



Eurex Clearing

C7 Clearing GUI - User Manual

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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
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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



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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:
 - Microsoft Internet Explorer 11 or higher,
 - Mozilla Firefox Extended Support Release (recommended),
 - Google Chrome.
 - 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.

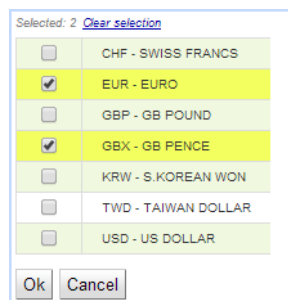
Common window elements

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

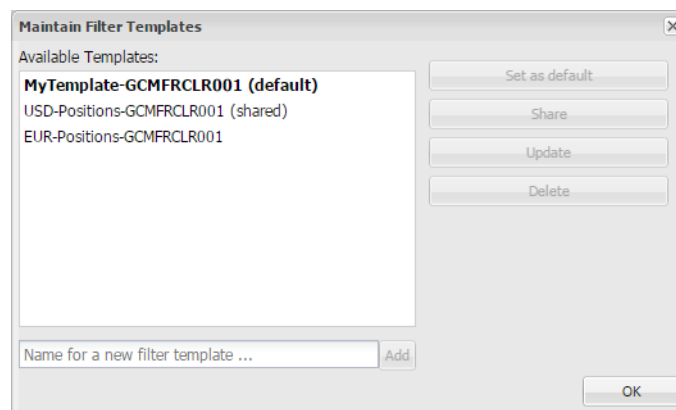
Radio buttons give the opportunity to select one out of several mutually exclusive options. Usually, it is mandatory to choose an option. In this case, one radio button will always be pre-selected when the window is opened.

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: 1 | Displaying items from 1 to 17 of 737

<input type="checkbox"/>	Exchange	Clg Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Instrument Type	Exercise Style
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input checked="" type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE
<input checked="" type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	C SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	C SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	P SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN

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

Common window elements


system limit of displayable items has been exceeded, the user gets to choose between three options:

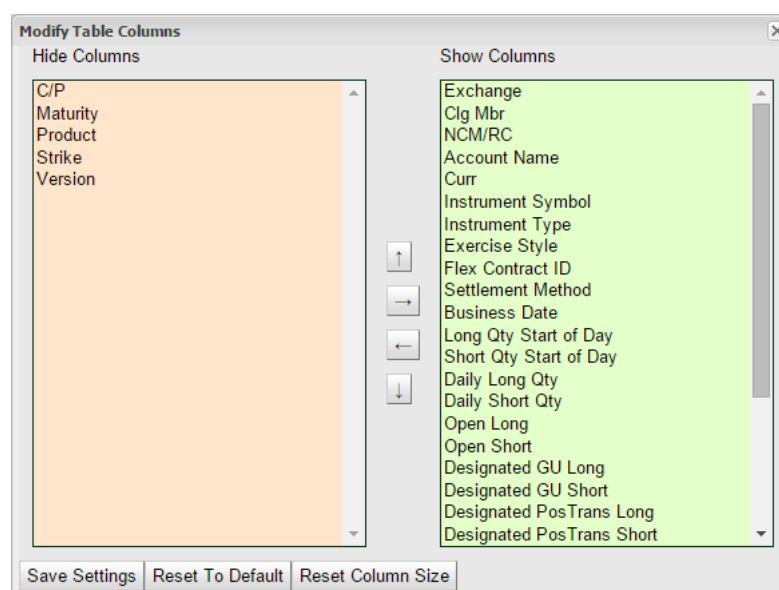
- View only the first 1.000 items from the result
- Download the results as an exported file (up to 50.000 items)
- Refine the filter criteria to further limit the number of results.

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 need to be re-inquired. Generally, position and transaction information of the last five business days can be inquired.

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

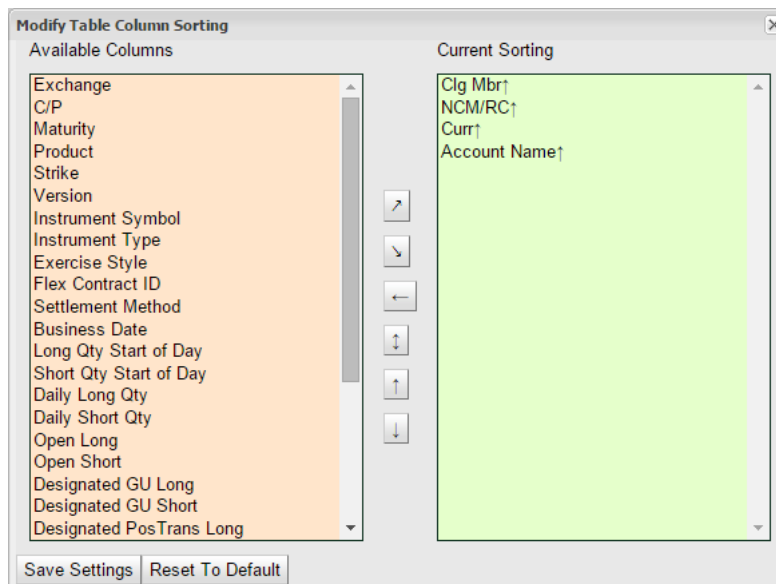
The items displayed in tables can be sorted in ascending or descending order. Clicking on the column header arranges the table content in ascending order according to that column. Another click on the same header reverses the sorting order. The column which is currently selected for sorting is indicated 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

Common window elements

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.



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.

Common window elements

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.

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
Position Transfer Overview
Position Transfer Claim
Give-up Overview
Give-up Maintenance
Take-up Overview
Take-up Maintenance

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

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

Window overview

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

Window overview**Permanent Cash Balance**

PCB Maintenance

Client Reference Data

CSD Accounts Maintenance

File Upload

Upload Collateral Transactions

Upload CVR

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

Products

Capacity Overview

Product to Participant Assignment

File Upload

Upload Auto Close Out Configurations

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

The screenshot shows the 'Position Overview' window in the Eurex Clearing GUI. The interface includes a main filter section with fields for 'Cleared Instrument', 'Product Line', 'Product', 'Maturity From', 'Expiration From', 'Strike From', 'Exercise Style', 'Party', 'Cleared Instrument', 'Flex Contract ID', 'Maturity To', 'Expiration To', 'Strike To', 'Settlement Method', 'Curr', 'Product Type', 'Version', and 'Position' (Current/Historical). Below the filter is a table of positions with columns: Clg Mbr, NCM/RC, Account Name, Curr, Product Type, Instrument Symbol, Instrument Type, Exercise Style, Flex Contract ID, Settlement Method, Business Date, Long Qty Start of Day, and Short Qty Start of Day. A status bar at the bottom indicates '2019.05.13 - 08:20:51 - Operation performed successfully.' and a 'clear log' button.

Clg Mbr	NCM/RC	Account Name	Curr	Product Type	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	Business Date	Long Qty Start of Day	Short Qty Start of Day
GCNFR	NCMFR	605	CHF	FBND	CONF DEC 2013	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	FBND	CONF MAR 2014	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	FBND	CONF JUN 2014	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	FSTK	FROG DEC 2013	STANDARD_CONTRACT	NO_EXERCISE		CASH	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	FSTK	FROG MAR 2014	STANDARD_CONTRACT	NO_EXERCISE		CASH	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	FSTK	FROG JUN 2014	STANDARD_CONTRACT	NO_EXERCISE		CASH	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	OSTK	C SB/IN MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	605	CHF	OSTK	P SB/IN MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	A1	CHF	FBND	CONF DEC 2013	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	FBND	CONF DEC 2013	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	FBND	CONF MAR 2014	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	FBND	CONF JUN 2014	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	FSTK	FROG DEC 2013	STANDARD_CONTRACT	NO_EXERCISE		CASH	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	FSTK	FROG MAR 2014	STANDARD_CONTRACT	NO_EXERCISE		CASH	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	FSTK	FROG JUN 2014	STANDARD_CONTRACT	NO_EXERCISE		CASH	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	OSTK	C SB/IN MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	D5	CHF	OSTK	P SB/IN MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	E	CHF	FBND	CONF DEC 2013	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	E	CHF	FBND	CONF MAR 2014	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0
GCNFR	NCMFR	E	CHF	FBND	CONF JUN 2014	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	2013-12-18	0	0

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

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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.

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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 Contract ID	Filter for positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, positions in flexible instruments 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).
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.
Business Date	Filter for positions on a certain business date.
Position ID	Filter for positions with a certain Position ID.

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Position Overview - Filter criteria

Filter	Description
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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.

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Position Overview - Table columns	
Column	Description
Exercise Style	Exercise style of option positions (American or European).
Flex Contract ID	Flexible Contract 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.
Prev ZCQ	Previous zero cost quantity.
Current ZCQ	Current zero cost quantity.
Position ID	Position identifier.
Basket ID	Basket identifier.
Expiration Date	Expiration date of the flexible contract.

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.

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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 currently configured to 4 business days 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.

Position Close Out / Re-open

Position Details [Help](#)

Displaying items from 1 to 1 of 1

Clg Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Open Long	Open Short	Total Designated Long	Total Designated Short
GCMFR	NCMFR	605	CHF	FROG MAR 2014	50	300	0	0

Update Details

Close Out Re-open

Quantity: 50 Prev ZCQ: 0 Curr ZCQ: 350

Text 1: Text 2: Text 3:

Submit Cancel clear log

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.

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

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.

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Position Transfer Entry [X]

Position Details [Help](#)

Displaying items from 1 to 1 of 1

Clg Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Open Long	Open Short	Total Designated Long	Total Designated Short
GCMFR	NCMFR	D5	CHF	CONF DEC 2013 0	100	50	0	0

UpdateDetails

Internal External

Long Qty	4	Short Qty	
To Exch Member	TSTFR	To Account Name	
Text 1		Text 2	
Text 3		Text 1	
Text 2		Text 2	
Text 3		Text 3	

Cash Transfer Amount	1	<input checked="" type="radio"/> Send <input type="radio"/> Receive
Cash Adjustment Price		Transfer Price
Total Cash Amount		122.1000000000
Ref Text 1		Calculate
Ref Text 2		Ref Text 3

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

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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.

The external position transfer also allows to transfer cash alone. Therefore, the transfer quantity fields (*Long Qty*, *Short Qty*) have to be filled with zero and a *Cash Transfer Amount* must be entered.

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

Currency	Cash Transfer Limit	Currency	Cash Transfer Limit
AUD	5.000.000,00	GBX	100.000.000,00
CHF	10.000.000,00	JPY	12.500.000,00
EUR	50.000.000,00	KRW	13.500.000,00
GBP	1.000.000,00	USD	10.000.000,00

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.

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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. $Long\ Qty \leq (Open\ Long - Total\ Designated\ Long)$. It must be zero if only cash is transferred.
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. $Short\ Qty \leq (Open\ Short - Total\ Designated\ Short)$. It must be zero if only cash is transferred.
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. This field is mandatory if the entered transfer quantities are zero (solely cash transfer).
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. This field is optional and is enabled only if either a short or a long position is selected for 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.

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Position Transfer Entry - Fields

Field	Description
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.

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Position Transfer Overview

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

Send | Receive

Main Filter

Cleared Instrument

Product Line: [dropdown] C/P: [dropdown] Curr: [dropdown]

Product: equals [input] Flex Contract ID: equals [input] Product Type: [input]

Maturity From: [input] Maturity To: [input] Listed Instruments

Expiration From: [input] Expiration To: [input] Flexible Instruments

Strike From: [input] Strike To: [input] Version: [input]

Exercise Style: [dropdown] Settlement Method: [dropdown]

Allocation

To NCM/R/C: [input]

Allocation ID: [input]

Tran ID: [input]

Alloc Status: Claimed Pending Cancelled Refused

Party

Cig Mbr: [input] NCM/R/C: [input] Account Name: equals [input]

Position

Business Date: [2013-12-18] Basket ID: [input]

Inquire | Clear | Filter Template: [No template] | xml | xls | csv

Accept | **Cancel By NCM/R/C** | **Cancel By Cig Mbr** | **Cancel + New**

Selected: 3 | Displaying items from 1 to 3 of 3

Allocation ID	Allocation Status	From Cig Mbr	From NCM/R/C	From Account Name	To NCM/R/C	From Cig Mbr Conf	From NCM/R/C Conf	To Cig Mbr Conf	To NCM/R/C Conf	Curr	Expiration Date	Flex Contract ID	Instr
1	ALLOCATION_PENDING	GCMFR	NCMFR	895	TSTFR	PENDING	AUTO	PENDING	PENDING	CHF	2016-06-20		CONF M
3	ALLOCATION_PENDING	GCMFR	NCMFR	895	GCMFR	PENDING	AUTO	PENDING	PENDING	CHF	2016-06-20		CONF J
2	ALLOCATION_PENDING	GCMFR	NCMFR	895	TSTFR	PENDING	AUTO	PENDING	PENDING	CHF	2016-06-20		FROG DI

2015.09.02 - 15:12:32 - Operation performed successfully. | clear log

Position Transfer Overview - Send tab

Position Transfer Overview

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

Send | Receive

Main Filter

Cleared Instrument

Product Line: [dropdown] C/P: [dropdown] Curr: [dropdown]

Product: equals [input] Flex Contract ID: equals [input] Product Type: [input]

Maturity From: [input] Maturity To: [input] Listed Instruments

Expiration From: [input] Expiration To: [input] Flexible Instruments

Strike From: [input] Strike To: [input] Version: [input]

Exercise Style: [dropdown] Settlement Method: [dropdown]

Allocation

From NCM/R/C: [input]

Allocation ID: [input]

Tran ID: [input]

Alloc Status: Claimed Pending Cancelled Refused

Party

Cig Mbr: [input] NCM/R/C: [input] Account Name: equals [input]

Position

Business Date: [2013-12-18] Basket ID: [input]

Inquire | Clear | Filter Template: [No template] | xml | xls | csv

Claim | **Confirm** | **Reject By NCM/R/C** | **Reject By Cig Mbr**

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

Allocation ID	Allocation Status	From NCM/R/C	To Cig Mbr	To NCM/R/C	To Account Name	From Cig Mbr Conf	From NCM/R/C Conf	To Cig Mbr Conf	To NCM/R/C Conf	Curr	Expiration Date	Flex Contract ID	Instrum
3	ALLOCATION_PENDING	NCMFR	GCMFR			PENDING	AUTO	PENDING	PENDING	CHF	2016-06-20		CONF JUN 201

2015.09.02 - 15:17:24 - Operation performed successfully. | clear log

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 Contract ID	Filter for transfers of positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, transfers of positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, transfers of positions in flexible instruments 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).
Clg Mbr	Filter for transfers of a certain Clearing Member.
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.

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Position Transfer Overview - Filter criteria

Filter	Description
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.
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.

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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.
Expiration Date	Expiration date of the flexible contract.
Product	Product ID.
Product Type	Product type.
Flex Contract ID	Flexible Contract ID.
Strike	Strike price of the contract.
Version	Version of the contract.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the 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.

Derivatives Clearing

Position Transfer Overview - Table columns

Column	Description
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> .
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.

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.

Derivatives Clearing

Position Transfer Claim

Position Transfers [Help](#)

Displaying items from 1 to 1 of 1

Allocation ID	Allocation Status	From NCM/RC	To Clg Mbr	To Clg Mbr Conf	To Ncm Rc Conf	To NCM/RC	To Account Name	From Clg Mbr Conf	From Ncm Rc Conf	
24	ALLOCATION_PENDING	TSTFR	GCMFR	PENDING	PENDING	NCMFR	EX	AUTO	MANUAL	CHF

Claim Position Transfers

To Clg Mbr	GCMFR	To Account Name	No Change
Text 1	<input type="checkbox"/> No Change	Text 2	<input type="checkbox"/> No Change
		Text 3	<input type="checkbox"/> No Change

Submit Revert Cancel

clear log

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.

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.

Derivatives Clearing

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

The screenshot shows the 'Transaction Overview' window. At the top, there is a navigation bar with options like 'Menu Switch', 'Transaction Management', 'Settlement', 'Account Management', 'File Upload', 'Automatic Processing', and 'Four Eye Principle'. Below this is a 'Main Filter' section with various input fields for 'Cleared Instrument', 'Product Line', 'Maturity From', 'Expiration From', 'Exercise Style', 'C/P', 'Flex Contract ID', 'Maturity To', 'Expiration To', 'Settlement Method', 'Curr', 'Product Type', 'Listed Instruments', 'Flexible Instruments', and 'Version'. There is also a 'Party' section with 'Cig Mbr' and 'Account Name' fields. To the right, a 'Transaction' section contains fields for 'Tran Date From', 'Tran Date To', 'Tran Type', 'Position ID', 'B/S', 'Price From', 'Price To', 'Tran Qty From', 'Tran Qty To', 'Business Date From', 'Business Date To', 'Basket ID', 'Own Reference ID', and 'MTR Indicator'.

Below the filters is an 'Advanced Filter' section with a dropdown menu and buttons for 'Full', 'Active', 'Inquire', 'Clear', 'Filter Template', and 'No template'. A toolbar contains buttons for 'Overview', 'Separation', 'Act Transfer', 'C/C Adjust', 'Transaction Adjustment', 'Save-up', 'Merge', 'De Merge', and 'Calculate Statistics'. A status bar indicates 'Selected: 1 Displaying items from 1 to 17 of 737'.

