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Genium INET®

Clearing Workstation (CW1) User's Guide

Nasdaq Nordic

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Table of Contents

Appendices

List of Tables

List of Figures

1 Summary of Changes

Changes between this version and version a2575 (5.0.0230).

No	Changes	Comment
1	Updated screenshot and added one post in table describing **Prior UIT** field in subchapter Repo Order on page 120.	

2 About this Manual

This document describes how to use the Clearing Workstation application.

2.1 References

For more information about the application, please refer to the following documents:

- *Clearing Workstation (CW1) Installation Guide*
- *Clearing Report Server User's Guide*

2.2 Screenshots and Clearing Workstation 1 Functionality

This manual covers all available functionality in the Clearing Workstation 1 application. Depending on your user account and how it is set up by your systems administrators, some windows and functions described here may not be available to you.

In order to limit the size of the screenshots, some available columns and fields may not be visible in them.

3   General Features

The Genium INET Clearing system includes applications designed to clear and settle trading in financial products on an Exchange or similar institution. The purpose is to cover activities needed by participants and Clearing Office personnel in an efficient and user-friendly way. It includes functions such as retrieving information provided by the central system, handling members, accounts, positions, fees, trades and deals. The created data is stored in the Clearing Database.

The Clearing Workstation is part of Genium INET Clearing and is used by the members of the clearing organization.

A main menu is presented by login. Clicking on a menu option opens usually a window. The windows are interactive and new data can be entered and validated. Existing data can be searched and the result is presented in lists where some columns are visible and some can be hidden. The amount of displayed data can be limited by the choice of search criteria.

Clearing Workstation 1

The Clearing Workstation 1 is addressed to the members of the exchange to perform tasks that apply to their own member.

3.1   Starting and Exiting the Application

The **File** menu provides options to log on and out, change password, and to exit the CW1 application. When you start the application the **OMnet Login** window opens automatically.

How to install the CW1 application is described in a separate *Clearing Workstation (CW1) Installation Guide*.

You need a personal OMnet user identity and a password to log on to the CW1 Application.

3.1.1   Starting and Logging On

Perform this procedure if you want to start and log on to the CW1 Application:

1. On Windows **Start** menu, select **Programs, NASDAQ OMX, Genium INET Clearing, Clearing Workstation 1**.

2. The splash screen appears next.
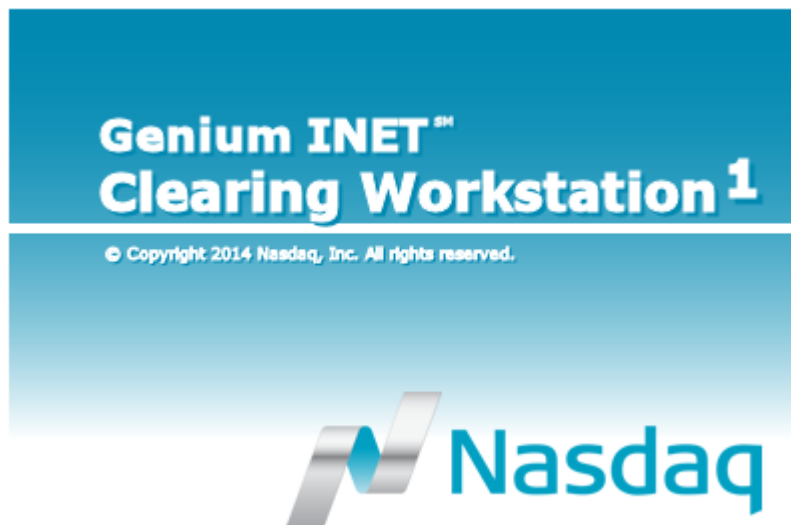
3. The **Logon** window opens.
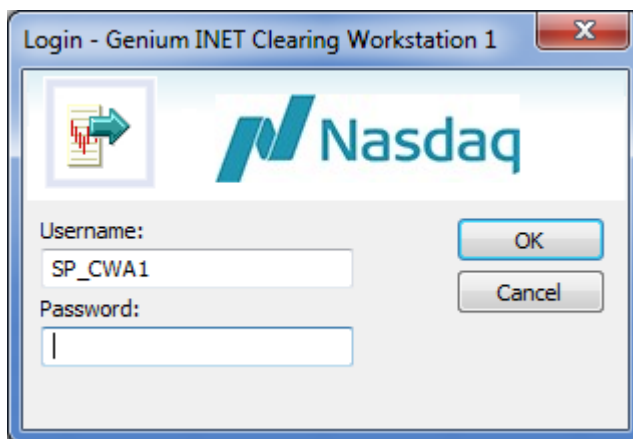
Enter your OMnet **Username** and **Password**.

Username	Your OMnet CW1 user identification, trading code.
Password	Your OMnet CW1 user password.

> ⓘ**Note**
>
> The OMnet CW1 user identification and password are defined by the clearing house.

4. Click **OK** button.

5. If the login was successful, the **Genium INET Clearing Workstation 1** main menu appears.

If the Logon was not Successful

First check that there were no spelling mistakes in the logon fields!

Then check the following network environment:

- Is your workstation properly connected to the TCP/IP network?
- Do the entered OMnet gateway node name and port number exist and is this node up and running?
- Is your OMnet user identity and password set up on the OMnet gateway node?
- Is the OMnet gateway node set up with the TCP/IP address of your workstation?

3.1.2 Logging Out

The difference between **Log out** and **Exit** is that the CW1 main menu stays open in the first case and closes in the other.

When logging out all changes to items that are not sent will be discarded.

Perform this procedure if you want to log out but keep the CW1 application open:

1. On the **File** menu, click **Disconnect from OMnet**.

2. If a question appears, see *Exit question* below. If the log out was finished the all open windows close.

3.1.3 Exiting the Application

When exiting all changes to items that are not sent will be discarded.

Perform this procedure if you want to log out and close the CW1 application:

1. On the **File** menu, click **Exit**.

2. If you have unsent data when you start logging out or exiting, the following question appears:

   "<n> changed records exist. Still exiting the <application>?"

Yes	All pending changes will be lost
No	You have the option to stop the log out or exit procedure and send pending changes

3. If the exit was finished the application closes.

3.1.4 Changing Password

When your OMnet password expires, the **Change password** window appears automatically when logging in. But you can change it at any time.

> ⓘ **Tip**
> We strongly recommend you to use at least eight characters in the password and not to reuse an old one.

Perform this procedure if you want to change your OMnet password:

1. On the **File** menu, click **Change password**.

2. The **Change password** window opens.
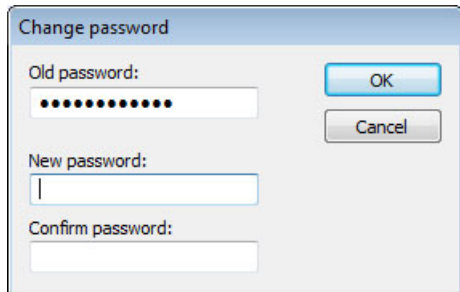
3. Enter your OMnet **Old password**, and **New password**, and the new password once again in the **Confirm new password**.

4. Click **OK** button.

5. Your OMnet password has been changed.

3.2   Working with the Application

There are two types of windows available in the application:

- **Search** window—Search criteria can be entered, and the search result is listed in a table.

- **Item** window—Specific data can be entered by the user in order to create or modify data.

The name of the window is displayed on the title bar. You can navigate using the mouse, or keyboard shortcuts.

3.2.1   Performing a Search

A **Search** window contains a *search area* at the top and a *list area* at the bottom.
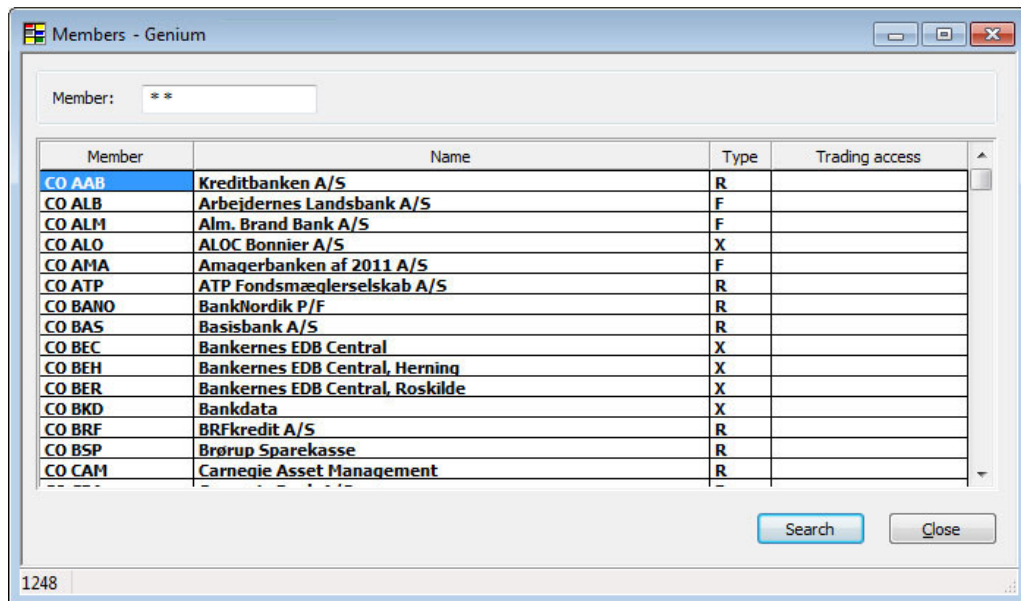
Figure 1: Example of a Search Window

In the search area input fields are provided for the search criteria. Clicking the **Search** button initiates a search.

The search result is displayed in the list area. Due to performance reasons the number of items that can be displayed in the list is limited. (The reason to truncate the search result is to make sure that you do not need to wait too long for the presentation of the result.) If the limit is exceeded, a warning appears. In such case, you need to change the search criteria to narrow the number of matching items.

New items can be created and existing items can be edited/rectified and deleted/cancelled. User actions can be performed by choosing action buttons, or right-click menu options.

3.2.1.1   Managing Lists

Lists are organized as tables with columns and rows.

Managing Lists	
Columns	
Adjusting column width	Working in the column heading, the column width can be adjusted by dragging its right border, and the entire column can be dragged and dropped to a new position.

Managing Lists	
Sorting columns Account ▽ Account △	If you double-click on a column heading in a list, the items will be sorted by the properties in the column. Double-clicking twice gives the opposite sort order. Alternatively to sort rows, click anywhere in the list and choose **Sorting** on the right-click menu. The **Sort** window opens providing three optional columns on which the order of rows can be changed. Select options and click **OK**. The rows are reorganized according to your selections.
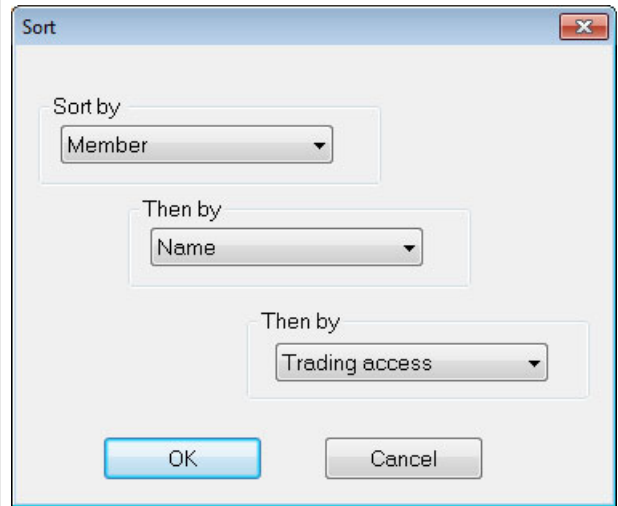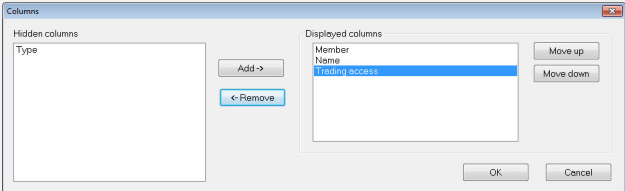
Some items include to many properties to display in a list. In such case some property columns are hidden.

Managing Lists	
Organizing columns	If many properties exist some can be hidden. For all items you can make hidden columns visible by choosing **Column** on the right-click menu, described below: 1. Click anywhere in the list, and then select **Columns** on the right-click menu. 2. The **Columns** window opens. 3. In the **Hidden columns** scroll list, select the desired column and click **Add** button. 4. The selected column is moved to the **Displayed columns** scroll list. 5. To change the order of displayed columns, select the desired column to move in the **Displayed columns** scroll list, click **Move up** or **Move down** a desired number of times. 6. The selected column is moved a number of positions up or down 7. To remove an unwanted column, select it in the **Displayed columns** scroll list, click **Remove** button. 8. The selected column is moved to the **Hidden columns** scroll list. 9. Click **OK**. The columns are reorganized according to your selections.
Rows	
Properties	Each row in a table represents an item. When double-clicking an item in any list, an item window opens displaying *all* individual properties for the selected item.
Grid in Lists	In the grid, that is the framework of the table, background and font colors can be customized. For the active window general options on the right-click menu are provided. ⓘ **Tip** On **Properties** on the **Edit** menu, you can customize all window in the application.

Managing Lists	
Selecting rows	Many window display lists of items with many properties.
	To select an item (row), highlight its row by clicking anywhere on its row. To select two or more items, either hold down the left mouse button and drag the mouse, or hold down the **[Ctrl]** or ↑ key as the rows are highlighted.
	To select a single property (cell), click in the cell.

3.2.2   Entering Data

In an **Item** window you can enter data into fields to create a new item, edit an already existing item or view all the properties of one item.

Figure 2: Example of an Item Window

Item window	
Entering Text	To enter information in a window, you can either click in an input field or press the **[Tab]** key to move to the next field. The field is automatically highlighted. Use the keyboard to type information. Click or tab to next field to complete the input.
	In a large edit field, you can use the following keys to move within the text:
	[←], **[→]**, **[Home]** and **[End]**.
	To check/uncheck check boxes you can use the keys:
	[+] and **[-]**.
	ⓘ **Tip** You do not need to use **[Backspace]** to delete existing information in a highlighted field. Entering new information replaces it.

Item window	
Date and Time	In a window, a date value can be selected by using the arrow keys: **[←]** or **[→]** moves to (highlights) previous or next field among the **Year**, **Month** and **Day** fields. **[↑]** or **[↓]** steps the value in the highlighted field up or down. You can also select the date from a calendar or list or type it in. *[calendar image: april 2009, Idag: 2009-04-28]*

3.2.3 Action Buttons

Action buttons are provided for you to perform certain action in the windows. Some of these buttons appear in many windows in the application, while others are window-specific and provides actions related to the window.

The following general action buttons may be found in the application:

Button	Action
Annul	Annuls a selected item in a list of many items or the item displayed in an item window.
Apply	Apply changes before confirming it.
Close	Closes the window disregarding any changes in the input fields.
Confirm	Confirms/countersigns a selected item in a list of many items or the item displayed in an item window.
Edit	Opens an item window for editing an already created item.
New	Opens an item window for creation of a new item.
Reject	Rejects a selected item in a list of many items or the item displayed in an item window.
Search	Initiates a search for items within the search criteria limitations.
Send	Sends the data that you have entered in the window to the central system for validation and storage.

3.2.4 Context Menu

If you first select an item in a list and then click the right mouse button, the right-click menu appears. Some options on this menu are general and offers a lot of useful actions that can be performed in any window in the application. Other options are context-specific and provides actions related to the window.

The actions made using the options below only affect the currently active window.

The following general options may be found in the application:
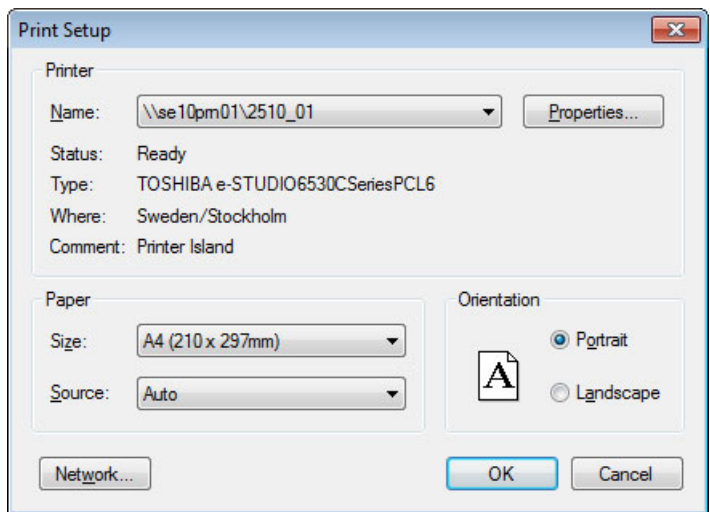
Option	Action
Properties	Opens the **Properties** window showing all properties for one selected item.
Column Settings	Opens the **Columns settings** window for organizing columns.
Print	Opens the **Print setup** window for printing the contents of the list.
Sorting	Opens the **Sort** window for sorting the list items according to selected fields.
Copy	Copies selected items in the list to the clipboard.
Copy all	Copies all items in the list to the clipboard.
Select all	Selects all items in the list.
Font	Opens the **Font** window for selecting a font for the list.
Export to file	Exports the data in the window to a data file.

3.2.5   Copying, Pasting and Printing

The right-click menu, and the **Edit** menu provides options to cut, to copy and to paste data between the Windows clipboard and *fields* in the application.

Certain key combinations provide the same functions.

Copying, Pasting and Printing	
Copying	To copy information in a single cell to the clipboard, just click it. The copied data can be pasted using **[Ctrl]** + **[v]**.

> ⓘ **Tip**
> Copying information from a single cell can be used to transfer data from one window to another, when entering data.

You can copy the following ways:

- On the **Edit** menu, click **Copy**—copies the selected part of the list.
- On the **Edit** menu, click **Copy all**—copies all items in the list.
- **Copy** option on the right-click menu—copies the selected part of the list.
- **Copy all** option on the right-click menu—copies all items in the list.
- Windows standard shortcut **[CRTL]** + **[c]**

Perform this procedure if you want to copy data from the application to the Windows clipboard:

1. In any window select one or more items.
2. On the **Edit** menu, click **Copy** or one of the other options described above.
3. The selected data is copied from the application to the clipboard.

Copying, Pasting and Printing	
Pasting	You can paste the following way: • Windows standard shortcut **[CRTL]** + **[v]** Perform this procedure if you want to paste data from the Windows clipboard to the application. 1. In any window select a destination. 2. Press **[CRTL]** + **[v]**. 3. The selected data is pasted from the clipboard to the application.
Printing	You can print the following way: • **Print** option on the right-click menu. Perform this procedure if you want to print items in an explorer window, or an entire item window: 1. In a list window select one or more items. In an item window selections are not required. 2. The selected items for printing become highlighted. 3. Choose **Print** on the right-click menu. The **Print Setup** window opens. 4. Select printer and click **OK** button. The printing is initiated.

3.2.6 Making Windows Smaller

All windows can be reduced making it possible to have many windows open on screen.

3.2.7 Series Browser

The series browser is a convenient tool for tracking down to a specific series, step by step. It is launched by clicking the button, normally found in connection to any series field, or by selecting the **Browse** button ( ) on the **Series** search option.
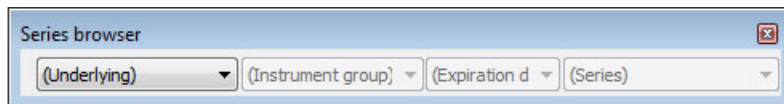
Click the **Title** bar to attach the **Series Browser** to the window that is currently open.
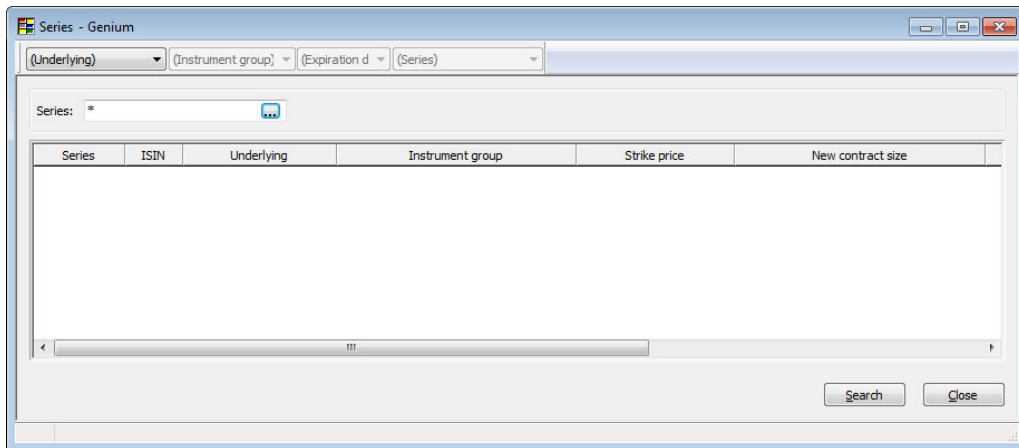
3.3   Customizing Your Application

3.3.1   Setting Server Connection

When you log in to the application the first time, server node name, and socket number (port number) are set. To define other server and socket, use the following procedure:

1.

Check current settings by choosing **Connection** on the **Help** on the main menu, or the **Help** button.

2. The **Connection Information** window opens, which gives information on the server to which the application is currently connected.
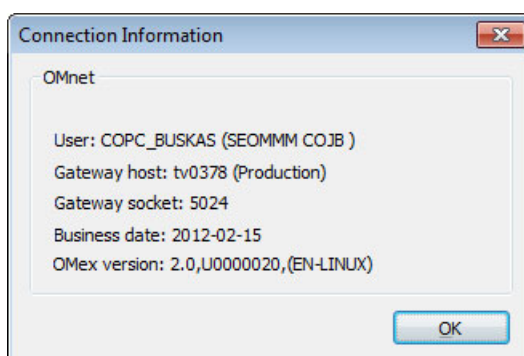
3. Check the settings and click **OK**.

4. Select **Properties** on the **Edit** menu, then **Client configuration** tab.

5. The **Client configuration** tab opens in the **General Properties** window.
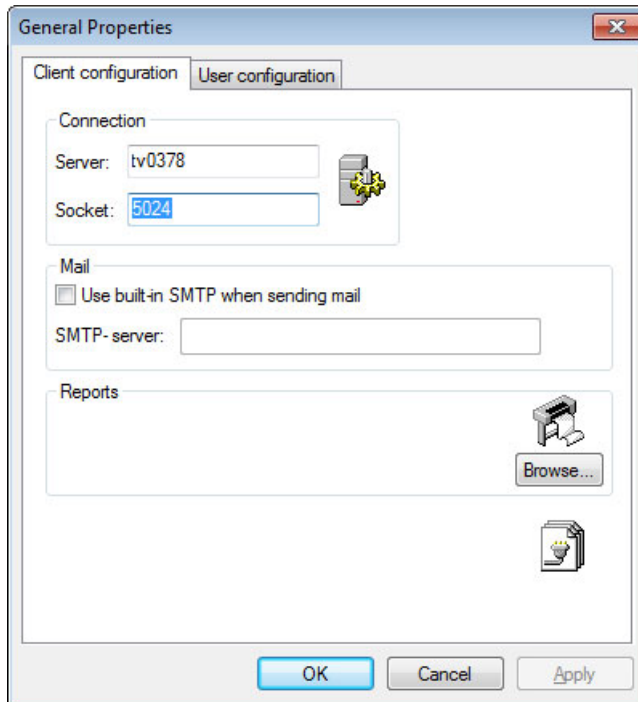
6. Specify **Server** and **Socket**.

7. Click **OK**.

3.3.2   Setting E-Mail Properties

Reports generated by the central clearing system can be sent to the members by e-mail. By default your ordinary e-mail client is used.

To define other e-mail address and SMTP-server, use the following procedure:

1. Select **Properties** on the **Edit** menu, then **Client configuration** tab.

2. The **Client configuration** tab opens in the **General Properties** window.
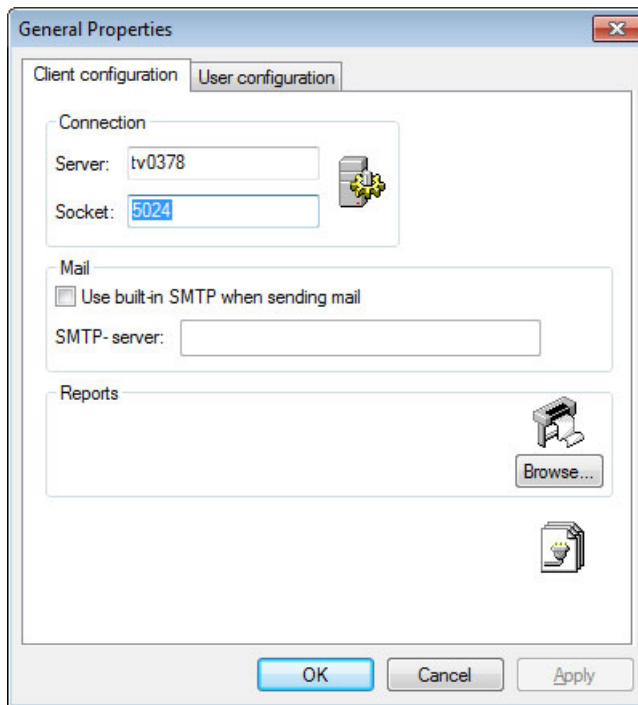
3. Check the **Use built-in SMTP when sending mail** check box and specify **SMTP-server**.

4. Select **User configuration** tab. The **User configuration** tab opens in the **General properties** window.
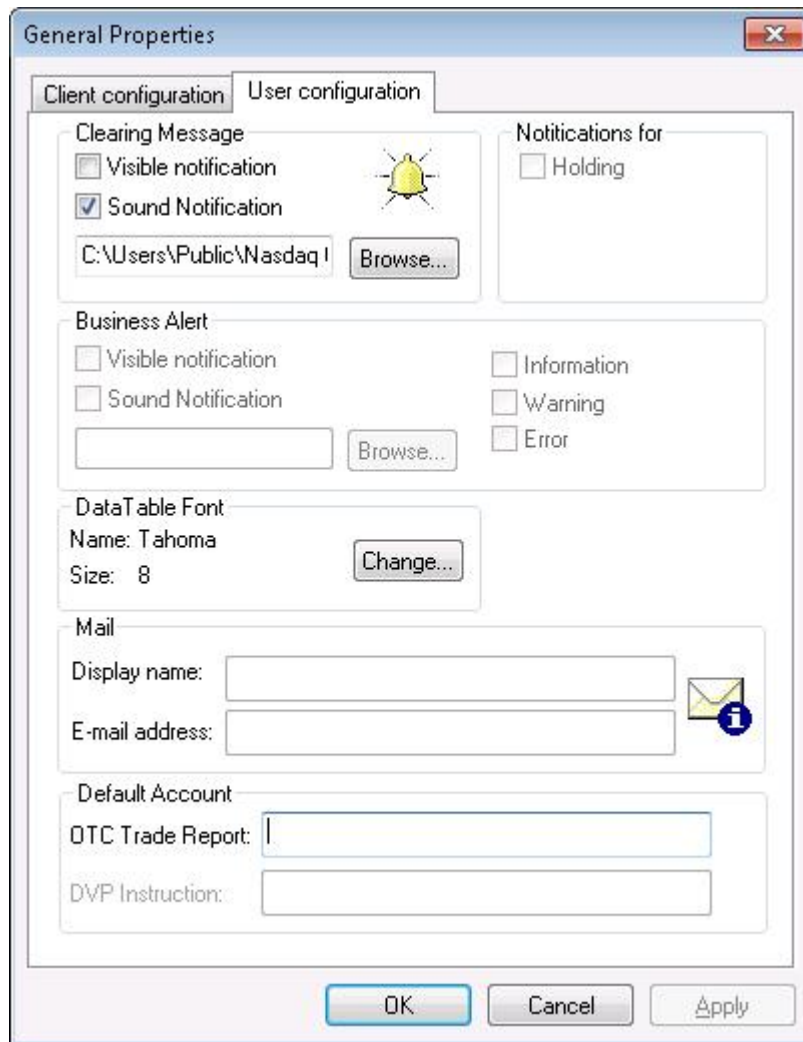
5. Specify **Display name** and **E-mail address**.

6. Click **OK**.

3.3.3 Setting Fonts in Lists

Use this procedure to set font and style to display in the lists of all windows of the application.

1. Select **Properties** on the **Edit** menu, then **User configuration** tab.

2. The **User configuration** tab opens in the **General properties** window.

3. Click **Change**. The **Font** window opens.
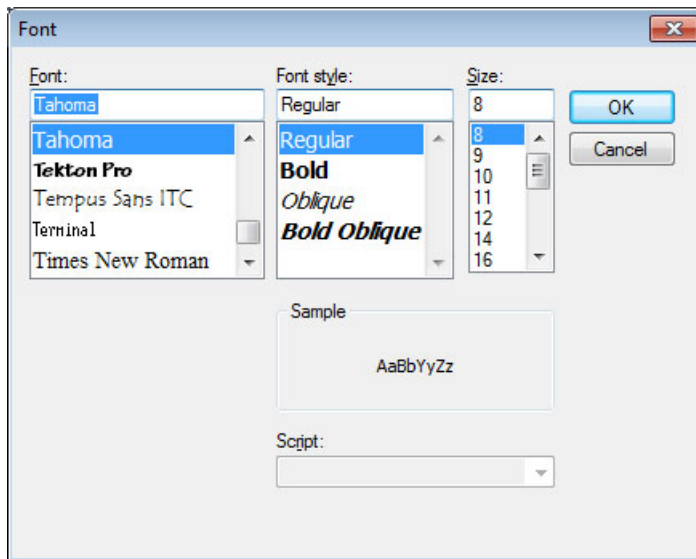
4. Select desired font and style and click **OK**.

3.4 Customizing Clearing

3.4.1 Setting Clearing Reports Folder

Perform this procedure to set the default folder for downloaded and saved clearing reports:

1. Select **Properties** on the **Edit** menu and then **Client configuration** tab.

2. The **Client configuration** tab opens in the **General Properties** window.

3.
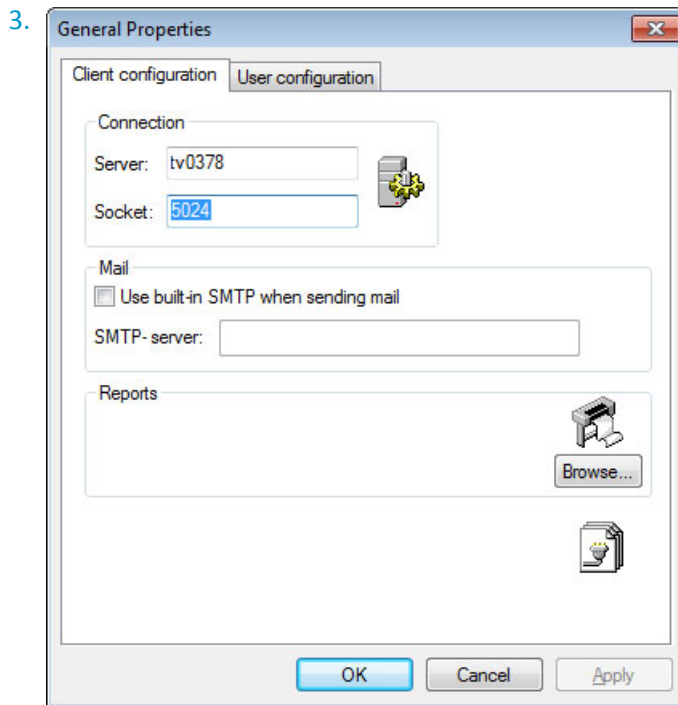
Click **Browse** button in the **Reports** group box where current reports folder is displayed.

4. The **Folders** window opens.

5. Select desired folder and click **OK**.

6. The selected folder appears in the **General Properties** window

7. Click **OK**.

3.4.2   Setting Clearing Message Properties

The clearing personnel can send clearing messages to the members of the exchange. Use this procedure to customize these messages:

1. Select **Properties** on the **Edit** menu and then **User configuration** tab.

2. The **User configuration** tab opens in the **General Properties** window.
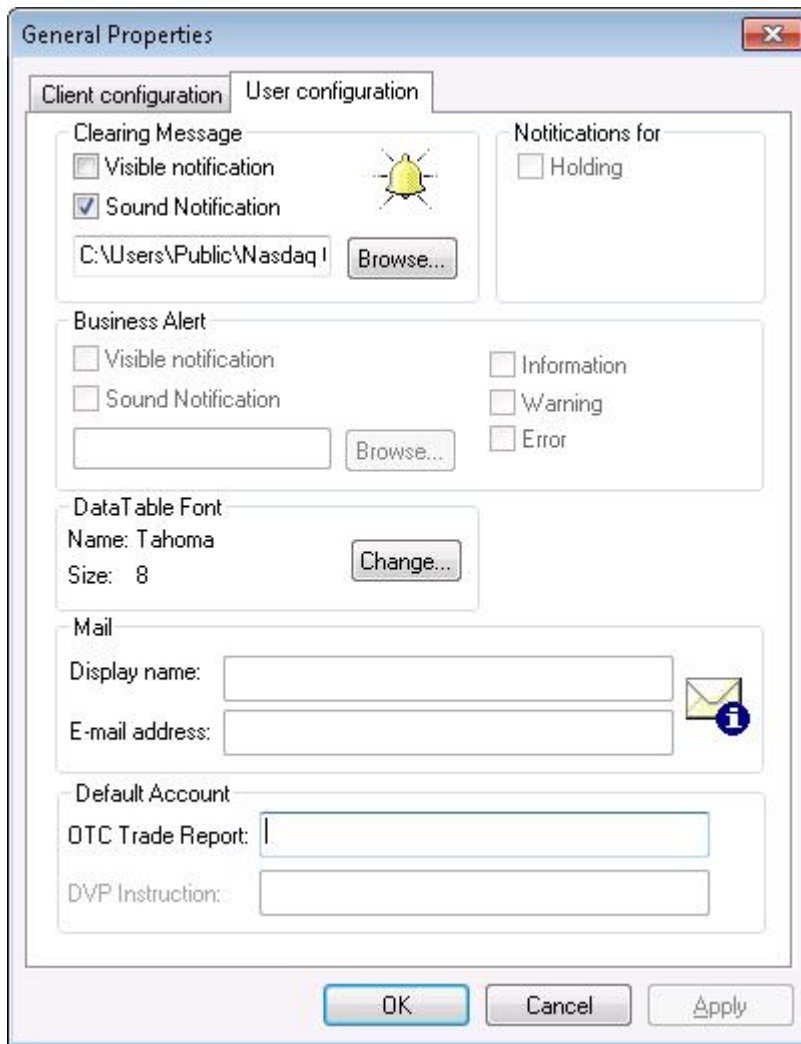
3. Choose desired properties in the **Clearing Message** groupbox.

4. Click **OK**.

3.4.3 Setting Clearing Business Alert Properties

Use this procedure to customize the business alert function:

1. Select **Properties** on the **Edit** menu and then **User configuration** tab.

2. The **User configuration** tab opens in the **General Properties** window.
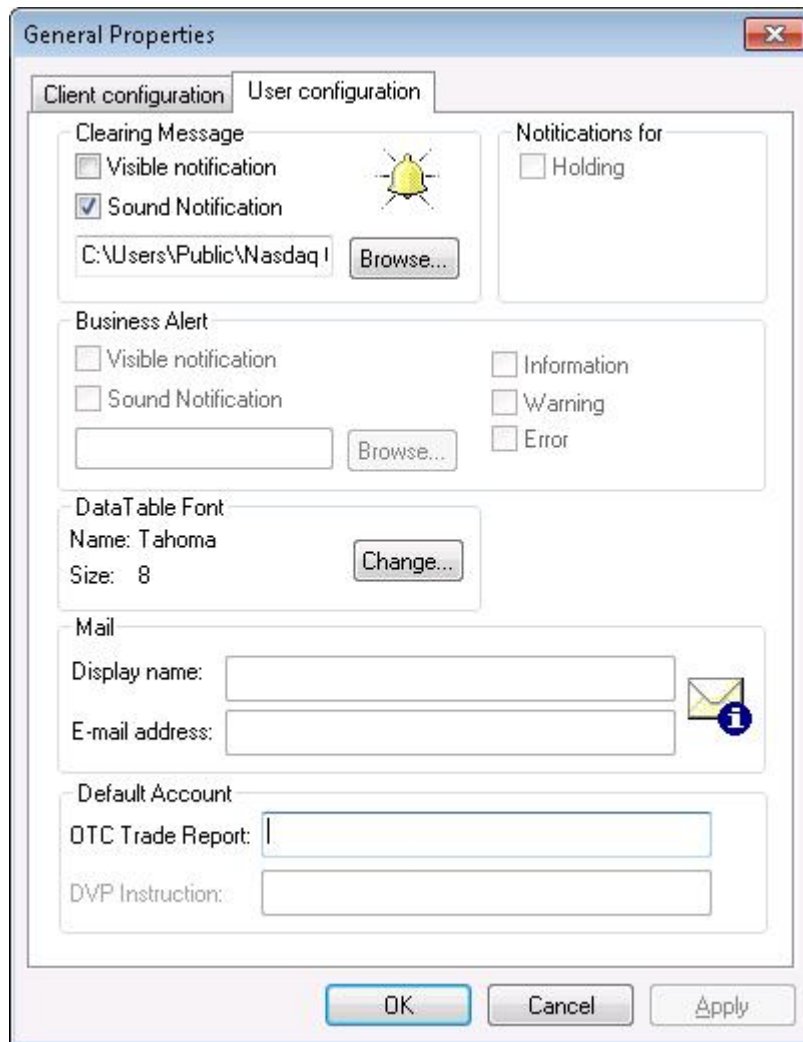
3. Choose desired properties in the **Business Alert** groupbox.

4. Click **OK**.

3.4.4 Setting Clearing Notifications for Holdings

Use this procedure to get confirmation messages when a **Rectify Deal**, **Rectify Trade** or a **TM Deal** is put in holding state:

1. Select **Properties** on the **Edit** menu and then **User configuration** tab.

2. The **User configuration** tab opens in the **General Properties** window.
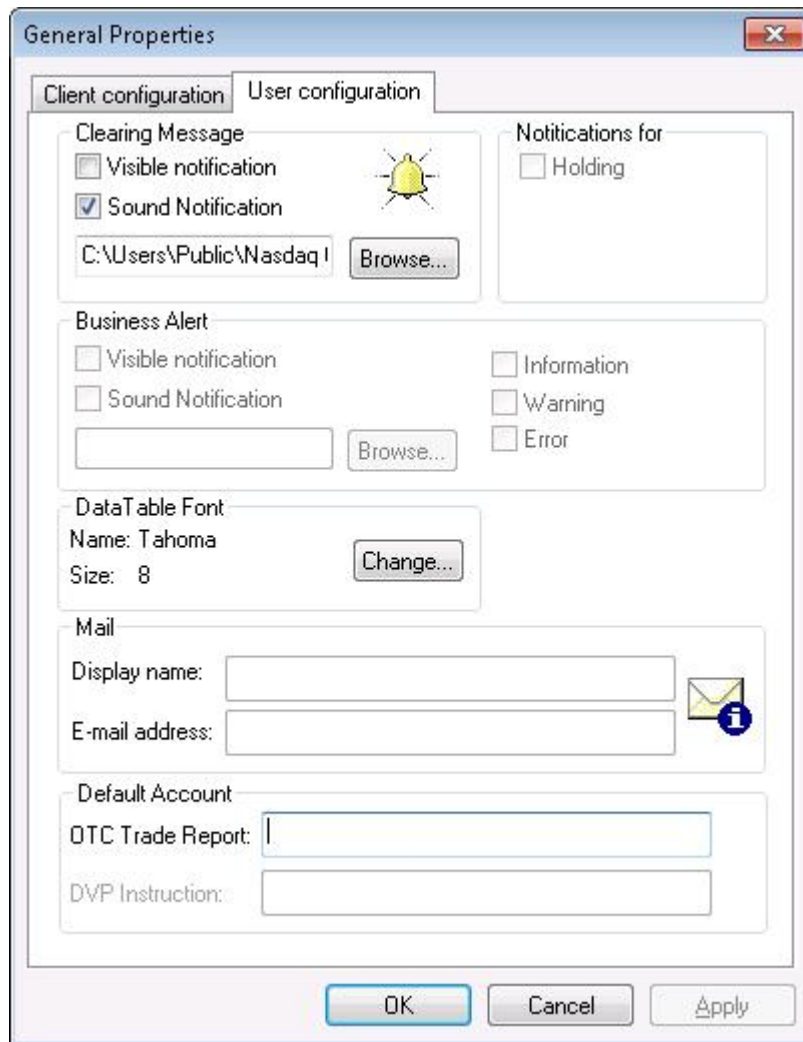
3. Check **Holding** in the **Notification for** box.

4. Click **OK**.

3.4.5 Setting Default OTC Account

Use this procedure to set the account to be used as the default when creating an OTC Trade Report:

1. Select **Properties** on the **Edit** menu and then **User configuration** tab.

2. The **User configuration** tab opens in the **General Properties** window.
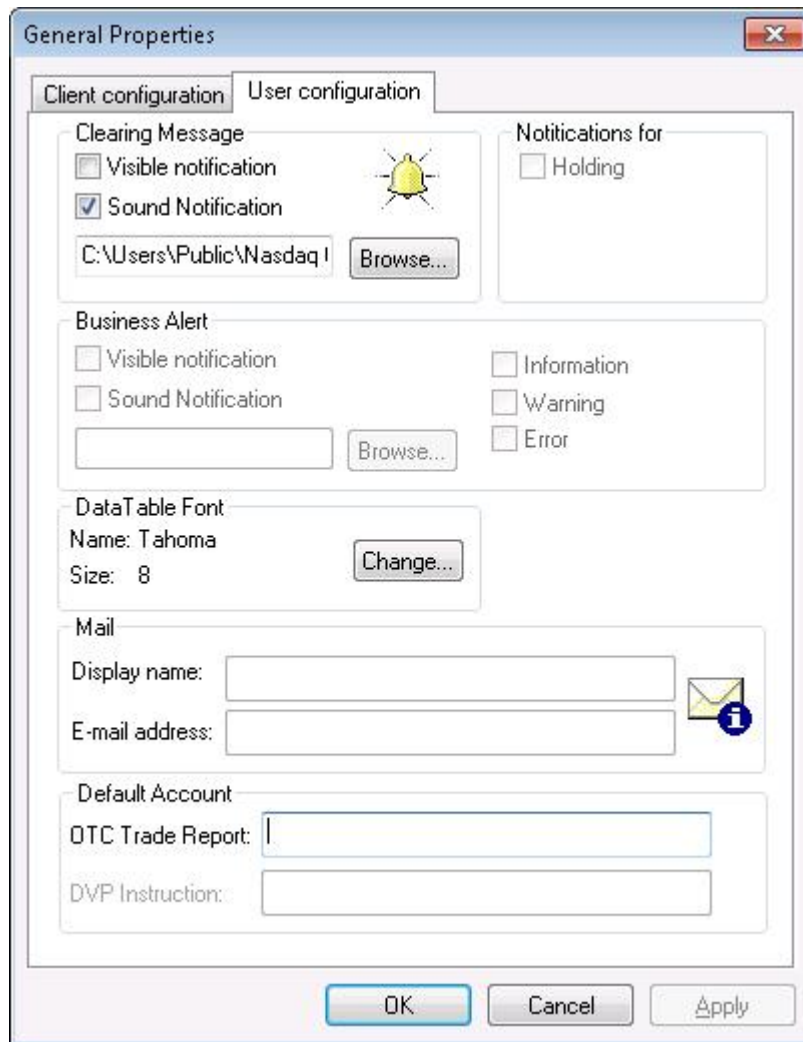
3. Fill in the default OTC Trade Report account in the appropriate field.

4. Click **OK**.

3.5   Application Version

Check current application version by choosing **About** on the **Help** on the main menu or

the **About** button.

4 Accounts

The **Accounts** menu provides functions related to accounts, such as viewing and editing accounts, viewing propagation and positions.

The following menu options are available on the **Account** menu.

- Account Details
- Account Propagation
- Account Position
- Position Transfer
- Deny Real Time
- Account Access Type
- AAT Report Connection
- Automatic Take-Up Connection
- Currency Ranking
- Account Currency Ranking

4.1 Account States

An account item is set to one of a number of available states when created or rectified. Certain rules determine the transitions between them.

The following table describes the account state options:

Registered	The account is registered but not active; all fields can be edited; if it is activated it cannot return to the Registered state; it can be deleted or activated.
Active	The account is registered and active; it is countersigned if applicable; it can be inactivated; the **Trade**, **Margin**, **Settlement** and **Position** account fields cannot be edited.
Inactive	The account is inactive; it can be reactivated or deleted after a Night Job.
Deleted	The account is deleted; it cannot be reactivated.

Certain rules determine the transitions between the different account state options.

4.1.1 State Transitions
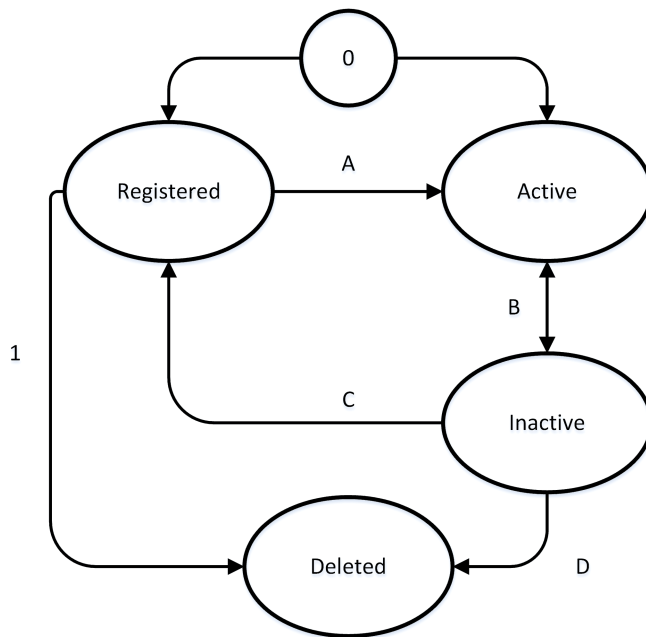
Figure 3: State transitions

The following table describes the account state and sub-state transitions as indicated in the figure above:

Action	Result	Description
0	Registered → Active	An account can be created either in a Registered or an Active state.
1	Registered → Deleted	An account in a Registered state can be deleted to a Deleted state.
A	Registered → Active	An account in a Registered state must be activated to an Active state before it can be used.
B	Active → Inactive	An account can toggle between an Active and an Inactive state except for the default account that cannot be inactivated. When the account is no longer needed, it must be inactivated one Night Job before it can be deleted. When an account is inactivated, the system checks if the account has any open positions. In that case a warning is displayed because the system cannot handle positions on an inactivated account during a general exercise.
C	Inactive → Registered	An account can return to a Registered state from an Inactive state only on the same day as the account was created and if no trading was performed.
D	Inactive → Deleted	An account can be deleted from an Inactive state if the following criteria are fulfilled: • The account is not the receiver of any type of propagation from a non-deleted account • Either no trades were placed on the account or the trades were deleted because of age

4.2   Account Details

You can use the **Account Detail** menu option to manage accounts and their properties.

The **Account type** field specifies how the account is going to be used.

The **Account fee type** field specifies a default fee calculation method for the account.

Propagation Accounts

Automatic propagation from the new account to the designated accounts are executed in the After Business routine. The propagation accounts dit(active or inactive) must be registered and be of a type that serves the purpose.

The following fields contain propagation accounts that can be used for specific purposes as further described below:

- Emptied to
- Trade account
- Margin account
- Position account
- Settlement account

First create the desired propagation accounts by using the **New Account** window. Then create the other accounts.

4.2.1   Searching Accounts

Using the **Account Details** window, you can display all account items entered into the system.

Perform this procedure if you want to search for and list account items

1. Select **Account Details** on the **Account** menu.

2. The **Account Details** window opens for searching.
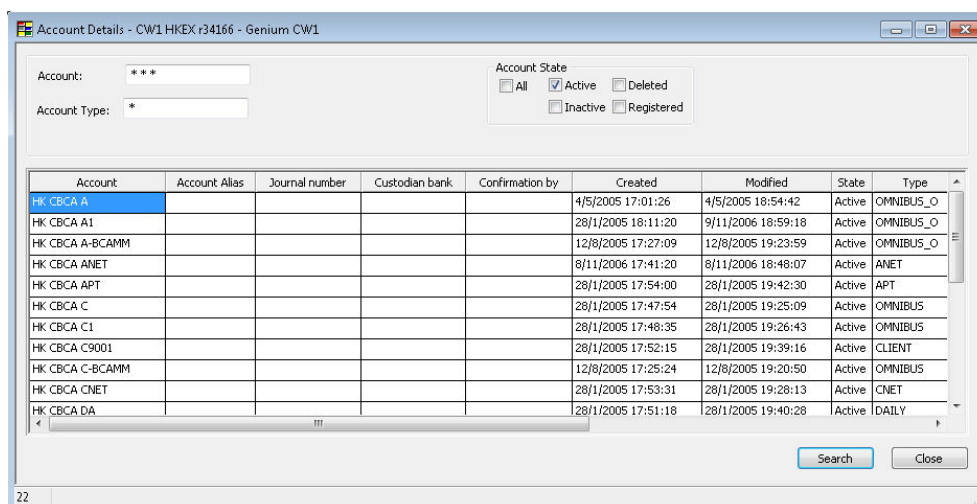
3. The **Account Details** window provides a search area for limiting the numbber of displayed items in the list area.

4. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Account type	
Account state	Limitation related to **Account state**. Tick the check box for each desired state to be displayed; more than one can be checked; if no check box is selected, all accounts will be displayed:
	All All accounts will be displayed.
	Registered The account is registered but not active; all fields can be edited; if it is activated it cannot return to the Registered state; it can be deleted or activated.
	Active The account is registered and active; it is countersigned if applicable; it can be inactivated. The **Trade**, **Margin**, **Settlement** and **Position** account fields cannot be edited.
	Inactive The account is inactive; it can be reactivated or deleted after a Night Job.
	Deleted The account is deleted; it cannot be reactivated.

5. The following context-specific options are provided:

Option	Action
Fee Associations	Opens the **Fee Associations** window.
Account History	Opens **Account History** window, see page 39.
Currency Ranking	Opens the window **View Currency Ranking** for the selected account, see 69.

6. The following columns are displayed:

Account	Account identification <exchange member number>.
Account Alias	
Journal Number	A number that defines a relationship between accounts; used for administration.
Custodian bank	Identification of the custodian bank.

Affirmation	Identification of a member <exchange member> assigned to confirm/countersign a trade to be carried out.
Created	Date and time of creation of the data of this row (record).
Modified	Date and time at which the data for this row (record) was last modified.
State	See Account state, Account fee association state, Contingency arrangement state, Exercise state, Give up state, Rectification state, Report state or Trade state.
Type	Can be Account fee type, Account type, Exercise type, Member type, Report type, or Trade type.
Emptied to	Identification of a propagation account <exchange member number> for emptying left-over trades on daily accounts automatically in the After Business routine.
Fee type	Default account fee type is displayed. A fee association is a relation between a certain account and a certain product during a specified time period. A fee association is preferred before a default fee type.
Base Currency	Main currency that the underlying is traded in.
Margin class	The margin class of this row.
Registrar	A mnemonic code identifying an external account institution or source.
Organisation number	Organization number for the owner of the account.
Collateral handling	Describes how collateral handling of the account is performed with in Genium Inet.
Direct debit account	The account from where the direct Debit instruction is performed.
Base Collateral Account	The account with the base collateral amount (requirement) that is adjusted based on the Default Fund.
BC Adjustment Factor	The factor used when calculating the amount that should offset the base collateral amount on the stated Base Collateral Account.
Intraday Funding	Account funded by the clearing member from which any deficits on the ICA accounts are covered in intraday as well as pre-novation evaluations.

7. To perform a search—Limit the number of items to list by selecting search criteria related to item properties. Wildcard(s), *, or empty field means no limitation regarding that property.

8. Click **Search**.

9. All items matching the search criteria are displayed in the **Account Details** window. Some of the item properties were defined by the user, others by the system.
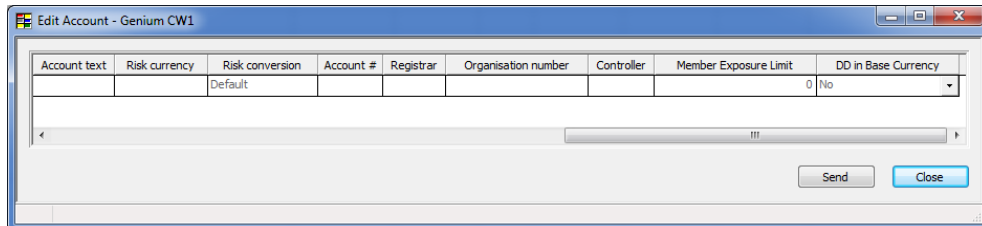
4.2.2 Editing Accounts

The **Edit Account** window provides input fields for entering item properties. The most fields in this window are not possible to edit.

Perform this procedure if you want to edit an account:

1. Select **Account Details** on the **Account** menu and perform a search.

2. The **Account Details** window displays a list of items.

3. Select desired item to modify in the list and select **Edit** on the context menu.

4. The **Edit Account** item window opens:

5. The following fields are the only ones that may be edited:

Field	Description
Member Defined Exposure Limit	The value for the limit must be negative.
DD in Base Currency	Select if the External Deposit Cash Direct Debit transaction should be in Base Currency. ⓘ **Note** If it is selected not to be, the transaction may be in multiple currencies.

6. Click **Send** button.

4.2.3 Searching Account History

By selecting an item in the **Account Details** window and by choosing **Account History** on the context menu, you can display the history of an account item. All versions caused by modifications of the account item will be displayed.

Perform this procedure if you want to view the history of an account item:

1. Select **Account Detail** on the **Account** menu and perform a search.

2. The **Account Detail** window displays a list of items.

3. Select desired item to view in the list. The context menu becomes available.

4. Select **Account History** on the context menu.

5. The **Account History** window opens for searching.
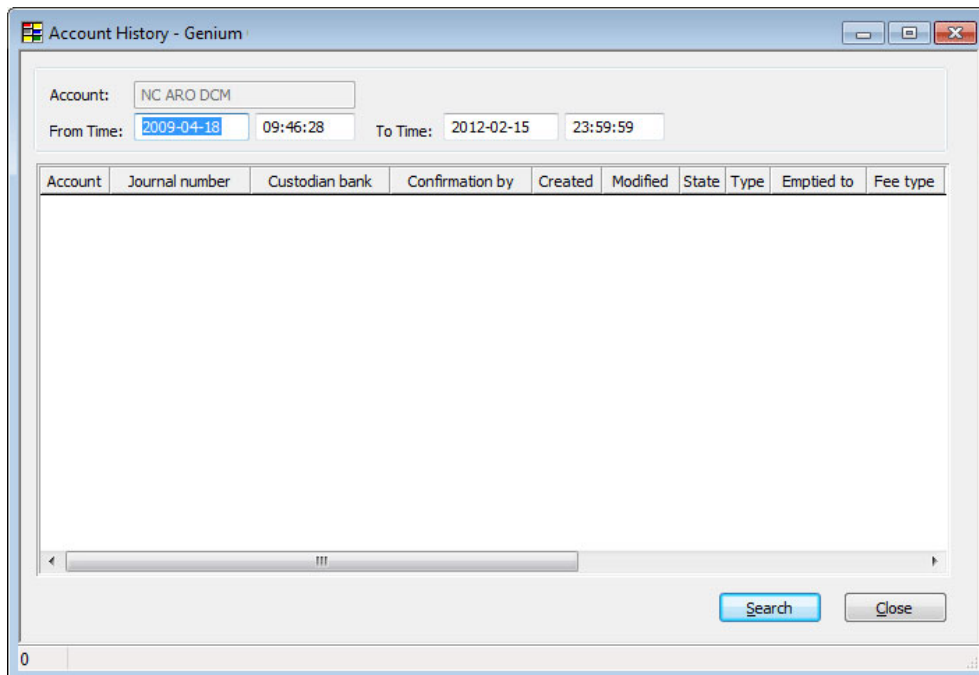
The **Account History** window provides a search area for limiting the number of displayed items in the list area.

6. The following search criteria are available:

Criterion	Specification
Account	Account identification <exchange member number>. The account identification from the account item selected in the **Account Details** window is *automatically displayed*.
From time	Specify from time <yyyy-mm-dd><hh:mm:ss>.
To time	Specify to time <yyyy-mm-dd><hh:mm:ss>.

7. Click **Search**.

8. For every distinct value of **Modified** within the selected time interval the account with its properties is listed as a separate item.

4.3   Account Propagation

You can use the **Account Propagation** menu option to display information on accounts that have propagation relationships to other accounts.

A trade item has many properties and can be viewed upon as the originator of many phenomena; building positions, creating margin requirements, triggering fees and deliveries and so on, all of which has to be tied to an account. The propagation mechanism is the tool for accounting the various aspects of a trade on different accounts.

The propagation properties may only be altered when the account is in registered state, that is before it is activated.

4.3.1 Searching Account Propagation

Using the **Account Propagation** window, you can view how items are propagated from one account to another. You can base the list either on receiving accounts or on sending accounts.

Perform this procedure if you want to propagate accounts:

1. Select **Account Propagation** on the **Account** menu.

2. The **Account Propagation** window opens.

The **Account Propagation** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Account	Account identification <exchange member number> of the position account, that is the receiving account. Specify an account **to which** items are propagated (the **receiving**. account). If an item is selected in the **Account Details** window, the account identification from the **Position acct** field can be copied by pressing the **[Ctrl]** + **[V]** keys.
Propagation account	Account identification <exchange member number> of the sending account. Specify an account **from which** items are propagated (the **sending**. account).

4. The following column headings are displayed:

Field	Description
Account	Account identification <exchange member number> of the position account, that is the receiving account.
Propagates	Propagated item type option: Trade Position Margin Settlement Origin

5. To perform a search—Specify either a particular *receiving* account in the **Account** field, or a particular *sending* account in the **Propagation account** field. The unspecified field should show wildcard(s).

6. Click **Search**.

7. All matching items are listed in the **Account Propagation** window.

4.4   Account Position

You can use the **Account Position** menu option to display information regarding single accounts' individual positions as well as each series aggregated over all accounts. Depending on the account and exchange rules defined in the Common Database, netting may or may not apply in the various cases.

The delivery position for an account is displayed in the **Long** or **Short** column fields as the absolute value of the difference between held and written contracts.

4.4.1   Searching Account Positions

Using the **Account Position** window, you can view how items are propagated from one account to another. You can base the list either on receiving accounts or on sending accounts.

The account on which to base the list can be selected in the **Account Details** window.

Perform this procedure if you want to search and list account position items:

1. Select **Account Position** on the **Account** menu.

2. The **Account Position** window opens.

3. The delivery position for an account is displayed in the **Long** or **Short** field as the absolute value of the difference between held and written contracts.

4. The **Account Position** window provides a search area for limiting the number of displayed items in the list area.

   Use the specifications below when entering values in these fields.

   The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.

Criterion	Specification
Date	Select a **Date** option from the list:
	CTD Current Trading Date; lists current position for the current trading date (provided it exists for the instrument).
	O/N Overnight; lists positions from previous trading date, which are static during the day. The timestamp of the O/N position will be changed if trades were completed on the old position.
	NTD Next Trading Date; next calendar date compared to the current trading date within the system – even if that date is a non-trading.
	Which positions are listed depends on individual instrument variations due to the definition of trading days.
	ⓘ **Note** The quantity closed out the current business/clearing date (T) can be displayed for CTD.
For date	Default = <current business date>.
	Expires Filters positions in instruments that expire a certain day.
	Only deny Provides an option to display deny positions (i.e. positions with the deny auto set) of expired series. This option is activated once **Expires** is checked.
Aggregate	Provides an option to group positions in the same series:
	<checked> Lists one position item per series.
	<unchecked> Lists one position item per account.
	ⓘ **Note** If **Aggregate** is checked and the search result includes a large number (more than 500) of hits, the list could be truncated. In this case a message pops up: "The operation returned a warning message: buffer overflow occurred, limit your question please".
Show 0-positions	Check the check box to display zero positions (i.e. positions that once were non-zero but was closed) which are retained until expiration.
	ⓘ **Note** Zero positions will only display real-time unless zero positions are configured by the Clearing House to display until expiration.

5. The following context-specific options are provided:

Option	Action
Trade History	Opens the **Trade History** window for showing all trades in the selected position.
Exercise Request	Opens the **Exercise Request** window for requesting an exercise of the selected account and series.
Transfer Position	Opens the **Position Transfer** window for transferring positions.

Option	Action
Deny Automatic	Opens the **Deny Automatic** window for setting the quantity of contracts in the selected position to exclude from automatic exercises.
Pos. to Net Down	Opens the **Pos. to Net Down** window for the selected position.
Reinstate Position	Opens the **Reinstate Position** window for the selected position.

6. The **Account Position** window provides the following column headings:

Fields	Description
Account	Identification <exchange member number> of the account.
Series	Series identification of the traded contracts.
Long	Quantity of long (held/bought/buy) contracts; the difference between held and written contracts if positive.
Short	Quantity of short (written/sold/sell) contracts; the difference between written and held contracts if positive.
Deliv pos	Number of deliverable underlyings contracts in the position.
Denies auto	Quantity of long contracts that should not participate in the general exercise.
Modified	Date and time at which the data for this row (record) was last modified.
Contr. size	Number of underlyings in a contract.
Underlying	Specifies the underlying.
Settlement Type	Specifies the settlement type, which is either **Optional**, **Cash**, or **Physical**.
Option Type	Specifies an option type, which is either **C** or **P**.
Strike Price	Specifies the Strike Price.
Year	Specifies the year, and is indicated by a digit ranging from 1 to 9.
Month	Specifies the month, ranging from Jan to Dec.
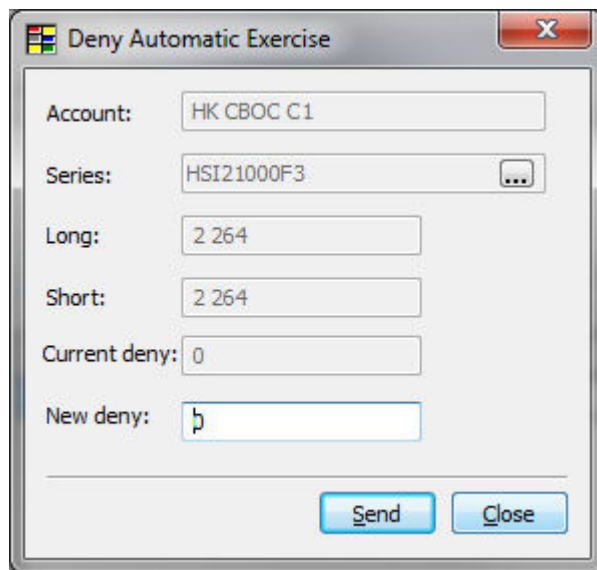
7. To perform the search, limit the number of items to list by selecting search criteria related to item properties. Wildcard(s), *, or empty field means no limitation regarding that property.

