

Front End Clearing Plus

User Manual

September 2018

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Introduction

Front End Clearing Plus (FECPlus) is a web-based trade and allocation management application designed to easily support multiple firm exchanges, product exchanges, venues and alternative trading models.

FECPlus offers seamless straight-through-processing and functionality that improves firms' clearing capabilities. The features include a powerful streamlined and robust clearing user interface (UI) and an intuitive FIXML API.

This manual will detail features available only through the fifth phase of FECPlus which supports Cross-Exchange Allocations (formerly referred to as Mutual Offset Allocations), ClearPort Trades including CDS Trades, OTCFX Trades and ITP (Independent Trading Platforms) trades, Allocations (both Average-priced and regular), Electronic (Globex) trades, and Transfers.

Accessing Front End Clearing Plus

To access FECPlus in Production:

1. Access the CME Group Portal. Enter <http://connect.cmegroup.com> in a web browser.
2. Enter your **Connect Username** and **Password**. Ensure the product selection list is set to **CME Group Portal**.
3. Click the **Login** button and the **Connect** menu will appear.
4. Enter your Clearing Single Sign-on **Username** and **Password**.
5. Click **Login**.

Main Menu Features

The Search Menu and Search Results window are displayed upon login.

CME Group Front End Clearing

FEC | Help | Contact Us | Settings | Reports | Welcome USER! Env: prod | 10:51:32 AM

Search Saved Search Trade Entry

Advanced Search

Firm:	Search Type:
<input type="text"/>	Trades
Venue:	Trade Type:
All	All
Firm Exch:	Product Exch:
CME	CME
Date Type:	From Date: To Date:
Trade	(mm/dd/yyyy) (mm/dd/yyyy)
	2/16/2016 2/16/2016
Traded As:	Market Side:
All	All
Product Type:	Contr Period:
All	(mm/yy/dd)
Product Code:	Status:
<input type="text"/>	All
Account:	Acct Type:
<input type="text"/>	Exec
Quantity:	Order:
<input type="text"/>	<input type="text"/>
Trade ID:	Allocation Type:
<input type="text"/>	All
Trader:	Opposite Firm:
<input type="text"/>	<input type="text"/>
Strike Price:	Coupon Rate:
<input type="text"/>	<input type="text"/>
Input Source:	Trade Sub Type:
All	All

Search

Clear Search
Save Search

The Main Menu contains links to the following:

[FEC](#) | [Help](#) | [Contact Us](#) | [Settings](#) | [Reports](#)

- **Help** Displays the FECPlus User Manual
- **Contact Us** Allows the user to send an e-mail to Clearing Customer Support (CCS)
- **Settings** Allows the user to set User Preferences and Auto Accept rules
- **Reports** Displays list of result sets requested by user

It also displays the current user's user name, the environment selected, and the current system time.

Searches

Basic Trade search is the default search mode. The FECPlus search has been designed to return more results with fewer specific options selected. The ALL option has been added to some of the major search criteria to make finding trades easy.

- A. **Search Tab** allows the user to define and execute searches
- B. **Saved Search Tab** displays any saved/predefined searches
- C. **Trade Entry** allows the user to enter new trades.
- D. **Basic/Advanced Search Link** expands the basic search options and displays advance search fields. Closes the Advanced search fields
- E. **Search Button** executes the defined search
- F. **Clear Search Link** allows the user to clear the selected search options
- G. **Save Search Link** allows the user to create and save predefined searches

To execute a Basic Search:

1. Select your search criteria
2. Click **Search**

To execute an Advanced Search:

1. Click the **Advance Search** link
2. Select additional criteria
3. Click **Search**

Users can use a combination of Basic and Advanced search criteria.

To clear the search parameters:

1. Click **Clear Search** link

The screenshot displays the FECPlus search interface. At the top, there are three tabs: 'Search' (highlighted), 'Saved Search', and 'Trade Entry'. Below the tabs, the interface is divided into two main sections: 'Basic' and 'Advanced'. The 'Basic' section contains fields for Firm (010), Search Type (Trades), Date/Time (NA), Venue (All), Trade Type (All), Firm Exch (CME), Product Exch (CME), From Date (9/15/2017), To Date (9/15/2017), Traded As (All), Market Side (All), Product Type (All), Contract (mm/yy/dd), Product, Status (All), Account, Account Exec, Order, Quantity, Price, ID, Allocation Type (All), Broker, Opposite Firm, Strike Price/Coupon Rate, Opposite Broker, Input Source, and Trade Sub Type (All). The 'Advanced' section contains fields for Org, Customer Type, Operator ID, APS Grp ID, CPC ID, Platform ID, Platform Allocating ID, Residual, Cleared USI Transaction ID, Inter Dealer Broker, and Customer Account Alias. At the bottom, there is a 'Search' button (labeled E) and two links: 'Clear Search' (labeled F) and 'Save Search' (labeled G).

Search Considerations

- The minimum search criteria for finding trades are: Firm, Firm Exchange, Product Exchange, and Date.
- The rest of the search criteria are used to narrow down the search results.
- Clear Date is equal to Top Day for all new trades/allocation, regardless of Trade Date. All trades/allocation that are matched/accepted top-day, as well as all pending allocations (regardless of trade date), will return in the results list, if Clear Date is set to today's Trade Date.

Basic Search Fields

Firm	Trading Member Firm Number to which the transaction belongs.
Search Type	Search Type allows user to select the transaction type: Trades, Allocations, Allocation Groups, Claims, or We Show They Show.
Venue	Venue on which the trade was executed: Electronic, Pit, or Ex-Pit.
Trade Type	Trade Type to be searched: BLOCK, CLUPD, CXT, EA, EBF, EFP, EFR, EFS, EOO, FU (Funge), NONE, OPNT, REG, SUB, or TRNSF.
Firm Exch	Firm Exchange: CBT, CME, or NYMEX.
Product Exch	Product Exchange: CBT, CMD, CME, COMEX, DME, or NYMEX.
Date Type	Defines whether the transactions will be retrieved by the date the trade was executed (Trade Date) or the date the trade cleared or is scheduled to be cleared (Clear Date).
From Date	Starting date of a date range search. Pit and Ex-Pit Transactions can be searched within a date range.
To Date	End date of a date range search. Setting the To Date equal to the From Date results in a single date search.
Traded As	Indicates whether the transaction(s) were executed as an outright or spread; Outright, Spread, Leg Spread, or Differential.
Market Side	Side of the trade; Buy or Sell
Product Type	Product type; Future, Option, Call, Put, Combo, Forward, or CDS
Contract Period	Contract month, year, and date (MM/YY/DD). The day value (DD) is only required for daily-listed contracts.
Product Code	CME Clearing product code. Up to 5 product codes can be searched at a time, separated by a comma.
Status	Depending on the Search Type selected, the choices in the Status field will vary. <ul style="list-style-type: none"> • Trade: Accepted, Cancelled, Deleted, Error, Hold, Matched, Pending Accept, Pending Match, Pending Opposite, Rejected, Terminated, Transferred, Unmatched, or Voided. • Allocations or Claims: Accepted, Deleted, Error, Pending Accept, Pending Delete, Pending Opposite, Pending Reversal, Rejected, Reverse Rejected, Reverse Rejected Opposite, or Reversed. • Allocation Groups: Complete or Working.
Account	Account number associated with the trade/allocation. Customer Account Number or Position Account Number (OTC). "Wild-card" search eligible by using an asterisk before, in the middle, or after.
Account Type	Account Type; Carrying Account or Executing Account
Order	Order number or ticket number associated with the trade/allocation. "Wild-card" search eligible by using an asterisk before, in the middle, or after.
Quantity	Quantity of the trade. An inequality sign such as > can be used to expand the search. Ex. >100 would only display trades with a quantity over 100.
Price Type	Price Type: Reg, TAS Initial, TAS Final, TAM Initial, TAM Variable, TAM Final, Fixed Cab, Variable Cab, Percentage, Settlement, and Deal Spread.

Price	The price at which the trade was executed. Price is entered in true decimal format.
ID	ID of the trade, allocation or allocation group. Ranges of IDs are allowed (e.g. 100001-100002)
Allocation Type	Type of allocation associated with the trade: APS, APS Unassigned, Cross-Exchange (MOS), GUS, NVAP, NVAP Unassigned, or None (not marked for allocation).
Broker	Broker/Trader associated with the trade/allocation.
Opposite Firm	Opposite Firm associated with the trade. Does not display for trades that are anonymous.
Strike Price/ Coupon Rate	The strike price of an option.
Opposite Broker	Opposite Broker/Trader associated with the trade. Does not display for trades that are anonymous.
Input Source	Platform indicator of where the trade originated. For ClearPort trades and all platforms using the ClearPort API, the Input Source will be CPC. For all other platforms, the abbreviation will be listed.
Trade Sub Type	Sub Type associated with certain trades: NONE, DIFF, TAM, TAS, AUCTN (Auction), or CONV (Conversion), DLVTR (Delivery Transaction).

Advanced Search Fields

Date/Time	The selections all correspond to the time which the specific action took place. After defining the Date/Time field, a time range within which the action occurred can be specified by utilizing the Start Date/Time and End Date/Time fields. <ul style="list-style-type: none"> • Trades: Entry, Match, Change, or Expired. • Allocations or Claims: Allocation, Accept, Reject, or Expired. • Allocation Groups: Entry or Change.
Org	Origin defines the relationship of the originating firm; Customer or House.
Customer Type	Customer Type Indicator (CTI). <ul style="list-style-type: none"> • 1 = Broker/Trader trading for his/her own account • 2 = Broker/Trader trading for Clearing Member Firm's House account • 3 = Broker/Trader trading for the account of another trader on the trading floor • 4 = Broker/Trader trading for any other account (Customer)
Operator ID	Globex Operator ID ("Tag 50")
Avg Px Group ID	Average Price Group ID. This field is unavailable if Search Type is set to Trades.
CPC ID	ClearPort ID.
Platform ID	Platform ID
Platform Allocating ID	Platform Allocating ID
Residual	The difference between True Average Price and the Rounded Average Price
Cleared USI Transaction ID	Universal Swap/Trade Identifier

Inter Deal Broker	Inter Dealer Broker
Custom Account Alias	Account Alias
Strategy Link ID	ID that links FX Link Futures trades with the Spot trades

Saved Searches

Saving search parameters allows users to quickly execute regularly queried searches. Take the following steps to save the search parameters:

To save your search parameters:

1. Enter your search criteria.
2. Click the **Save Search** link.

3. **Name** the search that is being saved.

4. Click **Save**. A confirmation message will display.




To Retrieve Saved Searches

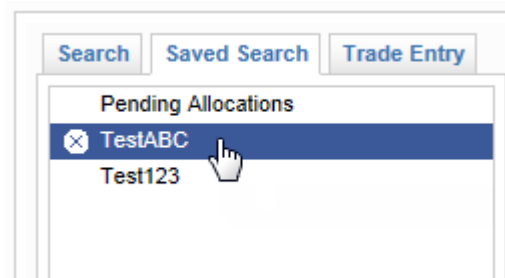
1. Click the **Saved Search** tab.
2. **Click** the search name. You will be redirected back to the Search tab with the saved search parameters populated.
3. Click the **Search** button to execute the search.

Note: *Saved Searches cannot be updated.*

To Delete a Saved Search.

1. Click on the Saved Search tab
2. Find the Saved Search to be deleted
3. Click the delete icon. 
4. A confirmation message will display.

Saved search deleted activity was completed successfully...