Exchange	Cig Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	Order ID	Tran ID	Suffix ID	Parm Suffix ID
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE	PHYSICAL	3345	BA	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE	PHYSICAL	3346	D9	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE	PHYSICAL	3405	214	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE	PHYSICAL	3406	235	0	
<input checked="" type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE	PHYSICAL	3465	385	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE	PHYSICAL	3466	373	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE	CASH	3885	FR7	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE	CASH	3886	FTC	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE	CASH	3945	HG8	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG MAR 2016 0	STANDARD_CONTRACT	NO_EXERCISE	CASH	3946	HJ8	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE	CASH	4095	H69	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	FROG JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE	CASH	4096	H8D	0	
<input checked="" type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	C SEVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN	PHYSICAL	4218	QA0	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	C SEVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN	PHYSICAL	4298	SL1	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	P SEVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN	PHYSICAL	4258	RFA	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	CHF	P SEVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN	PHYSICAL	4338	TQ1	0	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	EUR	P ALV DEC 2016 310 0	STANDARD_CONTRACT	AMERICAN	PHYSICAL	4178	P5C	0	

Below the table, there are summary fields: 'Acc Buy Qty', 'Acc Sell Qty', 'Avg Buy Prc', and 'Avg Sell Prc'. At the bottom, a status bar shows '2016.02.19 - 13:30:28 - Operation performed successfully.' and a 'clear log' button.

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.

Derivatives Clearing

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.

Derivatives Clearing

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 Contract ID	Filter for transactions with a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, transactions with listed instruments are shown.
Flexible Instruments	If this check box is selected, transactions with flexible instruments 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).
Clg 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.
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.

Derivatives Clearing

Transaction Overview - Filter criteria	
Filter	Description
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.
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.

Derivatives Clearing

Transaction Overview - Filter criteria

Filter	Description
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.
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.

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.

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Transaction Overview - Buttons

Button	Description
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.

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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.
Exercise Style	Exercise style of option positions (American or European).
Flex Contract ID	Flexible Contract 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.

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Transaction Overview - Table columns

Column	Description
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.
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.
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.

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Transaction Overview - Table columns

Column	Description
Open Short	Current open short position.
Expiration Date	Expiration date of the 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 an optional free text field (Rate identifier).
Link Member ID	Member ID of the participant at the partner exchange.
Link Beneficiary	Beneficiary ID at the partner exchange.
Basket ID	Basket identifier.
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 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: SLEG - Single Security MLEG - Individual leg of a multi-leg Security

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.

Derivatives Clearing

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 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.

Derivatives Clearing

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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Exchange	Clg Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	ID
XEUR	GCMFR	NCMFR	EXY	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	3465
XEUR	GCMFR	NCMFR	EXY	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE		CASH	3886

To Exch Member	To Account Name	D	Text 1	D	Text 2	D	Text 3	D	Own Reference ID
No Change		<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 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.

Derivatives Clearing

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 2 of 2

Exchange	Clg Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	C
XEUR	GCMFR	NCMFR	605	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	3465
XEUR	GCMFR	NCMFR	605	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE		CASH	3886

Transaction O/C Adjustment

D	Text 1	D	Text 2	D	Text 3	D	Own Reference ID
<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

Original Transaction [Help](#)

Displaying items from 1 to 2 of 2

Exchange	Clg Mbr	NCMRC	Account Name	Curr	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	C
XEUR	GCMFR	NCMFR	605	CHF	CONF JUN 2016 0	STANDARD_CONTRACT	NO_EXERCISE		PHYSICAL	3465
XEUR	GCMFR	NCMFR	605	CHF	FROG DEC 2016 0	STANDARD_CONTRACT	NO_EXERCISE		CASH	3886

Transaction Adjustment

D	Text 1	D	Text 2	D	Text 3	D	Link Member ID	D	Link Beneficiary	D	Own Reference ID
<input type="checkbox"/>	No Change	<input type="checkbox"/>	No Change	<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 Adjustment window

Derivatives Clearing

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/TAIFEX 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 1.000 transactions into one transaction with an average price calculated by Eurex Clearing. For the merge of more than 1.000 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.

Derivatives Clearing

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 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

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.

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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	Cancels 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 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.

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The screenshot displays the 'Give-up Overview' 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 is a 'Main Filter' section with several sub-sections: 'Cleared Instrument' (with fields for Product Line, Product, Maturity, Expiration, Strike, Exercise, Flex Contract ID, Product Type, Version, and Settlement Method), 'Transaction' (with fields for Trade Date, Business Date, Tran Price, Tran Quantity, Basket ID, and Tran ID), and 'Party' (with fields for Cig Mbr and Account Name). There are also checkboxes for 'Listed Instruments' and 'Flexible Instruments'. Below the filter is an 'Advanced Filter' section with an 'Inquire' button and a 'Filter Template' dropdown. A row of action buttons is visible: 'Accept', 'Cancel By NCM/RC', 'Cancel By Cig Mbr', and 'Cancel > New'. Below these buttons is a table with 14 columns: Exchange, From Cig Mbr, From NCM/RC, From Account Name, To NCM/RC, From Cig Mbr Conf, From Ncm Rc Conf, To Cig Mbr Conf, To Nom Rc Conf, Allocation ID, Allocation Status, Curr, Expiration Date, Flex Contract ID, and Instrument. The table contains 8 rows of data, with the 5th row highlighted in yellow. At the bottom of the window, there is a status bar with a 'clear log' button.

Exchange	From Cig Mbr	From NCM/RC	From Account Name	To NCM/RC	From Cig Mbr Conf	From Ncm Rc Conf	To Cig Mbr Conf	To Nom Rc Conf	Allocation ID	Allocation Status	Curr	Expiration Date	Flex Contract ID	Instrument	
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	605	TSTFR	PENDING	MANUAL	PENDING	PENDING	5	ALLOCATION_PENDING	CHF	2016-03-21		C SBVN MAR 201
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	E	TSTFR	PENDING	MANUAL	PENDING	PENDING	2	ALLOCATION_PENDING	CHF	2016-01-17		C SBVN JAN 201
<input type="checkbox"/>	XEUR	GCMFR	NCMFR	EXZ	TSTFR	PENDING	MANUAL	PENDING	PENDING	1	ALLOCATION_PENDING	CHF	2016-01-17		C SBVN JAN 201
<input type="checkbox"/>	XEUR	GCMFR	GCMFR	605	TSTFR	PENDING	MANUAL	PENDING	PENDING	4	ALLOCATION_PENDING	CHF	2016-01-17		C SBVN JAN 201
<input type="checkbox"/>	XEUR	GCMFR	GCMFR	E	TSTFR	PENDING	MANUAL	PENDING	PENDING	8	ALLOCATION_PENDING	CHF	2016-03-21		C SBVN MAR 201
<input checked="" type="checkbox"/>	XEUR	GCMFR	GCMFR	E	TSTFR	PENDING	MANUAL	PENDING	PENDING	3	ALLOCATION_PENDING	EUR	2016-12-18		P ALV DEC 2016
<input type="checkbox"/>	XEUR	GCMFR	GCMFR	EX	TSTFR	PENDING	MANUAL	PENDING	PENDING	7	ALLOCATION_PENDING	CHF	2016-01-17		C SBVN JAN 201
<input type="checkbox"/>	XEUR	GCMFR	GCMFR	EXY	TSTFR	PENDING	MANUAL	PENDING	PENDING	6	ALLOCATION_PENDING	EUR	2016-12-18		P ALV DEC 2016

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.

Cancel By Cig 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.

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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.

Derivatives Clearing

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 Contract ID	Filter for allocations in transactions with a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, allocations in transactions with listed instruments are shown.
Flexible Instruments	If this check box is selected, allocations in transactions with flexible instruments 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).
Clg Mbr	Filter for allocations in transactions of a certain Clearing Member.
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.

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Give-up Overview - Filter criteria

Filter	Description
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.
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.

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.

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Give-up Overview - Buttons

Button	Description
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.
Strike	Strike price of the contract.
Version	Version of the contract.
Expiration Date	Expiration date of the flexible contract.
Flex Contract ID	Flexible Contract ID.

Derivatives Clearing

Give-up Overview - Table columns

Column	Description
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.
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 an optional free text field (Rate identifier).
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.

Derivatives Clearing

Give-up Overview - 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
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: 1 - Single Security 2 - Individual leg of a multi-leg Security

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. It features a 'Transactions' section with a table displaying 3 items. Below the table is a 'Give-up' section with several input fields and checkboxes for 'Text proposal', 'Delete', 'No Change', and 'Ref Link Beneficiary'. There are also 'Submit', 'Revert', and 'Cancel' buttons at the bottom.

Exchange	Clg Mbr	NCMRC	Account Name	Curr	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	Order ID
XEUR	GCMFR	NCMFR	695	GBX	C BTE DEC 2016 240 0	STANDARD_CONTRACT	AMERICAN	BTE8	PHYSICAL	0004LP4K
XEUR	GCMFR	NCMFR	D5	GBX	C BTE DEC 2016 240 0	STANDARD_CONTRACT	AMERICAN	BTE8	PHYSICAL	0004LP4M
XEUR	GCMFR	NCMFR	D5	GBX	C BTE DEC 2016 240 0	STANDARD_CONTRACT	AMERICAN	BTE8	PHYSICAL	0004LP4N

Give-up

To NCM/RC	TSTFR	To Account Name	
Ref Text 1	<input type="checkbox"/> Text proposal	Ref Text 2	<input checked="" type="checkbox"/> Delete
Ref Link Member ID	<input type="checkbox"/> No Change	Ref Link Beneficiary	<input type="checkbox"/> No Change
Ref O/C	0	Ref Own Reference ID	<input type="checkbox"/> No Change

Submit Revert Cancel

clear log

Give-up Maintenance window

Derivatives Clearing

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.

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.

Derivatives Clearing

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.

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.

Derivatives Clearing

Take-up Overview

Downloads: 0 Logged In: GCMFRCLR001 Logout Help

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

Main Filter

Cleared Instrument

Product Line: [dropdown] C/P: [dropdown] Curr: [dropdown]

Product: equals [input] Flex Contract ID: equals [input] Product Type: [input]

Maturity From: [input] Maturity To: [input] Listed Instruments Flexible Instruments

Expiration From: [input] Expiration To: [input] Version: [input]

Strike From: [input] Strike To: [input] Settlement Method: [input]

Exercise Style: [input]

Party

Cig Mbr: [input] NCM/RC: [input] Account Name: equals [input]

Transaction

Trade Date From: [input] Trade Date To: [input]

Business Date From: 2013-12-18 Business Date To: 2013-12-18

Tran Price From: [input] Tran Price To: [input]

Tran Quantity From: [input] Tran Quantity To: [input]

Basket ID: [input] Ref Own Reference ID: [input]

Tran ID: [input] Own Reference ID: [input]

Allocation

From NCM/RC: [input]

Allocation ID: [input]

Allocation Status: Claimed Pending Cancelled Refused

Advanced Filter

Inquire Clear Filter Template: No template [input] [input] [input] [input]

Take-up Confirm Reject by NCM/RC Reject by Cig Mbr

Selected: 1 | Displaying items from 1 to 4 of 4 [input]

	Exchange	From NCM/RC	To Cig Mbr	To NCM/RC	To Account Name	From Cig Mbr Conf	From Ncm Rc Conf	To Cig Mbr Conf	To Ncm Rc Conf	Allocation ID	Allocation Status	Curr	Expiration Date	Flex Contract ID	Instrum
<input type="checkbox"/>	XEUR	TSTFR		GCMFR		PENDING	MANUAL	PENDING	PENDING	9	ALLOCATION_PENDING	EUR	2016-12-18		P ALV DEC 20
<input type="checkbox"/>	XEUR	TSTFR		GCMFR		PENDING	MANUAL	PENDING	PENDING	12	ALLOCATION_PENDING	EUR	2016-12-18		P ALV DEC 20
<input type="checkbox"/>	XEUR	TSTFR		GCMFR		PENDING	MANUAL	PENDING	PENDING	11	ALLOCATION_PENDING	EUR	2016-12-18		P ALV DEC 20
<input type="checkbox"/>	XEUR	TSTFR		GCMFR		PENDING	MANUAL	PENDING	PENDING	10	ALLOCATION_PENDING	EUR	2016-12-18		P ALV DEC 20

2016 02 22 - 09:09:03 - Operation performed successfully. [clear log]

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.

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.

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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.

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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 Contract ID	Filter for allocations in transactions with a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, allocations in transactions with listed instruments are shown.
Flexible Instruments	If this check box is selected, allocations in transactions with flexible instruments 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).
Clg Mbr	Filter for allocations in transactions of a certain Clearing Member.
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.

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Take-up Overview - Filter criteria

Filter	Description
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.
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.
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

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.
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.

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Take-up Overview - Table columns

Column	Description
Strike	Strike price of the contract.
Version	Version of the contract.
Expiration Date	Expiration date of the flexible contract.
Flex Contract ID	Flexible Contract ID.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.
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.
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 an optional free text field (Rate identifier)
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.

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Take-up Overview - Table columns

Column	Description
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
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: 1 - Single Security 2 - Individual leg of a multi-leg Security

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.

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The screenshot shows the 'Take-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	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
XEUR	TSTFR	GCMFR	CBKFR	A5	PENDING	MANUAL	PENDING	PENDING	11	ALLOCATION_PENDING EUR

Below the table is a 'Take-up' form with the following fields:

To Clg Mbr	GCMFR	To Account Name	A5
Text 1	<input type="checkbox"/> No Change	Text 2	<input type="checkbox"/> No Change
Text 3	<input type="checkbox"/> No Change	Link Member ID	<input type="checkbox"/> No Change
Link Beneficiary	<input type="checkbox"/> No Change	Own Reference ID	<input type="checkbox"/> No Change
O/C	No Change		

At the bottom of the form are buttons for 'Submit', 'Revert', and 'Cancel'. There is also a 'clear log' button in the bottom right corner.

Take-up Maintenance window

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/TAIFEX 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.

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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 Exercise Overview

4.17.1 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

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listed in the table. Below the display table, there are two separate tabs. One for position exercise and one for abandoning.

Exercise Overview

Downloads: 0 Logged in: GCMFRCLR001 Logout Help

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

Main Filter

Cleared Instrument

Product Line: C/P: Curr:

Product: equals Flex Contract ID: equals Product Type:

Maturity From: Maturity To:

Expiration From: Expiration To:

Strike From: Strike To:

Exercise Style: Settlement Method: Version: Price Flag:

Partly

Clq Mbr: NCM/R/C: Account Name: equals

Advanced Filter

Inquire Clear Filter Template: No template

Selected: 0 Displaying items from 1 to 14 of 140

	Clq Mbr	NCM/R/C	Account Name	Position ID	Curr	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	Exercised Qty	Open Long	Designated GU Long	Designated PostTrans L
<input type="checkbox"/>	GCMFR	NCMFR	805	FR7	CHF	C SB/N MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	200	0	
<input type="checkbox"/>	GCMFR	NCMFR	805	GD6	CHF	P SB/N MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	200	0	
<input type="checkbox"/>	GCMFR	NCMFR	805	ERD	EUR	C ALV DEC 2013 190 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	100	0	
<input type="checkbox"/>	GCMFR	NCMFR	805	FTC	EUR	P ALV DEC 2013 310 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	100	0	
<input type="checkbox"/>	GCMFR	NCMFR	805	HOC	EUR	P BAS DEC 2013 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	100	0	
<input type="checkbox"/>	GCMFR	NCMFR	805	HN4	EUR	P KAR DEC 2013 440 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	200	0	
<input type="checkbox"/>	GCMFR	NCMFR	805	HV2	GBX	C BTE DEC 2013 240 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	100	0	
<input type="checkbox"/>	GCMFR	NCMFR	A1	12L6	EUR	C KAR DEC 2013 440 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	200	0	
<input type="checkbox"/>	GCMFR	NCMFR	A8	EAB	EUR	C ODAX DEC 2013 5400 0	STANDARD_CONTRACT	EUROPEAN		CASH	0	350	0	
<input type="checkbox"/>	GCMFR	NCMFR	A8	ED0	EUR	P ODAX DEC 2013 5400 0	STANDARD_CONTRACT	EUROPEAN		CASH	0	350	0	
<input type="checkbox"/>	GCMFR	NCMFR	D5	FS2	CHF	C SB/N MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	200	0	
<input type="checkbox"/>	GCMFR	NCMFR	D5	GE5	CHF	P SB/N MAR 2014 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	200	0	
<input type="checkbox"/>	GCMFR	NCMFR	D5	ES6	EUR	C ALV DEC 2013 190 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	100	0	
<input type="checkbox"/>	GCMFR	NCMFR	D5	F8F	EUR	P ALV DEC 2013 310 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	100	0	

Exercise Manually Abandon Auto Exer

Exercise Qty Change Exercise All

Text 1 Text 2 Text 3

2019.05.13 - 09:20:50 - Operation performed successfully. clear log

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.

4.17.2 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 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.

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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 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.

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

4.17.3 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 Contract ID	Filter for positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, positions in flexible instruments 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).
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.
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 transactions which belong to a certain Position ID.

Derivatives Clearing

Exercise Overview - Filter criteria

Filter	Description
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.
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.