8. Click **Search**.

9. All matching items are listed in the **Account Position** window.

4.4.2   Denying General Exercise of Positions

Using the **Deny Automatic** window, you can request to deny automatic exercise of a position that will not participate in the automatic general exercise. Deny requests can be cancelled in that way that the deny quantity can be set to zero.

Perform this procedure to deny general exercise of a specific position:

1. Select **Account Position** on the **Account** menu and perform a search.

2. The **Position** window opens.

3. Select desired item to deny in the list. The context menu becomes available.

4. Select **Deny Automatic** on the context menu.

5. The **Deny Automatic** item window opens providing input fields.

6. Specify the quantity of long contracts that should not participate in the general exercise.

7. Click **Send** button.

8. In the **Position** window, in the **Denies auto** field the specified quantity is entered and that quantity will be excluded when a general exercise is executed in the After Business process.

> ⓘ **Note**
>
> The setting of the system parameter CL_RESET_DENY_OVERNIGHT determines whether the sent value is persistent beyond the current business date or reset during the after business phase.

4.4.3   Positions to Net Down

Using the **Pos. to Net Down** menu option in the **Account Position** window, you can open the **Positions to Net Down** window.
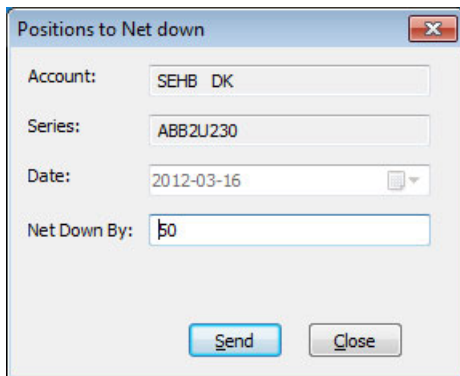
If trades update positions by the open option, the number of both long and short contracts grow. This is the case for example, when members keep clients' positions on

an omnibus account. Using the **Positions to Net Down** window you can adjust positions (repeatable if convenient) on any account that does not use the autonetting option.

A net operation is carried out by creating a deal containing two closing trades. The operation can be reversed by the clearing house or the member, see next section. In addition, the trades generated will not affect the end of day settlement price determination process.

Perform this procedure if you want to net positions:

1. Select **Account Position** on the **Account** menu and perform a search.

2. The **Position** window opens.

3. Select a position and choose **Pos. to net down** on the context menu.

4. The **Positions to Net Down** window opens if no side of the position is equal to zero otherwise Position is not sufficient for net down transaction is displayed.

5. Enter the number of contracts to net in the **Net Down By** field. At most, this is the smallest number of the long and short positions. This is also the number suggested by default.

6. Click **Send**.

7. The net operation is submitted and a confirmation box summarizing the details is displayed.

8. Click **Confirm**.

9. If successful, the position is updated and displayed in the **Positions** window. The transfer trades can be viewed in the **Trade History** window with the free text LongPosNetting and trade price equal to 0. If the operation fails, an error message is displayed.

4.4.4   Reinstate Position

Using the **Reinstate Position** menu option in the **Reinstate Position** window to perform closeouts.

For gross position accounts members can perform closeouts, i.e. to reduce the long and short quantity in a position account by the same quantity. Members can reinstate positions in any account (including net position accounts) to correct positions that have been manually, or automatically closed out "erroneously" previously.

This is the reversal of a closeout.

Limitations

- Position closeout and reverse position closeout requests may be submitted for T and historical dates – not T+1.

- Rectify of T trades cannot be allowed until the next day once day-end processing have started.

- Give-up and Take-up of T trades cannot be allowed until the next day once day-end processing have started.

- Historical close-outs not validated against historical positions.

Perform this procedure if you want to reinstate positions:

1. Select **Account Position** on the **Account** menu and perform a search.

2. The **Position** window opens.

3. Select a position and choose **Reinstate Position** on the context menu.

4. The **Reinstate Position** window opens if no side of the position is equal to zero otherwise xxxx is displayed.

5. Enter clearing date for the closed out/reversal of closeout in the **Date** field.

6. Click **Search**.

7. The quantity closedout/reversal is shown in the **Qty Closed** field.

8. Enter quantity to reinstate in the **Reinstate Qty** field.

9. Click **Send**.

10. The reinstate operation is submitted and a confirmation box summarizing the details are displayed.

11. Click **Confirm**.

12. The quantity closed out the current business/clearing date (T) is displayed.

4.5   Position Transfer

> ⓘ   **Note**
>
>   This function is optional for Clearing Workstation 1 application.

You can use the **Position Transfer** menu option to move positions, in whole or partly, to another account. It is also possible to net a position to the same account. Depending on the individual rules defined, some transfers may not be allowed.

Using the **Position Transfer** window, you can first search for a group of series held on a specified account. Then you can transfer all these series to a specified new account.

> !   **Attention**
>
>   Be careful to search only for the series to transfer since the **Transfer** button transfers **all** positions in the list.

Perform this procedure if you want to search, list and transfer position items:

1. Select **Position Transfer** on the **Account** menu.

2. The **Position Transfer** window opens.
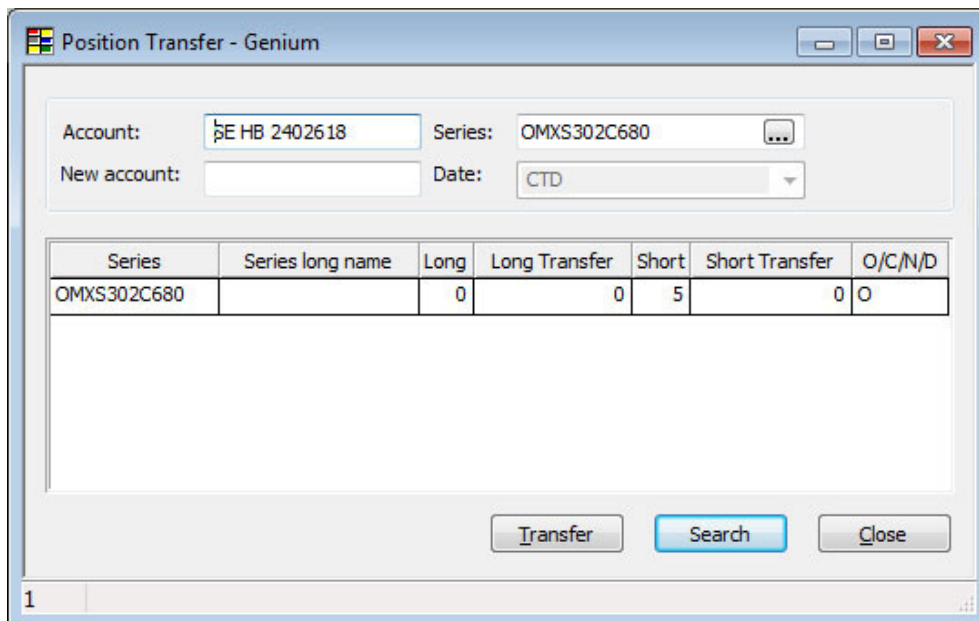
The **Position Transfer** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Account	Account identification <exchange member number> of the account from which positions are transferred. Specify a particular sending account.

Criterion	Specification
New account	Account identification <exchange member number> of the account to which positions are transferred. Specify a particular receiving account.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.

4. The following window-specific action buttons are provided:

Button	Action
Transfer	Transfers *all* positions listed in the **Position Transfer** window.

5. The following column headings are displayed:

Field	Description
Series	Series identification of the traded contracts.
Long	Quantity of long (held/bought/buy) contracts; the difference between held and written contracts if positive.
Long Transfer	Quantity of long contracts to transfer.
Short	Quantity of short (written/sold/sell) contracts; the difference between written and held contracts if positive.
Short Transfer	Quantity of short contracts to transfer.
O/C/N/D	O Open position C Closed position N Netted position D Default outcome, which can result in anyone of the O, C or N options)

6. Specify an **Account** and **Series** to transfer.

7. Click **Search**.

8. All matching items are listed in the **Position Transfer** window.

9. In the search area specify a **New account**, the account to which the positions should be transferred.

> ⓘ**Note**
>
> If the fields **Account** and **New account** hold the same value, the positions will only be netted.

10. In the list area enter desired new quantities in the **New long** and **New short** fields. Change the **O/C/N/D** option if desired.

> ⓘ **Note**
>
> The positions may be netted on the new account. In this case, just type an N in the **O/C/N/D** field.

> ⓘ **Note**
>
> Since **all** positions in the window will be transferred (no selection needed) it is most important to check that only the intended transfers are displayed. This may call for an extra, more explicit search operation before executing the transfer.

11. Click **Transfer** button.

12. The New long and New short position quantities are moved to the specified <New account>. An error message is displayed if the requested method **O/C/N/D** of updating the positions could not be applied.

13. Click **Search** to view the updated remaining positions on the current account.

14. The transferred quantity is subtracted in the **Position Transfer** window.

4.6   Deny Real Time Exercise

> ⓘ   **Note**
>
> The function **Deny Real Time** described below applies only to TOM (TT) Exchange.

The **Real Time Deny** exercise function is used to deny exercise of a long position on expiration day after the market is closed. The process picks out a short position in the same series and close down the two positions in real time.

1. Select **Deny Real Time** on the **Account** menu.

2. The **Deny Real Time** window opens providing input fields.

3. The following input fields are displayed:

Field	Description
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification. <exchange> Max. 2 characters <member> Max. 5 characters <number> Max. 10 characters If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Long	Quantity of long (held/bought/buy) contracts; the difference between held and written contracts if positive.
Short	Quantity of short (written/sold/sell) contracts; the difference between written and held contracts if positive.
Current deny	
New deny	Real time deny of long contracts.

4. Select account and series.

5. Specify the quantity of long contracts that should not participate in the exercise in the **New deny** field..

6. Click **Send** button.

7. The deny exercise request results in a closing trade at trade price zero for the writer, and a closing sell at trade price zero for the holder; with the customer information field filled in with the text; Abandonment. The closing trade can be found in the **Trade History** window.

8. The window remains open, and the new long position is displayed in the field **Long**.

4.7 Account Access Types

The **Account Access Type** window is used to group accounts per member.

Account Access Types that are created can then, in the **Account Access Type** window, be connected to members for the purpose of controlling access to accounts. Risk groups can be created by giving an Account Access Type a risk group connection.

4.7.1 Searching Account Access Types

Using the **Account Access Type** window, you can display all existing Account Access Type items entered into the system.

Perform this procedure if you want to search for and list Account Access Type items:

1. Select **Account Access Type** on the **Account** menu.

2. The **Account Access Type** window opens for searching.
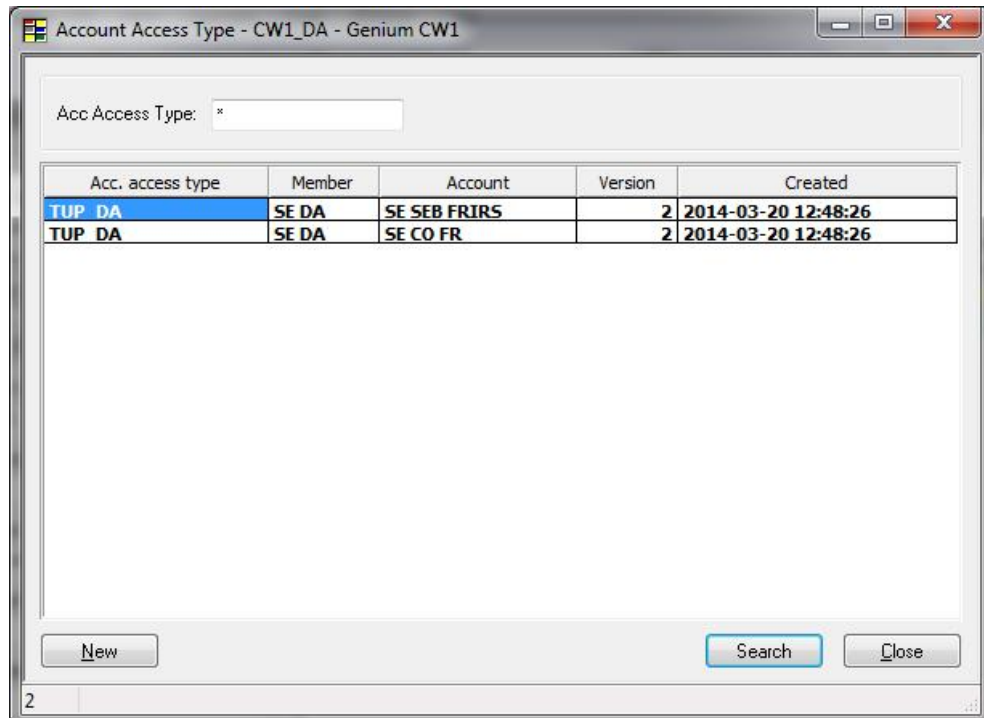
The **Account Access Type** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Acc Access Type	Specify a particular Account Access Type or a group using a wildcard, *, A* etc.

4. The following action button is provided:

Button	Action
New	Opens up the **Create Account Access Type** window.

5. The following column headings are displayed:

Field	Description
Acc. access type	Account access type used for grouping accounts per member.
Account	Account identification <exchange member number>.
Version	Version number will be incremented when the Account Access Type is modified.
Created	Date and time of creation of the data of this row (record).
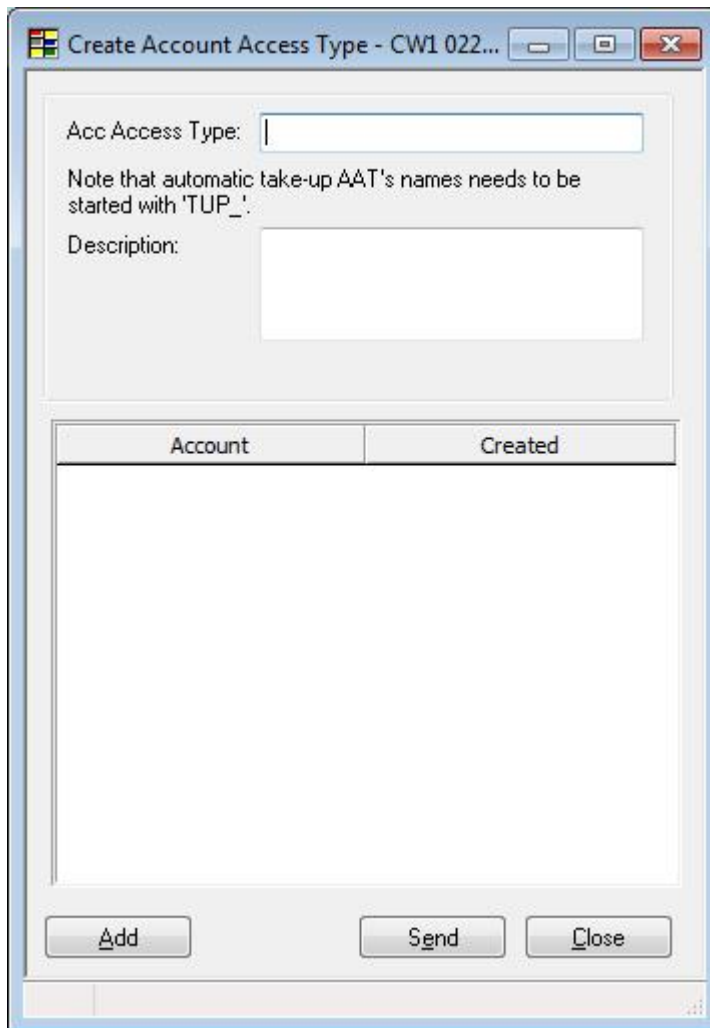
6. To perform the search—Specify a particular **Account Access Type** and on which to filter (wildcards are allowed).

7. Click **Search**.

8. The matching Account Access Type items are displayed in the **Account Access Type** window.

4.7.2   Creating an Account Access Type

When the **Account Access Type** window displays a list of items as well as when the list is empty, you can create a new Account Access Type.

Perform this procedure to create a new Account Access Type:

1. Select **Account Access Type** on the **Account** menu.

2. The **Account Access Type** window opens.

3. Click **New** button.

4. The **Create Account Access Type** window opens.

5. Enter Account Access Type and description for the **Account Access Type**.

   When creating **Account Access Types** for automatic take-up, the **Account Access Type** must be prefixed with "TUP_", for example, "TUP_ICA1234". There is no validation on this in the window but it is still necessary when connecting the Account Access Type to a take-up account. The Member must be the clearing member or take-up member.

6. Enter an account in the row cell below the **Account** column.

7. Select **Add row** from the context menu.

> ⓘ **Tip**
>
> Open the **Account** window and list relevant accounts. When clicking on an account name, in the **Account** column of the **Account** window, the account string is copied to the clipboard. Now paste the information into the cell in the **Create Account Access Type** window.

8. Click **Send** button.

9. A new Account Access Type is created.

> ⓘ**Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.7.3 Modifying Account Access Types

When the **Account Access Type** window displays a list of items, you can modify an Account Access Type.

Perform this procedure to modify an Account Access Type:

1. Select **Account Access Type** on the **Account** menu and perform a search.

2. Select the Account Access Type to be modified.

3. Select **Modify** on the context menu.

4. The **Modify Account Access Type** window opens showing all accounts for the Account Access Type.
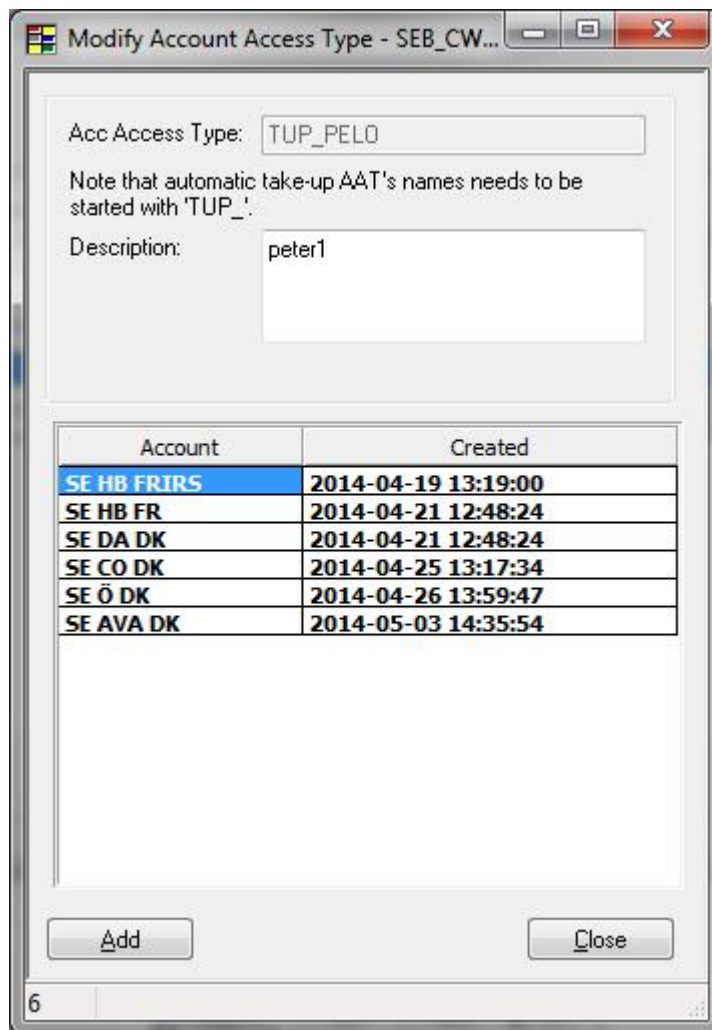
5. Select **Add** and/or **Delete** in the context menu.

6. Click **Send** button.

7. The changes made for the Account Access Type are saved.

4.7.4   Deleting Account Access Types

When the **Account Access Type** window displays a list of items, you can delete an Account Access Type.

Perform this procedure to delete an Account Access Type:

1. Select **Account Access Type** on the **Account** menu and perform a search.

2. Select the Account Access Type to be deleted.

3. Select **Delete** on the context menu.

4. A confirmation window appears.

5. Click **OK** button in the confirmation window.

6. The Account Access Aype is deleted.

> ⓘ**Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.8 AAT Report Connection

The **AAT Report Connection** window is used for reports and thus creating account reports for the accounts defined in the **AAT**.

4.8.1 Searching AAT Report Connections

Using the **AAT Report Connection** window, you can display all existing AAT Report Connection items entered into the system.

Perform this procedure if you want to search for and list AAT Report Connection items:

1. Select **AAT Report Connection** on the **Account** menu.

2. The **AAT Report Connection** window opens for searching.
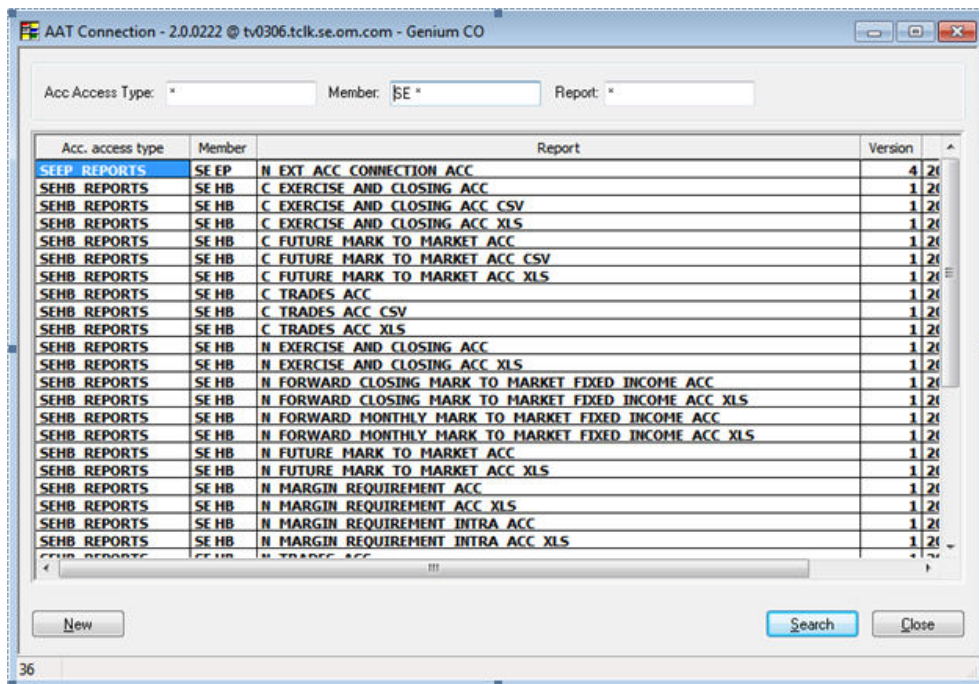
The **AAT Report Connection** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Acc Access Type	Specify a particular Account Access Type or a group using a wildcard, *, A* etc.
Member	Specify a particular member, or a group of members using one or more wildcards, * *, SE *, SE C*.
Report	Specify a particular report, or a group of reports using a wildcard, *, REPORT* etc.

4. The following action buttons are available:

Button	Action
New	Opens up the **Create AAT Report Connection** window.

5. The following column headings are displayed:

Field	Description
Acc. access type	Account access type used for grouping accounts per member.
Member	Identification <exchange member> of a member of the clearinghouse.
Report	Long name of the report and indication of the instrument type that the report applies to.
Version	Version number will be incremented when the Account Access Type is modified.
Created	Date and time the data for this row (record) was created.

6. To perform the search—Specify a particular **Acc Access Type**, **Member** and/or **Report** on which to filter (wildcards are allowed).

7. Click **Search**.

8. The matching AAT Report Connection items are displayed in the **AAT Report Connection** window.

4.8.2 Creating an AAT Report Connection

When the **AAT Report Connection** window displays a list of items as well as when the list is empty, you can create a new AAT Report Connection.

Perform this procedure to create a new **AAT Report Connection**:

1. Select **AAT Report Connection** on the **Account** menu.

2. The **AAT Report Connection** window opens.

3. Click **New** button.

4. The **Create AAT Report Connection** window opens showing all Account Reports defined CDB in the right box, according to the following figure:
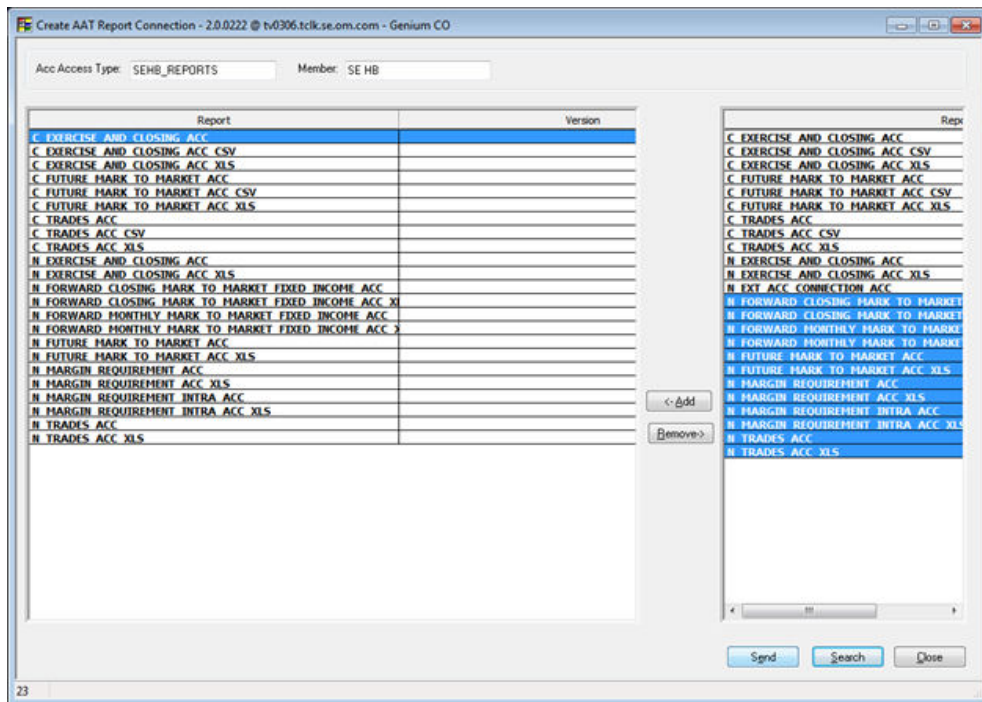
5. Specify **Account Access Type** and **Member**.

6. Click **Add** button and **Remove** button to add and remove account reports.

7. Click **Send**.

8. A new AAT Report Connection is created.

> ⓘ**Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.8.3 Modifying AAT Report Connections

When the **AAT Report Connection** window displays a list of items, you can modify an AAT Report Connection.

Perform this procedure to modify an AAT Report Connection:

1. Select **AAT Report Connection** on the **Account** menu and perform a search.

2. Select the AAT Report Connection to be modified.

3. Select **Modify** in the context menu.

4. The **Modify AAT Report Connection** window opens showing all connections for the AAT Report Connection.
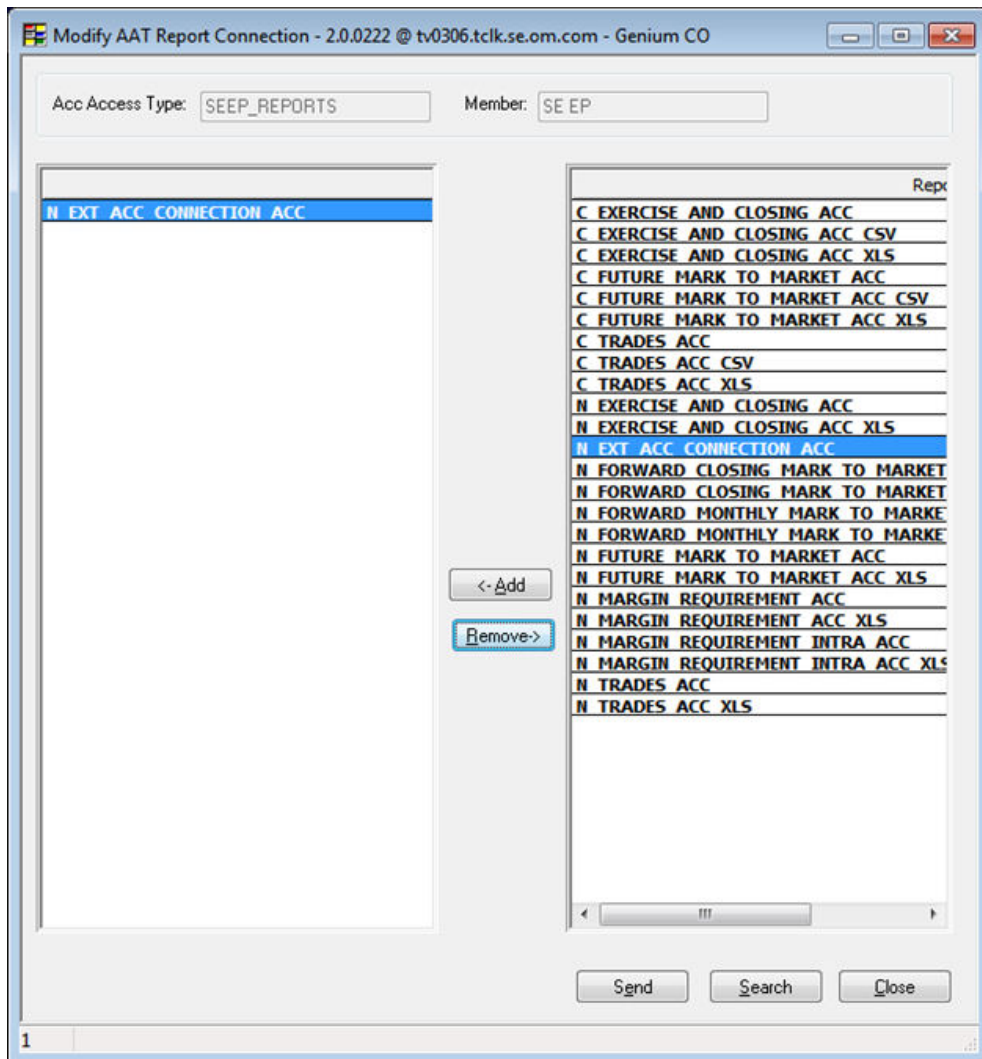
5. Click **Add** button and/or **Remove** buttons to add and remove account reports.

6. Click **Send**.

7. The changes made to the AAT Report Connection are saved.

> ⓘ**Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.8.4   Deleting AAT Report Connections

When the **AAT Report Connection** window displays a list of items, you can delete an AAT Report Connection.

Perform this procedure to delete an AAT Report Connection:

1. Select **AAT Report Connection** on the **Account** menu and perform a search.

2. Select the AAT Report Connection to be deleted.

3. Select **Delete** in the context menu.

4. A confirmation window appears.
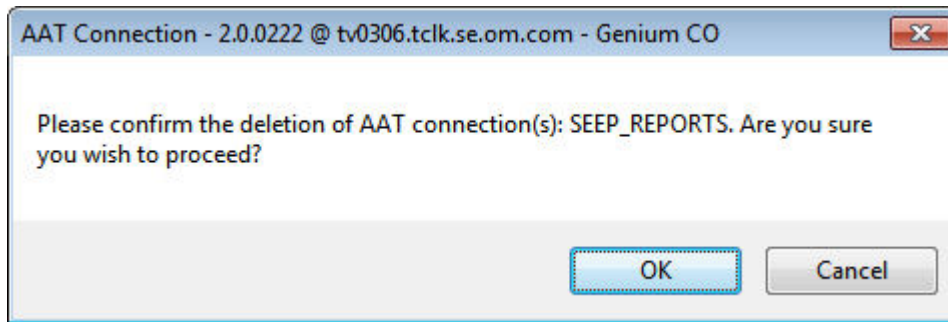
5. Click **OK**.

6. The AAT Report Connection is deleted.

> ⓘ **Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.9   Automatic Take-Up Connection

The **Automatic Take-Up Connection** windows are used to manage the Automatic Take-Up Connections.

4.9.1   Searching Automatic Take-Up Connections

Using the **Automatic Take-Up Connection** window, you can display all existing Automatic Take-Up Connections into the system.

Perform this procedure if you want to search for and list Automatic Take-Up Connections items:

1. Select **Automatic Take-Up Connection** on the **Account** menu.

2. The **Automatic Take-Up Connection** window opens for searching.
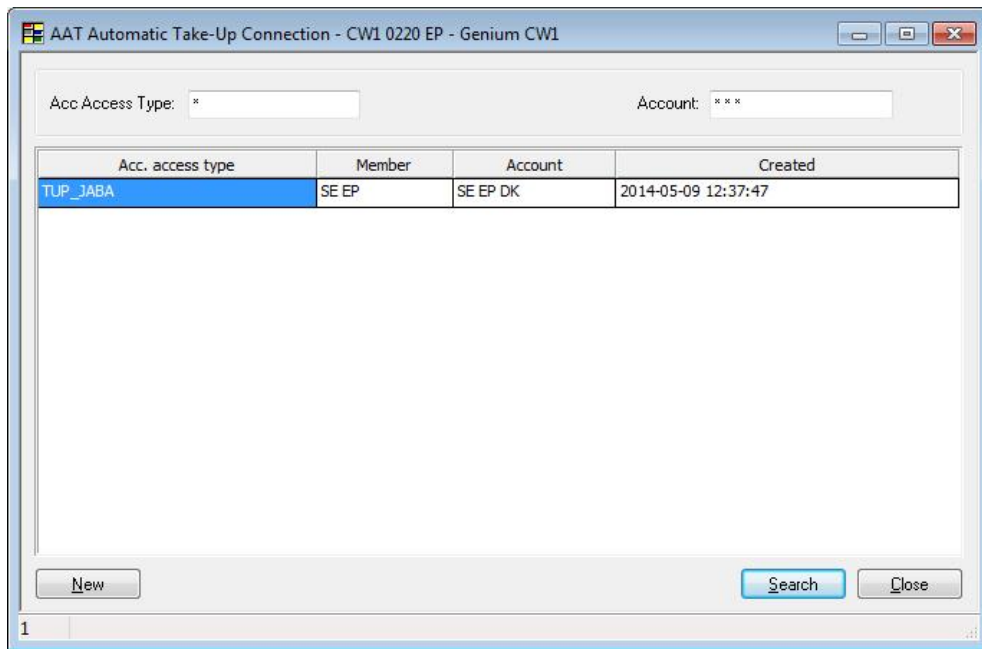
The **Automatic Take-Up Connection** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Acc Access Type	Specify a particular Account Access Type or a group using a wildcard, *, A* etc.
Account	Specify the account.

4. The following action buttons are available:

Button	Action
New	Opens up the **Create AAT Automatic Take-Up Connection** window.

5. The following column headings are displayed:

Field	Description
Acc. access type	Account access type used for grouping accounts per member.
Member	Identification <exchange member> of a member of the clearinghouse.
Account	Account identification <exchange member number>.
Created	Date and time the data for this row (record) was created.

6. To perform the search—Specify a particular **Acc Access Type** and/or **Account** on which to filter (wildcards are allowed).

7. Click **Search**.

8. The matching AAT Automatic Take-Up Connection items are displayed in the **AAT Take-Up Connection** window.

4.9.2 Creating an AAT Automatic Take-Up Connection

When the **AAT Automatic Take-Up Connection** window displays a list of items as well as when the list is empty, you can create a new AAT Automatic Take-Up Connection.

Perform this procedure to create a new **AAT Automatic Take-Up Connection**:

1. Select **AAT Automatic Take-Up Connection** on the **Account** menu.

2. The **AAT Automatic Take-Up Connection** window opens.

3. Click **New** button.

4. The **Create AAT Automatic Take-Up Connection** window opens.
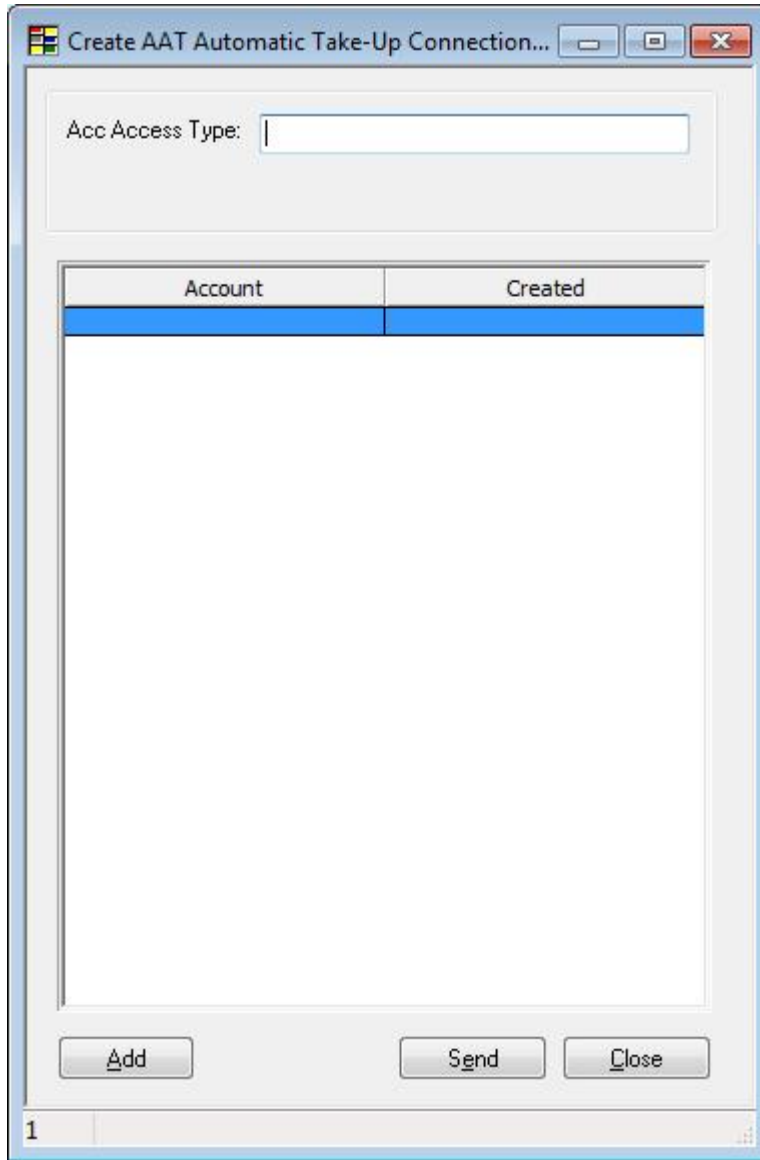
5. Specify **Account Access Type**.

6. Click **Add** button and **Remove** button to add and remove accounts.

7. Click **Send**.

8. A new AAT Automatic Take-Up Connection is created.

> ⓘ**Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.9.3   Modifying AAT Automatic Take-Up Connections

When the **AAT Automatic Take-Up Connection** window displays a list of items, you can modify an AAT Automatic Take-Up Connection.

Perform this procedure to modify an AAT Automatic Take-Up Connection:

1. Select **AAT Automatic Take-Up Connection** on the **Account** menu and perform a search.

2. Select the AAT Automatic Take-Up Connection to be modified.

3. Select **Modify** in the context menu.

4. The **Modify AAT Automatic Take-Up Connection** window opens showing all connections for the AAT Automatic Take-Up Connection.
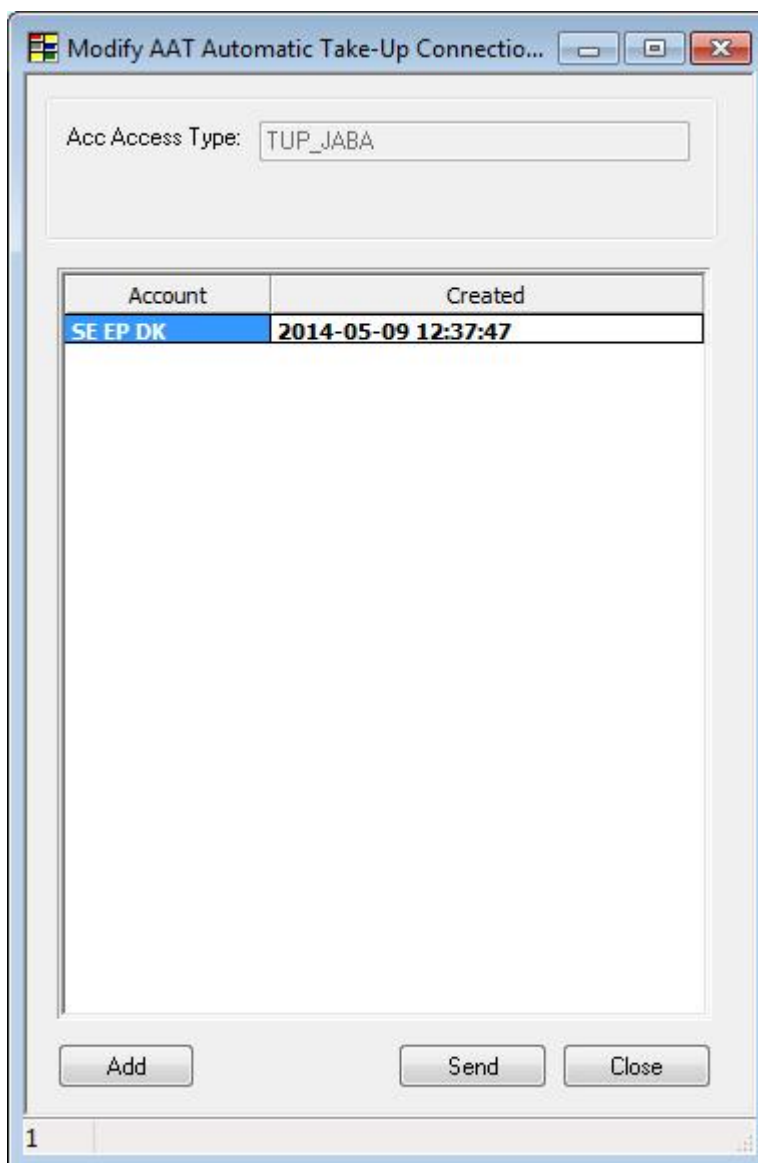
Figure 4: Modify AAT Automatic Take-Up Connection

5. Click **Add** button and/or **Remove** buttons to add and remove accounts.

6. Click **Send**.

7. The changes made to the AAT Automatic Take-Up Connection are saved.

> ⓘ **Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.9.4 Deleting AAT Automatic Take-Up Connections

When the **AAT Automatic Take-Up Connection** window displays a list of items, you can delete an AAT Automatic Take-Up Connection.

Perform this procedure to delete an AAT Report Connection:

1. Select **AAT Automatic Take-Up Connection** on the **Account** menu and perform a search.

2. Select the AAT Automatic Take-Up Connection to be deleted.

3. Select **Delete** in the context menu.

4. A confirmation window appears.

5. Click **OK**.

6. The AAT Automatic Take-Up Connection is deleted.

> ⓘ **Note**
>
> The window must be closed and re-opened before a new search will show the changes made.

4.10 Currency Ranking

The **Currency Ranking** window is used to manage in which order a surplus, automatic credit, or a deficit, automatic debit, is calculated.

4.10.1 Searching Currency Rankings

Using the **Currency Ranking** window, you can display Currency Ranking items.

Perform this procedure if you want to search for and list Currency Ranking items:

1. Select **Currency Ranking** on the **Account** menu.

2. The **Currency Ranking** window opens for searching.
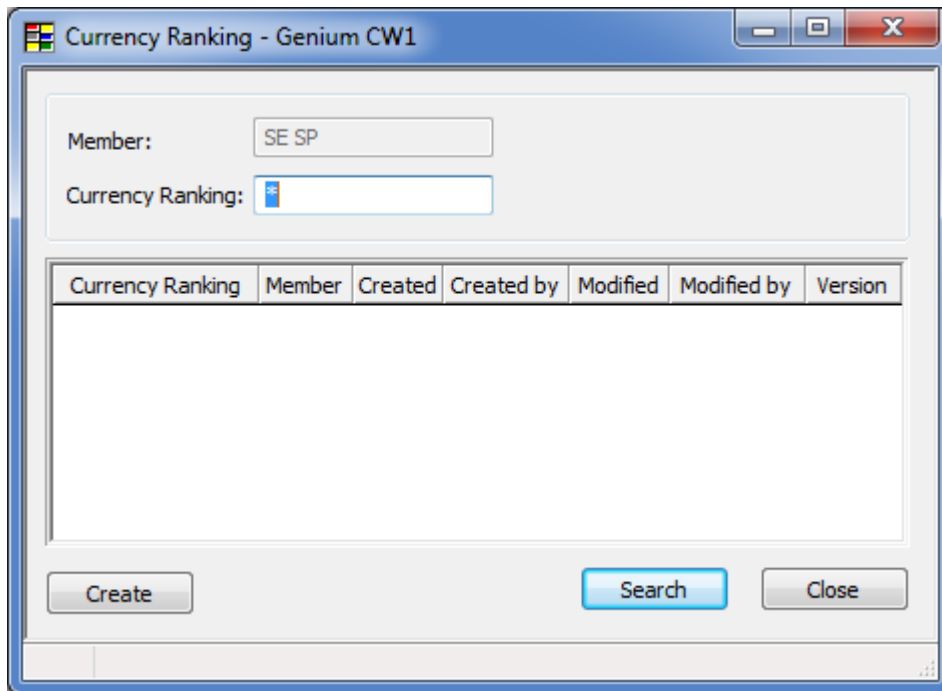
The **Currency Ranking** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Currency Ranking	Specify a particular currency ranking or a group of currency rankings using a wildcard.

4. The following action button is available:

Button	Action
Create	Opens up the **Create Currency Ranking** window, see page 70.

5. The following context-specific options are provided.

Option	Action
View	Opens up the **View Currency Ranking** window for the selected Currency Ranking, see page 69.
Modify	Opens up the **Modify Currency Ranking** window for the selected Currency Ranking, see page 71.
Create From	Opens up the **Create Currency Ranking** window with default values based on the selected Currency Ranking, see page 70.
Delete	Opens up a confirmation window for deletion of the selected Currency Ranking.

6. The following column headings are displayed:

Field	Description
Currency Ranking	The name of the Currency Ranking.
Member	Identification <exchange member> of a member of the clearinghouse.
Created	Date and time the data for this row (record) was created.
Created by	The user that created the Currency Ranking.
Modified	Date and time the data for this row (record) was last modified.
Modified by	The user that last modified the Currency Ranking.
Report	Long name of the report and indication of the instrument type that the report applies to.
Version	Version number will be incremented when the Currency Ranking is modified.

7. To perform the search—Specify the search criteria on which to filter (wildcards are allowed).

8. Click **Search**.

Result

The matching Currency Ranking items are displayed.

4.10.2   Viewing a Currency Ranking

The **View Currency Ranking** window displays the details of a Currency Ranking and it may be opened from various other windows in the application.

One way to view the details of Currency Ranking is according to the following procedure:

1. Select to search for the Currency Ranking to view according to the previous section.

2. Select the Currency Ranking to be viewed.

3. Select **View** in the context menu.

4. The **View Currency Ranking** window opens showing the selected Currency Ranking, according to the following figure:
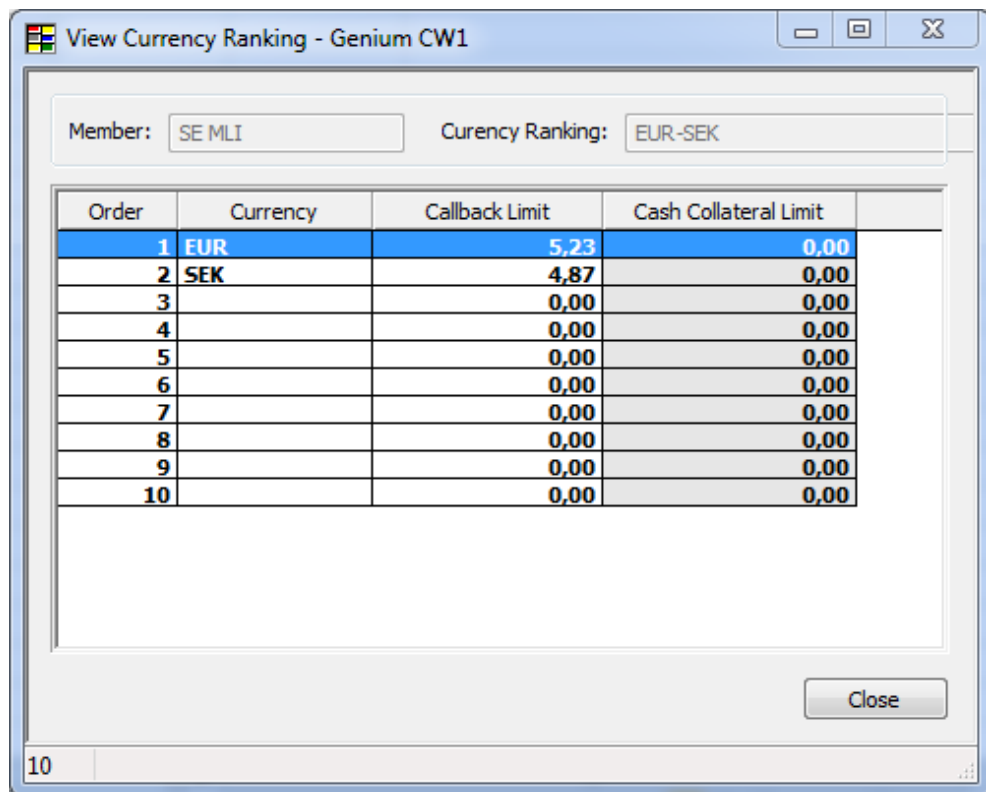
Result

The Currency Ranking is displayed. These are the column headings:

Field	Description
Order	The ranking determines in which order a surplus, automatic credit, or a deficit, automatic debit, should be calculated
Currency	The currency to be ranked
Cash Collateral Limit	This is a limit set primarily by the CCP. It is the minimum amount of cash which should be on the account.
Callback Limit	This limit is an add-on to the previously mentioned cash collateral limit. It can be used if the member wants to keep more money in the case of surplus than the Cash Collateral Limit.
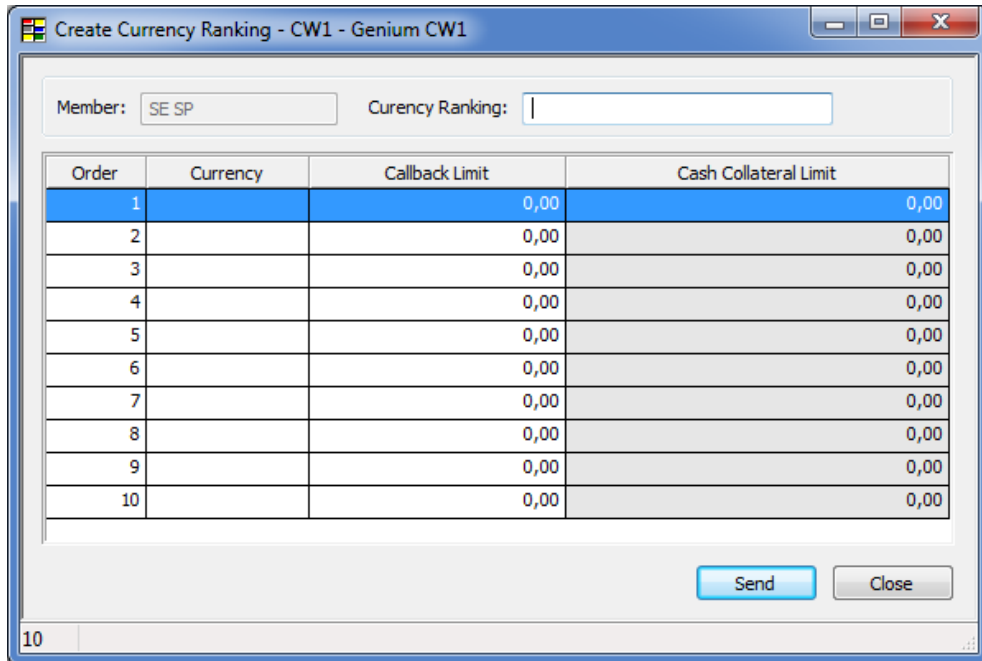
4.10.3   Creating a Currency Ranking

From the **Currency Ranking** window you can create new Currency Rankings.

Perform this procedure to create a new **Currency Ranking**:

1. Select **Currency Ranking** on the **Account** menu.

2. The **Currency Ranking** window opens.

3. Click **Create** button.

4. The **Create Currency Ranking** window opens:

5. Specify the name of the Currency Ranking.

6. For each currency to be used in the ranking, specify **Currency** and **Cash Collateral Limit**.

> ⓘ **Note**
>
> The values in the column **Cash Collateral Limit** is set by the CCP and cannot be edited.

7. Click **Send**.

Result

A new Currency Ranking is created.

4.10.4   Modifying a Currency Ranking

When the **Currency Ranking** window displays a list of items, you can modify a Currency Ranking.

Perform this procedure to modify a Currency Ranking:

1. Select **Currency Ranking** on the **Account** menu and perform a search.

2. Select the Currency Ranking to be modified.

3. Select **Modify** in the context menu.

4. The **Modify Currency Ranking** window opens.
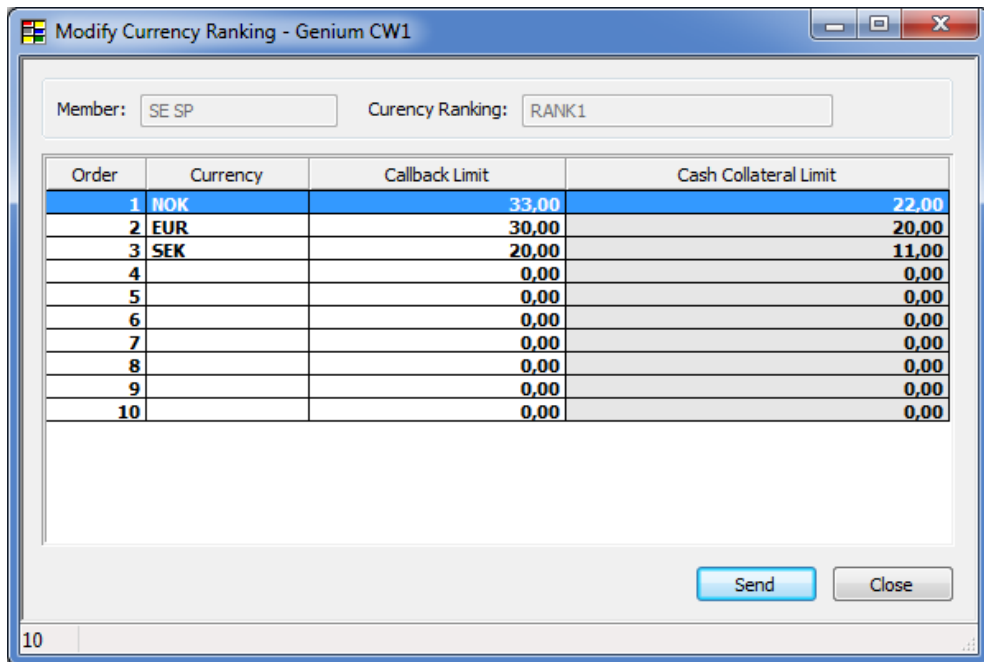
5. For each currency to be used in the ranking, specify **Currency** and **Cash Collateral Limit**.

> ⓘ **Note**
>
> The values in the column **Callback Limit** is set by the CCP and cannot be edited.

6. Click **Send**.

Result

The Currency Ranking is modified.

4.10.5 Deleting a Currency Ranking

When the **Currency Ranking** window displays a list of items, you can delete a Currency Ranking.

Perform this procedure to delete a Currency Ranking:

1. Select **Currency Ranking** on the **Account** menu and perform a search.

2. Select the Currency Ranking to be deleted.

3. Select **Delete** in the context menu.

4. A confirmation window appears.

Result

The Currency Ranking is deleted.

4.11 Account Currency Ranking

The **Account Currency Ranking** window is used to manage assignments of Currency Rankings to Accounts.

4.11.1 Searching Accounts Currency Rankings

Using the **Account Currency Ranking** window, you can display Margin Requirements Accounts (MRAs) and the Currency Ranking items these accounts are connected to.

Perform this procedure if you want to search for and list MRAs and Currency Ranking items:

1. Select **Account Currency Ranking** on the **Account** menu.

2. The **Account Currency Ranking** window opens for searching.
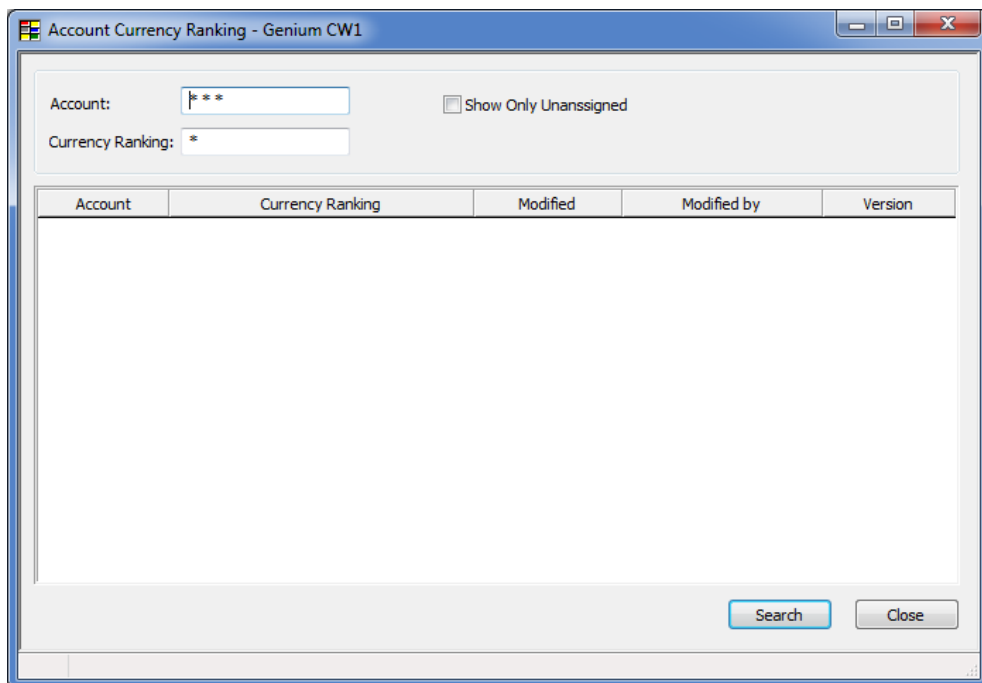
The **Account Currency Ranking** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Account	Specify a particular MRA, or a group of MRAs using one or more wildcards, * *, SE *, SE C*.
Currency Ranking	Specify a particular currency ranking or a group of currency rankings using a wildcard.
Show Only Unassigned	Check this box to only include MRAs which don't have any Currency Ranking assigned to them.

4. The following context-specific options are provided.

Option	Action
Assign	Opens up the **Assign Currency Ranking** window for the selected Currency Ranking, see page 74.
Delete	Opens up a confirmation window for deleting the assignment of the Currency Ranking to this particular MRA.
Show Currency Ranking	Opens up the **View Currency Ranking**, see page 69.

5. The following column headings are displayed:

Field	Description
Account	The Margin Requirements Account.
Currency Ranking	The Currency Ranking that is assigned to the MRA.
Modified	Date and time the data for this row (record) was last modified.
Modified by	The user that last modified this record.
Version	Version number will be incremented when there is a change in the assignment of Currency Rankings for the MRA.

6. To perform the search—Specify the search criteria on which to filter (wildcards are allowed).

7. Click **Search**.

Result

The matching MRAs are displayed.

4.11.2   Assigning a Currency Ranking

From the **Assign Currency Ranking** window you can assign a Currency Ranking to a particular Margin Requirements Account (MRA).

To assign a Currency Ranking to a particular Margin Requirements Account (MRA) do the following:

1. Select to search for the Account Currency Ranking to view according to the previous section.

2. Select the MRA to assign a Currency Ranking to.

3. Select **Assign** in the context menu.

4. The **Assign Currency Ranking** window opens:
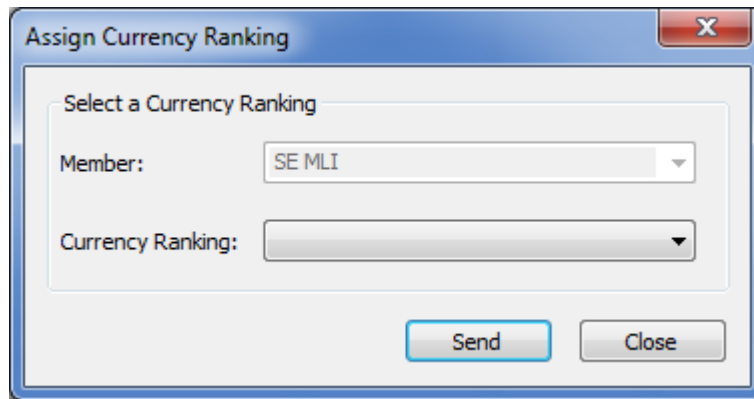
5. Specify the Currency Ranking that should be assigned to this MRA.

Result

The specified Currency Ranking is assigned to the MRA.

5 Deals and Trades

The **Deal-Trade** menu provides functions for managing trades and deals.

The **Trade History** option provides information on trades and is the base for many other actions.

The following option are available:

- Transfer from Transitory
- Trade History
- Holding Trade
- Holding Give Up
- Holding Rectify Trade
- Holding Rectify Deal
- Trade Reporting
- Flexible Trade Reporting
- Repo Order
- Reported Trades
- Simulate Fee
- Error Log
- Trade Operations with Clearinghouse Checks

5.1 Managing Trades

Tasks directly related to trades can be handled, such as viewing, countersigning, rectifying, splitting, giving up, and transferring.

Deals can also be handled in the same way as trades.