Search Types

FECPlus has six Search Types: Trades, Allocation Groups, Allocations, Claims, Broker Trade View, We Show They Show, and Net Position

Trades

The Trades screen displays all Electronic trades (Globex), trades executed on Independent Trading Platforms (including ClearPort), Transfers (including Funges), and Pit trades.

This screen allows the following actions to be completed:

- View, Expand/Collapse, Update
- Accept, Reject
- Allocate, Unmark
- Transfer
- Delete

Allocation Groups

The Allocation Group screen shows allocations at the group-level and allows the following actions to be completed at the group-level:

- View, Expand/Collapse
- Allocate (mass-allocate)
- Reverse, Accept Reverse, Cancel Reverse, Reject Reverse
- Complete, Uncomplete (Average Price Group)
- Delete

This screen allows the group to be expanded for taking the following actions at the allocation-level:

- View, Create, Update, Delete
- Reverse, Accept Reverse, Cancel Reverse, Reject Reverse

Allocations

The Allocations screen displays all allocations at the individual allocation-level.

This screen allows the following action to be completed at the allocation-level:

- View, Update, Delete
- Reverse, Accept Reverse, Cancel Reverse, Reject Reverse

Claims

The Claims screen displays all inbound allocations

This screen allows the following actions to be completed:

- View, Update
- Accept, Reject
- Reverse, Accept Reverse, Cancel Reverse, Reject Reverse
- Re-Allocate

Broker Trade View

The Broker Trade View screen displays all Pit out trades and their potential matches, from the perspective of the Executing Broker.

This screen allows the following actions to be completed:

- View, Update Certain Fields (Opp Firm, Opp Brkr, Time Bracket)

We Show They Show

The We Show They Show screen displays all Pit out trades and their potential matches, from the perspective of the Executing Firm.

This screen allows the following actions to be completed:

- View, Update
- Delete

Net Position

The Net Position screen displays a summary of Trading Activity, from the perspective of the Executing Firm or Executing Broker.

This screen allows the following actions to be completed:

- View

Results Field Result Descriptions

Accept Date Date/time that the allocation was accepted

Accepted Qty Quantity accepted by claiming firm

Account Executing/Customer account number. OTC: If Account number matches an existing Position account, it will post to that position account

Alc Expands the Allocation Group to display Allocation information

Alloc Type Allocation Type for Trades

- GG – Give-up
- AG – Average-Priced Give-up (APS)
- NG – Notional Value Average-Priced Give-up (NVAP)
- XG – Cross-Exchange allocation to SGX Firm (MOS)

Allocation Type for Allocations/Claims

- AL – Give-up Allocation
- AS – Give-up Allocation, no rolling
- CA – Cross-Exchange (MOS) Allocation
- NL – Notional Value Average-Priced Allocation

	<ul style="list-style-type: none"> PA – Average-Priced Allocation
	Allocation Type for Allocation Groups
	<ul style="list-style-type: none"> AG – Average-Priced Give-up Group (APS) AS – Single-trade Allocation Group at the request of submitter GG – Give-up Group SG – Single-trade Allocation Group NG – Notional Value Averaged-Priced Give-Up Group (NVAP) XG – Cross-Exchange (MOS) Allocation Group
Allocation Qty	Quantity allocated from the Allocation Group
Avg Px Grp ID	Average Price Group ID
Avg Px Grp ID/ Carry Firm	Dual-use field. Can represent Average Price Group ID or Carry Firm
Average Price	Allocation Group Average Price
B/S	Market side of the trade, trade(s) in the Allocation Group, or individual allocation. B=Buy, S=Sell
Brkr	Floor/Globex Trader ID
Carry Account	Account of the Carry Firm
Carry Exchange	(Allocations) Clearing Exchange of the Carry Firm
Carry Firm	Allocation: Carry firm
Country of Origin	Country of Origin
Contract	Contract period. For OTCFX, this indicates the Fixing Date
Create Date	Date/Time trade was received by FECPlus. Time allocation was created in or received by FECPlus
CTI	Customer Type Indicator
Executing Account	Allocation Executing Account
Firm	Trading Member Firm number
Grp Notnl	Total Notional Value of the Allocation Group
Rem Grp Notnl	Remaining Notional Value of the Allocation Group
High Price	Highest price of the trades that make up the NVAP Group
ID	FECPlus Trade ID, Allocation Group ID or ID of individual Allocation. Systematically generated, unless provided by firm.
Last Update	Most recent Date/Time trade or allocation was updated
Low Price	Lowest price of the trades that make up the NVAP Group
Marker	Traded at Marker (TAM) Indicator
Marker Type	Traded at Marker (TAM) type
Match Date	Date/Time trade was matched
Msg	Message indicator
OH	Order Handling Indicator
Operator ID	Globex Operator ID
Opp Brkr	Opposite Floor/Globex Trader ID

Opp Exch	Clearing Exchange for the Executing Firm (Claims screen)
Opp Firm	Trade: Opposite side of the trade, Allocation: Executing firm
Order	Order Number
Order Type/Trnsf Rsn	Dual-use field. For Regular Trades: Order Type, For Transfers: Transfer Reason Code
Org	Origin. C=Customer, H=House
P/C	Put/Call Indicator. C=Call, P=Put
Price/Pct of Par	Dual-use field. Trade Price or price of individual allocation. Percent of Par Price for CDS trades
Price Type	Regular(REG), TAS Initial(TI), TAS Final(TF), TAM Initial(MI), TAM Final(MF), Fixed CAB(C), Variable CAB(V), Percentage(PCT), Settlement(STLMT), CDS Dealspread(DLS), Differential Spread(DIF), Error(ERR)
Product	Product ID. CME Product Code
Product Type	FUT (Futures), OOF (Options), OOC (Combo), CDS, FWD
Qty	Trade, Allocation Group or Allocation quantity
Re-Alloc	Indicates if the Allocation has been designated for re-allocation
Residual	The difference between True Average Price and the Rounded Average Price
Sprd Type	Spread Type
Status	Status of the trade, Allocation Group, Allocation (outbound and inbound)
Status Date	Last Date/Time status of the allocation was updated
Strike Price/Coupon Rate	Dual-use field. Indicates Strike Price for Option trades or Coupon Rate for CDS trades
Time Brkt	Time Bracket Code for Pit trades
Trade Date	CME Trade Date on of originally executed trade(s)
Trade Subtype	TAM- Traded at Marker, TAS- Traded at Settlement CONV- Migrated Trade, AUCTN- Price Quality Auction Trade
Trade Type	BLOCK, EBF, EFP, EFR, EFS, EOO, FU (Funge), OPNT, REG (regular non-OPNT trade), SUB, or TRNSF
Traded As	Indicates whether the transaction was executed as an O (outright), S (spread), L (legged spread), or DIFF (differential spread)
Trd	Expands the Allocation Group to display information about the trades that make up the Group
Undly	Underlying Contract Period
User	FECPlus User ID of the last user to modify a trade/allocation. If trade/allocation was updated via back-office API messaging, the field will display as API
Venue	Venue on which the transaction occurred <ul style="list-style-type: none"> • GLBX: Globex/electronic • PIT: Pit Trades; executed on the trading floor

- XPIT: Privately negotiated trades, includes blocks, EFP's etc. Any non-electronic trade not executed in the pit

Vol

Volatility Quoted Option Indicator

Trade Management

Trade Search

To search for trades in FECPlus, define the criteria

- **Firm**
- **Search Type** (set to Trades)
- **Firm Exchange**
- **Product Exchange**
- **Date**

Trade queries can be set to include the Trade Date or Clear Date. Non-Globex trade types can be searched across multiple dates. The additional search criteria are optional and can be used to narrow down results.

The search results window is designed to display as many different trade types as possible on the same screen. Therefore, all common trade information is displayed on the main results line, with product-specific information available in the expanded view. If available, the expanded view, which displays additional product-specific trade information, can be displayed by clicking the expand (“+”) button located to the left of the result line. To return to the normal view, click the collapse (“-”) button.

Trade Actions

The following actions can be taken within the Results screen:

- Update
- Accept (Transfers, CDS Trades, and CDS Transfers)
- Reject (Transfers, CDS Trades, and CDS Transfers)
- Allocate (except Transfers, CDS Trades and CDS Transfers)
- Transfer (except Globex trades and top-day ClearPort Trades)
- Delete

To Update A Trade:

1. Click on the trade line to be updated.
2. Enter or select the modification.

The screenshot shows the 'Advanced Search' form in the FECPlus application. At the top are three tabs: 'Search', 'Saved Search', and 'Trade Entry'. The 'Search' tab is active. Below the tabs is the 'Advanced Search' section, which contains various search criteria organized in a grid-like layout. The criteria include: Firm (dropdown), Search Type (dropdown, set to 'Trades'), Venue (dropdown, set to 'All'), Trade Type (dropdown, set to 'All'), Firm Exch (dropdown), Product Exch (dropdown), Date Type (dropdown, set to 'Trade'), From Date (text input, set to '9/20/2016'), To Date (text input, set to '9/20/2016'), Traded As (dropdown, set to 'All'), Market Side (dropdown, set to 'All'), Product Type (dropdown, set to 'All'), Contr Period (text input, set to '/ /'), Product Code (text input), Status (dropdown, set to 'All'), Account (text input), Acct Type (dropdown, set to 'Exec'), Order (text input), Quantity (text input), Price (text input), Trade ID (text input), Allocation Type (dropdown, set to 'All'), Trader (text input), Opposite Firm (text input), Strike Price (text input), Coupon Rate (text input), Input Source (dropdown, set to 'All'), and Trade Sub Type (dropdown, set to 'All').

3. Click the **Update** button.

TRADES														
Expand All Accept Reject Update Allocate Transfer Delete														
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order ID
010		<input type="checkbox"/>	MA	<input type="checkbox"/>	9/27/16	100001	25	12/16		S	1	121.025	CHANGE	27932

Updates can be made to several trades simultaneously.

Updates cannot be made after 7:00 pm CST; only Account, CTI, and Origin are eligible for update on all matched trades.

Pit Trade Management

Trade Search

To filter for only Pit trades in FECPlus, set the Venue field to PIT and have Search Type set to Trades, and click the Search button at the bottom.

Firm:	010	Search Type:	Trades
Venue:	PIT	Trade type:	All
<input type="checkbox"/> Select All <input type="checkbox"/> ELEC <input checked="" type="checkbox"/> PIT <input type="checkbox"/> XPIT		Product Exch:	CME
From Date:	To Date:		
		(mm/dd/yyyy) (mm/dd/yyyy)	
Trade	2/16/2016	2/16/2016	

The expanded view, which displays additional Pit trade Market Reg information, can be displayed by clicking the expand (“+”) button located to the left of the result line. To return to the normal view, click the collapse (“-”) button.

Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par
010		<input type="checkbox"/>	UN	<input type="checkbox"/>	2/16/16	102009	ED	12/16		B	2	99.18

Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par
010	<input type="checkbox"/>	UN	<input type="checkbox"/>	2/16/16	102009	ED	12/16	<input type="checkbox"/>		B	2	99.18
Undly	Time Brkt	CTR	BK Brkr	In Time	In Time Ind	Brkr Rect	Brkr Rect Ind	Exec Time	Exec Ind	Out Time	Out Time Ind	
	P				S		F	080000				

Expanded Field Descriptions


Undly	Underlying Contract Period
Time Brkt	Time Bracket Code
CTR	CTR Card Sequence Number
BK Broker	BK Broker
In Time	In Time
In Time Ind	In Time Indicator
Brkr Rect	Broker Received Timestamp
Brkr Rect Ind	Broker Received Timestamp Indicator
Exec Time	Execution Time
Exec Ind	Execution Time Indicator
Out Time	Out Time
Out Time Ind	Out Time Indicator


We Show They Show


The We Show They Show (WSTS) screen is used to help resolve Pit out-trades. This screen gives a user the ability to see their own unmatched trades as well as trades entered by an opposite firm into them. The system pairs up the trades logically to aid in matching.


