is solely useful to allow the inquiry of underlying pools. Multiple Sponsors can be selected. |
| Owner | Input of the member ID of the owner. The Input of the owner information is solely useful to allow the inquiry of underlying pools. Multiple Owners can be selected. |
| Pool ID | Input of the unique identifier of a pool. Multiple Pool IDs can be selected. |
| Pool Currency | Selection of the currency of the pool. Multiple Pool Currencies can be selected. |
| Pool Usage | Displays the Pool Usage. Only Margin is in scope and cannot be changed. |
| Pool Type | Selection of Pool Type. Multiple Pool Types can be selected. Only INDIVIDUAL_SEGREGATION, OMNIBUS_SEGREGATION are in scope. |

| Overcollateralization Maintenance - Columns | |
|---|---|
| Column | Description |
| Clearing House | Displays the Clearing House. Only ECAG is in scope. |
| Sponsor | Displays the member ID of the sponsor. |
| Owner | Displays the member ID of the owner. |
| Pool ID | Displays the unique identifier of a pool. |
| Pool Currency | Displays the currency of the pool. |
| Run Time | Displays the run time in CET of the overcollateralization run. |
| LIVE RUN Deposit Currency | Displays the currency of the deposit transaction triggered by the active overcollateralization run. |

Collateral Management Services

Overcollateralization Maintenance - Columns

| Column | Description |
|--------------------------------|---|
| LIVE RUN Type of Money | Displays the ToM of the deposit transaction triggered by the active overcollateralization run. |
| LIVE RUN Run Type | Displays the active overcollateralization run type. |
| LIVE RUN Value | Displays the active overcollateralization value. |
| FUTURE RUN Deposit Currency | Displays the currency of the deposit transaction triggered by the overcollateralization run entry. Four currencies are available (EUR, GBP, CHF, USD). It is dependent of Run Time. |
| FUTURE RUN Type of Money | Displays the ToM of the deposit transaction triggered by the overcollateralization run entry. Two ToM are available (OWN, TERM). It is dependent of Deposit Currency. |
| FUTURE RUN Run Type | Displays the run type of the overcollateralization run entry. Three types are available (BALANCE_ONLY, FIXED_AMOUNT, PERCENTAGE). |
| FUTURE RUN Value | Displays the value of the overcollateralization run entry. It can be blank, a percentage or an amount. It is dependent of Run Type. |
| FUTURE RUN Status | Displays the status of the overcollateralization run entry according to last user entitlement. |
| FUTURE RUN Pending 4EP | Displays if overcollateralization run entry is pending 4EP (true) or not (false). |

Overcollateralization Maintenance - Buttons

| Button | Description |
|----------|--|
| Update | Used to enter an overcollateralization run entry under <i>FUTURE RUN</i> , it triggers the approval process flow. |
| Approve | Used by the Sponsor if Sponsor approval for the pool is marked “YES” to approve entry. |
| Reject | Used by Sponsor if Sponsor approval for the pool is marked “YES” to reject entry. |
| Discard | To discard an overcollateralization run entry still not active, i.e any status under <i>FUTURE RUN</i> . |
| Open 4EP | Upon selection of overcollateralization run entry, this button opens the <i>Four Eye Principle - Overcollateralization</i> window. |

6.20 Overcollateralization Maintenance Update

6.20.1 Description

The user can input values for the attributes *FUTURE RUN* via the *Overcollateralization Maintenance Update* window to add a new overcollateralization run or modify or delete an existing active overcollateralization run (*LIVE RUN*).

Collateral Management Services

| Clearing House | Sponsor | Owner | Pool ID | Pool Currency | Run Time | LIVE RUN Deposit currency | LIVE RUN Type of Money | LIVE RUN Run Type | LIVE RUN Value | FUTURE RUN Deposit Currency | FUTURE RUN Type of Money | FUTURE RUN Run Type | FUTURE RUN Value |
|----------------|---------|-------|----------|---------------|----------|---------------------------|------------------------|-------------------|----------------|-----------------------------|--------------------------|---------------------|------------------|
| ECAG | AAAAA | AAAAA | AAAADEFM | EUR | 12:00 | | | | | | | | |

Overcollateralization Maintenance Update window

6.20.2 Functionality

The user can enter/modify/delete multiple overcollateralization runs on multiple collateral pools at once. To do that, the user has to select the relevant entries on the *Overcollateralization Maintenance* window and click the *Update* button. This opens the *Overcollateralization Maintenance Update* window.

For each entry, user then selects the values from the drop lists or enters the values manually. When all fields are populated, the entry gets selected automatically. User can overwrite and manually select/unselect individual entries. If entries are selected, the user can click on *Submit* or *Cancel*. Submitted entries are subject to the following validation:

- If *Run Time* = 12:00 then *FUTURE RUN Deposit Currency* = [EUR, CHF, GBP, USD]
- If *Run Time* = 15:00 then *FUTURE RUN Deposit Currency* = [EUR, CHF, GBP, USD]
- If *Run Time* = 17:00 then *FUTURE RUN Deposit Currency* = [EUR, USD]
- If *FUTURE RUN Deposit Currency* = [EUR, CHF, GBP] then *FUTURE RUN Type of Money* = [OWN]
- If *FUTURE RUN Deposit Currency* = [USD] then *FUTURE RUN Type of Money* = [OWN, TERM]
- If *FUTURE RUN Run Type* = "Balance Position" then *FUTURE RUN Value* = blank
- If *FUTURE RUN Run Type* = "Overcollateralization Percentage [%]" then $0.00 < \textit{FUTURE RUN Value} \leq 100.00$
- If *FUTURE RUN Run Type* = "Overcollateralization Amount" then $0.00 < \textit{FUTURE RUN Value} \leq 250,000,000.00$
- No existing entry with *FUTURE RUN Status* = [ENTERED, PENDING_ACTIVATION, PENDING_APPROVAL]

Note: All the mentioned times are considered to be CET/CEST.

If any validation fails, an error message with the error description is displayed.

The C7 Clearing GUI can handle valid and invalid entries at the same time. Valid entries are submitted successfully, and invalid entries can be edited to correct the error and resubmit. The user can also *Cancel* the invalid entry or exit the window (X).

Collateral Management Services

The valid entries appear in the *Overcollateralization Maintenance* window with values in *FUTURE RUN Status* and *FUTURE RUN Pending 4EP* according to entitlement of entering user.

- ENTERED / true = entry is subject to 4EP by a second user
- PENDING_APPROVAL / false = entry is not subject to 4EP but subject to Sponsor approval
- PENDING_ACTIVATION / false = entry is not subject to 4EP and not subject to Sponsor approval

The user can *Modify* or *Delete* a LIVE RUN the same way as when adding an overcollateralization run:

- Select the relevant LIVE RUN entry, or entries, on the *Overcollateralization Maintenance* window click *Update*
- Enter the new values (for modification) or select *FUTURE RUN Run Type* = NO RUN (for deletion)
- Click the *Submit* button

If all validations are passed, the new run entry is displayed under *FUTURE RUN* and follows the approval process according to applicable entitlement and privileges.

Run entries with *FUTURE RUN Status* = PENDING_ACTIVATION overwrite the LIVE RUN at the start of the next day.

6.20.3 Screen elements

Overcollateralization Maintenance Update - Fields

| Field | Description |
|--------------------------------|---|
| FUTURE RUN Deposit Currency | This drop down menu allows to select the currency of the deposit transaction triggered by the overcollateralization run entry. Four currencies are available (EUR, GBP, CHF, USD). It is dependent on the <i>Run Time</i> . |
| FUTURE RUN Type of Money | This drop down menu allows to select the ToM of the deposit transaction triggered by the overcollateralization run entry. Two ToM are available (OWN, TERM). It is dependent on the <i>Deposit Currency</i> . |
| FUTURE RUN Run Type | This drop down menu allows to select the run type of the overcollateralization run entry. Three types are available (BALANCE_ONLY, FIXED_AMOUNT, PERCENTAGE). |
| FUTURE RUN Value | Input value of the overcollateralization run entry. The value must be numeric or left bank. It is dependent on the <i>Run Type</i> . |

Overcollateralization Maintenance Update - Buttons

| Button | Description |
|--------|---|
| Submit | Clicking the <i>Submit</i> button submits a request to modify the overcollateralization runs and closes the overlay window. |
| Cancel | Cancels the update without any change and closes the overlay window. |

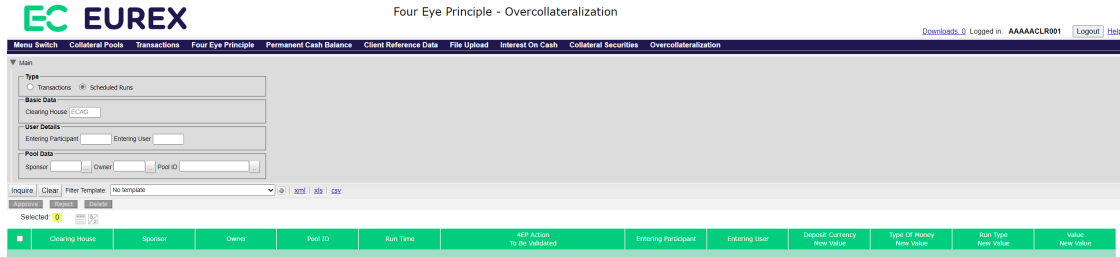
The internal user can query and confirm, or reject, the cash deposit transactions generated by the scheduled overcollateralization runs set up by the external users. The confirmation/denial is subject to 4EP by a second internal user.