Holding State	When a trade is waiting for confirmation or rejection its state becomes Holding. Then the trade must be confirmed (countersigned), or rejected by a party assigned this role. The rules for a trade are also valid for deals: When a deal is waiting for confirmation or rejection its state becomes Holding. Then the deal must be confirmed (countersigned), or rejected by a party assigned this role. A Holding state can relate to creation, rectification or giveup.
Rectification	*Rectification functions* can be found on the **Trade History** context menu. They can also be found on the **Holding Rectify Trade** window. Trades can be rectified and split. A confirmation means that the rectification is created but the **Trade state** of the original trade is still Active. Trades in Holding rectification state can be confirmed or rejected. Deals can be rectified. They can be found on the **Holding Rectify Deal** window Deals in Holding rectification state can be confirmed or rejected.
Give up	*Giveup functions* can be found on the **Trade History** context menu. They can also be found on the **Holding Give Up** menu option. Trades can be given up and split. You can also confirm and split, and reject trades given up in Holding giveup state.

5.1.1   Rectification

Registering a new trade involves specifying many properties for the trade. A later change of some of these properties is called a *rectification* of the trade.

A deal can also be rectified. It means that both trades involved in the deal will be rectified.

A deal cannot be split.

Rectification of a deal always results in a Holding rectify state.

If the *original quantity* of the trade needs to be changed, the trade must be split. All the original contracts must be included in one of the new trades.

> ⓘ   **Note**
>
> Rectification phases do not apply to trade operations done by the clearing house.

> ⓘ   **Note**
>
> For members the behavior of rectify trade requests is configured in the CDB setup.

When a user requests rectification of a trade, the original trade can be assigned a Holding rectify state.

Then the rectification request must be confirmed or rejected by another party appointed this role.

The rule above also applies for a deal.

Rectification Phases	
Rectify request rejection	When a party rejects a rectification request (**Reject**), the original trade, or trades, included in the deal remain in Active trade state and the rectification state of the trade, or deal, becomes Rejected.
Rectify request confirmation	When a party confirms a rectification request (**Confirm**), the original trade or trades included in the deal enters a Rectified trade state, and the rectification state of the trade or deal becomes Completed. The system creates the new trades of Overtaking trade type that overtake the original trade and a trade of Reversing trade type that reverses it.

5.1.2   Give up

To let another member handle a trade is called *giving up* the trade.

A deal cannot be given up.

If the *original quantity* of the trade to be given up needs to be changed, the trade must be split. All the original contracts do not need to be included in one of the new trades. The remaining contracts can stay with the original member.

There is a way of doing give ups directly when entering the order called automatic take up. If this is enabled by the exchange and the involved accounts are configured to facilitate automatic take up, Genium INET Clearing checks if the give-up initiator is

allowed to send an automatic give-up request to the account in question. If so the trade will be exposed to a member defined exposure limit.

Give up Phases	
Give up	Since not all members can perform clearing, a member (the sender) can move a trade or part of a trade to another member/member (the receiver) for clearing. Such an action is called a give up.
Give up request	When a member requests a give up of a trade, the trade can be split. The system sets a different unique give-up number, **Giveup nbr**, to each one of the splits. The original trade is assigned a give-up state of Holding but remains unmodified until the give up is confirmed. The give-up request must be confirmed or rejected by the receiving member or the clearing house.
Give up request rejection	When a party rejects a give-up request (**Reject**), the original trade remains unmodified and the give-up state of the trade becomes Rejected.
Give up request confirmation	When a party confirms a give-up request (**Confirm**), the original trade is still in Active trade state but its quantity is reduced with the quantity given up. The give-up state of the trade becomes Completed. The receiver can split the trade given up into new trades. The trades given up enters **Active** trade state and their **Trade type** becomes **Give up**. The trades being taken up are given **Trade type Take up**. The system sets the same unique give-up number, **Giveup nbr**, to each one of the splits created during the confirmation.

5.1.3   Action Overview

The following is an overview of all actions included in the rectification phases.

It also shows actions valid for giveup functions.

Action	Path	Description	Result
Rectify and split single trade	Select a single trade using: **Deal-trade**, **Trade History**, **Rectify Trade** on the context menu.	Change: • **Account** • **Quantity** the sum of the quantities must be equal to the original quantity • **O/C/N/D** • **Free text**.	A rectification is requested. The **Rectification state** of the original trade becomes Holding.
Rectify multiple trades	Select multiple trades using: **Deal-trade**, **Trade History**, **Rectify Trade** on the context menu.	Change: • **Account** which will be the same for all trades in the group • **O/C/N/D** • **Free text**.	Rectifications are requested. The **Rectification state** of all original trades becomes Holding.
Rectify deal	Select one or both trades in the deal using: **Deal-trade**, **Trade History**, **Rectify Deal** on the context menu.	Change: • **Series** • **Price** • Quantity to **Buy** • Quantity to **Sell**.	A rectification is requested. The **Rectification state** of the original deal becomes Holding.

Action	Path	Description	Result
Give up and split single trade	Select a single trade using: **Deal-trade**, **Trade History**, **Give up** on the context menu.	Change: • Member/Account • Quantity • Free text.	A giveup is requested. The **Giveup state** of the original trade becomes Holding.
Give up multiple trades	Select multiple trades using: **Deal-trade**, **Trade History**, **Give up** on the context menu.	Change: • Account • Quantity • Free text.	Giveups are requested. The **Giveup state** of all the original trades becomes Holding.
Confirm or reject holding rectify trades	Select one or more trades using: **Deal-trade**, **Holding Rectify Trade**, **Confirm** or **Reject** button.	Change nothing.	One of the following cases apply: • One or more rectifications are completed. The **Trade state** of the original trade becomes Rectified. The **Trade state** of the new trades become Active. The **Rectification state** becomes Completed. • One or more rectifications are canceled. The **Trade state** of the original trade remains Active. The **Rectification state** becomes Rejected.
Confirm or reject holding rectify deals	Select one or more deals using: **Deal-Trade**, **Holding Rectify Deal**, **Confirm** or **Reject** button.	Change nothing.	One of the following cases apply: • One or more rectifications are completed. The **Trade state** of all the trades in the original deals becomes Rectified. The **Trade state** of all the trades in the new deals becomes Active. The **Rectification state** becomes Completed. • One or more rectifications are canceled. The **Trade state** of all the trades in the original deals remains Active. The **Rectification state** becomes Rejected.
Reject holding giveup	Select one or more trades given up using **Deal-trade**, **Holding Give Up**, **Reject** button.	Change: • Free text.	The following apply: • One or more giveups of trades are canceled. The included trades remain on their original **Members/Accounts**. The **Giveup state** becomes Rejected.

Action	Path	Description	Result
Confirm and split a holding giveup	Select a single trade given up using: **Deal-Trade**, **Holding Give up**, **Confirm** button.	Change: • **Account** if a member was entered it must be changed to an explicit account • **Quantity** the sum of the quantities must be equal to the given up quantity • **O/C/N/D** • **Free text**.	The following apply: • The giveup and split of the trade is completed. The **Trade state** of the original trade remains Active but its quantity value is reduced with the quantity given up. The **Trade state** of the new trades becomes Active and their **Deal source** value becomes Give up. The **Giveup state** becomes Completed.

5.2   Date and Time as Search Criteria

Time stamps and dates for trades and deals are separated in Genium INET Clearing for business events. There is no connection between business date and time stamp.

Time Stamps

Time stamps are expressed in local time for the exchange where the system is installed. This time is sometimes called Exchange Time. Common practice is that Exchange Time and the system clock (System Time) are aligned, that is, System time and Exchange Time are the same.

What follows is an explanation of how these time stamps are used by the system when returning trade history items as search results.

When you search for trades in the **Trade History** window, the time limitation criteria **From time** and **To time** relates to a number of local time stamps.

The search criteria are compared to **Created time**.

Table 1: Time Intervals in Searches

Property	Description
From time	Default **From time** = <current business date>00:00:00.
To time	Default **To time** = <current business date>00:00:00.

Dates

Table 2: Clearing and Business Dates

Property	Description
Clearing date	Date for the trade to be cleared, set by the user when creating the trade. Clearing date is used as a basis for business functionality wherever necessary.
Original clearing date	Original clearing date for at trade of type give-up, rectify trade, transfer from transitory, or rectify deal. New deals are not created for trade records created in these operations – with the exception of the 'overtaking deal' in a rectify deal operation, where **As of** is a trade property.
Business date	Date on which the event happened; set according to the configuration of the system's **Business date**.

Date and Time Registrations

Each trade has several different time stamps as properties:

Transactions with date and time fields will in most cases interpret the combined contents of those fields as a date/time in exchange local time.

Table 3: Time Stamps

Property	Description
Created	Registration date and local time for a trade of any type in the central system when a new trade number is assigned.
Modified	Date and local time for the last modification by the user of the trade.
Clearing date	Date for the trade to be cleared, set by the user when creating the trade.

5.3 Transfer from Transitory

You can use the **Transfer from Transitory** menu option to view and manually transfer trades made on a Daily Account (DA), transitory, during the clearing day. These trades can be split and transferred to other types of accounts, such as client and principal accounts.

> ⓘ **Note**
>
> A transitory account is not allowed to hold positions between two clearing dates.

Using the **Trade Transfer** window, you can transfer and split a single trade, transfer multiple trades, transfer to default account and calculate an average price trade.

Single Transfer	If a single trade is selected in the left area this trade can be split when transferred.
	In this case if you enter a new **Quantity** value smaller than the original **Qty left** value, the trade will be split. Pressing the [Tab] key automatically creates new rows, as long as there are contracts left to decide about.
Multiple Transfer	If multiple trades are selected in the left area these trade will first be merged and can then be split when transferred.
	In this case the **Quantity** field in the right area of the **Trade transfer** window will inherit the sum of all **Qty left** fields for all selected trades in the left area.
	You can distribute this **Quantity** sum to various accounts if desired.

Average Price Trade	Selection	If multiple trades are selected in the left area an average price trade (APT) value can be calculated.
	Result	The result of the average price trade calculation is presented as one trade on one row.

5.3.1 Searching Trade Transfers

Using the **Trade Transfer** window, you can search for and list information on trade transfers.

This window is also the base for trade transfers of various kinds.

Perform this procedure if you want to view trade transfers:

1. Select **Transfer from Transitory** on the **Deal-Trade** menu.

2. The **Trade Transfer** window opens.
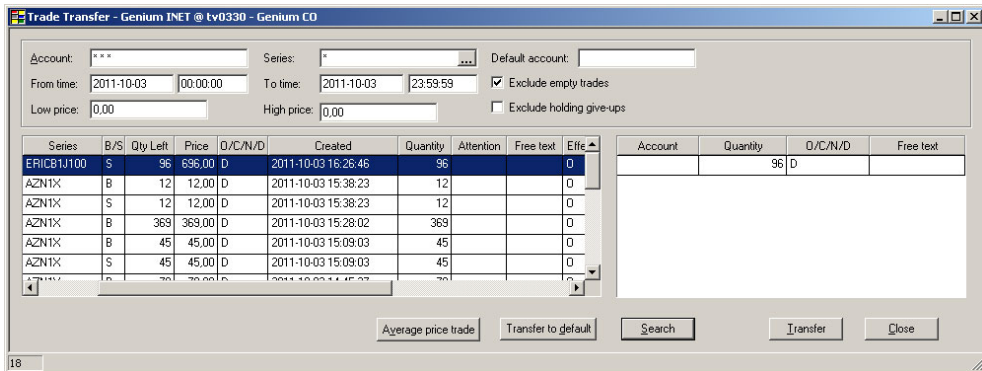
The **Trade Transfer** window includes a search area for searching and limiting items, an original trade area to the left and a new trade area to the right.

In the left area, the fields refer to the original trades resulting from the search, and cannot be changed.

In the right area, the fields refer to the new transfer trades, and can be edited. The contents of this area will be sent when you choose the **Transfer** button.

> ⓘ **Note**
>
> The **Default acount** field in the search area serves as destination default account when you Select the **Transfer to default** button.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Default account	Specify a default account to be used in combination with the **Transfer to default** button. This field does not affect the search result. You can change its value for each group of trades to transfer.

Criterion	Specification	
From time	Specify **From time** or use default values.	
	Date	\<created date\>. Default.
	Time	00.00.00 **.** Default.
To time	Specify **To time** or use default values.	
	Date	\<blank\>. Default. If \<blank\> is used in the search, the date limit is set to 10 days in the future.
	Time	23.59.59. Default.
Low price | High price	Time limitation related to **Price**. Specify two prices using max. 2 decimals. Default **Low price** = 0.00. Default **High price** = 0.00. The default values results in a search for all prices.	
Exclude empty trades	Excludes trades with no quantity left, when checked.	
Exclude holding giveups	Excludes trades in a Holding giveup state, i.e. given up trades not yet confirmed or rejected, when checked.	

Limit the number of items to list by selecting search criteria related to item properties. Wildcard(s), *, or empty field means no limitation regarding that property.

4. To transfer a trade you need to specify a number of properties that will be assigned to the item.

   Use the specifications below when entering values in these input fields.

   The following fields are available in the right area of the window:

Field	Specification	
new **Account**	Specify a new account to which the trade will be transferred.	
new **Quantity**	To split the original trade, specify a new quantity less than the original. The **[tab]** key creates a new row.	
new **O/C/N/D**	Select method to update the new trade:	
	O	Open
	C	Mandatory close
	N	Net
	D	Default; as defined for the **Account type**.
new **Free text**	Enter optional free text for the overtaking trade.	

5. The following action buttons are provided:

Button	Action
Average price trade	Merges selected trades into an average price trade.
Transfer to default	Transfers selected trades to the specified **Default account** at the window top.

Button	Action
Transfer	Transfers the selected trades in the left area of the window to trades and accounts as specified in the right area.

6. To perform the search—Enter search criteria.

7. Click **Search**.

> ⓘ **Note**
>
> If the **Status** column holds the value E, this trade was entered into the daily account due to an error for which there is an entry in the error log.

5.3.2 Transferring and Splitting a Single Trade

If you select a single trade in the **Trade Transfer** window you can transfer and split the trade.

Perform this procedure to transfer a single trade and split it if desired:

1. Select **Transfer from Transitory** on the **Deal-Trade** menu and perform a search.

2. The **Trade Transfer** window displays a list of items in the left area.

3. Select *a single* trade in the list.

4. The right part of the **Trade Transfer** window provides input fields for the selected trade.

5. Edit the property fields by entering values.

> ⓘ**Note**
>
> If you enter a <new quantity> value that is less than the remaining of the <original quantity> value, the **[tab]** key opens a new empty row.

6. Click **Transfer** button to execute the entered transfers.

7. The trade in the selection is split and transferred to the specified accounts.

5.3.3 Transferring Multiple Trades

If you select multiple trades in the **Trade Transfer** window you can transfer all of them. First the sum of all quantities is calculated by the system and displayed in the right area of the window. Then you can split the included contracts among different accounts.

Perform this procedure to transfer multiple trades:

1. Select **Transfer from Transitory** on the **Deal-Trade** menu and perform a search.

2. The **Trade Transfer** window displays a list of items in the left area.

3. Select *multiple* trades in the list.

4. The right part of the **Trade Transfer** window provides input fields for the selected trades. The sum of all remaining quantities is presented in the **Quantity** column.

5. Edit the property fields by entering values.

> ⓘ**Note**
>
> If you enter a <new quantity> value that is less than the remaining of the <remaining quantity sum> value, the **[tab]** key opens a new empty row.

6. Click **Transfer** button to execute the entered transfers.

7. The trades in the selection are merged and then split and transferred to the specified accounts.

5.3.4   Calculating an Average Price Trade

If you select multiple trades in the **Trade Transfer** window the system can calculate an average price trade.

The selected trades must all be of the same **Series** and be on either buy B or sell S side.

> ⓘ   **Note**
>
> In this case the right part of the window is not used at all.

Perform this procedure to calculate an average price trade for a group of trades:

1. Select **Transfer from Transitory** on the **Deal-Trade** menu and perform a search.

2. The **Trade Transfer** window displays a list of items in the left area.

3. Select *multiple* trades in the list of the same series and sell side.
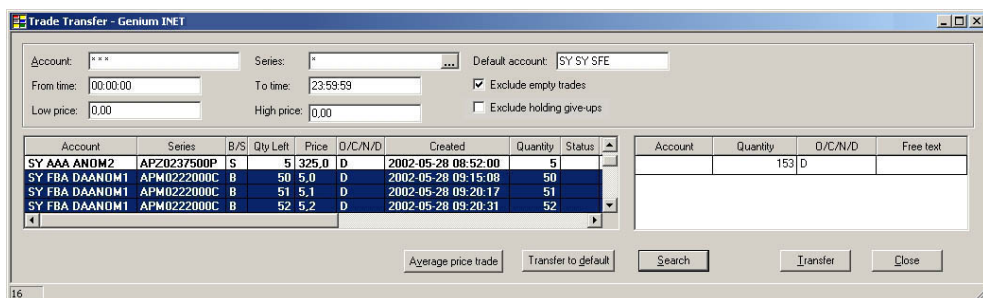
4. Click on the **Average price trade** button to calculate it.

5. A confirmation dialog box appears.

6. Click **Send** to confirm the action.

7. The **Trade Transfer** window appears again.

8. Click **Search** to display the calculated trade.

9. The calculated average price trade is displayed in the **Trade Transfer** window in its left area.
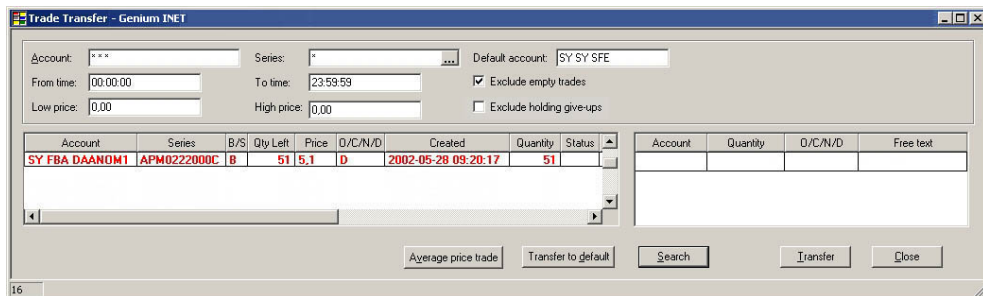
5.3.5   Transferring Trades to a Default Account

If you select a single or multiple trades in the **Trade transfer** window you can transfer all of them to a default account specified in the **Default account** field in the search area.

> ⓘ **Note**
>
> In this case the right part of the window is not used at all.

Perform this procedure to transfer multiple trades to a default account:

1. Select **Transfer from Transitory** on the **Deal-Trade** menu and perform a search.

2. The **Trade Transfer** window displays a list of items in the left area.

3. Select a *single* or *multiple* trades in the list.

4. In the **Default account** field in the search area, specify a particular default account to which the trades will be transferred.

5. Click **Transfer to default** button to execute the action.

6. The selected trades are transferred to the default account, which is assigned to each one of the trades in the selected group.

7. Repeat steps *3*, *4* and *5* to transfer another group of trades to another default account.

5.3.6   Using Shortcut Keys

It is possible to transfer trades without using the mouse, i.e., only using the keyboard keys.

The keys operate on the area currently in focus. The focus moves when you select an action button. You can also move the focus by pressing certain keys as described below.

The action buttons in the window have one underlined letter. You can choose the button if you press the **[Alt]** key and the underlined letter at the same time.

Search	
Search area	When the **Trade Transfer** window first opens, the focus is on the search area and that is where the keys operate. Type information in a field and press the **[Tab]** key to move to next field. To start searching press the **[Enter]** key or **[Alt]** + **[S]** keys.
Transfer	
Left list area	After a search the focus is on the left list area in the **Trade transfer** window. Move up and down with the arrow keys to select the trade you want to transfer. Press the **[Shift]** key while moving to select multiple rows. Press the **[Tab]** key to move to the right list area.
Right list area	Type information in a field and press the **[Tab]** key to move to next field. To start the transfer press the **[Alt]** + **[T]**. (**T** is underlined on the **Transfer** button). After the transfer, the focus is in the left list area again, where you can select the next trade to be transferred.
Transfer to Default	
Left list area	Make sure that focus is on the left list area. Move up and down with the arrow keys to select the trade you want to transfer to the default account specified in the search area. Press the **[Shift]** key while moving to select multiple rows. To start the transfer press the **[Alt]** + **[D]**. (**D** is underlined on the **Transfer to default** button). After the transfer, the focus is in the left list area again, where you can select the next trade to be transferred to default.
Move Focus Inside the Window	
To left list area	Press the **[Alt]** + **[1]** keys.
To right list area	Press the **[Alt]** + **[2]** keys.
By scrolling	To leave input fields press the **[Esc]** key. Then press the **[Tab]** key to move focus to the first object in the next focusing area. **Focus moves in the following order:** 1. Search area where each field is an object. 2. Left list area which is one object. 3. Right list area where each field on each row is an object. 4. Button area where each button is an object. 5. Back to the top of the list *Example 1:* By pressing **[Alt]** + **[S]** you choose the **Search** button since **S** is underlined on that button.

5.4   Trade History

You can use the **Trade History** menu option to view both cleared and uncleared trades in a number of ways by using the search criteria provided.

A vast set of hidden columns related to the trade can be selected for display in the window.

5.4.1   Searching Historical Trades

Using the **Trade History** window, you can search for and list information on trades both currently active and historical.

Perform this procedure if you want to search for and list current and history trades:

1. Select **Trade History** on the **Deal-Trade** menu.

2. The **Trade History** window opens.
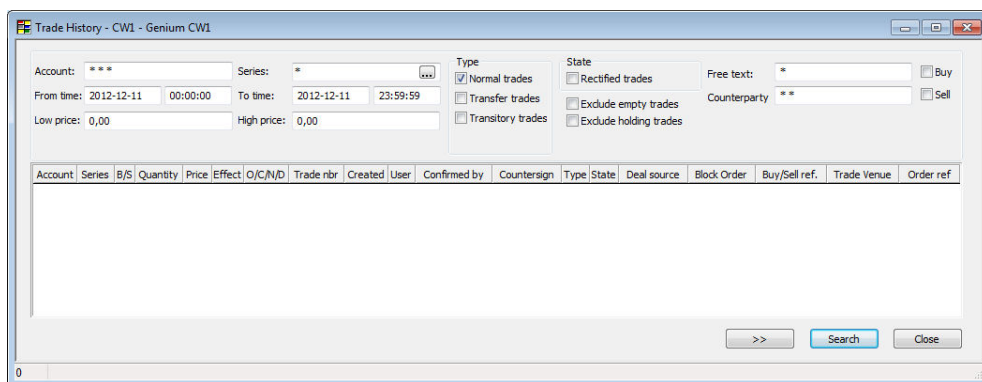
3. The **Trade History** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

4. The following search criteria are available in the standard view:

5.

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.

<exchange>	Max. 2 characters
<member>	Max. 5 characters
<number>	Max. 10 characters

If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *.

If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *.

Empty field means no limitation regarding that property.

The account field will by default be matched against the trade account of trades. By checking the **Position Account** check -box a search for trades updating a particular position account can be searched. Wildcards are not supported when filtering on Position account.

Criterion	Specification
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.

From time	Specify **From time** or use default values.

Date	<created date>. Default.
Time	00.00.00 **.** Default.

To time	Specify **To time** or use default values.

Date	<blank>. Default. If <blank> is used in the search, the date limit is set to 10 days in the future.
Time	23.59.59. Default.

**Low price	High price**	Time limitation related to **Price**. Specify two prices using max. 2 decimals. Default **Low price** = 0.00. Default **High price** = 0.00. The default values results in a search for all prices.

Trade Type	To include certain trade types, tick their check boxes. If all boxes are empty, all types are included:

Normal	Includes trades of Standard or Overtaking type.
Transfer	The trade is transferred from a transitory account or created to net given up quantities.
Transitory	The trade is placed on a transitory account.

Trade State	If selected only trades in Rectified state dispalyed.
Rectified trades	
Exclude empty trades	If selected, excludes trades with no quantity left.

Criterion	Specification
Exclude holding trades	If selected, excludes trades in the following states:
	Holding GiveUp — Given up trade not yet confirmed or rejected
	Holding Rectify Trade — A rectified trade not yet confirmed or rejected
	Holding Rectify Deal — A rectified deal not yet confirmed or rejected
	A trade in one of the listed states is waiting for confirmation, or rejection, by a party assigned this role.
Free text	Specify a free text as search criterion, a wildcard * is allowed.
Counterparty	Specify a counterparty as search criterion, wildcards * * are allowed.
<trade side>	Check the trade side(s) to include in the search:
	Buy
	Sell
	Default = <empty>. If none of or both of the check boxes are selected, both trade sides are included.

6. The following context-specific options are provided:

Option	Action
Average Price Trade	Opens the **Average Price Trade** window see page 100.
Rectify Trade	Opens the **Rectify Trade** window for rectification functions on a trade.
Rectify Deal	Opens the **Rectify Deal** window for rectification functions on a deal.
Trail APT	Opens the **Trail Average Price Trade** window, where # is equal to the **<trade nbr>** value.
Give up	Opens the **Give Up Trade** window for give-up functions on a trade, see Give up and Split a Single Trade on page 101.

7. The following column headings are displayed.

Field	Description
Account	Account identification <exchange member number>.
Series	Series identification of the traded contracts.
B/S	Buy/Sell.
Quantity	Original quantity of contracts in the deal/trade.
Price	The price at which the deal was made.
Effect	The default position update option for trades placed on accounts of this account type.

Field	Description
O/C/N/D	Outcome options of the O/C/N/D request:
	O Open position
	C Closed position
	N Netted position
	D Default outcome, which can result in anyone of the O, C or N options)
Trade nbr	Trade number; this number combined with the series number uniquely identifies the trade.
Created	Date and time of creation of the data of this row (record).
User	The user last modifying the item.
Confirmed by	Trading code <exchange member signature> of the user who has confirmed the deal/trade.
Countersign	Trading code <exchange member signature> of the user who is appointed to countersign.
Type	Trade type options:
	Transitory The trade is placed in a transitory account.
	Standard <blank> The trade is registered normally.
	Overtaking The trade is a result of a rectify operation; it overtakes the original trade.
	Reversing The trade is a result of a rectify operation; it reverses the original trade.
	Transfer The trade is transferred from a transitory account or created to net given up quantities.
	Closing The trade is a result of a closing series operation.
	Exercise The trade is a result of an exercise operation.
	Assign The trade is a result of an assign operation.
	Issue The trade is a result of changes in the underlyings.
	New Contract The trade is a result of a new contract.
State	Trade state options:
	Active <blank> The trade is active.
	Rectified The trade is rectified.
	Holding Rectify Trade The trade is in holding rectify trade state.
	Holding Rectify Deal The trade is in a holding rectify deal state.

Field	Description
Deal source	A description of the match origin. Examples: 3 Trade reports matched between different members. 5 Trade reports where both sides are submitted by the same member. For an all-inclusive description of deal-source values, please see Chapter "Detailed Field Description" in *OMnet Message Reference* and *OMnet Message Reference, Internal*.
Trade venue	Indicates the venue from which a trade emanates. It allows users to distinguish between OTC trades and MPS trades after give-up operations and after average price trade transactions.
Attention	Provides information about the trade. Error Log This trade has an entry in the Error Log Annulled The trade has been annulled, Rectify Deal Operation Price changed The trade price has been changed, Rectify Deal Operation Buy/Sell changed The buy/sell attribute for the trade has been changed, Rectify Deal Operation Not approved The trade is not approved for clearing, Rectify Deal Operation.
Block Order	Displays a confirmed block order.
Reference	Reference information entered by buyer/seller. Information entered by the counterpart is not visible, which means it is only for internal use. Should be filled in if deal source is matched outside exchange by broker or directly.
Client	The original client's reference. The column can be made visible by selecting this option among the hidden columns.
Combo series	The combo series of a combo deal. The field is blank if the trade does not originate from a combo order. Please note that this column is hidden by default.
Combo Price	The combo price of a combo deal. The field is blank if the trade does not originate from a combo order. Please note that this column is hidden by default.

Field	Description
Trade report	This column is only visible for trades with deal sources used for off-exchange trade reports.
	Normal
	Basis
	NLT Negotiated Large Trades The NLT facility is restricted to the clearing members and "accredited investors" whose net assets exceed a certain limit. The members are expected to check that only "accredited investors" use NLT.
	EFP Exchange for Physical Trading
	EFS Exchange for Swaps
	Block Trade
Future delivery payment	Future delivery payments per trade. The column can be made visible by selecting this option among the hidden columns.
Pass Through	Pass through is an option for an external system to attach additional information to a trade (can also be binary information). The information is passed through, and not used by the clearing system. Clean price is displayed here as <clean price> <start date> <end date>.
Reference	Information entered by own member. This column is hidden by default.
World Scale Price	World scale points.
Underlying	Specifies the underlying.
Settlement Type	Specifies the settlement type, which is either **Optional**, **Cash**, or **Physical**.
Option Type	Specifies an option type, which is either **C** or **P**.
Strike Price	Specifies the Strike Price.
Year	Specifies the year, and is indicated by a digit ranging from 1 to 9.
Month	Specifies the month, ranging from Jan to Dec.

8. To perform the search, limit the number of items to list by selecting search criteria. Wildcard(s), *, or empty field means no limitation regarding that property.

9. Click **Search**.

10. All matching items are listed in the **Trade History** window.

5.4.2   Search on Deal/Trade Number

As an alternative to the standard search criteria you can choose to search on **Deal/Trade number**.

A deal is a transaction between two or more parties concerning the same series, price, time, and with identical transaction dates. In Genium INET Clearing, a deal is regarded

as a set of trades where each trade has the clearing house as one counterparty. A trade is a standardized contract between the clearinghouse and a customer.

A deal, or trade, is defined according to the following definition:

Unique deal identification	Deal number + Instrument type
Unique trade identification	Trade number + Instrument type

Perform this procedure to search for a specific deal or trade number.

1. Select **Trade History** on the **Deal-Trade** menu.

2. The **Trade History** window opens.

3. ⬜ >> ⬜   To use **Deal/Trade number** as search criterion toggle the button.

4. The **Deal/Trade Number** window opens.
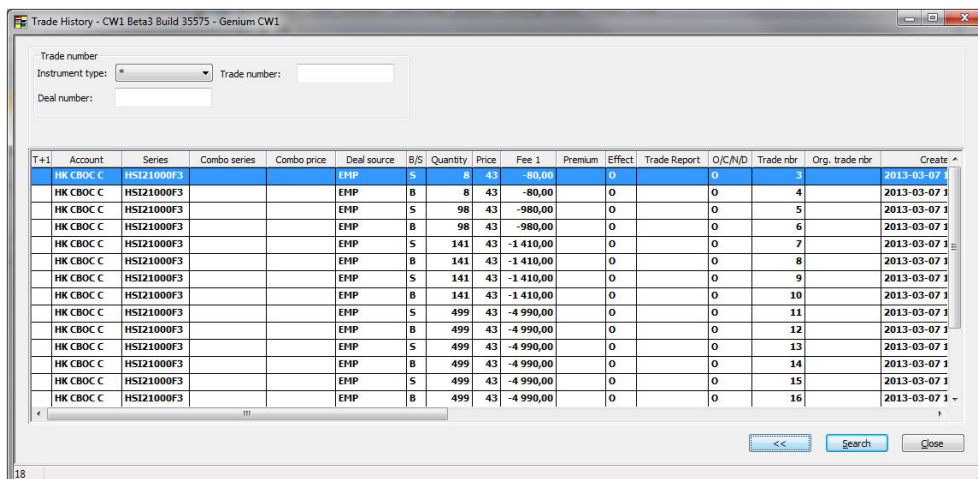
Figure 5: Trade History Window

5. The following search criteria are available in the **Deal/Trade Number** view:

Criterion	Specification
Instrument type	Specify instrument type. It is possible to search on all instrument types by selecting "*". Default value is set to "*" (all instrument types). Long name of instrument type.
Trade number	Trade number; this number combined with the series number uniquely identifies the trade.
Deal number	Deal identification number unique within each series. The deal identification number combined with the series identification uniquely identifies the deal.

6. No consideration is taken to search criteria from the default view when a search is performed in the toggle view.

7. The context-sensitive options and the column headings are the same as in the **Trade History** window..

8. To perform the search, Enter **Deal Number** and/or **Trade Number**.

> ⓘ**Note**
>
> After a search in this window all trades matching the specified **Deal/Trade number** and **Instrument type** for all trade types will be displayed, even if those trades would not show up in the standard window.

9. Select instrument type from the list. You can also use the keyboard to search for an instrument type by typing in the first few letters of an existing instrument.

10. Click **Search**.

11. All matcing items are displayed in the search result area.

5.4.3 Rectifying a Trade

The **Rectify Trade** window includes an original trade area to the left and a new trade area to the right.

In the left area the fields refer to the original trade(s) selected in the **Trade History** window and cannot be changed.

In the right area the fields refer to the new overtaking trades and can be edited to an extent that depends on the selection.

Single trade	If a single trade is selected in the **Trade History** window all fields in the right area of the **Rectify Trade** window are editable. If you enter a new quantity smaller than the original quantity the trade will be split. Pressing the [Tab] key automatically creates new rows, as long as there are contracts left to decide about.
Multiple trades	If multiple trades are selected in the **Trade History** window, only the **Account** field on the first row in the right area of the **Rectify trade** window is editable. This value is automatically copied to all other trades.

The **O/C/N/D** and **Free text** fields in the right area are editable for all trades in the group.

> ⓘ **Note**
>
> **"Bulk action"**: It is possible to select trades in bulk, i.e. multiple trades at once and then rectify them. However, if there is an invalid trade rectification, only trades positioned above the invalid one will be successfully rectified. The remaining trades, positioned below the invalid one, will not be rectified irrespective of whether they are valid or not.

5.4.3.1 Rectifying and Splitting a Single Trade

Using the **Rectify Trade** window, you can rectify and split a single trade or rectify multiple trades.

If you select a single trade in the **Trade History** you can rectify and split the trade into more than one overtaking trades.

> ⓘ **Note**
>
> The sum of all entered <new quantity> values must be equal to the <original quantity> value.

> ⓘ **Note**
>
> When the central system recieves a rectification request made by the clearing house, the request is executed directly.

> ⓘ **Note**
>
> When the central system receives a rectification request made by a member, the request is either created in Holding rectify state or executed directly. The behaviour is configured in the CDB setup.
>
> You can display trades in *Holding rectify* state in the **Holding Rectify Trade** window, or in the **Holding Trades** window. The holding state is also presented in **Trade History** window.

Perform this procedure to rectify a single trade and split it if desired:

1. Select **Trade History** on the **Deal-Trade** menu and perform a search.

2. The **Trade History** window opens and displays a list of items.

3. Select *a single* trade in the list. The context menu becomes available.

4. Select **Rectify Trade** on the context menu.

5. The **Rectify Trade** window opens with editable fields in the right area.
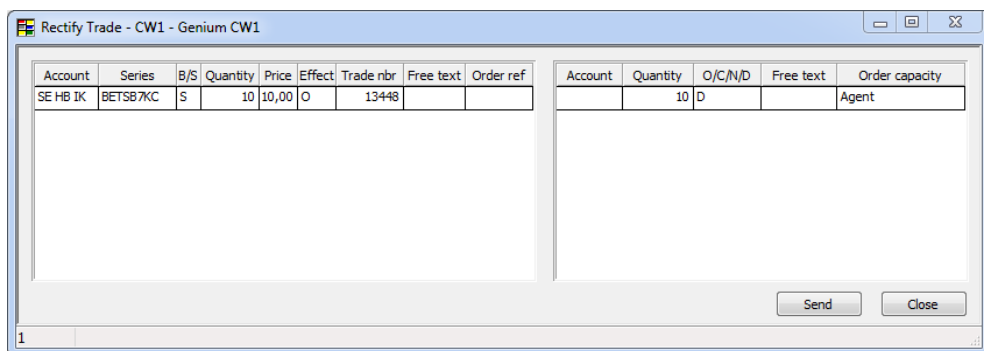
6. To rectify a trade you need to specify a number of properties that will be assigned to the item.

   Use the specifications below when entering values in these input fields.

   The following fields are available in the right area of the window:

Field	Specification
new **Account**	Specify a new account for the overtaking trade.
new **Quantity**	To split the original trade, specify a new quantity less than the original for the overtaking trade. The **[tab]** key creates a new row.
new **O/C/N/D**	Select method to update the overtaking trade: O Open C Mandatory close N Net D Default; as defined by the Auto Netting value in the **Account Details** window.
new **Free text**	Enter optional free text for the overtaking trade.
new **Order Capacity**	Select the order capacity.

7. Edit the property fields by entering values.

> ⓘ **Note**
>
> If you enter a <new quantity> value that is less than the remaining of the <original quantity> value, the **[tab]** key opens a new empty row.

8. Click **Send** button.

9. A rectification request is sent to the central system for valuation.

10. A pop-up window appears showing there is a new **Holding Rectify Trade**.

5.4.3.2 Rectifying Multiple Trades

Using the **Rectify Trade** window, you can rectify and split a single trade or rectify multiple trades.

If you select more than one trade in the **Trade History** you can rectify all trades to overtaking trades on one and the same account.

The quantity cannot be split among several accounts. When the account is entered on the first row, it is automatically copied to subsequent rows.

> ⓘ **Note**
>
> When the central system recieves a rectification request made by the clearing house, the request is executed directly.

> ⓘ **Note**
>
> When the central system receives a rectification request made by a member, the request is either created in Holding rectify state or executed directly. The behaviour is configured in the CDB setup.
>
> You can display trades in Holding rectify state in the **Holding Rectify Trade** window.

Perform this procedure to rectify multiple trades:

1. Select **Trade History** on the **Deal-Trade** menu and perform a search.

2. The **Trade History** window opens and displays a list of items.

3. Select *multiple* trades in the list. The context menu becomes available.

4. Select **Rectify Trade** on the context menu.

5. The **Rectify Trade** window opens with editable fields in the right area.

6. Specify **Account** on the first row only. Edit the other property fields by entering values as in single trade.

> ⓘ**Note**
>
> The value on the first **Account** row is copied to all trades in the group. **Quantity** cannot be changed.

7. Click **Send** button.

8. A rectification request is sent to the central system for valuation.

9. A pop-up window appears showing there is a new **Holding Rectify Trade**.

5.4.4 Rectifying a Deal

To rectify a deal you need to specify a number of properties that will be assigned to the item.

Using the **Rectify Deal** window, you can rectify a deal and all its included trades.

For example you can change the total volume as well as the series, the agreed upon value and the trades in the deal.

The **New series** and **New price** fields in the search area are used for entering common parts of the deal.

The **New buy** and **New sell** columns in the list area are editable and used for entering rectified values for the included trades.

If you set the quantity to zero for a trade, the trade will be annulled.

> ⓘ **Note**
>
> When the central system recieves a rectification request made by the clearing house, the request is executed directly.
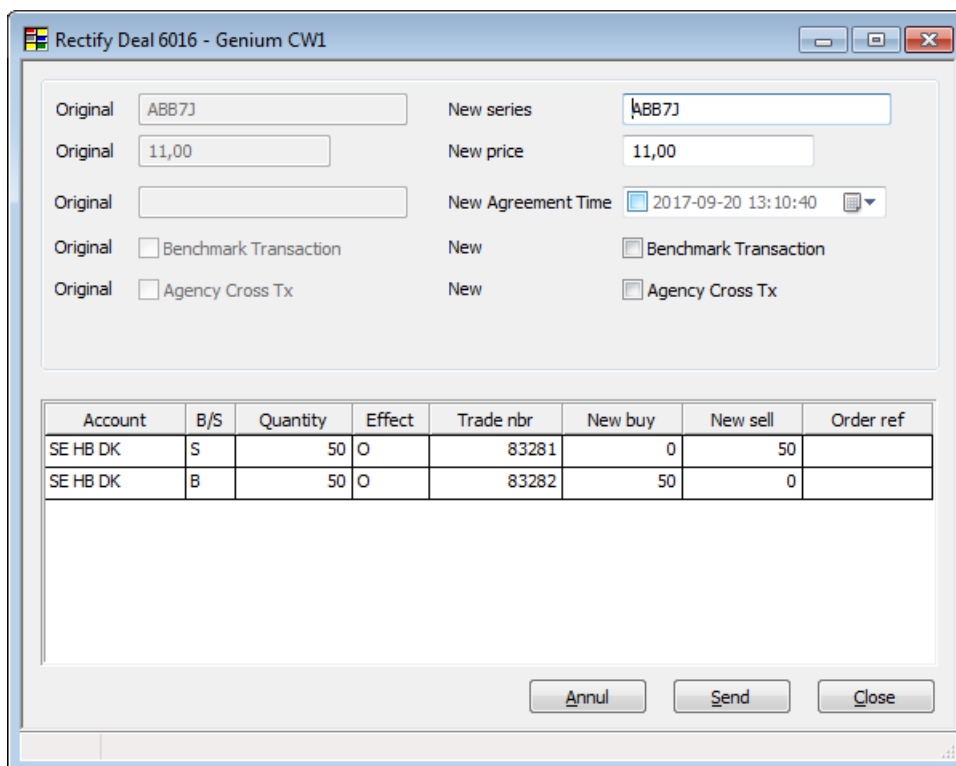
> ⓘ **Note**
>
> When the central system receives a rectification request made by a member, the request is created in Holding rectify state.
>
> You can display deals in Holding rectify state in the **Holding Rectify Trade** window.

Perform this procedure to rectify an entire deal:

1. Select **Trade History** on the **Deal-Trade** menu and perform a search.

2. The **Trade History** window opens and displays a list of items.

3. Select *one* or *both* trades from a deal in the list. The context menu becomes available.

4. Select **Rectify Deal** on the context menu. The **Rectify Deal** window opens with editable fields showing the item to rectify.

The **Rectify Deal** window includes a search and a list area.

5. The search area provides fields for displaying a specific item that was selected in the **Trade History** window and fields for entering new values.

The list area displays the included sub-items and its **New buy** and **New sell** columns are editable for rectification.

Use the specifications below when entering values in these input fields.

The following fields are available:

Field	Specification
New series (search area)	Specify a new series for the deal.
New price (search area)	Specify a new price for the deal.
New Agreement Time	Specify a new time of agreement.
Benchmark Transaction	Check this box if the deal is a benchmark transaction.
Agency Cross Tx	Check this box if the deal is a result from an investment firm bringing together two clients orders with the purchase and the sale conducted as one transaction.
New buy (list area)	Specify a new quantity to buy.
New sell (list area)	Specify a new quantity to sell.
Underlying	Specifies the underlying.
Settlement Type	Specifies the settlement type, which is either **Optional**, **Cash**, or **Physical**.
Option Type	Specifies an option type, which is either **C** or **P**.
Strike Price	Specifies the Strike Price.
Year	Specifies the year, and is indicated by a digit ranging from 1 to 9.
Month	Specifies the month, ranging from Jan to Dec.

6. Edit the property fields by entering values or selecting options from the lists.

7. Click **Send** button.

8. The series is verified locally before the request is sent to the central system.

9. A pop-up window appears showing there is a new **Holding Rectify Deal**.

> ⓘ**Note**
>
> The **Annul** and **Send** buttons will be disabled if, for some reason, not all the trades from a deal are displayed.

To annul the deal click **Annul** button—The entire deal shown in the **Rectify Deal** window is annulled.

5.4.5 Average Price Trade

1. Select **Trade History** on the **Deal-Trade** menu.

2. The **Trade History** window opens.

3. Select **Average Price Trade** from the context menu.

ⓘ **Note**

In order to be able to make an Average Price Trade, the member doing the APT needs to have an account with account type APT that will be used when converting the existing trades into new trades with the average price.

Residual	Effect of rounding in average price trades (APT).

5.4.6 Give Up Trade

The **Give Up** window includes an original trade area to the left and a new trade area to the right.

In the left area the fields refer to the original trade(s) selected in the **Trade history** window and cannot be changed.

In the right area the fields refer to the new given up trades and can be edited.

Single trade	If a single trade is selected in the **Trade history** window, this trade can be split when given up. In this case if you enter a new **Quantity** value smaller than the original **Qty left** value, the trade will be split. Pressing the [Tab] key automatically creates new rows, as long as there are contracts left to decide about, but you can leave some contracts with the original member.
Multiple trades	If multiple trades are selected in the **Trade history** window, the **Quantity** field in the right area of the **Give up** window will inherit the **Qty left** field in the left area from a corresponding selected row. You can reduce this **Quantity** value if desired. In the window name the Trade nbr value is included (#).

5.4.6.1 Give up and Split a Single Trade

Using the **Give Up** window, you can give up and split a single trade or give up multiple trades.

If you select a single trade in the **Trade History** window you can give up and split the trade.

When a member requests a giveup of a trade, its giveup state becomes Holding. When giving up a single trade, the sender can also split it.

The receiving member or the clearing house must either confirm or reject the request, using **Holding Giveup** on the **Deal-Trade menu.** When confirming, the receiver can split the trade given up into new trades.

Perform this procedure to give up a single trade and split it if desired:

1. Select **Trade History** on the **Deal-Trade** menu and perform a search.

2. Select **Trade History** window displays a list of items.

3. Select *a single* trade in the list. The context menu becomes available.

> ⓘ**Note**
>
> The selected trade must be of *Standard* type and *Active* state and have a **Quantity** greater than zero.

4. Select **Give Up** on the context menu.

5. The **Give Up #** window opens with editable fields in the right area.
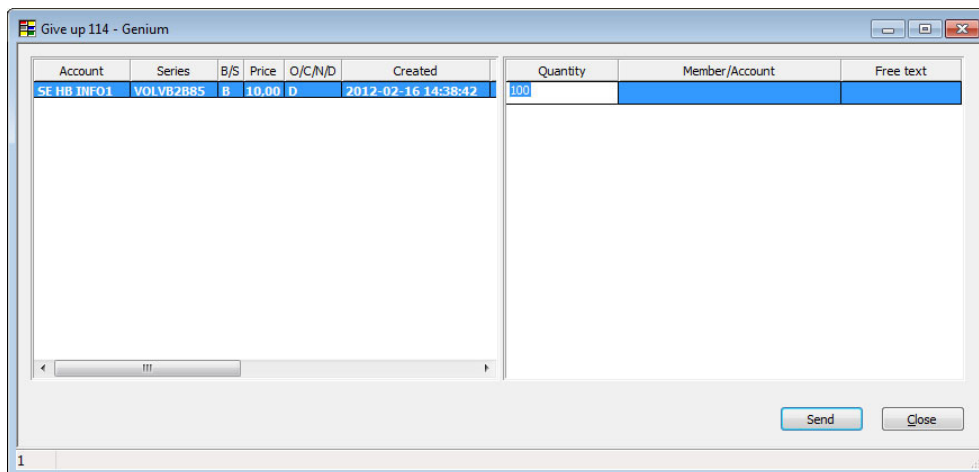
6. Edit the property fields by entering values.

   To give up a trade you need to specify a number of properties that will be assigned to the item.

   Use the specifications below when entering values in these input fields.

   The following fields are available in the right area of the window:

Field	Specification
new **Member/Account**	Specify either a new account or a new member to which the giveup is adressed.
new **Quantity**	To split the original trade, specify a new quantity less than the original for the giveup. The **[tab]** key creates a new row.
new **Free text**	Enter optional free text for the giveup.

> ⓘ **Note**
>
> If you enter a \<new quantity\> value that is less than the remaining of the \<original quantity\> value, the **[tab]** key opens a new empty row.

7. Click **Send** button.

8. Each original trade remains unmodified until the giveup is confirmed. For each trade given up a \<Holding giveup\> item is created, to which a specific \<Giveup number\> is assigned. You can display it in the **Holding Give Up** window. A unique \<Giveup number\> will be assigned to each part of a multiple split.

> ⓘ **Note**
>
> If only a part of the trade was given up, the remaining quantity stays on the original account.

5.4.6.2 Give Up Multiple Trades

Using the **Give Up** window, you can give up and split a single trade, or give up multiple trades.

If you select more than one trade in the **Trade History** you can give up all the selected trades.

> ⓘ   **Note**
>
> If trades are selected in "bulk" and one of these trades cannot be given up, the give up » **Send** button will be disabled.

Perform this procedure to give up multiple trades:

1. Select **Trade History** on the **Deal-Trade** menu and perform a search.

2. The **Trade History** window displays a list of items.

3. Select *multiple* trades in the list. The context menu becomes available.

4. Select **Give Up** on the context menu.

5. The **Give Up #** window opens with editable fields in the right area. In the window name the Trade nbr value is included (#).

6. Edit the property fields by entering values.

> ⓘ **Note**
>
> The \<new quantity\> value is copied from the \<original quantity left\> value but can be changed.

7. Click **Send** button.

8. Each original trade remains unmodified until its giveup is confirmed. For each trade given up a <Holding giveup> item is created, to which a specific <Giveup number> is assigned. You can display it in the **Holding Give Up** window.

5.4.7   Trail APT

The Average Price Trade (APT) feature in Genium INET Clearing is frequently used by Nasdaq DM´s members. Instead of several trades with different prices the members can bundle the trades to one and get one price. The average price trade calculation is currently rounded to two decimals. As a consequence of the rounding, profit/losses occurs which are debit on the members APT account. The rounding problem is enlarged by the fact that the participants perform repeatable APT with the same trades included.

1. Select **Trade History** on the **Deal-Trade** menu.

2. The **Trade History** window opens.

3. Select **Trail Average Price** from the context menu.
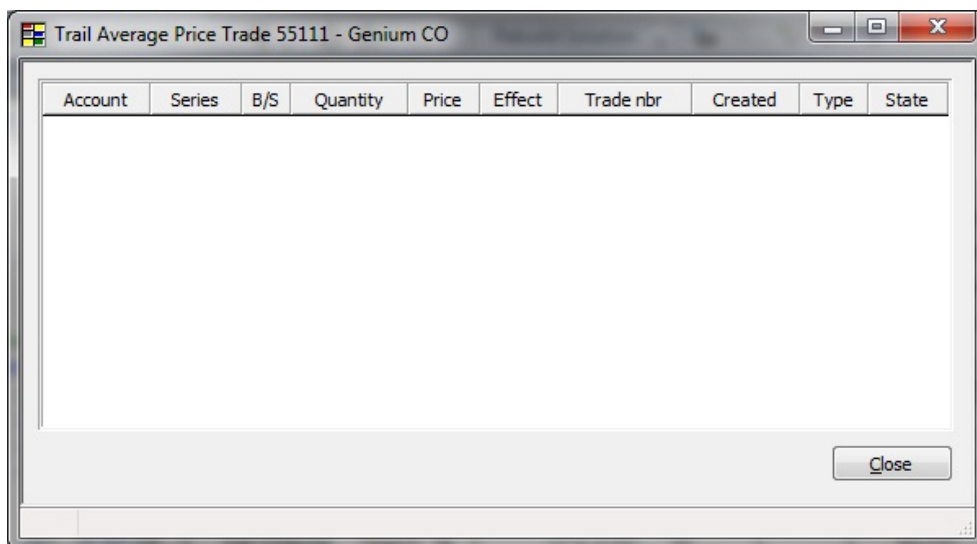
5.5   Holding Trade

> ⓘ **Note**
>
> This function is optional for Clearing Workstation 1 application.

Some investors that trade through a number of brokerage members have the opportunity to confirm positional changes to their accounts. Clearing personnel can also confirm and reject trades. Until the trade has been confirmed or rejected it finds itself in a holding state.

A trade put in a holding state if the **Confirmed by** field in the **Edit account** window is set. This field details who is assigned the role of confirming (or rejecting) apart from the clearing house.

Using the **Holding Trade** menu option, you can view confirm and/or reject all trades in Holding trade state.

> ⓘ **Note**
>
> Unconfirmed trades will be considered rejected at the end of each business date, and end up on the member's account dedicated to hold erroneous trades.

A trade in Holding state is waiting for confirmation or rejection by a party assigned this role.

Use the window for viewing, confirming and rejecting trades in Holding trade state.

5.5.1 Managing Holding Trades

When a trade is created by one party, another party needs to confirm or reject this action. When a trade is waiting for confirmation or rejection its trade state is Holding.

Perform this procedure to list holding trades and to confirm or reject them:

1. Select **Holding Trade** on the **Deal-Trade** menu.

2. The **Holding Trade** window opens.

The **Holding Trade** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.

4. Description of the column headings can be found in the **Trade History** window.

5. To perform the search—Enter search criteria and click **Search**.

6. All matching holding trades are displayed in the **Holding trade** window. The member who is responsible for confirming or rejecting is shown in the Countersign column.

7. To confirm (countersign) trade(s), select the specified trade(s) click **Confirm**.

8. The trade is countersigned, activated on the intended account and visible in the **Trade History** window. The Countersign field shows which user confirmed (countersigned) the trade.

9. To reject trade(s), select the specified trade(s) click **Reject**.

10. The trade is deferred (by means of a rectify operations) to the member's account for rejected trades. The **Countersign** field shows which user rejected the trade.

5.6   Holding Give Up

Using the **Holding Give Up** menu option you can view all trades in Holding giveup state.

A trade in Holding giveup state has been given up and/or split. Then it is waiting for confirmation or rejection by its receiving party.

The **Holding giveup** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

New giveup requests registered in the system are shown in this window in real time.

5.6.1 Searching Holding Give Up Trades

When a trade is given up and/or split by the sending party, the receiving party needs to confirm or reject this action. When a trade is waiting for confirmation or rejection its giveup state is Holding.

Perform this procedure to display information about holding give up trades:

1. Select **Holding Give Up** on the **Deal-Trade** menu.

2. The **Holding Give Up** window opens.
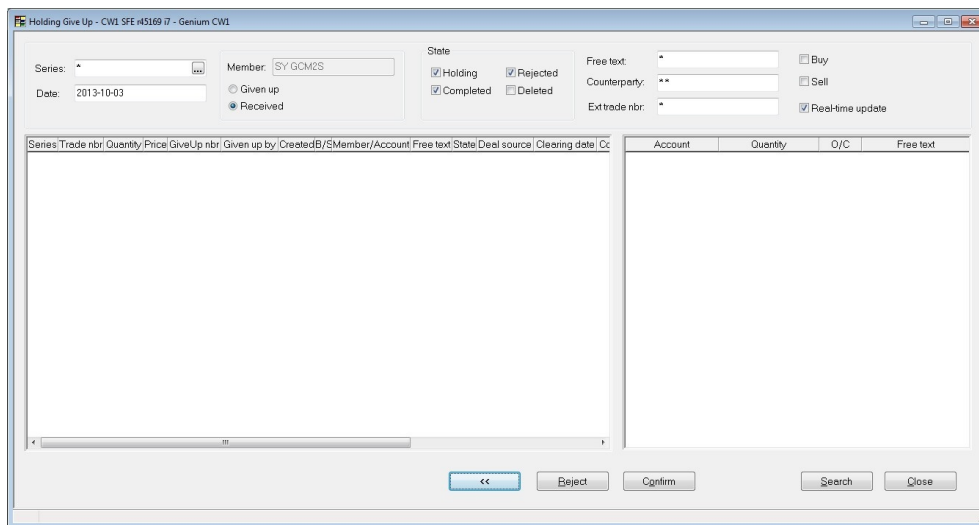
The *left pane* of the window displays the original trades given up by the sender.

The *right pane* displays the receiving trades. If the trade given up was split, all the new trades are displayed. The **Account** column holds the receiving account and the **Quantity** column holds the receiving quantity for each trade.

The **Holding Give Up** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Date	Date limitation related to giveup creation date. Default = <current business date> date for search results. Empty fields results in all items. Specify a date.
Giveup side	Given up	Trades given up by the member as sender.
	Received	Trades given up to the member as receiver, default option.

Criterion	Specification
State	Select one of the following states for the giveup trade: • Holding • Completed • Rejected • Deleted.
Free text	Specify a free text as search criterion, a wildcard * is allowed.
Counterparty	Specify a counterparty as search criterion, wildcards * * are allowed.
Ext trade nbr	External trade number
Trade side	Check the trade side(s) to include in the search: • Buy • Sell Default = <empty>. If none of or both of the check boxes are selected, both trade sides are included.
Real time update	

4. To perform the search, enter your search criteria and click **Search**.

5. The **Holding Give Up** window displays a list of trades in Holding state.

5.6.2 Confirming and Splitting a Holding Giveup Trade

Using the **Holding Give Up** window, the receiving member can confirm and split trades given up. Only the receiver or the central clearing house can confirm.

> ⓘ **Note**
>
> **"Bulk action"**: It is possible to select trades in bulk, i.e. multiple trades at once and then confirm/reject them. However, when an invalid trade is among the trades selected, only trades positioned above the invalid one will be successfully given up. The remaining trades, positioned below the invalid record, will not be confirmed/rejected irrespective of whether they are valid or not.

> ⓘ **Note**
>
> The sum of of all entered <new quantity> values must be equal to the <original quantity left> value.

To split a given up trade you need to specify a number of properties that will be assigned to the item.

Perform this procedure to confirm a given up trade and split it if desired:

1. Select **Holding Give Up** on the **Deal-Trade** menu and perform a search.

> ! **Attention**
>
> Make sure that **Holding** and **Received** are selected in the search criteria.

2. The **Holding Give Up** window displays a list of items.

3. Select *a single* trade in the list.

4. The selected item appears in the **Holding Give Up** window with editable fields in the right area, where the **Account** and **Quantity** fields are loaded with the values of the corresponding fields from the left area.

   Use the specifications below when entering values in these input fields.

   The following fields are available in the right pane of the window:

Field	Specification
new **Account**	Specify either an explicit account. If the receiver was originally specified only as a member the field has to be further specified.
new **Quantity**	To split the given up trade, specify a new quantity less than the original. The **[tab]** key creates a new row.
new **O/C/N/D**	Select method to update:
	O Open
	C Mandatory close
	N Net
	D Default; as defined by the Auto Netting value in the **Account Details** window
new **Free text**	Enter optional free text.

5. Edit the property fields by entering values.

> ⓘ **Note**
>
> If you enter a <new quantity> value that is less than the remaining of the <original quantity left> value, the **[tab]** key opens a new empty row.

6. Click **Confirm** button.

7. The give up is completed and as the **Holding Give Up** window is updated in real-time, the **Give Up state** changes to Completed.

5.6.3   Rejecting Holding Giveup Trades

Using the **Holding Give Up** window, the receiving member can reject trades given up. The sender and the central clearing house can also reject.

Perform this procedure to reject given up trades:

1. Select **Holding Give Up** on the **Deal-Trade** menu and perform a search.

> **! Attention**
>
> Make sure that **Holding** is selected in the search criteria.

2. The **Holding Give Up** window displays a list of items.

3. Select *one or more* trades in the list.

4. The selected items appear in the **Holding Give Up** window with one editable field in the right pane **Free text**.

5. Enter a comment such as the reason for rejection in the **Free text** field for each selected trade.

6. Click **Reject** button.

7. The giveup is rejected and as the **Holding Give Up** window is updated in real-time, the **Giveup state** changes to Rejected. The rejected giveup trades remain on the accounts from which the giveups were requested. The contents of the **Free text** fields in the right area were copied to the corresponding fields in the left area.

5.6.4   Deleting Holding Giveup Trades

Use the state Deleted on a give-up request to differentiate between a reject by the take-up party and a delete/withdrawal by the give-up party.

- The system detects whether the take-up party is rejecting the give-up, in which case the give-up request will be put in state Rejected.

- If another member has been granted the right to act on behalf of the take-up party, then the give-up request will also be put in state Rejected.

- If the delete/withdrawal is done by the give-up party, the give-up request will be put in state Deleted.

- If a user does reject/delete a give-up request, the action will put the give up reason in state Deleted.

5.7   Holding Rectify Trades

Using the **Holding Rectify Trade** menu option you can view all trades in Holding rectification state. A trade in Holding rectification state has been rectified and/or split. Then it is waiting for confirmation or rejection by a party assigned this role.

When a trade is rectified and/or split by one party, another party needs to manage this action. When a trade is waiting for confirmation or rejection its **Rectification state** is Holding and the trade state **Trade state** of the original trade is still Active.

5.7.1 Searching Holding Rectify Trades

When a trade is rectified and/or split by one party, the counterparty has the option to reject this action. When a trade is waiting for confirmation or rejection its rectification state is Holding.

Use the window to search for and list trades in Holding rectification state.

Perform this procedure to display information about holding rectify trades:

1. Select **Holding Rectify Trade** on the **Deal-Trade** menu.

2. The **Holding Rectify Trade** window opens.
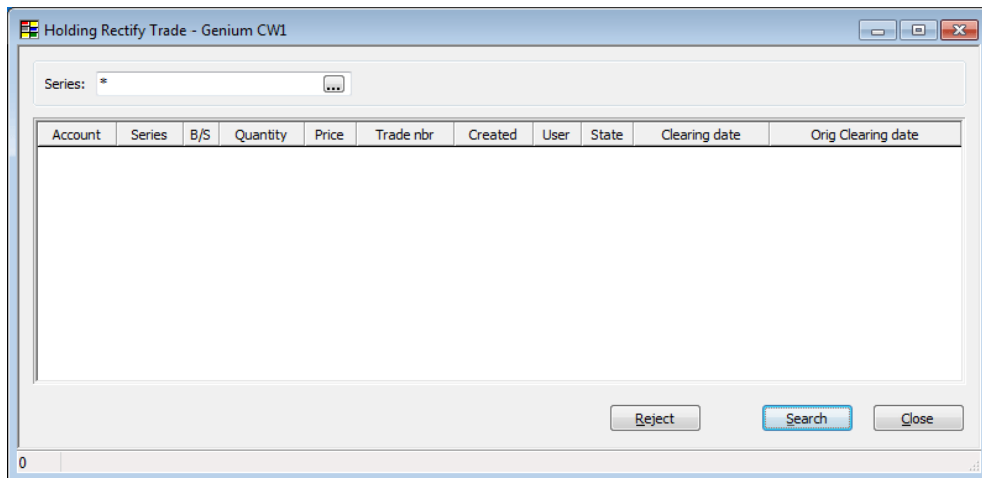
3. The **Holding Rectify Trade** window provides a search area for limiting the number of displayed items in the list area.

   Use the specifications below when entering values in these fields.

   The following search criteria are available:

Criterion	Specification
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.

4. The following action button is available:

Button	Action
Reject	Rejects single or multiple holding rectifiy trade(s).

5. The following column headings are displayed.

Field	Description
Account	Account identification <exchange member number>.
Series	Series identification of the traded contracts.