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.

Derivatives Clearing

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.
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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.
Exercise Style	Exercise style of option positions (American or European).
Flex Contract ID	Flexible Contract ID.
Settlement Method	Settlement method (Cash or Physical).
Exercised Qty	Quantity that has been exercised.
Open Long	Up-to-date open long position.
Trading Unit	Contract size.
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 price is from the previous day (P), current day (C), approved (A) or user defined (U).
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.
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.
Position ID	Position identifier.
Expiration Date	Expiration date of the flexible contract.

Derivatives Clearing

4.18 Exercise Assignment Overview

4.18.1 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.

Exercise Assignment Overview

Downloads: 0 Logged in: GCMFCLR001 Logout Help

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

Main Filter

Cleared Instrument

Product Line: [O ▼] C/P: [▼] Curr: [▼]

Product: equals Flex Contract ID: equals Product Type: [▼]

Maturity From: [] Maturity To: [] Listed Instruments

Expiration From: [] Expiration To: [] Flexible Instruments

Strike From: [] Strike To: [] Version: []

Exercise Style: [▼] Settlement Method: [▼]

Party: Clq Mbr: [] NCM/RC: [] Account Name: equals [▼] Position: Business Date: [2015-12-18]

Advanced Filter

Inquire Clear Filter Template: [No template] [▼] [xml] [xls] [csv]

Selected: 0 Displaying items from 1 to 19 of 19

	Clq Mbr	NCM/RC	Account Name	Curr	Business Date	Position ID	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	Exercised Qty	Assigned Qty
<input type="checkbox"/>	GCMFR	NCMFR	EX	CHF	2015-12-18	9S2	C SBVN JAN 2016 450 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	10
<input type="checkbox"/>	GCMFR	GCMFR	EKY	CHF	2015-12-18	9T5	C SBVN JAN 2016 450 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	100	0
<input type="checkbox"/>	GCMFR	GCMFR	EX	CHF	2015-12-18	9W1	C SBVN JAN 2016 450 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	10
<input type="checkbox"/>	GCMFR	GCMFR	EKY	CHF	2015-12-18	9Z7	C SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	101	11
<input type="checkbox"/>	GCMFR	GCMFR	EXZ	CHF	2015-12-18	A0D	C SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	101	11
<input type="checkbox"/>	GCMFR	GCMFR	EX	CHF	2015-12-18	A56	C SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	101	11
<input type="checkbox"/>	GCMFR	NCMFR	EX	CHF	2015-12-18	AE3	P SBVN JAN 2016 450 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	10
<input type="checkbox"/>	GCMFR	GCMFR	EKY	CHF	2015-12-18	AF9	P SBVN JAN 2016 450 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	100	9
<input type="checkbox"/>	GCMFR	GCMFR	EX	CHF	2015-12-18	AJ3	P SBVN JAN 2016 450 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	0	10
<input type="checkbox"/>	GCMFR	GCMFR	EKY	CHF	2015-12-18	AM0	P SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	101	11
<input type="checkbox"/>	GCMFR	GCMFR	EXZ	CHF	2015-12-18	ANC	P SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	101	11
<input type="checkbox"/>	GCMFR	GCMFR	EX	CHF	2015-12-18	ASF	P SBVN MAR 2016 475 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	101	11
<input type="checkbox"/>	GCMFR	NCMFR	EXZ	EUR	2015-12-18	BT7	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12
<input type="checkbox"/>	GCMFR	GCMFR	EKY	EUR	2015-12-18	B88	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12
<input type="checkbox"/>	GCMFR	GCMFR	EXZ	EUR	2015-12-18	B9E	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12
<input type="checkbox"/>	GCMFR	NCMFR	605	EUR	2015-12-18	BAB	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12
<input type="checkbox"/>	GCMFR	NCMFR	D5	EUR	2015-12-18	BBB	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12
<input type="checkbox"/>	GCMFR	GCMFR	E	EUR	2015-12-18	BCD	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12
<input type="checkbox"/>	GCMFR	GCMFR	EX	EUR	2015-12-18	BEA	P BAS DEC 2016 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	102	12

2016 02 22 - 09:31:36 - Operation performed successfully.
2016 02 22 - 09:30:19 - Operation performed successfully.

clear log

Exercise Assignment Overview window

4.18.2 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

4.18.3 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 Contract ID	Filter for positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, positions in flexible instruments 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).
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.
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 transactions which belong to a certain Position ID.

Derivatives Clearing

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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.
Exercise Style	Exercise style of option positions (American or European).
Flex Contract ID	Flexible Contract ID.
Settlement Method	Settlement method (Cash or Physical).
Exercised Qty	Quantity that has been exercised.
Assigned Qty	Quantity that has been assigned for exercise to the Member.
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.
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.
Expiration Date	Expiration date of the flexible contract.
Product Type	Product type.

4.19 Deliverable Position Overview

4.19.1 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

The screenshot shows the 'Deliverable Position Overview' interface for the 'Exercise/Assignment' tab. The main filter section includes fields for Cleared Instrument (Product Line, Product, Maturity From, Expiration From, Strike From, Exercise Style, Delivery ID), C/P, Flex Contract ID, Maturity To, Expiration To, Strike To, Settlement Method, Delivery Reason, Curr, Product Type, and Version. There are also checkboxes for 'Listed Instruments' and 'Flexible Instruments'. The table below displays three items:

	Cig Mbr	NCM/RC	Account Name	Instrument Symbol	Instrument Type	Exercise Style	Flex Contract ID	Settlement Method	Business Date	Exercise Qty	Assigned Qty	Trading Unit	Units
<input type="checkbox"/>	GCMFR	NCMFR	D5	C BTE DEC 2015 240 0	STANDARD_CONTRACT	AMERICAN	BTEB	PHYSICAL	2015-12-18	150	75.000000	2000.000000	
<input type="checkbox"/>	GCMFR	GCMFR	D5	C BTE DEC 2015 240 0	STANDARD_CONTRACT	AMERICAN	BTEB	PHYSICAL	2015-12-18	155	25.000000	2500.000000	
<input type="checkbox"/>	GCMFR	GCMFR	EXZ	P BAS DEC 2015 44 0	STANDARD_CONTRACT	AMERICAN		PHYSICAL	2015-12-18	250	10.000000	-2500.000000	

At the bottom, a status message reads: '2016 02 22 - 09 50:10 - Operation performed successfully.' with a 'clear log' button.

Deliverable Position Overview - Exercise/Assignment tab

The screenshot shows the 'Deliverable Position Overview' interface for the 'Notification/Allocation' tab. The main filter section is identical to the previous tab. The table below displays one item:

	Cig Mbr	NCM/RC	Account Name	Instrument Symbol	Instrument Type	Flex Contract ID	Business Date	Allocation Qty	Notified Qty	Trading Unit	Units	Settl Curr	Curr Rec (Pay)
<input type="checkbox"/>	GCMFR	GCMFR	EYX	FROG DEC 2015 9	STANDARD_CONTRACT	FR05	2015-12-18	310	50.000000	3500.000000	CHF		-4250000.000000

At the bottom, two status messages are visible: '2016 02 22 - 09 52:44 - Operation performed successfully.' and '2016 02 22 - 09 50:10 - Operation performed successfully.' with a 'clear log' button.

Deliverable Position Overview Notification/Allocation tab

Derivatives Clearing

4.19.2 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

4.19.3 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 Contract ID	Filter for positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, positions in flexible instruments 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.
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.
Value Date	Filter for deliveries with a certain value date.
Position ID	Filter for positions with a certain Position ID.

Derivatives Clearing

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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
Instrument Type	Listed or flexible instrument.
Exercise Style	Exercise style of option positions (American or European).
Flex Contract ID	Flexible Contract ID.
Settlement Method	Settlement method (Cash or Physical). Only available on Exercise/Assignment tab.
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 flexible contract.
Value Date	Value date of the delivery.
Face Value	Face value. Only available on Notification/Allocation tab.
Sec Name	Security name.
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 ID.

Derivatives Clearing

Deliverable Position Overview - Table columns

Column	Description
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.

4.20 Notification Overview

4.20.1 Description

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

The screenshot shows the 'Notification Overview' window. At the top, there is a navigation menu with options like 'Menu Switch', 'Transaction Management', 'Settlement', 'Account Management', 'Pool Management', 'File Upload', 'Automatic Processing', and 'Four Eye Principle'. Below the menu is a 'Main Filter' section with several input fields: 'Cleared Instrument' (Product Line, Product, Maturity From, Maturity To), 'Party' (Clg Mbr, Account Name), and 'Position' (Position ID, Notified, Un-notified). Below the filter is a table of positions. The table has the following columns: Clg Mbr, NCM/RC, Account Name, Curr, Instrument Symbol, Open Short, Notified Qty, Designated GU Short, Designated PostTrans Short, Total Designated Short, and Position ID. The table contains 23 rows of data. At the bottom of the window, there is a 'Selected' bar showing '1 to 23 of 110' items and a 'clear log' button.

Clg Mbr	NCM/RC	Account Name	Curr	Instrument Symbol	Open Short	Notified Qty	Designated GU Short	Designated PostTrans Short	Total Designated Short	Position ID
<input type="checkbox"/>	GMFR	NCMFR	605	CHF	CONF DEC 2013	300	0	0	0	614
<input type="checkbox"/>	GMFR	NCMFR	605	CHF	CONF JUN 2014	300	0	0	0	7E7
<input checked="" type="checkbox"/>	GMFR	NCMFR	605	CHF	CONF MAR 2014	300	0	0	0	60E
<input type="checkbox"/>	GMFR	NCMFR	605	EUR	FGBS DEC 2013	300	0	0	0	838
<input type="checkbox"/>	GMFR	NCMFR	605	EUR	FGBS JUN 2014	300	0	0	0	9GA
<input type="checkbox"/>	GMFR	NCMFR	605	EUR	FGBS MAR 2014	300	0	0	0	8S1
<input type="checkbox"/>	GMFR	NCMFR	D5	CHF	CONF DEC 2013	50	0	0	0	5R3
<input type="checkbox"/>	GMFR	NCMFR	D5	CHF	CONF JUN 2014	50	0	0	0	740
<input type="checkbox"/>	GMFR	NCMFR	D5	CHF	CONF MAR 2014	50	0	0	0	6FF
<input type="checkbox"/>	GMFR	NCMFR	D5	EUR	FGBS DEC 2013	50	0	0	0	77D
<input type="checkbox"/>	GMFR	NCMFR	D5	EUR	FGBS JUN 2014	50	0	0	0	9EA
<input type="checkbox"/>	GMFR	NCMFR	D5	EUR	FGBS MAR 2014	50	0	0	0	8H5
<input type="checkbox"/>	GMFR	NCMFR	E	CHF	CONF DEC 2013	100	0	0	0	5T2
<input type="checkbox"/>	GMFR	NCMFR	E	CHF	CONF JUN 2014	100	0	0	0	7E4
<input type="checkbox"/>	GMFR	NCMFR	E	CHF	CONF MAR 2014	100	0	0	0	6H3
<input type="checkbox"/>	GMFR	NCMFR	E	EUR	FGBS DEC 2013	100	0	0	0	7V7
<input type="checkbox"/>	GMFR	NCMFR	E	EUR	FGBS JUN 2014	100	0	0	0	9E2
<input type="checkbox"/>	GMFR	NCMFR	E	EUR	FGBS MAR 2014	100	0	0	0	8K9
<input type="checkbox"/>	GMFR	NCMFR	EX	CHF	CONF DEC 2013	150	0	0	0	5V9
<input type="checkbox"/>	GMFR	NCMFR	EX	CHF	CONF JUN 2014	150	0	0	0	788
<input type="checkbox"/>	GMFR	NCMFR	EX	CHF	CONF MAR 2014	150	0	0	0	6K9
<input type="checkbox"/>	GMFR	NCMFR	EX	EUR	FGBS DEC 2013	150	0	0	0	7H6
<input type="checkbox"/>	GMFR	NCMFR	EX	EUR	FGBS JUN 2014	150	0	0	0	9AA

Notification Overview window

4.20.2 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

4.20.3 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.
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.
Product	Product ID.
Maturity	Maturity date of the contract.
Instrument Symbol	The instrument 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.
Designated GU Short	Short quantity that has been designated for give-up.

Derivatives Clearing

Notification Overview - Table columns

Column	Description
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.

4.21 Notification Detail Overview

4.21.1 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.

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.

4.21.2 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

Derivatives Clearing

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.

4.21.3 Screen elements

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	Cancel the notification or notification adjustment without any changes and closes the overlay window.

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.

4.22 Four Eye Principle - Clearing

4.22.1 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

EC eurex clearing

Four Eye Principle - Clearing

Downloads: 0 Logged in: GCMFCLR001 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

4.22.2 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

4.22.3 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.

4.23 Position Transfer - Approve

4.23.1 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.

Position Transfer - Approve

Downloads: 0 Logged in: GCMFCLR001 Logout Help

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

Main Filter

Cleared Instrument

Product Line CIP Curr

Product equals Flex Contract ID equals

Maturity From Maturity To Listed Instruments

Expiration From Expiration To Flexible Instruments

Strike From Strike To Version

Exercise Style Settlement Method

Party

Initiating Participant Initiating User Allocation ID Position

Request Time From Request Time To Request ID Basket ID

Inquire Clear Filter Template: No template

Approve Reject

Selected 1 | Displaying items from 1 to 5 of 5

Request ID	Request Time	Request Type	Initiating Participant	Initiating User	From Cig Mbr	From NCM/RC	From Account Name	To Cig Mbr	To NCM/RC	To Account Name	Curr	Instrument S...
<input type="checkbox"/> 601	2016-09-13 16:10:38.777	POSITION_TRANSFER_ADD	GCMFR	CLR001	GCMFR	GCMFR	A8		NCMFR		EUR	FDAX DEC 201...
<input checked="" type="checkbox"/> 701	2016-09-13 16:10:46.577	POSITION_TRANSFER_ADD	GCMFR	CLR001	GCMFR	GCMFR	A8		NCMFR	EX	EUR	FDAX DEC 201...
<input type="checkbox"/> 801	2016-09-13 16:11:01.251	POSITION_TRANSFER_ADD	GCMFR	CLR001	GCMFR	GCMFR	A8		NCMFR		EUR	FDAX JUN 2014 0
<input type="checkbox"/> 901	2016-09-13 16:11:03.625	POSITION_TRANSFER_ADD	GCMFR	CLR001	GCMFR	GCMFR	A8		NCMFR		EUR	FDAX JUN 2014 0
<input type="checkbox"/> 1001	2016-09-13 16:11:05.630	POSITION_TRANSFER_ADD	GCMFR	CLR001	GCMFR	GCMFR	A8		NCMFR		EUR	FDAX JUN 2014 0

clear log

Position Transfer - Approve window

4.23.2 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

4.23.3 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 Contract ID	Filter for Four Eye requests for transfers of positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, Four Eye requests for transfers of positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, Four Eye requests for transfers of positions in flexible instruments 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).
Position ID	Filter for Four Eye requests for transfers of a certain position.
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.

Derivatives Clearing

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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
C/P	Indicates a call or put option.
Maturity	Maturity date of the contract.
Expiration Date	Expiration date of the flexible contract.
Product	Product ID.
Flex Contract ID	Flexible Contract 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.

Derivatives Clearing

Position Transfer - Approve - Table columns

Column	Description
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> .
Position ID	Position identifier.
Allocation ID	Allocation ID of the position transfer request.
Basket ID	Basket identifier.

4.24 Exercise - Approve

4.24.1 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.

Derivatives Clearing

Exercise - Approve

Downloads: 0 Logged in: GCMFCLR001 Logout Help

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

▼ Main Filter

Cleared Instrument

C/P: [dropdown] Curr: [dropdown]

Product: [dropdown] Flex Contract ID: [dropdown]

Maturity From: [text] Maturity To: [text] Listed Instruments

Expiration From: [text] Expiration To: [text] Flexible Instruments

Strike From: [text] Strike To: [text] Version: [text]

Exercise Style: [dropdown] Settlement Method: [dropdown]

Party

Initiating Participant: [text] Initiating User: [text] Account Name: [dropdown]

Request Time From: [text] Request Time To: [text] Request ID: [text]

Position: [text] Position ID: [text]

Inquire Clear Filter Template: No template

Approve Reject

Selected: 1 Displaying Items from 1 to 2 of 2

	Cig Mbr	NCM/RC	Account Name	Exercised Qty	Text 1	Text 2	Text 3	Initiating Participant	Initiating User	Request ID	Request Time	Request Type	Curr	Instrument S
<input checked="" type="checkbox"/>	GCMFR	GCMFR	EKZ	1				GCMFR	CLR001	1201	2016-09-13 16:...	EXERCISE	EUR	C BAS DEC 20... C
<input type="checkbox"/>	GCMFR	GCMFR	EKZ	1				GCMFR	CLR001	1201	2016-09-13 16:...	EXERCISE	EUR	P BAS DEC 201... P

2016-09-14 - 09:44:55 - Operation performed successfully.

clear log

Exercise - Approve window

4.24.2 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

4.24.3 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 Contract ID	Filter for Four Eye requests to exercise positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, Four Eye requests to exercise positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, Four Eye requests to exercise positions in flexible instruments 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).
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.
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 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.