Collateral Management Services

6.21 Four Eye Principle - Overcollateralization

6.21.1 Description

Under *Type* “Scheduled Runs”, the user can inquire all overcollateralization run entries that have pending four-eyes requests and approve or reject them.



Four Eye Principle - Overcollateralization window

6.21.2 Functionality

All overcollateralization runs entries that require a validation by a second user are subject to the four eyes processing.

The *Four Eye Principle - Overcollateralization* window allows users to inquire pending entries that require a second user’s confirmation and to take action on the displayed entries.

Collateral Management Services

6.21.3 Screen elements

Four Eye Principle - Overcollateralization - Filters

| Filter | Description |
|----------------------|---|
| Type | The filter to select records of a specific “four-eyes principle” type. Only “Scheduled Runs” is available. |
| Clearing House | The information to which clearing house the records are related to. Only ECAG is in scope and cannot be changed. |
| Entering Participant | The filter to select all records of overcollateralization runs entered by a specific participant. |
| Entering User | The filter to select all records of overcollateralization runs entered by a specific user. |
| Sponsor | The filter to select all records of a specific sponsor. Multiple sponsors can be selected. |
| Owner | The filter to select all records of a specific owner. Multiple owners can be selected. |
| Pool ID | The filter to select all records of a specific collateral pool. Multiple pool IDs can be selected. |

Four Eye Principle - Overcollateralization - Scheduled Runs Columns

| Column | Description |
|----------------------------|--|
| Clearing House | Displays the Clearing House. Only ECAG is in scope. |
| Sponsor | Displays the member ID of the sponsor. |
| Owner | Displays the member ID of the owner. |
| Pool ID | Displays the unique identifier of a pool. |
| Run Time | Displays the run time in CET of the overcollateralization run. |
| 4EP Action to be Validated | Displays the action to be approved or rejected with this 4EP request. |
| Entering Participant | Displays the member ID of the user who entered the change. |
| Entering User | Displays the user ID of the user who entered the change. |
| Deposit Currency New Value | Displays the currency of the deposit transaction triggered by the overcollateralization run entry. |
| Type of Money New Value | Displays the ToM of the deposit transaction triggered by the overcollateralization run entry. |
| Run Type New Value | Displays the run type of the overcollateralization run entry. |
| Value New Value | Displays the value of the overcollateralization run entry. |

Collateral Management Services

| Four Eye Principle - Overcollateralization - Buttons | |
|---|---|
| Button | Description |
| Approve | The action of the first user is confirmed, and the workflow continues according to the entry of the first user. |
| Reject | The action of the first user is denied, the configuration of the overcollateralization run remains unchanged. |
| Delete | Used by entering user to delete an overcollateralization run entered by himself. |

Reference Data

7 Reference Data

7.1 Registered Participant Overview

7.1.1 Description

The *Registered Participant Overview* window can be accessed from the *Participant* menu in the main menu. It displays a list of participants with their detailed information.

The screenshot shows the EUREX Registered Participant Overview window. At the top, there is a navigation bar with the EUREX logo and the title 'Registered Participant Overview'. Below the navigation bar, there are several tabs: 'Menu Switch', 'Participant', 'Account & Pool', 'Products', 'File Upload', and 'Four Eye Principle'. The main content area is divided into a search filter section and a data table. The search filter section includes fields for 'Registered Participant Symbol' (ABCFR), 'Registered Participant Name', 'Role', 'Sub Role', and 'Acting Market'. There are also buttons for 'Inquire', 'Clear', and 'Filter Template'. Below the search filter, there is a table with one row of data. The table has the following columns: Registered Participant Symbol, Registered Participant Name, Department, Address Street 1, Address Street 2, Zip Code, City, Country, ISO Country Code, Clearing House, Clearing Currency, FIA IIF Indi, and Status. The data row shows: ABCFR, ABC BANK KGAA, AT, ECAG. At the bottom of the window, there is a status bar with the text '2020-09-11 - 08:53:13 - Inquiry was successful' and a 'clear log' button.

Registered Participant Overview window

7.1.2 Functionality

This window allows to inquire for general information of participants. Public information is displayed in the display table. Click the *Details* button opens the *Registered Participant Details* window to see the additional information for a selected participant.

Reference Data

7.1.3 Screen elements
Registered Participant Overview - Filter criteria

| Filter | Description |
|-------------------------------|--|
| Registered Participant Symbol | Filter for a specific participant by symbol. |
| Registered Participant Name | Filter for a specific participant by name. |
| Role | Filter for participants with a certain role. |
| Sub Role | Filter for participants with a certain sub role. |
| Acting Market | Filter for participants with certain acting markets. |

Registered Participant Overview - Buttons

| Button | Description |
|---------|--|
| Details | Clicking this button opens the <i>Registered Participant Details</i> window showing further participant information. |

Registered Participant Overview - Table Columns

| Column | Description |
|-------------------------------|---|
| Registered Participant Symbol | Participant symbol used in the system. |
| Registered Participant Name | Long name of the participant. |
| Department | Department at the participant. |
| Address Street 1 | Contact address of the participant. |
| Address Street 2 | Contact address of the participant. |
| ZIP Code | ZIP code of the participant. |
| City | City of the participant. |
| Country | Country of the participant. |
| ISO Country Code | ISO country code of the participant. |
| Clearing House | Clearing house of the participant. |
| Clearing Currency | Clearing currency of the participant. Only displayed for the own participant. |
| FIA RP Ind. | FIA reporting indicator. Only displayed for the own participant. |
| Status | Status of the participant. Only displayed for the own participant. |

Reference Data

7.2 Registered Participant Details

7.2.1 Description

The *Registered Participant Details* window can be accessed via the *Details* button on the *Registered Participant Overview* window. It allows to view further details of a registered participant.

Registered Participant - DETAILS

Basic Details

Clearing House: ECAG Registered Participant Symbol: ABCFR Registered Participant Name: ABC BANK KGAA Clearing Currency: [dropdown]

FIA RP Indicator: [dropdown] Legal entity Group: [text] Department Name: [text]

Address: Street line 1: [text] Address: Street line 2: [text]

Address: ZIP code: [text] Address: City: [text] ISO Country Code: AT Address: Country: [dropdown]

Maintenance

Status: [dropdown]

Role Details

Selected: 0

| Role | Sub Role | Acting Market | Assignment Status |
|----------------|----------|---------------|-------------------|
| No data found! | | | |

Co-operation partner Details

Selected: 0

| Co-operation Partner Symbol | External Identifier |
|-----------------------------|---------------------|
| No data found! | |

Cancel

[clear log]

Registered Participant Details window

7.2.2 Functionality

This window allows to view further details of the selected participant. It is structured into individual sections for the different participant information. Each section can be collapsed, if needed.

Reference Data

7.2.3**Screen elements**

| Registered Participant Details - Fields | |
|--|---|
| Filter | Description |
| Clearing House | Clearing house of the participant. |
| Registered Participant Symbol | Participant symbol used in the system. |
| Registered Participant Name | Long name of the participant. |
| Clearing Currency | Clearing currency of the participant. |
| FIA RP Indicator | FIA reporting indicator. Only displayed for the own participant. |
| Legal Entity Group | Legal Entity Group. Only displayed for the own participant. |
| Department Name | Department at the participant. |
| Address: Street Line 1 | Contact address of the participant. |
| Address: Street Line 2 | Contact address of the participant. |
| Address: ZIP Code | ZIP code of the participant. |
| Address: City | City of the participant. |
| ISO Country Code | ISO country code of the participant. |
| Address: Country | Country of the participant. |
| Status | Status of the participant. Only displayed for the own participant. |
| Role | Roles of the participant. Only displayed for the own participant. |
| Sub Role | Sub Roles of the participant. Only displayed for the own participant. |
| Acting Market | Acting markets of the participant. Only displayed for the own participant. |
| Assignment Status | Assignment status of the role, sub role, acting market combination. Only displayed for the own participant. |
| Co-operation Partner Symbol | Participant symbol of the co-operation partner. Only displayed for the own participant. |
| External Identifier | External identifier. Only displayed for the own participant. |

| Registered Participant Details - Buttons | |
|---|--|
| Button | Description |
| Cancel | Cancels the update without any change and closes the overlay window. |

Reference Data

7.3 Outsourcing Relationship Overview

7.3.1 Description

The *Outsourcing Relationship Overview* window can be accessed from the *Participant* menu in the main menu. It displays the configured outsourcing relationships for the different acting markets.

The screenshot displays the EUREX Outsourcing Relationship Overview window. The header includes the EUREX logo and the title "Outsourcing Relationship Overview". The user is logged in as ABCFRCLR001. The main area contains a table with the following data:

| Clearing House | Backoffice Insourcer | Backoffice Outsourcer | Acting Market | User ID |
|----------------|----------------------|-----------------------|---------------|-------------|
| ECAG | GCMFR | NCMFR | ETD_EUREX | NCMFRCLR001 |

The interface also includes a navigation menu (Menu Switch, Participant, Account & Pool, Products, File Upload, Four Eye Principle), a search filter section (Main Filter, Backoffice Insourcer, Backoffice Outsourcer, Acting Market), and a status bar at the bottom showing the message: "2020-09-11 - 10:49:49 - Inquiry was successful." and a "clear log" button.

Outsourcing Relationship Overview window

7.3.2 Functionality

This window allows to inquire for outsourcing relationships between different participants.