To use the WSTS function, select it as the Search Type in your search criteria:


Search Saved Search Trade Entry



Advanced Search 

Firm: 010 Search Type: **We Show They** 

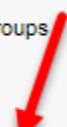
Venue: PIT 

Firm Exch: CME 

Date Type: Trade  From (mm/dd): 2/16/20

Traded As: All  Market Side: All 

Search Type Options:

- Trades
- Allocation Groups
- Allocations
- Claims
- We Show They Show** 
- Net Position

The results returned show your firm's trades in white or blue, and trades into your firm in gray. Another way to differentiate which trades are yours, is that your trades will have a Trade ID in the ID field. Each of your firm's trades can have multiple eligible matches from the other firm, where a change by either side will result in a match. In the below example, firm 010 can either change Qty to 6, or Opp Brkr to TEN in order to have the trade match:

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Prod	Contract	P/C	Strike Price/ Coupon Rate	Undly	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr
010	<input type="checkbox"/>	UN	9/12/17	100136	ES	12/17	Put	2400	12/17	B	5	40	ACCOUNT	ORDER	BRO	660	BRO
660	<input type="checkbox"/>	UN	9/12/17		ES	12/17	Put	2400	12/17	S	6	40		ORDER	BRO	010	BRO
660	<input type="checkbox"/>	UN	9/12/17		ES	12/17	Put	2400	12/17	S	5	40		ORDER	BRO	010	TEN

Fields critical to matching in WSTS are all updateable.

Match Criteria

Depending on the transaction type, match critical fields may vary. Possible match critical fields include:

- Trade Date
- Product
- Contract
- Put/Call Indicator (P/C)
- Strike Price
- B/S
- Qty
- Price
- Executing Broker (Brkr)
- Opposite Firm (Opp Firm)
- Opposite Broker (Opp Brkr)
- Traded As
- Order Type (only for

Globex Trade Management

Trade Search

To filter for only Globex trades in FECPlus, set the Venue field to ELEC.

Venue:
ELEC

Select All
ELEC
PIT
XPIT

Trade Type:
All
Product Exch:
CME
From Date: To Date:
(mm/dd/yyyy) (mm/dd/yyyy)

The expanded view, which displays additional Globex trade information, can be displayed by clicking the expand (“+”) button located to the left of the result line. To return to the normal view, click the collapse (“-”) button.

TRADES

Expand AllAcceptRejectUpdateAllocateTransferDelete

Firm		Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order ID
010	+		MA	9/27/16	100165	N1	12/16			B	5	16,265	TESTACCOUNT	04MG00

TRADES

Expand AllAcceptRejectUpdateAllocateTransferDelete

Firm		Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order ID
010	-		MA	9/27/16	100165	N1	12/16			B	5	16,265	TESTACCOUNT	04MG00
Operator ID		Position Account		PF		Underlying Contract Period		Carry Exchange		VOL				
72754-1		010		N		000000				N				

Expanded Field Descriptions

Operator ID	Globex Operator ID
Position Account	Position Account
PF	Partial Fill Indicator
Undly	Underlying Contract Period
Carry Exchange	Carry Firm Exchange
VOL	Volatility Quoted Option Indicator

ERIS Trade Management

ERIS trades are managed in FECPlus.

Trade Search

To filter for only ERIS trades in FECPlus, set the Input Source field to ERIS.
Firm and Product Exch should be set to CME, CME.

Input Source
ERIS

ClearPort Trade Management


ClearPort trades are managed in FECPlus.

Trade Search

To filter for only ClearPort trades in FECPlus, set the Input Source field to CPC.

Input Source
CPC

The expanded view, which displays additional ClearPort trade information, can be displayed by clicking the expand (“+”) button located to the left of the result line. To return to the normal view, click the collapse (“-”) button.

TRADES																	
<div>Expand All Accept Reject Update Allocate Transfer Delete</div>																	
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order ID			
010		<input type="checkbox"/>	MA	<input type="checkbox"/>	9/27/16	100001	GZ	10/16			S	5	8	TESTACCOUNT	C3362		
CPC ID	Platform ID	Original Trade ID	Original Trade Date	Platform Allocating ID	Cleared USI Transaction ID	Inter Dealer Broker	Customer Account Alias										
3362605					CPC000003362605SN0001	1POP											

Expanded Field Descriptions

CPC ID	ClearPort Clearing (CPC) Platform ID.
Platform ID	Platform ID (optional).
Original Trade ID	Original Trade Identifier submitted by the platform (optional).
Original Trade Date	Original Trade Date submitted by the platform (optional).
Platform Allocating ID	Allocation ID assigned via the platform (optional).
Cleared USI Transaction ID	Universal Swap Identifier.
Inter Dealer Broker	Inter Dealer Broker.
Customer Account Alias	Account Alias.

Transfers Management


Transfers are managed in FECPlus.

Search

To filter for only Transfers in FECPlus, set the Trade Type field to TRNSF.

Trade Type:
TRNSF

The expanded view, which displays additional Transfer information, can be displayed by clicking the expand (“+”) button located to the left of the result line. To return to the normal view, click the collapse (“-”) button.

TRADES																																
Expand All Accept Reject Update Allocate ▼ Transfer Delete																																
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account																			
010		<input type="checkbox"/>	MA	<input type="checkbox"/>	10/27/16	121160	ES	12/16			B	10	2,160	TEST																		
<table border="1"> <thead> <tr> <th>Auto Accept Instruction</th> <th>CPC ID</th> <th>Platform Id</th> <th>Original Trade ID</th> <th>Original Trade Date</th> <th>Cash Residual</th> <th>Position Account</th> <th>Underlying Contract Period</th> <th>Cleared USI Transaction ID</th> </tr> </thead> <tbody> <tr> <td>N</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>010</td> <td>000000</td> <td>FECC15803ABD4D60001DD352</td> </tr> </tbody> </table>															Auto Accept Instruction	CPC ID	Platform Id	Original Trade ID	Original Trade Date	Cash Residual	Position Account	Underlying Contract Period	Cleared USI Transaction ID	N						010	000000	FECC15803ABD4D60001DD352
Auto Accept Instruction	CPC ID	Platform Id	Original Trade ID	Original Trade Date	Cash Residual	Position Account	Underlying Contract Period	Cleared USI Transaction ID																								
N						010	000000	FECC15803ABD4D60001DD352																								

Note: Transfers which have a value in the **Cash Residual** field will display in expanded mode by default.

Expanded Field Descriptions

Auto Accept Instruction	Indicates whether the submitting firm attempted to use the Same-CMF Auto-Accept feature
CPC ID	ClearPort Clearing (CPC) Platform ID.
Platform ID	Platform ID.
Original Trade ID	Original Trade Identifier.
Original Trade Date	Original Trade Date.
Cash Residual	Cash Amount to be included with a Transfer.
Position Account	Position Account.
Undly	Underlying Contract Period.
Cleared USI Transaction ID	Universal Swap Identifier.

Actions

The following actions can be taken on a Transfer:

- Accept (Claiming Firm Only)
- Reject (Claiming Firm Only)
- Update
- Transfer
- Delete (Executing Firm Only)

All new Transfers post to FECPlus in Pending Opposite (PO) status for the Executing Firm, and in Pending Accept (PA) status for the Claiming Firm.

To Accept a Transfer (Claiming Firm Only):

1. Enter Account Number

2. Check the **Select Box** for the applicable transaction.
3. Click the **Accept** button.

TRADES													
Expand All Accept Reject Update Allocate ▼ Transfer Delete													
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account
010	<input checked="" type="checkbox"/>	PA	<input type="checkbox"/>	9/27/16	147587	ED	12/17	Call	99.75	S	25	0.01	CLAIMACCT

Accepting the Transfer changes the status from Pending Accept (PA) to Matched (MA).

TRADES													
Expand All Accept Reject Update Allocate ▼ Transfer Delete													
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account
010	<input type="checkbox"/>	MA	<input type="checkbox"/>	9/27/16	147587	ED	12/17	Call	99.75	S	25	0.01	CLAIMACCT

To Reject a Transfer (Claiming Firm Only):

1. Check the **Select Box** for the applicable transaction.
2. Click the **Reject** button.
3. When the Reject Reasons window pops up, click the **Submit** button
 - a. Submit a Reject Text (optional).

TRADES													
Expand All Accept Reject Update Allocate ▼ Transfer Delete													
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account
010	<input checked="" type="checkbox"/>	PA	<input type="checkbox"/>	9/27/16	147588	ED	12/17	Put	99.75	B	25	0.1	

Reject reasons							
ID	Order ID	Market Side	Quantity	Account	CTI	Origin	Trade Date
147588	AUD1	B	25		4	C	9/27/16
<input type="text" value="OPTIONAL"/>							
Submit Cancel							

TRADES														
Expand All Accept Reject Update Allocate ▼ Transfer Delete														
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	
010	+	RJ	<input type="checkbox"/>	9/27/16	147588	ED	12/17	Put	99.75	B	25	0.1		AL

The rejected Transfer will display in Rejected (RJ) status for both firms in FECPlus until the Executing Firm **Deletes** it, or the Claiming Firm **Accepts** it.

To Update a Transfer:

1. Click on the field the trade line to be updated.
2. Enter or select the modification.
3. Click the **Update** button.

TRADES														
Expand All Accept Reject Update Allocate ▼ Transfer Delete														
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Or
010	+	PO	<input type="checkbox"/>	10/5/16	100014	ED	12/16			B	10	99.5	CHANGE	TEST

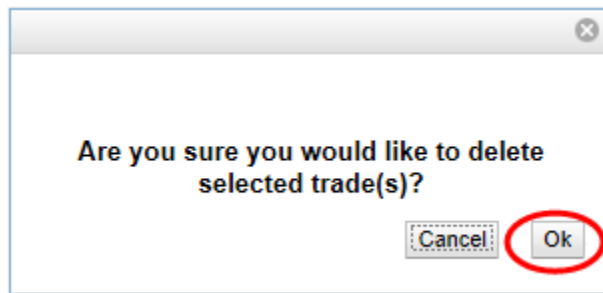
Updates can be made to several trades simultaneously.

Updates cannot be made after 6:00 pm CST; only Account, CTI, and Origin are eligible to be updated.

To Delete a Transfer (Executing Firm Only):

1. Select the check box of the trade line to be deleted.
2. Click the **Delete** button.
3. When the “Are you sure...” window pops up, click **Ok**

TRADES														
Expand All Accept Reject Update Allocate ▼ Transfer Delete														
Firm	<input checked="" type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Or
010	+	PO	<input type="checkbox"/>	10/5/16	100016	ES	12/16			B	2	2,110	TEST	TEST



The trade is removed from the results screen.

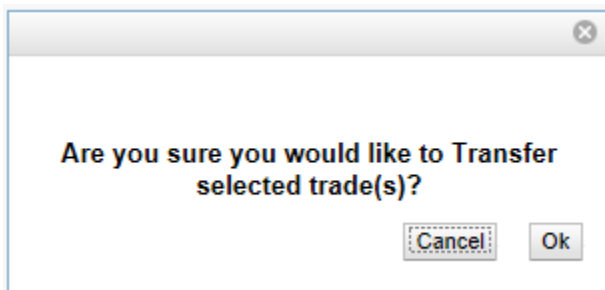
Several trades can be deleted simultaneously.