Derivatives Clearing

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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
C/P	Indicates a call or put option.
Maturity	Maturity date of the contract.
Expiration Date	Expiration date of the flexible contract.
Product	Product ID.
Flex Contract ID	Flexible Contract 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.

Derivatives Clearing

4.25 Abandon - Approve

4.25.1 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.

The screenshot displays the 'Abandon - Approve' window. The top navigation bar includes 'Menu Switch', 'Transaction Management', 'Settlement', 'Account Management', 'File Upload', 'Automatic Processing', and 'Four Eye Principle'. The user is logged in as 'GCMFRCLR001'. The 'Main Filter' section contains various input fields for instrument and party details. Below the filter, there are 'Approve' and 'Reject' buttons. A table lists the filtered requests, with one row selected. The table columns are: Cig Mbr, NCM/RC, Account Name, Abandoned Qty, Initiating Participant, Initiating User, Request ID, Request Time, Request Type, Curr, Instrument S., C/P, Expiration Date, Flex Contract ID, and Pos. The message log at the bottom indicates a successful operation.

Cig Mbr	NCM/RC	Account Name	Abandoned Qty	Initiating Participant	Initiating User	Request ID	Request Time	Request Type	Curr	Instrument S.	C/P	Expiration Date	Flex Contract ID	Pos
GCMFR	GCMFR	AB	1	GCMFR	CLR001	501	2016-09-13 16...	ABANDON	EUR	P-ODAX DEC 2...	P	2013-12-18	ECE	

Abandon - Approve window

4.25.2 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

4.25.3 Screen elements

Abandon - 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 Contract ID	Filter for Four Eye requests to exercise positions in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, Four Eye requests to exercise positions in listed instruments are shown.
Flexible Instruments	If this check box is selected, Four Eye requests to exercise positions in flexible instruments 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).
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.
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.

Derivatives Clearing

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.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
C/P	Indicates a call or put option.
Maturity	Maturity date of the contract.
Expiration Date	Expiration date of the flexible contract.
Product	Product ID.
Flex Contract ID	Flexible Contract 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.

Derivatives Clearing

4.26 ITM Config for Auto Exercise

4.26.1 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 an options position 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.

	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.

4.26.2 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

4.26.3 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.

4.27 ITM Config Maintenance

4.27.1 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.

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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

4.27.2 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

4.27.3 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.

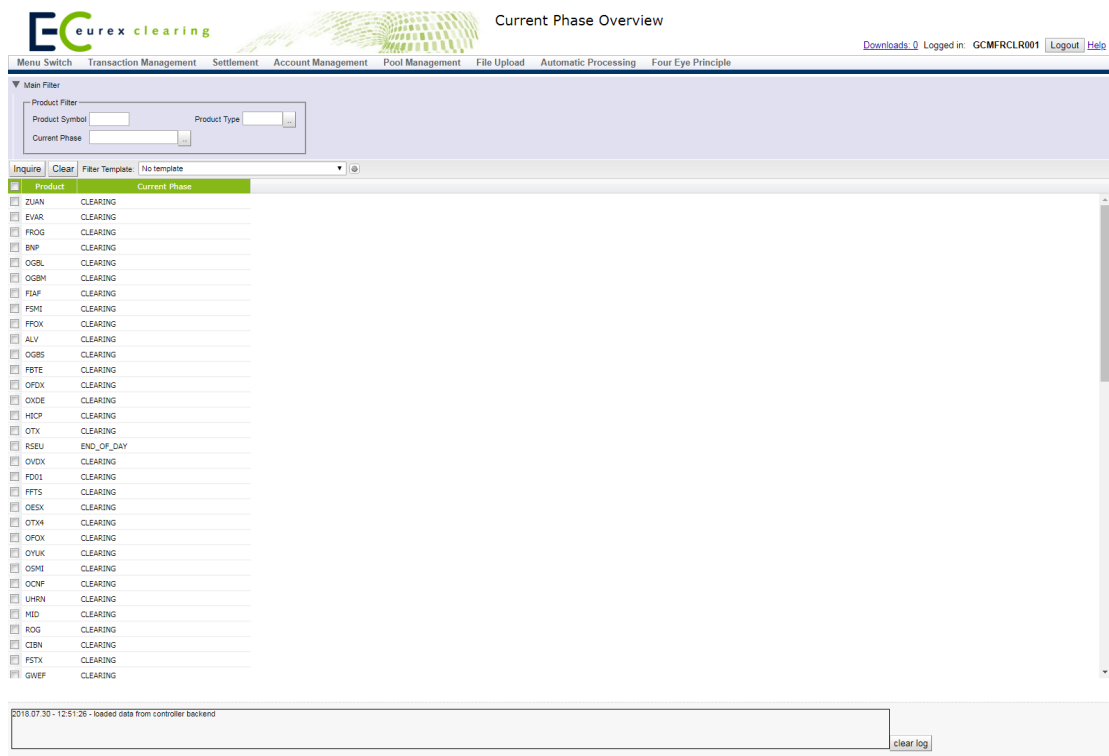
4.28 Current Phase Overview

4.28.1 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

4.28.2 Functionality

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

4.28.3 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.

4.29 Settlement Price Overview

4.29.1 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: GCMFRCLR001 | Password Reset | Logout | Help

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

Main Filter

Cleared Instrument

Product Line: CIP: Carr:

Product: equals | BMW | Flex Contract ID: equals | Product Type:

Maturity From: Maturity To: Listed Instruments

Expiration From: Expiration To: Flexible Instruments

Strike From: Strike To: Version:

Exercise Style: Settlement Method:

Inquire | Clear | Filter Template: No template | | | |

Selected: 0 | Displaying items from 1 to 22 of 70

	Clearing House	Instrument Symbol	Settlement Price	Timestamp	Underlying Closing Price	Final Settlement Price
<input type="checkbox"/>	ECAG	C BMW DEC 2013 32.67 1				
<input type="checkbox"/>	ECAG	P BMW DEC 2013 32.67 1				
<input type="checkbox"/>	ECAG	C BMW JUN 2014 38 0				
<input type="checkbox"/>	ECAG	P BMW JUN 2014 38 0				
<input type="checkbox"/>	ECAG	C BMW SEP 2014 34 0				
<input type="checkbox"/>	ECAG	P BMW SEP 2014 34 0				
<input type="checkbox"/>	ECAG	C BMW SEP 2014 36 0				
<input type="checkbox"/>	ECAG	P BMW SEP 2014 36 0				
<input type="checkbox"/>	ECAG	C BMW DEC 2013 35 1				
<input type="checkbox"/>	ECAG	P BMW DEC 2013 35 1				
<input type="checkbox"/>	ECAG	C BMW DEC 2013 37.33 1				
<input type="checkbox"/>	ECAG	P BMW DEC 2013 37.33 1				
<input type="checkbox"/>	ECAG	C BMW JAN 2014 32.67 1				
<input type="checkbox"/>	ECAG	P BMW JAN 2014 32.67 1				
<input type="checkbox"/>	ECAG	C BMW JAN 2014 35 1				
<input type="checkbox"/>	ECAG	P BMW JAN 2014 35 1				
<input type="checkbox"/>	ECAG	C BMW JAN 2014 37.33 1				
<input type="checkbox"/>	ECAG	P BMW JAN 2014 37.33 1				
<input type="checkbox"/>	ECAG	C BMW FEB 2014 32.67 1				
<input type="checkbox"/>	ECAG	P BMW FEB 2014 32.67 1				
<input type="checkbox"/>	ECAG	C BMW FEB 2014 35 1				
<input type="checkbox"/>	ECAG	P BMW FEB 2014 35 1				

2019.10.14 - 08:53:11 - Operation performed successfully.

Settlement Price Overview window

4.29.2 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

4.29.3 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 Contract ID	Filter for instruments in a certain flexible instrument.
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.
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.
Listed Instruments	If this check box is selected, listed instruments are shown.
Flexible Instruments	If this check box is selected, flexible instruments 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).

Settlement Price Overview - Table columns

Column	Description
Clearing House	Clearing house of the instrument.
Instrument Symbol	The instrument symbol summarizes the contract parameters. It consists of the call/put indicator, the product name, its maturity, the strike price and the version of the contract.
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.

Derivatives Clearing

4.30 Deliverable Bonds Overview

4.30.1 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.

Deliverable Bonds Overview

Menu Switch Transaction Management Settlement File Upload Automatic Processing Four Eye Principle Info Downloads: 0 Logged in: GCMFRCLR001 Logout Help

Main Filter
 Product: FGBL Contract Expiration Month:
 Contract Expiration Year:
 CTD Only

Inquire Clear Filter Template: No template | xlsx xls csv

Selected: 0 Displaying items from 1 to 9 of 9

	Product	Contract Expiration	Curr	ISIN	Security Name	Coupon Rate	Bond Maturity	Conversion Factor	CTD
<input type="checkbox"/>	FGBL	DEC13	EUR	DE0001030005	8.75 % BUND ANL FDE 2015	8.750000	2023-09-23	1.196800	N
<input type="checkbox"/>	FGBL	DEC13	EUR	DE0001785517	6 % SACHSEN ANHALT 93/14	6.000000	2023-06-10	0.999600	N
<input type="checkbox"/>	FGBL	DEC13	EUR	DE0002294592	4.5 % DT PFANDBRIEFBK 98/2014	4.500000	2023-06-12	0.892700	N
<input type="checkbox"/>	FGBL	MAR14	EUR	DE0001030005	8.75 % BUND ANL FDE 2015	8.750000	2023-09-23	1.192900	N
<input type="checkbox"/>	FGBL	MAR14	EUR	DE0001785517	6 % SACHSEN ANHALT 93/14	6.000000	2023-06-10	0.999600	N
<input type="checkbox"/>	FGBL	MAR14	EUR	DE0002294592	4.5 % DT PFANDBRIEFBK 98/2014	4.500000	2023-06-12	0.894800	N
<input type="checkbox"/>	FGBL	JUN14	EUR	DE0001030005	8.75 % BUND ANL FDE 2015	8.750000	2023-09-23	1.189300	N
<input type="checkbox"/>	FGBL	JUN14	EUR	DE0001785517	6 % SACHSEN ANHALT 93/14	6.000000	2023-06-10	0.999600	N
<input type="checkbox"/>	FGBL	JUN14	EUR	DE0002294592	4.5 % DT PFANDBRIEFBK 98/2014	4.500000	2023-06-12	0.892700	N

2019-12-03 - 08:34:11 - Inquiry was successful. clear log

Deliverable Bonds Overview window

4.30.2 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

4.30.3 Screen elements

Deliverable Bonds Overview - Filter criteria

Filter	Description
Product	Filter for instruments in a certain product.
Contract Expiration Month	Filter for instruments with a certain expiration month.
Contract Expiration Year	Filter for instruments with a certain expiration year.
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.

4.31 Upload Position Close Out

4.31.1 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

Derivatives Clearing

4.31.2 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", "FlipID",
"Maturity", "ExpirationDate", "Strike", "Version", "SettlMethod", "ExerStyle",
"TransactionQuantity", "BasketID", "Text1", "Text2", "Text3"
```

Sample close out upload file:

```
"AccountSponsor", "AccountOwner", "AccountName", "CallPut", "ProductSymbol", "FlipID",
"Maturity", "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.

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.

Derivatives Clearing

4.31.3 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.
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.
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.
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.

Derivatives Clearing

Upload Position Close Out - Fields

Field	Description
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).
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.

4.32 Upload Internal Position Transfer

4.32.1 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.

Derivatives Clearing

Upload Internal Position Transfer window

4.32.2 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",
"FlipID", "Maturity", "ExpirationDate", "Strike", "Version", "SettlMethod", "ExerStyle",
"LongQty", "ShortQty", "BasketID", "ToAccountName", "SourceText1", "SourceText2",
"SourceText3", "TargetText1", "TargetText2", "TargetText3"
```

Sample transfer upload file:

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

Derivatives Clearing

4.32.3 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.
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.
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.

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Upload Internal Position Transfer - Fields

Field	Description
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.

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.

4.33 Upload External Position Transfer

4.33.1 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.

Derivatives Clearing

	From Account Sponsor	From Account Owner	From Account Name	C/P	Product	Flip Contract ID	Maturity	Expiration Date	Strike	Version	Settlement Method	Exercise Style	Long Qty	Short Qty
<input checked="" type="checkbox"/>	GCMFR	NCMFR	EX	C	SBVN	MAR16			475.000000	0			10	20

Upload External Position Transfer window

4.33.2 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",
"FlipID", "Maturity", "ExpirationDate", "Strike", "Version", "SettlMethod", "ExerStyle",
"LongQty", "ShortQty", "BasketID", "ToAccountOwner", "ToAccountName", "Text1", "Text2",
"Text3", "RefText1", "RefText2", "RefText3", "TransferDirection", "CashTransferAmount",
"CashAdjustmentPrice"
```