Reference Data

7.3.3 Screen elements
Outsourcing Relationship Overview - Filter criteria

| Filter | Description |
|-----------------------|--|
| Backoffice Insourcer | Filter for an outsourcing agreement with a certain participant serving as the insourcing party. |
| Backoffice Outsourcer | Filter for an outsourcing agreement with a certain participant serving as the outsourcing party. |
| Acting Market | Filter for an outsourcing agreement with a certain acting market. |

Outsourcing Relationship Overview - Table Columns

| Column | Description |
|-----------------------|--|
| Clearing House | Clearing house of the participants. |
| Backoffice Insourcer | Participant ID of the clearing member to whom the clearing activities were outsourced. |
| Backoffice Outsourcer | Participant ID of the NCM who outsourced the clearing activities. |
| Acting Market | Acting market for the outsourcing agreement. |
| User ID | User ID of the outsourcing NCM which is used for the clearing activities by the clearing member. |

7.4 Clearing Relationship Overview
7.4.1 Description

The *Clearing Relationship Overview* window can be accessed from the *Participant* menu in the main menu. It displays the clearing relationships with their acting market as well as the configurations for the automatic approval of Give-up and Take-up processes.

Reference Data

EC EUREX Clearing Relationship Overview

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Menu Switch Participant Account & Pool Products Four Eye Principle

Main

Filter Details
 Current SOD
 Acting Market: Contract Eligibility: Sponsor: Owner: Status:

Inquire Clear Filter Template: No template

Modify GURU

Selected: 1 Displaying items from 1 to 5 of 5

| <input type="checkbox"/> | Clearing House | Sponsor | Owner | Give-up Auto Accept | Take-up Auto Accept | Acting Market | Status | Registered Participant Contract Eligibility |
|-------------------------------------|----------------|---------|-------|---------------------|---------------------|---------------|--------|---|
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | N | N | ETD_EUREX | ACTIVE | LEVEL_3 |
| <input checked="" type="checkbox"/> | ECAG | GCMFR | NCMFR | N | N | ETD_EUREX | ACTIVE | LEVEL_1 |
| <input type="checkbox"/> | ECAG | GCMFR | NCALO | Y | Y | ETD_EUREX | ACTIVE | LEVEL_1 |
| <input type="checkbox"/> | ECAG | GCMFR | NCJNY | N | N | ETD_EUREX | ACTIVE | LEVEL_1 |
| <input type="checkbox"/> | ECAG | GCMFR | NCABA | N | N | ETD_EUREX | ACTIVE | LEVEL_1 |

2021.12.10 - 10:30:09 - Inquiry was successful

Clearing Relationship Overview window

7.4.2 Functionality

This window allows to inquire for clearing relationships between sponsors and owners to see the configuration for the Give-up and Take-up auto accept flags. If they are set to 'Y' the sponsor approval is automatically given for give-up and/or take-up requests of the respective owner.

Furthermore, the acting market is displayed for each relation including the respective status.

Reference Data

7.4.3

Screen elements

Clearing Relationship Overview - Filter criteria

| Filter | Description |
|----------------------|--|
| Current/SOD | These radio buttons allow to select the version of the inquired data. If <i>Current</i> is selected, the inquiry returns the data as of the time of inquiry. If <i>SOD</i> is selected, the inquiry returns the data as of start of the current business day. This SOD version of the data might be relevant for various connected systems which load the information once during the start-of-day process from the reference data system. |
| Acting Market | Filter for clearing relations with a certain acting market. |
| Contract Eligibility | Filter for clearing relations with a certain contract eligibility level. |
| Sponsor | Filter for clearing relations with a certain account sponsor. |
| Owner | Filter for clearing relations with a certain account owner. |
| Status | Filter for clearing relations with a certain status. |

Clearing Relationship Overview - Buttons

| Button | Description |
|--------------|--|
| Modify GU/TU | This button is only active if a single relationship with the acting market 'ETD_EUREX' has been selected from the display table. Clicking the button opens the <i>Modify Give-up/Take-up Auto Accept Flags</i> window to change the settings for the Give-up and/or Take-up auto accept flags. |

Clearing Relationship Overview - Table Columns

| Column | Description |
|---|--|
| Clearing House | Clearing house for the sponsor-owner relationship. |
| Sponsor | Sponsor of the clearing accounts. |
| Owner | Owner of the clearing accounts. |
| Give-up Auto Accept | Flag to indicate whether give-up requests are automatically approved by the sponsor. |
| Take-up Auto Accept | Flag to indicate whether take-up requests are automatically approved by the sponsor. |
| Acting Market | Acting market of the clearing relationship. |
| Status | Status of the clearing relationship. |
| Registered Participant Contract Eligibility | Contract eligibility level of the clearing relationship. |

Reference Data

7.5 Modify Give-up/Take-up Auto Accept Flags

7.5.1 Description

The *Modify Give-up/Take-up Auto Accept Flags* window can be accessed via the *Modify GU/TU* button on the *Clearing Relationship Overview* window. It allows to configure the settings for the automatic approval of give-up and take-up processes.

| Clearing House | Sponsor | Owner | Give-up Auto Accept | Take-up Auto Accept |
|----------------|---------|-------|-------------------------------------|-------------------------------------|
| ECAG | GCMFR | NCMFR | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |

Submit Cancel

clear log

Modify Give-up/Take-up Auto Accept Flags window

7.5.2 Functionality

There are two checkboxes for the configuration of the automatic approval of give-up and take-up processes. If they are ticked, give-up and/or take-up processes of the selected NCM are automatically approved by the respective CM.

7.5.3 Screen elements

Modify Give-up/Take-up Auto Accept Flags - Fields

| Field | Description |
|---------------------|---|
| Give-up Auto Accept | Checkbox to configure whether give-up processes of an NCM are automatically approved by the CM. |
| Take-up Auto Accept | Checkbox to configure whether take-up processes of an NCM are automatically approved by the CM. |

Modify Give-up/Take-up Auto Accept Flags - Buttons

| Button | Description |
|--------|--|
| Submit | Clicking the <i>Submit</i> button submits a request to update the GU/TU auto accept flags and closes the overlay window. |
| Cancel | Cancel the update without any change and closes the overlay window. |

7.6 Account Overview

7.6.1 Description

The *Account Overview* window can be accessed from the *Account & Pool* menu in the main menu. It displays the accounts for a Member.

Reference Data

EUREX Account Overview

Downloads 0 Logged in: CBKFRCLR001 Logout Help

Menu Switch Participant Account & Pool Products File Upload Four Eye Principle

Main Filter
 Bookable Accounts
 Account Sponsor: Account Owner: Account Name: equals Collateral Pool: equals Risk Netting Unit:
 Acting Market: Auto Close Out: Use ZCQ:

Inquiry Clear Filter Template: No template

Modify Accounts

Selected: 1 Displaying items from 1 to 29 of 66

| <input type="checkbox"/> | Account Sponsor | Account Owner | Account Name | Account Description | Collateral Pool | Usage Type | Risk Netting Unit | Clearing House | Acting Market | Auto Close Out | Use ZCQ |
|-------------------------------------|-----------------|---------------|--------------|---------------------|-----------------|------------|-------------------|----------------|---------------|--------------------------|-------------------------------------|
| <input type="checkbox"/> | GCMFR | NCMFR | A1 | | GCMPDEFM | MARGIN | A1 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A2 | | GCMPDEFM | MARGIN | A2 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A3 | | GCMPDEFM | MARGIN | A3 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A4 | | GCMPDEFM | MARGIN | A4 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input checked="" type="checkbox"/> | GCMFR | NCMFR | A5 | | GCMPDEFM | MARGIN | A5 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A6 | | GCMPDEFM | MARGIN | A6 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A7 | | GCMPDEFM | MARGIN | A7 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A8 | | GCMPDEFM | MARGIN | A8 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | A9 | | GCMPDEFM | MARGIN | A9 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | M1 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | M2 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | P1 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | NCMFR | P2 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A1 | | GCMPDEFM | MARGIN | A1 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A2 | | GCMPDEFM | MARGIN | A2 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A3 | | GCMPDEFM | MARGIN | A3 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A4 | | GCMPDEFM | MARGIN | A4 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A5 | | GCMPDEFM | MARGIN | A5 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A6 | | GCMPDEFM | MARGIN | A6 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A7 | | GCMPDEFM | MARGIN | A7 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A8 | | GCMPDEFM | MARGIN | A8 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | A9 | | GCMPDEFM | MARGIN | A9 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | M1 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | M2 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | P1 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | P2 | | GCMPDEFM | MARGIN | PP | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | GCMFR | U1 | VALID | GCMPDEFM | MARGIN | U1 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | TSTFR | A1 | | GCMPDEFM | MARGIN | A1 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| <input type="checkbox"/> | GCMFR | TSTFR | A2 | | GCMPDEFM | MARGIN | A2 | ECAG | ETD_EUREX | <input type="checkbox"/> | <input checked="" type="checkbox"/> |

2020 09 11 - 12:59:25 - Inquiry was successful.

Account Overview window

7.6.2 Functionality

The logged in user can inquire a list of currently set-up Member accounts. For every account, detailed information are displayed.

Below the filter area the *Modify Accounts* button allows to modify the configuration for the automatic close out function. Clicking this button opens the *Account Maintenance* window to change the settings for one or multiple accounts at once.