Field	Description
B/S	Buy/Sell.
Quantity	Original quantity of contracts in the deal/trade.
Price	The price at which the deal was made.
Trade nbr	Trade number; this number combined with the series number uniquely identifies the trade.
Created	Date and time of creation of the data of this row (record).
User	The user last modifying the item.
State	Trade state options: Active <blank>　　The trade is active. Rectified　　The trade is rectified. Holding Rectify Trade　　The trade is in holding rectify trade state. Holding Rectify Deal　　The trade is in a holding rectify deal state.
Clearing date	Date for the trade to be cleared, set by the user when creating the trade.
Orig Clearing date	Original clearing date for at trade of type give-up, rectify trade, transfer from transitory, or rectify deal.

6. To perform the search—Enter search criteria.

7. Click **Search**.

8. The **Holding Rectify Trade** window displays a list of trades in Holding state.

5.7.2　Rejecting Multiple Holding Rectify Trades

If the rectification is rejected the **Trade state** of the original trade remains Active.

Its **Rectification state** becomes Rejected.

1. Select **Holding Rectify Trade** on the **Deal-Trade** menu and perform a search.

2. The **Holding Rectify Trade** window displays a list of items.

3. To manage multiple trades without viewing details—Select one or more trades in the list.

4. Click **Reject** button to reject the rectification(s).

5.7.3 Rejecting a Single Holding Rectify Trade

The **Holding Rectify Trade Detail** window shows one of the original trades and the rectified and/or split trades that will overtake it.

To manage a single trade and view its details:

1. Select **Holding Rectify Trade** on the **Deal-Trade** menu and perform a search.

2. The **Holding Rectify Trade** window displays a list of items.

3. Select one trade in the list and click **Details** on the right-click menu.

4. The **Holding Rectify Trade Details** window opens.
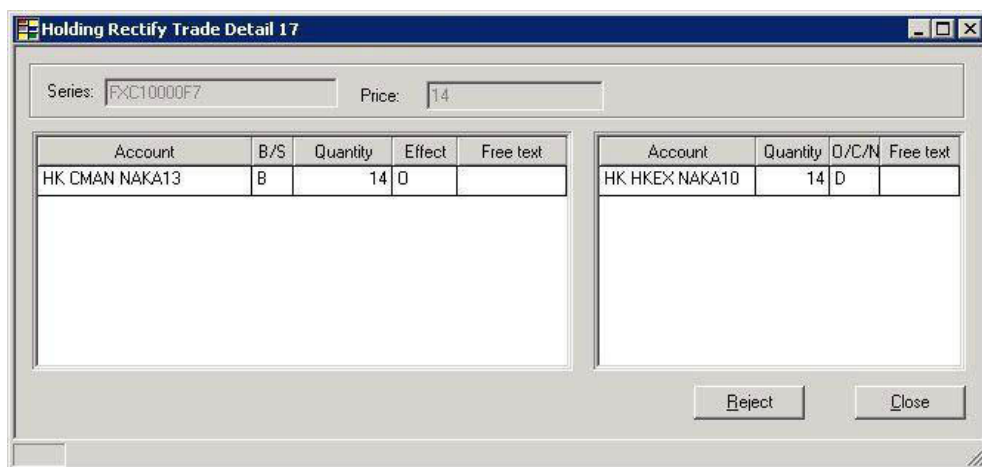
The **Holding Rectify Trade Details** window displays the selected trade in its left pane and the rectification trade(s) in its right pane.

The *left pane* of the window displays the original trade selected in the **Holding Rectify Trade** window.

The *right pane* displays the rectified trade. If the original trade was split, all the new trades are displayed. The **Account** column holds the new account and the **Quantity** column holds the new quantity of each trade.

5. Click **Reject** button to reject the rectification.

6. Repeat these sub-steps to manage more rectifications.

5.8 Holding Rectify Deals

Using the **Holding Rectify Deal** menu option you can view all deals in Holding rectification state. A deal in Holding rectification state has been rectified. Then it is waiting for confirmation or rejection by a party assigned this role.

When a deal is rectified and/or split by one party, the counterparty need to confirm or reject this action. When a deal is waiting for confirmation, or rejection, its rectification state is Holding.

5.8.1 Searching Holding Rectify Deals

Perform this procedure to display information about holding rectify deals:

1. Select **Holding Rectify Deal** on the **Deal-Trade** menu and perform a search.

2. The **Holding Rectify Deal** window opens.
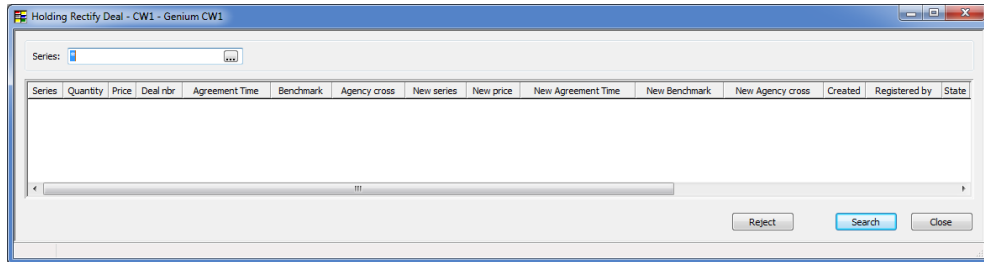
The **Holding Rectify Deal** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria is available:

Criterion	Specification
Series	Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it.

4. The following action buttons are available:

Button	Action
Reject	Rejects single or multiple holding rectified deal(s).

5. The following column headings are displayed.

Field	Description
Series	Series identification of the traded contracts.
Quantity	Original quantity of contracts in the deal/trade.
Price	The price at which the deal was made.
Deal nbr	Deal identification number unique within each series. The deal identification number combined with the series identification uniquely identifies the deal.
Agreement Time	Specifies the time of agreement in the original deal.
Benchmark	Specifies if the original deal is a benchmark transaction.
Agency Cross	Specifies if the original deal is a result from an investment firm bringing together two clients orders with the purchase and the sale conducted as one transaction.
New series	
New price	
New Agreement Time	Specifies the time of agreement in the rectified deal.

Field	Description
New Benchmark	Specifies if the rectified deal is a benchmark transaction.
New Agency Cross	Specifies if the rectified deal is a result from an investment firm bringing together two clients orders with the purchase and the sale conducted as one transaction.
Created	Date and time of creation of the data of this row (record).
Registered by	Specification of the user that requested the rectification.
State	Trade state options: Active \<blank\> — The trade is active. Rectified — The trade is rectified. Holding Rectify Trade — The trade is in holding rectify trade state. Holding Rectify Deal — The trade is in a holding rectify deal state.
Underlying	Specifies the underlying.
Settlement Type	Specifies the settlement type, which is either **Optional**, **Cash**, or **Physical**.
Option Type	Specifies an option type, which is either **C** or **P**.
Strike Price	Specifies the Strike Price.
Year	Specifies the year, and is indicated by a digit ranging from 1 to 9.
Month	Specifies the month, ranging from Jan to Dec.

6. Specify **Series**.

7. Click **Search**.

8. The **Holding Rectify Deal** window displays a list of deals in Holding state.

5.8.2 Rejecting Holding Rectify Deals

If the rectification is rejected the **Trade state** of the original trades remains Active.

Perform this procedure to reject holding rectify deals:

1. Select **Holding Rectify Deal** on the **Deal-Trade** menu and perform a search.

2. The **Holding Rectify Deal** window opens.

3. To manage multiple deals without viewing details—Select one or more deals in the list.

4. Click **Reject** button to reject the rectification(s)—The **Rectification state** of the deal(s) becomes Rejected.

5.8.3   Rejecting a Single Holding Rectify Deal

When a deal is rectified by one party, the counterparty needs to manage this action. When a deal is waiting for rejection its **Rectification state** is Holding and the **Trade state** of the original included trades is still Active.

The **New <field>** columns hold the new rectified values for each trade.

The **Holding Rectify Deal Details** window displays the trades included in the selected original deal and their rectified values.

Perform this procedure to manage holding rectify deals:

1. Select **Holding Rectify Deal** on the **Deal-Trade** menu and perform a search.

2. The **Holding Rectify Deal** window displays a list of items.

3. Select one deal in the list, and click **Details** on the context menu.

> ⓘ**Note**
>
> If you selected a deal that is requested to be annulled, the following message is displayed instead: "The deal is requested to be rejected".

4. Click **Reject** button to reject the rectification—The **Rectification state** of the deal becomes Rejected.

5.9   Trade Reporting

The **Trade Reporting** window is used to report new trades, as part of internal deals, or deals between members outside the Marketplace. Deals and trades done outside the exchange must be reported to the exchange.

A block trade is reported in the normal **Trade Reporting** window.

Holding block trades can be displayed in the **Holding Trade** window and must be either confirmed or rejected using that window.

When confirmed, the block trades can be displayed in the **Reported Trades** and **Trade History** windows.

Both single-sided and two-sided trade reports can be sent in from CW1.

5.9.1   Reporting a Deal or Trade

The **Trade Reporting** window provides editable rows for reporting new trades. Both buy and sell sides can be reported at the same time if two rows are used in the window.

Use the following procedure to report a trade:

1. Select **Trade Reporting** on the **Deal-Trade** menu.

2. The **Trade Reporting** window opens.
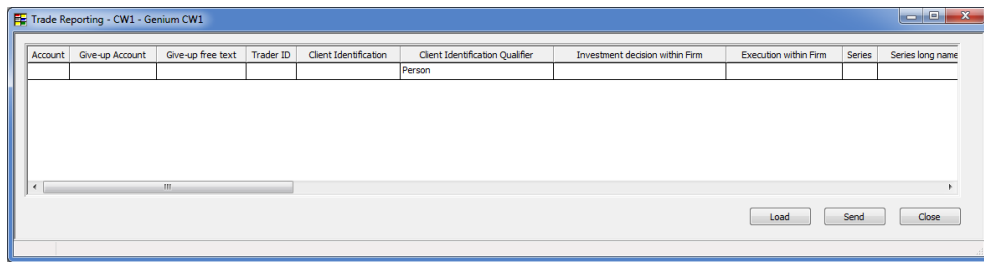
3. The **Trade Reporting** window provides input fields for reporting a new trade.

Use the specifications below when entering values in these fields.

The following input fields are available:

Field	Specification
Account	Specify an account identification <country member account>.
Give-up Account	Specify the give-up account, if the trade is to be given up.
Give-up free text	Specify the give-up free text, if the trade is to be given up.
Trader ID	Specify the trader responsible for the order.
Client Identification	Specify the short code used to identify the client of the member of the trading venue.
Client Identification Qualifier	Specify if the client is a firm, that is, a legal entity, or a person.
Investment Decision Within Firm	Specify the person within the member of the trading venue who is responsible for the execution of the transaction resulting from the order.
Execution Within Firm	Specify the person within the member of the trading venue who is responsible for the execution of the transaction resulting from the order.
Series	Specify an existing series.
Series long name	Specify the series long name.
Price	Enter contract price.
Sell	Enter quantity sold.
O/N/D	Requested method to update positions on the receiving account: Update method options for the trade:
	O — Open
	N — Net
	D — Default; as defined by the Auto Netting value in the Account Details window.
	Change the option if desired.
Free text	Free text, for example comments to the counterparty.
Counterparty	Enter identification of the counterparty.
Time of agreement	Enter time of agreement.
Trade Report	Select trade report.

Field	Specification
Reference	Information entered by member.
Benchmark Trade	Specify whether or not the trade is a benchmark trade.
Agency Cross Trade	Specify whether or not the trade is a result from an investment firm bringing together two clients orders with the purchase and the sale conducted as one transaction.
Risk Reducing	Specify the commodities risk reducing indicator for MiFID reporting.
Order Capacity	Select the order capacity.

4. Enter information about the trade. All fields can be changed, i.e. the trade can be modified.

5. Press **Tab** key to add a new row, (select **Delete row** from the context menu to delete a row).

6. Click **Send**.

7. The new trade is reported and can be displayed in the **Reported Trades** window.

1. Select **Trade Reporting** on the **Deal-Trade** menu.

2. The **Trade Reporting** window opens.

   The **Trade Reporting** window provides input fields for reporting a new trade.
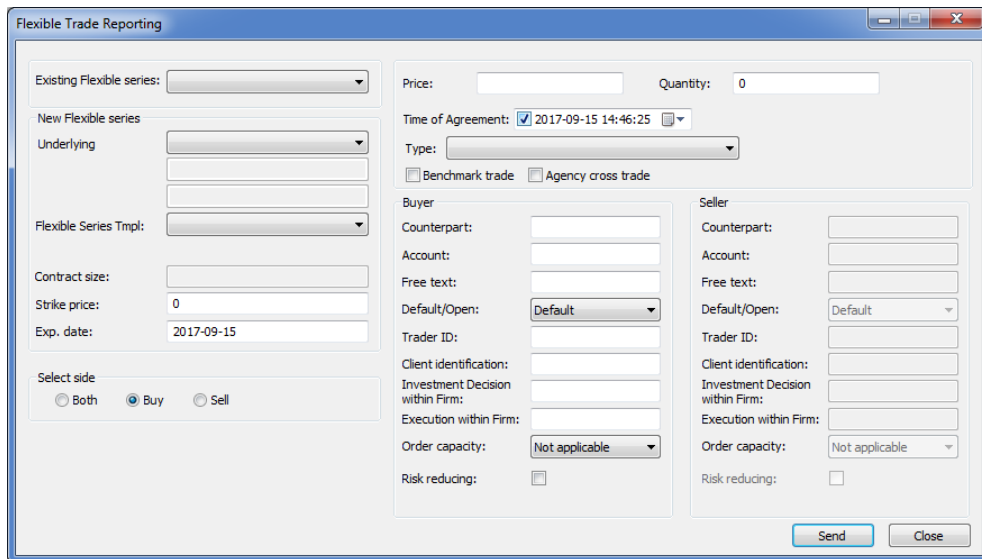
5.10   Flexible Trade Reporting

The **Flexible Trade Reporting** menu option handles trades based on Flexible series, which means series that are not standardized but defined directly by the user.

5.10.1   Reporting a Flexible Trade

Use the following procedure to report a new Flexible trade:

1. Select **Flexible Trade Reporting** on the **Deal-Trade** menu.

2. The **Flexible Trade Reporting** window opens.

The **Flexible Trade Reporting** window provides the following criterion to report a Flexible Trade:

Criterion	Specification
Existing Flexible Series	List of available existing Flexible series
New Flexible Series	
Underlying	Underlying for Flexible series
Flexible series Tmpl.	A Flexible series template to use for a new Flexible series
Contract price	Contract size for Flexible series
Strike price	Strike price for Flexible series
Exp. date	Expiration date for Flexible series
Price/Quantity	
Price	The contract price
Quantity	Number of contracts in the order
Time of Agreement	The time when the trade was agreed
Type	Select a type (trade report class).
Benchmark Trade	Check this box if the trade is a benchmark trade.
Agency Cross Trade	Check this box if the trade is a result from an investment firm bringing together two clients orders with the purchase and the sale conducted as one transaction.
Buyer/Seller	
Counterpart	The Counterpart in the trade
Account	The account name
Free text	User supplied free text information

Criterion	Specification
Default/Open	The state of the trade
Basis trade	If the trade has one leg in the derivatives market and one in the spot market
Trader ID	The trader responsible for the order
Client Identification	The short code used to identify the client of the member of the trading venue
Investment Decision Within Firm	The person within the member of the trading venue who is responsible for the investment decision
Execution Within Firm	The person within the member of the trading venue who is responsible for the execution of the transaction resulting from the order
Order Capacity	The order capacity
Risk Reducing	The commodities risk reducing indicator for MiFID reporting
Select side	
Both	Both Buy and Sell side
Buy	Buy side
Sell	Sell side

3. If the desired Flexible series already exist, select it from the **Existing Flexible Series** list.

4. To create a new Flexible series, select an **Underlying**, **Flexible series template**, specify **Strike price** and **Expiration date**.

   When specifying a forward, the **Strike Price** input fields is dimmed to prevent that a strike price is set by mistake. On the other hand, when specifying an option, the **Strike price** input field must have a value; otherwise the transaction will be rejected.

5. Specify the **Price**, **Time of agreement** and **Quantity** if applicable.

6. For Buyer/Seller, specify **Counterpart**, **Account**, **Free text** and **Default/Open**.

   Check **Basis Trade** if applicable. A basis trade has one leg in the derivatives market and one in the spot market. A basis trade has a different fee than an ordinary trade.

7. Select side, **Buy** or **Sell**. or **Both**.

8. Click **Send**.

5.11 Repo Order

The **Repo Order** menu option provides the option to report repo trades, TM and standard trades.

5.11.1 Reporting a Repo Trade

Use the following procedure to report trades in the **Register Repo Order** window:

1. Select **Repo Order** on the **Deal-Trade** menu.

2. The **Register Repo Order** window opens.

The **Register Repo Order** window provides input fields for reporting a repo trade.

3. Enter information about the trade. Use the specifications below when entering values in these fields.

   The following input fields are available:

Field	Specification
Series	Repo series identification. Select a series in the list.
Start date	Specify start date for a TM trade. If the value is changed after having selected a series in the list, a new series will be created if it does not already exist as a TM Series
End date	Specify end date for a TM trade. If the value is changed after having selected a series in the list, a new series will be created if it does not already exist as a TM Series
Time of Agreement	Enter the time when the trade was agreed
Counterpart	Specify the counterpart.

Field	Specification
Quantity	Specify the quantity (MSEK).
Repo rate	Specify the repo rate (price).
Clean price	Specify clean price (Exchange Info). The maximum number of decimals is seven, number of decimals is set on instrument class.
Account	Specify account. If no account name is specified, the default account specified for the member will be used.
Free text	Enter free text if desired.
Buy/Sell	Select buy or sell.
Type	Select a type (trade report class).
Trader ID	Specify the trader responsible for the order.
Client Identification	Specify the short code used to identify the client of the member of the trading venue.
Investment Decision Within Firm	Specify the person within the member of the trading venue who is responsible for the investment decision.
Execution Within Firm	Specify the person within the member of the trading venue who is responsible for the execution of the transaction resulting from the order.
Order Capacity	Select the order capacity.
Prior UTI	Specifies a UTI (Unique Trade Identifier) from an original bilateral trade. The trade is inherited from one trade number to the next for: • Annul Deal • Rectify Deal • Rectify Trade • Give-Up • Transfer from Transitory. The trade will not be inherited from one trade to the next for: • Split Trade • Trade Move • Partial Give-Up. This field is empty by default.

4. Click **Send**.

5.12 Reported Trades

Unmatched trade reports appears in a window called **Reported Trades**.

A member can view trade reports submitted by the member itself, as well as trade reports submitted by its counterparts.

A member can also see trade reports entered, or alleged, to another member that has given Trade Report on behalf obligations and rights to the member.

Once the trade report is matched, the trade report is removed from the window.

> ⓘ **Note**
>
> Matched trade reports are managed in the **Trade History** window.

5.12.1 Searching Reported Trades

The **Reported Trades** window is used to search for trades reported by your own member or counterparty trades.

Perform this procedure to view reported trades:

1. Select **Reported Trades** on the **Deal-Trade** menu.

2. The **Reported Trades** window opens.
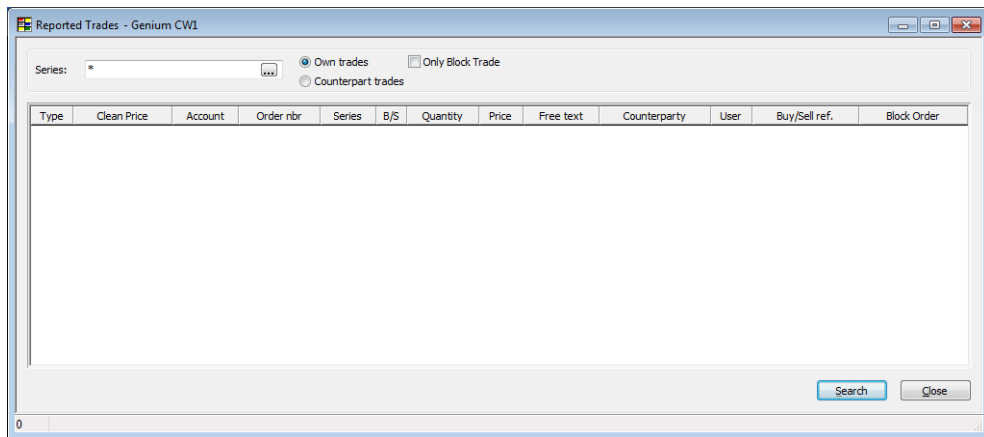
The **Reported Trades** window is used to search for and list reported trades.

3. The **Reported Trades** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

   The following search criteria are available:

Criterion	Specification
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Own trades	If selected, only trades registered by the user's own member are displayed.
Counterpart trades	If selected, only trades registered by the counterparty's member are displayed.
Only Block Trade	If checked, only block trades are displayed.

4. The following context-specific options are provided:

Option	Action
Enter Order	Trade reporting window is accessed. All fields are empty, except **O/N/D** and **Type** which have default values.
Alter	Modify the existing trade report. (i) **Note** If the trade report was created from the **Repo Order** window, the **Repo Order** window will be displayed, otherwise the regular **Trade Report** window will be displayed.
Reject	The selected trade report is rejected. Only own trade reports can be rejected.

5. The following column headings are displayed:

Field	Field Description
Account	Account identification <exchange member number>.
Series	Series identification of the traded contracts.
Bought/Sold	Bought/Sold.
Quantity	Original quantity of contracts in the deal/trade.
Price	The price at which the deal was made.
Free text	Optional user-supplied free information text.
Counterparty	Identification of the counterparty <exchange member>.
User	The user last modifying the item.
Block Order	Displays a confirmed block order.
Clean Price	Clean price is displayed here as <clean price> <start date> <end date>.

6. To perform a search—Enter search criteria.

7. Click **Search**.

8. All matching reported trades are displayed in the **Reported Trades** window. When clicking **Search** again, all trades that have been altered are updated, and the matched and rejected trades are removed.

9. Your own trades are updated in real-time in this window whereas counterparty trades are not.

10. When you report a trade it is displayed here in red and when the counterparty trade is registered, the color of your trade changes to gray.

5.13 Simulate Fee

> ⓘ **Note**
>
> This function is optional for Clearing Workstation 1 application.

The **Simulate Fee** window is used for calculation fees for potential trades traded today.

It is possible for the clearing organization of a (clearing) member to simulate fees on the member's accounts.

It is also possible to let another clearing member, who is not necessary the clearing organization to the member, to simulate fee for another member through a member obligation type configuration.

By simulating fees for several trades you are able to compare different fee calculations with each other.

5.13.1 Simulating Fees

Perform this procedure to calculate fees for a trade if traded today:

1. Select **Simulate Fee** on the **Deal-Trade** menu.

2. The **Simulate Fee** window opens.
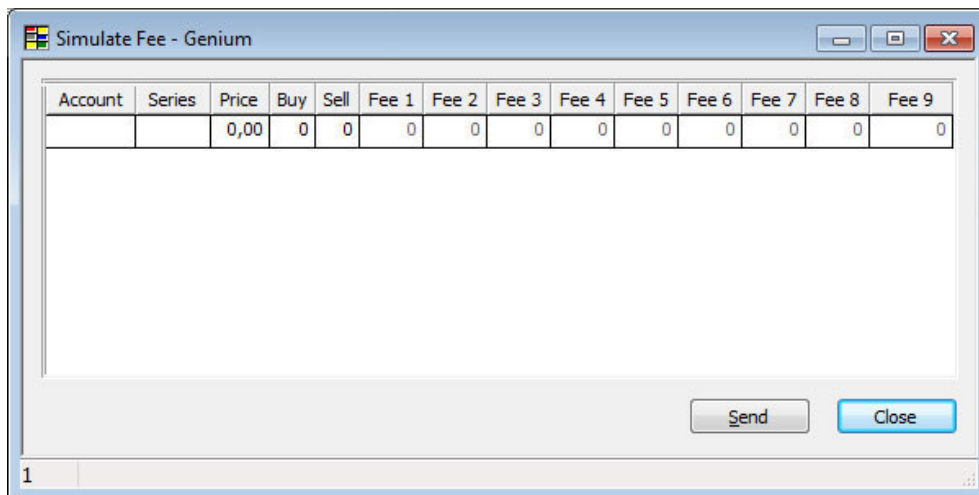
The **Simulate Fee** window provides editable rows for entering various simulate fee examples.

3. The **Simulate Fee** window provides input fields for fee simulation values.

    Use the specifications below when entering values in these fields.

    The following field specifications are available:

Field	Specification
Account	Specify trade account identification <country member account>.
Series	Specify series/issue identification.

Field	Specification
Price	Specify contract price.
Buy	Specify quantity bought.
Sell	Specify quantity sold.
Fee 1	Trade fee for the trade; **automatically calculated** when **Send** is selected.
Fee 2	Clearing fee for the trade; automatically calculated when **Send** is selected.
Fee 3 - Fee 9	Various other fees that may or may not be applicable with respect to the specific customer automatically calculated when **Send** is selected.

4. Specify a trade example by entering values in the fields or by selecting options from the lists. The **[Tab]** key moves to next input field. See the *field specifications* referenced below.

5. Click **Send**.

6. The fees are now calculated and displayed. A new row is automatically appended ready for another trade example.

7. Specify another trade with other properties on the next row.

8. Click **Send**.

9. This way you can compare different fee calculations with each other.

5.14 Error Log

The **Error Log** window is used to analyze errors associated with erroneous trades and requests with non-valid data. It provides a search area for limiting the number of displayed items in the list area.

Some of the common errors are:

- The trade is put on the series for which legal instrument type is not listed in the account type.

- A non-existing account name is specified in the order and the system automatically moves the trade into the default account of the trading customer for that product.

- Trades are put on the series for which the particular member is not authorized to put trades on a particular series.

The errors are listed under **Problem** in the window.

5.14.1 Analyzing the Error Log

The **Error Log** window is used for analyzing information about erroneous trades and error exercise requests with non-valid data, for example, to find out where a trade destined for a non-existent account actually ended up.

Use this procedure to view an error log:

1. Select **Error Log** on the **Deal-Trade** menu.

2. The **Error Log** window opens.
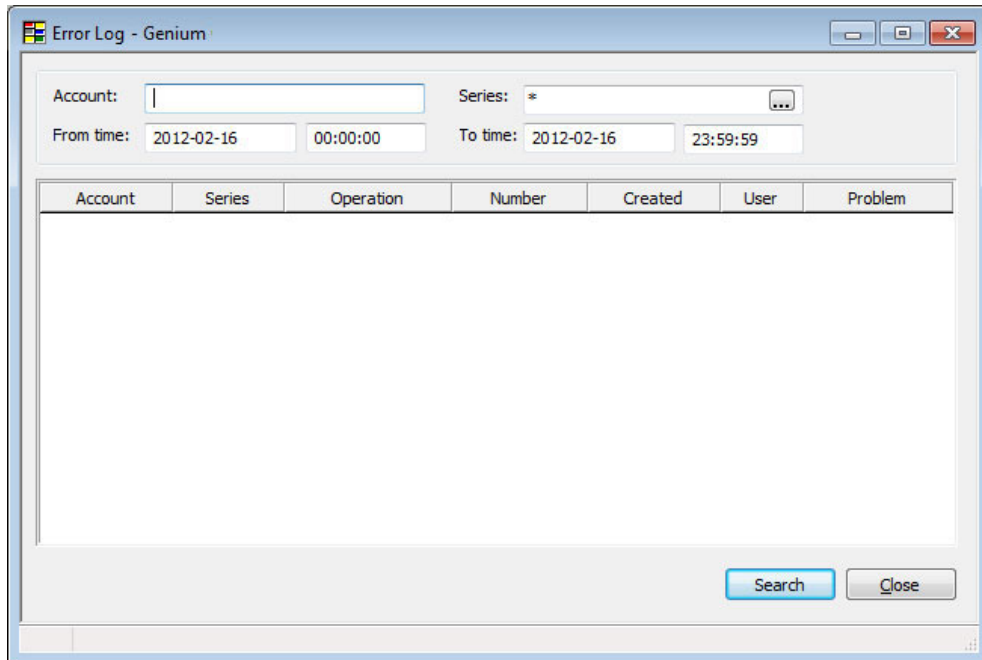
The **Error Log** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification. <exchange> Max. 2 characters <member> Max. 5 characters <number> Max. 10 characters If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.

Criterion	Specification
From time	Specify **From time** or use default values.
	Date <created date>. Default.
	Time 00.00.00 **.** Default.
To time	Specify **To time** or use default values.
	Date <blank>. Default. If <blank> is used in the search, the date limit is set to 10 days in the future.
	Time 23.59.59. Default.

4. The following column headings are displayed:

Field	Description
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Operation	The type of operation that caused the error (trade, exercise).
Number	The number, together with the series, uniquely identifies the trade or the exercise transaction.
Created	Date and time of creation of the data of this row (record).
User	The user last modifying the item.
Problem	Error.

5. To perform the search—Enter search criteria to limit the number of items to list by selecting field specifications related to item properties. Wildcard(s), *, or empty field means no limitation regarding that property.

6. Click **Search**.

7. All matching error items are displayed in the **Error Log** window.

8. The problem field shows the actual error message.

5.15   Trade Operation

The **Trade Operation** window shows all clearing house operations on Reported Trades.

You open it by selecting **Trade Operations with Clearinghouse Checks** from the **Deal-Trade** menu.
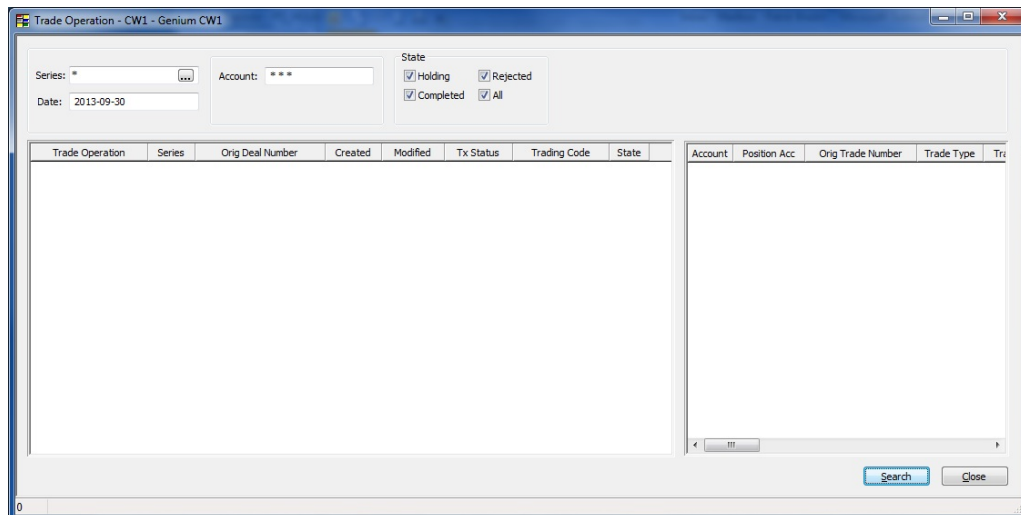
- This window is only for viewing, no actions can be taken.
- Each row in the window represents an operation.

The following search criteria are available:

Criterion	Description
Series	Series identification of the traded contracts.
Date	The date that you want to display data for.
Account	Account identification <exchange member number>.
State	Status of the system operation it self.

The following columns are available:

Column	Description
Trade Operation	Type of trade operation performed.
Series	Series identification of the traded contracts.
OriginalDealNumber	Original Deal Number for the trade which the operation refers to. Deal identification number is unique within each series. The deal identification number combined with the series identification uniquely identifies the deal.
Created	Date and time when the operation was initiated.
Modified	Date and time of the last operation update.

Column	Description
Tx Status	Transaction Status is the status of the action performed, e.g. "normal successful completion". An explanatory text will be displayed for unsuccessful actions.
Trading Code	Trading code <exchange member signature> of the user who performed the operation.
State	Status of the system operation it self. The **Transaction Status** field displays whether or not the action was successful.
ISN	International Securities Identification Number (ISIN).
Business date	Business date of the operation.
Account	Identification <exchange member number> of the account for the trade report.
Position Acc	Position account for the trade report. Position account is the identification of an account <exchange member number> designated for propagation of positions, a receiving account.
Orig Trade Number	Original trade report number is the Trade Number for the trade operated on.
Trade Type	Trade type. E.g. Give Up or Take Up.
Trade report reason	If Operation is rejected, this field shows why.
B/S	Buy or Sell.
Trade quantity	Quantity of each trade.
Total surpl/deficit	Collateral surplus or deficit, for the MRA applicable for the Position account.
MRA account	Margin Requirement Account or, if the Member Defined Exposure Limit is defined on a Position Account or Margin Calculation Account, the account on which the limit is defined
Trade report nbr	Trade report number.
Margin req	Margin Requirement after the operation has executed.
Margin req without T.O.	Margin Requirement not including the trade operation.
Exposure limit	Exposure Limit configured for the MRA account.
Currency	Risk Currency for the MRA, and the currency in which the margin and limit figures are expressed.

6 OTC

6.1 General Features

The OTC function enables trade reporting and clearing in Genium INET Clearing of trades traded Over the Counter (OTC). An OTC trade is traded outside a common orderbook/exchange. The contract may be defined by the parties at the time when the trade is agreed (and reported).

Trade Types

The following trade report types can be handled:

• Interest Rate (IR) Swap

• Forward Rate Agreement (FRA)

• Standard

OTC Trades

You can enter/register OTC trades to the Genium INET Clearing system by using a trade report form. When a trade is reported it is called a reported trade. The reported trade will be matched if the counterparty registers a report with the same matching properties.

For the user who performs the registration, the Windows user identification will be listed in the Reg name field and the Trading code in the Confirmed by field.

6.2 OTC Reported Trades

In the **OTC Reported Trades** window a trade report item in Unmatched state is displayed to all members. Opposite trade report items in Matched states are still displayed as two items.

The window can be customized in different ways for different trade report types. The columns organization will be saved with each selected type. Windows that open with right-click menu options inherit the columns organization.

6.2.1 Searching OTC Reported Trades

The last versions of all reported trades can be displayed and analyzed in the **OTC Reported Trades** window, which is the base for all user actions.

For a selected trade, the counterparty trade, earlier versions and current settlement information can be displayed and analyzed in separate windows.

Use this procedure to view the last versions of all reported trades:

1. Select **OTC Reported Trades** on the **OTC** menu.

2. The **OTC Reported Trades** window opens.
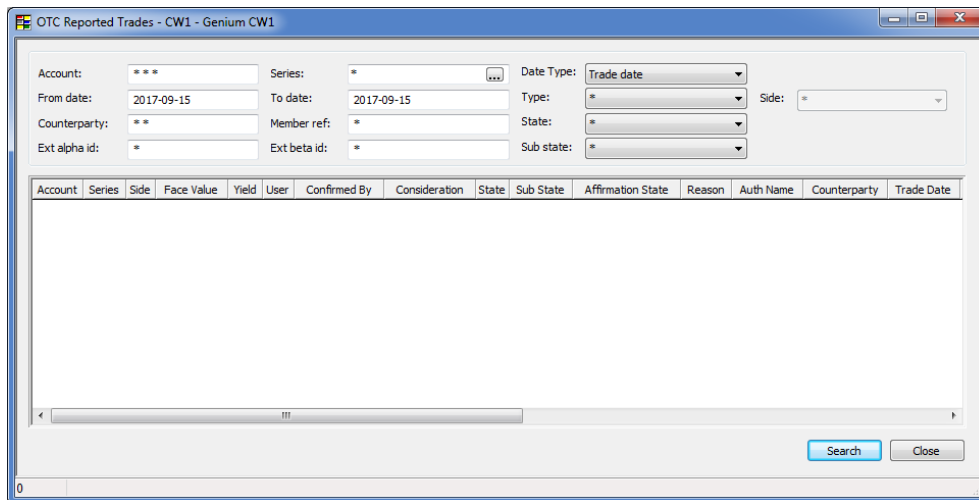
Figure 6: OTC Reported Trades Window

3. The following search criteria are available:

Criterion	Specification
Account	Account identification <exchange member number>.
Series	Series identification.
From | To date	Display trades reported from / to this trade date. See also **Date Type** below.
Counterparty	Identification of an opposite party <exchange member> to the trade.
Member ref.	Member/participant reference. Free text field, max. 32 characters. Used as a link for trades in an external system. SWIFT requires the Member reference to send SWIFT payment instructions and confirmations for example the BIC.
Ext alpha id **Ext beta id**	External identifiers
Date Type	Type of date for the trades: • * (Show all) • Trade date • Clearing date • Settlement date For example, if you choose **From / To Date** '2013-09-26' and then select 'Clearing date' in the **Date Type** field, all trades with a clearing date of '2013-09-26' will be displayed.
(Trade report) **Type**	Select all trade report types, * , or select a specific type from the drop-down list: Interest Rate Swap FRA Standard Non Standard

Criterion	Specification	
(Trade report) State	Select all trade report type options, * , or select a specific type option from the list:	
	Unmatched	No opposite trade is registered.
	Paired	A Counterparty trade report matching the trade report exists.
	Matched	Both sides of the trade have been authorized and a deal is generated.
	Canceled	Both sides have authorized cancellations of the trade.
	Rejected	The counterparty has rejected an unmatched trade report.
	Novated	The trade has been matched with a trade in an external system.
	Terminated	The trade has been terminated.
	Deleted	The trade has been deleted.
Sub state	Trade report sub-state options:	
	<blank>	No unconfirmed requests exist from neither party.
	Pending cancel	One party has requested cancellation of the trade.
	Pending Termination	One party has requested termination of the trade.
	Netted to Zero	
	Pending Clearing Member Acceptance	Waiting for affirmation from trade report owners. For example, trade reports entered by a broker must be affirmed by the involved parties.
	Rejected by Clearing Member	A clearing member has rejected the trade.
	Pending Clearinghouse Confirmation	Waiting for manual confirmation from clearing house.
	Pending Clearinghouse Auto Confirm	Waiting for the timer to automatically confirm the trade reports.
	Rejected by Clearinghouse	The clearinghouse has rejected the trade.
	Cancelled by Counterpart	The counterpart has cancelled the trade.
	Ongoing Clearinghouse Check	Ongoing collateral check in the Risk Management subsystem.
Side	Trade Side.	

4. When right-clicking an item in the displayed list a menu appears providing easy access to some menu options.

- Options currently not available for the selected item are dimmed.
- The top part of the menu is context-specific, the bottom part is general.

Available Options	Description
Clearing Member Affirm Trade Report	The Clearing Member can affirm the OTC Trade, see 138.
Clearing Member Reject Trade Report	The Clearing Member can reject the OTC Trade, see 138.
Rectify Trade Report	Opens the **OTC Rectify** <Type>**Trade Report** window for editing. The selected item's field values are displayed, see Rectifying a Trade Report on page 139.
Cancel Trade Report	Opens the **OTC Cancel** <Type> **Trade Report** window for cancellation. The selected item's field values are displayed and frozen, see Canceling a Trade Report on page 140.
Show Trade Report Terminations	Opens the **Swap Terminations** window for a terminated trade report, see Viewing Trade Report Termination on page 148.
Accept Counterparty Trade Report	Opens the **OTC Accept <type> Trade Report** window pre-filled fields with information from the selected trade report, see Accepting a Trade Report on page 148. ⓘ **Note** Valid only for IRS trade reports in Unmatched state.
Terminate Swap	Opens the **Swap Termination Request** window for requesting termination of a Swap trade report, see 149.
Net Trade Reports	Displays the **OTC Netting Request** window, see Netting Trade Reports on page 143.
Show Trade Report Nettings	Displays the **OTC Nettings** window, see Viewing Nettings on page 144.
Give Up Trade Report	Displays the **Give Up OTC Trade Report** window, see Giving Up a Trade Report on page 146.
Show Trade Report Versions	Displays all versions of the selected specific trade report in the **OTC Trade Report Versions** window, see Viewing Trade Report Versions on page 151.

5. The below table shows the (default) columns available in the **OTC Reported Trades** window.

List Column Fields	Description
Account	Identification of an account within the participant/ member where the trade will be cleared and settled.
Series	Traded series identification for which the trade report will be valid.
Side	Trade Side: • Fixed-Float • Float-Fixed • Buy • Sell

List Column Fields	Description
Upfront payer	Identification of the party or counterparty as upfront payer. Valid values are:
	Party — The member in the trade report is the payer of the up-front payment.
	Counterparty — The counterparty in the trade report is the payer of the upfront payment.
	\<Blank\> — No upfront payment.
Face value	Face value; the value of a bond, note or other security as printed on the document; throughout the lifetime of a security its market price will fluctuate but at maturity date the face value is payable.
	For Repo trades the face value shown here is not yet an unwounded face value, see Initial face value.
	K — for thousand
	T — for thousand
	M — for million
	The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
	The maximum value is configurable up to 10 billions.
	12.5M is equal to 12,500,000.00
	Enter face value. Mandatory. When entering the value, the following abbreviations are available:
	The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
	Example 2: 12.5M is equal to 12,500,000.00
Yield	Yield price.
User	Trading code \<exchange member signature\> of the user within the party who performed the registering of the agreement in Genium INET Clearing.
	If a Clearing Office user performed the registering of the agreement in Genium INET Clearing on behalf of the party, \<signature\> is set to XXXXX.
Confirmed by	Trading code \<exchange member signature\> of the first user who performed the registering of the termination transaction in Genium INET Clearing on behalf of the party.
	The field is updated with the Trading code of a first user who performed a rectification or cancellation of the termination transaction on behalf of the party. The Version number is incremented at the same time.
Settlement date	Date for delivery/settlement.
Consideration	Consideration / settlement amount.
	Consideration /settlement amount is calculated from yield by the system when Calculate is selected, but can be overwritten by the user (\<zero\> is allowed). Mandatory. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
	Consideration /settlement amount is calculated from yield by the system when Calculate is selected, but can be overwritten by the user (0 is allowed). Mandatory. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.

List Column Fields	Description	
(trade report) **State**	Trade report state options:	
	Unmatched	The trade report is registered by a member and a broadcast is sent to the counterparty; no opposite trade is registered.
	Matched	Both sides of the trade have been authorized and a deal is generated.
	Paired	A Counterparty trade report matching the trade report exists.
	Canceled	Both sides have authorized cancellations of the trade.
	Rejected	The counterparty has rejected an unmatched trade report.
	Novated	The trade was matched with a trade in an external system.
	Terminated	The trade has been terminated.
	Deleted	The trade has been deleted.
(trade report) **Sub-state**	Trade report sub-state options:	
	<blank>	No unconfirmed requests exist from neither party.
	Pending cancel	One party has requested cancellation of the trade.
	Pending Termination	One party has requested termination of the trade.
	Netted to Zero	
	Pending Clearing Member Acceptance	Waiting for affirmation from trade report owners. For example, trade reports entered by a broker must be affirmed by the involved parties.
	Rejected by Clearing Member	A clearing member has rejected the trade.
	Pending Clearinghouse Confirmation	Waiting for manual confirmation from clearing house.
	Pending Clearinghouse Auto Confirm	Waiting for the timer to automatically confirm the trade reports.
	Rejected by Clearinghouse	The clearinghouse has rejected the trade.
	Cancelled by Counterpart	The counterpart has cancelled the trade.
	Ongoing Clearinghouse Check	Ongoing collateral check in the Risk Management sub-system.

List Column Fields	Description
Affirmation State	Affirmation state can have the following values:

Not required	Manual affirmation is not possible.
Holding	There can be two reasons for this state: The evaluation of if affirmation is required for the trade report not has yet to be executed. The trade report is to be manually affirmed (either compulsory or the trade report did not pass the auto affirm check).
Affirmed by party	The trade report has been manually affirmed.
Automatically Affirmed	The trade report has been automatically affirmed.
Auto affirmed	The trade report has been automatically affirmed by the system.
Rejected	The trade report has been manually rejected.
Auto limit exceeded	The auto limit is exceeded.
Externally Affirmed by Party	The trade report has been externally affirmed by party.

List Column Fields	Description
Reason	Reason for existing state.
Auth name	Windows user identification of the second user, who authorized the trade report registering in Genium INET Clearing. It is the same user as in the Auth by | Authorized by column but another id.
Counterparty	Identification of an opposite party <exchange member> to the trade.
Trade date	Date on which the transaction was initially traded or negotiated. Also known as "Value Date."
Reg name	Windows user identification of the user who performed the registering of the trade report in Genium INET Clearing on behalf of the party. The field is updated with the Windows user identification of a first user who performed a rectification or cancellation of the trade report in Genium INET Clearing on behalf of the party. The Version number is incremented at the same time.
Created	Date and time, <yyyy-mm-dd> <hh:mm:ss> when a new version of the trade report item was last created caused by an event or action such as: registering, rectification, status updating. The Version number was incremented at the same time.
ISIN	International Securities Identification Number (ISIN).
Auth state | Authorization state	Authorization state option:
	Not needed Authorization is not required
Bus. Day Conv.	Business day convention in the member's own leg.
Ctrpty Bus. Day Conv.	Business day convention in the counterparty's leg.
Effective Date	Effective date in the member's own leg.

List Column Fields	Description
Ctrpty Effective Date	Effective date in the counterparty's leg
Version	Number of versions of the report that exists. Right-click the field and select **Versions..** to open the **OTC Trade Report Versions** window, which shows details the different versions.
Market Value	Expected market value.
Margin	Margin required for a single contract.
Naked Margin	Margin required for the single position, without any correlation to other positions taken into account.
World Scale Price	World scale points.

6.2.2 Clearing Member Affirm Trade Report

The following rules apply:

- The trade must be in state **Unmatched**.
- The trade must have sub state **Waiting for Clearing Member Acceptance**.

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select the desired <reported trade> item in the list, right-click and select **Clearing Member Affirm Trade report** on the context menu.

Result
- The trade will change state to **Matched**.
- The sub state is removed.

6.2.3 Clearing Member Reject Trade Report

The following rules apply:

- The trade must be in state **Unmatched**.
- The trade must have sub state **Waiting for Clearing Member Acceptance**.

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select the desired <reported trade> item in the list, right-click and select **Clearing Member Reject Trade report** on the context menu.

Result
- The trade changes state to **Rejected** and can never be matched.
- The trade changes sub state to **Rejected by Clearing Member**.

6.2.4 Rectifying a Trade Report

In general, the following rules apply:

- Available as long as the trade not has been novated.
- For an Unmatched report, all fields may be changed.
- If a report has been Matched, some customer specific fields may still be changed on the trade report level:
  - Participant Reference
  - Account
  - Participant Information

> ⓘ**Note**
>
> When rectifying these, no new matching needs to be made, as none of these are matching fields. No other fields are possible to change.

Use this procedure to rectify a trade report:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select the desired <reported trade> item in the list, right-click and select **Rectify Trade Report** on the context menu.

3. Applicable fields are opened for editing in the **OTC Rectify** <type> **Trade Report** window specific for the trade report type.

Figure 7: Example of an OTC Rectify Type Trade Report window

4. Edit the fields.

5. Click **Send**.

   The result is presented in the **Trade Report Changed OK** box. The box shows the outcome of the action and the trade report state.

- If it is a rectification of a <reported trade> item in *Unmatched* state, the item becomes permanently changed to the new values with Unmatched state.

6. Click **OK**.

6.2.5 Canceling a Trade Report

Using this function, a trade report can be requested to be cancelled. If a trade report is canceled an information broadcast will be sent to both parties. The cancellation must be performed before settlement date.

The following rules apply:

- An Unmatched report can be cancelled by the party who registered it; no confirmation by the counterparty is required. The report will change state from Unmatched to Cancelled.

- A Matched report can be canceled only if both parties agree until the day before settlement date in the following way:

    - when a party requests a cancellation, the sub-states of both the trade reports in the pair become Pending Cancel

    - if the counterparty confirms the cancellation request of the trade reports in Pending Cancel sub-states as shown below, reversing trades will be generated

    - the counterparty can reject the cancellation request.

- A Novated report cannot be canceled.

The delivery items for the original trade and the reversing trade will be netted in the settlement module.

> ⓘ **Note**
>
> If the counterparty does not confirm or reject the cancellation request the original trade will be settled.

Use this procedure to request or confirm cancellation of a trade report:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

    1. To request a cancellation select desired <reported trade> item in <blank> sub-state.

    2. To confirm a cancellation request by the counterparty select desired <reported trade> item in Pending cancel sub-state.

2. Select **Cancel Reported Trade** on the context menu.

3. The **OTC Cancel <type> Trade Report** window specific for the trade report type opens with dimmed fields to show the item marked for cancellation.

Figure 8: Example of an OTC Cancel SWAP Trade Report Window

4. Click **Send**.

5. The result is presented in the **Trade Report Cancel OK** box. The box shows the outcome of the action and the trade report state.

- If it is a cancellation request of a <reported trade> item in Unmatched state, the item becomes cancelled with Cancelled state.

6. Click **OK**.

Result

The procedure is completed.

6.2.6   Netting Trade Reports

Using this function, trade reports can be requested to be netted. Use this procedure to request a netting of trade reports:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select the trade reports to be netted. You must select at least two trade reports, and all the selected trade reports must be of the same type, swap or TM FRA. Also, the trade reports must be novated.

3. Right-click and select **Net Trade Reports** on the context menu.

4. A simulation of a netting of the selected trade reports is done and, if successful, the **OTC Netting Request** window opens.
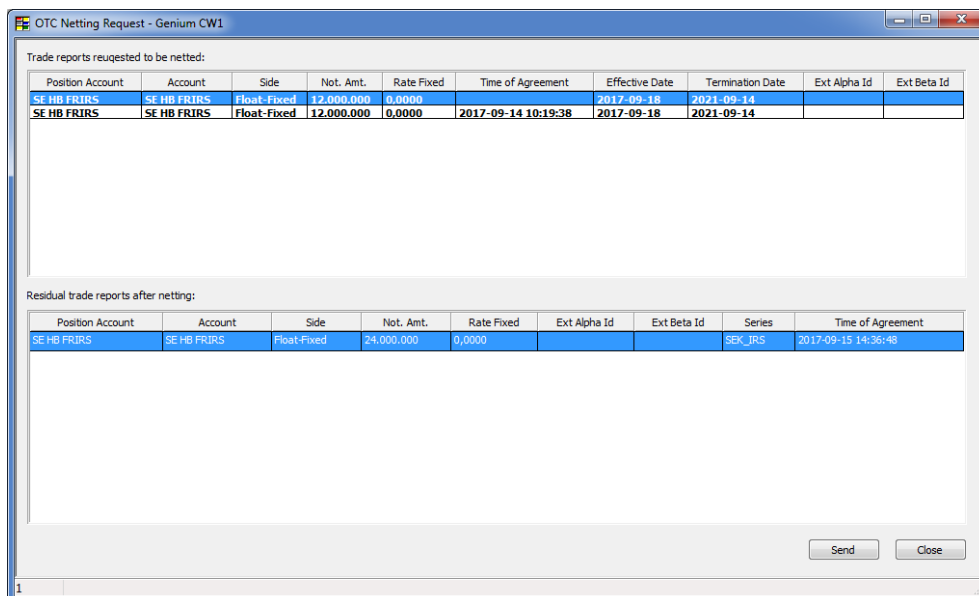
Figure 9: OTC Netting Request

5. The trade reports requested to be netted are displayed in the upper part of the window and the residual trade reports, if any, after the netting are displayed in the lower part of the window.

6. The following context-specific option is provided:

Available Options	Description
View Properties	Opens the OTC Netting Properties window, see Viewing Netting Properties on page 145.

7. The following columns are displayed:

List Column Fields	Description
Position Account	Position account for the trade report, which is the identification (<exchange member number>) of an account designated for propagation of positions, a receiving account.
Account	Identification (<exchange member number>) of the account for the trade report
Side	Trade side
Not. Amt.	The notational amount
Rate Fixed	The fixed rate
Time of Agreement	The time when the trade was agreed
Effective Date	Effective date in the member's own leg
Termination Date	End date for the last rollover period
Ext Alpha Id **Ext Beta Id**	External identifiers

8. Review the fields and click **Send**.

Result

A netting request is sent into the system.

6.2.7 Viewing Nettings

Using this function, the user can view information about manual nettings, that have been done. Use this procedure to view the nettings:

1. Select **OTC Nettings** on the **OTC** menu.

2. The **OTC Nettings** window opens.
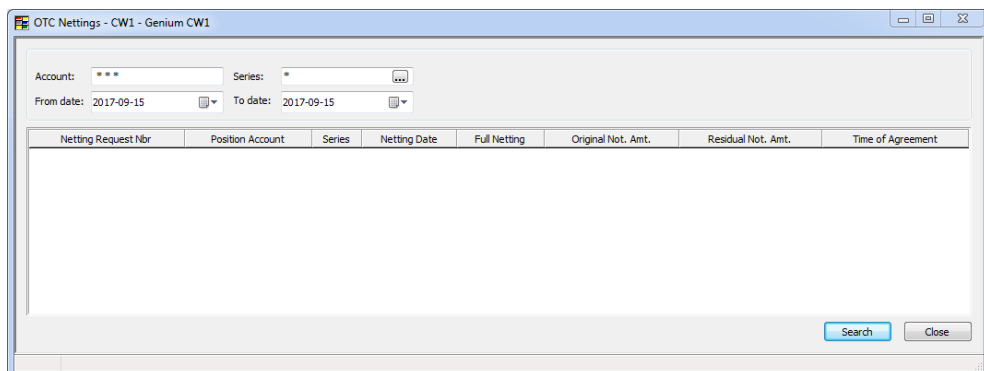
Figure 10: OTC Nettings

3. The following search criteria are available:

Criterion	Description
Position Account	Position account for the trade report, which is the identification (<exchange member number>) of an account designated for propagation of positions, a receiving account.
Series	Series identification.
From | To date	The date range when the netting was done

4. The following context-specific options is provided:

Available Options	Description
View Properties	Opens the OTC Netting Properties window, see Viewing Netting Properties on page 145.

5. The below table shows the (default) columns available in the **OTC Nettings** window.

List Column Fields	Description
Netting Request Nbr	A unique identifier for the netting
Position Account	The position account for which the netting was done
Series	Series identification.
Netting Date	The date the netting was done
Full Netting	Yes if the displayed netting a full netting and No if it is a partial netting
Original Not. Amt.	The sum of the notional amounts for all the netted trade reports
Residual Not. Amt.	The sum of the notional amounts for all the residual trade reports, which is 0 in case of a full netting
Time of Agreement	The time when the trade was agreed

6.2.8   Viewing Netting Properties

In the Netting Properties window, the properties of a netting is displayed.

Use this procedure to view the properties of a netting:

1. Select **OTC Nettings** on the **OTC** menu and select to search for the netting of interest.

2. Select the netting and select the context-specific option **View Properties.**

3. The Netting Properties window opens.
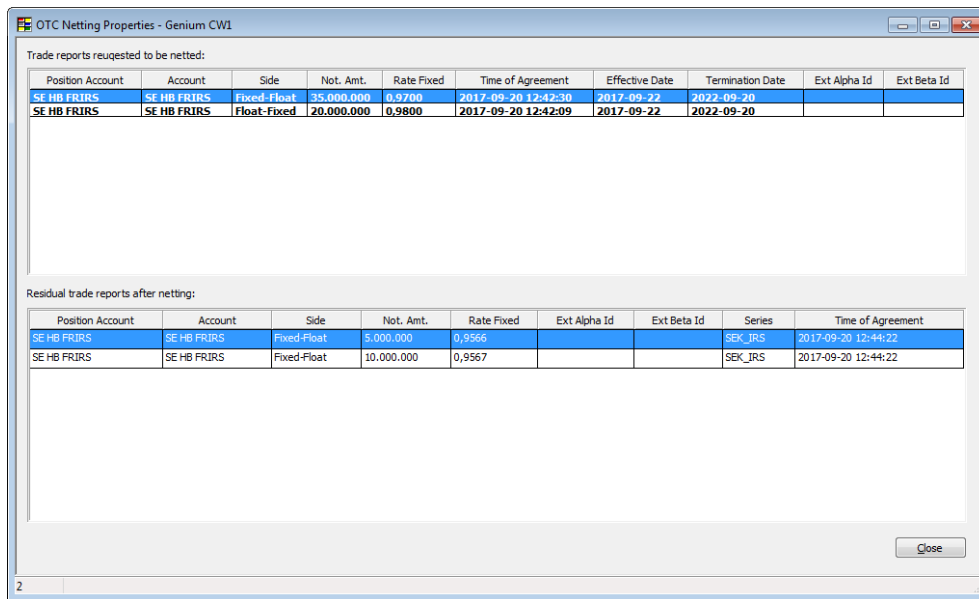
Figure 11: OTC Netting Properties

4. The following context-specific options is provided:

Available Options	Description
View Properties	If selected for a trade report in the upper half of the window, a new Netting Properties window is opened for the netting where the selected trade report was created as a residual.
	If selected for a trade report in the lower half of the window, a new Netting Properties window is opened for the netting where the trade was netted.

5. The columns available are the same as in the **Net Trade Reports** window.

6.2.9 Giving Up a Trade Report

Using this function, a trade report can be requested to be given up.

There is a way of doing give ups directly when entering the trade report called automatic take up. If this is enabled by the exchange and the involved accounts are configured to facilitate automatic take up, Genium INET Clearing checks if the give-up initiator is allowed to send an automatic give-up request to the account in question. If so the trade report will be exposed to a member defined exposure limit.

The following rules apply:

• It is possible to give up TM FRAs and Swaps that are in state Novated.

• One or several trades report may be selected at a time, but it is only be possible to specify one take up member or account for the selected trade reports. That is, all trade reports, which are to be given up in the same operation, must be given up to the same member or account.

Use this procedure to give up a trade report:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select the desired <reported trade> item(s) in the list, right-click and select **Give Up Trade Report** on the context menu.

3. The **OTC Give Up Trade Report** window opens.
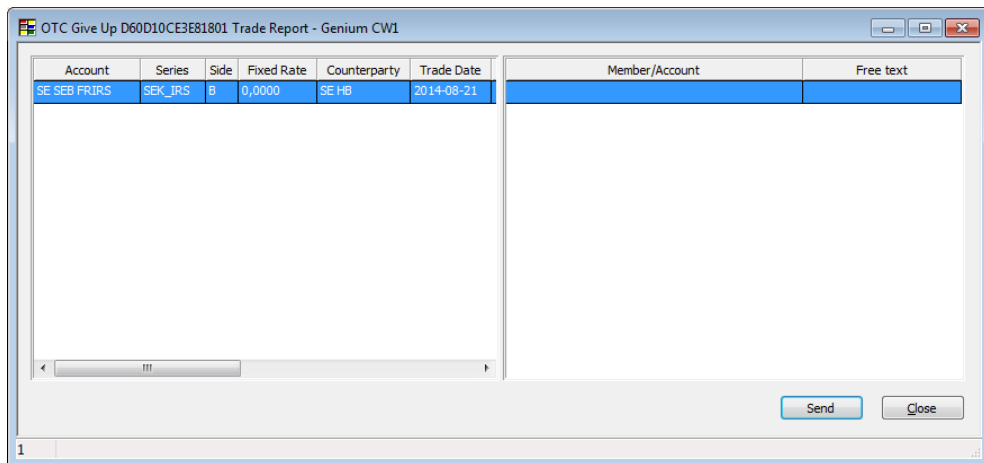
4. The below table shows the columns (default) available to the left in the **OTC Give Up Trade Report** window, regarding the trade report to be given up.

List Column Fields	Description
Account	Account identification <exchange member number> .
Series	Series identification.
Side	Trade Side: • Fixed-Float • Float-Fixed • Buy • Sell.
Fixed Rate	Fixed interest rate.
Counterparty	Identification of an opposite party <exchange member> to the trade report.
Trade Date	The trade date of the trade report to be given up.
Effective Date	The effective date of the trade report to be given up.

5. In the right hand part of the window enter a valid member or account and an optional free text and click **Send**.

Result

The give-up request is sent in to the central system. It is possible to view and process the give-up request in the **OTC Holding Give Up** window.

> ⓘ **Note**
>
> Internally, there is one separate give-up request sent per trade report to be given up. If the give-up request for any trade report is rejected, an error message will be displayed and no more trade reports will be given up. To send the give-up request for the remaining trade reports, click **Send** again.

6.2.10 Viewing Trade Report Termination

A shortcut to the Swap Terminations window is provided to quickly show current settlement information.

Use this procedure to view DVP information for a matched trade report:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select desired reported trade in the list, right-click and select **Show Trade Report Terminations** on the context menu.

3. The **OTC Trade Report Terminations** window opens.
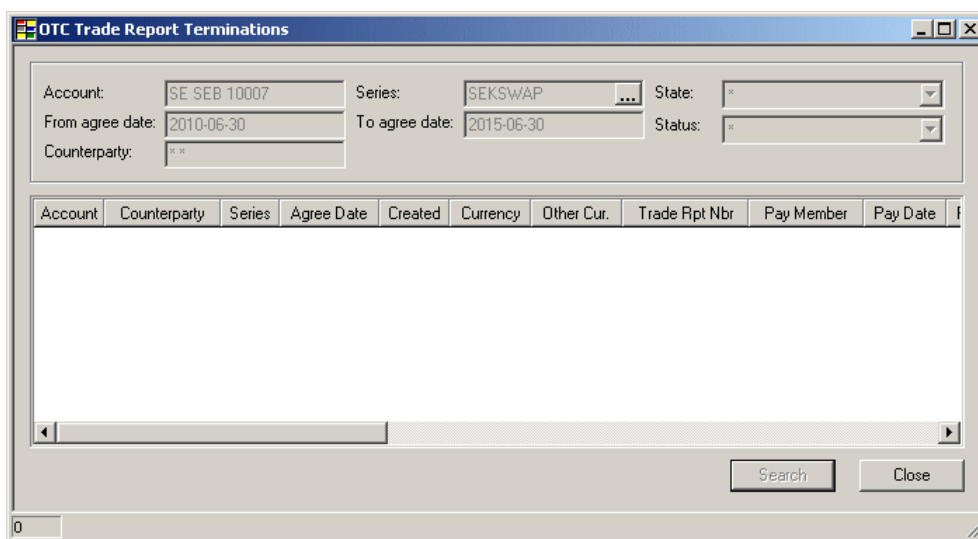
6.2.11 Accepting a Trade Report

Available if the trade is in Sub State Pending Clearinghouse Confirmation.

> ⓘ   **Note**
>
> This function is valid only for IRS trade reports in Unmatched state.