Sample transfer upload file:

```
"FromAccountSponsor", "FromAccountOwner", "FromAccountName", "CallPut", "ProductSymbol",
"FlipID", "Maturity", "ExpirationDate", "Strike", "Version", "SettlMethod", "ExerStyle",
"LongQty", "ShortQty", "BasketID", "ToAccountOwner", "ToAccountName", "Text1", "Text2",
"Text3", "RefText1", "RefText2", "RefText3", "TransferDirection", "CashTransferAmount",
"CashAdjustmentPrice"
"GCMFR", "NCMFR", "A1", "C", "SBVN", "", "MAR16", "", "475.000000", "0", "", "", "10",
"20", "123456789", "TSTFR", "A2", "Text1", "Text2", "Text3", "RefText1", "RefText2",
"RefText3", "S", "5", ""
"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.

Derivatives Clearing

4.33.3 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.
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.
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.

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Upload External Position Transfer - Fields

Field	Description
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.
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.
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.

Derivatives Clearing

4.34 Upload ITM Configurations

4.34.1 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.

	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

4.34.2 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

4.34.3 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.

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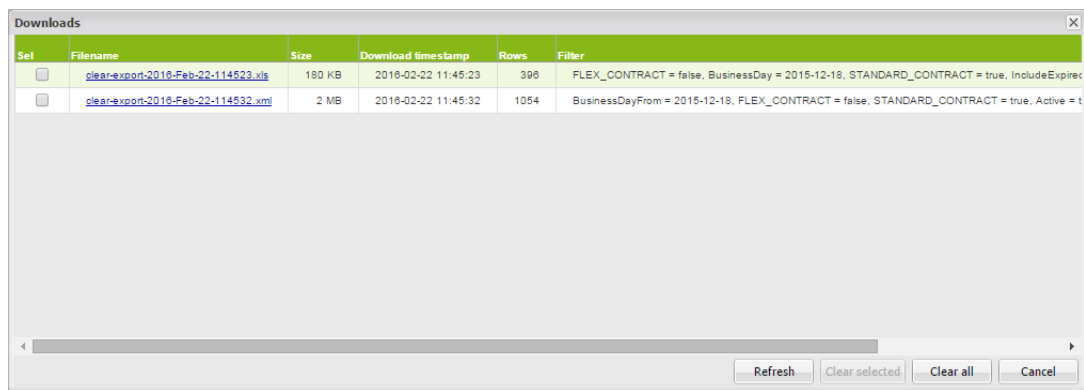
Upload ITM Configuration - Buttons

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.

4.35 Downloads

4.35.1 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.



Sel	Filename	Size	Download timestamp	Rows	Filter
<input type="checkbox"/>	clear-export-2016-Feb-22-114523.xls	180 KB	2016-02-22 11:45:23	398	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

4.35.2 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

4.35.3 Screen elements

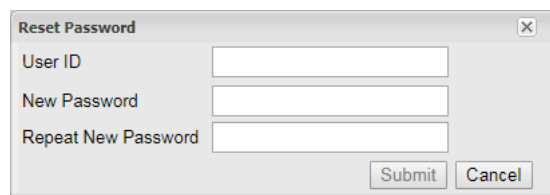
Downloads - Buttons	
Button	Description
Refresh	Reloads the list of requested exports which are ready for download.
Clear selected	Deletes the selected export files from the list. Hence, they cannot be downloaded any longer.
Clear all	Deletes all export files from the list. Hence, they cannot be downloaded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

4.36 Reset Password

4.36.1 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

4.36.2 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

4.36.3**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.

The screenshot displays the 'User Entitlement Maintenance' window. At the top, there is a navigation bar with 'Menu Switch' and 'Participant Management'. Below this is a search filter section with 'Participant' set to 'GCMFR' and 'User' and 'Role' dropdowns. A toolbar contains buttons for 'Inquire', 'Clear', 'xml', 'xls', 'csv', 'Role Assignment', 'Modify Privileges', 'Copy From...', 'Paste To...', 'Add User', and 'Delete User'. The main area shows a table of users with the following data:

	User	Qualified Clearer	Last Modifier	Last Modified Date and Time	Pending Request
<input type="checkbox"/>	GCMFRBTRAA	N			No approval pending
<input type="checkbox"/>	GCMFRBTRAX	N			No approval pending
<input checked="" type="checkbox"/>	GCMFRCLR001	N		2015-09-07 10:47:34.732	No approval pending
<input type="checkbox"/>	GCMFRCLR002	N		2015-09-07 10:47:53.193	No approval pending
<input type="checkbox"/>	GCMFRCLR003	N			Four-Eye Request
<input type="checkbox"/>	GCMFRCLR007	N			No approval pending
<input type="checkbox"/>	GCMFRFX001	N			No approval pending
<input type="checkbox"/>	GCMFRFX999	N			No approval pending
<input type="checkbox"/>	GCMFRLDAP09	N			No approval pending
<input type="checkbox"/>	GCMFRLTR001	N			No approval pending
<input type="checkbox"/>	GCMFRLTR002	N			No approval pending
<input type="checkbox"/>	GCMFRLTR003	N			No approval pending
<input type="checkbox"/>	GCMFRMBRSPV	N			No approval pending
<input type="checkbox"/>	GCMFRSEC001	N			No approval pending
<input type="checkbox"/>	GCMFRSEC002	N			No approval pending
<input type="checkbox"/>	GCMFRSEC003	N			No approval pending
<input type="checkbox"/>	GCMFRTR001	N			No approval pending
<input type="checkbox"/>	GCMFRTR002	N			No approval pending
<input type="checkbox"/>	GCMFRTR003	N			No approval pending
<input type="checkbox"/>	GCMFRUR001	N			No approval pending

At the bottom of the window, a log message reads: '2015-09-07 - 11:03:39 - Inquiry Successfully Processed' with a 'clear log' button.

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.

Entitlement

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.

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.

Entitlement

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.
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.
Pending Request	Contains a button to open a Four Eye approval window if a request is pending.

Entitlement

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.

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

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	Cancels 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	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	AEP 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	GCMFRMBRSPV	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.

Depending on the type of the pending request, one of the following windows is opened:

Pending Request Type	Approval Window
Modify User Role Assignment	(De-)Assign User Role - Approve
Modify User Entitlement	Modify User Privileges - Approve
Copy User Entitlements	(De-)Assign User Role - Approve Copy

Entitlement

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.

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.

Entitlement

(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 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.

Entitlement

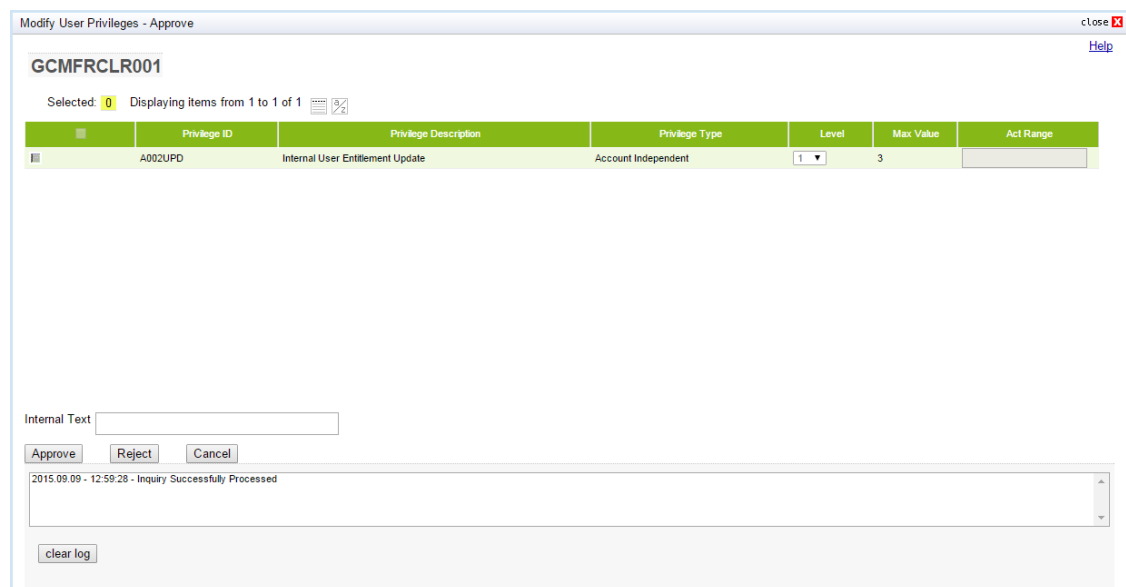
(De-)Assign User Role - Approve - Table columns

Column	Description
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.



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.

Entitlement**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.

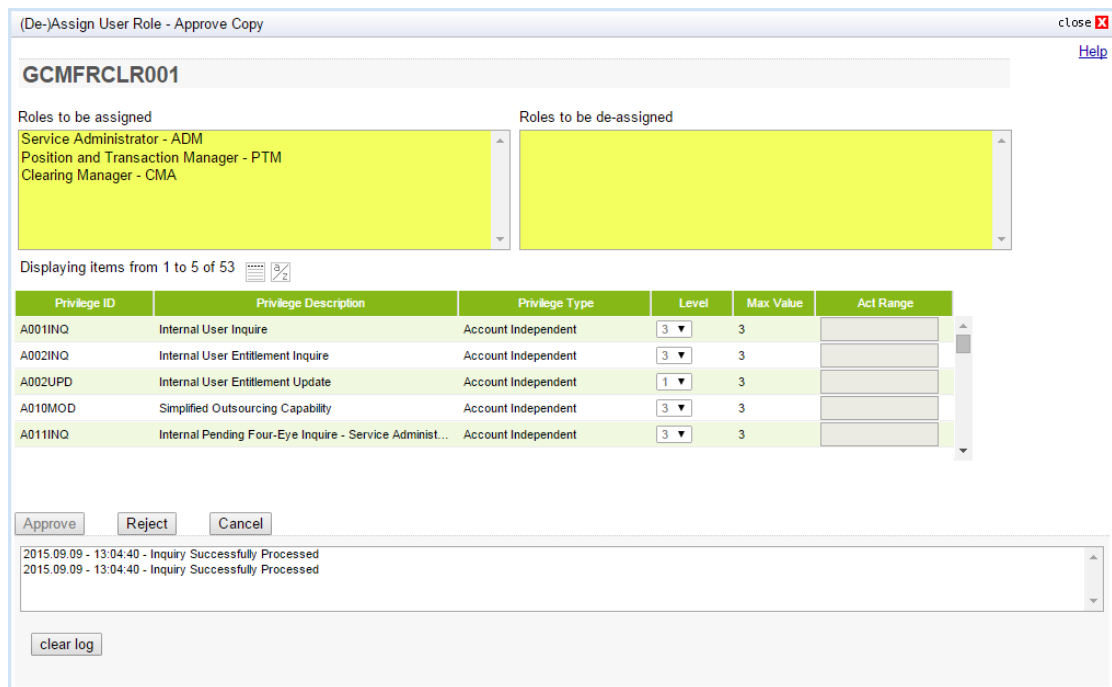
Modify User Privileges - Approve - Table columns

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.

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.

Entitlement



(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.

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.

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

Column	Description
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.

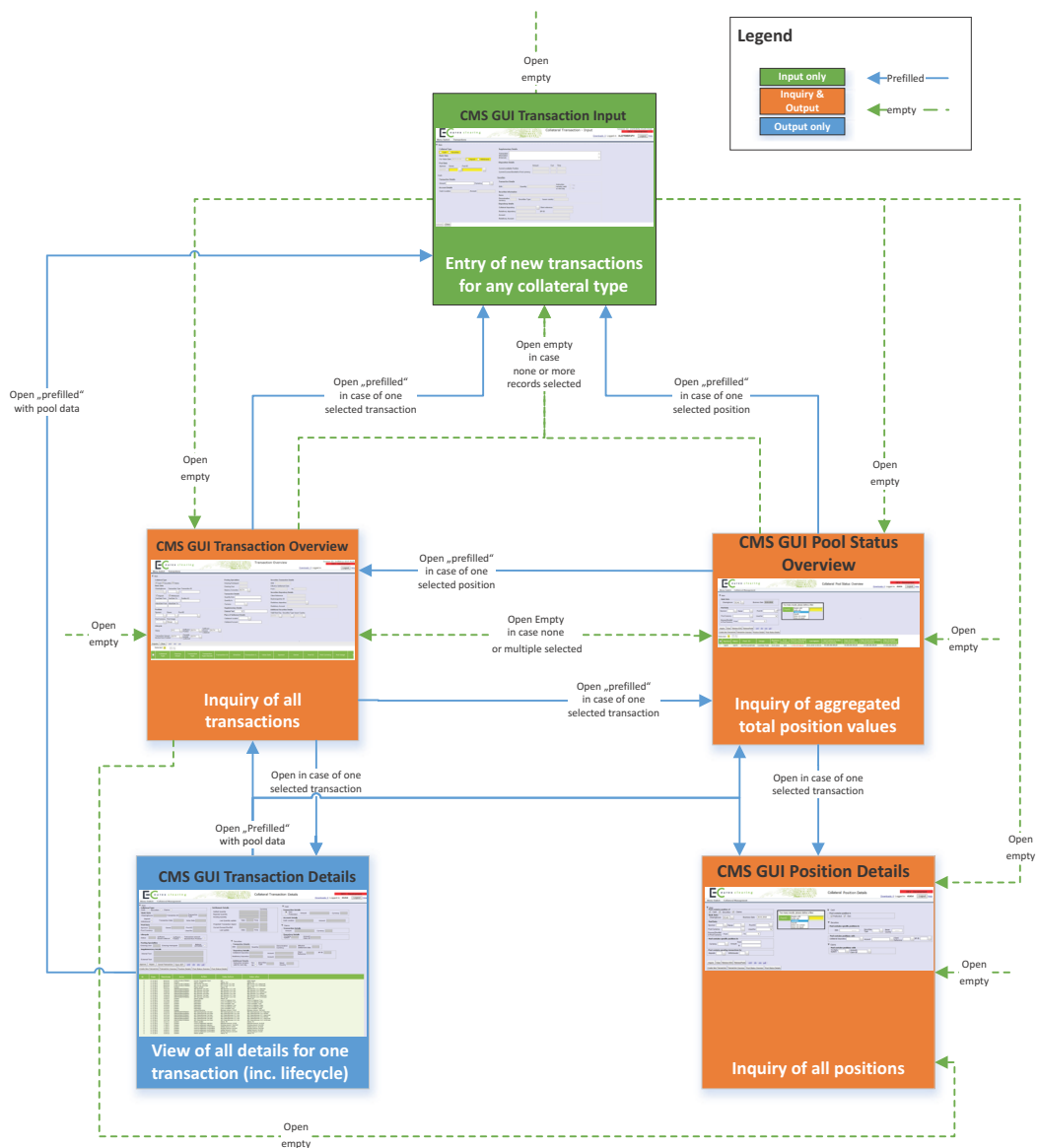
Collateral Management Services

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:

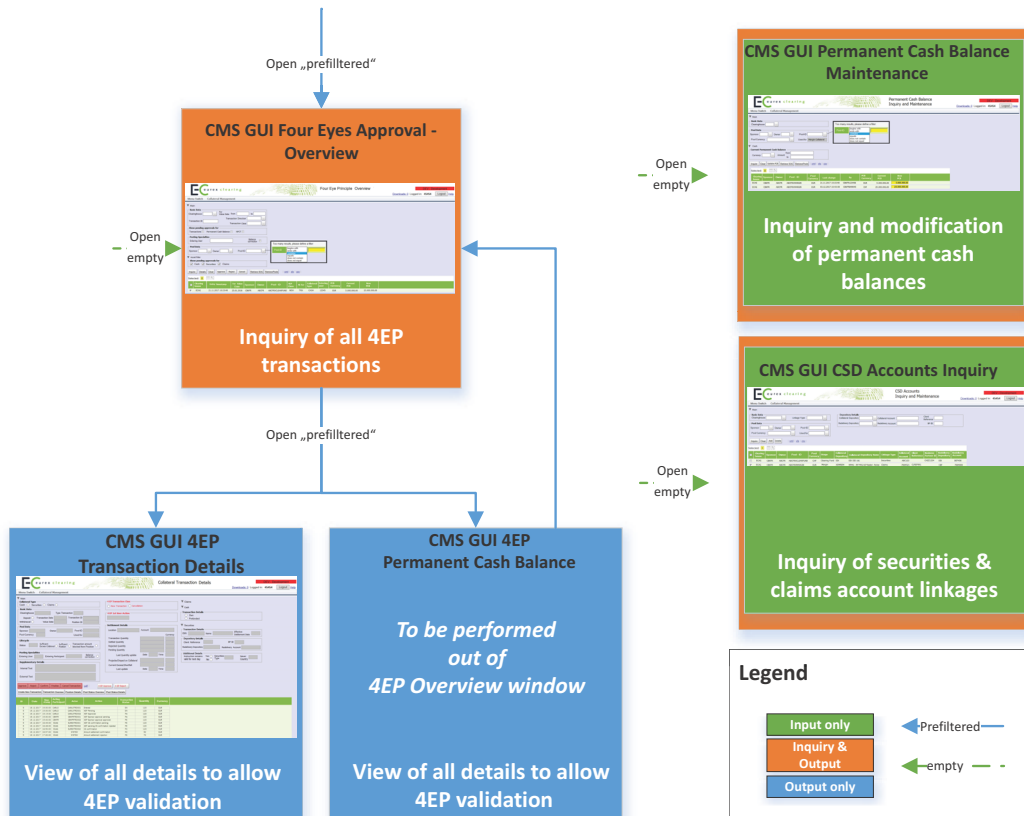


Collateral C7 Clearing GUI Storyboard I - Transactions and Positions

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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 172 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 184.

- 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 216 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 221 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 207 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 207. 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 198.

- 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 198 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).

- How do I setup a permanent cash balance (PCB)?

To inquire and/or setup a “permanent cash balance” (PCB) the Clearing GUI “PCB Maintenance” described in chapter 6.17 on page 226 can be used.

- 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 230 can be used.

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

Collateral Management Services

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 198.

- Where can the second user validate the input of PCB (permanent cash balance) setup changes?

To validate the input of the first user’s PCB setup changes the Clearing GUI "Four Eye Principle - Collateral" described in chapter 6.13 on page 216 can be used to inquire pending approvals for “Permanent Cash Balance”.

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:

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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) 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.

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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.

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>

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“Collateral Transaction Input” - Entry Fields

Field	Description
Main: Pool Data - Owner	<p>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.</p> <p><i>At least one and only one owner might either be selected or entered</i></p>
Main: Pool Data - Pool ID	<p>Input of the unique identifier of a pool.</p> <p><i>Mandatory: At least one and only one pool ID needs to be selected or entered</i></p>
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, term or excess 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>

Collateral Management Services

“Collateral Transaction Input” - Entry Fields

Field	Description
Securities only: Securities Information - ISIN Name	The securities short name for the entered ISIN. <i>For display only and available once a valid ISIN has been entered!</i>
Securities only: Securities Information - ISIN Denomination Currency	The currency in which the quantity of the ISIN is denominated. <i>For display only and available once a valid ISIN has been entered!</i> <i>The currency “XXX” represents the quotation in “Units”, i.e. the usual quantity expression for equities and funds</i>
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 Issuer Country	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>

Collateral Management Services

“Collateral Transaction Input” - Entry Fields

Field	Description
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>
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"

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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.

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>

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“Collateral Transaction Input” - CSV Upload File

Column Name	Description
Transaction Currency	Input of the transaction currency with a valid payment infrastructure setup for the pool. <i>Mandatory, for cash and claim collateral.</i>
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: OWN or TERM. <i>Upload for typeOfMoney EXCESS is not possible.</i> <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 (!)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”.

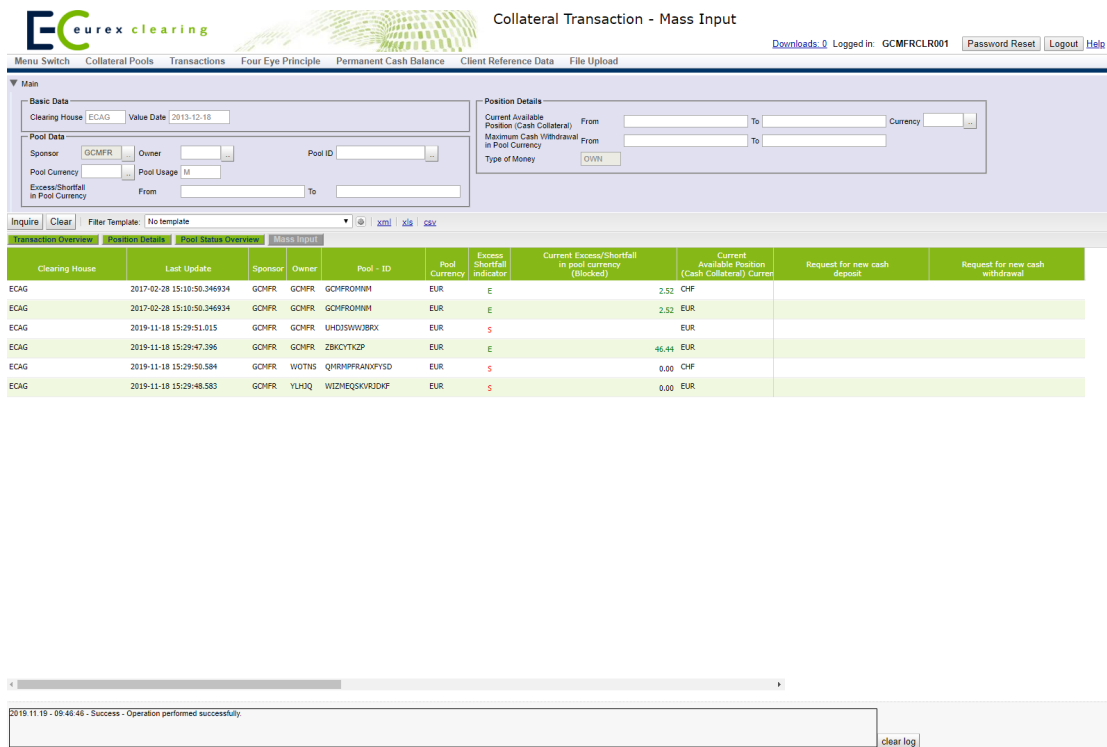
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6.3.1 Description

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.

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“Collateral Transaction - Mass Input” - Inquiry Results

Field	Description
Pool ID	The unique identifier of the pool.
Pool Currency	The base currency of the respective pool.
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>

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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.

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:

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Transaction Mass Input

Mass Transaction Creation [Help](#)

Value Date: 2018-12-19 | ECAG

Filter: INVALID VALID REJECTED PROCESSED

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

<input checked="" type="checkbox"/>	Direction	Sponsor	Owner	Pool - ID	Transaction Currency	Transaction Quantity	Transaction Information	Status	Status Information
<input checked="" type="checkbox"/>	D	GCMFR	GCMFR	GCMFRXSTANDARD	EUR	2,000,000.00	Created via Mass Transactions	VALID	
<input checked="" type="checkbox"/>	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 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.

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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>
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>

Collateral Management Services

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.

The figure below provides a view on the C7 Clearing GUI when opening it in order to start the transaction inquiry:

Collateral Management Services

Cleaning 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	CASH	GSUHN	GSUHN	HEZFXHLVOHF	LSOC_MASTER	OWN	DEPOSIT	ENTERED	EUR	17.00		false	
ECAG	2013-12-18	CASH	GSUHN	GSUHN	HEZFXHLVOHF	LSOC_MASTER	OWN	DEPOSIT	PENDING_CONFIRM	EUR	722.00		false	
ECAG	2013-12-18	CASH	GSUHN	GSUHN	MQLBSRJKU	OMNIBUS_SE...	OWN	DEPOSIT	ENTERED	EUR	5,000.00		false	
ECAG	2013-12-18	CASH	GSUHN	GSUHN	MQLBSRJKU	OMNIBUS_SE...	OWN	DEPOSIT	PENDING_CONFIRM	EUR	5,000.00		false	
ECAG	2013-12-18	CASH	GSUHN	GSUHN	MQLBSRJKU	OMNIBUS_SE...	OWN	WITHDRAWIAL	ENTERED	EUR	-13.40	false	false	
ECAG	2013-12-18	CASH	GSUHN	GSUHN	MQLBSRJKU	OMNIBUS_SE...	OWN	WITHDRAWIAL	PENDING_EUREX	EUR	-13.40	false	false	
ECAG	2013-12-18	CASH	GSUHN	AGICY	L20VRLMGTALOE	INDIVIDUAL_S...	OWN	DEPOSIT	ENTERED	CHF	64.00		false	
ECAG	2013-12-18	CASH	GSUHN	AGICY	L20VRLMGTALOE	INDIVIDUAL_S...	OWN	DEPOSIT	ENTERED	CHF	46.00		false	
ECAG	2013-12-18	CASH	GSUHN	AGICY	L20VRLMGTALOE	INDIVIDUAL_S...	OWN	DEPOSIT	ENTERED	CHF	511.10		false	
ECAG	2013-12-18	CASH	GSUHN	AGICY	L20VRLMGTALOE	INDIVIDUAL_S...	OWN	DEPOSIT	PENDING_CONFIRM	CHF	511.10		false	
ECAG	2013-12-18	CASH	GSUHN	AGICY	L20VRLMGTALOE	INDIVIDUAL_S...	OWN	DEPOSIT	PENDING_CONFIRM	CHF	64.00		false	

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.

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.

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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>

Collateral Management Services

“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>

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“Collateral Transaction Overview” - Inquiry Filters

Field	Description
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.
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 Settlement Details - 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 Settlement Details - 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 consists of own, term or excess cash.
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>

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"Collateral Transaction Overview" - Inquiry Filters	
Field	Description
Securities only: Securities	The filter to search for specific participant reference(s) assigned to a securities collateral transaction.
Location Details - Client Reference	<i>Please note, the participant reference is only applicable for asset tagging!</i>
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 Issuer Country	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

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"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.
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>

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“Collateral Transaction Overview” - Inquiry Results

Field	Description
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.
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 own, term or excess cash.
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.

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“Collateral Transaction Overview” - Inquiry Results

Field	Description
Securities only: ISIN Issuer Country	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.
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 Management Services**“Collateral Transaction Overview” - Inquiry Results**

Field	Description
Collateral Value in Transaction Currency	Provides a snap shot of the collateral value of the transaction in transaction currency.
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. The field will only be displayed when the transaction has not been confirmed by the clearing house and the position is still unblocked.</i>
Excess/Shortfall Last Update	The time stamp of the last excess or shortfall determination.

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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>

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“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

Downloads: 0 Logged In: TESTUSER Password Reset Logout Help

Menu Switch Collateral Pools Transactions Four Eye Principle Permanent Cash Balance Client Reference Data File Upload

Main

Collateral Type: Cash Securities Claims

Transaction Information: [Empty field]

Basic Data

Deposit: Deposit Withdrawal

Clearing House: ECAG Transaction Date: 2019-12-18 Value Date: 2019-12-18

Transaction Type: INTRADAY_CASH_COLL Transaction ID: DMT3788HDSUBOL Position ID: DLTRIKBDPBTSD3H

Pool Data

Sponsor: HMRSZ Owner: CJBHG Pool ID: SPOBMDERBCMKKW

Pool Currency: EUR Pool Usage: MARKOV_COLLATERAL

Life Cycle

Status: ENTERED Sufficient Excess Collateral:

Sufficient Position: Transaction Amount Booked: Sufficient Unallocated Excess:

Posting Specialties

Entering Participant: ECAG Balance Correction:

Cash

Type of Money: OWN

Settlement Details

Collateral Location: [Empty field]

Collateral Account: [Empty field]

Transaction Amount: 46.00 CHF

Settled Amount: 0.00 CHF

Rejected Amount: 0.00 CHF

Pending Amount: 0.00 CHF

Projected Impact on Collateral: 39.71 EUR

Approve Reject Cancel Transaction pdf

Transaction Overview Position Details Pool Status Overview Detail Status Details

Displaying items from 1 to 2 of 2

Lifecycle ID	Transaction ID	Business Date	Timestamp	Entering Participant	Entering User	Action	Transaction Status	Transaction Currency	Transaction Amount
81	DMT3788HDSUBOL	2019-09-30	11:43:40.366	ECAG		ENTERED	ENTERED	CHF	46.00
82	DMT3788HDSUBOL	2019-09-30	11:43:40.369	ECAG		FOUR_EP_ENTRY_PENDING	ENTERED	CHF	46.00

clear log

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.

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“Collateral Transaction Detail” - Inquiry Results - Transaction Details

Field	Description
Main: Life Cycle - Status	The life cycle status of the respective transaction.
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 own, term or excess cash.
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
Settlement Details - 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>
Settlement Details - 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: Depository Details - 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: Depository Details - 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: Depository Details - 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: Depository Details - 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.

Collateral Management Services**“Collateral Transaction Detail” - Inquiry Results - Life Cycle**

Field	Description
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 'Basic Data' section with 'Clearing House' set to 'ECAG' and 'Business Date' to '2013-12-18'. The 'Pool Data' section shows 'Sponsor' as 'GCMFR' and 'Owner' as an empty field. The 'Transaction Details' section has 'Entry Type' and 'Transfer Status' dropdowns. Below these are search and filter options, including 'Inquire', 'Clear', and 'Filter Template: No template'. A table header is visible 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. 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 layout is similar to the 'Collateral Transfer' tab, but the 'Transaction Details' section includes additional fields: 'Entry Type' set to 'CUE', 'Transfer Status' dropdown, 'Tran Date From', 'Transfer Time From', 'Tran Date To', and 'Transfer Time To'. The table header below has columns: Clearing House, Sponsor, Owner, Pool ID, Business Date, Time, Entering Participant, Entering User, Entry Type, Transfer Status, Error, Filename, and Details. A 'clear log' button is also present 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.
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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The screenshot shows the 'Collateral Pool Status Overview' window. At the top, there is a navigation menu with options like 'Menu Switch', 'Collateral Pools', 'Transactions', 'Four Eye Principle', 'Permanent Cash Balance', 'Client Reference Data', and 'File Upload'. Below the menu is a search form with fields for 'Clearing House' (ECAG), 'Business Date' (2013-12-18), 'Sponsor' (GCMFR), 'Owner', 'Pool ID', 'Pool Type', 'Pool Sub Type', 'CVR Received', 'Pool Currency', and 'Pool Usage'. There are also fields for 'Current Excess/Shortfall in pool currency' with 'From' and 'To' date pickers. Below the search form are buttons for 'Inquire', 'Clear', and 'Filter Template'. A table of results is displayed below, showing columns for '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', and 'Excess/Short Last Upd'. The table contains 8 rows of data. At the bottom of the window, there is a status bar with the message '2020-03-30 - 13:52:58 - Inquiry was successful.' and a 'clear log' button.

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/Short Last Upd
ECAG	GCMFR	GCMFR	MNLJHTFP	CLEARING_FUND_CONTRIB...	DEFAULT						EUR		
ECAG	GCMFR	GCMFR	LUHCONHRU	COMPANY_CAPITAL	DEFAULT						EUR		
ECAG	GCMFR	GCMFR	GCMFROMMM	MARGIN_COLLATERAL	DEFAULT						EUR	2.52	2020-03-30 04:59
ECAG	GCMFR	GCMFR	VMDOXETCRTO	MARGIN_COLLATERAL	LSOC_MASTER	WITH_EXCESS	6.54	34.97	0.00	34,711.49	EUR		
ECAG	GCMFR	GCMFR	MJSHRJPZ	MARGIN_COLLATERAL	OMNIBUS_SE...						EUR	46.44	2020-03-30 04:59
ECAG	GCMFR	AUCRK	HNXCZXPQIE	MARGIN_COLLATERAL	INDIVIDUAL_S...						EUR	39.70	2020-03-30 04:59
ECAG	GCMFR	EMBCZ	MLHGXRIMSV	MARGIN_COLLATERAL							EUR	0.00	2017-02-22 15:52
ECAG	GCMFR	BOKEK	XSRFIVGBVRL	MARGIN_COLLATERAL	INDIVIDUAL_S...						EUR	0.00	2020-03-30 04:59

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>

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“Collateral Pool Status Overview” - Inquiry Results

Field	Description
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.