Currently, this window only supports sorting for one column at a time. Multi-column sorting is not available. To sort the result table for a certain criterion, click on the respective column header.

Reference Data

7.6.3**Screen elements****Account Overview - Filter criteria**

| Filter | Description |
|-------------------|---|
| Account Sponsor | Filter for a certain account sponsor. |
| Account Owner | Filter for a certain account owner. |
| Account Name | Filter for a certain account name. |
| Collateral Pool | Filter for a certain collateral pool. |
| Risk Netting Unit | Filter for a certain risk netting unit. |
| Bookable Accounts | Filter for accounts that are bookable for a certain acting market. If this checkbox is ticked, an acting market has to be selected as well. |
| Acting Market | Filter for accounts with certain acting market. |
| Auto Close Out | Filter for accounts that are configured for automatic close out. |
| Use ZCQ | Filter for accounts for which the zero cost quantity should be considered during automatic close out. |

Account Overview - Buttons

| Button | Description |
|-----------------------|--|
| Modify Accounts | Clicking this button opens the <i>Account Maintenance</i> window. From there, the configuration for automatic close out can be changed for every account. |
| Acting Market Details | This button is only active if a single account has been selected from the display table. Clicking this button opens the <i>Acting Market Details</i> window to see the assignment status of the acting market. |

Account Overview - Table columns

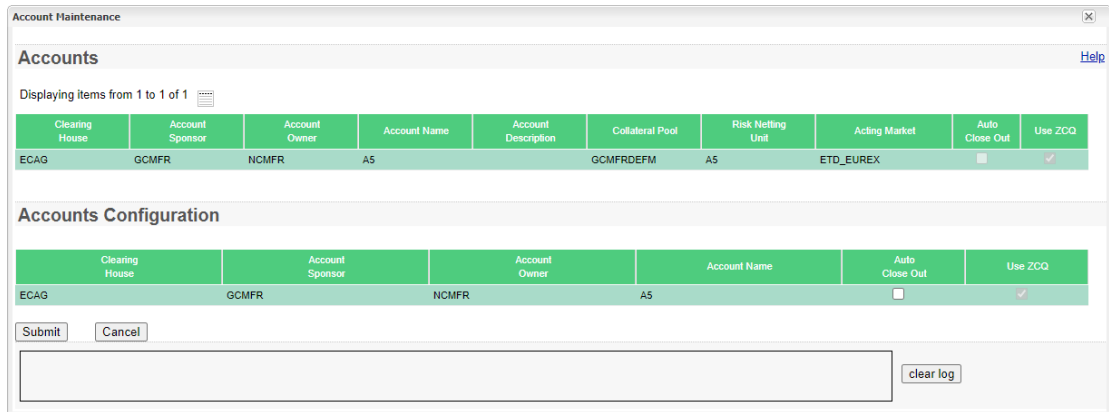
| Column | Description |
|---------------------|--|
| Account Sponsor | Sponsor of the account. |
| Account Owner | Owner of the account. |
| Account Name | Name of the account. |
| Account Description | Description of the account. |
| Collateral Pool | Unique ID of the collateral pool. |
| Usage Type | Clearing fund assignment. |
| Risk Netting Unit | The margin requirements are calculated per risk netting unit. |
| Clearing House | Clearing house. |
| Acting Market | Acting market of the account. |
| Auto Close Out | Indicator to show if automatic close out is active for the respective account. |
| Use ZCQ | Indicator to show if the zero cost quantity should be checked during automatic close out processing. |

Reference Data

7.7 Account Maintenance

7.7.1 Description

The *Account Maintenance* window is an overlay window accessed from the *Account Overview* window via the *Modify Accounts* button. It allows to modify the automatic close out configuration on account level.



The screenshot shows the 'Account Maintenance' window with the following data:

| Clearing House | Account Sponsor | Account Owner | Account Name | Account Description | Collateral Pool | Risk Netting Unit | Acting Market | Auto Close Out | Use ZCQ |
|----------------|-----------------|---------------|--------------|---------------------|-----------------|-------------------|---------------|-------------------------------------|-------------------------------------|
| ECAG | GCMFR | NCMFR | A5 | | GCMFRDEFM | A5 | ETD_EUREX | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |

| Clearing House | Account Sponsor | Account Owner | Account Name | Auto Close Out | Use ZCQ |
|----------------|-----------------|---------------|--------------|--------------------------|-------------------------------------|
| ECAG | GCMFR | NCMFR | A5 | <input type="checkbox"/> | <input checked="" type="checkbox"/> |

Buttons: Submit, Cancel, clear log

Account Maintenance window

7.7.2 Functionality

The *Account Maintenance* window provides two check boxes to configure the automatic close out function for the selected accounts. If the *Auto Close Out* checkbox is selected, all positions on the selected accounts will be closed out automatically at the end of the day. Additionally, it can be configured whether the zero cost quantity should be checked for the automatic close out. If the *Use ZCQ* checkbox is selected, only the quantity that can be closed out without any cost is considered in the automatic close out processing. If it is not selected, the positions will be closed out completely at the end of the day, even if the zero cost quantity is exceeded.

Reference Data

7.7.3 Screen elements

Account Maintenance - Fields

| Field | Description |
|----------------|---|
| Auto Close Out | Defines whether positions on the selected account(s) are supposed to be closed out automatically at the end of the day. |
| Use ZCQ | Defines whether the zero cost quantity is considered or ignored in the automatic close out processing. If it should be considered, the current ZCQ is used as a maximum quantity for automatic close out. |

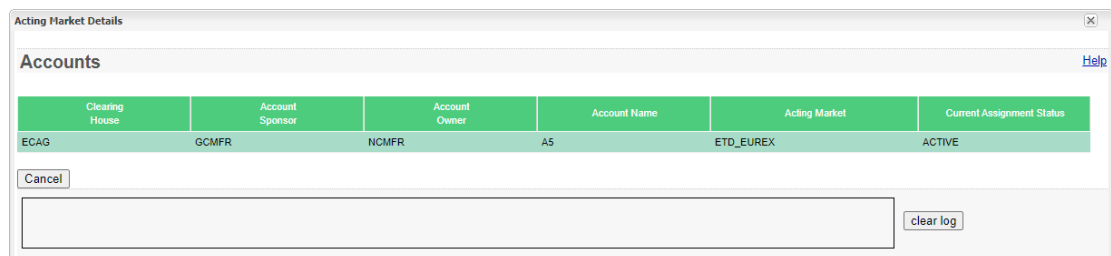
Account Maintenance - Buttons

| Button | Description |
|--------|---|
| Submit | Clicking the <i>Submit</i> button submits a request to modify the settings for all selected accounts and closes the overlay window if the request was successfully processed. |
| Cancel | Cancel the modification without any changes and closes the overlay window. |

7.8 Acting Market Details

7.8.1 Description

The *Acting Market Details* window is an overlay window accessed from the *Account Overview* window via the *Acting Market Details* button. It displays the acting market assignment status for the selected account.



Acting Market Details window

7.8.2 Functionality

This window displays the current assignment status of the acting market.

7.8.3 Screen elements

Acting Market Details - Buttons

| Button | Description |
|--------|----------------------------|
| Cancel | Closes the overlay window. |

Reference Data

7.9 Collateral Pool Overview

7.9.1 Description

The *Collateral Pool Overview* window can be accessed from the *Account & Pool* menu in the main menu. It displays the collateral pools for a Member.

| Cleaning House | Pool Sponsor | Pool Owner | Type | Usage | Collateral Pool | Master Pool | Interest On Cash Calculation | Direct Debit | Margin Call Threshold | Margin Call Enabled | Auto Repay | Currency | With/Without Excess | ICM Index |
|--------------------------|--------------|------------|-------|---------|-----------------|-------------|------------------------------|--------------|-----------------------|---------------------|------------|----------|---------------------|--------------------------|
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | DEFAULT | COMPANY_CA... | GCMFRDFC | Y | | | | | EUR | | <input type="checkbox"/> |
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | DEFAULT | CLEARING_FU... | GCMFRDEFF | Y | | | | | EUR | | <input type="checkbox"/> |
| <input type="checkbox"/> | ECAG | GCMFR | GCMFR | DEFAULT | MARGIN | GCMFRDEFM | Y | | 499999999.00 | Y | Y | EUR | | <input type="checkbox"/> |

2019.08.09 - 10:39:24 - Operation performed successfully.

Collateral Pool Overview window

7.9.2 Functionality

The logged in user can inquire a list of currently set-up collateral pools. For every pool, detailed information are displayed.