The counterparty can view the information and verify the cash flows before sending in the matching trade report.
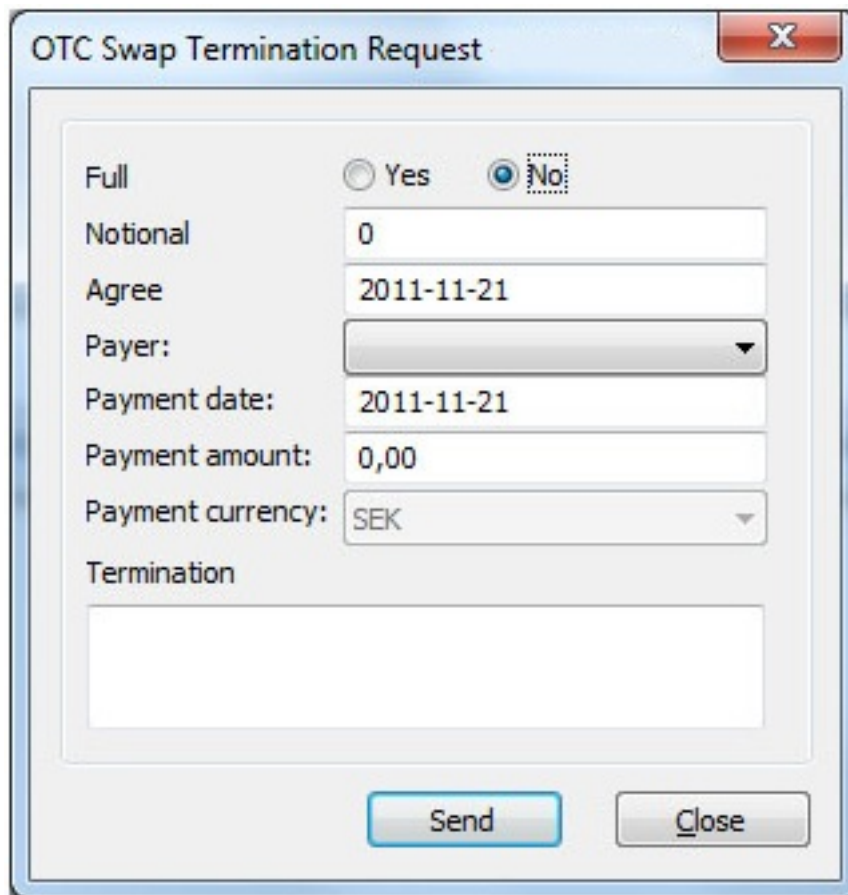
1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select an unmatched trade report, right-click, and select **Accept Counterpart Trade Report** on the context menu.

3. The **OTC Accept <type> Trade Report** window opens. The content of the window differs depending on the type of trade report that you are accepting.

4. Enter the information required.

5. Click **Send** to confirm the trade report.

6. A confirmation window appears.

7. Click **OK** to confirm.

6.2.12 Terminate SWAP

The following action can only be performed on a Swap trade report selected in the **OTC Reported Trades** window.

Use this procedure to terminate a matched IR Swap trade report and to create a new termination transaction item:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select the desired Swap item in the list Terminate Swap on the right-click menu.

3. The **OTC SWAP Termination Request** window opens.

4. The following input fields are available:

Input	Description
Full termination	Select full or partial termination: • Select **Yes** to terminate the entire notional amount. The Notional amount field will be frozen. • Select **No** to terminate a part of the notional amount. The Notional amount field will be open.
Notional amount	The amount/part of the total notional amount to be terminated. If Full termination is **No** this field is open for editing. Specify a notional amount less than the original amount. Mandatory if Full termination is **No**.
Agree date	Specify a termination agreement date. Mandatory.
Payer	Select the agreed payer of the termination. Mandatory.
Payment date	Select date when the termination payment will be effected. Mandatory.
Payment amount	Specify the agreed termination payment amount. Mandatory.
Payment currency	The currency for the termination payment is SEK.
Termination info	Enter termination information, free text.

5. Specify input fields.

6. Click **Send**.

7. The result is presented in the **Termination OK** box. The box shows the outcome of the action.

8. Click **OK**.

   Result

   The procedure is completed. The transaction item's Status becomes Pending terminated. Its matching State follows the same rules as for a trade report. It can become Unmatched or Matched if authorization is not required.

6.2.13   Viewing Trade Report Versions

The trade report version is updated with any event or action that modifies any of the item's properties. At the same time the following fields are updated with new values: Created, Confirmed by, Reg name and when reauthorized the fields: Auth by and Auth name.

Use this procedure to view all versions of a trade report:

1. Select **OTC Reported Trades** on the **OTC** menu and perform a search.

2. Select desired <reported trade> item in the list, right-click and select **Show Trade Report Versions** on the context menu.

3. All versions of the selected trade report are shown in the **OTC Trade Report Versions** window.

6.3   OTC Holding Give-Up

Using this function, one or more give-up requests can be confirmed or rejected:

The following rules apply:

- For give-ups which the member has received, and which are in state *UnMatched* but not in sub state *Auto Take Up Check Ongoing*, or in state *Matched* with sub state *Rejected by Clearinghouse*, the member has a choice to reject or confirm. In case of a confirmation, a valid account must be entered before clicking **Confirm**.

- For give-ups, which the member has given up, and which are in state *UnMatched* but not in sub state *Auto Take Up Check Ongoing*, the member has a choice to reject, in which case the give-up is cancelled.

Use this procedure to complete a give-up of trade reports:

1. Select **OTC Holding Give Up** on the **OTC** menu.

2. The **OTC Holding Give Up** window opens.

The following search criteria are available:

Criterion	Specification
Series	Series identification.
Date	Display give-up request created this date.
Member	The give-up member or the take-up member. See **Given up | Received** below.
Given up | Received	Select whether the **Member** above is referring to the give-up member (**Given up**) or the take-up member (**Received**).
State	• State *Holding* shows give-up requests in state *UnMatched* and *Matched*. • State *Rejected* shows give-up requests in state *Cancelled* and *Rejected*. • State *Completed* shows give-up requests in state *Novated*.

The below table shows the columns (default) available to the left in the **OTC Holding Give Up** window.

List Column Fields	Description
Series	Series identification.
Trade Rpt Nbr	The number of the trade report to be given up.
Side	Trade Side: • Fixed-Float • Float-Fixed • Buy • Sell.
Fixed Rate	Fixed interest rate.
Notional Amount	The notional amount of the trade report.
Give Up Nbr	The number of the give-up request.
Given Up By	The member, which is to give up the trade report.
Give Up State	The state of the give-up request.
Give Up Sub State	The sub state of the give-up request.

List Column Fields	Description
Give Up Reason	Text describing the reason for the state and sub state.
Member/Account	The take-up member or account specified in the give-up request.
Give Up Free Text	The free text specified in the give-up request.
Trade Date	The trade date of the trade report.
Effective Date	The effective date of the trade report.
Termination Date	The termination date of the trade report.

When right-clicking an item in the displayed list, a menu appears providing access to the command **View Properties**:

- If the selected trade report is a swap, the window OTC Swap Trade Report Properties is displayed with information about the trade report.

- If the selected trade report is a TM FRA, the window OTC FRA Trade Report Properties is displayed with information about the trade report.

3. In the right hand part of the window, enter the account to which the whole trade report is taken up, if the request is confirmed, and an optional free text for the confirm or reject operation.

> ⓘ **Note**
>
> It is only possible to enter one row, that is, only one account and free text.

4. Click **Confirm** to confirm the give up or **Reject** to reject it.

> ⓘ **Note**
>
> Internally, there is one separate transaction sent per trade report to be confirmed or rejected. If the transaction for any trade report is rejected, an error message will be displayed and no more trade reports will be confirmed or rejected. If this happens, click the appropriate button again, to complete the operation for the remaining trade reports.

Result

The give-up is confirmed or rejected, depending on which operation that was selected.

6.4 OTC SWAP Terminations

When an IR Swap trade report is entered, the specific termination transaction can be performed. A form for entering the details of such a transaction is called "termination report" in this manual.

When the transaction is entered and validated, it becomes a "reported termination". On a reported termination you have the option to perform some actions, such as viewing, authorizing, rectifying (correcting) and cancelling.

The **OTC Reported Swap Terminations** window displays a list of already entered Swap termination transactions into Genium INET Clearing. This list is the base for user actions that are available by right-clicking a transaction item.

6.4.1   SWAP Terminations

In the **OTC SWAP Terminations** window a transaction item in Unmatched state is displayed to all members/participants.

1. Select **OTC SWAP Terminations** on the **OTC** menu.

2. The **OTC Reported Swap Terminations** window opens.

3. The following search criteria are available:

Criterion	Specification
Account	Specify an account within the participant/ member <exchange member unit> where the trade will be cleared and settled. Mandatory. If the field is left empty, the trade will be placed on one of the participant's default accounts. 1. NK= default account for the instrument type 2. OK= default house account
Series	Instrument series identification. Either Series or ISIN must be specified. Specify an existing instrument series, or select it from the scroll list.
Agree date to | from	Enter two dates <yyyy-mm-dd> within which the transactions are agreed. Default = <current business date>.
Counterparty	Identification of an opposite party <exchange member> to the trade. Type to select a particular counterparty, a valid exchange customer or select it from the list. Mandatory. ⓘ **Note** A search based on a specific counterparty will not return any terminations, unless the search is done for the clearinghouse "SE OMMM".

Criterion	Specification	
(Transaction item matching) **State**	Select all transaction item matching state options, * , or select a specific state option from the drop-down list:	
	Unmatched	The transaction item is registered by a member and a broadcast is sent to the counterparty; no opposite transaction is registered
	Novated	The transaction item has been matched with a transaction item in an external system.
	Matched	Both sides of the transaction item have been authorized and a deal is generated
	Cancelled	Both sides have authorized cancellations of the transaction item
	Rejected	The trade report was rejected.
	Deleted	The trade report was deleted.
Termination Type	Select all termination types, * , or select a specific termination type from the list:	
	Normal	Termination requested by the member or by the clearinghouse on behalf of the member. This is the default value.
	Compression	Termination due to compression.

4. The following action buttons are available on the context menu.

Option	Description
Cancel	Opens Cancelling SWAP Termination on page 156. The selected item's field values are displayed but frozen.
Rectify	Opens Rectifying SWAP Termination on page 156. The selected item's field values are displayed.
Show Trade Report	Opens the **Swap Trade Report for Termination Request** window displaying the originating trade report for the selected transaction item.
Show Swap Termination Versions	Opens Versions of SWAP Terminations on page 157. Versions/history of the reported termination transactions are displayed.

5. To perform the search—Enter search criteria and click **Search**.

6. All reported transaction items matching the search filters are displayed in the **OTC Reported Swap Terminations** window.

7. Select the desired <reported transaction> item in the list select **Show Trade Report** on the right-click menu.

8. The **Swap Trade Report for Termination Request** window opens displaying only the trade report that the transaction originates from.

   Double-click the originating trade report to view all its properties.
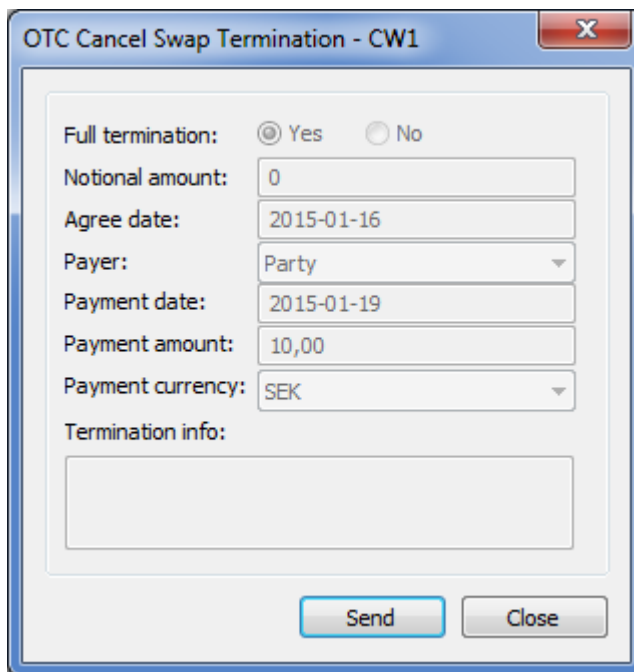
6.4.2   Cancelling SWAP Termination

Using this function, a Swap termination report can be cancelled. The cancellation must be performed before effective date.

Only Unmatched transactions can be cancelled. The transaction does not need authorization by a second user.

Use this procedure to cancel an Unmatched Swap termination transaction report:

1. Select **OTC SWAP Terminations** on the **OTC** menu and perform a search.

2. Select the desired <reported transaction> item in the list, right-click and select **Cancel** on the context menu.

3. The **OTC Cancel SWAP Termination** window opens with frozen fields.

4. Click **Send**.

5. The result is presented in the **Cancelled OK** box. The box shows the outcome of the action. The item becomes permanently cancelled with Cancelled state. Its status is still Pending.

6. Click **OK** to complete the procedure.

6.4.3   Rectifying SWAP Termination
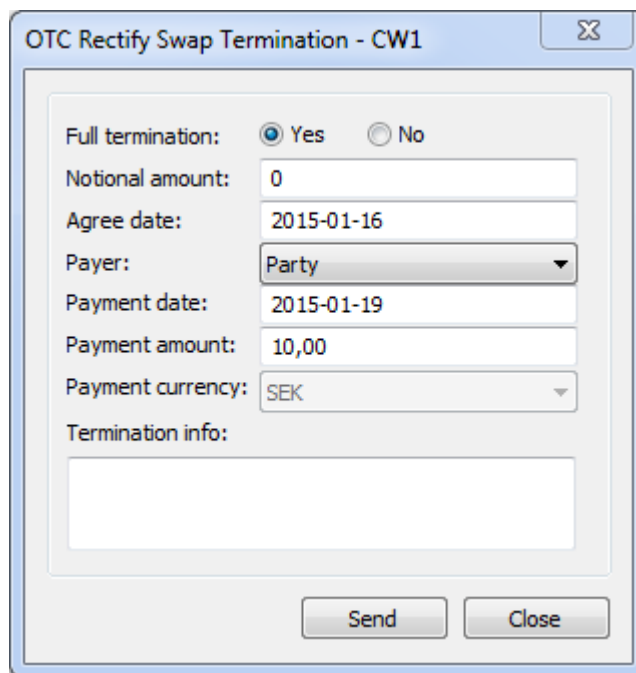
Using this function, transaction properties allowed to be edited are opened, the others are frozen. The rectification must be performed before effective date.

Only Unmatched transactions can be changed.

For the user who performs the rectification, the Windows user identification will be listed in the Reg name field and the Trading code in the Confirmed by field.

Use this procedure to rectify an Unmatched Swap transaction report:

1. Select **OTC SWAP Terminations** on the **OTC** menu and perform a search.

2. Choose the desired <reported transaction> item in the list, right-click and select **Rectify** on the context menu.

3. Applicable fields are opened for editing in the **OTC Rectify SWAP Termination** window specific for the transaction type.

4. Edit the fields.

5. Click **Send**.

6. The result is presented in the **Changed OK** box. The box shows the outcome of the action. The item becomes permanently changed to the new values with Unmatched state.

7. Click **OK** to complete the procedure.

6.4.4 Versions of SWAP Terminations

Use this procedure to view all versions/history of the reported termination transaction:

1. Select **OTC SWAP Terminations** on the **OTC** menu and perform a search.

2. Choose the desired <reported transaction> item in the list, right-click and select **Show Swap Termination Versions** on the context menu.

3. The **OTC SWAP Termination Versions** window opens displaying only the trade report that the transaction originates from.
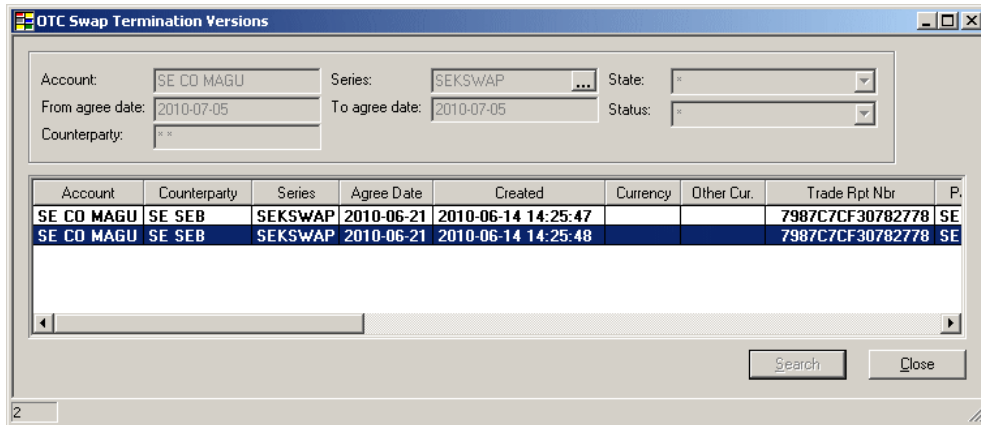
4. Double-click the originating trade report to view all its properties.

6.5   OTC Swap Cash Flow

OTC Swap Cash Flow displays cash flows from reported OTC trades of type Interest Rate Swap (IRS).

1. Select **OTC Swap Cash Flow** on the **OTC** menu.

2. The **OTC Swap Cash Flow** window opens.
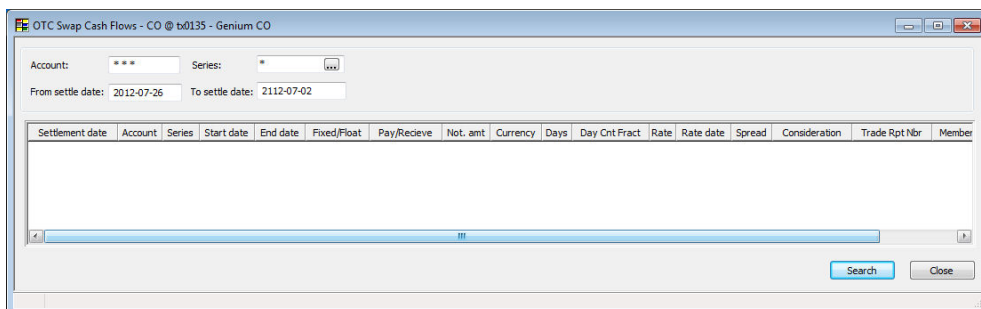
3. Use the specifications below when entering values in these fields.

   The following search criteria are available:

Criteria	Specification
Account	Mandatory.
Series	Series identification.

Criteria	Specification
From settle date	The default value shall be Current business date. The specified date have to be Current business date or a date in the future. Specify date <yyyy-mm-dd>.
To settle date	The default value shall be Current business date plus 100 years. Specify date <yyyy-mm-dd>.

4. The following column headings are displayed.

Field	Description
Settlement date	Date on which the transaction being entered will be effective. Also known as **Value Date**. The date must be a valid settlement date according to CDB. Enter settlement date, today or later. Default = Today.
Account	Specify an organization unit within the participant/ member <exchange member unit> where the trade will be cleared and settled. Mandatory. If the field is left empty, the trade will be placed on one of the default accounts: 1. Default account for the instrument type. 2. Default house account.
Series	Series identification.
Start date	Start date for the trade report. Specify date <yyyy-mm-dd>.
End date	Termination date for the trade report. Specify date <yyyy-mm-dd>.
Fixed/Float	Fixed or Float.
Pay/Receive	• Pay if the holder of the account will pay the cash flow. • Rec if the holder of the account will receive the cash flow.
Not.amt	Notional amt
Currency	*Automatically displayed* settlement currency code fr the instrument class of the series.
Days	Number of days in the rollover period, = End date - Start date.
Day Cnt Fract	Day count fraction; day calculation rule from underlying. Select a value from the list. Mandatory.
Rate	The floating rate will be set on the First or Last date of the rollover period or on a date prior. Mandatory for fixed rate legs. For the first rollover period, the value defined in Initial rate will be used.
Rate date	Date when the floating rate is set, as defined by the Rate reset and Reset days. Mandatory for floating rate legs.
Spread	If the leg side is Float, the field contains Spread rate, a rate that will be added to the fixing value of the floating rate. • Fixed cash flow: Blank • Floating cash flow: Enter a spread rate in percent without decimals + or -.
Consideration	Yes/No.
Trade Rpt Nbr	Trade Report Number

Field	Description
Member	Member/participant identification <exchange member> of the party to whom the trade is registered. Type to select a particular member/participant or select it from the drop down list. Mandatory.

1. Specify the input fields.

2. Click **Search** button.

Cash flows from trade reports that fulfill the criteria shall be displayed:

- The type of the trade report shall be **Interest Rate Swap**.
- The state of the trade report shall be **Matched** or **Novated**.
- The cash flow shall be active, i.e. the settlement date of the cash flow is today or in the future.
- You can limit the selection further using the **From settle date** and **To settle date fields**. Only cash flows that fulfills the following is displayed:
  - If **To settle date** is non blank: **From settle date** ≤ **Cash flow settlement date** ≤ **To settle date**
  - If **To settle date** is blank: **From settle date** ≤ **Cash flow settlement date**

6.6   OTC FRA Trade Report

This window enables Forward Rate Agreement (FRA) trade reporting and clearing. An FRA is an agreement between two parties seeking to protect themselves against a future interest-rate movement in a particular currency for a specified period at an agreed contract rate. It requires the parties to settle the differential between the contract rate, **Fixed rate**, and the interest settlement rate, **Floating rate**.

Matching Properties

Matching properties are:

- Series
- Member|Counterparty; must be opposite to each other
- Side Fixed-Float | Float-Fixed; must be opposite to each other
- Trade date
- Settlement date/Effective date
- Termination date
- Notional amount
- Fixed rate
- Floating rate
- Fixing date for the floating rate
- Day count convention/fraction

> ⓘ**Note**
>
> In case several trade reports with identical matching values exist, the pair with the earliest <created> value is selected for matching.

Use this procedure to register an FRA trade report:

1. Select **OTC FRA Trade Report** on the **OTC** menu.

2. The **OTC FRA Trade Report** window opens.

3. The window provides input fields for entering item properties.

Input	Description
Member	Member/participant identification <exchange member> of the party to whom the trade is registered. Type to select a particular member/participant or select it from the drop down list. Mandatory.
Member name	*Automatically displayed* long member/participant name for the party.
Counterparty	Id of an opposite party **exchange member** to the trade. Type a valid exchange customer or select from the drop-down list. Mandatory.
Counterparty name	*Automatically displayed* long member/participant name for the party.
Search Area	
Series	Series identification.

Input	Description
Side	Select trade side by checking one of the Buy | Sell options. Mandatory. Default = Buy.
Trade date	Date on which the transaction was initially traded or negotiated. Enter trade date, today or earlier. Default = Today.
Effective date	Date for delivery/settlement set when the deal is generated. The date must be a valid settlement date and the date must not exceed the maturity date of the traded instrument series. Enter settlement date, current business date or later. Default = current business date. Mandatory.
Fixing date	Enter a fixing date for the settlement rate (floating rate) less than or equal to the settlement date only if you specify a Float Rate Option otherwise blank).
Termination date	End date for the last rollover period. Enter a valid business date as termination date later than effective date. Mandatory. Default = <current business date>.
Date of Agreement	The time when the trade was agreed
Notional amount	An amount to use as basis for calculations of payments. The notional amount will never be exchanged between the parties, only used for calculations. Specify notional amount. Mandatory.
Fixed rate	Fixed interest rate. Enter a value greater than zero. Mandatory.
Float rate option	A valid rate type defined for the instrument class. Select a value from the list. If the field is left empty, the rate can be entered later but before settlement.
Account	Specify an account within the participant/ member <exchange member unit> where the trade will be cleared and settled. Mandatory. If the field is left empty, the trade will be placed on one of the default accounts: 1. Default account for the instrument type. 2. Default house account.
Day count fraction	Day count fraction; day calculation rule from underlying. Select a value from the list. Mandatory.
Currency	*Automatically displayed* settlement currency code fr the instrument class of the series.
Member ref	Enter member/participant reference, free text using printable characters, max. 32 characters. It is used as link for trades in an external system.
Ext alpha id **Ext beta id**	Read-only fields showing external identifiers for the trade report.
• **Information 1** • **Information 2** • **Information 3**	Enter member/participant information, free text using printable characters, max. 27 characters for Information 1 and 2 and max 26 characters for Information 3.
Give-up account	Specify the give-up account, if the trade report is to be given up.
Give-up free text	Specify the give-up free text, if the trade report is to be given up.

4. Specify the input fields according to the table above.

5. When all suitable fields are specified, at least all matching fields, see page .

6. Click **Send**.

7. The trade report is sent to the central system. The new trade report is validated against existing reports. If a matching trade report already exists the new registered trade report becomes Matched or Unmatched.

8. The result is presented in the **Trade Report OK** box.

9. Click **OK**.

Result

The registration is completed.

6.7 OTC Swap Trade Report

1. Select **OTC SWAP Trade Report** on the **OTC** menu.

   The **OTC SWAP Trade Report** window opens.

The window provides input fields for entering item properties.

Input	Description
Parties area	
Member	Member/participant identification <exchange member> of the party to whom the trade is registered. Type to select a particular member/participant or select it from the drop down list. Mandatory.
Member name	*Automatically displayed* long member/participant name for the party.

Input	Description
Counterparty	Identification of an opposite party <exchange member> to the trade. Type to select a particular counterparty, a valid exchange customer or select it from the drop-down list. Mandatory.
Counterparty name	*Automatically displayed* long member/participant name for the counterparty.
Contract Area	
Series	Series identification.
Currency	*Automatically displayed* currency code from instrument class, which is a valid payment series.
Side	Select trade side option: **Fixed-float** — 1st leg pays fixed rates and receives floating rates **Float-fixed** — 1st leg pays floating rates and receives fixed rates
Member ref.	Member/participant reference. Free text field, max. 32 characters. Used as a link for trades in an external system. SWIFT requires the Member reference to send SWIFT payment instructions and confirmations for example the BIC.
Trade date	Date on which the transaction was initially traded or negotiated. Enter trade date, today or earlier. Default = Today.
Effective date	Start date for the first rollover period. Enter a valid business date as effective/settlement date, current business date or later. Mandatory. Default = <current business date> + <2 settlement days>.
Termination date	End date for the last rollover period. Enter a valid business date as termination date later than effective date. Mandatory. Default = <current business date>.
Time of Agreement	Enter the time when the trade was agreed.
Notional amount	An amount to use as basis for calculations of payments. The notional amount will never be exchanged between the parties, only used for calculations. Specify notional amount. Mandatory.
Rate reset	Select rate reset option: First — The Rate date, the date when the floating rate is set, will be the First date of the rollover period. Last — The Rate date, the date when the floating rate is set, will be the Last date of the rollover period Mandatory. Default = First.
Reset days	Number of business days with which the Rate date will be reduced. Rate date = First|Last (date of the rollover period according to the Rate reset selection) - Reset days number of business days. Default = 2. ⓘ **Note** For OIS Swaps this value is set to "0" by default.

Input	Description
Payment set	Select payment set option:
	First the Pay date, the date when the payment is set, will be the First date of the rollover period
	Last the Pay date, the date when the payment is set, will be the Last date of the rollover period
	Mandatory. Default = Last.
Ext alpha id **Ext beta id**	Read-only fields showing external identifiers for the trade report.
Shifting	Check this box if the swap trade report shifts notional amount, fixed rate, or both.
	ⓘ **Note** If the check box is selected, you must click **Calculate Flows** before the **Notional amount** and **Rate** columns can be edited in the grids.
Account	Specify an account within the participant/ member <exchange member unit> where the trade will be cleared and settled. Mandatory. If the field is left empty, the trade will be placed on one of the particpant's default accounts: 1. default account for the instrument type 2. default house account
Give-up account	Specify the give-up account, if the trade report is to be given up.
Give-up free text	Specify the give-up free text, if the trade report is to be given up.
• **Information 1** • **Information 2** • **Information 3**	Enter member/participant information, free text using printable characters. Max. 27 characters for Information 1 and 2 and max 26 characters for Information 3.
Upfront payer	Identification of the party or counterparty as upfront payer. Valid values are:
	Party The member in the trade report is the payer of the up-front payment.
	Counterparty The counterparty in the trade report is the payer of the upfront payment.
	<Blank> No upfront payment.
Upfront date	Mandatory only if the **Upfront payer** is set. Enter a valid settlement date later than current.
Upfront amt	Upfront payment amount. Mandatory only if the **Upfront payer** is set. Enter a value greater than 0.
Upfront curr	Upfront payment currency. Mandatory only if the Upfront payer is set. Select currency code.
Legs area	1st leg: <member> pays <1st leg side> 2nd leg: <counterparty> receives <2nd leg side>

Input	Description
Rate | Spread	• If the leg side is Fixed, the field should contain a fixed Rate, in percent (mandatory). • If the leg side is Float, the field could, optionally, contain a Spread that will be added to the fixing value of the floating rate. Spread is given in Basis Points, + or -, without decimals. *Example 3:* If you enter 7, 0.07 % will be added to the rate. *Example 4:* If you enter -5, -0.05 % will be added to the rate.
Float rate opt	Floating rate option; open only if the leg side is Float. Select a valid rate type from the list.
Day cnt frc	Day count fraction; day calculation rule from underlying. Select a value from the list. Mandatory.
Initial rate	Enter interest rate for the first payment flow.
Business day conv	Select business day convention option: **Following** - a non-business date will be adjusted to the first following date that is a business date. **Modified following** - a non-business date will be adjusted to the first following date that is a business date, unless that date falls in the next calendar month, in which case that date will be the first preceding date that is a business date. **None** - Only applicable if the leg side is is fixed. **Preceding** - a non-business date will be adjusted to the first preceding date that is a business date.
Effective date	Start date for the first rollover period. Enter a valid business date as effective/settlement date, current business date or later. Mandatory. The value of the **Effective date** in the contract area is used as the default value.
Rol per	The rollover period and rollover date define the payment/end date in each flow and the start date of the next flow. Select rollover period option: 1M — 1 month 3M — 3 months 6M — 6 months 12M — 12 months T — No rollover period. This is applicable for T-swaps, which only have one flow. If this option is selected, the fields **1st rol date** and **Rol day** are disabled. Mandatory. Default value will differ depending on if you are Fixed or Float.
1st rol date	First rollover End date. Enter a business date later than the Effective date. Mandatory for some values of **Rol day**, see below.

Input	Description
Rol day	Select rollover end date option: • If any of the numbers 1 to 31 is selected, the rollover end date will be this day of the month. • If EOM is selected: • the field **1st rol date** is set to blank and it is optional to enter a date. The date, if entered, must be the last settlement date for the given month. • the length of the rollover periods is specified by the **Rol per** field. The valid values are 1M, 3M, 6M, and 12M. • If IMM is selected: • the **1st rol date** field is set to blank and it is optional to enter a date. The entered date must be an IMM date. • the length of the rollover periods is specified by the **Rol per** field. The valid values are 3M, 6M, and 12M. • The default value is the date of the first rolling day.
Last rol date	Optional field. Must be a valid last rollover date, if set.

2. The following action buttons are provided:

Button	Description
Load Shift Schedule	Click this button to select to load a CSV file on the following format: The file must contain a shift schedule for one swap trade report and each step must be represented on one row. The first row of the file must be the column headings. These are the columns included in the file:

Column	Description	Format
Pay/Rec	This column is mandatory. Specifies if the shift schedule step is for a cash flow that will be paid or received.	String(3) The allowed values are "Pay" or "Rec".
Notional Amount	This column is mandatory. The notional amount for the shift schedule step.	Integer
Fixed Rate	This column is mandatory for fixed side. The fixed rate for the shift schedule step. Blank for floating side.	Decimal number with "." as decimal separator.

The shift schedule steps for the cash flows that will be paid, must be specified before any row for a cash flow that will be received. Mixing "Pay" and "Rec" rows is not allowed.

> ⓘ **Note**
> The order of the rows is used to determine the cash flow that the step will be applied to. The first row where the Pay/Rec column is set to "Pay" will be applied to the first cash flow that will be payed, and so on.

Button	Description
Calculate flows	Calculates Swap Flows based on the rollover periods in the tables.

> ⓘ **Note**
> If one or several fields on trade or leg level are modified for a shifting swap after clicking the **Calculate flows** button and the number of cash flows are changed due to the modified values, an error message will be displayed, when clicking the **Calculate flows** button again. Should this happen, the shifting field first has to be un-checked to clear the cash flow grids, and then checked again to start from the beginning.

The values in the **Swap Flow** tables are calculated by the system when you click the button **Calculate flows**. For a shifting swap, you may override the values for notional amount and fixed rate manually.

3. Swap Flow – Tables

Field	Description
Start date	Start date for the rollover period. The date is a valid business date. Mandatory. For the first rollover, the Start date is equal to the Effective date. For the next rollover period, the Start date equals the End date of the previous rollover period.
End date	End date for the rollover period. The date is a valid business date. Mandatory. For the first rollover period, the End date equals the 1st rol date. For the last rollover, the End date is equal to the Termination date.
Rate date	Date when the floating rate is set, as defined by the Rate reset and Reset days. Mandatory for floating rate legs.
Rate	The floating rate will be set on the First or Last date of the rollover period or on a date prior. Mandatory for fixed rate legs. For the first rollover period, the value defined in Initial rate will be used.
Notional amt	Notional amount covered during the rollover period. Mandatory.
Pay date	Date when the payment is calculated, on the First or Last date of the rollover period, as defined by the Payment set value. Mandatory.
Consideration	Consideration/payment amount for the rollover period. Mandatory for fixed rate legs.
Days	Number of days in the rollover period, = End date - Start date.
Stub type	"Short Front," "Long Front," "Short Back," "Long Back," or blank if it is a regular period.
Interpolation from	If interpolation is used to find the fixing rates, this column contains the name of the short rate index series.
Interpolation to	If interpolation is used to find the fixing rates, this column contains the name of the long rate index series.

> ⓘ **Note**
> The name of the rate index series in the fields **Interpolation from** and **Interpolation to** are only displayed for cash flows where the fixing rate has been interpolated, and this is done in the end of day processing on the Rate date.

4. Specify the input fields.

> ⓘ**Note**
>
> For shifting swaps, shift schedules may be loaded from file by clicking **Load Shift Schedule**.

5. Click **Calculate flows** to calculate all values in the two tables.

6. Click **Send**.

7. The trade report is sent to the central system. The new trade report is validated against existing reports. If a matching trade report already exists the new registered trade report becomes Matched otherwise Unmatched.

8. The result is presented in the **Trade Report OK** box.

9. Click **OK**.

   Result

   The registration is completed.

6.8   OTC Trade Operation

The **OTC Trade Operation** window shows all clearing house operations on OTC Reported Trades.

You open it by selecting **OTC Trade Operations with OTC Checks** from the **OTC** menu.
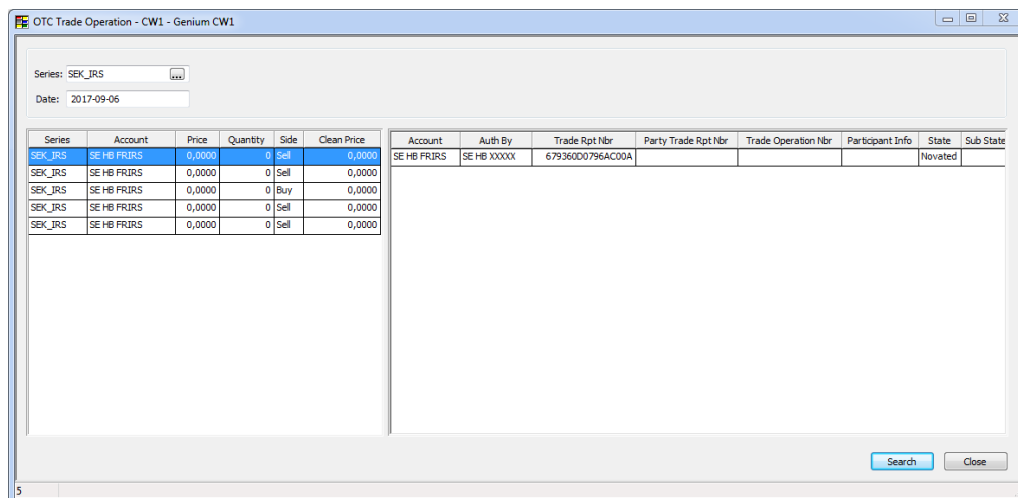
- This window is only for viewing, no actions can be taken.
- Each row in the window represents an operation.

The following search criteria are available:

Criterion	Description
Series	Series identification of the traded contracts.

Criterion	Description
Date	The date that you want to display data for.

The following columns are available:

Column	Description
Series	Series identification of the traded contracts.
Account	Identification <exchange member number> of an account.
Price	Price
Quantity	Quantity
Side	Sell or buy side.
Clean Price	Clean price (Exchange Info).
Sequence Number	Sequence Number
Trade Operation	Type of trade operation performed.
Auth By	Windows user identification of the user who authorized the trade report registering in Genium INET Clearing.
Trade Rpt Nbr	Trade Report Number for the new deal or that the operation refers to. Trade report identification is automatically assigned and used by the system to identify the trade report item.
Party Trade Rpt Nbr	Counterparty trade report number.
Trade Operator Nbr	Trade operator number is the unique number that is created when changes are made to a trade report in this window.
Participant Info	A free text field.
State	Status of the system operation it self.
Sub State	Sub status of the system operation it self.
Reason	Reason for the status of the transaction.
Total Surplus/Deficit	The collateral surplus/deficit from the pre-novation evaluation on the MRA Account. Expressed in base currency.
Base Currency	The base currency for the MRA Account.

7   Exercise

The holder of options and option-like instruments may choose to use the right to acquire the underlying, that is, to exercise the position or part thereof. One or more corresponding short positions are then said to be assigned.

The **Exercises** menu provides tools for specific exercises initiated by a user and performed by the clearinghouse. Exercise history for all positions are also provided.

- Exercise Request
- Exercise History
- Pending Exercise

7.1   Exercise Request

You can use the **Exercise Request** menu option to request a specific exercise of a position other than the general exercise.

When an exercise is requested it will either be pending until the end of the current business day or processed in real-time. Pending exercise requests can be displayed and rejected (see Pending Exercise on page 175). It is always the long position at exercise processing time that determines how much is actually exercised, not the long position at the moment the request is made.

7.1.1   Requesting a Specific Exercise of a Position

Using the **Exercise Request** window, you can specify a position and request a specific exercise of it.

Perform this procedure to request a specific exercise of a position:

1. Select **Exercise Request** on the **Exercise** menu.

2. The **Exercise Request** window opens.
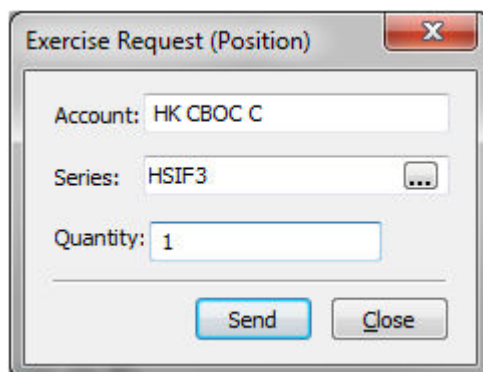
3. The **Exercise Request** window provides input fields for specifying a position to exercise.

   Use the specifications below when entering values in these fields.

   The following fields are available:

Field	Specification
Account	Account from which positions should be exercised. Specify or change the account identification <exchange member code>.
Series	Series from which contracts should be exercised. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it.
Quantity	Quantity left of contracts on the position for the specified account and series is displayed. Specify the desired quantity of contracts to exercise, a value less than the <quantity left>. Quantity is always 0 when you perform an exercise request from the **Account position** window.

4. Specify/change the position properties or only the quantity of contracts to exercise.

> ⓘ **Note**
>
> If the long position (quantity of long contracts) currently is less than the quantity entered, a warning is returned. You can either choose to proceed or to cancel the operation.

5. Click **Send** button to store the exercise request for later assignment.

6. Exercise intrinsic check is performed. The intrinsic check certifies that the series is in the money with respect to the current price of the underlying.

7. Confirm or cancel the exercise request depending on the information given in the notification box that appears:

8. If the series is out of the money the user is notified.

The notification box appears.
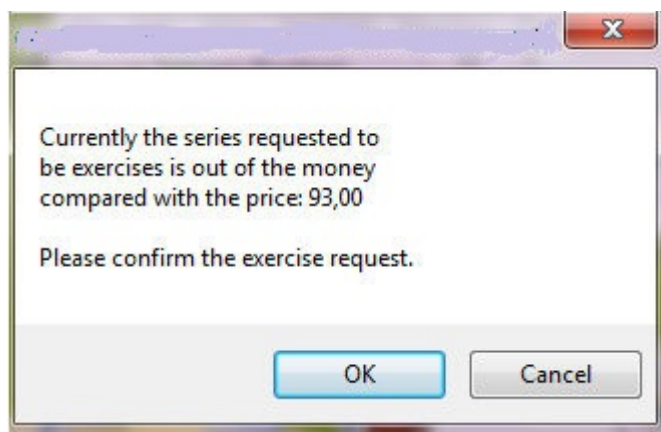
9. If the information about underlying value market prices is not provided by the exchange, the user is notified that no exercise intrinsic check could be done.

10. To confirm click **OK**, to cancel click **Cancel**.

7.2   Exercise History

You can use the **Exercise History** menu option to view exercise history, that is all requests for exercise or assignment that have been executed.

7.2.1   Searching Exercise History

Using the **Exercise History** window, you can search for and list exercise history information.

Perform this procedure if you want to view the result of exercise requests:

1. Select **Exercise History** on the **Exercise** menu.

2. The **Exercise History** window opens.

The **Exercise History** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
From time	Specify **From time** or use default values.
	Date <created date>. Default.
	Time 00.00.00 . Default.
To time	Specify **To time** or use default values.
	Date <blank>. Default. If <blank> is used in the search, the date limit is set to 10 days in the future.
	Time 23.59.59. Default.

4. The following column headings are displayed:

Field	Description
Account	Account identification <exchange member number>.
Series	Series identification of the traded contracts.
Type	Exercise type options:
	Exercised Long positions were exercised.
	Assigned Short positions were assigned.
Quantity	Original quantity of contracts in the deal/trade.
Exercise nbr	Exercise request identification defined per series to identify the transaction.
Created	

Field	Description
State	Exercise state options, which indicate the result of the exercise request:

<blank>	The exercise was executed.
Pending	The exercise is pending.
Rejected	The exercise was rejected.
Completed	The exercise is completed.

Field	Description
Underlying	Specifies the underlying.
Settlement Type	Specifies the settlement type, which is either **Optional**, **Cash**, or **Physical**.
Option Type	Specifies an option type, which is either **C** or **P**.
Strike Price	Specifies the Strike Price.
Year	Specifies the year, and is indicated by a digit ranging from 1 to 9.
Month	Specifies the month, ranging from Jan to Dec.

5. Limit the number of items to list by selecting search criteria related to item properties. Wildcard(s), *, or empty field means no limitation regarding that property.

6. Click **Search**.

7. All matching items are listed in the **Exercise History** window.

7.2.1.1 Cancelling an Exercise/Assign Deal

Perform this procedure to cancel an exercise.

1. Select **Exercise History** on the **Exercise** menu and perform a search.

2. Select an item in the list.

3. Click **Cancel** button.

4. A confirmation dialog box appears.

5. Click **OK** to confirm the cancellation.

7.3 Pending Exercise

Exercise requests are registered during the trading day, but the exercise assignment procedure cannot be executed until the daily accounts and other interim accounts have been closed. In the meantime the exercise requests are pending, and they will be executed in After Business routine.

All pending exercises, if not done in real time, executed from **General Exercise** and **Exercise Request** are displayed in the **Pending Exercise** window.

Exercise requests can be rejected in the **Pending Exercise** window.

7.3.1　Searching Pending Exercise Requests

Using the **Pending Exercise Requests** window, you can search for and list exercise requests.

Perform this procedure if you want to search pending exercise requests:

1. Select **Pending Exercise** on the **Exercise** menu.

2. The **Pending Exercise Requests** window opens.
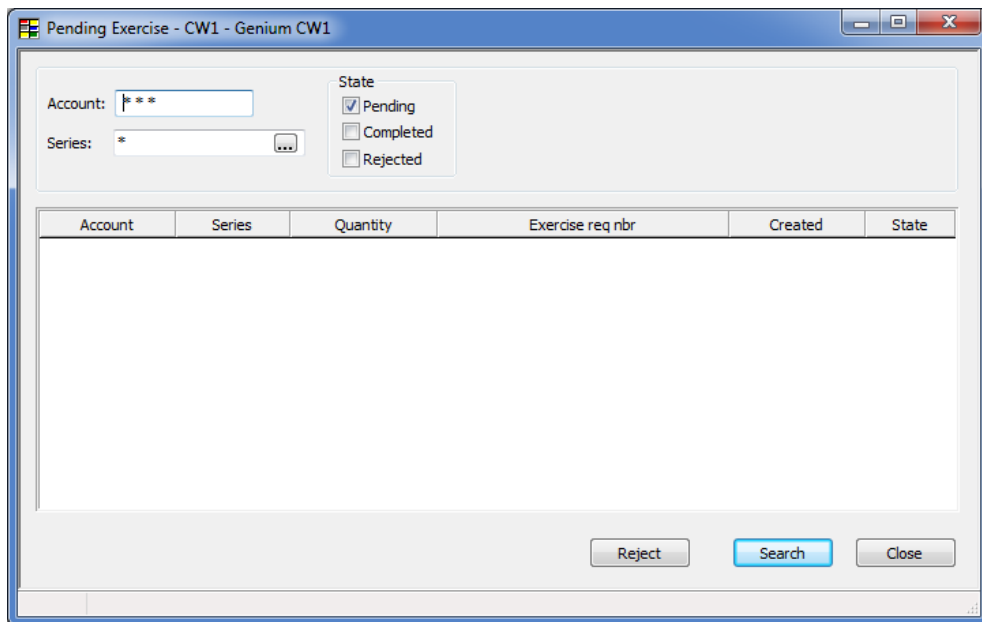
The **Pending Exercise** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.

<exchange>	Max. 2 characters
<member>	Max. 5 characters
<number>	Max. 10 characters

If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *.
If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *.
Empty field means no limitation regarding that property.

Criterion	Specification
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *****, or use the **Browse** button to select it. When specifying a group of series, wildcards, *****, can be used in the beginning and at the end of the identification. For example *ID*.
State	Select check box to show only one exercise state. Shows exercise state options

Pending	The exercise is pending.
Rejected	The exercise was rejected.
Completed	The exercise is processed.

4. The following action button is available:

Button	Action
Reject	An option exercise request can be rejected.

5. The following column headings are displayed:

Field	Description
Account	Account identification <exchange member number>. The account column will be blank if the series has been subject to **General Exercise**.
Series	Series identification of the traded contracts.
Quantity	Original quantity of contracts in the deal/trade.
Exercise req. nbr	Exercise request identification defined per series to identify the transaction.
Created	Date and time of creation of the data of this row (record).
State	Exercise state.
Underlying	Specifies the underlying.
Settlement Type	Specifies the settlement type, which is either **Optional**, **Cash**, or **Physical**.
Option Type	Specifies an option type, which is either **C** or **P**.
Strike Price	Specifies the Strike Price.
Year	Specifies the year, and is indicated by a digit ranging from 1 to 9.
Month	Specifies the month, ranging from Jan to Dec.

6. To perform the search—Enter search criteria and click **Search**.

7. All matching items are listed in the **Pending Exercise Requests** window.

7.3.2 Rejecting Pending Exercise Requests

Perform this procedure to reject a pending exercise request.

1. Select **Pending Exercise** on the **Exercise** menu.

2. The **Pending Exercise Requests** window opens.

3. Select one or more pending exercise requests and click **Reject** button to reject them.

7.4 Automatic Exercise Limits

As a rule, stock options with delivery of underlying shares at expiration are automatically exercised when they are in-the-money by a predefined margin, the default value of which is set by the exchange. However, the member can override this margin by using the Automatic Exercise Limit functionality.

7.4.1 Searching Automatic Exercise Limits

Using the **Automatic Exercise Limits** window, you can search for and list Automatic Exercise Limits.

Perform this procedure if you want to search Automatic Exercise Limits:

1. Select **Automatic Exercise Limits** on the **Exercise** menu.

2. The **Automatic Exercise Limits** window opens.
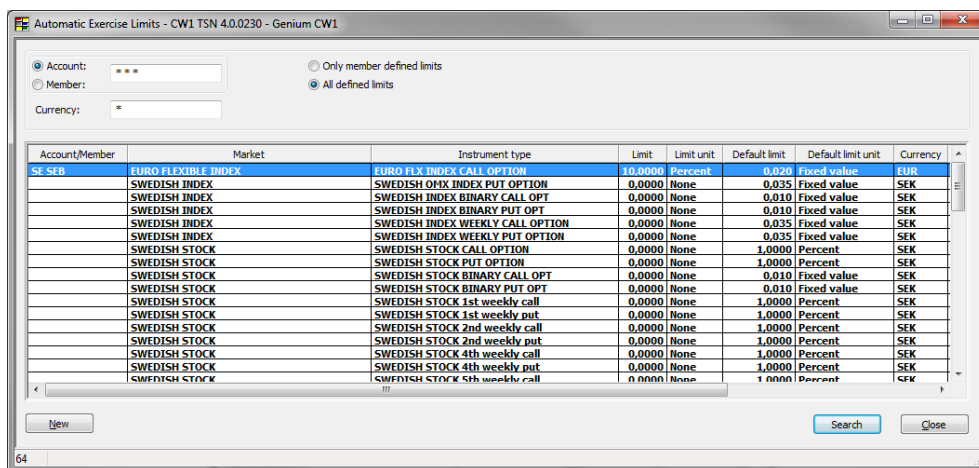
The **Automatic Exercise Limits** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification	
Account | Member	Specify to search for Automatic Exercise Limits by selecting the appropriate radio button and fill in the text field. It is possible to use wildcards, *****. If **Account** is selected, only member defined limits at account level are shown in the search. If Member is selected, all limits matching the search criteria are displayed.	
Currency	Specify the currency of the instrument or select to use a wildcard, *****.	
Only member defined limits | All defined limits	Select which Automatic Exercise Limits that should be included in the search result:	
	Only member defined limits	When this choice is selected, only member defined limits will be included.
	All defined limits	When this choice is selected, both member defined limits and limits defined by the exchange will be included.

4. The following action button is available:

Button	Action
New	By clicking this button you can create a new Automatic Exercise Limit, see Creating Automatic Exercise Limits on page 180.

5. The following context menu alternatives are available:

Button	Action
Edit	By selecting this command on the context menu, you can modify an Automatic Exercise Limit, see Modifying Automatic Exercise Limits on page 181.
Delete	By selecting this command on the context menu, you can delete an Automatic Exercise Limit.

The following column headings are displayed:

Field	Description
Account/Member	Displays either accounts or members depending on which radio button that is selected in the search criteria above.
Market	
Instrument Type	
Limit	Displays the Automatic Exercise Limit on the account or member, configured by the member. If no limit has been configured, this field is empty.
Limit unit	Displays the unit of the Automatic Exercise Limit set by the member.
Default limit	Displays the limit set by the exchange.
Default limit unit	Displays the unit of the limit set by the exchange.
Currency	
Created	Displays the date and time of creation of the limit.
Modified	Displays the date and time of the latest modification of the limit.

6. To perform the search—Enter search criteria and click **Search**.
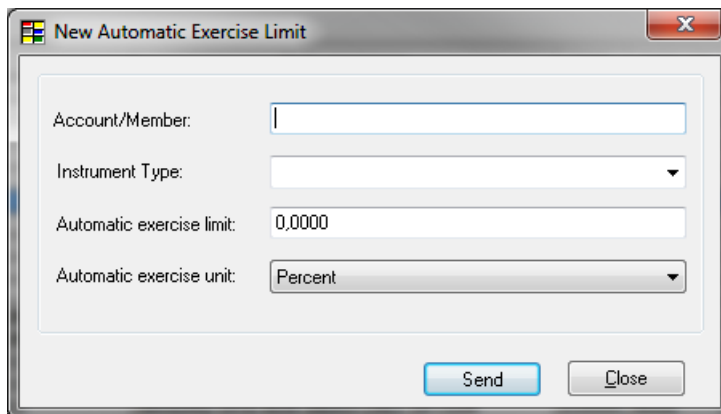
Result

All matching items are listed in the window.

7.4.2 Creating Automatic Exercise Limits

To create an Automatic Exercise Limit, do the following:

1. Select **Automatic Exercise Limits** on the **Exercise** menu.

2. The **Automatic Exercise Limits** window opens.

3. Click the **New** button to create a new limit.

4. The **New Automatic Exercise Limit** window opens.

5. The following input fields are available:

Field	Specification
Account/Member	The account is identified by three components: exchange, member and number. If all three components are specified the limit will be set on account level. If only two components are specified, the limit is defined on member level.
Instrument Type	The instrument type is possible to select from an editable drop down menu showing the Instrument Types in the selected market, having the Group Type set to "Options."
Automatic exercise limit	A positive number defining the Automatic Exercise Limit.
Automatic exercise unit	The unit in which the exercise limit is to be set.

6. Specify properties by entering values in the fields, or by selecting options from the lists.

7. Click **Send**.

Result

The new Automatic Exercise Limit is validated and, if valid, created.

> ⓘ **Note**
>
> If a member has several member trading Ids, Automatic Exercise Limits defined on member level is specified per each member trading Id.

> ⓘ **Note**
>
> If a limit already exists, there will be an error message and the limit will not be created.

> ⓘ **Note**
>
> A warning message will be displayed if the field **Automatic exercise limit** is set to a larger value than what is set as default by the exchange.

> ⓘ **Note**
>
> A warning message will be displayed if the field Automatic exercise unit is set to something else than what is set as default by the exchange.

7.4.3   Modifying Automatic Exercise Limits

To modify an Automatic Exercise Limit, do the following:

1. Select **Automatic Exercise Limits** on the **Exercise** menu.

2. The **Automatic Exercise Limits** window opens.

3. Search for the Automatic Exercise Limit to be modified.

4. Right-click on the Automatic Exercise Limit to be modified and select **Edit**.

5. The Modify Exercise Limit window opens.
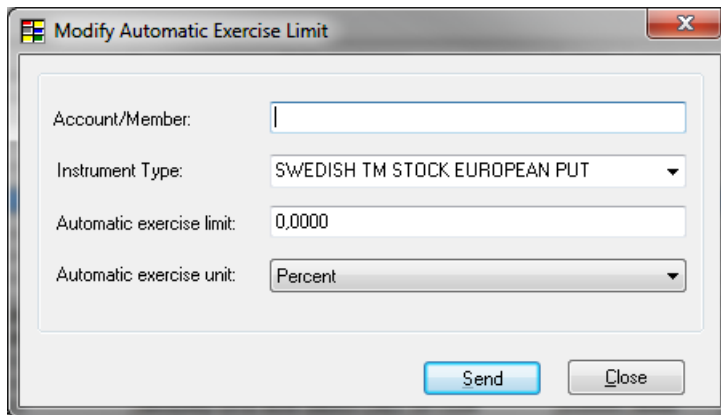
6. Specify properties by entering values in the fields, or by selecting options from the lists. The fields that can be edited are the same as in the **New Exercise Limit Window**, see Creating Automatic Exercise Limits on page 180.

7. Click **Send**.

Result

The new Automatic Exercise Limit is validated and, if valid, created.

ⓘ **Note**

A warning message will be displayed if the field **Automatic exercise limit** is set to a larger value than what is set as default by the exchange.

ⓘ **Note**

A warning message will be displayed if the field Automatic exercise unit is set to something else than what is set as default by the exchange.

---

8   Clearing

The **Clearing** menu provides functions related to the clearing process such as sending broadcasts, messages and reports from the clearinghouse to the members.

The following menu options are available:

- Clearing Information
- Payments
- Settlement Accumulation
- Invalid Settlement Date
- Reports
- Riva Reports
- Interface Files
- Clearing Messages

8.1   Clearing Information

The **Clearing Information** menu option provides detailed information about the clearing transactions (classes) resulting from different clearing events.

8.1.1   Searching Clearing Information

Using the **Clearing Information** window, you can search information on the clearing transactions (classes) resulting from different clearing events.

Perform this procedure to search and list clearing information:

1. Select **Clearing Information** on the **Clearing** menu.

2. The **Clearing Information** window opens.

The **Clearing Information** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Delivery account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Delivery series	Delivery series identification: Specify an existing series, or specify a group of or all series using a wildcard *.

Criterion	Specification
Clearing account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Options	Settlement date When selected the **From | To date** filter is related to the set value according to the system's **Settlement date**.
	Clearing date When selected the **From | To date** filter is related to the set value according to the system's **Clearing date**.
From time | To time	Date limitation according to selected option for search results. Default **From time** = **To time** = <current business date>. Specify two dates.

4. The following window-specific action buttons are provided:

Button	Action
Customize...	Opens Customizing Classes and Events on page 186.

5. The following column headings and information fields are displayed:

Field	Description
Account	Account identification <exchange member number>.
Series	Series identification of the traded contracts.
Event	For description of event types, see 189.
Class	For description of settlement classes, see 187.
Event qty	Quantity in the triggering event item, such as trade quantity or exercised quantity.
Delivery qty	Quantity of contracts to be delivered.
Delivery series	Series to be delivered.
Clearing date	Specifies the clearing date.
Settlement date	The date on which the delivered amount is to be settled.
Event id	Event/trade number; number defined within each series; this number combined with the **Series** uniquely identifies the trade on which the transaction is performed.

Field	Description
Settlement instruction date	The date on which the payment instruction/pay note is created.
Original Clearing Date	Will in most cases be the same as clearing date. A common exception is however for clearing information entries generated by the Trade stimuli (e.g. trade fee, option premium). For these entries the **Orig Clearing Date** field will hold the clearing date for the original trade which could be different in case of a day 2 give-up or rectify trade. The system does also allow in some cases that product events (mark-to-market, closing, general exercise) are executed for another clearing date than current clearing (business) date, e.g. as part of a Rollback Product Event operation. In such a case the **Orig Clearing Date** field holds the clearing date for which the product event is executed.

6. To perform the search, enter your search criteria and click **Search**.

7. All matching items are listed in the **Clearing Information** window.

8.1.2   Customizing Classes and Events

The **Clearing Information** window is the base for this action.

In the **Events and Classes** window you can customize the <Event> and <Class> column value options that will be displayed in the **Clearing Information** window.

Perform this procedure to customize classes and events.

1. Select **Clearing Information** on the **Clearing** menu and perform a search.

2. The window displays a list of items.

3. Click **Customize**.

4. The **Customize Classes and Events** window opens.
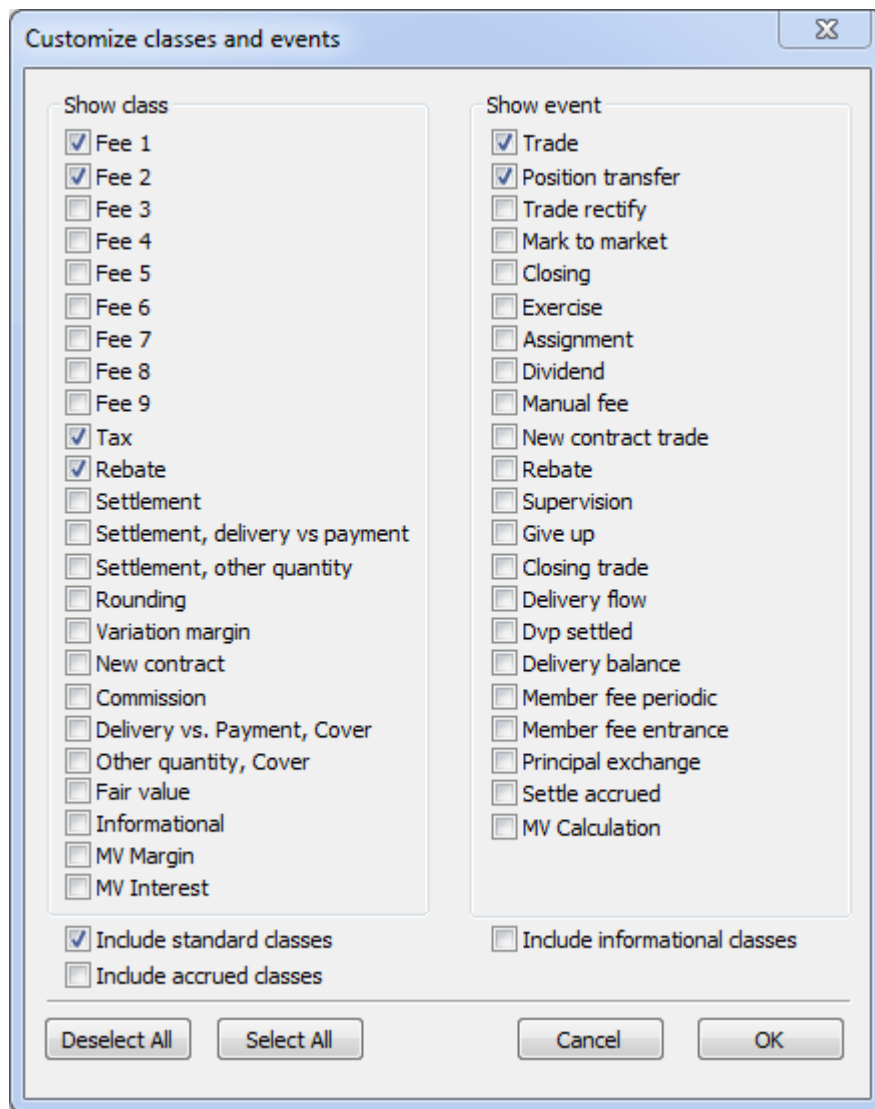
5. In the **Show class** pane, check desired settlement classes, and click **OK**. The settlement classes are used for payment instructions.

Table 4: Show Settlement Class

Class	Description
Fee 1	Several additional dedicated fees may be associated with any clearing event.
Fee 2 ...-Fee 9	Various other fees that may or may not be applicable with respect to the specific customer.
Tax	Tax on the fees.
Rebate	Rebate on the fees.
Settlement	A one-way delivery between a member and the clearing house. It is possible to define non-settlement days, which will be labeled as bank holidays.
Settlement, delivery vs payment	A one-way delivery between a participant and the clearinghouse. It is possible to define non-settlement days, which will be labeled as bank holidays.