Only Transfers in Pending Opposite (PO) or Rejected (RJ) status are eligible to be Deleted.

To Create an Offsetting Transfer from an Existing Transfer:

1. Select the check box of the Transfer to be transferred.
2. Click the **Transfer** button.
3. When the “Are you sure...” window pops up, click **Ok**

TRADES															
		Expand All		Accept		Reject		Update		Allocate ▼		Transfer		Delete	
Firm		<input checked="" type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Ord ID
010	+	<input checked="" type="checkbox"/>	MA	<input type="checkbox"/>	10/5/16	100018	ES	12/16			B	2	2,110	TEST	TES



TRADES

Expand All

Accept

Reject

Update

Allocate ▼

Transfer

Delete

Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Ord ID
010	+	<input type="checkbox"/>	PT	<input type="checkbox"/>	10/5/16	100018	ES	12/16		B	2	2,110	TEST	TES
010	+	<input type="checkbox"/>	PO	<input type="checkbox"/>	10/5/16	100038	ES	12/16		S	2	2,110	TEST	TEST

An Offsetting Transfer is created, in PO status, against the original Opposite Firm and behaves like a normal Transfer.

The status of the original trade changes to PT (Pending Transfer). Once the Transfer is Accepted, the status of the original trade changes to T (Transferred). If the Offsetting Transfer is deleted, the status of the original trade changes back to MA.

Several trades can be transferred simultaneously.

Only Transfers in MA or AA status are eligible to be Deleted.

Trade Entry

Trades can be entered into FECPlus via API, via user interface (UI) and via file upload. Instructions for UI entry and file upload will be covered below.

Trade Entry Via UI

The trade entry screen in FECPlus allows for multiple trade types to be entered. The trade types that are allowed entered are: Pit Trades, Pit SLEDS, Transfers (futures/options), CDS Transfers, and Fungibles.

Propagate Feature

The Propagate feature in FECPlus allows trade details to be copied to multiple lines upon entry.

The first row of open fields in the header row in entry screens are designated as the Propagate fields. They are not required to be used. If entering trades without having any data propagated, data entry starts in the first blank line after the header/propagate fields.

The screenshot shows the Trade Entry UI. At the top, there is a 'TRANSFER' tab, a '5' input field, and buttons for 'Update no. of rows', 'Reset', and 'Save'. Below this is a table with columns: Firm, Trade Date, Product Exchange, Product, Contract, P/C, Strike Price, Under, and B/S. The first row of the table is highlighted with a red border and labeled 'Propagate Row'. Below the table, there is an 'Apply' button and a 'Trade Entry' label with a red arrow pointing to the first row of the table.

To use the Propagate fields

1. Enter data in any of the Propagate fields
2. Select which rows to which the data should be applied
3. Click the Apply button.

To select all rows, click the Select All checkbox beneath the Apply button.

The screenshot shows the Trade Entry UI with the 'Apply' button circled in red. Red arrows point to the 'Apply' button, the 'Firm' field (containing '010'), the 'Trade Date' field (containing '10/05/16'), the 'Product' field (containing '21'), and the 'Contract' field (containing '12/16'). Below the table, there is a 'Select All' checkbox and a 'Deselect All' checkbox. The 'Select All' checkbox is checked, and the 'Deselect All' checkbox is unchecked.

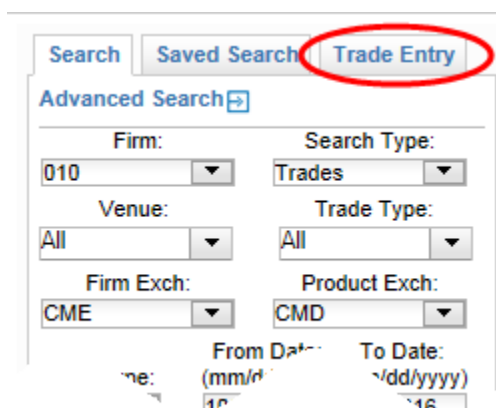
TRANSFER									
	5	Update no. of rows	Reset	Save					
Apply	Firm	Trade Date	Product Exchange	Product	Contract	P/C	Strike Price	Under	B/S
<input type="checkbox"/>	010	10/05/16		21	12/16			mm/yy	
<input checked="" type="checkbox"/>	010	10/05/16	CBT	21	12/16			mm/yy	
<input type="checkbox"/>		mm/dd/yy	CBT		mm/yy			mm/yy	
<input checked="" type="checkbox"/>	010	10/05/16	CBT	21	12/16			mm/yy	
<input type="checkbox"/>			CBT						

Pit Trade Entry

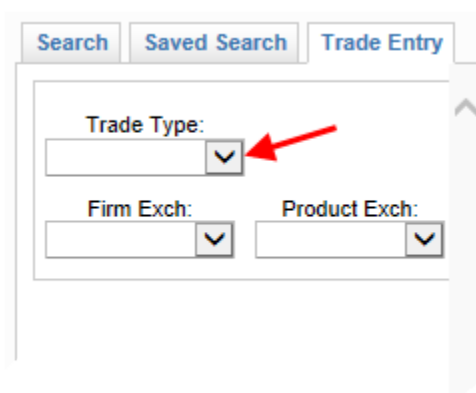
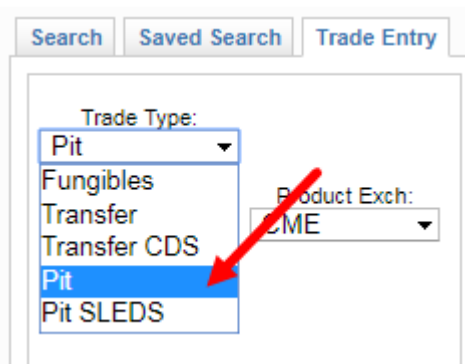
Pit trades can be entered into the FECPlus UI and are matched based on two-sided entry, where each side of a trade must input trades with identical details to match.

Following are the steps to take to enter Pit trades in the FECPlus UI.

1. Click the Trade Entry tab



2. Select the Trade Type
 - a. Select **Pit** for Pit Trades

3. Set the Firm Exch and Product Exch

Search Saved Search Trade Entry

Trade Type:
Pit

Firm Exch.: CME

Product Exch.: CME

4. Enter the trade details into the appropriate fields

PIT 5 Update no. of rows Reset Save

Apply	Firm	Trade Date mm/dd/yy	Product Exchange	Product	Contract mm/yy/dd	*P/C	*Strike Price	*Undly mm/dd/yy	B/S	Qty	Price	Account	Order	Org	CTI	Traded As	Order Type
<input type="checkbox"/>		09/13/17	CME		mm/yy/dd			mm/dd/yy									

Brkr	Opp Firm	Opp Brkr	Time Brkt	Alloc Type	APS Grp ID/ Carry Firm	Carry Account	CTR	BK Brkr	In Time hhmmss	In Time Ind	Brkr Rect hhmmss	Brkr Rect Ind	Exec Time hhmmss	Exec Ind	Out Time hhmmss	Out Time Ind
									hhmmss		hhmmss		hhmmss		hhmmss	

Firm

Choose the Trading Member Firm ID

Trade Date

Choose the Trade Date

Product Exchange

Auto-populated, based on the Product Exchange selected on the Entry tab

Product

Enter the Clearing Product Code

Contract

Enter the Contract Period in mm/yy format

***P/C**

Choose the Put/Call Indicator, if applicable

***Strike Price**

Enter the Strike Price, in decimal format (ie 95.50)

***Undly**

Enter Underlying Contract Period in mm/yy format, if applicable, such as for Flex Options

B/S

Choose Buy or Sell

Qty

Enter the Quantity of the trade

Price

Enter the Trade Price or the Option Premium

Account

Enter the Account Number

Order

Enter the Order Number

Org

Choose the Origin

CTI

Choose the Customer Type Indicator

Traded As

Outright vs. Spread

Order Type

Choose the Order Type indicator

Brkr

Broker symbol for broker entering the trade

<u>Opp Firm</u>	Enter the Opposite Firm Number
<u>Opp Brkr</u>	Broker symbol for opposite broker filling trade
<u>Time Brkt</u>	Choose the appropriate time bracket for execution
Alloc Type	Mark a trade for GUS, APS, NVAP, or MOS
Avg Px Grp ID/Carry Firm	Specify Average Price Group ID or GUS Carry Firm
Carry Account	Specify the end account for GUS
CTR	Choose CTR indicator
BK Brkr	Broker code for BK Broker on trade

Note: All underlined fields are required in order to enter a trade. Fields with an asterisk () are required if entering an Option or a Flex Option*

Regulatory fields:

In Time	Timestamp at which order went into the pit
In Time Ind	Timestamp source for floor receipt of order
Brkr Rect	Timestamp at which broker received order
Brkr Rect Ind	Timestamp source for broker receipt of order
Exec Time	Timestamp at which the trade was executed
Exec Ind	Timestamp source for the execution of the order
Out Time	Timestamp at which the trade was completed
Out Time Ind	Timestamp source for trade completion

5. Click the Save button

The screenshot shows a trade entry form with a table of trade details. At the top, there are buttons for 'Update no. of rows', 'Reset', and 'Save'. A red arrow points to the 'Save' button. The table has columns for 'Firm', 'Trade Date', 'Product', 'Contract', '*P/C', and '*Strike Price'. Below the table, a confirmation dialog box 'Are you sure?' is shown with 'Yes' and 'No' buttons. The 'Yes' button is circled in red.

<u>PIT</u>	<u>5</u>	Update no. of rows	Reset	Save		
<input type="checkbox"/>	<u>Firm</u>	<u>Trade Date</u> mm/dd/yy	<u>Product</u> <u>Exchange</u>	<u>Contract</u> mm/yy/dd	<u>*P/C</u>	<u>*Strike Price</u>
<input type="checkbox"/>	010	09/14/17	ES	12/17	P	2500.0

Are you sure?

Yes No

- a. Click the Yes button when the “Are you sure?” pop appears
- b. If successful, the trade line disappears and a Confirmation Message appears in the notification area, indicating how many trades were successfully

Saved 1 records successfully...

- c. If there are errors, an error message appears beneath each errored trade. Once corrections are made, the transfer can be saved again by clicking the Save button.

Entering CAB (Cabinet) Options

CAB options are entered into FECPlus exactly like any other normal option, with the exception of the price.

Fixed CABs

Fixed-price CAB options are entered with CAB as the premium:

PIT 3 Update no. of rows Reset Save													
Apply	Firm	Trade Date	Product	Product	Contract	*P/C	*Strike Price	*Undly	B/S	Qty	Price	Account	
<input type="checkbox"/>		mm/dd/yy	Exchange		mm/yy/dd			mm/dd/yy					
<input type="checkbox"/>	010	09/14/17	CME	ES	12/17	P	2500.0	mm/dd/yy	B	5	CAB	TEST	

Variable CABs

Variable-priced CABs are entered into the UI following the format (#).0V, where (#) represents the number of ticks from the possible range of 1 – 15:

PIT 4 Update no. of rows Reset Save														
Apply	Firm	Trade Date	Product	Product	Contract	*P/C	*Strike Price	*Undly	B/S	Qty	Price	Account	On	
<input checked="" type="checkbox"/>	010	mm/dd/yy	Exchange	25	12/17	P	118.0	mm/dd/yy	B	5		TEST	TE	
<input checked="" type="checkbox"/>	010	09/14/17	CBT	25	12/17	P	118.0	mm/dd/yy	B	5	1.0V	TEST	TE	
<input checked="" type="checkbox"/>	010	09/14/17	CBT	25	12/17	P	118.0	mm/dd/yy	B	5	4.0V	TEST	TE	
<input checked="" type="checkbox"/>	010	09/14/17	CBT	25	12/17	P	118.0	mm/dd/yy	B	5	12.0V	TEST	TE	
<input checked="" type="checkbox"/>	010	09/14/17	CBT	25	12/17	P	118.0	mm/dd/yy	B	5	7.0V	TEST	TE	

Entering Flex Options

Flex Options are entered into FECPlus similarly to standard options, however the treatment of the Contract and Undly fields is different.