Reference Data

7.9.3**Screen elements****Collateral Pool Overview - Filter criteria**

| Filter | Description |
|-----------------|---------------------------------------|
| Pool Sponsor | Filter for a certain pool sponsor. |
| Pool Owner | Filter for a certain pool owner. |
| Collateral Pool | Filter for a certain pool ID. |
| Type | Filter for a certain pool type. |
| Pool Currency | Filter for a certain pool currency. |
| Usage | Filter for a certain pool usage type. |

Collateral Pool Overview - Table columns

| Column | Description |
|------------------------------|--|
| Clearing House | Clearing house of the collateral pool. |
| Pool Sponsor | Sponsor of the collateral pool. |
| Pool Owner | Owner of the collateral pool. |
| Type | Collateral pool type. |
| Usage | Collateral pool usage type. |
| Collateral Pool | Collateral pool ID. |
| LSOC Master Pool | Related LSOC master pool for a collateral pool. |
| IDM Master Pool | Related IDM master pool for a collateral pool. |
| Excess Collateral Pool | Related Excess Collateral pool for a collateral pool. |
| Interest on Cash Calculation | Indicates whether interest on cash collateral is calculated. |
| Direct Debit | Indicates whether a margin call is directly debited from the related pool. |
| Margin Call Threshold | Amount defined as a threshold for the end-of-day margin call. If this amount is exceeded, the end-of-day processing stops. |
| Margin Call Enabled | Indicates whether a margin call is calculated for the respective pool. |
| Auto Repay | Indicates whether a surplus on cash collateral is repaid during end-of-day processing or kept on the pool. |
| Currency | Collateral pool currency. |
| With/Without Excess | Pool sub-type with or without excess. |
| Requires Sponsor Approval | Indicates whether sponsor approval is required or not. |

Reference Data

7.10 Risk Netting Unit Overview

7.10.1 Description

The *Risk Netting Unit Overview* window can be accessed from the *Accounts & Pool* menu in the main menu. It displays an overview of all risk netting units for a Member.

EUREX Risk Netting Unit Overview

Downloads: 0 Logged In: GCMFCLR001 Logout Help

Menu Switch Participant Account & Pool Products Four Eye Principle

Main Filter: Account Sponsor [] Account Owner [] Collateral Pool [equals] Risk Netting Unit []

Inquire Clear Filter Template: No template [] [] [] [] [] []

Selected: 0 Displaying items from 1 to 30 of 44

| | Account Sponsor | Account Owner | Collateral Pool | Risk Netting Unit | Account Type | Clearing Model | Segregation Type | Netting Set | Clearing House |
|--------------------------|-----------------|---------------|-----------------|--------------------|--------------|----------------|------------------|-------------|----------------|
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | PP | HOUSE | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | 605 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A4 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EX2 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A3 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | 123456789123456789 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EY | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A2 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A9 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | SUBACCOUNT/NCMFR | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EY | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A8 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | AAA | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A7 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EX | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A6 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A1 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A5 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | D5 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | PP | HOUSE | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A8 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A2 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EX | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A9 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | A1 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EY | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | 123456789123456789 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EX2 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | EY | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |
| <input type="checkbox"/> | GCMFR | NCMFR | GCMFRDEFM | 605 | CLIENT | NOT_DEFINED | NOT_DEFINED | NOT_DEFINED | ECAG |

2023.07.19 - 08:56:56 - inquiry was successful [clear log]

Risk Netting Unit Overview window

7.10.2 Functionality

This window allows to inquire for risk netting units configured for a participant.

Reference Data

7.10.3 Screen elements
Risk Netting Unit Overview - Filter criteria

| Filter | Description |
|-------------------|--|
| Account Sponsor | Filter for risk netting units of a certain account sponsor. |
| Account Owner | Filter for risk netting units of a certain account owner. |
| Collateral Pool | Filter for risk netting units assigned to a certain collateral pool. |
| Risk Netting Unit | Filter for a particular risk netting unit. |

Risk Netting Unit Overview - Table columns

| Column | Description |
|-------------------|--|
| Account Sponsor | Sponsor of the clearing accounts. |
| Account Owner | Owner of the clearing accounts. |
| Collateral Pool | Collateral pool associated with the risk netting unit. |
| Risk Netting Unit | Name of the risk netting unit. |
| Account Type | The type of accounts that are allowed for the risk netting unit. |
| Clearing Model | Clearing model for the risk netting unit. |
| Segregation Type | Segregation type for the risk netting unit. |
| Netting Set | Netting set for the risk netting unit. |
| Clearing House | Clearing house. |

7.11 Capacity Overview
7.11.1 Description

The *Capacity Overview* window can be accessed from the *Products* menu in the main menu. It displays an overview of the capacities as well as the products and participants assigned to them.

Reference Data

EUREX Capacity Overview

Menu Switch Participant Account & Pool Products Four Eye Principle

Capacity Overview: Capacity Name: CFTC, Acting Market: ETD_EUREX, Capacity Currency: KRX

Product Overview: Product Symbol: , Product Type: , Assigned Capacity Name: , Currency: , Cooperation Partner:

| Capacity Name | Acting Market | Capacity Currency | CFTC | KRX |
|---|---------------|-------------------|------|-----|
| <input type="checkbox"/> Cash Futures 071mEU | ETD_EUREX | EUR | Y | N |
| <input type="checkbox"/> Cash Futures 071mUSD | ETD_EUREX | USD | N | N |
| <input type="checkbox"/> Cash Futures 071mUS | ETD_EUREX | USD | Y | N |
| <input type="checkbox"/> Cash GBP | ETD_EUREX | GBP | N | N |
| <input type="checkbox"/> Cash GBP - CFTC | ETD_EUREX | GBP | Y | N |
| <input type="checkbox"/> Cash GBX | ETD_EUREX | CAD | N | N |
| <input type="checkbox"/> Cash JPY | ETD_EUREX | DEM | N | N |
| <input type="checkbox"/> Cash KRW | ETD_EUREX | KRW | N | Y |
| <input type="checkbox"/> Cash KRW - CFTC | ETD_EUREX | KRW | Y | Y |
| <input checked="" type="checkbox"/> Cash USD | ETD_EUREX | USD | N | N |
| <input type="checkbox"/> Cash USD - CFTC | ETD_EUREX | USD | Y | N |
| <input type="checkbox"/> Cash/Physical CHF | ETD_EUREX | CHF | N | N |
| <input type="checkbox"/> Cash/Physical CHF - CF | ETD_EUREX | CHF | Y | N |
| <input type="checkbox"/> Cash/Physical EUR | ETD_EUREX | EUR | N | N |
| <input type="checkbox"/> Cash/Physical EUR - CF | ETD_EUREX | EUR | Y | N |
| <input type="checkbox"/> Commodity MIFID2 | ETD_EUREX | USD | N | N |
| <input type="checkbox"/> Constant Maturity - CFTC | ETD_EUREX | EUR | Y | N |
| <input type="checkbox"/> FX AUD | ETD_EUREX | AUD | N | N |
| <input type="checkbox"/> FX AUD - CFTC | ETD_EUREX | AUD | Y | N |
| <input type="checkbox"/> FX CHF | ETD_EUREX | CHF | N | N |
| <input type="checkbox"/> FX CHF - CFTC | ETD_EUREX | CHF | Y | N |
| <input type="checkbox"/> FX GBP | ETD_EUREX | GBP | N | N |
| <input type="checkbox"/> FX GBP - CFTC | ETD_EUREX | GBP | Y | N |
| <input type="checkbox"/> FX JPY | ETD_EUREX | DEM | N | N |
| <input type="checkbox"/> FX JPY - CFTC | ETD_EUREX | DEM | Y | N |
| <input type="checkbox"/> FX USD | ETD_EUREX | USD | N | N |

| Symbol | Name | Type | Line | Isin | Currency | Cooperation Partner | Capac |
|-------------------------------|-----------------------------|------|--------|--------------|----------|---------------------|----------|
| <input type="checkbox"/> FCSI | CDS INDEX FUTURE | FINX | FUTURE | DE000900889 | EUR | XEUR | Cash/Ph |
| <input type="checkbox"/> CIBN | CIBA SPEZIALTAETENC... | OSTK | OPTION | CH0005819724 | CHF | XEUR | Cash/Ph |
| <input type="checkbox"/> FCSP | CREDIT FUTURE PR | FVOL | FUTURE | DE0009900868 | EUR | XEUR | Cash/Ph |
| <input type="checkbox"/> FTX | DAILY FUT. ON TAEX FU... | FINX | FUTURE | DE000A1XQ3D7 | TWD | XEUR | |
| <input type="checkbox"/> OTX | DAILY FUT. ON TAEX O... | ONIX | OPTION | DE000A1XQ3R5 | TWD | XEUR | |
| <input type="checkbox"/> OTX4 | DAILY FUT. ON TAEX O... | ONIX | OPTION | DE000A1XQ3U9 | TWD | XEUR | |
| <input type="checkbox"/> FD01 | DEFAULT KEEPER 01 | FVOL | FUTURE | DE0009910388 | EUR | XEUR | Cash/Ph |
| <input type="checkbox"/> FD02 | DEFAULT KEEPER 02 | FVOL | FUTURE | DE0009920887 | EUR | XEUR | ETD_EE |
| <input type="checkbox"/> HICP | EURO INFLATION FUTURE | FINX | FUTURE | DE000A0QZFK9 | EUR | XEUR | Cash/Ph |
| <input type="checkbox"/> FIAF | FUTURE ON FIAT | FSTK | FUTURE | DE000A0JZES0 | EUR | XEUR | Physical |
| <input type="checkbox"/> FBGS | FUT 1 3/4 - 2 1/4 | FEND | FUTURE | DE0009652669 | EUR | XEUR | Physical |
| <input type="checkbox"/> FBGX | FUT 26 - 30 1/2 | FEND | FUTURE | DE0009652636 | EUR | XEUR | Physical |
| <input type="checkbox"/> FBRL | FUT 0 1/2-10 1/2 Y GOV B | FEND | FUTURE | DE0009652644 | EUR | XEUR | Physical |
| <input type="checkbox"/> GOMP | FUT 0 1/2-13 Y SVISS GOV... | FEND | FUTURE | CH0002741580 | CHF | XEUR | Cash/Ph |
| <input type="checkbox"/> FGBM | FUT ON 3 1/2-5 1/2 GOV B | FEND | FUTURE | DE0009652651 | EUR | XEUR | Physical |
| <input type="checkbox"/> FBTE | FUT ON 6TE | FSTK | FUTURE | GB0030913585 | GBX | XEUR | Cash GB |
| <input type="checkbox"/> FDAX | FUT ON DAX INDEX | FINX | FUTURE | DE0008469594 | EUR | XEUR | Cash/Ph |
| <input type="checkbox"/> FESX | FUT ON EURO STOXX 5... | FINX | FUTURE | DE0009652388 | EUR | XEUR | Cash Fut |
| <input type="checkbox"/> FFOX | FUT ON FOX INDEX | FINX | FUTURE | XC0009685431 | EUR | XHEL | Cash/Ph |
| <input type="checkbox"/> FFTS | FUT ON FTSE | FINX | FUTURE | GB0009689376 | GBP | XEUR | Physical |
| <input type="checkbox"/> FKOS | FUT ON KOSPI 200 INDEX | FINX | FUTURE | KR1234500059 | KRW | XKRX | Cash KR |
| <input type="checkbox"/> FMK2 | FUT ON MNI KOSPI 200 ... | FINX | FUTURE | KR1234500042 | KRW | XKRX | Cash KR |
| <input type="checkbox"/> FNIK | FUT ON NIKKEI INDEX | FINX | FUTURE | JP1234567004 | JPY | XEUR | Cash JP |