Class	Description
Settlement, other quantity	This class always comes in pair with the "Settlement, delivery vs payment" and contains the quantity and base of the delivery going in the other direction. *Example 5:* A delivery vs payment of equities would contain one record "Settlement, delivery vs payment" that contains the quantity of the stock to deliver/receive and one record "Settlement, other quantity" that contains the amount to pay/receive for the delivery.
Rounding	In some circumstances (e.g. after some types of capital adjustments) the ordinary settlement calculations are rounded. This class can be used to adjust the rounding part of such settlement.
Variation margin	The event triggers variation margin calculation, often in connection with a mark-to-market.
New contract	A trade is created and the position is updated in another series.
Commission	Commission amount, if any.
Delivery vs. Payment, Cover	A two-way delivery between a participant and the clearing house (for example, a participant delivers commodities and receives payment.)
Other quantity, Cover	This class always comes in pair with the "Settlement, delivery vs payment" and contains the quantity and base of the delivery going in the other direction. *Example 6:* A delivery vs payment of equities would contain one record "Settlement, delivery vs payment" that contains the quantity of the stock to deliver/receive and one record "Settlement, other quantity" that contains the amount to pay/receive for the delivery. ⓘ **Note** "Cover" for this as well as for the "Delivery versus Payment, Cover" are special instances used for, for example, Repos and are generated for the reversing delivery at the end of the Repo.
Fair value	Compensation for lost time value.
Informational	An information record is generated.
MV Margin	This returns to the actual change in MV, being shifted.
MV Interest	This returns to the daily interest on the shifted MV.

6. In the **Show event** pane, check desired <Event> value options, and click **OK** button.

Table 5: Show Event

Event	Description
Trade	A trade is a basic event applicable to all product types. Trades are entered automatically or manually into the clearing system. If a deal is (automatically) sent from the exchange system, the deal capture function splits the deal into two or more trades. Alternatively, a trade can be entered manually by the clearing house or by a member. The member can only enter their side of the deal. Trade events may also be generated in the process of trade rectification.
Position transfer	A position transfer must be activated manually by clearing personnel at the clearing house or the member.
Trade rectify	Trade or deal corrections require a manual rectification, which is done either internally or externally depending on the specific common database configuration.
Mark to market	Mark-to-market is defined as an event because some product types require it. Once set-up within the product model, all corresponding trades and positions will be re-valuated regularly, for example, daily as part of daily cash settlement on futures or several times a day, which is called intraday mark-to-market.
Closing	Derivative products are either exercised or closed. The closing is time-related and generally associated with the expiration of futures/forwards.
Exercise	An exercise can be generated either automatically or upon request. An exercise request can be made at any time during the lifetime of the series or at a predefined time.
Assignment	As a result of an exercise, one or more short positions are assigned.
Dividend	When a company pays out a cash dividend to stockholders.
Manual fee	A fee that has been entered manually by the clearing house.
New contract trade	For certain instruments, the closing of a series results in the creation of another derivatives series. In such cases, the exercise event connected to the first series triggers a new contract trade in the other series. An example of this is options that exercise into futures.
Rebate	Rebate on the fees.
Supervision	Not used.
Give up	A trade bought or sold by an executing member on behalf of another member, to which it is given up.
Closing trade	A transaction where the client either buys back an identical contract written earlier or sells an identical contract purchased earlier. A closing transaction decreases the open interest of the position. Note that the process of closing at expiration may include automatic generation of closing trades.
Delivery flow	Only applicable together with OTC Match. The OTC Match process can manage complex products and not standardized products. Calculations (such as settlements) related to these products are sent for clearing and thereby trigger this event.
Dvp settled	Delivery versus payment where payment is executed.
Delivery balance	Used for clearing link never sent to participants.
Member fee periodic	A fee that is generated periodically by the system (such as a monthly or quarterly fee).

Event	Description
Member fee entrance	A one-time fee that indicates that the delivery contain entrance fee for setting up a new member.
Principal exchange	Event to trigger cross-currency SWAP payments (OTC only).
Settle accrued	A payment containing accrued interest.
MV Calculation	Market Value Calculation. For some instruments, Market Value Margin gets shifted daily.

7. Below the **Show class** pane and the **Show event** pane there are three tick boxes:

    1. Select check box **Include standard classes** if settlement classes not showing accrued information should be shown. This check box is selected by default.

    2. Select check box **Include accrued classes** if settlement classes showing accrued information should be shown.

    3. Select check box **Include informational classes** if settlement classes showing information which is not base for any real payments, but which are informational only, for example showing information in original currency for FX products settled in USD only, should be shown.

8. Click **OK** in the **Customize Classes and Events** window. The window closes and the **Clearing Information** window is automatically reactivated.

9. Click **Search** in the **Clearing Information** window.

10. The clearing information that matches your selection is displayed.

8.2 Payments

The **Payments** menu option shows pay note information.

8.2.1 Analyzing Payments Information

Using the **Payments** window, you can view information on the payment transactions (classes) resulting from different payment events.

Perform this procedure to search for and analyze pay note information:

1. Select **Payments** on the **Clearing** menu.

2. The **Payments** window opens.
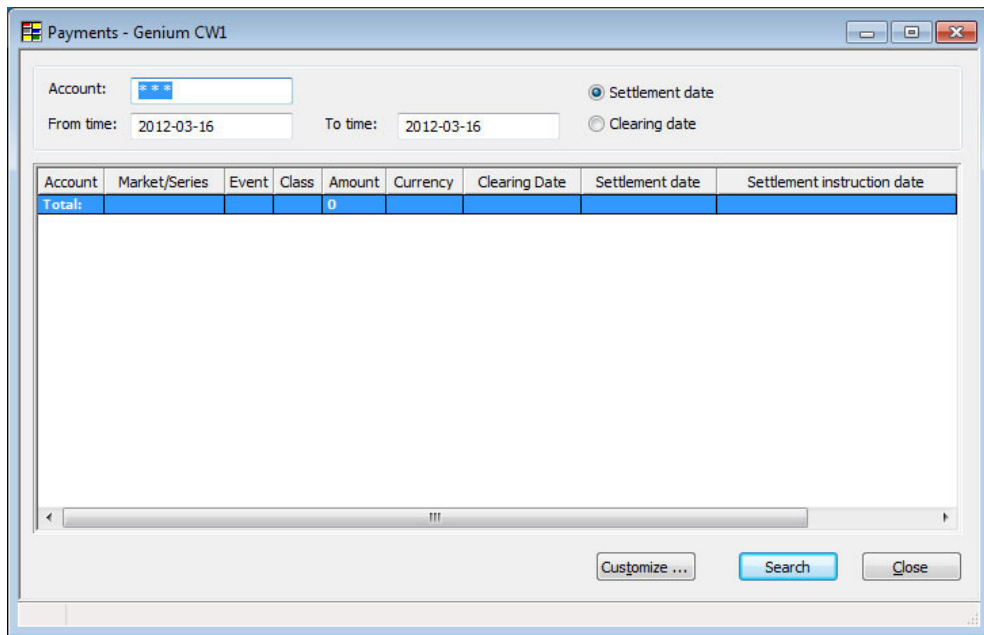
3. Limit the number of items to analyze by selecting search criteria related to item properties. Wildcard(s), *, or empty field means no limitation regarding that property.

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
From time | **To time**	Specify dates in format: <yyyy-mm-dd>.
Option	Select option:
	Business date Date on which the event happened; set according to the configuration of the system's **Business date**.
	Settlement date The date on which the delivered amount is to be settled.

4. The following column headings are available:

Field	Description
Account	Account identification <exchange participant number>. Specify a particular account or a group of accounts using one or more wildcards, *, *, *.
Market/Series	Series identification of the traded contracts.
Event	Event that triggered the transaction/class.
Class	The type of clearing transaction.
Amount	paid(-)/received(+) amount
Currency	Type of currency.
Business Date	Date on which the event happened; set according to the configuration of the system's **Business date**.
Settlement Date	The date on which the delivered amount is to be settled.
Settlement Instruction Date	The date on which the payment instruction/pay note is created.

5. To perform the search☐ ter search criteria and click **Search**.

6. All matching items are listed in the **Payments** window.

8.2.2 Customizing Classes and Events

The **Payments** window is the base for this action.

In the **Customize Classes and Events** window you can customize the <Event> and <Class> column value options that will be displayed in the **Payments** window, see Customizing Classes and Events on page 186.

8.3 Settlement Accumulation

The **Settlement Accumulation** window displays the individual trade report details of transactions that have been netted. The dialogue applies to instrument series that are bilaterally netted. The results are grouped and summed by Sub participant, Settlement date, Series and Counterparty.

This window only displays results when the netting request has been completed for the selected instrument series.

> ⓘ **Note**
>
> In the list, the column sorting function is disabled to maintain the order of the rows.

8.3.1 Searching Settlement Accumulation

Use this procedure to view settlement accumulation.

1. Select **Settlement Accumulation** on the **Clearing** menu.

    The **Settlement Accumulation** window opens.

2. The following search criteria are available:

Criterion	Specification
Account	Specify an organization unit within the participant/ member <exchange member unit> where the trade will be cleared and settled. Mandatory. If the field is left empty, the trade will be placed on one of the participant's default accounts: 1. default account for the instrument type 2. default house account
Series	Series identification. Specify an existing series, or select it from the scroll list.
Settlement date	Date on which the transaction being entered will be effective. Also known as "Value Date". The date must be a valid settlement date according to CDB. Enter settlement date, today or later. Default = Today.

3. The following column headings are displayed:

Column	Description
Deal nbr	Deal number of trade report.
Member ref	Member/participant reference from corresponding trade report.
Currency	Currency code for a valid payment series used for settlement.
Notional amount	The notional amount of the Swap trades.
Rate	Effective rate for the swap.
Swap side	Indicates if the Fix or Float side for Swaps.
Termination date	Termination date for the corresponding swap trade report.
Payment date	Date for delivery/settlement.

Column	Description
Payment notional amount	An amount to use as basis for calculations of payments. The notional amount will never be exchanged
Payment	Payment amount for individual swaps.
Total	Net amount being paid or received.
Grand total	Sum of all payments and receipts per series and settlement date.
Delivery Unit nbr	Delivery unit number, the connection between the delivery post and the swap.
Netting nbr	Netting request identification number.
Trade report nbr	Trade report number.

4. Specify the search criteria.

5. Click **Search**.

6. All matching settlement accumulation items are displayed.

8.4 Invalid Settlement Date

Using the **Invalid Settlement Date** window, it is possible to identify and rectify Swap trade report dates that are affected when new Non Settlement/Trading Days are entered.

8.4.1 Searching Invalid Settlement Dates

Use this procedure to search for invalid settlement dates in the central clearing system:

> ⓘ **Note**
>
> This request may take a long time to process therefore should not be performed during peak processing times.

1. Select **Invalid Settlement Date** on the **Clearing** menu.

   The **Invalid Settlement Date** window opens.

2. The following column headings are displayed:

Column	Description	
Series	Traded instrument series identification for which the trade report will be valid.	
Account	Identification <exchange member unit> of an organization unit within the participant/member where the trade will be cleared and settled.	
Counterparty	Identification of an opposite party <exchange member> to the trade.	
Trade Rpt Type	Trade report identification automatically assigned and used by the system to identify the trade report item.	
State	Trade report state options:	
	Unmatched	The trade report is registered by a member and a broadcast is sent to the counterparty; no opposite trade is registered
	Matched	Both sides of the trade have been authorized and a deal is generated
	Cancelled	Both sides have authorized cancellations of the trade
	Rejected	The counterparty has rejected an unmatched FX trade report
Sub State	Trade report sub state options:	
	<blank>	no unconfirmed requests exist from neither party
	Pending cancel	One party has requested cancellation of the trade
	Pending fixing	One party has set a float rate for the trade
	Pending rectify	One party has rectified the trade
	Pending terminate	One party has requested termination of the trade
	Pending reneg	One party has requested renegotiation of the trade
	Pending unwind	One party has requested unwinding of the trade

Column	Description
Trade Rpt Nbr	Trade report identification automatically assigned and used by the system to identify the trade report item.
Ctrpty Trp Rpt Nbr	Counterparty trade report number.
Deal Nbr	Deal number of trade report.

3. The following context menu options are available:

Option	Specification
Adjustment	Opens the Invalid Date Adjustment window, which displays the sub structure results for that trade report number.
Details	Opens the Invalid Date Details window, which displays the sub structure results for that trade report number.
Show Trade Report	Opens the Trade Report properties for the item selected.

4. Click **Search**.

5. All invalid settlement dates are displayed.

8.5 Reports

The **Report** menu options creates reports from data stored in Data Warehouse. A predefined set of report templates are supplied, which contain input parameters. The Report Server takes the input parameter values and creates a report. The report can then be viewed, copied or printed as required.

8.5.1 Searching Reports

Using **Reports** on the **Clearing** menu, you can access reports created by the Genium INET Report Module.

Perform this procedure to view and print a report.

1. Select **Report** on the **Clearing** menu.

2. The **Report** window opens.
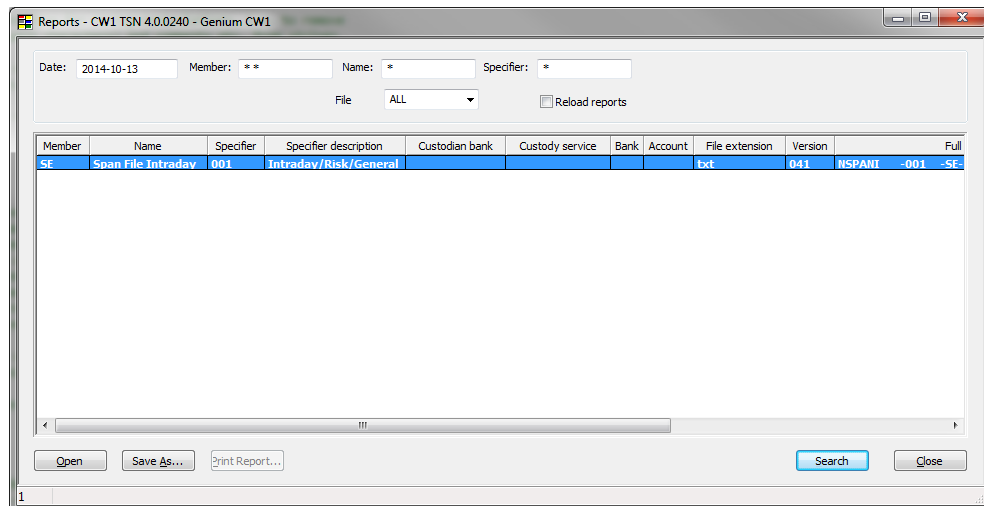
The **Report** window includes a search area for specifying search criteria and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Date	Specify a date for which you want a list of reports.
Member	Specify a particular member or a group of members using one or more wildcards or all members using all wildcards, * *. There is a space between the parts of the identification. <exchange>　　　　　　　Max. 2 characters. <member>　　　　　　　　Max. 5 characters. If the user only enters one part, *, the system automatically inserts the user's exchange code: <exchange code> *.
Name	Specify the report name.
Specifier	Specify the specifier.
File Type	Type of file (txt, pdf, doc, html etc.)
Reload reports	Select the check box and click **Search** to refresh the window.

4. The following action buttons are are provided:

Option	Action
Open	Displays the report on screen, see Opening a Report on page 198.
Save as	Saves the report to disk, see Saving a Report on page 199.
Print report...	To select a printer other than the default printer select **Print Report...**, see Printing a Report on page 200. Opens the **Printer Setup** window for selecting another printer.

5. The following column headings are available:

Field	Description
Member	Identification <exchange member> of a member of the clearinghouse.
Name	Report name.
Specifier	Market group.
Specifier description	Market group description.
Custodian bank	<Blank> or name of custodian bank.
Custody service	<Blank> or name of custody bank.
Bank	<Blank> or name of bank.
Account	<Blank> or name of account.
File extension	
Version	The version of the file.
Full file name	The complete name of the file.
Created	The date this record/row was created.

6. To perform the search—Enter search criteria and click **Search**.

7. A list of reports is displayed according to the specified search criteria.

8.5.2   Opening a Report

The **Reports** window is the base for this action.

Perform this procedure to open a report:

1. Select **Reports** on the **Clearing** menu and perform a search.

2. Select a report in the list, right-click and select **Open** on the context menu.

3. The report is displayed on screen.

> (i) **Note**
>
> If the file type is not associated with any application the following message is displayed:
>
> `No executable found to be associated with the file type XXX.`
>
> Changing, adding or deleting file types association is done with help of **My Computer > Tools > Folder Options > File Types**, or **Control Panel > Folder Options > File Types**.
>
> **My Computer > Tools > Folder Options**   **Windows Control Panel > Folder Options**
>
>
>
> **File Types**
>
> .xls   Microsoft Excel
>
> .XSL   Style sheet XML-format
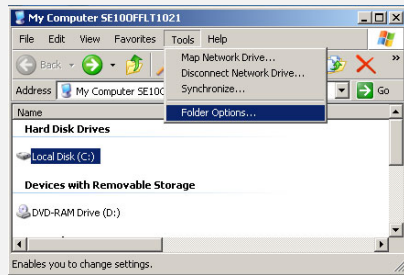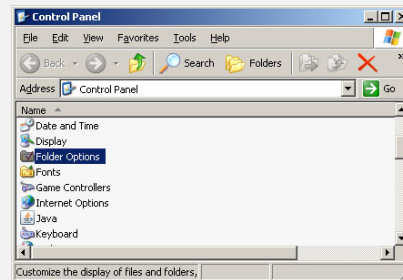
8.5.3   Saving a Report

The **Reports** window is the base for this action.

Perform this procedure to download a report:

1. Select **Reports** on the **Clearing** menu and perform a search.

2. Select a report in the list, right-click and select **Save as** on the context menu.

3. The standard MS Windows **Save as** window opens.

4. Specify folder, file name and file extension for the selected report.

> (i)**Note**
>
> The proposed name does not include the extension. This has to be added by the user, for example .txt.

5. Click **Save**.

6. The standard **Save as** window closes and the report is saved.

8.5.4 Printing a Report

The **Reports** window is the base for this action.

Perform this procedure to preview and print a report to another printer than the default printer.

1. Select **Reports** on the **Clearing** menu and perform a search.

2. Select a report in the list, right-click and select **Print report**... on the context menu.

3. The standard MS Windows **Print** window opens where you can select printer.

8.6 Riva Reports

The **Riva Reports** menu option manages reports that are generated by the central clearing system and sent to the members' back office departments. The reports summarize different aspects of the business.

You can set default properties for messages and reports, see Setting Clearing Reports Folder on page 28.

You can also view clearing information and thus keep track of clearing events.

8.6.1 Searching Riva Reports

Using the **Riva Reports** window, you can access reports that are generated by the central clearing system.

Perform this procedure to access reports:

1. Select **Riva Reports** on the **Clearing** menu.

2. The **Riva Reports** window opens.
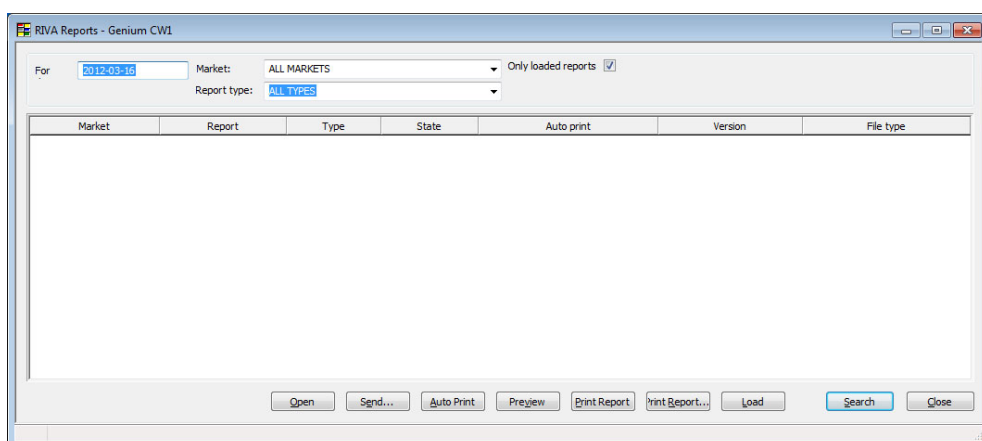
The **Riva Reports** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Date	Specify a date for which reports are generated.
Market	Select market group to which the reports apply.
Report type	Select a report name or all reports.
Only loaded reports	Select to show reports with state Loaded should be displayed.

4. The following window-specific action buttons are provided:

Button	Action
Open	Opens Opening a Report on page 202.
Send	Opens Sending a Report as E-Mail on page 204.
Auto print	Opens Auto Print on page 203.
Preview	Displays a print preview.
Print report	Prints the report with the current printer settings.
Print report...	Opens the **Printer setup** window for selecting another printer.
Load	Select if reports with state *loaded* should be displayed.

5. The following context-specific options are provided:

Option	Action
Save as	Opens Save As on page 202.
Auto Print	Opens Auto Print on page 203.
Preview	Displays a print preview.
Print report	Prints the report with the current printer settings.
Print report...	Opens the **Printer setup** window for selecting another printer.
Send	Opens Sending a Report as E-Mail on page 204.
Load	Select if reports with state *loaded* should be displayed.
Open	The report is opened in the user's window.

6. The following column headings are displayed:

Field	Description
Market	Market to which the item applies.
Report	Long name of the report and indication of the instrument type to which the report applies.
Type	Report type options:
	ASCII Readable text
	Binary Data intended for further processing

Field	Description
State	Report state options: <blank> The report is not available the selected day. Available The report is available the selected day.
Auto Print	Specifies if automatic printing is enabled (Yes) for the report.
File type	Type of file, for example: *.xml, *.xls

7. To perform a search—Limit the number of items to list by selecting search criteria related to item properties.

8. Click **Search**.

9. All matching items are listed in the **Riva Reports** window.

8.6.2   Opening a Report

The report is opened in the current browser.

The **Riva Reports** window is the base for this action.

Perform this procedure to open a report:

1. Select **Riva Reports** on the **Clearing** menu and perform a search.

2. The **Riva Reports** window displays a list of items.

3. Select a report in Available state.

4. Select **Open** from the context menu, or click **Open** button to view the report.

5. The report is opened in the current browser.

8.6.3   Save As

Download a report to local computer with help of the **Save As** command. It saves the report to a file in a directory specified in the **General properties** window. Proposed name and location can be changed.

The **Riva Reports** window is the base for this action. Only reports in Available state can be downloaded.

Perform this procedure to download a report:

1. Select **Riva Reports** on the **Clearing** menu and perform a search.

2. The **Riva Reports** window displays a list of items.

3. Select a report in Available state.

4. Select **Save as** from the context menu.

5. The standard **Save as** window opens.

6. Specify folder, file name and file extension for the selected report.

> ⓘ **Note**
>
> The proposed name does not include the extension. This has to be added by the user, for example .txt.

7. Click **Save**.

8. The standard **Save as** window closes and the report is saved.

8.6.4   Auto Print

Enables automatic printing of the report and sets value Yes in the **Auto print** column.

You can set Genium INET Clearing to automatically print selected reports when the information becomes available in the evening. With this function you can select the most commonly used reports and have them automatically printed for you as they become available.

All automatic printing settings are personal and valid only for your program. Another user of the application, can auto print his/her reports without interference.

> ! **Attention**
>
> The automatic printing will only work if the program is running when the report becomes available. If the report becomes available in the evening (which most reports do), the program must be left running when you leave work. If you choose to do so, it is strongly recommended that the screen is locked.

1. Select **Reports** on the **Clearing** menu and perform a search.

2. Click **Auto Print**, or select a report, right-click and select **Auto Print** from the context menu.

3. In the **Auto Print** window opens.

4. To select a report that you want to be printed automatically, select the row and click **Auto Print**. This will enable the report automatic printing and will enter the value Yes in the **Auto print** column.

5. To deselect a report that is automatically printed, select the row and press **Auto Print**. This will disable the automatic printing for this report.

8.6.5 Previewing a Report

The **Riva Reports** window is the base for this action. Only reports in Available state can be previewed and printed.

Perform this procedure to preview and print a report:

1. Select **Riva Reports** on the **Clearing** menu and perform a search.

2. The **Riva Reports** window displays a list of items.

3. Select a report in Available state.

4. Select **Preview** from the context menu, or click **Preview** button to view the report.

5. The report is presented in the current window.

6. Use the buttons on the button bar to browse through the report, to zoom and close the preview.

7. Click **Print** to print it.

8.6.6 Printing a Report

The **Riva Reports** window is the base for this action. Only reports in Available state can be previewed and printed.

Perform this procedure to preview and print a report:

1. Select **Riva Reports** on the **Clearing** menu and perform a search.

2. The **Riva Reports** window displays a list of items.

3. Select a report in Available state.

4. The report is presented in the **Riva Reports** window.

5. Use the buttons on the button bar to browse through the report, to zoom and close the preview.

6. Select **Print report** from the context menu, or click **Print report** button to print the report. The standard **Print** window opens.

7. If the report is wider than the paper, change the paper orientation to Landscape » **Print**. The printer is initiated.

8.6.7 Sending a Report as E-Mail

Initiates an e-mail with the report attached.

The **Riva Reports** window is the base for this action. Only reports in Available state can be sent.

Perform this procedure to send a report as an e-mail:

1. Select **Riva Reports** on the **Clearing** menu and perform a search.

2. The **Riva Reports** window displays a list of items.

3. Select a report in **Available** state.

4. Select **Send** from the context menu, or click **Send** button to send the report.

5. Either your ordinary e-mail client is invoked or the report is sent as a simple SMTP message, depending on the settings made in the **Properties** on the **Edit** menu, see Setting E-Mail Properties on page 25.

8.6.8   More about Report Files

Here is information on how the report files are denoted.

An example is also provided.

Report file name description:

Description	Example	Characters
Short list name (same as Id)	SETNOT___	9
Separator	_	1
Country	01 is Sweden	2
Separator	_	1
Market	01 is Index	2
Separator	_	1
OMnet user code	SETSTA_	7
Date	19970227	8
File extension	.lis	4

> *Example 7:*
>
> A file named SETNOT____01_02_SETSTA__19970227.LIS is a settlement note for customer TSTA cleared in Sweden (SETSTA). The market is Swedish Stock products (01_02). The report was created for the business day with the date 199970227.

8.7   Interface Files

The **Interface Files** menu option shows files that are generated by the CW1 Server. However, as an alternative, it is advised to utilize the OMnet API rather than the interface files, in order to:

• Achieve higher reliability through direct API-connection to the central system

• Handle high volumes

- Engage the STP (Straight Through Processing) facilities with the real-time flow of broadcast and online interaction with the central system

8.7.1 Searching Interface Files

Using the **Interface Files** window, you can view automatically generated interface files.

Perform this procedure to search for and view interface files:

1. Select **Interface Files** on the **Clearing** menu.

2. The **Interface Files** window opens.
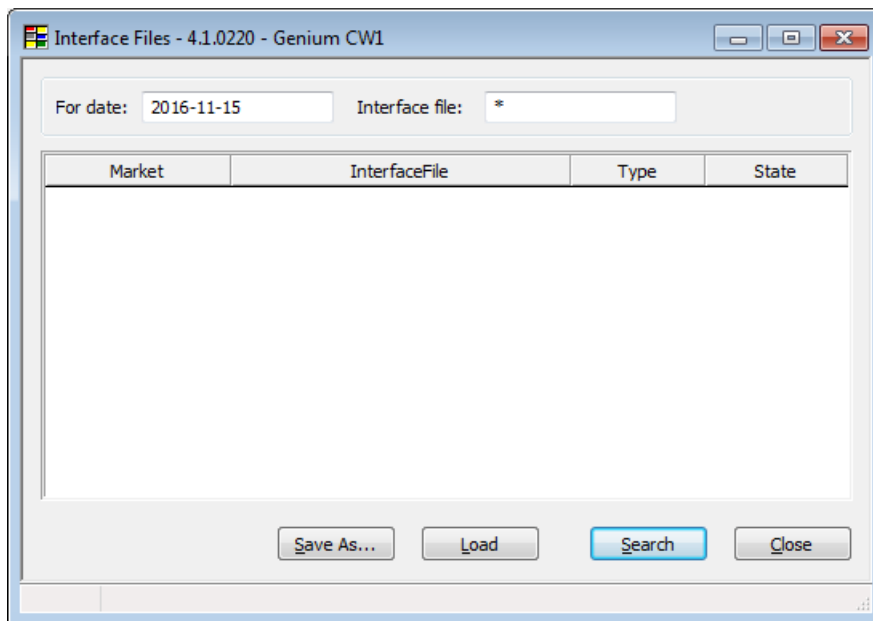
The **Interface files** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The **Clearing Information** window provides a number of action buttons. Some buttons are window-specific and explained here, others are common for all windows and referenced in the general information below.

Buttons currently not available are dimmed.

The following window-specific action buttons are provided:

Button	Action
Save As	Used to save an interface file to an arbitrary directory on the local PC.
Load	Load to reload, or load a specific interface file to the default directory.
	ⓘ **Note** This has limitations determined by the accessibility of the information in the CL API.

4. The following column headings are displayed:

Field	Description
Market	The name of the market for the interface file.
Interface File	A descriptive name of the interface file.
Type	The type of report: ASCII or Binary.
State	The state of the interface file for the given date (Loaded or ' ').

5. To perform the search—Limit the number of items to view by specifying a **For date**:

6. Click **Search**.

7. All matching items and their statuses are listed in the **Interface Files** window

8. Click **Save as** to save an interface file on the local PC.

9. Click **Load** to reload or load a specific interface file.

> ⓘ**Note**
>
> This has limitations determined by the accessibility of the information in the CL API.

More information regarding Interface Fields can be found in .

8.8   Clearing Messages

The **Clearing Messages** menu option shows messages sent from the central Clearing Office to the member's Clearing Workstation.

8.8.1   Searching Clearing Messages

Perform this procedure to view clearing messages:

1. Select **Clearing Messages** on the **Clearing** menu.

2. The **Clearing Messages** window opens, displays all sent messages and will automatically display all new messages.
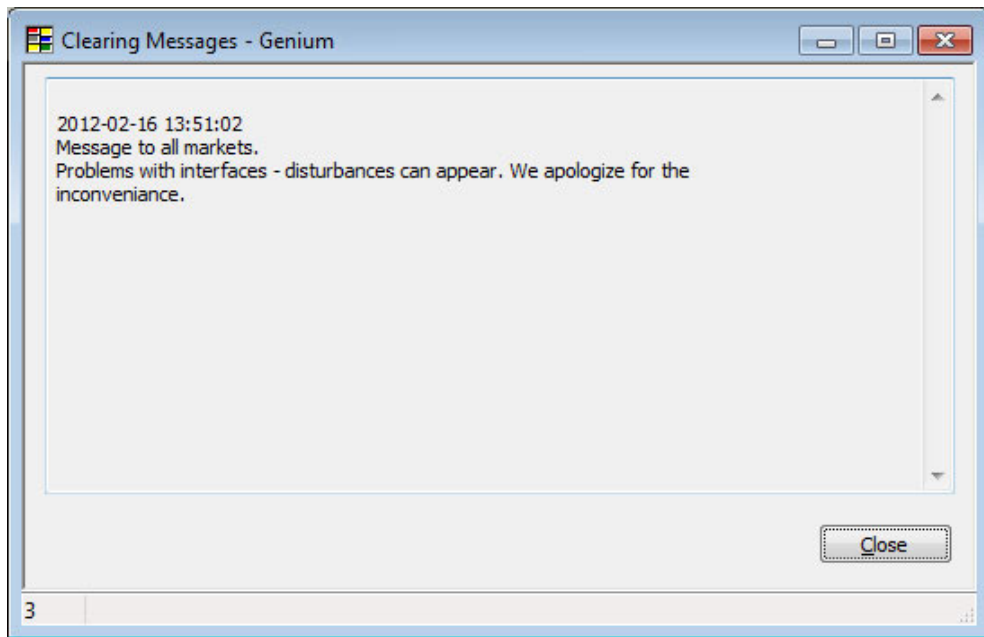
Result

The **Clearing Messages** window includes only a messages area.

9 Series

The following menu options are available on the the **Series** menu.

- Series
- Underlying
- Trading Statistics
- Fixing Values
- Load/Reload
- Register Flexible Series
- Markets

9.1 Series

The **Series** menu provides information on series and their underlyings.

Using the **Series** window, you can view available series and some of their characteristics.

Perform this procedure to view series:

1. Series **Series** on the **Series** menu.

2. The **Series** window opens.

The **Series** window includes a search area for searching and limiting items, and a list area for displaying the matching items. For a description of the series browser, please see page .

3. The following search criterion is available:

Field	Specification
Series	Series identification of the traded contracts.
	Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it.
	When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
ISIN	Specify ISIN code (International Securities Identification Number).

4. The **Series** window displays the following column headings:

Fields	Description
Series	Series identification of the traded contracts.
ISIN	Series ISIN code (International Securities Identification Number).
Underlying	Underlying code.
Instrument group	Instrument group code.
Strike price	Series' strike price.
New contracts	New number of underlying entities per contract, only if series has changed due to issue.
Expiration date	Expiration date for the series.
Notation date	Notation date for the series; the date that the series was introduced to the market.
Stopped	Shows Stopped if the **Series status** is Stopped.
Status	Series status options: Active — The series is active; it can be either not expired or ex-pired Suspended — The series is temporarily stopped; it can be reactivated Stopped — The series is issued; it is replaced by a new calculated series Deleted — The series is deleted; it cannot be reactivated

5. To perform the search—Specify a particular series, a group of series, or all series.

6. Click **Search**.

7. All matching items are displayed in the **Series** window.

9.2 Underlyings

The **Underlying** menu option displays available underlyings and some of their characteristics.

9.2.1 Searching Underlyings

Perform this procedure to view underlyings:

1. Select **Underlying** on the **Series** menu.

2. The **Underlying** window opens.
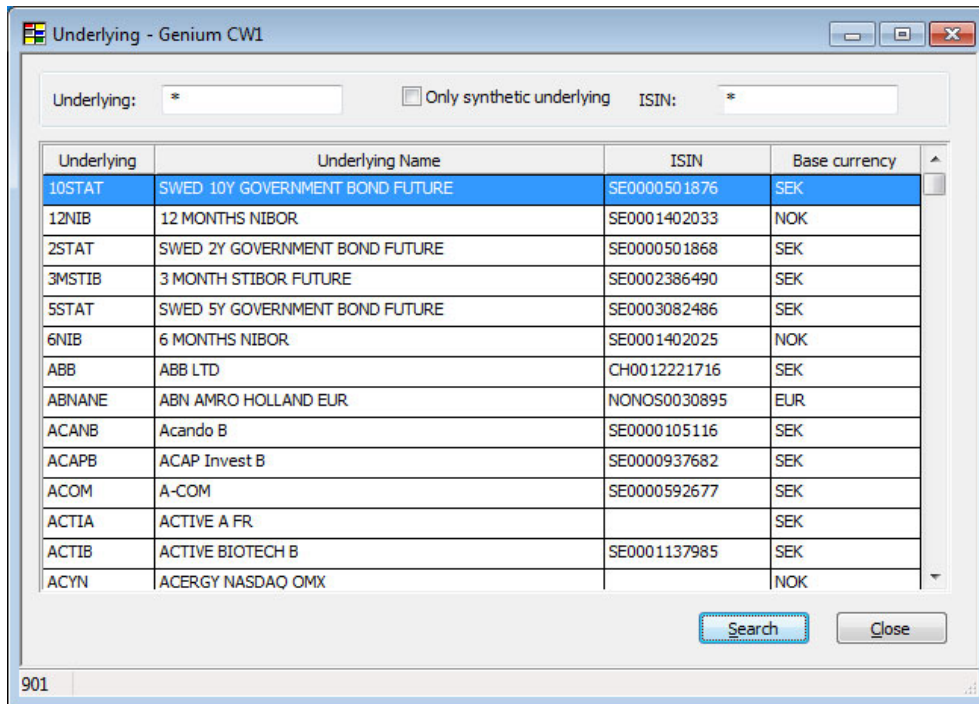
The **Underlying** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Field	Specification
Underlying	Specify a particular underlying, a group of underlyings or all underlyings. When specifying a particular underlying, you can type the identification in the field. When specifying all underlyings, a wildcard, *, is used. When specifying a group of underlyings, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
Only synthetic underlying	Select the **Only synthetic underlying** check box to view undeliverable underlyings only.
ISIN	Series ISIN code (International Securities Identification Number).

4. The following column headings are displayed::

Fields	Description
Underlying	Underlying code.
Underlying name	Long underlying name.

Fields	Description
ISIN	Series ISIN code (International Securities Identification Number).
Base currency	Main currency that the underlying is traded in.

5. To perform the search, enter search criteria and click **Search**.

6. All matching items are displayed in the **Underlying** window.

9.3 Trading Statistics

The **Trading Statistics** menu option shows marketplace statistics for a particular trading day.

> ⓘ **Note**
>
> This function is only available in combination with the Genium INET Trading system.

9.3.1 Searching Trading Statistics

Using the **Trading Statistics** window, you can view marketplace statistics for a particular trading day.

Perform this procedure to view trading statistics:

1. Select **Trading Statistics** on the **Series** menu.

2. The **Trading Statistics** window opens.
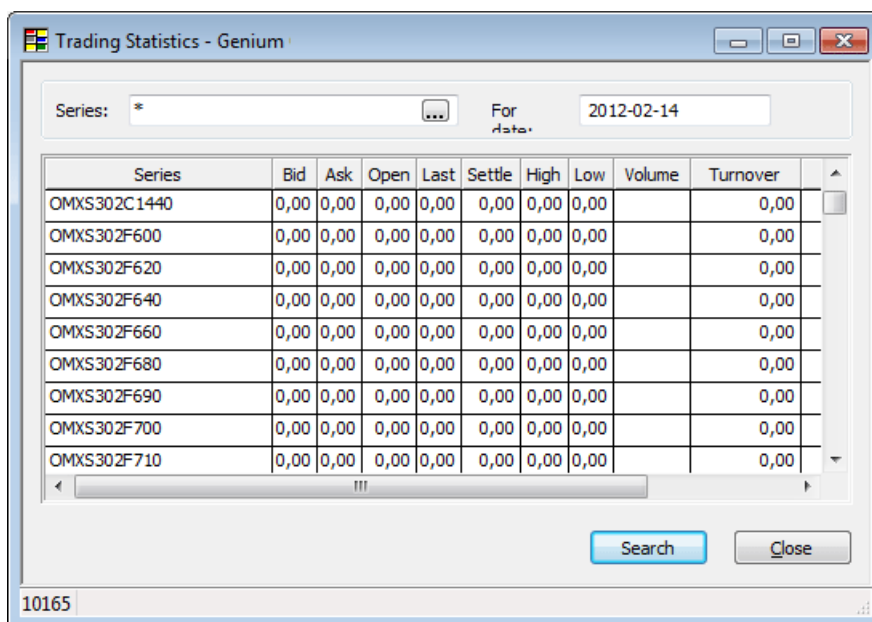
The **Trading Statistics** window includes a search and a list area.

3. The following search criteria are available:

Field	Specification
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
For date	Specify a specific date to inspect.

4. The following columns are displayed:

Field	Description
Series	Series identification of the traded contracts.
Bid	Bid price of the series.
Ask	Ask price of the series.
Open	Price in the first deal after the market opening.
Last	Price in the last deal before the market closure.
Settle	Settlement price (mean value of bid and ask according to a specific method of calculation).
High	Highest price in any deal during the day.
Low	Lowest price in any deal during the day.
Volume	Quantity (irrespective of the block size) of traded contracts during the day.
Turnover	Total amount of money measured in the series currency traded during the day, corresponding to volume.

5. Enter search criteria and click **Search**.

6. All items matching the search criteria are displayed in the **Trading Statistics** window.

9.4 Fixing Values

The **Fixing Values** menu option retrieves fixing values used by the central Clearing Office, for example mark-to-market fixing values for bond products.

9.4.1 Searching Fixing Values

Using the **Fixing Values** window, you can view Marketplace statistics for a particular trading day.

Perform this procedure to view fixing values:

1. Select **Fixing Values** on the **Series** menu.

2. The **Fixing Values** window opens.
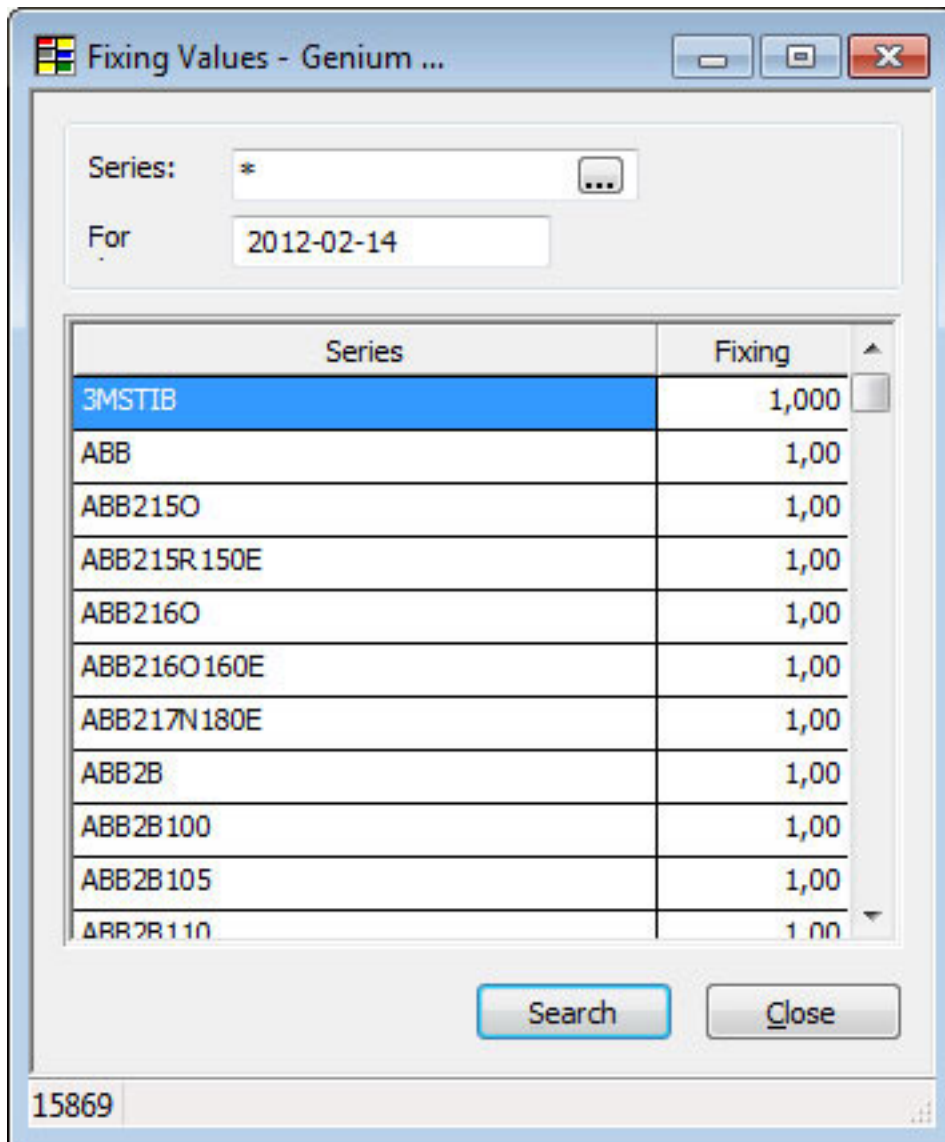
The **Fixing Values** window includes a search and a list area.

3. The following search criteria are available:

Criterion	Specification
Series	In the **Series** field specify series (wildcard allowed).
For date	In the **For date** field specify a specific date to inspect. The filtering done on series will be based on business date.

4. The following column headings are displayed:

Field	Description
Series	Series identification of the traded contracts.
Fixing	Fixing value for the fixing series.

5. Click **Search**.

6. All items matching the search criteria are displayed in the **Fixing Values** window.

9.5 Load Reload

> **!** **Warning**
>
> Only experienced administrators should perform the procedure linked below. The consequences affect the trading in a very serious manner. A mistake could cause all reported trades to disappear!

You can administrate the server and database by using **Load/Reload** on the **Series** menu.

9.5.1 Administrating the Trading Server

The **Load/Reload** window provides options for actions such as restarting the CW1 Server and refreshing the database.

Perform this procedure if you want to administrate the CW1 Server:

1. Select **Load/Reload** on the **Series** menu.

2. The **Load/Reload** window opens providing a list of actions.
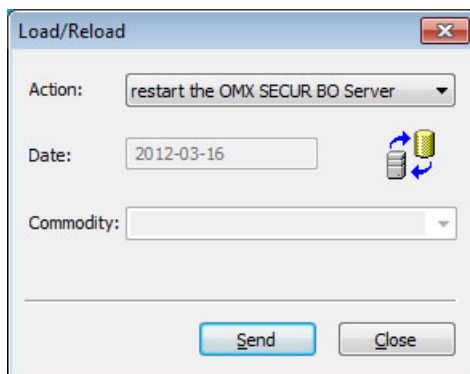
3. Select an action from the list.
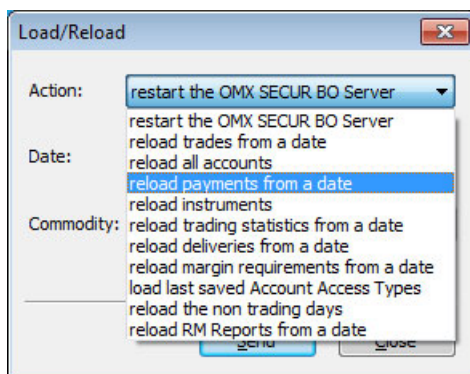
4. Click **Send**.
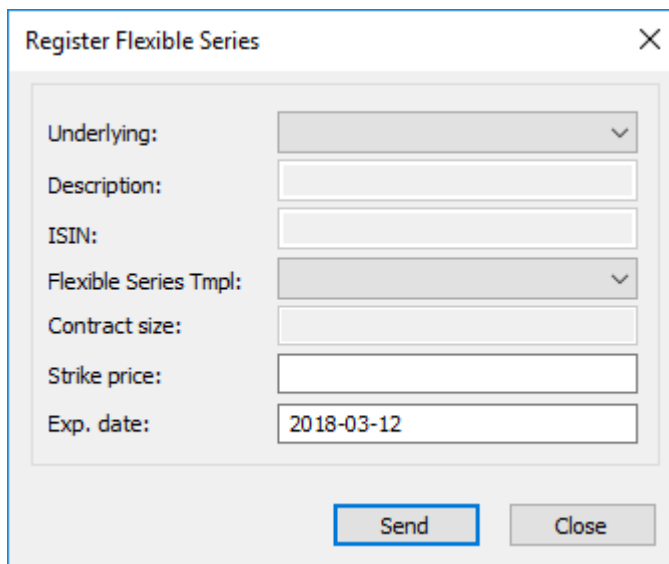
9.6 Register Flexible Series

Using the **Register Flexible Series** menu option you can create flexible series on which to report trades. For more information on flexible trade reporting see Flexible Trade Reporting on page 118.

9.6.1 Registering Flexible Series

Perform this procedure to register flexible series:

1. Select **Register Flexible Series** on the **Series** menu.

2. The **Register Flexible Series** window opens.

3. The following input fields are available:

Table 6:

Field	Description
Underlying	Select the underlying on which to base the flexible series.
Description	The description for the underlying. This field is read-only and filled in as soon as the underlying is selected.
ISIN	The ISIN of the underlying. This field is read-only and filled in as soon as the underlying is selected.
Flexible Series Tmpl	Select the template on which to base the flexible series.
Contract size	The contract size. This field is read-only and filled in as soon as the template is selected.
Strike price	Enter the strike price for the flexible series.

Field	Description
Exp. date	Enter the expiration date for the flexible series.

4. Fill in the fields and click **Send**.

Result

The flexible series has been created.

9.7 Markets

Using the **Markets** menu option you can select the markets in which you trade.

In other windows information will only be displayed for the markets you select in this window. For example, if the Swedish Stock market is selected in the **Markets** window and a wildcard search is performed in the **Trade History** window, only trades made in the Swedish Stock market will be displayed.

The **Markets** window includes one area for displaying all available markets to the right and one area for selected markets to the left.

9.7.1 Managing Markets

Using the **Markets** window, you can select markets to work in.

Perform this procedure to select markets:

1. Select **Markets** on the **Series** menu.

2. The **Markets** window opens.
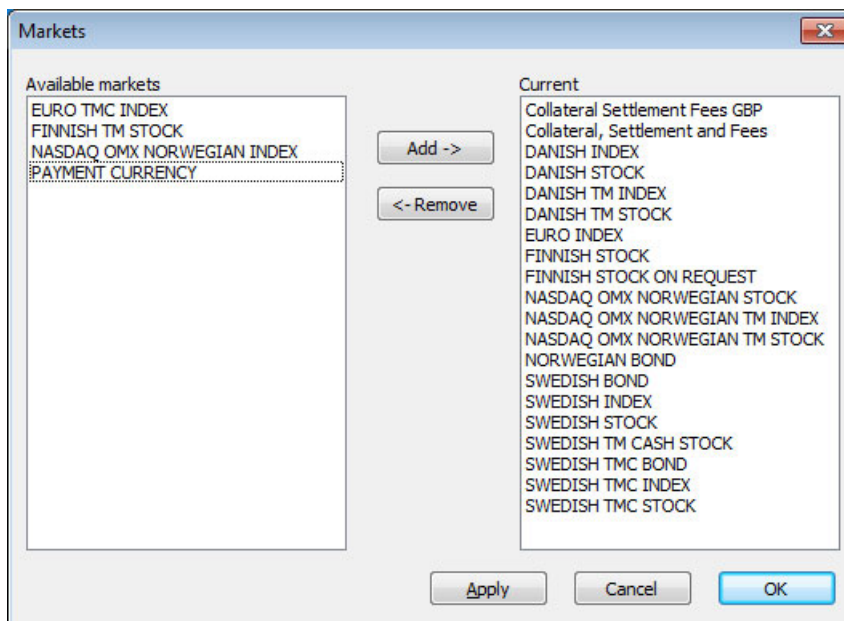
3. To add a market, select it in the **Available markets** pane, click **Add** (or double-click that market).

4. The selected market is appended in the **Current markets** pane.

5. To remove a market, select it in the **Current markets** pane and click **Remove**.

6. The selected market is moved in the **Available markets** pane.
   - Click **Apply** to use the settings and keep the window open.
   - Click **OK** to use the settings and close the window.
   - Click **Cancel** to disregard changes and close the window.

10 Margin

The **Margin** menu provides standard and specific options and also margin simulations options:

- **Margin Requirements**—Margin requirements on accounts or series can be displayed.
- **Total Margin Requirement**—Sum margin requirements.
- **Account Market Margin**—Requirements on accounts for markets.
- **Total Account Margin**—Margin requirements on accounts.
- **Total Member Margin**—Sum margin requirements for members.
- **Exchange Rate**—Exchange rates for converting the different currencies.
- **Margin Series Prices**—Margin prices of series.
- **Margin Underlying Prices**—Margin prices of underlyings.
- **Margin Prices and Volatilities**—Margin prices and volatilities to use in the After Business process.
- **Private Margin Prices and Volatilities**—Margin prices and volatilities to use that are present in the private price list.
- **Simulate Common Data**—Managing the base for the simulation.
- **Simulate Margin Requirements**—Simulating margin requirements.

10.1 Margin Requirements

The **Margin Requirements** window displays margin requirements on accounts or series.

10.1.1 Searching Margin Requirements

Margin requirements should be calculated for each position account and aggregated up to the Margin account (Origin) level.

Using the **Margin Requirements** window you can display margin requirements on accounts or series.

Use this procedure to display information on margin requirements:

1. Select **Margin Requirements** on the on the **Margin** menu.

2. The **Margin Requirements** window opens.
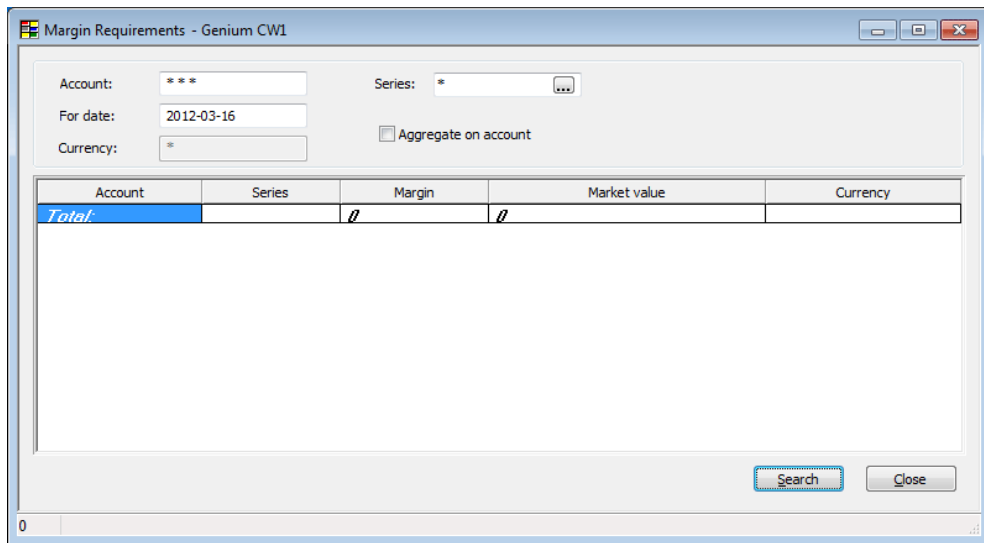
3. The **Margin Requirements** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

The following search criteria are available:

Use the specifications below when entering values in these fields.

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards, * * *, or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification. <table><tr><td><exchange></td><td>Max. 2 characters</td></tr><tr><td><member></td><td>Max. 5 characters</td></tr><tr><td><number></td><td>Max. 10 characters</td></tr></table> If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Series	Series identification of the traded contracts. Specify a particular series or a group of series using a wildcard, *, or use the **Browse** button to select it. When specifying a group of series, wildcards, *, can be used in the beginning and at the end of the identification. For example *ID*.
For date	
Currency	This field is set to wildcard, *, and can not be altered.
Aggregate on account	If the **Aggregate on account** check box is checked, margin requirements per account will be displayed.

4. The following column headings are displayed:

Field	Description
Account	Account of the position
Series	Series identification of the traded contracts
Margin	Margin required for a single contract
Market value	Expected market value
Currency	Type of currency

5. To perform the search—Enter search criteria and click **Search**.

6. The matching margin requirements are listed in the **Margin Requirements** window.

10.2 Total Margin Requirement

Using the **Total Margin Requirement** function you can view information on total margin requirements per margin requirement account.

10.2.1 Searching Total Margin Requirement

Use this procedure to display total margin requirements per margin requirement account:

1. Select **Total Margin Requirement** on the **Margin** menu.

2. The **Total Margin Requirement** window opens.

3. The following search criteria are available:

Criterion	Specification
Margin requirement account	Specify an margin account for which to display information. Wildcard (***) allowed.
Date	Specify a date for which to display information.

Criterion	Specification	
Options	Day end	
	Intraday calculation	If **Intraday calculation** is chosen, blank **Margin sequence number** will give the latest intraday calculation, otherwise the specified margin sequence number is used.
		If **Intraday call calculation** is chosen, a specific margin sequence number must be given.
	Intraday call calculation	
Margin seq no	Margin sequence number	
Currency	Original margin currency	
	Both	
	Risk	
	Instrument	

4. The following column headings are displayed:

Field	Description
Margin requirement acc	The accumulated margin requirement, measured in risk currency.
Margin time	Margin time used in the selected calculation.
Margin sequence number	Reference to margin run giving requirements to be met.
Total margin	Summary of margin.
Initial margin	Margin to cover potential future losses of contracts.
Variation margin	Margin to cover realised Profit/Loss of contracts that are daily cash settled.
Contingent variation margin	Margin to cover realised Profit/Loss of contracts that are settled only at expiration.
Payment margin	Margin to cover a determined settlement amount that has not yet settled.
Concentration margin	Informational margin component corresponding to the amount, by which the Required Initial Margin has been increased, to compensate for the concentration risk.
Risk currency	The margin account's risk currency, that is, the currency in which **Margin requirement** is expressed, if configured other than instrument currency.
Instrument currency	Original margin currency.
I/R currency	Instrument and risk currency used.

5. To perform the search— Enter search criteria.

6. Click **Search**.

7. The total margin requirements for the specified account are displayed in the **Total Margin Requirement** window.

10.2.1.1   Total Margin Requirement per Margin Calculation Account

Using the **Total Margin Requirement per Margin Calculation Account** function you can view information on margin requirement per margin calculation account.

1. Right-click on a row in the **Total Margin Requirement** window.

2. Choose **Show Margin Calculations Account**.

    Result

    The **Total Margin Requirement per Margin Calculation Account** window opens.
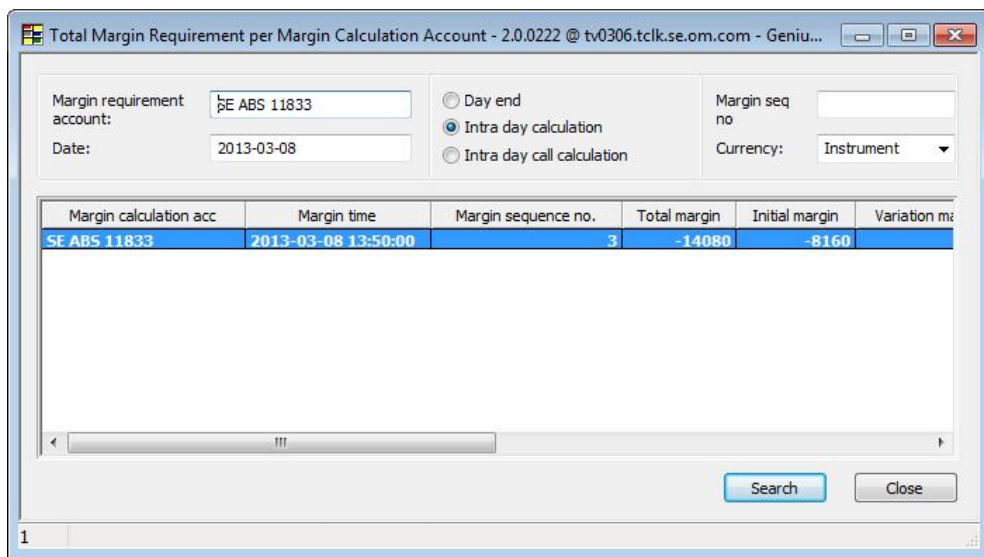
3. The search criterion from the **Total Margin Requirement** window are set as default.

4. To perform the search— Enter search criteria.

5. Click **Search**.

10.3   Account Market Margin

Using the **Account Market Margin** function you can view information on account margin requirements for each market.

10.3.1   Searching Account Market Margins

Use this procedure to display account margin requirements for each market.

1. Select **Account Market Margin** on the **Margin** menu.

2. The search area in the **Account Market Margin** window opens.

The **Account Market Margin** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Custodian bank	Specify a custodian bank.
Date	

4. The following column headings are displayed:

Field	Description
Account	Account identification <exchange member number>.
Custodian bank	Identification of the custodian bank.
Market	Margin required for a single contract.
Market margin	The market margin (before currency conversion).

Field	Description
Market value	Expected market value.
Currency	Type of currency.

5. To perform the search— Enter search criteria.

6. Click **Search**.

7. The margin requirements for the specified account and its markets are displayed in the **Account Market Margin** window.

10.4 Total Account Margin

The **Total Account Margin** window provides information on margin requirements on accounts and information on currency conversions.

The accounts mentioned above applies to custodian banks.

10.4.1 Searching Total Account Margins

Using the **Total Account Margin** window you can search for and display information on the total margin requirements on an account for each custodian bank.

Use this procedure to display information on total account margin:

1. Select **Total Account Margin** on the **Margin** menu.

2. The **Total Account Margin** window opens.

   The **Total Account Margin** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Specification
Account	Identification <exchange member number> of an account for which to search. Specify a particular account or a group of accounts using one or more wildcards or all accounts using all wildcards, * * *, or use the **Browse** button to select it. There is a space between the parts of the account identification.
	<exchange> Max. 2 characters
	<member> Max. 5 characters
	<number> Max. 10 characters
	If the user only enters two parts, * *, the system automatically inserts the user's exchange: <exchange> * *. If the user only enters one part, *, the system automatically inserts the user's exchange and member: <exchange> <member> *. Empty field means no limitation regarding that property.
Custodian bank	Specify a custodian bank.
Date	Specify a date for which to display information.

4. The following context-specific option is provided:

Option	Action
Account Market Margin	Opens the **Account Market Margin** window for a selected account, see Account Market Margin on page 223.

5. The following column headings are displayed:

Field	Description
Account	Account identification <exchange member number>.
Custodian bank	Specifies the custodian bank.
Market margin	The market margin (before currency conversion).
Currency	Currency code for the market.
Account margin	The account margin (after currency conversion).
Currency	The currency for the account margin.

6. To perform the search, specify search criteria.

7. Click **Search**.

8. The total account margin requirements for each selected account and custodian bank is displayed in the **Total Account Margin** window.

9. To view account market margin for a specific account, select an item from the context menu.

10. Right-click on an account in order for the **Account Market Margin** window to become available for viewing the market margins for the selected account.

10.5 Total Member Margin

The **Total Member Margin** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

10.5.1 Searching Total Member Margins

Using the **Total Member Margin** window you can search for and display information on the total margin requirements on a member for each custodian bank.

Use this procedure to display information on total member margin:

1. Select **Total Member Margin** on the **Margin** menu.

2. The search area in the **Total Member Margin** window opens.
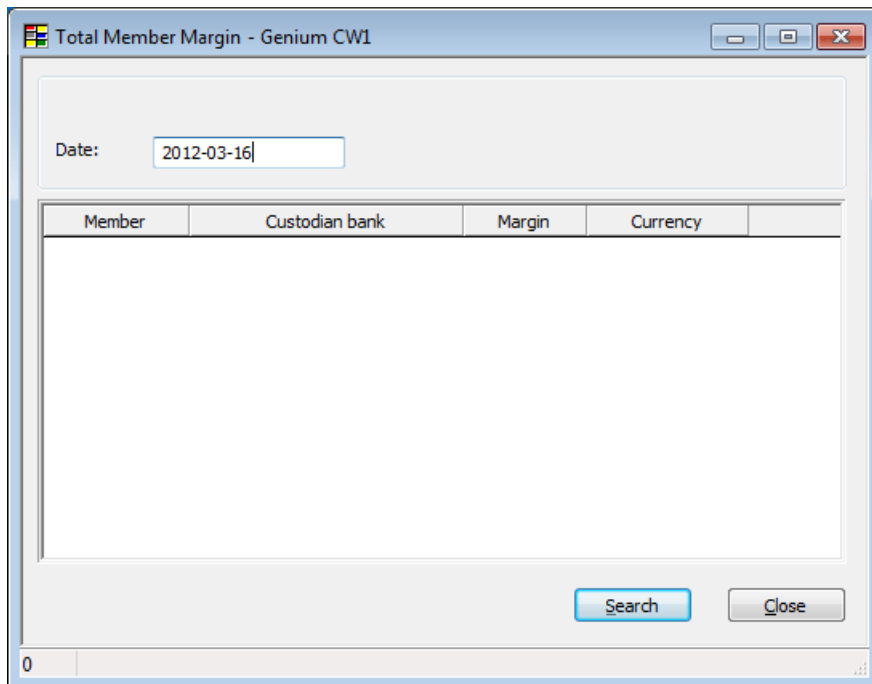
The **Total Member Margin** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following search criteria are available:

Criterion	Field
Custodian bank	Specify a custodian bank.
Date	Specify a date for which to display information.