A Flex Option for product YP with a contract of 03/2018 and a special exercise date of 03/16/2018 is entered as shown below, where the Contract field receives the special exercise date in the format mm/yy/dd, and the Undly field receives the normal underlying future's contract date in mm/yy format:

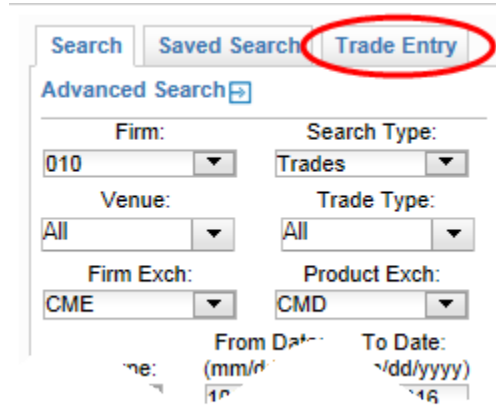
PIT 4 Update no. of rows Reset Save												
Apply	Firm	Trade Date	Product	Product	Contract	*P/C	*Strike Price	*Undly	B/S	Qty	Price	
<input type="checkbox"/>		mm/dd/yy	Exchange		mm/yy/dd			mm/dd/yy				
<input type="checkbox"/>	010	09/14/17	CME	YP	08/18/16	P	2400.0	03/18	B	10	15.0	

Pit SLED Trade Entry

Pit SLED trades can be entered into the FECPlus UI and are matched based on two-sided match, where each side of a trade must input sides with identical differentials and trade details (excluding leg prices) to match.

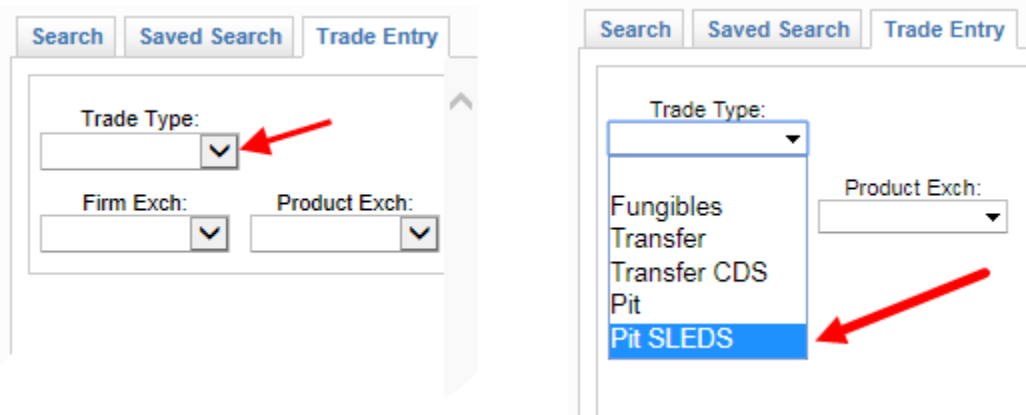
Following are the steps to take to enter Pit SLED trades in the UI.

1. Click the Trade Entry tab



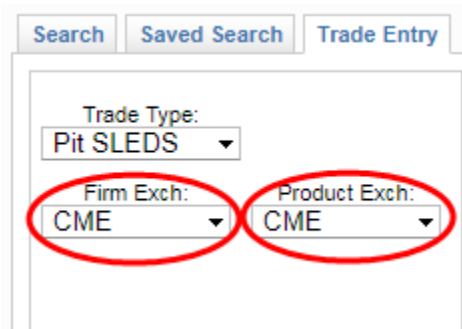
The screenshot shows the 'Trade Entry' tab selected in the FECPlus UI. The 'Advanced Search' section is visible, containing fields for Firm (010), Search Type (Trades), Venue (All), Trade Type (All), Firm Exch (CME), and Product Exch (CMD). The 'From Date' and 'To Date' fields are also present, with 'From Date' set to 1/1/16 and 'To Date' set to 12/31/16.

2. Select the Trade Type
 - a. Select **Pit SLEDs** for Pit Trades



The first screenshot shows the 'Trade Type' dropdown menu open, with 'Pit SLEDs' highlighted. A red arrow points to the dropdown arrow. The second screenshot shows the 'Trade Type' dropdown menu open, with 'Pit SLEDs' highlighted. A red arrow points to the 'Pit SLEDs' option.

3. Set the Firm Exch and Product Exch



The screenshot shows the 'Trade Type' dropdown menu set to 'Pit SLEDs'. The 'Firm Exch' and 'Product Exch' dropdown menus are both set to 'CME'. Red circles highlight the 'Firm Exch' and 'Product Exch' fields.

PIT SLEDs		5	Update no. of rows	Reset	Save
-----------	--	---	--------------------	-------	------

Apply	Firm	Trade Date	Product	Product	1st Period	2nd Period	B/S	Qty	*Diff Price	*1st Price	*2nd Price	Account	Order
<input type="checkbox"/>		mm/dd/yy	Exchange		mm/yy/dd	mm/yy/dd							
<input type="checkbox"/>		09/14/17	CME		mm/yy/dd	mm/yy/dd							

- Enter the trade details into the appropriate fields. All fields are identical to the fields listed for Pit trades in the previous section, except for the below circled and defined fields that are particular to SLEDs trades

1st Period Enter the Contract Period in mm/yy format for the front leg

2nd Period Enter the Contract Period in mm/yy format for the back leg

Diff Price Specify the price differential for the SLED trade

1st Price Enter the Trade Price for the front leg

2nd Price Enter the Trade Price for the back leg

Note that when entering pricing information, there are four options available:

- Entering Diff Price only, with 1st and 2nd Price being calculated using previous day's settle for the front leg
- Entering Diff Price and 1st Price, with 2nd Price being calculated automatically
- Entering Diff Price and 2nd Price, with 1st Price being calculated automatically
- Entering 1st and 2nd Price only, with Diff Price being calculated automatically

Fungibles Entry

Funges can be entered into the UI and are matched by default with CME holding firm 995. After saving the funges, matched transfers will appear in the Trade Search screen as offsets to the original trades.

To navigate to the Fungibles screen

- Click the Trade Entry tab

- Select the Trade Type

- a. Select **Fungibles** for Futures/Options Transfers

The first screenshot shows the 'Trade Entry' form with the 'Trade Type' dropdown menu. A red arrow points to the dropdown arrow. The second screenshot shows the dropdown menu open, listing options: Fungibles, Transfer, Transfer CDS, Pit, and Pit SLEDs. 'Fungibles' is highlighted with a blue background and a red arrow points to it.

3. Set the Firm Exch and Product Exch

The screenshot shows the 'Trade Entry' form with 'Fungibles' selected in the 'Trade Type' dropdown. Below it, 'Firm Exch.' and 'Product Exch.' are both set to 'CME'. These two dropdowns are circled in red.

4. Enter trade details into the appropriate fields

The screenshot shows a table with columns: Firm, Product Exchange, Product, Contract, P/C, Strike Price, B/S, Qty, Account, Order, Org, CTI. The first row is highlighted. The table contains data for 'FUNGIBLES' with 5 rows. The first row has 'CME' in the Product Exchange column and 'mm/yy' in the Contract column. The other rows are partially visible.

Firm	Choose the Trading Member Firm ID
Product Exchange	Auto-populated, based on the Product Exchange selected on the Entry tab
Product	Enter the Clearing Product Code to be funged
Contract	Enter the Contract Period in mm/yy format or mm/yy/dd format for daily or FLEX contracts
P/C	Choose the Put/Call Indicator, if applicable
Strike Price	Enter the Strike Price, in decimal format (ie 95.50)
B/S	Choose Buy or Sell (as reflected on books)
Qty	Enter the quantity of the trades being funged
Account	Enter the Account Number
Order	Enter the Order Number

Org Choose the Origin

CTI Choose the Customer Type Indicator

5. Click the Preview button

Apply	Firm	Product Exchange	Product	Contract	P/C	Strike Price	B/S	Qty	Account	Order	Org	CTI
<input type="checkbox"/>	010	CME	EV1	10/17	P	2500	B	10	TEST	TEST	C	4

6. Verify that the products and quantities being funged into are correct, and then click save

Select	Firm	Product	Contract	P/C	Strike Price	B/S	Qty	Price	Account	Order	Org	CTI	Trade Date
<input type="checkbox"/>	010	EV1	10/17	P	2500	B	10	0	TEST	TEST	C	4	9/13/17
<input checked="" type="checkbox"/>	010	EW1	10/17	P	2500	S	50	0	TEST	TEST	C	4	9/13/17

- Click the **Yes** button when the "Are you sure?" pop appears
- If successful, the trade line disappears and a Confirmation Message appears in the notification area, indicating how many trades were successfully added. Two records is the minimum for a fungue.

Successfully Saved 2 records...

7. Find the fungues in the Trades Search screen under Trade Type TRNSF

Firm	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Acco
010	+							2500	B	10	0	TEST
010	+							2500	S	50	0	TEST

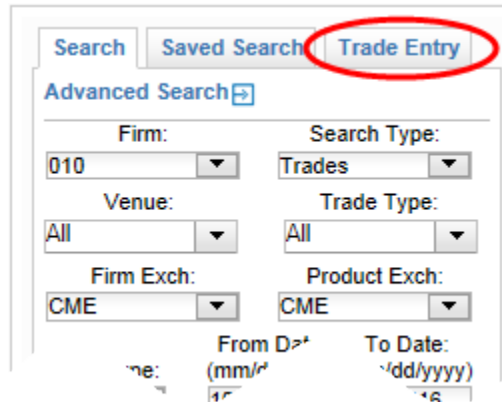
Note that Options fungues receive a premium of zero, and Futures fungues receive previous day settle price.

Transfer Entry

Transfers can be entered into the FECPlus UI and are matched using an Allocate/Claim match model. The Firm that enters the Transfer, is referred to as the Executing Firm, the Opposite Firm is referred to as the Claiming Firm.

Following are the steps to take as the Executing Firm to enter a Transfer via the FECPlus UI.