2022 08 01 - 12:31:15 - Inquiry was successful
2022 08 01 - 12:31:15 - Inquiry was successful

clear log

Capacity Overview - Products window

EUREX Capacity Overview

Menu Switch Participant Account & Pool Products Four Eye Principle

Capacity Overview: Capacity Name: CFTC, Acting Market: ETD_EUREX, Capacity Currency: KRX

Participant Overview: Sponsor: , Owner: , Load Assignments: , Inquire: Clear, xmi, ds, dsx

| Capacity Name | Acting Market | Capacity Currency | CFTC | KRX |
|---|---------------|-------------------|------|-----|
| <input type="checkbox"/> Cash Futures 071mEU | ETD_EUREX | EUR | Y | N |
| <input type="checkbox"/> Cash Futures 071mUSD | ETD_EUREX | USD | N | N |
| <input type="checkbox"/> Cash Futures 071mUS | ETD_EUREX | USD | Y | N |
| <input type="checkbox"/> Cash GBP | ETD_EUREX | GBP | N | N |
| <input type="checkbox"/> Cash GBP - CFTC | ETD_EUREX | GBP | Y | N |
| <input type="checkbox"/> Cash GBX | ETD_EUREX | CAD | N | N |
| <input type="checkbox"/> Cash JPY | ETD_EUREX | DEM | N | N |
| <input type="checkbox"/> Cash KRW | ETD_EUREX | KRW | N | Y |
| <input type="checkbox"/> Cash KRW - CFTC | ETD_EUREX | KRW | Y | Y |
| <input checked="" type="checkbox"/> Cash USD | ETD_EUREX | USD | N | N |
| <input type="checkbox"/> Cash USD - CFTC | ETD_EUREX | USD | Y | N |
| <input type="checkbox"/> Cash/Physical CHF | ETD_EUREX | CHF | N | N |
| <input type="checkbox"/> Cash/Physical CHF - CF | ETD_EUREX | CHF | Y | N |
| <input type="checkbox"/> Cash/Physical EUR | ETD_EUREX | EUR | N | N |
| <input type="checkbox"/> Cash/Physical EUR - CF | ETD_EUREX | EUR | Y | N |
| <input type="checkbox"/> Commodity MIFID2 | ETD_EUREX | USD | N | N |
| <input type="checkbox"/> Constant Maturity - CFTC | ETD_EUREX | EUR | Y | N |
| <input type="checkbox"/> FX AUD | ETD_EUREX | AUD | N | N |
| <input type="checkbox"/> FX AUD - CFTC | ETD_EUREX | AUD | Y | N |
| <input type="checkbox"/> FX CHF | ETD_EUREX | CHF | N | N |
| <input type="checkbox"/> FX CHF - CFTC | ETD_EUREX | CHF | Y | N |
| <input type="checkbox"/> FX GBP | ETD_EUREX | GBP | N | N |
| <input type="checkbox"/> FX GBP - CFTC | ETD_EUREX | GBP | Y | N |
| <input type="checkbox"/> FX JPY | ETD_EUREX | DEM | N | N |
| <input type="checkbox"/> FX JPY - CFTC | ETD_EUREX | DEM | Y | N |
| <input type="checkbox"/> FX USD | ETD_EUREX | USD | N | N |

| Sponsor | Owner | Capacity Assignments | Product Assignments |
|---|-------|----------------------|---------------------|
| <input type="checkbox"/> GCMFR | NCMFR | | |
| <input type="checkbox"/> GCMFR | NCMLO | | |
| <input checked="" type="checkbox"/> GCMFR | NCMCH | | |
| <input type="checkbox"/> GCMFR | NCMPA | | |
| <input type="checkbox"/> GCMFR | GCMFR | | |

2022 08 01 - 12:33:31 - Inquiry was successful
2022 08 01 - 12:31:15 - Inquiry was successful
2022 08 01 - 12:31:15 - Inquiry was successful

clear log

Capacity Overview - Registered Participants window

Reference Data

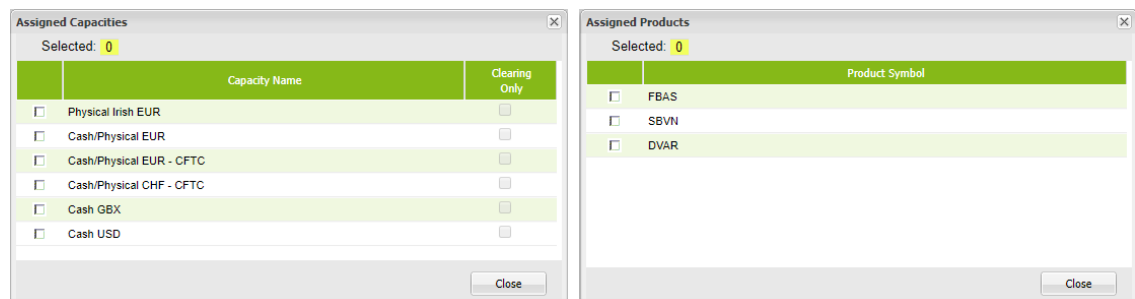
7.11.2 Functionality

The window is divided into two areas: The list of capacities can be inquired on the left side. The products and participants can be inquired in individual tabs on the right side of the window. There are buttons to *Load Assigned Products* or *Load Assigned Registered Participants* for a selected capacity. The result is displayed on the right side of the window in the respective tab.

Display Assignments

In the filter area of the *Registered Participants* tab there is an option to select whether capacity and/or product assignments should be loaded in the inquiry as well. Additional entitlement privileges might be required to inquire these information.

The number of assignments is displayed in the *Capacity Assignments* and in the *Product Assignments* column. Clicking on the number of assignments opens a pop-up window with the list of assigned capacities or products.



Capacity and Product Assignments

7.11.3 Screen elements

Capacity Overview - Capacity Filter criteria

| Filter | Description |
|-------------------|--|
| Capacity Name | Filter for a certain capacity. |
| Acting Market | Filter for capacities with a certain market. |
| Capacity Currency | Filter for capacities with a certain currency. |
| CFTC | Filter for capacities with CFTC flag. |
| KRX | Filter for capacities with KRX flag. |

Capacity Overview - Product Filter criteria

| Filter | Description |
|------------------------|---|
| Product Symbol | Filter for a certain product. |
| Product Type | Filter for products of a certain product type. |
| Assigned Capacity Name | Filter for products assigned to a certain capacity. |
| Currency | Filter for products with a certain currency. |
| Cooperation Partner | Filter for products with a certain cooperation partner. |

Reference Data

Capacity Overview - Participant Filter criteria

| Filter | Description |
|------------------|---|
| Owner | Filter for a certain participants. |
| Sponsor | Filter for participants with a certain sponsor. |
| Load Assignments | Include information about capacity and product assignments in the inquiry result. Additional entitlement privileges might be required to inquire these information. |

Capacity Overview - Capacity Buttons

| Button | Description |
|---------------------------------------|---|
| Load Assigned Products | This button is only active if a single capacity has been selected from the display table. It triggers an inquiry on the <i>Product</i> tab to show all products assigned to the selected capacity. |
| Load Assigned Registered Participants | This button is only active if a single capacity has been selected from the display table. It triggers an inquiry on the <i>Registered Participant</i> tab to show all participants assigned to the selected capacity. |

Capacity Overview - Participant Buttons

| Button | Description |
|-------------------|---|
| Select Capacities | This button is only active if a single participant has been selected from the display table. It triggers an inquiry on the <i>Capacity Overview</i> side to select and highlight all capacities assigned to the selected participant. |

Capacity Overview - Capacity Table columns

| Column | Description |
|-------------------|--|
| Capacity Name | Name of the capacity. |
| Acting Market | Acting market of the capacity. |
| Capacity Currency | Currency of the capacity. |
| CFTC | Indicates whether the capacity contains CFTC products. |
| KRX | Indicates whether the capacity contains KRX products. |

Capacity Overview - Product Table columns

| Column | Description |
|--------|--------------------|
| Symbol | Product symbol. |
| Name | Product long name. |
| Type | Product type. |

Reference Data

Capacity Overview - Product Table columns

| Column | Description |
|------------------------|---|
| Line | Product line (option or future). |
| ISIN | Product ISIN. |
| Currency | Product currency. |
| Cooperation Partner | Product cooperation partner |
| Capacity Name | Currently assigned capacity. |
| Next Day Capacity Name | Capacity to be assigned on the next business day. |

Capacity Overview - Participant Table columns

| Column | Description |
|----------------------|---|
| Owner | Participant ID of the owner. |
| Sponsor | Participant ID of the sponsor. |
| Capacity Assignments | Number of capacities assigned to the participant. |
| Product Assignments | Number of products assigned to the participant. |

7.12 Product to Participant Assignment

7.12.1 Description

The *Product to Participant Assignment* window can be accessed from the *Products* menu in the main menu. It displays an overview of the product assignments for registered participants.