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.
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>

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“Collateral Pool Status Overview” - Inquiry Results

Field	Description
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.
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”:

Collateral Management Services

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.

Collateral Management Services

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.

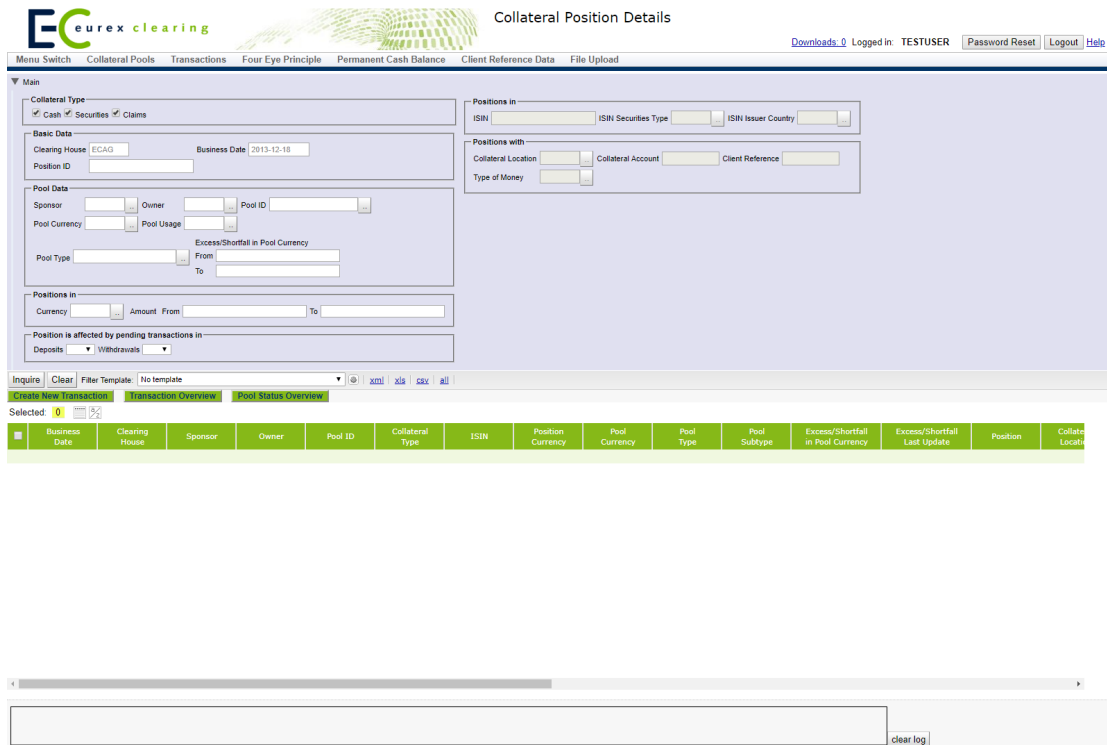
6.11 Collateral Position Details

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

Collateral Management Services

☞ 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.

6.11.2 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>

Collateral Management Services

“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 Issuer Country	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 Settlement Details - 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 Settlement Details - 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 made from own, term or excess cash.

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.

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!

"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.
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.

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“Collateral Position Details” - Inquiry Results

Field	Description
Risk Parameter	<p>The currency of the price used to evaluate the collateral position.</p> <p><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></p>
Market Value in Position / Price Currency	<p>The market value of the respective position in the currency of the price/denomination.</p> <p><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></p>
Collateral Value in Position / Price Currency	<p>The collateral value of the respective position in the currency of the price/denomination.</p> <p><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></p>
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 own, term or excess cash.
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.
Securities only: ISIN Issuer Country	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	<p>The information about the specific participant reference assigned to the securities collateral position.</p> <p><i>👉 Please note, the participant reference is only applicable in case of asset tagging!</i></p>

Collateral Management Services

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

Margin Requirement Information

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

Account Data
Clg Mbr: GCMFR NCM/RC:
Pool ID:
Account: equals
Currency:

Inquire Clear Filter Template: No template

Selected: 0 Displaying items from 1 to 2 of 2

<input type="checkbox"/>	Clearing House	Date and Time of MR	Clg Mbr	NCM/RC	Pool ID	Currency	Account	Margin Requirement	VarPremPayment
<input type="checkbox"/>	ECAG	2019-07-22 11:20:20 405	GCMFR	GCMFR	GCMFROMMM	CHF	A2	567.891.00	543.00
<input type="checkbox"/>	ECAG	2019-07-22 11:20:20 405	GCMFR	GCMFR	GCMFROMMM	EUR	A1	456.789.00	654.00

2019.12.11 - 13:43:24 - Summary: Clg Mbr Margin Requirement: 567.891.00; Clg Mbr Shortfall/Surplus: -567.891.00; Clg Mbr VarPremPayment: 543.00; Clg Mbr Currency: EUR
2019.12.11 - 13:43:24 - 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!

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"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: Account 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: Account Data - NCM/RC	The information for which non clearing member/registered customer the margin requirement information is inquired.
Main: Account Data - Pool ID	The information for which pool the margin requirement information is inquired.
Main: Account Data - Account	The information for which account the margin requirement information is inquired.
Main: Account Data - Currency	The information for which currency the margin requirement information is inquired.

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.
Account	The account associated with the margin requirement.
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.

Collateral Management Services

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”.

The screenshot displays the 'Four Eye Principle - Collateral' window in the C7 Clearing GUI. The interface includes 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 is divided into several sections: 'Type' (with radio buttons for Transactions, Permanent Cash Balance, Transfer, and CIV Upload), 'Basic Data' (with a 'Claring House' field set to 'ECAG'), 'User Details' (with 'Entering Participant' and 'Entering User' fields), and 'Pool Data' (with 'Sponsor' set to 'GCMFR' and 'Owner' and 'Pool ID' fields). There are also 'Collateral Type' and 'Posting Specialties' sections with checkboxes and dropdown menus. Below these sections are 'Inquire' and 'Clear' buttons, along with a 'Filter Template' dropdown set to 'No template'. At the bottom, there are 'Details', 'Approve', 'Reject', and 'Delete' buttons. The main data area shows a table with the following columns: Claring House, 4EP Entry Time Stamp, 4EP Intended Value Date, Sponsor, Owner, Pool ID, Transaction ID, 4EP Transaction ID, 4EP Action To Be Validated, 4EP Collateral Type, Entering Participant, Entering User, PCB-Currency, and Curr. The table currently displays 'No data found!'. A status bar at the bottom indicates '2019.11.19 - 13:26:06 - Inquiry was successful.' and 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.

Collateral Management Services

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.

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!

Collateral Management Services

“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 a unique identifier(s) of a pool.
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 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>

Collateral Management Services

“Four Eye Principle - Collateral” - Inquiry Filters

Field	Description
Transaction Specific: Posting Specialties - Transaction ID	<p>The filter to select all “four-eyes principle” records with the entered unique identifier(s) for collateral transactions.</p> <p><i>👉 Even if a correct transaction ID is inquired, only entitled users will receive the respective details.</i></p> <p><i>It is possible to enter one or multiple comma separated values.</i></p> <p><i>👉 This filter will only be activated for collateral transactions!</i></p>
Transaction Specific: Posting Specialties - Value Date From / To	<p>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.</p> <p><i>👉 This filter will only be activated for collateral transactions!</i></p>
Transaction Specific: Posting Specialties - Balance Correction	<p>The filter to select all “four-eyes principle” records required to validate a transaction which have been entered as a balance correction.</p> <p><i>👉 This filter will only be activated for collateral transactions!</i></p>

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.

👉 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!

“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)	<p>The intended value date of the transaction underlying the “four-eyes principle” record.</p> <p><i>👉 This result column will only be populated for collateral transactions!</i></p>
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.

Collateral Management Services

“Four Eye Principle - Collateral” - Inquiry Results

Field	Description
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	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.
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	Once this button is used the selected “four-eyes principle” record created by only the same user is cancelled.

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

The screenshot displays the 'Collateral Transaction Detail' window in the C7 Clearing GUI. It features a top navigation bar with options like 'Menu Switch', 'Collateral Pools', and 'Transactions'. The main area is divided into several sections: 'Collateral Type' (Cash, Securities, Claims), 'Basic Data' (Cleaning House, Transaction Date, Value Date), 'Pool Data' (Sponsor, Owner, Pool ID), 'Life Cycle' (Status, Sufficient Position), and 'Posting Specialties'. A 'Transaction Information' box on the right shows settlement details like 'Transaction Amount' and 'Settled Amount'. At the bottom, a table lists transaction records with columns for Lifecycle ID, Transaction ID, Business Date, Timestamp, Entering Participant, Entering User, Action, Transaction Status, Transaction Currency, and Transaction Amount.

Lifecycle ID	Transaction ID	Business Date	Timestamp	Entering Participant	Entering User	Action	Transaction Status	Transaction Currency	Transaction Amount
87	POCLF0755SNJRU	2013-12-18	2019-11-21 15:00:11486	GCMFR	RFZFYD	ENTERED	ENTERED	EUR	1,010.00
88	POCLF0755SNJRU	2013-12-18	2019-11-21 15:00:11511	GCMFR	RFZFYD	FOUR_EP_ENTRY_PENDING	ENTERED	EUR	1,010.00

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 184 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.

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The screenshot shows a window titled "CVR Upload Details" with a close button (X) and a "Help" link. Below the title bar, it says "Displaying items from 1 to 3 of 3". The main content is a table with the following data:

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

Below the table, there is a "Cancel" button, two buttons labeled "4 EP Approve" and "4 EP Reject", and a "clear log" button next to a text input field.

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

This chapter describes the usage and details of the C7 Clearing GUI “PCB Maintenance”.

6.17.1 Description

The user has the option to enter a permanent cash balance. As a result, C7 can automatically assist in ensuring a minimum cash position in an eligible currency were the participant has the respective infrastructure.

The figure below provides a view on the “PCB Maintenance” C7 Clearing GUI. The four-eyes principle elements are attached to the “Four Eye Principle - Collateral” C7 Clearing GUI described in chapter 6.13 on page 216.

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The screenshot displays the 'PCB Maintenance' window in the C7 Clearing GUI. The interface includes a navigation menu at the top with options like 'Menu Switch', 'Collateral Pools', 'Transactions', 'Four Eye Principle', 'Permanent Cash Balance', and 'Client Reference Data'. The main area is divided into sections for 'Basic Data', 'Pool Data', and 'Cash'. Below these sections, there are search filters and a table of results.

Clearing House	Sponsor	Owner	Pool ID	Pool Currency	PCB Currency	PCB Current Value	PCB New Amount	Update Result
ECAG	GCMFR	GCMFR	GCMFRDEFM	EUR	CHF	276135828544.85		
ECAG	GCMFR	GCMFR	GCMFRDEFM	EUR	EUR	176114128127.86		
ECAG	GCMFR	GCMFR	GCMFRDEFM	EUR	GBP	116970466180.26		

At the bottom of the window, a status bar shows the message: '2017.10.10 - 10:50:23 - Operation performed successfully.' with a 'clear log' button.

PCB 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.

6.17.2 Functionality

The user starts by opening the C7 Clearing GUI via a dedicated menu entry.

The use case starts by inquiring first all infrastructure links, where the user has access rights to. He may filter the output by differentiating specific owner, sponsor or pool IDs that are setup as margin collateral pools.

The information of the sponsor/owner combination can either be entered manually or the combination of sponsor/owners assigned to the signed in user can be retrieved. Once sponsor and owner are selected, the associated pool IDs are provided for further selection. In case the number of possible pools exceeds a predefined threshold, the user needs to enter additional filters to decrease the number of pools to be presented. He is able to select all resulted pools by mass selection.

It is possible to restrict the output 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 and can easily maintain any change line per line. When ready he can press either the "Update PCB" button to start the update process or abort the attempt to modify the PCB record without a change.

Depending on the user entitlement, all successful entered changes may lead to a four eyes approval entry for further confirmation or denial.

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To avoid conflicts only one change for a valid combination at one time is possible. Otherwise a respective error message will be created and the additional maintenance request gets rejected.

6.17.3 Screen elements

6.17.3.1 Data Inquiry Filters

⚠ Depending on the user entitlement the list of selectable filter values does not necessarily reflect the complete set of possible values!

"PCB Maintenance" - Inquiry Filters	
Field	Description
Main Area: Basic Data - Clearing House	The information for which clearing house the PCB 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: 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. <i>⚠ As per convention only Margin Collateral pools are subject to PCB maintenance! Hence, the field is for information only and might not be changed.</i>
Cash Specific Area - Currency	The filter to select the cash currencies of the respective permanent cash balances.
Cash Specific Area - PCB Amount from / to	Provides a filter for a range of existing currently setup permanent cash balance amounts. <i>The amount "from" has to be smaller than the amount "to" and neither "from" nor "to" are allowed to be negative!</i>

6.17.3.2 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

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"Modify Sorting"! Refer to section 2.4 Display tables for more details about its customisation!

"PCB Maintenance" - Inquiry Results

Field	Description
Clearing House	The clearing house associated with the position.
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.
PCB Last Update	The time stamp when the respective permanent cash balance was modified the last time.
PCB Currency	The currencies of the respective permanent cash balance.
PCB Last EOD Value	The amount of the permanent cash balance that has been applied in the last end of day processing. <i>☞ The current PCB may differ from one used in the last end of day!</i>
PCB Current Value	The amount of the permanent cash balance at the time of the inquiry.

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6.17.3.3 Maintenance Entry Fields

“PCB Maintenance” - Entry Fields

Field	Description
PCB New Amount	Please define the new permanent cash balance for the selected line.

6.17.3.4 Buttons

“PCB 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.
Update PCB	Once this button is used the update request for validation and persistence is initiated. Any affected line will be updated with a respective confirmation or rejection. Depending on the user entitlement a “four-eyes principle” entry is generated.

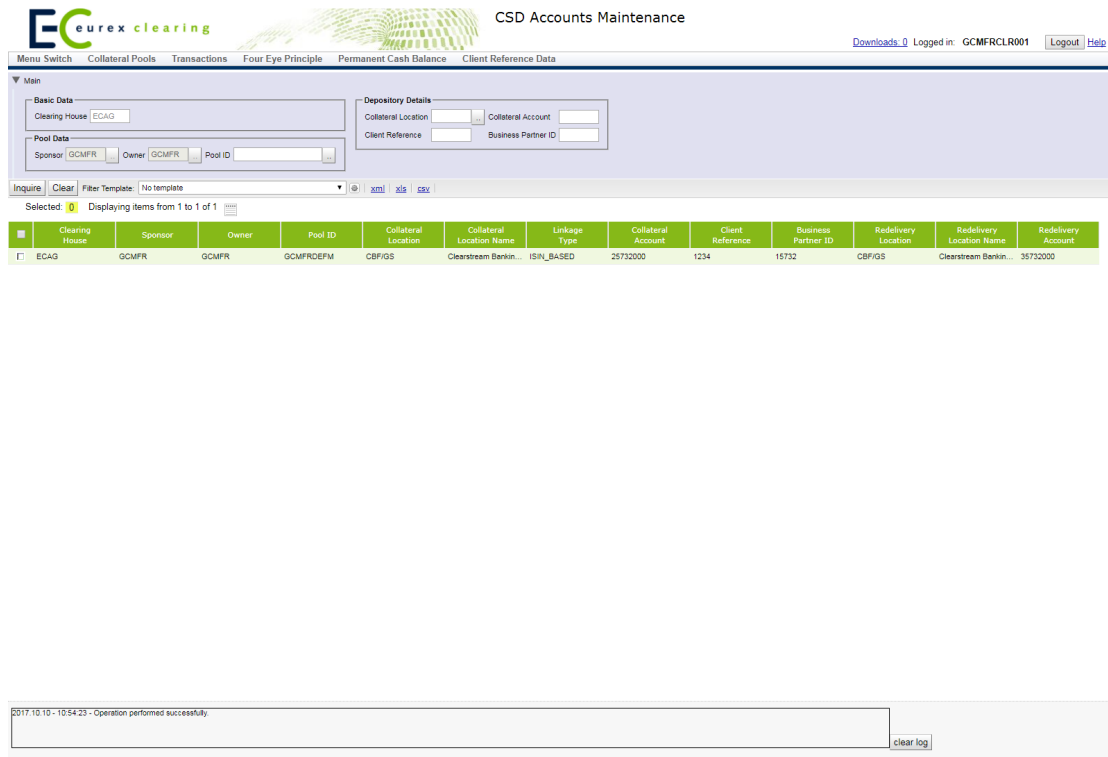
6.18 CSD Accounts Maintenance

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 (l)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>

Collateral Management Services

“CSD Accounts Maintenance” - Inquiry Results

Field	Description
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.

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.

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. The interface includes a navigation menu at the top with options like 'Menu Switch', 'Participant', 'Account & Pool', 'Products', 'File Upload', and 'Four Eye Principle'. Below the menu is a search filter section with input fields for 'Registered Participant Symbol' (filled with 'ABCFR'), 'Registered Participant Name', 'Role', 'Sub Role', and 'Acting Market'. There are also buttons for 'Inquire', 'Clear', and 'Filter Template'. Below the filter section is a table with 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 IP Indi, and Status. One row is visible with values: ABCFR, ABC BANK KGAA, AT, ECAG. At the bottom, there is a status bar showing '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

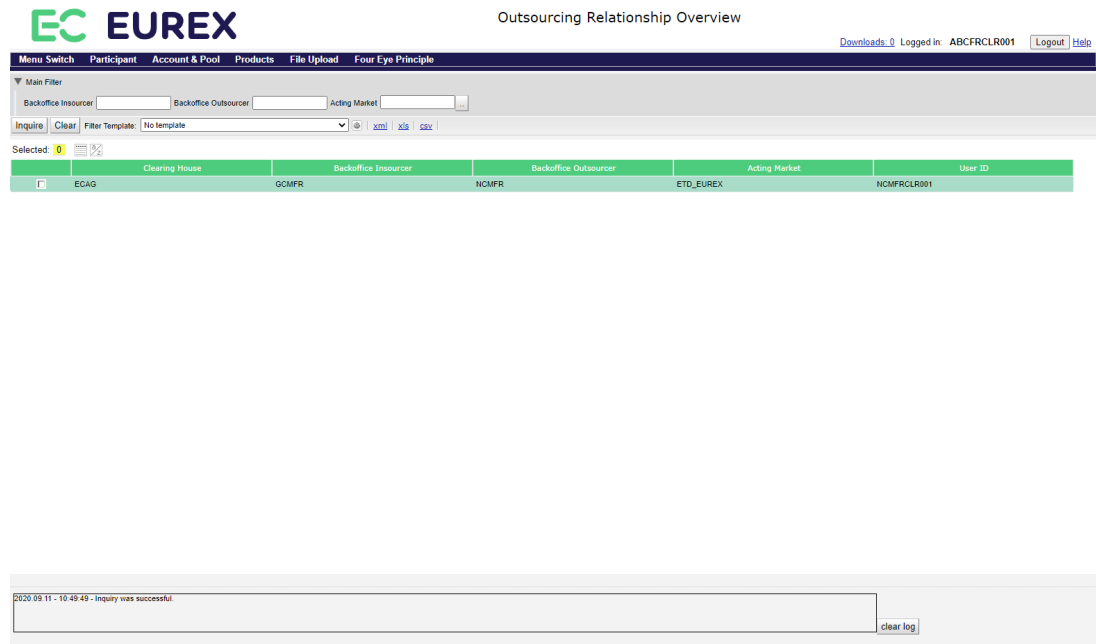
Button	Description
Cancel	Cancels the update without any change and closes the overlay window.

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.



Outsourcing Relationship Overview window

7.3.2 Functionality

This window allows to inquire for outsourcing relationships between different participants.

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.

Reference Data

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.

The screenshot shows the EUREX Clearing Relationship Overview window. The interface includes a navigation menu at the top with options like 'Menu Switch', 'Participant', 'Account & Pool', 'Products', 'File Upload', and 'Four Eye Principle'. The main area contains a 'Filter Details' section with input fields for 'Acting Market', 'Sponsor', 'Owner', and 'Status'. Below the filters is a table displaying two clearing relationships. The first row shows a relationship with 'EAG' as the clearing house, 'AAAAA' as the sponsor and owner, 'Y' for both 'Give-up Auto Accept' and 'Take-up Auto Accept' flags, a timestamp of '2020-09-11 06:07:51.471', 'ETD_EUREX' as the acting market, and 'PENDING_ACTIVATION' as the status. The second row shows a similar relationship with 'OTC_INTEREST_RATE' as the acting market. At the bottom of the window, a status bar indicates '2020-09-11 - 10:39:55 - Inquiry was successful' and a 'clear log' button.

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
Acting Market	Filter for clearing relations with a certain acting market.
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.
Last Update Timestamp	Time when the GU/TU Auto Accept flags were changed last. Displayed in UTC.
Acting Market	Acting market of the clearing relationship.
Status	Status of the clearing relationship.

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.

Reference Data

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	Cancels 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

The screenshot displays the EUREX Account Overview window. At the top, there is a navigation bar with 'Menu Switch', 'Participant', 'Account & Pool', 'Products', 'File Upload', and 'Four Eye Principle'. Below this is a 'Main Filter' section with fields for 'Account Sponsor', 'Account Owner', 'Account Name', 'Collateral Pool', and 'Risk Netting Unit'. A 'Modify Accounts' button is visible, along with a 'Filter Template' dropdown and a 'No template' option. The main area shows a table of accounts with the following columns: Account Sponsor, Account Owner, Account Name, Account Description, Collateral Pool, Usage Type, Risk Netting Unit, Clearing House, Acting Market, Auto Close Out, and Use ZCQ. The table contains 30 rows of data, with the 5th row highlighted in yellow. The interface also includes a 'clear loc' button at the bottom right.

	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		GCMFRDEFM	MARGIN	A1	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A2		GCMFRDEFM	MARGIN	A2	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A3		GCMFRDEFM	MARGIN	A3	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A4		GCMFRDEFM	MARGIN	A4	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input checked="" type="checkbox"/>	GCMFR	NCMFR	A5		GCMFRDEFM	MARGIN	A5	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A6		GCMFRDEFM	MARGIN	A6	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A7		GCMFRDEFM	MARGIN	A7	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A8		GCMFRDEFM	MARGIN	A8	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	A9		GCMFRDEFM	MARGIN	A9	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	M1		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	M2		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	P1		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	NCMFR	P2		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A1		GCMFRDEFM	MARGIN	A1	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A2		GCMFRDEFM	MARGIN	A2	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A3		GCMFRDEFM	MARGIN	A3	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A4		GCMFRDEFM	MARGIN	A4	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A5		GCMFRDEFM	MARGIN	A5	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A6		GCMFRDEFM	MARGIN	A6	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A7		GCMFRDEFM	MARGIN	A7	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A8		GCMFRDEFM	MARGIN	A8	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	A9		GCMFRDEFM	MARGIN	A9	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	M1		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	M2		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	P1		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	P2		GCMFRDEFM	MARGIN	PP	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	GCMFR	U1	VALID	GCMFRDEFM	MARGIN	U1	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	TSTFR	A1		GCMFRDEFM	MARGIN	A1	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>
<input type="checkbox"/>	GCMFR	TSTFR	A2		GCMFRDEFM	MARGIN	A2	ECAG	ETD_EUREX	<input type="checkbox"/>	<input checked="" type="checkbox"/>

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 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.

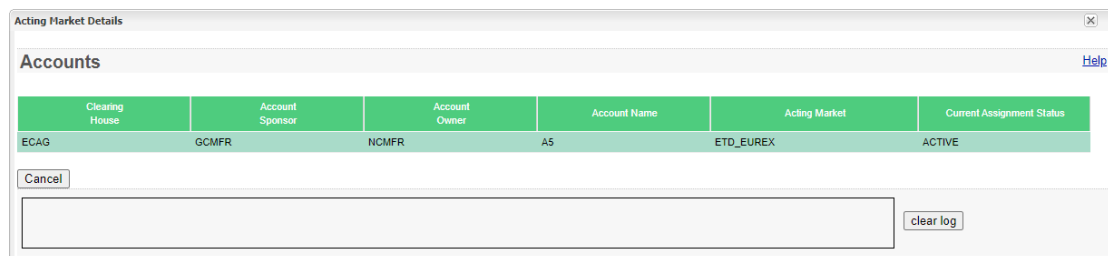
Account Maintenance - Buttons

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.

Clearing 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. clear log

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 Upload Auto Close Out Configurations

7.10.1 Description

The *Upload Auto Close Out Configurations* window can be accessed from the *File Upload* menu in the main menu. It allows to modify automatic close out configurations for up to 5.000 accounts at once by uploading a file in CSV format.

Upload Auto Close Out Configurations window

7.10.2 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 account and must follow a certain pattern:

```
"AccountSponsor", "AccountOwner", "AccountName", "AutoCloseOut", "UseZCQ"
```

Sample Auto Close Out Config upload file:

```
"AccountSponsor", "AccountOwner", "AccountName", "AutoCloseOut", "UseZCQ"
"GCMFR", "NCMFR", "A1", "Y", "N"
```

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 account 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 Auto Close Out Configurations* window is updated to display the new status of the uploaded records. If the import was successful the status is changed to "ADDED", "UPDATED" or "REMOVED".

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.

Reference Data

7.10.3 Screen elements

Upload Auto Close Out 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".
ADDED	If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "ADDED".
UPDATED	If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "UPDATED".
REMOVED	If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "REMOVED".
NONE	If this check box is selected, the list of configurations parsed from the uploaded file contains all records with status "NONE".

Upload Auto Close Out Configuration - Fields

Field	Description
Account Sponsor	Displays the information parsed from the uploaded file. This field can be edited before submission.
Account Owner	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.
Auto Close Out	Displays the information parsed from the uploaded file. This field can be edited before submission.
Use ZCQ	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 Auto Close Out 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.

Reference Data

Upload Auto Close Out 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.

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.

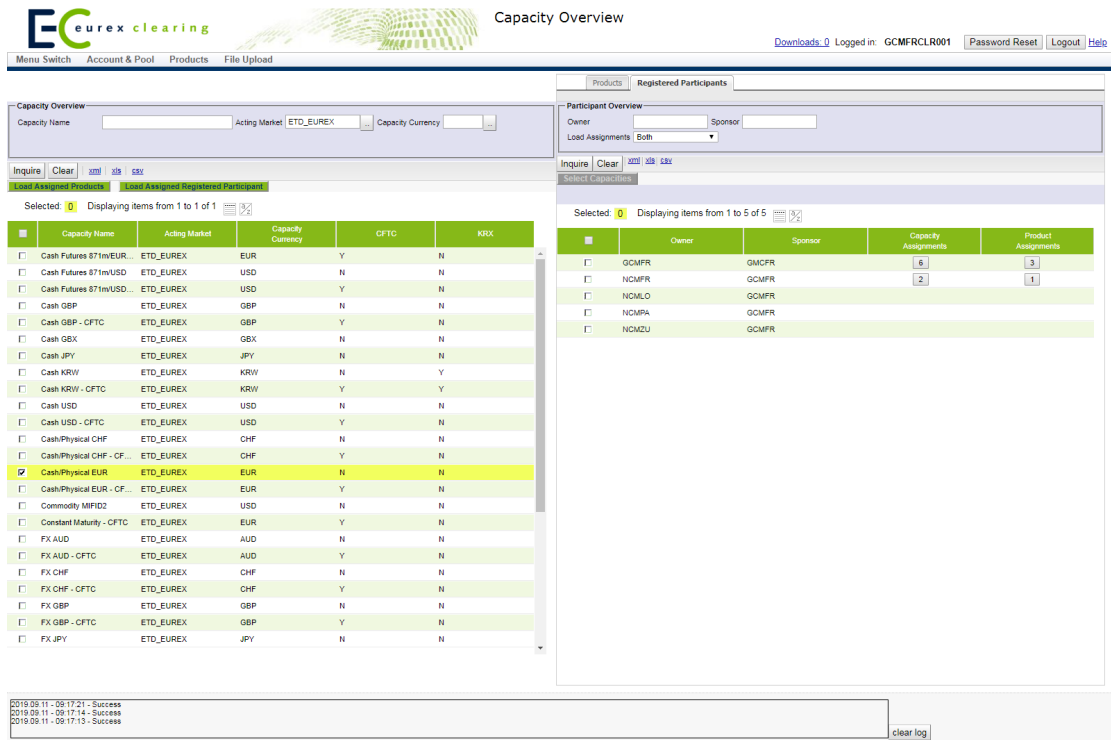
The screenshot displays the 'Capacity Overview' window. The top navigation bar includes 'Menu Switch', 'Account & Pool', 'Products', and 'File Upload'. The user is logged in as 'GCMFRCLR001'. The window is divided into two main sections:

- Capacity Overview (Left):** Features search filters for 'Capacity Name', 'Acting Market' (set to ETD_EUREX), and 'Capacity Currency'. Below the filters is a table with columns: Capacity Name, Acting Market, Capacity Currency, CFTC, and NRX. The table lists various capacity types such as 'Cash Futures 871m/EUR', 'Cash Futures 871m/USD', 'Cash GBP', etc.
- Product Overview (Right):** Features search filters for 'Product Symbol', 'Product Type', and 'Assigned Capacity Name'. Below the filters is a table with columns: Symbol, Name, Type, Line, Status, Business date, Issh, and Curre. The table lists various product types such as 'FCSI COS INDEX FUTURE', 'CIBN CIBS SPEZIALTAEENC...', 'FCSP CREDIT FUTURE PR', etc.

At the bottom of the window, there is a status bar showing the date and time: '2019.09.20 - 08:52:36 - Success' and a 'clear log' button.

Capacity Overview - Products window

Reference Data



Capacity Overview - Registered Participants window

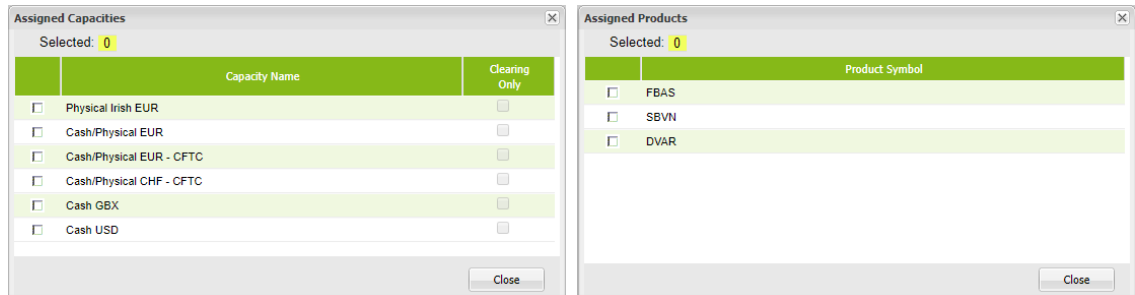
7.11.2 Functionality

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

Reference Data

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.

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.

Reference Data

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 show 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.
Line	Product line (option or future).
Business Date	Current product business date.
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.

Reference Data

Capacity Overview - Participant Table columns

Column	Description
Sponsor	Participant ID of the sponsor.
Capacity Assignments	Capacities assigned to the participant.
Product Assignments	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.

The screenshot shows the 'Product to Registered Participant Assignment' window. The left pane displays a table of registered participants:

Owner	Sponsor	Capacity Assignments	Product Assignments
GCMFR	GCMFR	6	3
NCMFR	GCMFR	2	1
NCMLO	GCMFR		
NCMPA	GCMFR		
NCMZU	GCMFR		

The right pane displays a table of available products:

Symbol	Name	Type	Line	Status	Business date	Issn	Currency
FCFSI	CDS INDEX FUTURE	FCRD	FUTURE	ACTIVE	2013-12-18	DE0009908889	EUR
CIBN	CIBA SPEZIALTAETENC...	OSTK	OPTION	ACTIVE	2013-12-18	CH0005019724	CHF
FCFSP	CREDIT FUTURE PR	FCRD	FUTURE	ACTIVE	2013-12-18	DE0009908886	EUR
FTX	DAILY FUT ON TAEK FU...	FINX	FUTURE	ACTIVE	2013-12-18	DE00041X0307	TWD
OTX4	DAILY FUT ON TAEK O...	ONX	OPTION	ACTIVE	2013-12-18	DE00041X0309	TWD
OTX	DAILY FUT ON TAEK O...	ONX	OPTION	ACTIVE	2013-12-18	DE00041X03R5	TWD
FD01	DEFAULT KEEPER 01	FCRD	FUTURE	ACTIVE	2013-12-18	DE0009018888	EUR
FD02	DEFAULT KEEPER 02	FCRD	FUTURE	ACTIVE	2013-12-18	DE0009028887	EUR
HICP	EURO INFLATION FUTURE	FINX	FUTURE	ACTIVE	2013-12-18	DE0004002FK9	EUR
FGS5	FUT 1 3/4 - 2 1/4	FBND	FUTURE	ACTIVE	2013-12-18	DE0009652669	EUR
FGX5	FUT 20 - 30 1/2	FBND	FUTURE	ACTIVE	2013-12-18	DE0009652636	EUR
FGBL	FUT 8 1/2-10 1/2 Y GOV...	FBND	FUTURE	ACTIVE	2013-12-18	DE0009652644	EUR
CONF	FUT 8-13 Y SWISS GOV...	FBND	FUTURE	ACTIVE	2013-12-18	CH0002741900	CHF
FG8M	FUT ON 3 1/2-5 Y GOV B...	FBND	FUTURE	ACTIVE	2013-12-18	DE0009652651	EUR
FBTE	FUT ON BTE	FSTK	FUTURE	ACTIVE	2013-12-18	GB0030913505	GBX
FDAX	FUT ON DAX INDEX	FINX	FUTURE	ACTIVE	2013-12-18	DE0008489594	EUR
FESX	FUT ON EURO STOXX S...	FINX	FUTURE	ACTIVE	2013-12-18	DE0009652388	EUR
FFOX	FUT ON FOX INDEX	FINX	FUTURE	ACTIVE	2013-12-18	XC0009654341	EUR
FFTS	FUT ON FTSE	FINX	FUTURE	ACTIVE	2013-12-18	GB0009693796	GBP
FKDS	FUT ON KOSPI 200 INDEX	FINX	FUTURE	ACTIVE	2013-12-18	KR1234500059	KRW
FMK2	FUT ON MINI KOSPI 200	FINX	FUTURE	ACTIVE	2013-12-18	KR1234500042	KRW
FNIK	FUT ON NIKKEI INDEX	FINX	FUTURE	ACTIVE	2013-12-18	JP1234567004	JPY
FROG	FUT ON ROCHE HOLDIN...	FSTK	FUTURE	ACTIVE	2013-12-18	CH1012032004	CHF

Product to Participant Assignment window

7.12.2 Functionality

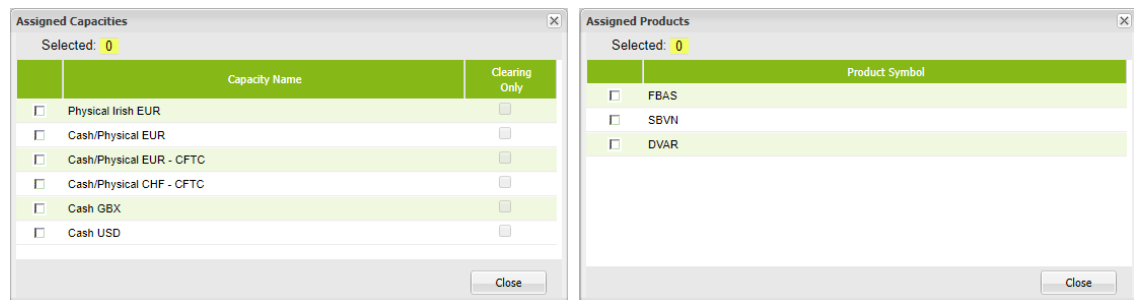
The window is separated into two parts: The left side shows the Registered Participants and the right side shows the products. Clicking the *Display available products* button triggers an inquiry on the right side to show products that can be assigned to the selected participant. Products can be assigned 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.

Reference Data

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* column. Clicking on the number of assignments opens a pop-up window with the list of assigned capacities or products.



Capacity and Product Assignments

7.12.3 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.

Reference Data

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.

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).
Business Date	Current product business date.
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.

Reference Data

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.

The screenshot shows the 'RDS Four EP Overview' window. At the top, there is a navigation menu with 'Participant', 'Account & Pool', 'Products', 'File Upload', and 'Four Eye Principle'. Below this is a 'Main Filter' section with dropdown menus for 'Action Type', 'Maintenance Type', 'Status' (set to 'PENDING'), and 'Submitting User' (set to '4 EP User'). There are buttons for 'Inquire', 'Clear', 'Filter Template', 'Approve', 'Reject', 'Delete', and 'Details'. Below the filter area is a table with the following data:

	Action Type	Maintenance Type	Timestamp	Status	Submitting User	4 EP User	Functional Key
<input type="checkbox"/>	Clearing Relation	UPDATE	2019-10-11T14:31:53.547Z	PENDING	GCMFRCLR002		GCMFRICMFR
<input checked="" type="checkbox"/>	Clearing Relation	UPDATE	2019-10-11T14:31:31.593Z	PENDING	GCMFRCLR002		GCMFRICML0
<input type="checkbox"/>	Clearing Relation	UPDATE	2019-10-11T07:52:22.817Z	PENDING	GCMFRCLR002		GCMFRICMNY

Below the table, there is a log area with the following messages:

```
2019-10-16 - 08:27:16 - Success
2019-10-16 - 09:27:12 - Success
```

A 'clear log' button is located at the bottom right of the log area.

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
Action 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.

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"> - Action 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"> - Action 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.

RDS Four EP Overview - Table columns

Column	Description
Action Type	Entity affected by the entered change.
Maintenance Type	Maintenance action to be approved.
Timestamp	Time when the Four Eye request was initiated.
Status	Status of the Four Eye request.

Reference Data

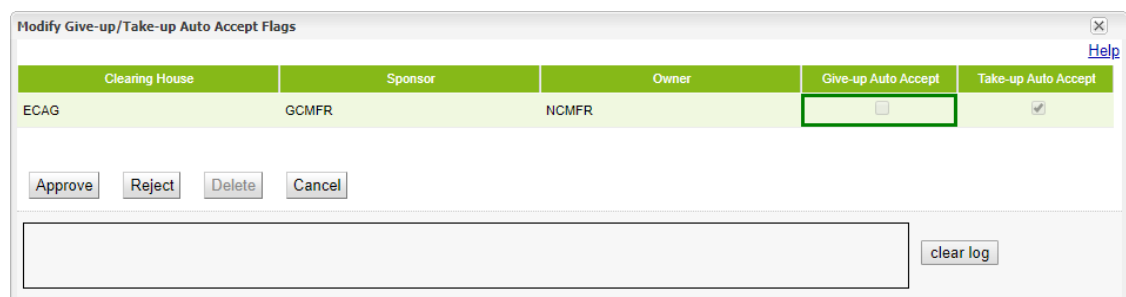
RDS Four EP Overview - Table columns

Column	Description
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.

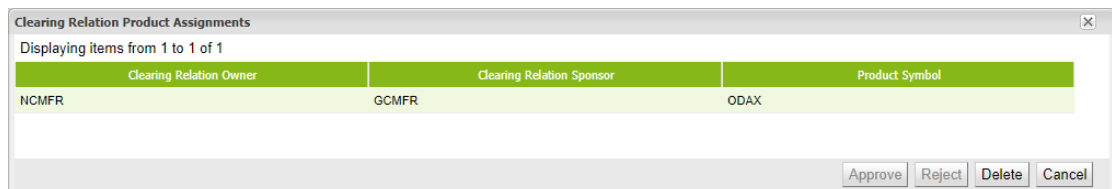
Modify Give-up/Take-up Auto Accept Flags - Approve - Buttons

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

API	The A pplication P rogramming I nterface 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	B asic C learing M ember
CA	C learing A gent
CET	C entral E uropean T ime
CSV	A file in CSV (C omma- S eparated V alues) format contains different values separated by a delimiter. Those files can be imported into and exported from the system.
DCM	D irect C learing M ember
GCM	G eneral C learing M ember
GUI	A G raphical U ser I nterface is the application frontend that is presented to the user to interact with the system.
ISA (direct)	I ndividual S egregated A ccount - Membership type that allows buy-side participants to have a direct contractual relationship with the Clearing House, facilitated by a clearing agent.
ISIN	I nternational S ecurities I dentification N umber
ITM	An option position is In-The-Money if its intrinsic value is greater than zero.
LSV	L egally S egregated V alue
NCM	A N on C learing M ember 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	O mnibus S egregated A ccount
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 R esource A ccess L evels define access rights for certain functions.
RC	A R egistered C ustomer 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.
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.
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.