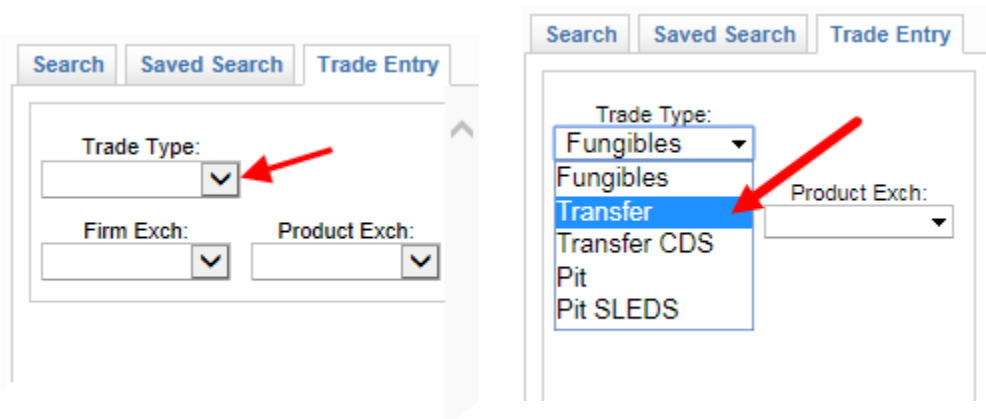
1. Click the Trade Entry tab



The screenshot shows the top navigation bar with three tabs: 'Search', 'Saved Search', and 'Trade Entry'. The 'Trade Entry' tab is highlighted with a red circle. Below the tabs is an 'Advanced Search' section with several dropdown menus: 'Firm' (set to 010), 'Search Type' (set to Trades), 'Venue' (set to All), 'Trade Type' (set to All), 'Firm Exch' (set to CME), and 'Product Exch' (set to CME). There are also fields for 'From Date' and 'To Date'.

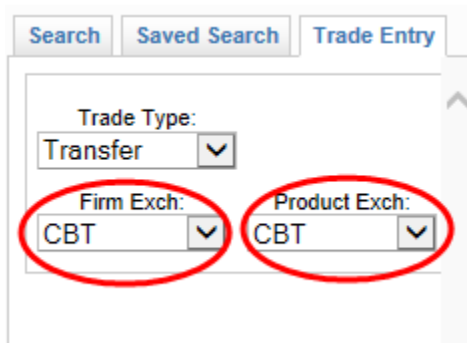
2. Select the Trade Type

Select **Transfer** for Futures/Options Transfers



The first screenshot shows the 'Trade Type' dropdown menu with a red arrow pointing to it. The second screenshot shows the dropdown menu expanded, with 'Transfer' selected and highlighted by a red arrow. The dropdown list includes 'Fungibles', 'Transfer', 'Transfer CDS', 'Pit', and 'Pit SLEDs'. The 'Product Exch' dropdown is also visible.

3. Set the Firm Exch and Product Exch



The screenshot shows the 'Trade Type' dropdown set to 'Transfer'. Below it, the 'Firm Exch' and 'Product Exch' dropdowns are both set to 'CBT' and are circled in red.

4. Enter trade details into the appropriate fields

TRANSFER 5 Update no. of rows Reset Save											
Apply	Firm	Trade Date	Product Exchange	Product	Contract	P/C	Strike Price	Under	B/S	Qty	Price
<input type="checkbox"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="checkbox"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

5 Update no. of rows Reset Save											
Price	Account	Order	Txfr Rsn	Residual	Org	CTI	Opp Firm	Opp Firm Acct	Opp Firm Org	Opp Firm CTI	Auto Accept
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

<u>Firm</u>	Choose the Trading Member Firm ID
<u>Trade Date</u>	Choose the Trade Date
<u>Product Exchange</u>	Auto-populated, based on the Product Exchange selected on the Entry tab
<u>Product</u>	Enter the Clearing Product Code
<u>Contract</u>	Enter the Contract Period in mm/yy format or mm/yy/dd format for daily or FLEX contracts
<u>*P/C</u>	Choose the Put/Call Indicator, if applicable
<u>*Strike Price</u>	Enter the Strike Price, in decimal format (ie 95.50)
<u>*Undly</u>	Enter Underlying Contract Period in mm/yy format, if applicable, such as for Flex Options
<u>B/S</u>	Choose Buy or Sell
<u>Qty</u>	Enter the Quantity of the trade
<u>Price</u>	Enter the Trade Price
<u>Account</u>	Enter the Account Number
<u>Order</u>	Enter the Order Number
<u>Trnsf Rsn</u>	Choose the Transfer Reason Code
<u>Residual</u>	Enter the Cash Residual, if applicable, in dollars/cents format (ie 12.75). Entering a positive value will result in a credit for the Executing Firm; entering a negative value will result in a debit for the Executing Firm.
<u>Org</u>	Choose the Origin
<u>CTI</u>	Choose the Customer Type Indicator
<u>Opp Firm</u>	Enter the Opposite Firm Number
<u>Opp Firm Acct</u>	Enter the Opposite Firm Account Number, if known. If this is populated, this account number will be pre-populated for the Claiming Firm. If nothing is entered, the Account Number will be blank and the Claiming Firm will need to specify the Account Number before claiming.
<u>Opp Firm Org</u>	Choose the Opposite Firm Origin, if known. If selected, this is the Origin that will be pre-populated for the Claiming Firm. If nothing is selected, Customer (C) will be the default value.

Opp Firm CTI

Choose the Opposite Firm Customer Type Indicator (CTI), if known. If selected, this is the CTI that will be pre-populated for the Claiming Firm. If nothing is selected, (4) will be the default value.

Auto Accept

Check the Same-CMF Auto Accept Flag box, if applicable. Checking this box indicates a request to auto accept the opposite side of the Transfer. The opposite side of the transfer will only be auto accepted if both Trading Member Firms are affiliated with the same Clearing Member Firm. If both Trading Member Firms are NOT affiliated with the same Clearing Member Firm, the transfer will not be auto-accepted.

5. Click the Save button

The screenshot shows the 'TRANSFER' form with a 'TRANSFER' dropdown set to '5'. There are three buttons: 'Update no. of rows', 'Reset', and 'Save'. A red arrow points to the 'Save' button. Below the buttons is a table with columns: Firm, Trade Date, Product Exchange, Product, Contract, P/C, Strike Price, Under, B/S, Qty, and Price. The first row has values: Firm (010), Trade Date (10/05/16), Product Exchange (CBT), Product (21), Contract (12/16), P/C (), Strike Price (), Under (mm/yy), B/S (B), Qty (25), and Price (107.25).

6. Click the Yes button when the "Are you sure?" pop-up appears

The screenshot shows a pop-up dialog box titled 'Are you sure?'. It contains two buttons: 'Yes' and 'No'. The 'Yes' button is highlighted with a red oval.

- a. If successful, the trade line disappears and a Confirmation Message appears in the notification area, indicating how many trades were successfully added.

Saved 1 records successfully...

- b. If there are errors, an error message appears beneath each errored trade. Once corrections are made, the transfer can be saved again by clicking the Save button.

The screenshot shows the 'TRANSFER' form with a 'TRANSFER' dropdown set to '1'. There are three buttons: 'Update no. of rows', 'Reset', and 'Save'. Below the buttons is a table with columns: Firm, Trade Date, Product Exchange, Product, Contract, P/C, Strike Price, Under, B/S, Qty, and Price. The first row has values: Firm (010), Trade Date (10/05/16), Product Exchange (CBT), Product (21), Contract (12/06), P/C (), Strike Price (), Under (mm/yy), B/S (B), Qty (25), and Price (107.25). At the bottom of the form, there is a red error message: 'Product not found. - Exchange (CBT), Commodity code (21), Contract period (200612), PutCall indicator (), Strike price (null)'.

Same-CMF Auto-Accept Feature

FECPlus Transfer Entry includes a Same-CMF Auto-Accept Feature, which allows users to enter a Transfer and submit an instruction to accept the claiming side of the Transfer at the same time, as long as both firms clear under the same Clearing Member Firm. When successful, the user will not be required to Accept the claiming side of the Transfer.

Below are the steps to use the Same-CMF Auto-Accept feature.

1. In the Trade Entry screen, enter all relevant trade details, as usual

- Specify the Opp Firm details, and set Auto Accept to “Y”:
- Click the **Save** button.

TRANSFER 5 Update no. of rows Reset Save

Account	Order	Txfr Rsn	Residual	Org	CTI	Opp Firm	Opp Firm Acct	Opp Firm Org	Opp Firm CTI	Auto Accept
ACCOUNT	ORDER	E		H	2	010	CARRY	H	2	Y

- Once the trade is submitted successfully, you will find each side of the transfer in the Search screen with the status AA:

TRADES Expand All Accept Reject Update Allocate Transfer Delete

Firm		<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade Id	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par
010	+	<input type="checkbox"/>	AA	<input type="checkbox"/>	10/7/16	110283	21	12/16			S	15	117.25
010	+	<input type="checkbox"/>	AA	<input type="checkbox"/>	10/7/16	110284	21	12/16			B	15	117.25

Note: Opp Firm Account is required if using Auto-Accept feature. The Transfer will error if it is not specified. Opp Firm Org and Opp Firm CTI are optional, but will default to Customer Origin and CTI 1 if not provided.

If Auto-Accept is selected on a transfer between two firms that do not clear the same CMF, the Transfer will go be processed as a normal allocate/claim (PO/PA) match model, and the claiming firm will need to accept.

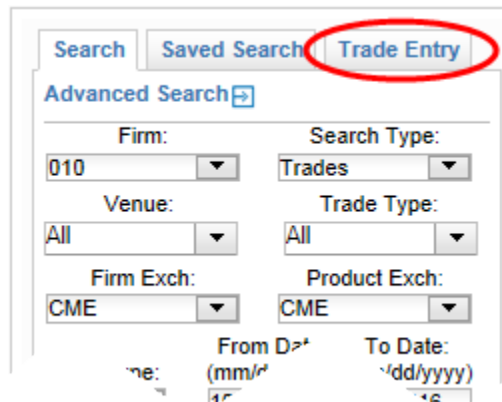
Trade Entry Via Upload

The Trade Entry Upload feature allows for multiple trade types to be entered at once via file, rather than via the UI. As of now, the trade types that are allowed to be entered via upload are: Fungibles, Futures and Options Transfers, and CDS Transfers.

Template Download

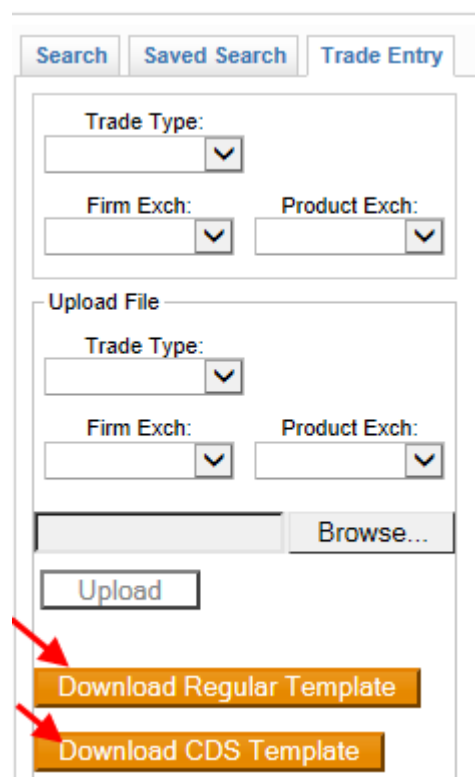
Trade files uploaded in FECPlus must be submitted in the proper format. The Regular (Futures/Options) Template and CDS Template can be downloaded from the FECPlus UI, in the Trade Entry tab under the Upload File section. The process for downloading these files is outlined below

1. Click the Trade Entry tab



The screenshot shows the 'Trade Entry' tab selected in the 'Advanced Search' section. The tab is highlighted with a red circle. Below the tab, there are several dropdown menus for search criteria: Firm (010), Search Type (Trades), Venue (All), Trade Type (All), Firm Exch (CME), and Product Exch (CME). At the bottom, there are fields for 'From Date' and 'To Date' with format instructions (mm/dd/yyyy).