Reference Data

The screenshot displays the 'Product to Registered Participant Assignment' window. The interface is divided into several functional areas:

- Registered Participant Overview:** A table listing participants with columns for Owner, Sponsor, Capacity Assignments, and Product Assignments. The table shows participants like GCMFR, NCMFR, NCMLD, NCMRA, and NCMZU.
- Product Overview:** A table listing various financial products with columns for Symbol, Name, Type, Line, Status, Business date, Issn, and Currency. Products include CDS INDEX FUTURE, CREDIT FUTURE PR, DAILY FUT ON TAEIX, and various bond and index futures.
- Navigation and Search:** Buttons for 'Inquire', 'Clear', 'Assign', and 'Deassign' are present in both sections. There are also search and filter icons.
- Log Area:** A small window at the bottom shows system messages: '2019.09.11 - 14:50:07 - Success' and '2019.09.11 - 14:50:08 - Success'.

Product to Participant Assignment window

7.12.2 Functionality

The window is separated into two parts: The left side shows the Registered Participants and the right side shows the products. Clicking the *Display available products* button triggers an inquiry on the right side to show products that can be assigned to the selected participant.

Products can be assigned to participants by selecting participants on the left side of the window and products on the right side and clicking the *Assign* button. Multiple products and participants can be assigned at once.

Display Assignments

In the filter area of the left side there is an option to select whether capacity and/or product assignments should be loaded in the inquiry as well. Additional entitlement privileges might be required to inquire these information.

The number of assignments is displayed in the *Capacity Assignments* and in the *Product Assignments* columns. Clicking on the number of assignments opens a pop-up window with the list of assigned capacities or products.

The image shows two pop-up windows for displaying assignments:

- Assigned Capacities:** A table with columns for Capacity Name and Clearing Only. It lists various capacity types such as Physical Irish EUR, Cash/Physical EUR, Cash/Physical EUR - CFTC, Cash/Physical CHF - CFTC, Cash GBX, and Cash USD.
- Assigned Products:** A table with a column for Product Symbol. It lists symbols like FBAS, SBVN, and DVAR.

Capacity and Product Assignments

Reference Data

7.12.3 Screen elements
Product Participant Assignment - Participant Filter criteria

| Filter | Description |
|------------------|---|
| Owner | Filter for a certain participants. |
| Sponsor | Filter for participants with a certain sponsor. |
| Load Assignments | Include information about capacity and product assignments in the inquiry result. Additional entitlement privileges might be required to inquire these information. |

Product Participant Assignment - Product Filter criteria

| Filter | Description |
|------------------------|--|
| Product Symbol | Filter for a certain product. |
| Product Type | Filter for products of a certain product type. |
| Assigned Capacity Name | Filter for products assigned to a certain capacity. |
| Currency | Filter for products with a certain currency. |
| Cooperation Partner | Filter for products with a certain cooperation partner. |
| Reason | Filter for products which are not assigned for a certain reason. |

Product Participant Assignment - Participant Buttons

| Button | Description |
|----------------------------|--|
| Display available Products | This button is only active if a participant is selected. Clicking this button triggers an inquiry on the right side to show all products that can be assigned to the selected participant. |

Product Participant Assignment - Product Buttons

| Button | Description |
|-------------------------------|--|
| Assign | This button is only active if products and participants have been selected from the display tables. Clicking this button assigns the selected products to the selected participants. |
| De-assign | This button is only active if products and participants have been selected from the display tables. Clicking this button de-assigns the selected products from the selected participants. |
| Display eligible participants | This button is only active if a single product has been selected from the display table. Clicking this button triggers an inquiry on the left hand side of the window to show all participants who have the selected product assigned. |

Reference Data

Product Participant Assignment - Participant Table columns

| Column | Description |
|----------------------|---|
| Owner | Participant ID of the owner. |
| Sponsor | Participant ID of the sponsor. |
| Capacity Assignments | Capacities assigned to the participant. |
| Product Assignments | Products assigned to the participant. |

Product Participant Assignment - Product Table columns

| Column | Description |
|------------------------|---|
| Symbol | Product symbol. |
| Name | Product long name. |
| Type | Product type. |
| Line | Product line (option or future). |
| ISIN | Product ISIN. |
| Currency | Product currency. |
| Cooperation Partner | Product cooperation partner |
| Capacity Name | Currently assigned capacity. |
| Next Day Capacity Name | Capacity to be assigned on the next business day. |

7.13 RDS Four EP Overview

7.13.1 Description

The *RDS Four EP Overview* window can be accessed from the *Four Eye Principle* menu in the main menu. It displays an overview of all pending four eye principle requests in the Reference Data area.

Reference Data

EUREX RDS Four EP Overview

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Menu Switch Participant Account & Pool Products Four Eye Principle

Main Filter

Entity Type: [] Maintenance Type: [] Status: PENDING

Submitting User: [] equals [] 4 EP User: [] equals []

Submission Date From: [] Submission Time From: []

Submission Date To: [] Submission Time To: []

Inquire Clear Filter Template: No template [] [] [] [] []

Approved [] Processed [] [] []

Selected: 1 | Displaying items from 1 to 1 of 1

| Entity Type | Maintenance Type | Action Details | Timestamp | Status | Submitting User | 4 EP User | Functional Key |
|-------------------|------------------|-------------------------------|-------------------------|---------|-----------------|---------------|----------------|
| Clearing Relation | UPDATE | Auto Accept Parameters Update | 2022-06-22 06:27:23.519 | PENDING | GCMFRCLR001 | GCMFR / NCMFR | |

2022 06 30 - 08 09 00 - inquiry was successful. clear log

RDS Four EP Overview window

7.13.2 Functionality

The display table in this window shows the basic information about Four Eye requests in the reference data area. Depending on the request type, various additional information are available for each request. They can be reviewed by selecting a record and clicking the *Details* button. A pop-up window opens showing the details and allows the user to approve, reject or delete the request.

Below the filter area there are buttons to *Approve*, *Reject* or *Delete* multiple pending Four Eye requests. If one of these buttons is clicked, the selected Four Eye requests are approved, rejected or deleted. The user who entered the Four Eye request can only delete, but not approve or reject own requests.

Pending Four Eye requests which have not been approved or rejected during the day will be cancelled in the end-of-day processing. Processed requests remain visible in this window for 90 days.

If an error occurs, a message is displayed in the message log.

Reference Data

7.13.3 Screen elements
RDS Four EP Overview - Filter criteria

| Filter | Description |
|----------------------|--|
| Entity Type | Filter for Four Eye requests affecting a certain entity. |
| Maintenance Type | Filter for Four Eye requests with a certain maintenance action. |
| Status | Filter for Four Eye requests with a certain status. |
| Submitting User | Filter for Four Eye requests with a certain User ID of the entering user. |
| 4EP User | Filter for Four Eye requests with a certain User ID of the approving user. |
| Submission Date From | Filter for Four Eye requests created after a certain date. |
| Submission Date To | Filter for Four Eye requests created before a certain date. |
| Submission Time From | Filter for Four Eye requests created after a certain time. |
| Submission Time To | Filter for Four Eye requests created before a certain time. |

RDS Four EP Overview - Buttons

| Button | Description |
|---------|---|
| Approve | <p>This button is active if multiple pending requests have been selected. It is used to approve the selected Four Eye requests. The selected requests have to have the same</p> <ul style="list-style-type: none"> - Entity Type - Maintenance Type - Pending status - Submitting User - Functional Key <p>Bulk requests have to be approved individually.</p> |
| Reject | <p>This button is active if multiple pending requests have been selected. It is used to reject the selected Four Eye requests. The selected requests have to have the same</p> <ul style="list-style-type: none"> - Entity Type - Maintenance Type - Pending status - Submitting User - Functional Key <p>Bulk requests have to be rejected individually.</p> |
| Delete | This button is used by the entering user to delete his own pending requests. |
| Details | This button is active if a single pending request has been selected. It is used to review the entered changes in the respective details window. |

Reference Data

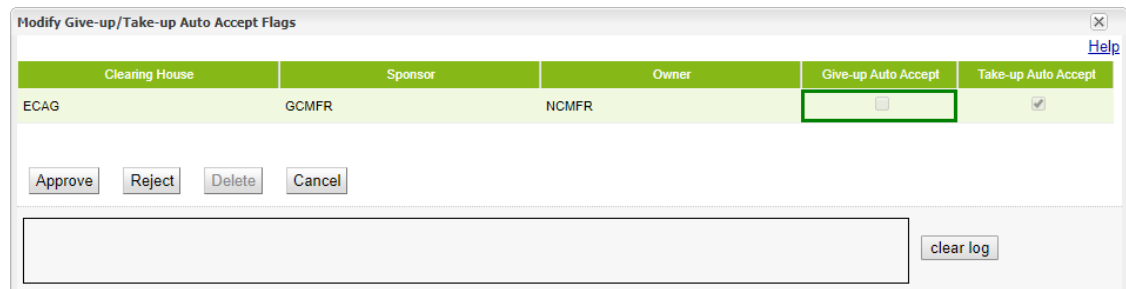
RDS Four EP Overview - Table columns

| Column | Description |
|------------------|--|
| Entity Type | Entity affected by the entered change. |
| Maintenance Type | Maintenance action to be approved. |
| Action Details | Details on the maintenance action to be approved. |
| Timestamp | Time when the Four Eye request was initiated. |
| Status | Status of the Four Eye request. |
| Submitting User | User ID of the entering user. |
| 4EP User | User ID of the approving/rejecting user. |
| Functional Key | High level functional information about the Four Eye request, e.g. the affected participant. |

7.14 Modify Give-up/Take-up Auto Accept Flags - Approve

7.14.1 Description

The *Modify Give-up/Take-up Auto Accept Flags - Approve* window can be accessed via the *Details* button on the *RDS Four EP Overview* window. It allows to approve pending Four Eye requests for give-up/take-up auto accept flag maintenance.