4. The following column headings are displayed:

Criterion	Field
Member	Identification <exchange member> of a member of the clearinghouse.
Custodian bank	Identification of the custodian bank.
Margin	The margin requirements on this member by this custodian bank.
Currency	The currency for this margin requirement.

5. To perform the search—Specify search criteria.

6. Click **Search**.

7. The total member margin requirements for each selected member and custodian bank is displayed in the **Total Member Margin** window.

10.6 Exchange Rate

The **Exchange Rate** window displays the current exchange rates used when converting the different currencies.

10.6.1 Searching Exchange Rates

Using the **Exchange Rate** function you can display the current exchange rates used when converting the different currencies.

Use this procedure to display information on the exchange rates:

1. Choose **Exchange Rate** on the **Margin** menu.

2. The search area in the **Exchange Rate** window opens.
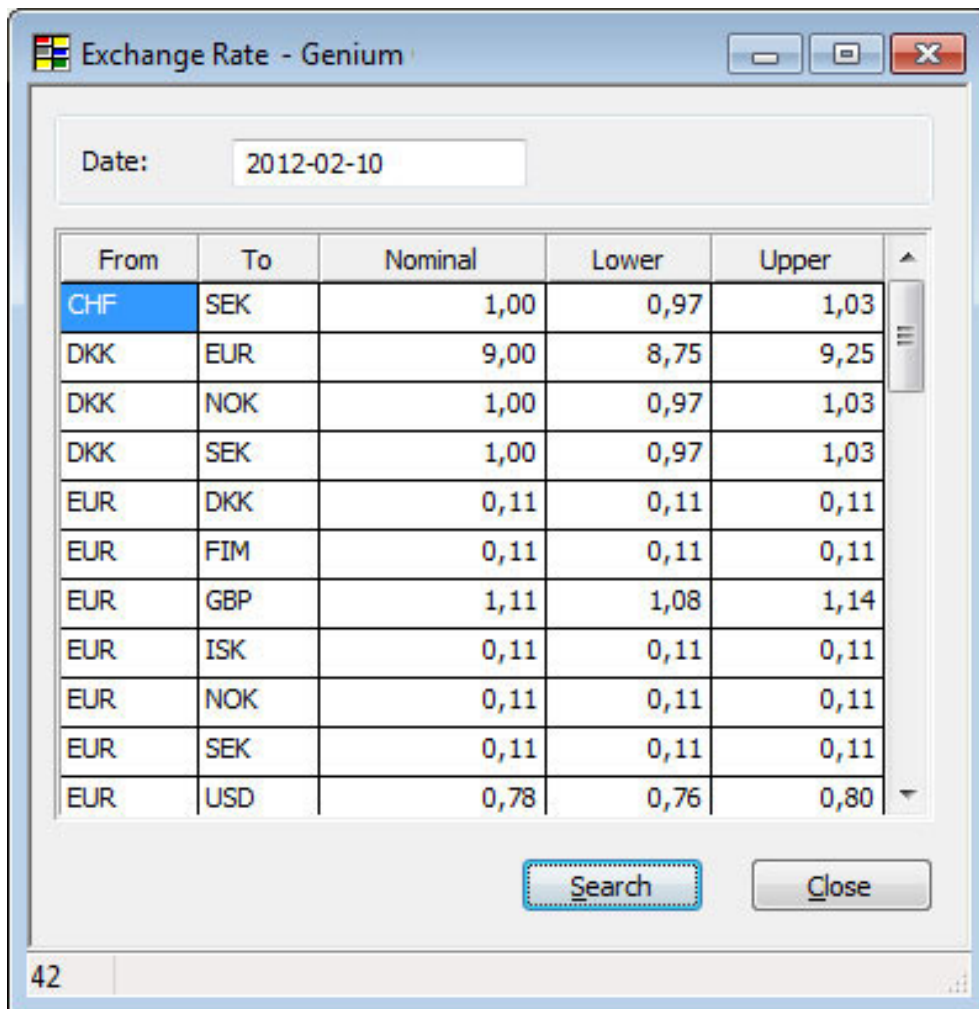
The **Exchange Rate** window includes a search area for searching and limiting items, and a list area for displaying the matching items.

3. The following column headings are displayed:

Field	Description
From	The currency in which the exchange rate is defined.
To	The other leg of the exchange rate.
Nominal	The nominal of the exchange rate.
Lower	The lower value of the exchange rate when considering currency risk.
Upper	The upper value of the exchange rate when considering currency risk.

4. Specify **Date**.

5. Click **Search** button.

6. The exchange rates for the selected date are listed in the **Exchange Rate** window.

10.7 Margin Series Price

The **Margin Series Prices** function displays margin details for various types of prices related to series.

The function is only used for intra-day margin calculations by means of the monitor prices option.

10.7.1 Searching Margin Series Prices

Using the **Margin Series Prices** window you can display details on margin series prices, such as bid, ask, margin settlement, last paid prices, and flags.

Bid, ask, last paid prices for series and last paid prices for underlyings are stored in the RIVA database, called margin prices. There are three kinds of margin prices—monitor prices, production prices and test prices.

Use this procedure to display margin series prices:

1. Select **Margin Series Prices** on the **Margin** menu.

2. The search area in the **Margin Series Prices** window opens.

The **Margin Series Prices** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Specification	
Date	Specify a date for which to display information.	
Options	Only tradable	To limit the search to only tradable series check the **Only tradable** check box.
	Paid	Check the check box to show the **Paid** and **Paid flag** fields.
	Show instruments without position	Check the check box to show instruments without position

4. The following column headings are displayed in the right pane of the window.

Field	Description
Series	Series identification of the traded contracts. If a domain is selected, the value in the **Series** field will be ignored and the search will display the series that correspond to the domain.
ISIN	Series ISIN code (International Securities Identification Number).
Bid	Bid price of the series.

Field	Description
B	Bid flag. This field may also be blank. M Market T Theoretical X Missing Y Manual A Artificial
Ask	Ask price of the series.
A	Ask flag. Valid entries are: M Market This field may also be blank. T Theoretical X Missing Y Manual A Artificial
Marg. Settle	Margin settlement price for the series.

5. To perform the search—Specify search criteria.

6. Select the Monitor prices option and other search criteria.

7. Click **Search**.

8. Margin price details are displayed for the selected series according to the search criteria.

10.7.2   Editing Margin Series Prices

You can edit the details in the **Margin Series Prices** window by clicking in a field and enter a new value.

Use this procedure to edit the properties of margin series prices:

1. Select **Margin Series Prices** on the **Margin** menu and perform a search.

2. The **Margin Series Prices** window opens.

3. Select a field by clicking in it and modify prices and flags, values and options.

4. Before sending the values, the Date and the Production price, Test price and Monitor price options can be changed.

5. Click **Send**.

10.8 Margin Underlying Prices

The **Margin Underlying Prices** function displays margin details for various types of prices related to underlying.

The margin underlying prices function contains the calculated underlying prices (that is, the prices used in the RIVA margin calculations). Before updating prices, a full collect has to be performed. For series on underlyings with changed prices, the same calculation as at a partial collect will be done. Test prices functionality is depreciated.

10.8.1 Searching Margin Underlying Prices

Using the **Margin Underlying Prices** window you can display details on margin underlying prices, such as bid, ask, margin settlement, last paid prices, and flags.

Use this procedure to display margin underlying prices:

1. Select **Margin Underlying Prices** on the **Margin** menu.

2. The search area in the **Margin Underlying Prices** window opens.
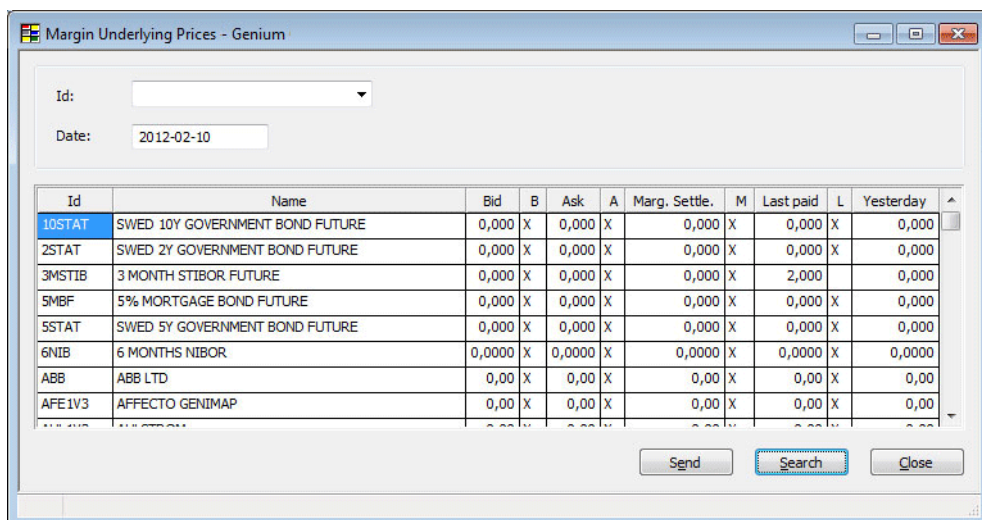
The **Margin Underlying Prices** window provides a search area for limiting the number of displayed items in the list area.

3. The following search criteria are available:

Criterion	Field
Market	Specify an existing Market or use the list to select it.
Date	Specify a date for which to display information.

4. The following column headings are displayed:

Field	Description
Id	Identification of the item.
Name	Long anme of the series.
Bid	Bid price of the series.
B	Bid flag. This field may also be blank. M Market T Theoretical X Missing Y Manual A Artificial
Ask	Ask price of the series.
A	Ask flag. Valid entries are: M Market This field may also be blank. T Theoretical X Missing Y Manual A Artificial
Marg. Settle	Margin settlement price for the series.
M	Flag specifying how the price is derived for each of the price categories.
Last paid	
L	Flag specifying how the price is derived for each of the price categories. Valid entries are: M Market This field may also be blank. T Theoretical X Missing Y Manual A Artificial
Yesterday	Specifies yesterday's price.
Preliminary	

5. To perform the search—Enter search criteria.

6. Click **Search**.

7. Margin price details are displayed for the selected underlying according to the search criteria.

10.9   Margin Prices and Volatilities

This function is used for evening prices in After Business, adjustment of prices and volatilities.

The **Margin Prices and Volatilities** window shows what prices and volatilities to use for evening prices in the After Business process. The prices are those produced by margin collect actions and contain theoretically derived values if no prices exist for the selected date.

Two types of prices and volatilities are displayed:

1. **Own**: The option series own implied bid and ask volatilities and the theoretical prices calculated using these volatilities.

2. **Calculated**: The implied bid and ask volatilities calculated from the volatility surface routine and the theoretical prices calculated using these volatilities.

10.9.1   Searching Margin Prices and Volatilities

Use this procedure to search margin prices and volatilities.

1. Select **Margin Prices and Volatilities** on the **Margin** menu.

2. The **Margin Prices and Volatilities** opens.
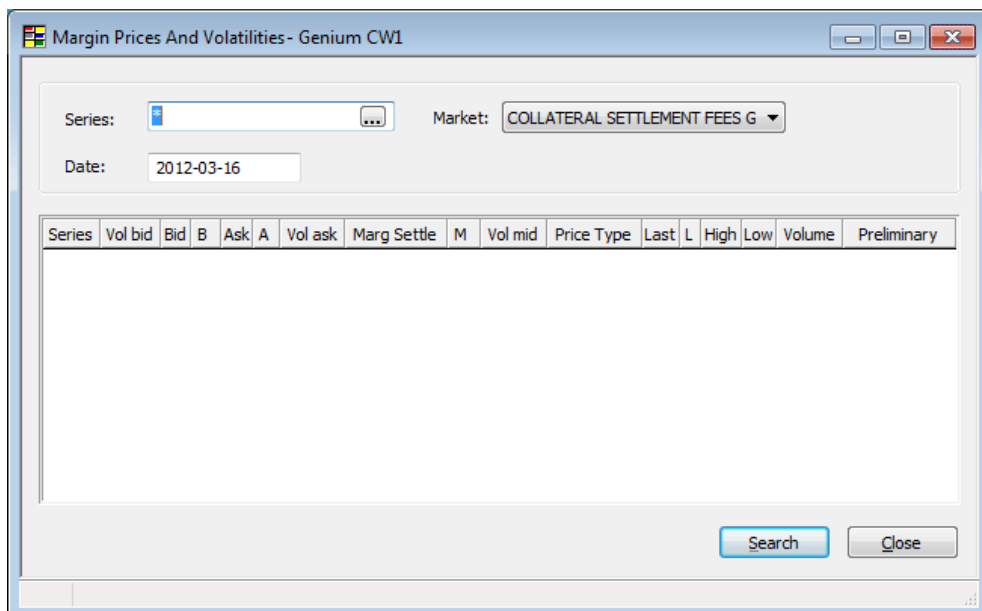
3. The **Margin Prices and Volatilities** window includes a search area for limitation and a list area for displaying the search result.

4. The following search criteria are available:

Filter	Description
Series	Series identification code. Specify an existing series or specify a group of or all series using a wildcard *.
Date	Specify a date for which to display information.
Market	A market has to be selected and the series field is used to further specialize this selection. If series and market do not correspond, the search result is empty.

5. The following action buttons are available:

Button	Action
Search	Executes the search for margin prices and volatilities.
Close	Closes the window.

6. The following column headings are available:

Field	Description
Series	Series identification of the traded contracts.
Vol bid	The volatility based on the bid price.
Bid	Bid price of the series.
B	Bid flag Valid entries are: M Market This field may also be blank. T Theoretical X Missing Y Manual A Artificial
Ask	Ask price of the series.
A	Ask flag. Valid entries are: M Market This field may also be blank. T Theoretical X Missing Y Manual A Artificial
Vol ask	The volatility based on the ask price.

Field	Description
Marg Settle	Margin settlement price for the series.
M	Flag specifying how the price is derived for each of the price categories. Valid entries are:
	M	Market This field may also be blank.
	T	Theoretical
	X	Missing
	Y	Manual
	A	Artificial
Vol mid	
Price Type	Specifies which strike prices have market/parity/no price. Valid entries are:
	M	Market
	P	Parity
	N	No
	A	Adjusted
Last	Price in the last deal before the market closure.
L	Flag specifying how the price is derived for each of the price categories. Valid entries are:
	M	Market This field may also be blank.
	T	Theoretical
	X	Missing
	Y	Manual
	A	Artificial
High	Highest price in any deal during the day.
Low	Lowest price in any deal during the day.
Volume	Quantity (irrespective of the block size) of traded contracts during the day.
Preliminary	

7. To perform a search—Enter search criteria.

8. Click **Send**.

9. The search result is visible in the search area.

10.10   Private Margin Prices and Volatilities

This section shows what private prices and volatilities to use for evening prices in After Business and adjustment of prices and volatilities.

10.10.1   Searching Private Margin Prices and Volatilities

Use this procedure to search private margin prices and volatilities.

1. Select **Private Margin Prices and Volatilities** on the **Margin** menu.

2. The **Private Margin Prices and Volatilities** opens.
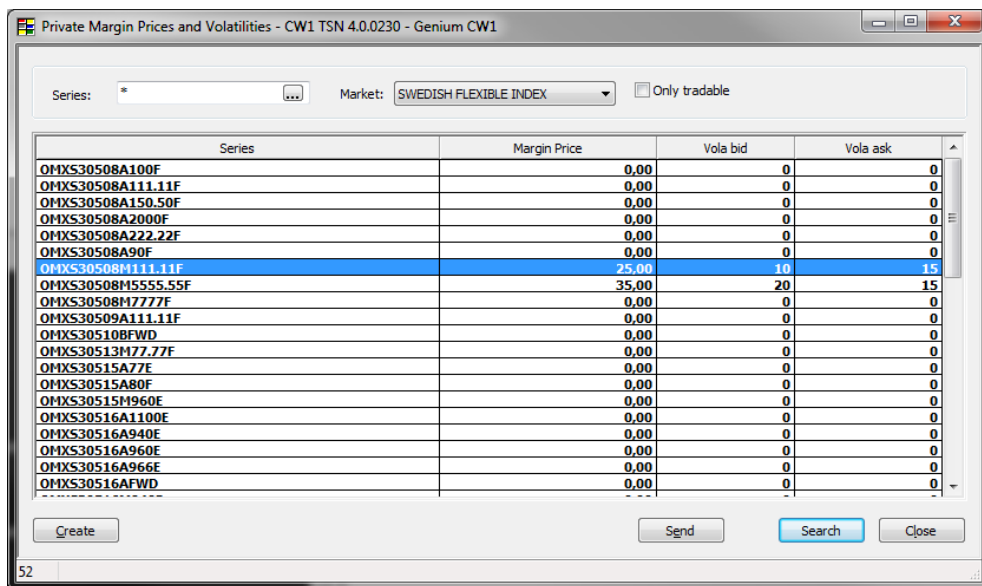
The **Private Margin Prices and Volatilities** window includes a search area for limitation and a list area for displaying the search result.

3. The following search criteria are available:

Filter	Description
Series	Series identification code. Specify an existing series or specify a group of or all series using a wildcard *.
Market	A market has to be selected and the series field is used to further specialize this selection. If series and market do not correspond, the search result is empty.
Only tradable	Check if only tradable records should be displayed.

4. The following action buttons are available:

Button	Action
Create	Press the **Create** button to fill the window with a new "Start of Day" Price Collection with **Apply Spread Rules** set to FALSE. ! **Attention** Any manually updated prices, that have potentially been filled in, will be overwritten.
Send	Sends adjusted prices to the RIVA subsystem.

5. The following column headings are displayed:

Field	Description
Series	Series identification of the traded contracts.
Margin Price	Margin settlement price for the series.
Vola bid	The volatility based on the bid price.
Vola ask	The volatility based on the ask price.

6. To perform a search—Enter search criteria.

7. Click **Send**.

8. The search result is visible in the search area.

10.10.2 Adjusting Private Margin Prices and Volatilities

Items that are not grayed may be subject to adjustment. Such price or volatility adjustments do trigger re-calculations of dependent data, for example:

Adjustments of option volatility will store the new volatility as own volatility. New own prices will be calculated based on the given volatilities.

Adjustments of option prices will store the new prices as own prices.

Thereafter new volatilities will be calculated.

If adjustments for both volatility and prices are specified concurrently for an option, it is the volatility adjustment that will take place and govern recalculations.

Also the calculated volatility and prices are affected by such adjustments and moreover, might trigger recalculations of those numbers also for option series differing only in strike price as compared to the adjusted one(s).

Use this procedure to to adjust **Private Margin Prices and Volatilities** :

1. Select **Private Margin Prices and Volatilities** on the **Margin** menu and perform a search.

2. The **Private Margin Prices and Volatilities** opens.

3. For every item where an adjustment is preferred, double click on the item.

4. Enter the new value.

5. Click **Send**.

6. The new value is sent to the system and will trigger recalculation of dependent data.

10.11 Simulate Common Data

10.11.1 Simulating Margin Common Data

Use the **Margin Common Data** window, (by selecting **Simulate common data** on the **Margin** menu), to manage the base for the simulation, that is to select markets, accounts and output for the simulation calculations.

Different types of prices and positions can be used in margin simulations, and positions/prices can be frozen between calculations.

A user may change prices manually and can handle own set of prices in order to be able to simulate price changes.

10.11.1.1 Setting Simulate Margin Common Data

All margin calculations are based on the specifications in the **Simulate Margin Common Data** window.

Use the procedure below to set the base for the simulation, that is:

- To specify account or member
- To specify prices/positions/added trades/series expiring today
- To select market(s)
- To select output presentation windows

Use this procedure to set the base for simulation:

1. Choose **Simulate Margin Common Data** on the **Margin** menu .

2. The **Simulate Margin Common Data** window opens.

3. Use the **Simulate Margin Common Data** window to set the base for simulation.

Use the specifications below when entering values in these fields.

Field	Specification
Sim account	Specify a specific account or search for an account with wildcard, alternatively a member, with or without wildcards.
All member accounts	A accounts of the member will automatically be included.

Field	Specification	
Used prices	A list containing prices that can be used. The following options are available:	
	Real time (default)	Uses real time data.
	Freeze real time	Uses real time data and freezes the prices for subsequent calculations.
	Previously frozen prices	Uses previously freezed data.
	Start of day	Uses prices from the first intraday price collection of the day and yield curves from the previous margin day's end-of-day data.
	Official day-end	Uses end of day data.
		ⓘ **Note** "Prices ready" must have been given for all markets in the positions being simulated when selecting this option.
Used positions	A list containing positions that can be used. The following options are available:	
	None	No central positions used. The entire simulation is brought up by locally added trades.
	Real time (default)	Uses real time data positions (propagated calculated margin not included, compare **Margin req real time**.
	Freeze real time	Uses real time data positions and freezes them for subsequent positions.
	Previously frozen positions	Uses previously frozen positions.
	Start of day	Uses start of day positions (propagated calculated margin not included, compare **Margin req start of day**)
	Margin req real time	Uses real time positions on the account and calculated margin propagated to the account.
	Margin req start of day	Uses start of day positions on the account and calculated margin propagated to the account.
Series expiring today	A list containing ways to handled expiring series. The following options are available:	
	None	Exclude positions on series expiring today.
	Evening mode	Gives a forecast of evening calculations in today's evening calculation.
	Intra, price moves of tomorrow	Assumes that current prices will remain until end of day, but takes price moves on subsequent days into account.
	Intra, price moves of today	Assumes that current prices will remain until end of day.
Include future profit/loss	Select this check box if simulations should include profit/loss for futures and future styled options in the calculated margin requirement.	

Field	Specification
Full concentration calculation	Select this check box to let the margin simulation include a complete recalculation of the concentration risk add-on.
Margin class	The margin class of the simulation.
Market	Drop down list for selecting the market(s) of interest for the simulation.
Selected markets	Box for gathering selected markets.
Output level	Margin and Position — Margin results per series Calculation Level 1 — Prices and valuation interval per series Calculation Level 2 — Volatilities for options ⓘ **Note** These settings are activated immediately. They are only available to an account level simulation.

4. The following action buttons are available:

Button	Action
Add	Adds a **Market** item to the **Selected markets** list.
Remove	Removes a **Market** item from the **Selected markets** list.

5. Specify the margin calculation base in any of the following ways:

   1. To base the calculation on the entire member, check the **All member accounts** check box (this will cause the label **Account** to change to **member**).

   2. To base the calculation based on a specific account, specify that account in the **Account** field.

   3. To base the calculation based on a specific account or account group, enter * * in the **Account** field and click **Search.**

      The accounts addressed by the wildcards are listed in a list from which an account can be selected.

6. Specify **Used prices, Used positions, Added trades, Series expiring today** and **Include future profit/loss**.

7. Select market(s) by using the **Market** menu list and the **Add** and **Remove** to build the selection to base the calculation on. If no specific markets are selected, the simulation will include all markets.

   The selections will be added to the **Selected markets** list.

8. Select optional output level(s)/window(s) according to a desired level of detailed information.

> ⓘ **Note**
>
> These settings are activated immediately (applied without Send). This enables margin simulations that are independent of any accounts.

9. Click **Send**.

10. The specified common data configuration will be used for margin simulations.

10.12 Simulate Margin Requirements

10.12.1 Simulate Margin Requirements

Using this function you can calculate margin requirements based on account and markets as selected in the **Margin Common Data** window and/or a list of supplied trades.

> ⓘ **Note**
>
> If the margin common data is defined on a member level only output level 0 (the default) is available and no additional trades can be supplied.

Trade examples can be added to the common data as calculation base or as a calculation base on their own.

Use this procedure to perform a margin requirement simulation:

1. Use the **Margin Common Data** window to *set common data*, if desired and not already done.

2. Select **Simulate Margin Requirement** on the **Margin** menu.

3. The **Simulate Margin Requirement** window opens.
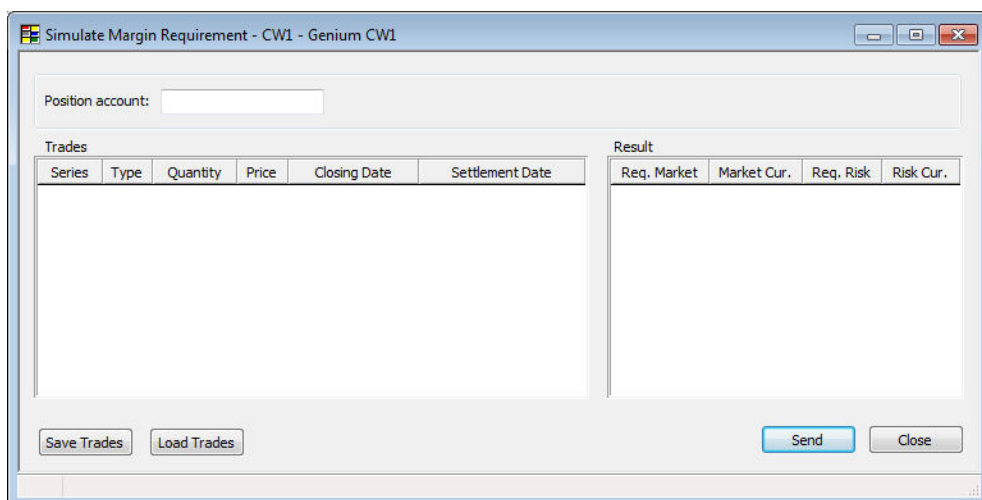
The **Simulate Margin Requirement** window provides margin requirement simulation values.

4. To execute a margin simulation you need to specify data in the **Simulate Margin Requirement** window.

Use the specifications below when entering values in the input fields.

Filter	Field
Position account	The account from the Sim Common Data window is set as default.

The following input specifiers are available in the **Trades** pane:

Specifier	Description
Series	The series in the added hypothetical trade.
Type	Type of margin requirement source (type of trade):
	Bought trade — An ordinary buy trade.
	Sold trade — An ordinary sell trade.
	Payment — Extra money to be included. For example, a forthcoming profit or loss due to an index instrument can be accounted for.
	Bought delivery — Margin required for a forthcoming delivery of an underlying (buy).
	Sold Delivery — Margin required for a forthcoming delivery of an underlying (sell).
Quantity	The quantity of the trade (negative numbers are subtracted from existing positions). For partial OTC Swap Terminations this is the amount or part of the notional amount to be terminated. ⓘ **Note** This column is only visible if one or more OTC Swap Terminations have been added.
Price	The price of the trade.
Closing date	The closing date of a delivery's corresponding trade.
Settlement date	Settlement date of the delivery.
Trade report nbr	The Trade Report number of any added OTC Swap Terminations. ⓘ **Note** This column is only visible if one or more OTC Swap Terminations have been added.
Full termination	Information about if this is a full or partial OTC Swap Termination. ⓘ **Note** This column is only visible if one or more OTC Swap Terminations have been added.

5. The following context-specific options are provided with a "right-click":

Option	Action
Add row	Adds a trade to the input list.
Delete row	Deletes additional trades from the input list.
Add OTC SWAP	Opens the **Simulate SWAP** window. The fields in the window works the same way as in the **OTC Swap Trade Report** window, see OTC Swap Trade Report on page 163. 1. Update the fields. 2. Click the **Calculate Flows** button to get flows back in the format that they should later be sent to RM. 3. Click the **Save Trade** button. **Result** The simulated trade example is added to the **Trade** pane.
Add OTC SWAP Termination	Opens the **Simulate SWAP Termination** window. To add an OTC Swap Termination from this window, do the following: 1. In the field **Trade report nbr** enter the unique trade report number for the OTC Swap Trade Report that is subject for the margin simulation and press **Search**. 2. The information about the Trade Report is displayed in the read only fields. 3. Select if this is a full or a partial termination of the Trade Report. 4. In case of a partial trade report termination, enter the part of the notional amount to be terminated in the field **Terminated amount**. 5. Click the **Save Termination** button. **Result** The OTC Swap Termination is added to the **Trade** pane.
Add OTC TM FRA	Opens the **Simulate FRA** window. The fields in the window works the same way as in the **OTC FRA Trade** window, see page OTC FRA Trade Report on page 160. Update the fields and click the **Save Trade** button. **Result** The simulated trade example is added to the **Trade** pane.

Option	Action
Add FX NDF/CSF Trade	Opens the **Add FX NDF/CSF Trade** window, which contains the following fields: | Field	Description
Side	Trade side.
Currency Pair	Currency pairs.
Exp. date	Expiration date (fixing date).
Price	Price.
Quantity	Trade Quantity. | Update the fields and click the **Send** button. **Result** The simulated trade example is added to the **Trade** pane.
Edit OTC Trade	Opens an OTC trade for editing.
Edit FX NDF/CSF Trade	Opens an FX NDF/CSF trade for editing.
Common data dlg	Opens the **Simulate Margin Common Data** window.
Series browser	Activates the series browser tool.

> ⓘ **Note**
>
> This step is not applicable to OTC trades. Please see, Step 5.

The required input for an added trade depends on the referenced Margin requirement source:

Margin require-ment source	Series	Quantity	Price	Closing data	Settlement data
Bought trade	Yes	Yes	*)		
Sold trade	Yes	Yes	*)		
Payment	Yes	Yes			
Bought delivery	Yes	Yes	Yes	Yes	Yes
Sold delivery	Yes	Yes	Yes	Yes	Yes

*) Only forward, future and FRA.

To define trade examples to include in the simulation, perform the following steps within the **Trade** pane:

1. Enter trade data for each trade example you want to add. What data has to be specified depends on each type of margin requirement source. The series browser can be activated by right clicking in the **Series** column.

2. If desired, remove a trade or alter the common data by selecting the corresponding context menu options.

7. Click the **Save trade** button and choose a name and directory to save files locally.

8. Click the **Load Trades** button to open a saved file. The trades from the file are added as new trades in the **Trade** pane, not overwriting what was written there already, which makes it possible to keep a set of local trade files, and make simulations for combinations of them.

9. Click the **Send** button. Your local trades (if any) are simulated together with the positions (if any), prices and other parameters chosen in the Simulate Common Data window.

10. The overall margin requirements are returned in the **Result** pane of the window, one row per margin currency and netted across markets if such netting is allowed for the account. Any selected additional output level windows display their addressed details.

11. The following column headings are displayed:

Field	Description
Req. market	The total margin requirement, measured in the instrument currency; one list entry per occurring combination of instrument currency (**Market cur**) and account risk currency (**Req. cur**).
Market cur.	The currency code of **Req. market** (the above).
Req. risk	The total margin requirement (**Req. market**) converted to the corresponding number as measured per occurring account risk currency.
Req. cur.	The currency code of **Req. risk** (the above).

10.12.2   Searching Simulation Output

Use the **Margin Common Data** window, (by selecting **Simulate Common Data** on the **Margin** menu), to execute the simulation based on the common data or added trade examples. The calculations are presented in three optional windows that were selected in the **Simulate Margin Common Data** window.

The contents of the **Margin Position Data** window is a result of the input data in the **Margin Common Data** window, and the execution in the **Simulate Margin Requirement** window.
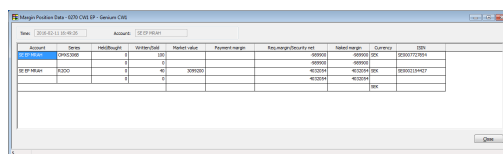
The **Margin Position Data** window shows margin requirements on a position per underlying basis, one entry per series followed by a summation per underlying.

The contents of the **Margin Calculation 1 Data** window is a result of the input data in the **Margin Common Data** window and the execution in the **Simulate Margin Requirement** window.

The level 1 output presents data concerning valuation intervals.

Margin calculation 2 data window

The contents of the **Margin Calculation 2 Data** window is a result of the input data in the **Margin Common Data** window and the execution in the **Simulate Margin Requirement** window.

The level 2 output presents data concerning option volatility.

11 CMS

The Collateral Management System (CMS) administrates the the collaterals that members have deposited to the clearinghouse to cover the margin requirements related to trading activities, as well as default fund requirements and any other fixed margin requirements.

The following functions are provided:

- Import of margin and settlement requirements, prices and exchange rates as calculated by other subsystems within Genium INET Clearing.

- Management of collateral of any of the collateral types:

  - Bank guarantees

  - Securities

  - Cash.

- Multi-currency support.

- Management of fixed margin requirements in form of Member depositis.

- Automatic feed of collateral deposit and withdraw transactions from members, entered via SWIFT, or the CMS web GUI.

- Value collateral against margin and settlement requirements, preliminary/final, intraday/EOD, internal/external, scheduled/on-demand.

The **CMS** menu provides information on Collateral Management.

The following menu options are available on the **CMS** menu:

- Collateral Balance and Holdings
- Collateral Transactions
- Collateral Evaluation Run
- Collateral Valuations per Instrument
- Collateral Valuations per Valuation Group

11.1 Collateral Balance and Holdings

Use **Collateral Balance and Holdings** on the **CMS** menu to view collateral positions.
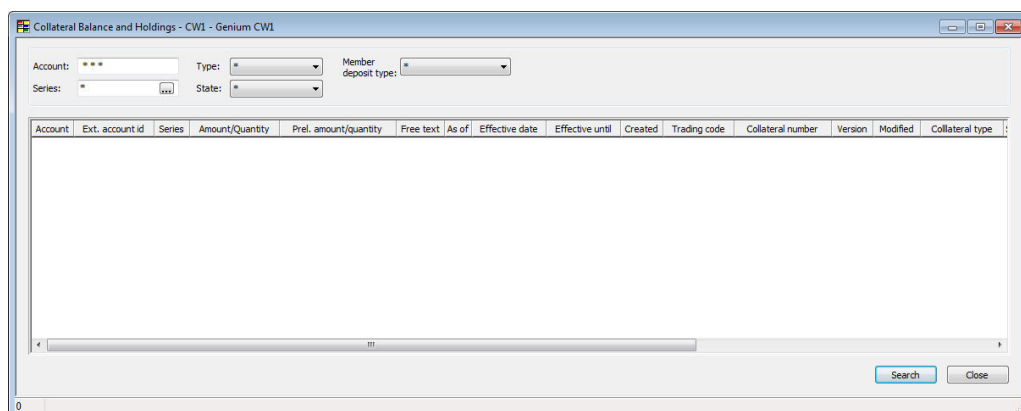
A collateral position is changed whenever a deposit or withdraw transaction is settled. Then its version is incremented, however only the highest (current) version is shown in the window. Please refer to for more information.

The following search criteria are available:

Criterion	Specification	
Account	This is the collateral or margin account.	
Series	The collateral series.	
Type	Specify collateral types to filter on. A wildcard * is allowed.	
	Account Balance	A collateral account's balance; greater than or equal to zero.
	Guarantee	A bank guarantee; greater than or equal to zero.
	Member Deposit	A margin requirement; less than or equal to zero.
	Certificate	A certificate position, greater than or equal to zero.
	Fixed Income	A fixed income position, greater than or equal to zero.
	Equity	An equity position, greater than or equal to zero.
State	Specify collateral state to filter on. A wildcard * is allowed.	
	Active	
	Cancelled	
	Expired	
Member deposit type	Specify member deposit type to filter on. A wildcard * is allowed.	
	Maintenance	
	Extraordinary	
	Default Fund	
	Mutual Fund	
	Default Fund Add On	
	Base Collateral	
	Upfront Margin	
	Margin Gain	

The following column headings can be displayed:

Field	Description
Account	This is the collateral or margin account.
Ext. account id	Reference to custody account number in depository system.

Field	Description
Series	The collateral series.
Amount/Quantity	The collateral amount or quantity.
Prel. amount/quantity	The collateral amount or quantity adjusted for withdraw requests, not yet settled.
Free text	Optional user-supplied free information text.
As of	The date and time the item was originally entered.
Effective date	The date at which the collateral is regarded effective. Must be a valid business date.
Effective until	A date until (and including) which the collateral position is valid. Must be a valid business date later than or equal to the **Effective date**. Can be blank, which means unlimited validity.
Created	Date and time the data was created.
Trading code	Trading code for the user who did the latest change to the collateral balance.
Collateral number	Unique number created when the item was originally entered.
Version	The version of the collateral item.
Modified	Date and time at which the data for this row was last modified.
Collateral type	See search criteria above.
State	See search criteria above.
Member deposit type	See search criteria above.
Valuation group	Valuation group to which the collateral instrument/series belongs.
Fund	Applicable for member deposits of type... • Default fund • Mutual fund • Default fund add on ...and shows the name of the fund.

11.1.1 Showing Versions of a Single Collateral Position

As indicated in the previous section, a particular collateral item (identified by its collateral number) can exist in more than one version. Every modification increments this number.

If you want to view all versions of a single position:

1. Select **Collateral Balance and Holdings** on the **CMS** menu and perform a search.

2. The **Collateral Balance and Holdings** window displays a list of items.

3. Select desired item for which to show versions. The context menu becomes available.

4. Select **Show Version** on the context menu.

5. The **(Version) Collateral Balance and Holdings** window opens.
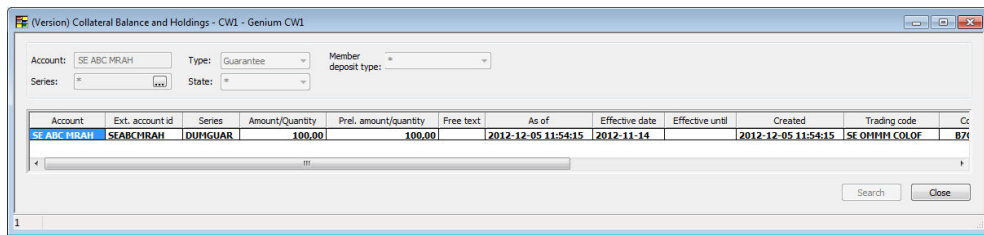
6. All versions of the selected collateral are displayed. The search filters in this window can only limit further the extent.

11.2 Collateral Transactions

The **Collateral Transactions** window shows all **Deposit and Withdraw** transactions made during a specified time span.

11.2.1 Searching Collateral Transactions

The **Collateral Transactions** window shows collateral transactions received by Genium INET for a given account.

1. Select **Collateral Transactions** on the **CMS** menu.

   The **Collateral Transactions** window opens.
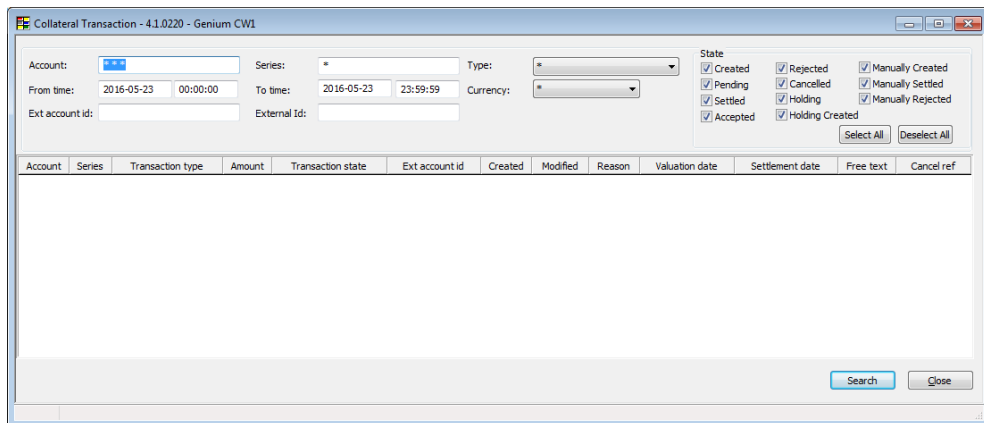
Figure 12: Collateral Transaction Window

The following search criteria are available:

Criterion	Specification
Account	This is the collateral or margin account.
From time	All transactions, where highest version is either created or modified within the given timespan.
To time	All transactions, where highest version is either created or modified within the given timespan.

Criterion	Specification
Ext account id	Reference to custody account number in depository system.
Series	The collateral series.
External Id	Instruction reference to SWIFT transaction.
Type	Specify which type of collateral transaction to filter on or choose the wildcard, *, to include collateral transactions of all types.
Currency	The currency used in the transaction.
State	The state of the transaction.

2. The following column headings are displayed:

Field	Description
Account	This is the collateral or margin account.
Series	The collateral series.
Transaction type	
Amount/Quantity	The collateral amount or quantity.
Transaction state	
Ext account id	Reference to custody account number in depository system.
Created	Date and time the data was created.
As of	Date and time at which the data for this transaction was last modified.
Reason	Reason for the status of the transaction.
Valuation date	The date of the valuation performed as a result of the transaction.
Free text	Optional user-supplied free information text.
Cancel ref	SWIFT reference to instruction requested to be cancelled.
Corporate action ref	Corporate action reference is a reference to identify a corporate action event.
Corporate action event	Corporate action event has four characters that indicates the type of corporate event.

3. To perform the search, enter search criteria and click **Search**.

4. The collateral transactions matching the search criteria are displayed on one row per transaction.

11.2.2   Additional Options in the Collateral Transaction Window

1. Select **Collateral Transaction** on the **CMS** menu and perform a search.

2. The **Collateral Transaction** window displays a list of items.

3. Select desired item. Right-click on the item and the context menu becomes available.

4. The following options are available on the context menu.

Option	Action
Show Version	Opens the **(Version) Collateral Transaction** window, which shows all the versions for the selected collateral transaction.
Show Collateral Information	Opens the **Collateral Information** window, 259.
Show Collateral Values per Instrument	Opens the **Collateral Values per Instrument** window, 264.

11.2.3   Collateral Transaction Versions

The window **(Version) Collateral Transactions** shows the history, that is the versions of the selected collateral transaction. To see the history of a collateral transaction do the following:

1. Search for the collateral transaction of interest as described in the section Searching Collateral Transactions on page 253.

2. Right-click on the collateral transaction and select the option **Show Version**.

3. The **(Version) Collateral Transactions** window opens.
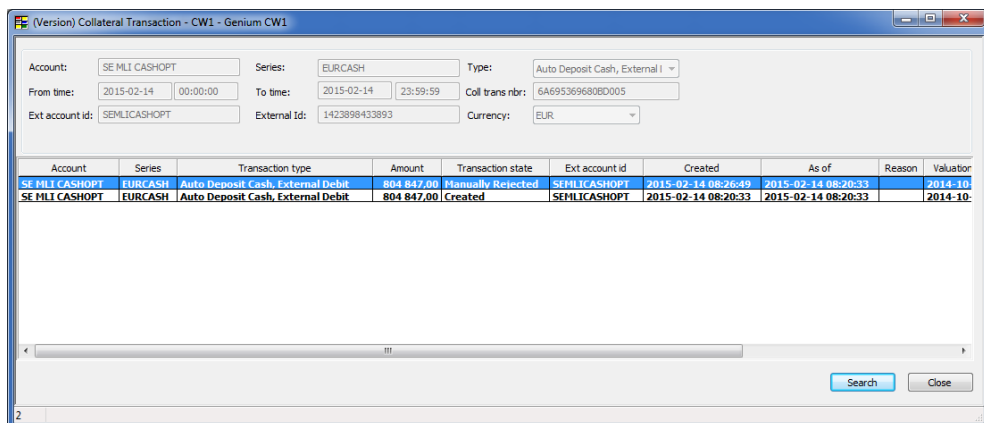
Figure 13: (Version) Collateral Transaction

4. The information fields are the same as the search fields in the **Collateral Transactions** window.

5. The options on the context menu and the shown columns are the same as in the **Collateral Transactions** window.

11.2.4   Transaction Trail

The window **Transaction Trail** contains the whole cash transaction chain of the selected transaction. To see the transaction trail of a collateral transaction do the following:

1. Search for the collateral transaction of interest as described in the section Searching Collateral Transactions on page 253.

2. Right-click on the collateral transaction and select the option **Transaction Trail**.

3. The **Transaction Trail** window opens.
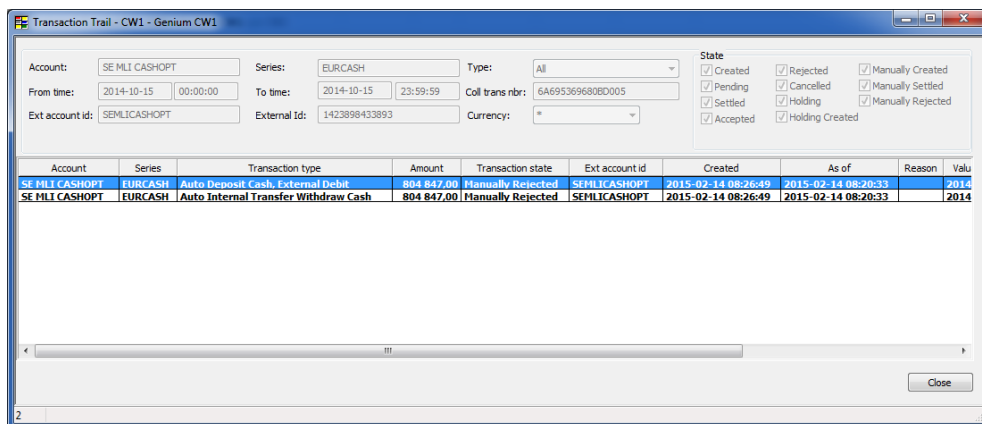
Figure 14: Transaction Trail

4. The information fields are the same as the search fields in the **Collateral Transactions** window.

5. The columns are the same as in the **Collateral Transactions** window.

11.3   Collateral Evaluation Run

A collateral evaluation is a number of calculations, where deposited collaterals are valued, using market prices, configured haircuts, and applicable limits. The sum of the collateral values (per currency) are then compared to margin requirements, to decide whether there is a collateral surplus or deficit. The comparison is made per margin requirement account.

A collateral evaluation could be made for all accounts, or for a specific account.

A collateral evaluation is started for different reasons:

- timer based, for all accounts

- due to a withdraw of collaterals, for a specific account

- due to a deposit of collaterals, for a specific account

- due to an intraday margin call, which could be for a subset of accounts, or for all accounts

- due to a pre-novation collateral check for an OTC reported trade, for a specific account

- manually started.

Use the **Collateral Evaluation Run** menu option on the **CMS** menu to show all evaluations made for a given Valuation date or Creation Date.

If you do a search, the result of a collateral evaluation is divided into different windows which can all be reached via right-clicking in the **Collateral Evaluation Run** window.

Option	Action
Show Collateral Information	Opens the **Collateral Information** window, 259.
Show Collateral Values per Instrument	Opens the **Collateral Values per Instrument** window, 264.
Show Collateral Values per Group	Opens the **Collateral Values per Valuation Group** window, 266.
Show Base Currency	Opens the **Base Currency** window, 261.
Show Cash Optimization	Opens the **Cash Optimization** window, 262.
Show Collateral Transactions	Opens the **Collateral Transaction** window, 253.

11.3.1   Searching Collateral Evaluation Run

If you want to search collateral evaluation run.

1. Select **Collateral Evaluation Run** on the **CMS** menu.

   The **Collateral Evaluation Run** window opens.
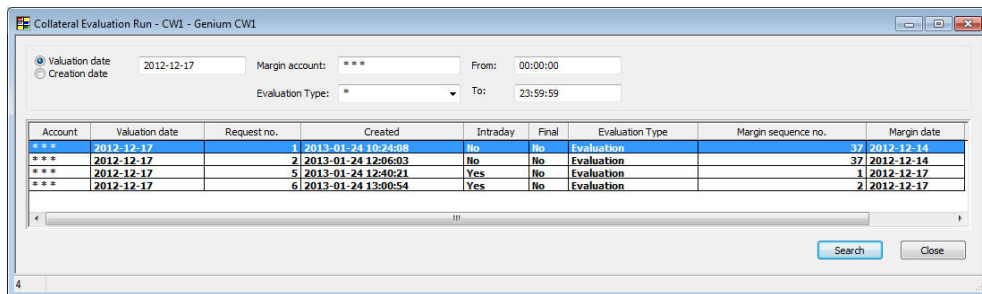
The following search criteria are available:

Criterion	Specification
Valuation date	Date of the valuation.
Creation date	Date and time the data was created.
Margin account	The margin account evaluated. Requirement must be met with deposited collaterals.

Criterion	Specification
Evaluation Type	Shows why an evaluation has been made. Evaluation General evaluation for all accounts Deposit Withdraw Intraday margin call Pre Novation
From	From (time)
To	To (time)

2. The following column headings are displayed:

Field	Description
Account	This is the margin account. If a collateral evaluation is run for a specific account (for example withdrawal), the account number is shown. If a collateral evaluation is run for all accounts, (***) is shown. If a collateral evaluation is run for one participant, (SE AAA*) is shown.
Valuation date	Date of the valuation.
Request no.	Unique per valuation date and clearinghouse.
Created	Date and time the data was created.
Intraday	Yes No
Final	Shows if the margin requirement has been met or not, i.e the actual deficit/surplus of the account. Yes No
Evaluation Type	See search criteria above.
Margin sequence no.	Reference to margin run giving requirements to be met.
Margin date	Date for margin run.
External	Viewable for member or not. Yes No
Collateral state	State of collateral run.
Clearinghouse	

Field	Description
Trading code	Id for the user who conducted the evaluation.
Status description	

3. To perform the search—Enter search criteria and click **Search**.

4. The evaluation requests matching the search criteria are displayed.

11.3.2 Collateral Information

By selecting and right-clicking an item in the **Collateral Evaluation Run** window you can view collateral information for the selected run.

This window gives a summary of all collateral and requirements associated with an individual evaluation request. The contributing terms, positive and negative, are shown for each collateral or requirement category along with a sum statement (surplus or deficit).

There is one row per margin account and currency. If configured, margin requirements are converted to risk currency.

11.3.2.1 Searching Collateral Information

1. Select **Collateral Evaluation Run** on the **CMS** menu, and perform a search.

   If you want to view collateral information:

2. Select desired item in the list, right-click, and select **Show Collateral Information** on the context menu.

3. The **Collateral Information** window opens. Displayed columns may vary depending on settings.
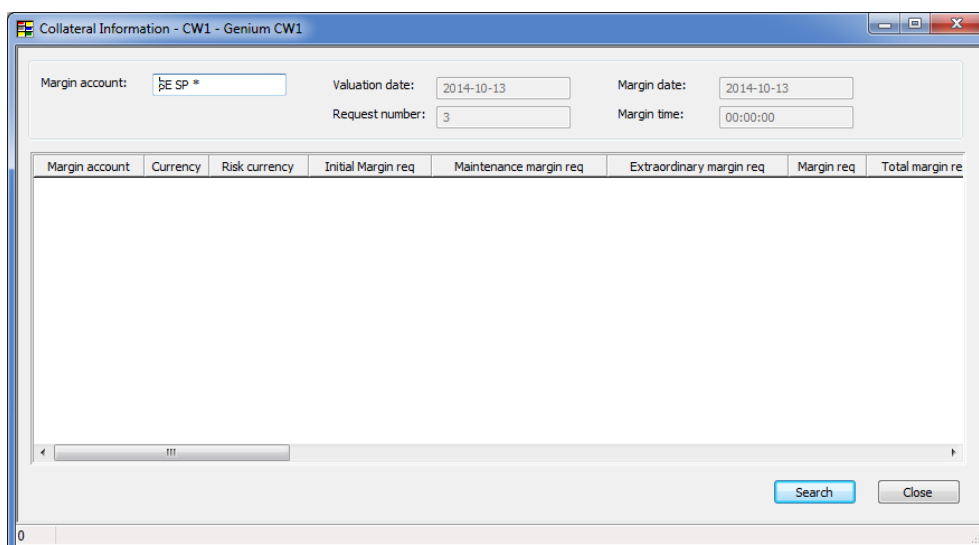
4. The following search fields are displayed with data from the search run in the **Collateral Evaluation Run** window:

Criterion	Specification
Margin account	The margin account(s) evaluated.
Valuation date	Valuation date of the selected evaluation, the same value for all margin accounts. It will have the same date as the evaluation run, that was chosen in **Collateral Evaluation Run** window.
Request number	Request number of the selected evaluation.
**Margin date	time**	Margin date and time used in the selected evaluation. Margin time is significant only for intra-day evaluations.

5. The following column headings may be displayed:

Field	Description
Margin account	The margin account evaluated.
Currency	The currency for the surplus/ deficit.
Risk currency	The margin account's risk currency.
Initial Margin req	The risk margin open for the account.
Maintenance margin req	Fixed margin requirement
Extraordinary margin req	Fixed margin requirement
Margin req	The margin requirement used in the risk evaluation, i.e total margin requirement stemming from trading activities plus any fixed margin.
Total margin req	The total margin requirement stemming from trading.
Guarantees	The sum of bank guarantees after haircut.
Account balance	The sum of deposited cash after haircut.
Security	The sum of security collateral after haircut.
Total surplus/Deficit	Total surplus/deficit per currency for the margin account.
Variation margin	Margin to cover realised Profit/Loss of contracts that are daily cash settled.
Contingent variation margin	Margin to cover unrealised Profit/Loss of contracts that are settled only at expiration.
Payment margin future date	Margin to cover a determined settlement amount that has not yet settled.
Default fund	Requirement to be contributed to the Default Fund.
Mutual fund	Requirement to be contributed to the Mutual Fund.
Base Collateral Req	Collateral requirement on commodity exchange customers, that comes beside e.g. ordinary margin requirement.
Adjusted Base Collateral Req	The difference between **Original Base Collateral Requirement** and **Default Fund Requirement**.

Field	Description
Cash Collateral Limit	This is a limit set primarily by the CCP. It is the minimum amount of cash which should be on the account. The amount is subtracted from the cash collateral in the calculations.
Adjusted Account Balance	This is the **Account Balance** minus the **Cash Call Limit**.

6. Information for all margin accounts are displayed if wildcard search.

7. To perform a search—Specify search criteria by entering values in the fields or by selecting options from the lists.

8. Click **Search**.

9. Collateral information matching the search criteria is displayed.

10. When right-clicking an item in the displayed list a menu appears providing easy access to some menu options. Options currently not available for the selected item are dimmed.

Option	Action
Show Base Currency	Opens the **Base Currency** window, 261.
Show Collateral Values per Instrument	Opens the **Collateral Values per Instrument** window, 264.

11.3.3   Base Currency

The **Base Currency** window shows the result of all margin requirements and values of deposited collaterals getting converted to one currency, i.e. the base currency for the margin account.

If you want to view base currency:

1. Select desired item in the list in the **Collateral Information** window, right-click, and select **Show Base Currency** on the context menu.

2. The **Base Currency** window opens:

3. The following fields are displayed with data from the **Collateral Information** window:

Criterion	Specification
Margin account	The margin account evaluated.
Valuation date	Valuation date of the selected evaluation. It will have the same date shown as in the **Collateral Information** window.
Request number	Request number of the selected evaluation.

4. The following column headings are displayed:

Field	Description
Margin account	The margin account evaluated.
Currency	The currency for the surplus/deficit.
Base currency	Base currency configured for the account.
Margin total	Total requirement, including fixed margin, in currency.
Total collateral value	In currency
Tsd	Total surplus deficit for currency.
Ex-rate	Exchange rate
Tsd base	Total surplus deficit converted to base currency.
Fx percent after haircut	Haircut applied to the exchange rate.
Tsd base currency after fx haircut	Total surplus deficit converted to base currency and with haircut applied to the exchange rate.
Excluded due to IDMC	Yes or No

ⓘ **Note**

The column **Total Surplus/Deficit in Base Currency** and **Total Surplus/ Deficit in Base Currency after haircut** has a summary at the bottom. The summary of **Total Surplus/ Deficit in Base Currency after haircut** is the sum that has to be met with new collaterals if there is a deficit.

11.3.4 Cash Optimization

The **Cash Optimization** window displays input data to, and also the result of, CMS evaluation with Cash Optimization.

If you want to view the information about CMS evaluation with Cash Optimization do the following:

1. Select desired item in the list in the **Collateral Evaluation Run** window, right-click, and select **Show Cash Optimization** on the context menu.

2. The **Cash Optimization** window opens:
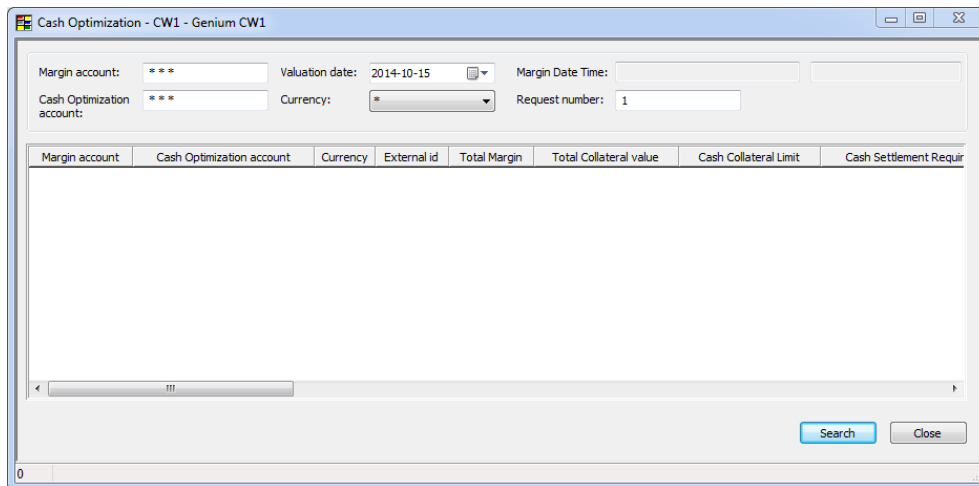
3. The following search criteria are available::

Criterion	Specification
Margin account	Specify to filter the search result on a Margin Account or a group of accounts using wildcards.
Cash Optimization account	Specify to filter the search result on a Cash Optimization account or a group of accounts using wildcards.
Valuation date	Specify to search for a specific valuation date.
Currency	Specify to filter the search result on a specific currency or select "*" to include Cash Optimizations for all currencies.
Margin Date Time	An information field displaying the date and time.
Creating Direct Debits/Credits	An unlabeled information field which is set to "Creating Direct Debits/Credits" when a CMS evaluation creates direct debits/credits and is left blank otherwise.
Request Number	Specify to search for Cash Optimizations for a specific request number.

4. The following column headings are displayed:

Field	Description
Margin Requirement Account	The Margin Requirement Account (MRA).
Cash Optimization Account	The account where the Cash Optimization requirements are propagated by the Cash Optimization propagation.
Currency	The currency used in the fields, if another currency is not specifically specified.
Total Margin	The total margin requirements.
Total Collateral Value	The total value of the Collaterals.
Cash Settlement Requirement	The cash settlements requirements.
Account balance	The total amount of cash on the account.

Field	Description
Cash collateral limit	This is a limit set primarily by the CCP. It is the minimum amount of cash which should be on the account. The amount is subtracted from the cash collateral in the calculations.
Non-Cash Collateral	The sum of security collateral after the haircut is applied.
Adjusted Account Balance	The amount left after the haircut & the cash collateral limit is applied.
Surplus/Deficit	Collateral surplus or deficit before base currency conversion.
FX rate	Exchange rate.
FX Haircut	This field is equal to 1-FX percent after haircut.
Surplus (+) /Deficit (-) Base Curr	Total surplus (+) / deficit (-) in Base Currency.
Surplus (+) / Deficit (-) Base Curr After FX Haircut	Total surplus (+) / deficit (-) in Base Currency after haircut.
Base currency (BC)	The Base Currency.
DD in Base Currency	This field shows whether the part of the external direct debit that meets the margin requirement should be in base currency or not.
Callback Limit	This limit is an add-on to the previous mentioned cash collateral limit and is primarily added by the member. It can be used if the member wants to keep more money in the case of surplus than the cash collateral limit.
Withdraw/Deposit Coll Acc due to Margin	Cash amount that should be subtracted from the collateral account/MRA or added to the collateral account/MRA, due to the margin requirements.
Withdraw/Deposit Coll Acc due to cash settlement	Cash amount that should be subtracted from the collateral account/MRA or added to the collateral account/MRA, due to the cash settlement.
Total Withdraw/Deposit Coll Acc	Cash amount that should be subtracted from the collateral account/MRA or added to the collateral account/MRA.
To Pay/Receive due to Margin	The amount to credit (+) or debit (-) the member due to the margin requirements.
To Pay/Receive due to Cash Settlement	The amount to credit (+) or debit (-) the member due to cash settlement
Total to Pay/Receive	The amount to credit (+) or debit (-) the member.

11.4 Collateral Values per Instrument

This window shows the value of individual collateral positions participating in a specific valuation.

11.4.1 Searching Collateral Values per Instrument

If you want to search collateral values per instrument.

1. Select **Collateral Values per Instrument** on the **CMS** menu.

The **Collateral Values per Instrument** window opens.
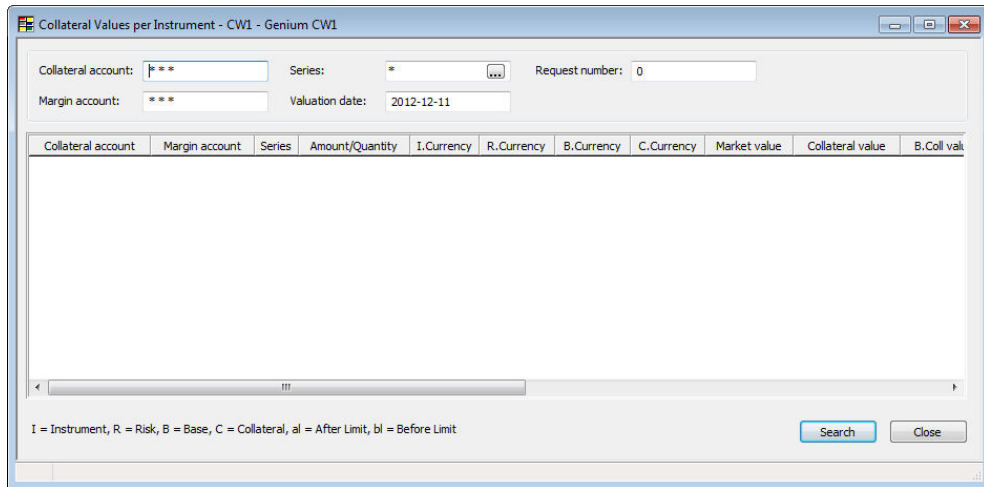
The following search criteria are available:

Criterion	Specification
Collateral account	Collateral account for which to retrieve collateral values. The account must have been included in the selected evaluation request. Wildcards * * * allowed.
Margin account	The margin account evaluated.
Series	Series identification of deposited collateral instrument.
Valuation date	Valuation date and time of the selected evaluation, the same for all collateral accounts.
Request number	Request number of the selected evaluation. Request number will be the same for all collateral accounts (the same that the evaluation run had that was chosen in **Collateral Evaluation Run** window.) Zero (0) will give the latest available evaluation.