Modify Give-up/Take-up Auto Accept Flags - Approve window

7.14.2 Functionality

This window displays the details of a Four Eye request to change the configuration for the give-up and take-up auto accept flags. The change to be approved is highlighted. The user who initially entered the request can only *Delete* his request. Other users can *Approve* or *Reject* it.

Reference Data

7.14.3 Screen elements

Modify Give-up/Take-up Auto Accept Flags - Approve - Fields

| Field | Description |
|---------------------|---|
| Give-up Auto Accept | Indicator to show whether give-up processes of an NCM are automatically approved by the CM. |
| Take-up Auto Accept | Indicator to show whether take-up processes of an NCM are automatically approved by the CM. |

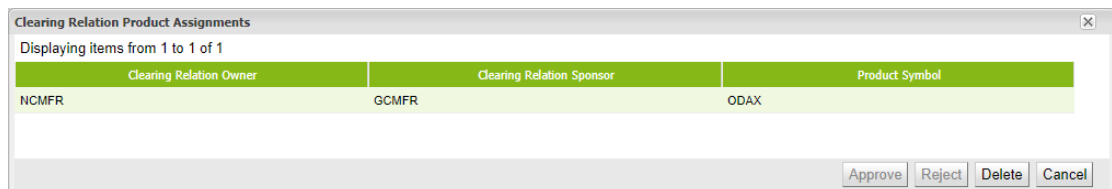
Modify Give-up/Take-up Auto Accept Flags - Approve - Buttons

| Button | Description |
|---------|--|
| Approve | This button is used to approve the pending Four Eye request. |
| Reject | This button is used to reject the pending Four Eye request. |
| Delete | This button is only active for the user who created the pending request. It is used to cancel it without any change. |
| Cancel | Cancel the approval without any change and closes the overlay window. |

7.15 Clearing Relation Product Assignment - Approve

7.15.1 Description

The *Clearing Relation Product Assignment - Approve* window can be accessed via the *Details* button on the *RDS Four EP Overview* window. It allows to approve pending Four Eye requests for product to participant assignments.



Clearing Relation Product Assignment - Approve window

7.15.2 Functionality

This window displays the details of a Four Eye request to assign products to participants. The user who initially entered the request can only *Delete* his request. Other users can *Approve* or *Reject* it.

Reference Data

7.15.3 Screen elements**Clearing Relation Product Assignment - Approve - Table columns**

| Column | Description |
|---------------------------|---|
| Clearing Relation Owner | Account owner to whom the product should be assigned. |
| Clearing Relation Sponsor | Account sponsor to whom the product should be assigned. |
| Product Symbol | Product to be assigned. |

Clearing Relation Product Assignment - Approve - Buttons

| Button | Description |
|---------|--|
| Approve | This button is used to approve the pending Four Eye request. |
| Reject | This button is used to reject the pending Four Eye request. |
| Delete | This button is only active for the user who created the pending request. It is used to cancel it without any change. |
| Cancel | Cancels the approval without any change and closes the overlay window. |

Appendix

8 Appendix

8.1 Supported ASCII characters

| | | | | | | | | | | | | | | | | |
|-----------|----------------|----------------|----------------|-----|-----|-----|----------------|----------------|-----|-----|----------------|--------------------|----------------|----------------|----------------|-----|
| Index | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 |
| Character | | ! ¹ | " ¹ | # | \$ | % | & ¹ | ' ¹ | () | * | + ¹ | , | - | . | / | |
| Index | 48 | 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 |
| Character | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | : | ; | < ¹ | = ¹ | > ¹ | ? |
| Index | 64 | 65 | 66 | 67 | 68 | 69 | 70 | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | 79 |
| Character | @ ¹ | A | B | C | D | E | F | G | H | I | J | K | L | M | N | O |
| Index | 80 | 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 | 91 | 92 | 93 | 94 | 95 |
| Character | P | Q | R | S | T | U | V | W | X | Y | Z | [\] | ^ | _ | | |
| Index | 96 | 97 | 98 | 99 | 100 | 101 | 102 | 103 | 104 | 105 | 106 | 107 | 108 | 109 | 110 | 111 |
| Character | ` ¹ | a | b | c | d | e | f | g | h | i | j | k | l | m | n | o |
| Index | 112 | 113 | 114 | 115 | 116 | 117 | 118 | 119 | 120 | 121 | 122 | 123 | 124 | 125 | 126 | |
| Character | p | q | r | s | t | u | v | w | x | y | z | { ¹ } | ~ | | | |

¹The following characters are not allowed in text fields: ! (33), " (34), & (38), ' (39), + (43), < (60), = (61), > (62), @ (64), ` (96), | (124).

8.2 Supported keyboard short-cuts

| | |
|----------|--|
| Ctrl + C | Copy selected contents to the clipboard. |
| Ctrl + V | Paste the contents of the clipboard. |
| Ctrl + A | Select all elements from the element where the focus is currently, e.g. if focus is in a text field all characters in the text field are selected. |
| Ctrl + P | Open print menu of browser. |
| Tab | Switch to next focusable element. |

8.3 Product types

| | |
|------|------------------------------|
| FBND | Future on bond |
| FCUR | Future on currency |
| FINT | Future on interest |
| FINX | Future on index |
| FSTK | Future on stock |
| FVOL | Future on volatility |
| OCUR | Option on currency |
| OFBD | Option on future on bond |
| OFIT | Option on future on interest |
| OFIX | Option on future on index |
| OINX | Option on index |
| OSTK | Option on stock |

Appendix

8.4 Glossary

| | |
|--------------|--|
| 4EP | The Four Eyes Principle requires a second user to approve a change to become effective. |
| API | The Application Programming Interface defines the communication between different software components. |
| ATM | An option position is At-The-Money if its exercise price is equal to the price of the underlying product. |
| BCM | Basic Clearing Member |
| CA | Clearing Agent |
| CET | Central European Time |
| CSV | A file in CSV (Comma-Separated Values) format contains different values separated by a delimiter. Those files can be imported into and exported from the system. |
| CTD | The Cheapest To Deliver bond or instrument |
| CVR | The Collateral Value Report file contains information for LSOC related calculations and operations. |
| DCM | Direct Clearing Member |
| GCM | General Clearing Member |
| GUI | A Graphical User Interface is the application frontend that is presented to the user to interact with the system. |
| ISA (direct) | Individual Segregated Account - Membership type that allows buy-side participants to have a direct contractual relationship with the Clearing House, facilitated by a clearing agent. |
| ISIN | International Securities Identification Number |
| ITM | An option position is In-The-Money if its intrinsic value is greater than zero. |
| LSOC | Legally Segregated Operationally Commingled is a clearing framework in compliance with CFTC regulation. |
| LSV | Legally Segregated Value |
| NCM | A Non Clearing Member is an exchange participant that does not hold a clearing license. Such a participant must have a clearing agreement in effect with a General Clearing Member or a company-affiliated Direct Clearing Member. |
| OTM | An option position is Out-of-The-Money if its intrinsic value is less than zero. |
| OSA | Omnibus Segregated Account |
| Owner | The collateral pool owner is a segregated client such as ISA (NCM, RC) and BCM to emphasize their ownership of the provided collateral. A pool sponsor can also be a pool owner at the same time (e.g. for proprietary and omnibus segregated pools). |
| RAL | Various Resource Access Levels define access rights for certain functions. |
| RC | A Registered Customer is an individually segregated client of a Clearing Member who has no access to the trading or clearing environment. The respective GCM has to fulfill all necessary back-office functions. |

Appendix

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| Sponsor | A collateral pool sponsor is an entity that holds a clearing license (GCM, DCM, CA) and performs certain functions such as fulfillment of payment obligations, risk management or delivery of securities margin collateral. |
| TES | The T rade E ntry S ervice allows to enter off-exchange trades. |
| VBAP | The V alue B ased A verage P rice function allows users to create custom average price transactions out of a group of transactions. |
| XLS | XLS is the proprietary file format for Microsoft Excel spreadsheets. |
| ZCQ | The Z ero C ost Q uantity is the potential number of contracts that can be closed out without late closing fees being charged. |