2. The following column headings are displayed:

Field	Description
Collateral account	The collateral account to which the series is registered.
Margin account	The margin account for which the collateral account covers margin (margin account and collateral account are normally the same).
Series	The collateral series.
Amount/Quantity	The collateral amount or quantity.
I.Currency	Instrument currency
R.Currency	Risk currency
B.Currency	Base currency
C.Currency	Collateral currency
Market Value	The calculated market value of the collateral.

Field	Description
Collateral Value	The collateral value after haircut.
B.Coll value bl	Collateral value in base currency before valuation group limit.
B.Coll value al	Collateral value in base currency after valuation group limit.
I.Coll value bl	Collateral value in instrument currency before valuation group limit.
I.Coll value al	Collateral value in instrument currency after valuation group limit.
Percentage after haircut	Shows the portion of the collateral market value that remains after haircut.
Request no.	Shows evaluation run number for when the values were calculated.

3. To perform the search—Enter search criteria and click **Search**.

4. The collateral values matching the search criteria are displayed on one row per collateral account and collateral series.

11.5   Collateral Values per Valuation Group

This window shows collateral values per valuation group, and also if the limit configured for the group has resulted in a decrease of the collateral value possible to use for covering requirements.

11.5.1   Searching Collateral Values per Valuation Group

If you want to search collateral values per valuation group.

1. Select **Collateral Values per Valuation Group** on the **CMS** menu.

   The **Collateral Values per Valuation Group** window opens.

The following search criteria are available:

Criterion	Specification
Valuation group	Valuation group to which the collateral belongs.
Margin account	The margin account evaluated.
Valuation date	Valuation date of the selected evaluation.
Request number	Request number of the selected evaluation. Zero (0) will give the latest available evaluation.

2. The following column headings are displayed:

Field	Description
Margin account	The margin account evaluated.
B.Coll value bl	Collateral value in base currency before valuation group limit.
Group limit %	Configured limit which shows the maximum percentage of total collateral value deposited for a margin req account that could consist of collaterals from this group.
Actual %	Percentage of the total collateral value deposited for an account that comes from collaterals in this group.
B.Coll value al	Collateral value in base currency after valuation group limit.
B.Currency	Base Currency
Request no.	Request number of the selected evaluation. Zero (0) will give the latest available evaluation.

3. To perform the search—Enter search criteria and click **Search**.

4. Collateral values per group matching the search criteria are displayed.

12 User Administration

The **User Admin** menu provides options available only to administrators, which can be used to manage CW1 users as well as restrict access rights. The options provided are:

- **Menu Access Types**
- **Users**
- **User Types**

12.1 Menu Access Types

12.1.1 Searching Menu Access Types

Selecting the **Menu Access Types** option displays the **Menu Access Types** window, from which a new menu access type can be created, or a search can be made. After a search has been made, by right-clicking on a table row a number of options are available.

1. Select **Menu Access Type** on the **User Admin** menu.

2. The **Menu Access Type** window opens.
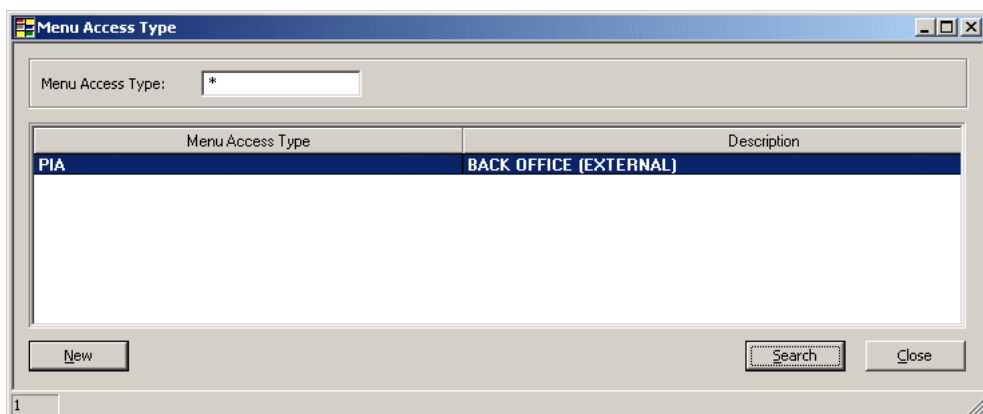
3. The following action button is available:

Button	Action
New	Opens Creating Menu Access Type on page 269.

4. The following

Field	Description
View Menu Access Type	Opens Viewing Menu Access Type on page 269.
Edit Menu Access Type	Opens Editing Menu Access Type on page 270.
Clone Menu Access Type	Opens Cloning Menu Access Type on page 270.

Field	Description
Delete Menu Access Type	Opens Deleting Menu Access Type on page 271.

5. To perform a search—Enter search criteria.

6. Click **Search.**

12.1.2   Viewing Menu Access Type

1. Select **Menu Access Type** on the **User Admin** menu.

2. The **Menu Access Type** window opens.

3. Select a menu access type, right-click and select **View Menu Access Type** option. The **View Menu Access Type** window appears.
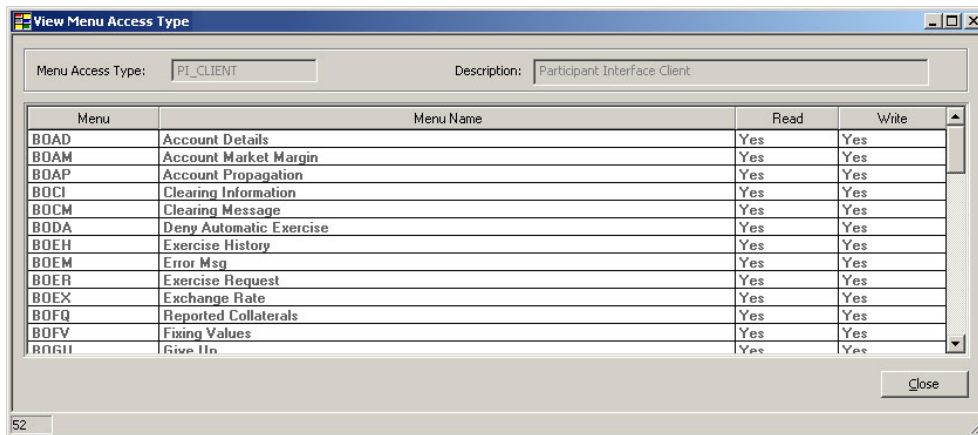
12.1.3   Creating Menu Access Type

1. Select **Menu Access Type** on the **User Admin** menu.

2. The **Menu Access Type** window opens.

3. Click **New**.

4. The **New Menu Access Type** window appears.
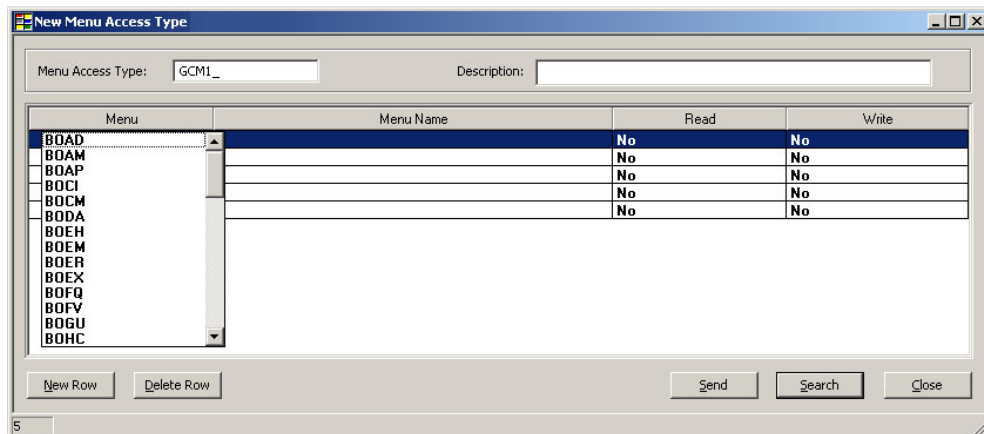
5. Select menu from the list.

6. A new table row can be created by clicking the **New Row** button. By right-clicking on a table cell in the Read or Write column you can change the menu access privileges.

7. Click **Send.**

12.1.4   Editing Menu Access Type

1. Select **Menu Access Type** on the **User Admin** menu.

2. The **Menu Access Type** window opens.

3. Select a menu access type, right-click and select **Edit Menu Access Type** option. The **Edit Menu Access Type** window appears.

4. Click **Send.**

12.1.5   Cloning Menu Access Type

1. Select **Menu Access Type** on the **User Admin** menu.

2. The **Menu Access Type** window opens.

3. Select a menu access type, right-click and select **Clone Menu Access Type** option.

4. The **Clone Menu Access Type** window appears.
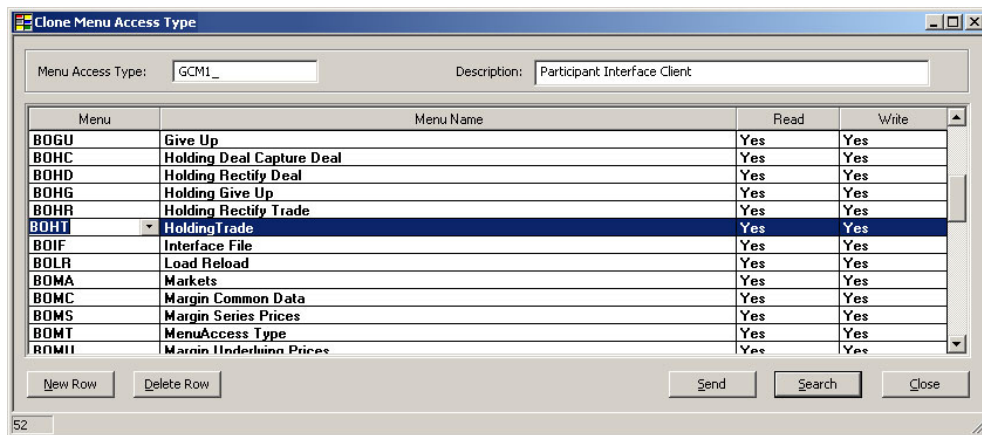
5. Enter **Description** for the cloned menu access type.

6. A menu can be deleted by clicking the **Delete Row** button.

7. A menu can be added by clicking the **New Row** button.

8. By right-clicking in a table cell in the Read or Write column you can change the menu access privileges.

9. Click **Send.**

12.1.6 Deleting Menu Access Type

1. Select **Menu Access Type** on the **User Admin** menu.

2. The **Menu Access Type** window opens.

3. Select a menu access type, right-click and select **Delete Menu Access Type** option.

4. The **Delete Menu Access Type** window appears.

5. Select item to delete.

6. Click **Send.**

12.2 Users

This option allows you to reset password or edit user.

12.2.1 Searching Users

1. Select **User**s on the **User Admin** menu.

2. The **User View** window opens.
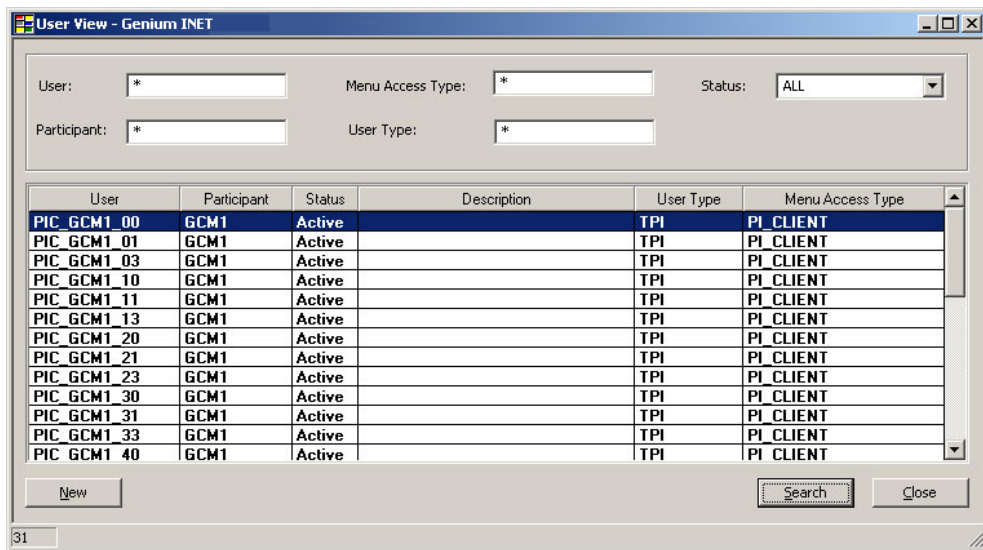
3. The following search criteria are available:

Criterion	Specification
User	Specify **User** and **Participant**, or use wildcard search with *.
Menu Access Type	Specify **Menu Access Type**, or use wildcard search with *.
Status	Select status: • Active • Suspended
Participant	Specify **User** and **Participant**, or use wildcard search with *.
User Type	Select one of the defined user types in the list.

4. The following action button is provided:

Button	Action
New	The **New User** window opens.

5. The following context-specific options are provided:

Option	Action
Reset Password	Reset a Password on page 274.
Edit User	Reset a Password on page 274.

6. After a search has been made, by right clicking on a table row a number of options are available as shown in the figure below.

12.2.2   Creating a User

Use this procedure to create a new user:

1. Select **Uses** on the **User Admin** menu.

2. The **New User** window opens.
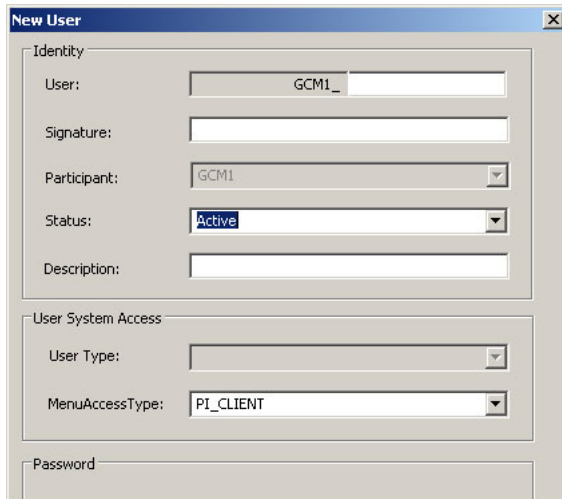
3. The **User** window opens.

4. Specify the user properties according to the table below.

   The following input fields are available in the **User** [Create] window:

Field	Description
Identity	
User	Add a user code to the given member code: Member_UserCode. This entire code needs to be unique within the Genium INET Clearing system. To achieve this, the field has a prefix part consisting of the member code and an under-score. For example, a user with a user code user1 at participant GCM1 would be identified as GCM1_user1. The "GCM1_" part cannot be altered. The identity specified in this field is the code used both for logging on and for searching in the CW1 windows.
Signature	Specify a user signature, which is unique within the own member. You can choose the same code as the user code as above, but it is not necessary. Allows max. five charaters and can be edited
Participant	Automatically updated with your own member. Cannot be changed.
Status	Select status: • Active • Suspended
User System Access	
User Type	Select one of the defined user types in the list.
Menu Access	Select one of the defined menu access types in the list.

Field	Description
Password	
Password	Specify a password for the user.
Confirm password	Specify the same password as confirmation.

5. Enter values in the input fields.

6. Click **Send**.

12.2.3 Editing a User

1. Select **Users** on the **User Admin** menu and perform a search

2. The **User View** window opens.

3. Select a user, right-click and select **Edit User**.

4. The **Edit User** window appears.

5. Edit the user's **Status**, **Description**, **User Type** and/or **Menu Access Type** as required.

6. Click **Send**.

12.2.4 Reset a Password

This option is used to set a new password for a user who has forgotten his/her password.

1. Select **Users** on the **User Admin** menu and perform a search

2. The **User View** window opens.

3. Select a user, right-click, and select **Reset Password**.

4. The **Reset Password** window opens.

5. Enter **New password** and **Confirm password**.

6. Click **OK**.

12.3 User Types

Selecting the **User Types** option displays the **User Types** window, from which a search can be made.

12.3.1 Searching User Types

1. Select **User Types** on the **User Admin** menu.

2. The **User Types** window opens.
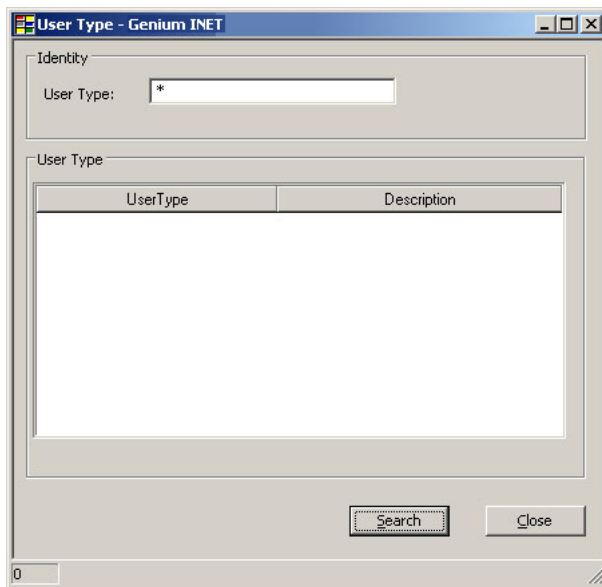
3. Search a **User Type** by entering search criteria.

4. The access privileges per user type are displayed.

A   Interface Files

A.1   About Interface Files

The interface files are text files containing information fetched from CW1 Server. Each row in the file represents one record retrieved over the API – one record can be a trade, a position or a series. Each field in one API record is one field in the corresponding text file. This means that an interface file can be read by a program as a text file or be viewed in an application such as Notepad, Word or Excel.

Interface files, which can serve as an interface to any external system, are at present automatically created by the server. The files are named as CC_MM_YYYYMMDD_T.prefix, where CC is the country (01 = Sweden, etc.), MM is the market (01 = Index, etc.), yyyymmdd is the date and _T is the type (A/B ASCII or binary). If the files are created on an instrument level, they will be named as CC_MM_II_YYYYMMDD_T.prefix (as described above) and II represents the instrument group (01 = European call options etc.). All interface files are saved in the directory specified in the registry by the parameter CL_BOS_INTERFACE_FILE_DIR.

> **! Attention**
>
> Since each of the files corresponds to information from the API, the details about the contents in the file can be found in the *OMnet Message Reference* manual. In this manual all details about a specific type of record can be found. This document together with the omex.h header file constitute the sources needed to understand the layout of the interface files.

A.2   File Types

The following interface files are automatically produced by the CW1 server.

Table 1: Interface Files

File-name Prefix	Related OMnet Transaction	C-struct in OMEX.H	Usage
ins	DQ3	answer_instruments_item	The current day's instrument.
ser	DQ9 DQ125	answer_series_bo_item answer_segment_hdr	The current day's series. (i) **Note** Preferably, DQ125 should be used instead of DQ9 (DeltaQueries andBroadcasts concept).
sxt	DQ125 DQ8	series_basic series_basic_single series_bo series_additional_info series_product_id option_type_c	The current day's series extended.

File-name Prefix	Related OM-net Trans-action	C-struct in OMEX.H	Usage
und	DQ4	answer_underlying_item	The current day's underlying.
cls	DQ20	answer_instrument_class_item	The current day's instrument classes.
trd	CQ10	cl_trade_api	The current day's trades that are available after clearing evening jobs have completed.
pos	CQ3	answer_position_item	The current day's positions that are available after clearing evening jobs have completed.
map	RQ3	answer_margin_series_param_ext_item_t	Extended Margin Parameters
mrg	RQ6	answer_margin_ext_item	The current day's margin require-ment information.
vcp	RQ12	answer_margin_vector_item	The current day's preliminary margin vector information.
vct	RQ12	answer_margin_vector_item	The current day's final margin vector information.
pms	RQ46	answer_margin_series_price_ext_item	Preliminary series prices for the cur-rent day.
fms	RQ46	answer_margin_series_price_ext_item	Final series prices for the current day.
pmu	RQ45	answer_margin_ulg_price_ext_item	Preliminary underlying prices for the current day.
fmu	RQ45	answer_margin_ulg_price_ext_item	Final underlying prices for the cur-rent day.
dlv	CQ52	cl_delivery_api	The current day's delivery informa-tion.
fix	CQ8	answer_fixing_val_item	The current day's fixing values.
ltp	CQ10/BD4	cl_trade_api	Today's trades in sequence (real-time information, available throughout the day). One file per instrument type will be created.
sts	IQ42	answer_daily_trade_statistics_item	The current day's trading statistics.
frw	-	cl_trade_api	At expiration of forwards, this file is created with all trades that expire for each instrument type.
yct	EQ10	yield_curv_names	Information regarding the curves used in the CFM calculation.
cct	JQ16	crvcorr_param	Information about Curve Correlation Cubes.
rct	JQ40	margin_class_curve, instrument_curve_node_values	The current day's final margin risk cube. Information, per series.

File-name Prefix	Related OM-net Trans-action	C-struct in OMEX.H	Usage
crv	JQ41	margin_class_curve, trade_risk_values, trade_node_values	The current day's final margin risk cube. Information, per trade (for IRS- and repo-trades).
fxm	JQ24	margin_class_var_parameters_t group_var_parameters_t	FX Margin parameters
fxd	JQ46	margin_class_vim_t var_discount_factor_change_t	FX Margin Discount Factor
wct	JQ13	window_class_data	Window Class data from RM

The instrument (ins), series (ser), underlying (und) and instrument classes (cls) interface files are produced when the server starts, both in binary and ASCII format.

The preliminary vector file (retrieved through RQ12) is created when the server receives a BI7(41) broadcast from the central system, that is, at the same time as the trading statistics are loaded to the local database.

The file that keeps the trades in sequence is created when the server starts, for all combinations of country, market and instrument group. Any missed trade during the day is recovered during start-up and written to the relevant file. Each time the server receives a BD4 broadcast the new trade is appended to the binary and ASCII file. The file will be opened and closed each time a new trade is appended.

The rest of the binary and ASCII files are created in connection with all other after business activities performed by the server, that is, when the broadcast "binary information ready" for each instrument/market is received.

Each row in an interface file represents one record in the API and a <TAB> separates the fields. The only exception from this is the TRD, LTP and FRW trade files. For convenience, each row in these trade files starts off with extra field, containing the series name.

As an example, let us take a look at a POS record. This information comes from the CQ3 query and the record is the answer_position_item record. From omex.h we see what this record looks as follows:

```
typedef struct answer_position_item
{
    series_t series;
    char modified_date_s [8];
    char modified_time_s [6];
    char filler_2_s [2];
    int64_t nbr_held_q;
    int64_t nbr_written_q;
    int64_t deny_exercise_q;
    account_t account;
    uint32_t quantity_cover_u;
} answer_position_item_t;
```

This is the exact record written to the interface file as text for each position. Some of the fields have an internal structure that is also unfolded in the interface file. If we look at series_t structure, holding the series data, it looks as follows:

```
typedef struct series
{
    uint8_t country_c;
    uint8_t market_c;
    uint8_t instrument_group_c;
    uint8_t modifier_c;
    uint16_t commodity_n;
    uint16_t expiration_date_n;
    int32_t strike_price_i;
} series_t;
```

The interface file then contains each of these fields as well, all separated by <TAB>s, one row a record. One unfolded row would then look as follows:

1	3	18	0	2033	5938	0	20081 3592	13923	10	0	0	SE	AB	123	0
Country	Market	Instrument Group	Modifier	Commodity Code	Date, Expiration	Price, Strike	Date, Modified	Time, Modified	Held	Written	Deny Exercise	Account, Exchange part	Account, Customer part	Account, Number part	Quantity, Covered
Series data (series_t)															
One answer record (answer_position_item)															

A more thorough guide on how to interpret the values in the records is described in *OMnet Message Reference*.

A.3   Interface File Tables

The clearing information is distributed in tab separated interface files. This section supplies definitions and descriptions of the included fields.

> ⓘ **Note**
>
> Fields in brackets are only applicable for binary files and not for ASCII files.

A.3.1   Account

PREFIX: acc

TRANSACTION: CQ128

STRUCT: bo_account

Pos	Field	Description	Field Type
1	account.account_id_s	Account	char 10
2	account.ex_customer_s	Account Customer	char 5
3	account.country_id_s	Account Country	char 2
4	countersign.country_id_s	Countersign Country	char 2
5	countersign.ex_customer_s	Countersign Customer	char 5
6	prop_trade_account.account_id_s	Prop Account	char 10

Pos	Field	Description	Field Type
7	prop_trade_account.ex_customer_s	Prop Account Customer	char 5
8	prop_trade_account.country_id_s	Prop Account Country	char 2
9	prop_settlement_account.account_id_s	Settlement Account	char 10
10	prop_settlement_account.ex_cus-tomer_s	Settlement Account Customer	char 5
11	prop_settlement_account.country_id_s	Settlement Account Country	char 2
12	prop_pos_account.account_id_s	Prop Pos Account	char 10
13	prop_pos_account.ex_customer_s	Prop Pos Account Customer	char 5
14	prop_pos_account.country_id_s	Prop Pos Account Country	char 2
15	prop_margin_account.account_id_s	Prop Margin Account	char 10
16	prop_margin_account.ex_customer_s	Prop Margin Account Customer	char 5
17	prop_margin_account.country_id_s	Prop Margin Account Country	char 2
18	sink_account.account_id_s	Sink Account	char 10
19	sink_account.ex_customer_s	Sink Account Customer	char 5
20	sink_account.country_id_s	Sink Account Country	char 2
21	prop_origin_account.account_id_s	Prop Origin Account	char 10
22	prop_origin_account.ex_customer_s	Prop Origin Account Customer	char 5
23	prop_origin_account.country_id_s	Prop Origin Account Country	char 2
24	prop_call_account.account_id_s	Prop Call Account	char 10
25	prop_call_account.ex_customer_s	Prop Call Account Customer	char 5
26	prop_call_account.country_id_s	Prop Call Account Country	char 2
27	dd_account.account_id_s	Direct Debit Account	char 10
28	dd_account.ex_customer_s	Direct Debit Account Customer	char 5
29	dd_account.country_id_s	Direct Debit Account Country	char 2
30	risk_cur_id_s	Risk Cur Id	char 3
31	client_identity_i	Client Identity	Int32_t
32	version_i	Version number	Int32_t
33	account_identity_i	Account identity	Int32_t
34	rank_class_i	Risk Ranking Class	Int32_t
35	diary_number_s	Diary Number	char 15
36	acc_type_s	Account Type	char 12
37	fee_type_s	Fee Type	char 12
38	cust_bank_id_s	Cust Bank Id	char 12
39	modified_date_s	Modified Date	char 8

Pos	Field	Description	Field Type
40	modified_time_s	Modified Time	char 6
41	created_date_s	Created Date	char 8
42	created_time_s	Created Time	char 6
43	investor_type_s	Investor Type	char 4
44	nationality_s	Nationality	char 4
45	account_text_s	Account Text	char 20
46	ext_acc_id_s	External Account ID	char 34
47	ext_acc_controller_s	External Account Controller	char 15
48	ext_acc_registrar_s	External Account Registrar	char 12
49	org_number_s	Org Number	char 16
50	account_alias_s	Account Alias	char 32
51	margin_class_s	Margin Class	char 3
52	acc_state_c	Account State	unsigned char
53	read_access_c	Read Access	unsigned char
54	auto_net_c	Autonet	unsigned char
55	foreign_holder_c	Foreign Holder	unsigned char
56	risk_cur_conv_c	Risk Cur Conversion	unsigned char
57	margin_net_c	Margin, Net	unsigned char
58	account_fee_assoc_c	Fee Type connected to this account	unsigned char
59	excl_from_rcar_calc_c	Exclude from RCAR calculation	unsigned char
60	acc_allow_nov_c	Account Allow Novation	unsigned char
61	risk_scale_s	Risk Scale	char 12
62	base_cur_id_s	Currency, Base	char 3
63	account_collateral_handling_c	Account Collateral Handling	unsigned char
64	prop_deliv_account.account_id_s	Prop Deliv Account	char 10
65	prop_deliv_account.ex_customer_s	Prop Deliv Account Customer	char 5
66	prop_deliv_account.country_id_s	Prop Deliv Account Country	char 2
67	auto_take_up_c	Specifies if automatic take up is enabled or not.	unsigned char
68	base_collateral_account.account_id_s	Base Collateral Account	char 10
69	base_collateral_account.country_id_s	Base Collateral Account Country	char 2
70	base_collateral_account.ex_customer_s	Base Collateral Account Customer	char 5
71	bc_adjustment_factor_i	Base Collateral Adjustment Factor	signed int
72	member_exposure_limit_q	Member Exposure Limit	Int64_t

A.3.2   Curve Correlation Cubes

PREFIX: cct

TRANSACTION: JQ16

STRUCT: curvcorr_param

Pos	Field	Description	Field Type
1	ccc_id_s	Curve Correlation Cube	char 12
2	upper_ccc_id_s	Upper Curve Correlation Cube	char 12
3	overlap_pc1_n	Overlap, PC1	unsigned_int16
4	overlap_pc2_n	Overlap, PC2	unsigned_int16
5	overlap_pc3_n	Overlap, PC3	unsigned_int16
6	currency_s	Currency	char 3
7	margin_class_s	Margin Class	char 3
8	volatility_corr_rm_c	Volatility Correlation	unsigned_int8

A.3.3   Deliveries

PREFIX: dlv

TRANSACTION: CQ52

STRUCT: cl_delivery_api

Pos	Field	Description	Field Type
1	account.country_id_s	Account Country	char 2
2	account.ex_customer_s	Account Customer	char 5
3	account.account_id_s	Account	char 10
4	delivery_account.country_id_s	Delivery Account Country	char 2
5	delivery_account.ex_customer_s	Delivery Account Customer	char 5
6	delivery_account.account_id_s	Delivery Account	char 10
7	series.country_c	Series Country	unsigned char
8	series.market_c	Series Market	unsigned char
9	series.instrument_group_c	Series Instrument Group	unsigned char
10	series.modifier_c	Series Modifier	unsigned char
11	series.commodity_n	Series Commodity	unsigned short
12	series.expiration_date_n	Series Expiration Date	unsigned short
13	series.strike_price_i	Series Strike Price	signed int
14	deliv_base.country_c	Delivery Base Country	unsigned char
15	deliv_base.market_c	Delivery Base Marke	unsigned char
16	deliv_base.instrument_group_c	Delivery Base Inst. group	unsigned char

Pos	Field	Description	Field Type
17	deliv_base.modifier_c	Delivery Base Modifier	unsigned char
18	deliv_base.commodity_n	Delivery Base Commodity	unsigned short
19	deliv_base.expiration_date_n	Delivery Base Exp. Date	unsigned short
20	deliv_base.strike_price_i	Delivery Base Strike Price	signed int
21	deliv_base_quantity_q	Quantity, Delivery Base	signed _int64
22	delivery_quantity_q	Quantity, Delivery	signed _int64
23	delivery_number_i	Delivery Number	signed int
24	key_number_i	Key Number	signed int
25	delivery_origin_i	Origin, Delivery	signed int
26	class_no_i	Class Number	signed int
27	sequence_number_i	Sequence Number	signed int
28	event_type_i	Event Type	signed int
29	original_delivery_number_i	Original Delivery Number	signed int
30	original_key_number_i	Original Key Number	signed int
31	delivery_unit_u	Delivery Unit	unsigned int
32	delivery_properties_u	Delivery Properties	unsigned int
33	propagation_u	Propagation	unsigned int
34	settlement_date_s	Settlement Date	char 8
35	date_s	Date	char 8
36	clearing_account clearing_account.country_id_s (char 2) + clearing_account.ex_customer_s (char 5) + clearing_account.account_id_s (char 10)	Clearing Account Country Clearing Account Customer Clearing Account	char 2 char 5 char 10
37	original_date_s	Original Date	char 8
38	passthrough_s	Passthrough	char 32
39	delivery_type_c	Delivery Type	unsigned char
40	originator_type_c	Orginator Type	unsigned char
41	delivery_state_c	Delivery State	unsigned char
42	bought_or_sold_c	Bought/Sold	unsigned char
43	ext_trade_fee_type_c	External Trade Fee Type	unsigned char
44	giving_up_exchange_s	Giving up exchange	char 2
45	settlement_instr_date_s	Date, settlement instruction	char 8

A.3.4 Fixing Values

PREFIX: fix

TRANSACTION: CQ8

STRUCT: answer_fixing_val_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned short
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	fixing_value_i	Fixing Value	signed int
9	dec_in_fixing_n	Decimals, fixing	unsigned short

A.3.5 Forward Trades at Expiration

PREFIX: frw

TRANSACTION: -

STRUCT: cl_trade_api

See for prefix trd

A.3.6 Extended Margin Parameters

PREFIX: map

TRANSACTION: RQ3

STRUCT: answer_margin_series_param_ext_item_t

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned short
2	series.market_c	Series Market	unsigned short
3	series.instrument_group_c	Series Instrument Group	unsigned short
4	series.modifier_c	Series Commodity	unsigned short
5	series.commodity_n	Scenario number	signed int
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	down_int_i	Valuation Interval, Down	signed int
9	up_int_i	Valuation Interval, Up	signed int
10	risk_free_rate_i	Interest, Risk Free	signed int
11	held_vol_down_	Volatility Held Down	signed int

Pos	Field	Description	Field Type
12	held_vol_up_i	Volatility Held Up	signed int
13	writ_vol_down_i	Volatility Written, Down	signed int
14	writ_vol_up_i	Volatility Written, Up	signed int
15	fixed_vol_i	Volatility, Fixed	signed int
16	held_for_adj_i	Future Adjustment Held	signed int
17	writ_for_adj_i	Future Adjustment Written	signed int
18	dividend_yield_i	Dividend, Yield	signed int
19	marg_param_id_s	Margin Parameter	char 15
20	price_param_id_s	Price Parameter	char 15
21	win_id_s	Window Class	char 15
22	tdp_id_s	Parameter, Time Dependent Identity	char 16

A.3.7   FX Margin Discount Factor

PREFIX: fxd

TRANSACTION: JQ46

STRUCT: margin_class_vim_t and var_discount_factor_change_t

Pos	Field	Description	Field Type
1	margin_class_s	Margin class	char 3
2	scenario_number_n	Scenario number	signed int
3	start_date_s	Date, Start	char 8
4	end_date_s	Date, End	char 8
5	discount_factor_change_u	Discount Factor Change	int64_t
6	discount_factor_u	Discount Factor	int64_t
7	dec_in_discount_factor_change_n	Decimals, Discount Factor Change	signed int
8	dec_in_discount_factor_n	Decimals, Factor	signed int
9	tenor_n	Tenor	char 16
10	tenor_type_c	Tenor type	unsigned char
11	ten_id_s	Tenor parameters, Identity	char 16
12	crv_id_s	Curve Id	char 12
13	crv_currency_s	Global curve currency, Identity	char 3
14	is_manual_scenario_c	Manual scenario	unsigned char

A.3.8 FX Margin Parameters

PREFIX: fxm

TRANSACTION: JQ24

STRUCT: group_var_parameters_t and margin_class_var_parameters_t

Pos	Field	Description	Field Type
Struct margin_class_var_parameters_t			
1	margin_class_s	Margin Class Name	char 3
2	percentile_for_margin_i	Percentile for Margin	signed int
3	nbr_of_scn_n	Number of scenarios	signed int
4	var_submethod_margin_c	VaR submethod for margin calculations	unsigned char
5	lambda_margin_n	Decay rate for VaR scenarios	signed int
6	global_base_cur_id_s	Global base currency, Identity	char 3
7	margin_offset_limit_n	Margin offset limit	signed int
Struct group_var_parameters_t			
1	var_id_s	VaR parameters, Identity	char 16
2	var_multiplier_i	VaR margin multiplier, 2 implicit decimals	signed int
3	discount_fwd_profit_loss_c	Specifies whether a forward cash flow should be discounted or not	unsigned char

A.3.9 Instrument Types

PREFIX: ins

TRANSACTION: DQ22

STRUCT: answer_instrument_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned short
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	max_order_vol_i	Max Order Volume	signed int
9	mMin_show_vol_u	Minimum Show Volume	unsigned int
10	hidden_vol_meth_n	Hidden Volume Method	unsigned short
11	pub_inf_id_n **(7.0.2)**	Public Order Info	unsigned short

Pos	Field	Description	Field Type
12	iInt_id_s	Instrument Id	char 4
13	name_s	Instrument Name	char 32
14	maintain_positions_c	Maintain positions Y/N	unsigned char
15	(filler_31_s)	(reduced increased from char 12)	char 31

A.3.10 Instrument Classes

PREFIX: cls

TRANSACTION: DQ20

STRUCT: answer_instrument_class_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned short
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	upper_level_series.country_c	ULS Country	unsigned char
9	upper_level_series.market_c	ULS Market	unsigned char
10	upper_level_series.instrument_group_c	ULS Instrument group	unsigned char
11	upper_level_series.modifier_c	ULS Modifier	unsigned char
12	upper_level_series.commodity_n	ULS Commodity	unsigned short
13	upper_level_series.expiration_date_n	ULS Expiration Date	unsigned short
14	upper_level_series.strike_price_i	ULS Strike Price	signed int
15	price_quot_factor_i	Price Quotation Factor	signed int
16	contract_size_i	Contract Size including dec	signed int
17	exerc_limit_i	Exercise Limit	signed int
18	redemption_value_i	Redemption Value	signed int
19	derivate_level_n	Derivate Level	unsigned short
20	Dec_in_strike_price_n	Decimals, Strike Price	unsigned short
21	Dec_in_contr_size_n	Decimals, Contract Size	unsigned short
22	Rnt_id_n	Ranking Type	unsigned short
23	dec_in_premium_n	Decimals Premium	unsigned short
24	tick_size	Tick Size	char 256

Pos	Field	Description	Field Type
25	dec_in_deliv_n	Decimals In Delivery	unsigned short
26	block_size	Block Size	char 132
27	cleared_dec_in_qty_n	Decimals In Cleared Quantity	unsigned short
28	base_cur_s	Currency	char 3
29	traded_c	Traded	unsigned char
30	exerc_limit_unit_c	Exercise Limit Unit	unsigned char
31	inc_id_s	Instrument Class Id	char 10
32	trc_id_s	Trade Report Class	char 10
33	name_s	Instrument Class Name	char 32
34	is_fractions_c	Fractions Yes/No	char 1
35	price_format_c	Premium/Price Format	unsigned char
36	strike_price_format_c	Strike Price Format	unsigned char
37	cabinet_format_c	Cabinet Format	unsigned char
38	price_unit_premium_c	Price Unit, Premium	unsigned char
39	price_unit_strike_c	Price Unit, Strike	unsigned char
40	settl_cur_id_s	Settlement Currency	char 32
41	credit_class_s	Credit Class	char 3
42	csd_id_s	Csd Id	char 12

A.3.11   Margins

PREFIX: mrg

TRANSACTION: RQ6

STRUCT: answer_margin_ext_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price	signed int
8	margin_req_u	Margin Requirements	signed _int64
9	market_value_q	Market Value	signed _int64
10	account.country_id_s	Account Country	char 2

Pos	Field	Description	Field Type
11	account.ex_customer_s	Account Customer	char 5
12	account.account_id_s	Account	char 10
13	currency_s	Currency	char 3

A.3.12   Margin Vector Information, Preliminary

PREFIX: vcp

TRANSACTION: RQ12 (Intra day 3=3) STRUCT: answer_margin_vector_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned short
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	point_i	Point	unsigned int
9	spot_i	Spot	unsigned int
10	held_low_risk_i	Held Low	unsigned int
11	Written_low_ risk_i	Written Low	unsigned int
12	held_middle_ risk_i	Held Written	unsigned int
13	Written_middle_ risk_i	Written Middle	unsigned int
14	held_high_ risk_i	Held High	unsigned int
15	Written_high_ risk_i	Written High	unsigned int
16	Created_date_s	Date, Created	char 8

A.3.13   Margin Vector Information

PREFIX: vct

TRANSACTION: RQ12 (Intra day 3=0) STRUCT: answer_margin_vector_item

See for the prefix vcp.

A.3.14   Margin Series Volatilities and Prices, Preliminary

NEW IN: 6.2.1 (17.2-30)

PREFIX: pms

TRANSACTION: RQ46

STRUCT: answer_margin_series_price_ext_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned short
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	bid_price_i	Bid Price	uint32
9	ask_price_i	Ask Price	uint32
10	marg_price_i	Margin Settlement Price	int32
11	last_paid_i	Last Paid	int32
12	bid_marg_vol_i	Margin Volatility Bid	int32
13	ask_marg_vol_i	Margin Volatility Ask	int32
14	mid_marg_vol_i	Margin Volatility Mid	int32
15	calc_bid_price_i	Calculation Bid Price	int32
16	calc_ask_price_i	Calculation Ask Price	int32
17	calc_marg_price_i	Calculation Margin Settlement Price	int32
18	calc_bid_marg_vol_i	Calculation Margin Volatility Bid	int32
19	calc_ask_marg_vol_i	Calculation Margin Volatility Ask	int32
20	calc_mid_mag_vol_i	Calculation Margin Volatility Mid	int32
21	high_price_i	Price, High	int32
22	low_price_i	Price, Low	int32
23	turnover_u	Turnover	uint32
24	bid_theo_c	Bid, Theoretical Mark	uint8
25	ask_theo_c	Ask, Theoretical Mark	uint8
26	last_theo_c	Last Paid, Theoretical Mark	uint8
27	marg_theo_c	Margin Settlement Price, Theoretical Mark	uint8
28	calc_bid_theo_c	Calculation Bid, Theoretical Mark	uint8
29	calc_ask_theo_c	Calculation Ask, Theoretical Mark	uint8
30	calc_marg_theo_c	Calculation Margin Settlement Price, Theoretical Mark	uint8
31	(filler_1_s)		char

A.3.15   Margin Series Volatilities and Prices, Final

NEW IN: 6.2.1 (17.2-30)

PREFIX: fms

TRANSACTION: RQ46

STRUCT: answer_margin_series_price_ext_item

See for the prefix pms.

A.3.16   Margin Underlying Volatilities and Prices, Preliminary

NEW IN: 6.2.1 (17.2-30)

PREFIX: pmu

TRANSACTION: RQ45

STRUCT: answer_margin_ulg_price_ext_item

Pos	Field	Description	Field Type
1	commodity_n	Commodity Code	uint16
2	(filler_2_s)		char[2]
3	bid_price_i	Bid Price	uint32
4	ask_price_i	Ask Price	uint32
5	marg_price_i	Margin Settlement Price	int32
6	last_paid_i	Last Paid	int32
7	bid_theo_c	Bid, Theoretical Mark	uint8
8	ask_theo_c	Ask, Theoretical Mark	uint8
9	last_theo_c	Last Paid, Theoretical Mark	uint8
10	marg_theo_c	Margin Settlement Price, Theoretical Mark	uint8

A.3.17   Margin Underlying Volatilities and Prices, Final

NEW IN: 6.2.1 (17.2-30)

PREFIX: fmu

TRANSACTION: RQ45

STRUCT: answer_margin_ulg_price_ext_item

See for the prefix pmu.

A.3.18   Positions

PREFIX: pos

TRANSACTION: CQ3

STRUCT: answer_position_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned short
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	modified_date_s	Date, Modified	char 8
9	modified_time_s	Time, Modified	char 6
10	reserved_prop_c	Reserved properties	unsigned char
11	nbr_held_q	Held	signed _int64
12	nbr_written_q	Written	signed _int64
13	deny_exercise_q	Deny Exercise	signed _int64
14	account.country_id_s	Account Country	char 2
15	account.ex_customer_s	Account Customer	char 5
16	account.account_id_s	Account	char 10
17	quantity_cover_u	Quantity Cover	unsigned int
18	qty_closed_out	Quantity, Closed out	signed _int64

A.3.19   Real Time Trades

PREFIX: ltp
TRANSACTION: CQ1
STRUCT: cl_trade_api
See Today's Trades on page 299 for prefix trd.

A.3.20   Risk Cubes for Instrument

PREFIX: rct
TRANSACTION: JQ40
STRUCT: margin_class_curve

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char

Pos	Field	Description	Field Type
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price Signed Int	signed int
8	dec_in_margin_value_i	Decimals, Margin Value	signed_int32
9	primary_crv_id_s	Primary Yield Curve	char 12
10	primary_ccc_id_s	Primary Curve Correlation Cube	char 12
11	secondary_crv_id_s	Secondary Yield Curve	char 12
12	secondary_ccc_id_s	Secondary Curve Correlation Cube	char 12
13	dec_in_discount_factor_n	Decimals, Factors	unsigned_int16
14	closing_date_s	Date, Closing	char 8
15	margin_class_s	Margin Class	char 3

STRUCT: instrument_curve_node_values

Pos	Field	Description	Field Type
1	point_no_pc1_i	Point number for PC1	signed_int32
2	point_no_pc2_i	Point number for PC2	signed_int32
3	point_no_pc3_i	Point number for PC3	signed_int32
4	long_low_i	Long, Low	unsigned_int32
5	short_low_i	Short, Low	unsigned_int32
6	long_middle_i	Long, Middle	unsigned_int32
7	short_middle_i	Short, Middle	unsigned_int32
8	long_high_i	Long, High	unsigned_int32
9	short_high_i	Short, High	unsigned_int32
10	discount_long_i	Discount, Long	signed_int32
11	discount_short_i	Discount, Short	signed_int32

A.3.21 Risk Cubes for Trade

PREFIX: crv

TRANSACTION: JQ41

STRUCT: margin_class_curve

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char

Pos	Field	Description	Field Type
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price Signed Int	signed int
8	dec_in_margin_value_i	Decimals, Margin Value	signed_int32
9	primary_crv_id_s	Primary Yield Curve	char 12
10	primary_ccc_id_s	Primary Curve Correlation Cube	char 12
11	secondary_crv_id_s	Secondary Yield Curve	char 12
12	secondary_ccc_id_s	Secondary Curve Correlation Cube	char 12
13	dec_in_discount_factor_n	Decimals, Factors	unsigned_int16
14	closing_date_s	Date, Closing	char 8
15	margin_class_s	Margin Class	char 3

STRUCT: trade_risk_values

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price Signed Int	signed int
8	account.country_id_s	Account Country	char 2
9	account.ex_customer_s	Account Customer Identity	char 5
10	account.account_id_s	Account Id	char 10
11	trade_number_q	Trade Number	signed_int64

STRUCT: trade_node_values

Pos	Field	Description	Field Type
1	point_no_pc1_i	Point number for PC1	signed_int32
2	point_no_pc2_i	Point number for PC2	signed_int32
3	point_no_pc3_i	Point number for PC3	signed_int32
4	value_low_i	Value, Low	signed_int32
5	value_middle_i	Value, Middle	signed_int32
6	value_high_i	Value, High	signed_int32

A.3.22   Risk Margin Scaling Factor

PREFIX: rms

TRANSACTION: JQ21

STRUCT: risk_scale

Pos	Field	Description	Field Type
1	account.country_id_s	Account Country	char 2
2	account.ex_customer_s	Account Customer	char 5
3	account.account_id_s	Account	char 10
4	risk_margin_scaling_factor_n	Risk Margin Scaling Factor	signed_int16
5	country_id_s	Name, Country	char[2]
6	mar_id_s	Market, Identity	char[5]

A.3.23   Series

PREFIX: ser

TRANSACTION: DQ9

STRUCT: answer_series_bo_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price	signed int
8	upper_level_series.country_c	ULS Country	unsigned char
9	upper_level_series.market_c	ULS Market	unsigned char
10	upper_level_series.instrument_group_c	ULS Instrument group	unsigned char
11	upper_level_series.modifier_c	ULS Modifier	unsigned char
12	upper_level_series.commodity_n	ULS Commodity	unsigned short
13	upper_level_series.expiration_date_n	ULS Expiration Date	unsigned short
14	upper_level_series.strike_price_i	ULS Strike Price	signed int
15	contract_size_i	Contract Size	signed int
16	price_quot_factor_i	Price Quotation Factor	signed int
17	ins_id_s	Instrument Id	char32
18	isin_code_s	ISIN Code	char12

Pos	Field	Description	Field Type
19	stopped_by_issue_c	Stopped By Issue	unsigned char
20	isin_code_old_s	ISIN Code, old series	char 12
21	date_notation_s	Date Notation	char 8
22	date_last_trading_s	Date Last Trading	char 8
23	time_last_trading_s	Time Last Tradin	char 6
24	date_delivery_start_s	Date Delivery Start	char 8
25	date_delivery_stop_s	Date Delivery Stop	char 8
26	deliverable_c	Deliverable	unsigned char
27	suspended_c	Suspended (Yes=1, No=2)	unsigned char
28	series_status_c	Series Status	unsigned char
29	tm_template_c	Tailor Made Template	unsigned char
30	tm_series_c	Tailor Made Series	unsigned char
31	settlement_date_s	Settlement Date	char 8
32	start_date_s	Start Date	char 8
33	end_date_s	End Date	char 8
34	accept_collateral_c	Accept as collateral	unsigned char
35	date_first_trading_s	First Trading Date	char 8
36	time_first_trading_s	Time First Trading	char 6
37	traded_in_click_c	Traded in GENIUM	uint8_t
38	traded_c	Traded	uint8_t
39	effective_exp_date_s	Effective expiration date	char 8
40	date_period_ref_s	Date, Delivery period reference	char 8 ⓘ **Note** Not included in DA9, see DA125.
41	delivery_period_type_c	Delivery period type	unsigned char ⓘ **Note** Not included in DA9, see DA125.

Pos	Field	Description	Field Type
42	expiration_frequency_c	Expiration frequency	unsigned char ⓘ **Note** Not included in DA9, see DA125.

A.3.24   Series Extended

PREFIX: sxt

TRANSACTION: DQ125

STRUCT: ns_inst_series_basic

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price	signed int
8	step_size_multiple_n	Tick Size, Multiple	unsigned_int16
9	ins_id_s	Series name	char 32
10	long_ins_id_s	Series name, long	char 32
11	date_last_trading_s	Time, last trading	char 8
12	time_last_trading_s	Time, last trading	char 6
13	date_first_trading_s	Date, first trading	char 8
14	time_first_trading_s	Time, first trading	char 6
15	series_status_c	Series, status	unsigned_int8
16	suspended_status_c	Suspended	unsigned_int8
17	traded_in_click_c	Traded, in GENIUM	unsigned_int8
18	db_operation_c	Operation	unsigned_int8
19	trade_reporting_only_c	Only trade reports allowed	unsigned_int8
20	traded_c	Traded	unsigned_int8

STRUCT: ns_inst_series_basic_single

Pos	Field	Description	Field Type
1	contract_size_i	Contract size	int32_t
2	price_quot_factor_i	Price, Quotation Factor	int32_t
3	state_number_n	Trading State Number	unsigned_int16
4	ex_coupon_n	Period, Ex Coupon	unsigned_int16
5	isin_code_s	ISIN Code	char 12
6	settlement_date_s	Date, Settlement	char 8
7	first_settlement_date_s	Date, First Settlement	char 8
8	date_notation_s	Date, Notation	char 8
9	deliverable_c	Deliverable	unsigned_int8
10	effective_exp_date_s	Effective Expiration Date	char 8
11	ext_info_source_c	External Information Source	unsigned_int8

STRUCT: ns_inst_series_bo

Pos	Field	Description	Field Type
1	isin_code_old_s	ISIN Code, Old Series	char 12
2	tm_template_c	Template Series	unsigned_int8
3	tm_series_c	Tailor Made Series	unsigned_int8
4	accept_collateral_c	Accepted as Collateral	unsigned_int8

STRUCT: ns_inst_series_additional_info

Pos	Field	Description	Field Type
1	key_info_doc_s	Key info document(KID)	char 240
2	eusipa_s	EUSIPA code	char 9

STRUCT: ns_inst_series_product_id

Pos	Field	Description	Field Type
1	product_id	Option type	char 16

TRANSACTION: DQ8

Pos	Field	Description	Field Type
1	option_type_c	Option type	unsigned_int8

A.3.25 Today's Trades

PREFIX: trd

TRANSACTION: CQ10, CQ11

STRUCT: cl_trade_api

Pos	Field	Description	Field Type
1	series_t	Series Description	char 32
2	trading_code.country_id_s	Trading Code Country	char 2
3	trading_code.ex_customer_s	Trading Code Customer	char 5
4	trading_code.user_id_s	Trading Code User	char 5
5	series.country_c	Series Country	unsigned char
6	series.market_c	Series Market	unsigned char
7	series.instrument_group_c	Series Instrument Group	unsigned char
8	series.modifier_c	Series Modifier	unsigned char
9	series.commodity_n	Series Commodity	unsigned short
10	series.expiration_date_n	Series Expiration Date	unsigned short
11	series.strike_price_i	Series Strike Price	signed int
12	account.country_id_s	Account Country	char 2
13	account.ex_customer_s	Account Customer	char 5
14	account.account_id_s	Account	char 10
15	user_code.country_id_s	User Code Country	char 2
16	user_code.ex_customer_s	User Code Customer	char 5
17	user_code.user_id_s	User Code User	char 5
18	countersign_code.country_id_s	Countersign Code Country	char 2
19	countersign_code.ex_customer_s	Countersign Code Customer	char 5
20	countersign_code.user_id_s	Countersign Code User	char 5
21	new_series.country_c	New Series Country	unsigned char
22	new_series.market_c	New Series Market	unsigned char
23	new_series.instrument_group_c	New Series Instrument Group	unsigned char
24	new_series.modifier_c	New Series Modifier	unsigned char
25	new_series.commodity_n	New Series Commodity	unsigned short
26	new_series.expiration_date_n	New Series Expiration Date	unsigned short
27	new_series.strike_price_i	New Series Strike Price	signed int
28	party.country_id_s	Party Country	char 2
29	party.ex_customer_s	Party Customer	char 5
30	pos_account.country_id_s	Position Account Country	char 2
31	pos_account.ex_customer_s	Position Account Customer	char 5
32	pos_account.account_id_s	Position Account	char 10
33	orig_series.country_c	Origin Series Country	unsigned char
34	orig_series.market_c	Origin Series Market	unsigned char

Pos	Field	Description	Field Type
35	orig_series.instrument_group_c	Origin Series Inst. Group	unsigned char
36	orig_series.modifier_c	Origin Series Modifier	unsigned char
37	orig_series.commodity_n	Origin Series Commodity	unsigned short
38	orig_series.expiration_date_n	Origin Series Expiration Date	unsigned short
39	orig_series.strike_price_i	Origin Series Strike Price	signed int
40	Sequence_number_i	Sequence Number	signed int
41	trade_number_i	Trade Number	signed int
42	orig_trade_number_i	Original Trade Number	signed int
43	deal_price_i	Price, Deal	signed int
44	trade_quantity_i	Quantity, Trade	signed_int64
45	deal_number_i	Deal Number	signed int
46	global_deal_no_u	Global Deal Number	unsigned int
47	ext_seq_nbr_i	Sequnce Number, External	signed int
48	ext_status_i	Returned Status, External	signed int
49	rem_quantity_i	Quantity, Remaining	signed_int64
50	quantity_i	Quantity	signed_int64
51	order_number_u	Order Number	signed_int64
52	ext_trade_number_u	Trade Number, External	unsigned int
53	orig_ext_trade_number_u	Original Trade Number, Ext	unsigned int
54	Residual_i	Resudial	signed int
55	created_date_s	Date, Created	char 8
56	created_time_s	Time, Created	char 6
57	asof_date_s	Date, As Of	char 8
58	asof_time_s	Time, As Of	char 6
59	Modified_date_s	Date, Modified	char 8
60	Modified_time_s	Time, Modified	char 6
61	Customer_info_s	Customer Information	char 15
62	Clearing_date_s	Date, Clearing	char 8
63	passthrough_s	Passthrough Information	char 32
64	orig_trade_type_c	Trade Type, Original	unsigned char
65	bought_or_sold_c	Bought or Sold	unsigned char
66	deal_source_c	Deal Source	unsigned char
67	open_close_req_c	Open Close Request	unsigned char
68	open_close_c	Open or Close	unsigned char

Pos	Field	Description	Field Type
69	trade_type_c	Trade Type	unsigned char
70	trade_state_c	Trade State	unsigned char
71	attention_c	Attention	unsigned char
72	account_type_c	Account Type	char 1
73	Instigant_c	Instigant	unsigned char
74	cab_price_ind_c	Cabinet Price indicator	unsigned char
75	ext_trade_fee_type_c	External Trade Fee Type	unsigned char
76	nbr_held_q	Held	signed _int64
77	nbr_written_q	Written	signed _int64
78	total_held_q	Held, Total	signed _int64
79	total_written_q	Written, Total	signed _int64
80	commission_i	Commission	signed int
81	give_up_member.country_id_s	Give Up Member Country	char 2
82	give_up_member.ex_customer_s	Give Up Member Customer	char 5
83	give_up_number_i	Give Up Number	signed int
84	give_up_state_c	Give Up State	unsigned char
85	le_state_c	Legal Event State	unsigned char
86	(filler_2_s)		char 2
87	big_attention_u	Big Attention	unsigned int

A.3.26　Trading Statistics

PREFIX: sts

TRANSACTION: IQ42

STRUCT: answer_trade_statistics_item

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned char
2	series.market_c	Series Market	unsigned char
3	series.instrument_group_c	Series Instrument Group	unsigned char
4	series.modifier_c	Series Modifier	unsigned char
5	series.commodity_n	Series Commodity	unsigned char
6	series.expiration_date_n	Series Expiration Date	unsigned char
7	series.strike_price_i	Series Strike Price	signed int
8	bid_premium_i	Premium, bid	signed int
9	ask_premium_i	Premium, ask	signed int

Pos	Field	Description	Field Type
10	opening_price_i	Price, opening	signed int
11	settle_price_i	Settle Price	signed int
12	last_price_i	Price, last	signed int
13	high_price_i	Price, high	signed int
14	low_price_i	Price, low	signed int
15	volume_today_i	Volume, Today	signed_int64
16	volume_yesterday_i	Volume, Yesterday	signed_int64
17	turnaround_yesterday_u	Turnover, Today	signed_int64
18	turnaround_today_u	Turnover, Yesterday	signed_int64
19	open_balance_u	Open Interest	signed_int64
20	revised_open_balance_u	Revised Open Balance	signed_int64
21	volatility_i	Volatility	signed int
22	underlying_price_i	Price, underlying	signed int
23	bid_theo_c	Bid, Theoretical Mark	unsigned char
24	ask_theo_c	Ask, Theoretical Mark	unsigned char

A.3.27   Underlying

PREFIX: und

TRANSACTION: DQ19

STRUCT: answer_underlying_item

Pos	Field	Description	Field Type
1	commodity_n	Underlying Identity	unsigned short
2	com_id_s	Commodity Code	char 16
3	isin_code_s	ISIN Code	char 12
4	dec_in_price_n	Decimal Price	unsigned short
5	date_release_s	Release Date	char 8
6	date_termination_s	Termination Date	char 8
7	date_dated_s	Dated Date	char 8
8	name_s	Underlying name	char 32
9	base_cur_s	Underlying currency	char 3
10	deliverable_c	Deliverable Yes/No	unsigned char
11	coupon_frequency_n	Cupon Frequncy	unsigned short
12	nominal_value_q	Nominal Value	signed _int64
13	day_count_n	Day Count	unsigned short

Pos	Field	Description	Field Type
14	days_in_interest_year_n	Days in interest year	unsigned short
15	coupon_interest_i	Cupon interest	unsigned int
16	coupon_settlement_days_n	Cupon Settlement Days	unsigned short
17	underlying_type_c	Underlying Type	unsigned char
18	price_unit_c	Price Unit Underlying	unsigned char
19	dec_in_nominal_n	Decimal Nominal Value	unsigned short
20	fixed_income_type_c	Fixed Income Type	unsigned char
21	underlying_status_c	Underlying Status	unsigned char
22	underlying_issuer_s	Underlying Issuer	char 6
23	time_delivery_start_s	Delivery Start Time	char 6
24	time_delivery_stop_s	Delivery Stop Time	char 6
25	cupon_all	Tick Size	char 1024

A.3.28 Yield Curve Names

PREFIX: yct

TRANSACTION: EQ10/JQ15

STRUCT: yield_curve_names/stress_factors_for_yield_curve/principal_factors

Pos	Field	Description	Field Type
1	crv_id_s	Curve Id	char 12
2	ccc_id_s	Curve Correlation Cube	char 12
3	min_num_nodes_n	Mininum Number of Nodes	signed_int16
4	min_num_days_n	Minimum Number of Days	signed_int16
5	dec_in_yield_n	Decimals, Yield	unsigned_int16
6	dec_in_discount_factor_n	Decimals, Factors	unsigned_int16
7	country_id_s	Name, Country	char 2
8	currency_s	Currency	char 3
9	curv_construction_method_c	Curve Construction Method	unsigned_int8
10	day_count_conv_c	Day Count Convention	unsigned_int8
11	discount_method_c	Discount Method	unsigned_int8

A.3.29 Window Class

PREFIX: wct

TRANSACTION: JQ13

STRUCT: window_class_data

Pos	Field	Description	Field Type
1	series.country_c	Series Country	unsigned short
2	series.market_c	Series Market	unsigned short
3	series.instrument_group_c	Series Instrument Group	unsigned short
4	series.modifier_c	Series Commodity	unsigned short
5	series.commodity_n	Scenario number	signed int
6	series.expiration_date_n	Series Expiration Date	unsigned short
7	series.strike_price_i	Series Strike Price	signed int
8	margin_class_s	Margin Class	char 3
9	window_class_id_s	Window Class	char 16
10	upper_wrm_id_s	Upper Class	char 16
11	window_size_spot_n	Window Size Spot	signed int
12	window_size_vola_n	Window Size Volatility	signed int