2. In the Upload File section, click either the Download Regular Template button or the Download CDS Template button



The screenshot shows the 'Upload File' section. It contains dropdown menus for Trade Type, Firm Exch, and Product Exch. Below these is a 'Browse...' button. An 'Upload' button is also present. At the bottom, two orange buttons are visible: 'Download Regular Template' and 'Download CDS Template'. Red arrows point to both of these buttons.

3. Save and/or open the Template File(s).

Note: The Template Files are pre-populated with sample data that should be deleted prior to uploading. Also, only one Product Exchange may be uploaded at a time.

Populating the Regular (Futures/Options) Template

1. Enter trade details into the appropriate fields

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Trade Date	Firm Exchange	Product Exchange	Product	Contract	P/C	Strike Price	Undly	B/S	Qty	Price	Order	Order Type/Trnsf Rsn
2	20160630	CME	CME	EC	201609				B	54	0.0059	ORDER1	E
3	20160630	CME	CME	YP	20161216	C	100	201612	B	49	1308.2	ORDER2	C
4	20160630	CBT	CBT	25	201607	C	120.75		S	675	0.35	ORDER3	M
5	20160630	NYMEX	NYMEX	LO	201607	P	50.5		S	24	0.2	ORDER4	B
6	20160630	NYMEX	COMEX	GC	201612				B	3	1245	ORDER5	E
7	20160630	NYMEX	DME	OQ	201609				S	177	47.17	ORDER6	E
N	O	P	Q	R	S	T	U	V	W				
Residual	Firm	Account	Org	CTI	Opp Firm	Opp Firm Account	Opp Firm Org	Opp Firm CTI	Auto Accept				
	999	ACCOUNT1	H	2	123								
	999	ACCOUNT2	H	2	123								
	999	ACCOUNT3	H	2	123								
	999	ACCT123	C	4	999	ACCTABC	H		2	Y			
5	999	ACCOUNT4	H	2	123								
	999	ACCT123	C	4	999	ACCTABC	H		2	Y			

Trade Date	Enter the Trade Date in YYYYMMDD format.
Firm Exchange	Enter the Firm Exchange (CME, CBT, NYMEX)
Product Exchange	Enter the Product Exchange (CME, CMD, CBT, NYMEX, COMEX, DME)
Product	Enter the Clearing Product Code
Contract	Enter the Contract Period in YYYYMM format or YYYYMMDD format for daily or FLEX contracts
P/C	Enter the Put/Call Indicator, if applicable (P, C)
Strike Price	Enter the Strike Price, in true decimal format (ie 95.50)
Undly	Enter the Underlying Contract Period, if applicable, such as for Flex Options, in YYYYMM format
B/S	Enter the Buy/Sell indicator (B, S)
Qty	Enter the Quantity of the trade
Price	Enter the Trade Price (decimal format, when applicable, eg. for 112 and 15/32, enter 112.46875)
Order	Enter the Order Number
Order Type/Trnsf Rsn	Enter the Transfer Reason Code
Residual	Enter the Cash Residual, if applicable, in dollars/cents format (ie 12.75). Entering a positive value will result in a credit for the Executing Firm; entering a negative value will result in a debit for the Executing Firm.
Firm	Enter the Trading Member Firm ID
Account	Enter the Account Number
Org	Enter the Origin (C, H)
CTI	Enter the Customer Type Indicator (1, 2, 3, 4)
Opp Firm	Enter the Opposite Firm Number
Opp Firm Account	Enter the Opposite Firm Account Number, if known. If this is populated, this account number will be pre-populated for the Claiming Firm. If

nothing is entered, the Account Number will be blank and the Claiming Firm will need to specify the Account Number before claiming.

Opp Firm Org

Enter the Opposite Firm Origin (C, H), if known. If populated, this is the Origin that will be pre-populated for the Claiming Firm. If nothing is populated, Customer (C) will be the default value.

Opp Firm CTI

Enter the Opposite Firm Customer Type Indicator (CTI) (1, 2, 3, 4), if known. If selected, this is the CTI that will be pre-populated for the Claiming Firm. If nothing is selected, (4) will be the default value.

Auto Accept

Enter Y in the Same-CMF Auto Accept Flag column, if applicable. Y indicates a request to auto accept the opposite side of the Transfer. The opposite side of the transfer will only be auto accepted if both Trading Member Firms are affiliated with the same Clearing Member Firm. If both Trading Member Firms are NOT affiliated with the same Clearing Member Firm, if the value in the field is N, or if the field is left blank, the transfer will not be auto-accepted.

2. Save the file in .csv format.

Populating the Fungibles Template

1. Enter trade details into the appropriate fields

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1	Firm	Firm Exchange	Product Exchange	Product	Contract	P/C	Strike Price	B/S	Qty	Offset Product	Offset Qty	Account	Order	Org	CTI
2	999	CME	CME	J1	201706			S	10	J7	20	ACCOUNT1	ORDER1	H	2
3	999	CME	CME	J1	201703			B	5	MJY	50	ACCOUNT2	ORDER2	H	2
4	999	CME	CME	EV	201702	C	1250	B	7	EW	35	ACCOUNT3	ORDER3	H	2

Firm

Enter the Trading Member Firm ID

Firm Exchange

Enter the Firm Exchange (CME, CBT, NYMEX)

Product Exchange

Enter the Product Exchange (CME, CMD, CBT, NYMEX, COMEX, DME)

Product

Enter the Clearing Product Code

Contract

Enter the Contract Period in YYYYMM format

P/C

Enter the Put/Call Indicator, if applicable (P, C)

Strike Price

Enter the Strike Price, in true decimal format (ie 95.50)

B/S

Enter the Buy/Sell indicator (B, S)

Qty

Enter the Quantity of the trade

Offset Product

Enter the Product Code of the product being funged into

Offset Qty

Enter the end Quantity of the Offset Product

Account

Enter the Account Number

Order

Enter the Order Number

Org

Enter the Origin (C, H)

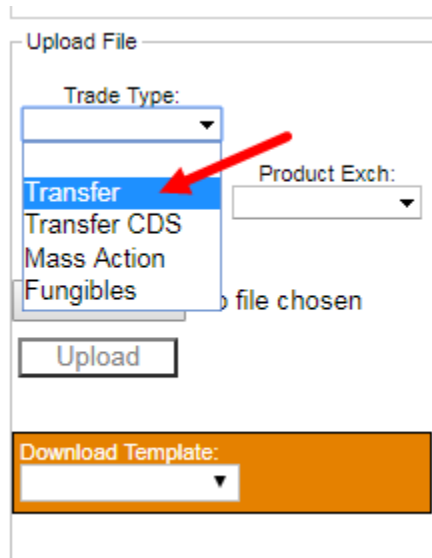
CTI

Enter the Customer Type Indicator (1, 2, 3, 4)

2. Save the file in .csv format.

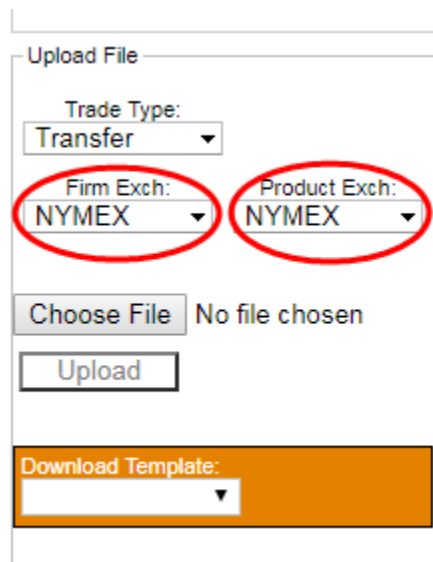
Uploading the Template

1. Select the Transfer Type



The screenshot shows a web form titled "Upload File". It contains a "Trade Type:" dropdown menu which is open, showing options: "Transfer", "Transfer CDS", "Mass Action", and "Fungibles". A red arrow points to the "Transfer" option. To the right of the dropdown is a "Product Exch:" dropdown menu. Below these is a "Choose File" button and the text "No file chosen". At the bottom is an "Upload" button and a "Download Template:" section with a dropdown menu.

- a. Select **Transfer**, **Transfer CDS**, **Mass Action**, or **Fungibles**
2. Choose the Firm Exch and Product Exch
 - a. When Transfer CDS is selected as the Trade Type, Firm Exch and Product Exch are automatically populated



The screenshot shows the same "Upload File" form. The "Trade Type:" dropdown is now set to "Transfer". The "Firm Exch:" and "Product Exch:" dropdowns are both populated with "NYMEX". These two dropdowns are circled in red. The "Choose File" button and "No file chosen" text are still present, along with the "Upload" button and the "Download Template:" section.

3. Choose the file you would like to upload.
 - a. Click the Browse button

Upload File

Trade Type:
Transfer

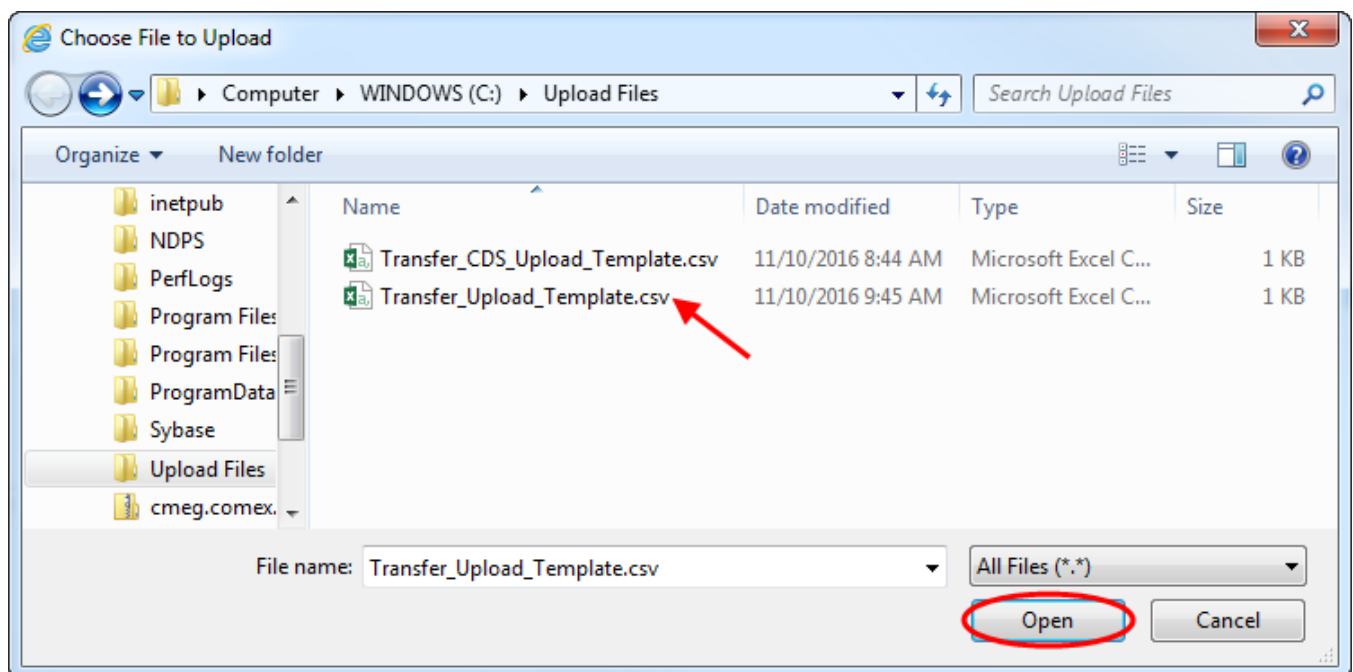
Firm Exch: NYMEX Product Exch: NYMEX

Choose File No file chosen

Upload

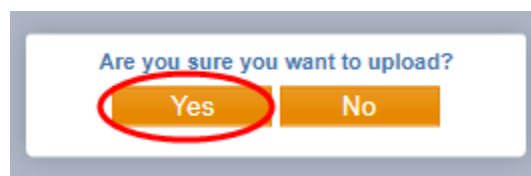
Download Template:

b. Select the file



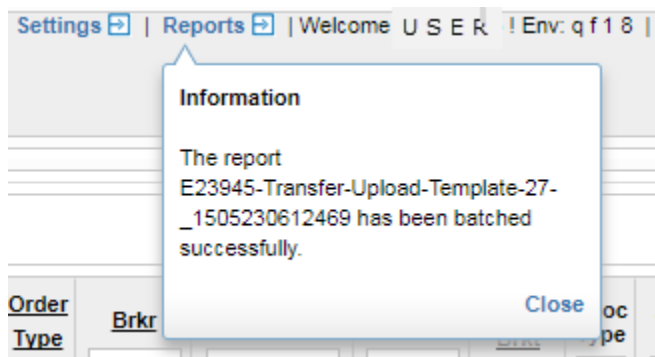
4. Click the Upload button

- Click the Yes button when the “Are you sure?” pop-up appears

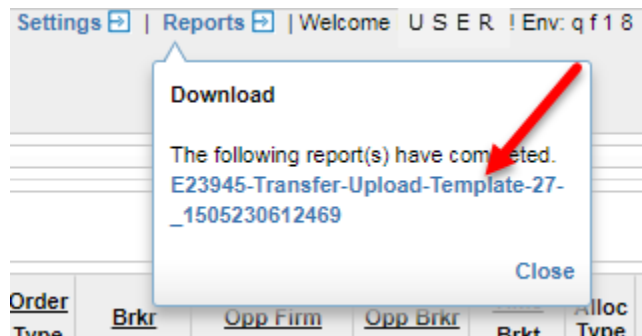


NOTE: FECPlus takes a few seconds to verify that the submitted file is in a valid format and has all the required headers. Once the file passes the file-level validation a pop-up under the Reports link appears indicating that the file is being processed.

The pop-up window can be closed and other work can be done while waiting for the file processing to complete.



When the file is fully processed, another pop-up appears under the Reports link, indicating that the file has been processed and the results file is available.



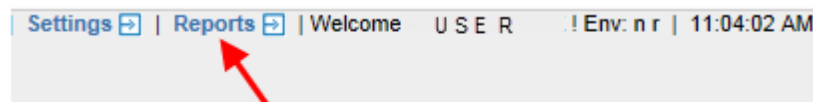
Clicking the link opens the Results File. Only records that errored-out will be included in the Results file. All other records will have been processed successfully.

The column headers in the Results File are identical to the file that was uploaded, except for an additional column at the end named ERROR_MESSAGE, which notates the errors associated with each errored trade.

V	W	
IRM_CTI	AUTO_ACCEPT	ERROR MESSAGE
		1:Price validation exception: Price is not within any range. Product id (-1997959304). Price: (1245), u

Users may correct the errored trades within the Results File, and resubmit the corrected Results File without needing to remove the ERROR MESSAGE column.

Users may also reach their upload results by clicking on the Reports link top open the Reports window:



Clicking the link in the ID column opens the Results File. Clicking the link in the File Name column, opens the original file that was uploaded.

ID	Start Time	File Name	Status	Result
Transfer-Upload-Template_1478797235420	Nov 10, 2016, 11:00:35 AM	ADELAPAZ_Transfer-Upload-Template_1478797235420.csv	COMPLETE	Total: 1 Processed: 0 Failed: 1
SOURCE_1460407356088	Apr 11, 2016, 3:42:36 PM	ADELAPAZ_SOURCE_1460407356088	COMPLETE	

Mass Action Upload

The Mass Action upload tool's functionality is currently limited to Transfer trades. It is designed to allow for an easy transition between trade reconciliation and updating in the FEC+ UI. The tool can either be used with the updated excel export of the trades screen or with the new Mass-Action template downloadable in the Trade Entry screen.

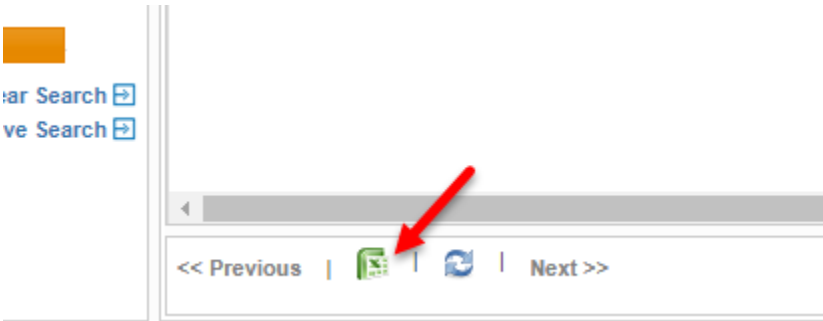
Mass Action with UI Excel Export

The Mass Action tool can be used to update large amounts of trades at one time, using the export file taken from the FECPlus UI of the trades in question on the Trades Search screen.

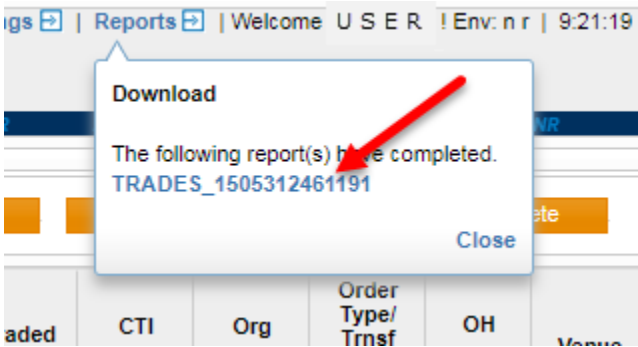
To begin, search in the UI for the trades as normal, inputting any special search criteria as necessary. Below are unaccepted transfers (status PA) into firm 010 which will be accepted/rejected with the tool.

Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strik Price Cou Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm
010	+	<input type="checkbox"/>	PA	<input type="checkbox"/>	9/13/17	100076	ES	12/17		S	5	2,530		ORDER		775
010	+	<input type="checkbox"/>	PA	<input type="checkbox"/>	9/13/17	100077	ES	12/17		S	6	2,535		ORDER		775
010	+	<input type="checkbox"/>	PA	<input type="checkbox"/>	9/13/17	100078	ES	12/17		S	7	2,540		ORDER		775
010	+	<input type="checkbox"/>	PA	<input type="checkbox"/>	9/13/17	100079	ES	12/17		S	8	2,545		ORDER		775
010	+	<input type="checkbox"/>	PA	<input type="checkbox"/>	9/13/17	100080	ES	12/17		S	9	2,550		ORDER		775

Once the results are populated, export them with the Export button at the bottom of the screen.



Once the report is ready, a popup on the upper-right side of the screen will provide a link. Clicking the link will download the UI export to your computer.



You may also click "Reports" and find the most recently batched file, and download it by clicking the file ID in blue.

10076	ES	12/17		S	5	2,530		ORDER		775
10077	Reports									
10078										
10079										
10080										
	</									

Upload File

Trade Type: Mass Action

Firm Exch: CME

Product Exch: CME

Choose File No file chosen

Upload

Download Template:

Once the file is selected, click the Upload button under Choose File.

Upload File

Trade Type: Mass Action

Firm Exch: CME

Product Exch: CME

Choose File E23945_...191.csv

Upload

Download Template:

Clicking on the Reports link once uploading is finished will give a summary of successes and fails in the Result column, and the error report can be downloaded in the ID column to base corrections on. Corrections can be made to the same error file and saved and re-uploaded, as long as the last column (column M) is deleted out of the file.

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Action	Trade Date	Firm Exchange	Product Exchange	Firm ID	Account	Order	Order Type/Trnsf Rsn	Org	CTI	Reject Reason	Error Message	
2	ACCEPT	9/13/2017	CME	CME	10	100076	ORDER	C	C	4		1:Both Customer Account and Opposite Customer Account must be set when trade is matched.	
3	ACCEPT	9/13/2017	CME	CME	10	100077	ORDER	C	C	4		2:Both Customer Account and Opposite Customer Account must be set when trade is matched.	
4	ACCEPT	9/13/2017	CME	CME	10	100080	ORDER	C	C	4		5:Both Customer Account and Opposite Customer Account must be set when trade is matched.	
5													

The format of the errors file is the same as the second Mass Action upload template, which will be discussed further down.

It is also possible to make changes to your original file and re-upload that. All entries that were actioned successfully in the first upload will be rejected on the second upload, so it may be preferable to remove them from the second upload before loading.

Once everything is successfully uploaded, you will see the changes reflect in the UI in the Trade Search screen.

Firm			Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strik Price Cou Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm
010	+		MA		9/13/17	100076	ES	12/17			S	5	2,530	TEST	ORDER		775
010	+		MA		9/13/17	100077	ES	12/17			S	6	2,535	TEST	ORDER		775
010	+		RJ		9/13/17	100078	ES	12/17			S	7	2,540		ORDER		775
010	+		RJ		9/13/17	100079	ES	12/17			S	8	2,545		ORDER		775
010	+		MA		9/13/17	100080	ES	12/17			S	9	2,550	TEST	ORDER		775

Mass Action with Template Download

Using the Mass Action tool via template download requires only very basic information about the trades. The template is downloaded through the Trade Entry tab, by selecting Mass Action from the Download Template drop-down.

Upload File

Trade Type:

Firm Exch:

Product Exch:

Choose File

No file chosen

Upload

Download Template:

Transfer

Transfer CDS

Mass Action

Fungibles

The template only requires the below fields to be filled in, the remaining can be left blank depending on the goals of the user:

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Action	Trade Date	Firm Exchange	Product Exchange	Firm	ID	Account	Order	Order Type	Org	CTI	Reject Reason	
2	ACCEPT	20160630	CME	CME	999	100001	ACCOUNT1			C			
3	REJECT	20160615	CME	CME	999	100002							
4	UPDATE	20161015	CBT	CBT	999	100003	CHANGE	CUC2					

Just as in the Mass Action export, when accepting a transfer, the account information must be populated. If left blank, the line item will reject.

The template is uploaded in the same manner as the export-format for Mass Action, and results are also viewable in the same way (see above section).

Upload File

Trade Type:

Mass Action

Firm Exch:

CME

Product Exch:

CME

Choose File
E23945_...191.csv

Upload

Download Template:

Allocation Management

Allocations (Give-ups), Average-Priced Allocations (APS), Notional Value Average-Priced Allocations (NVAP), Cross-Exchange Allocations (Mutual Offset Allocations (MOS))

Marking Trades for Allocation

Trades can be marked for Allocation upon execution on any platform (i.e. Globex), upon entry into the FECPlus UI, or via API messaging. For information on FIXML reference CME Group website: <http://www.cmegroup.com/clearing/operations-and-deliveries/system-manuals.html#fixmlOtherSpecification> (link may need to be copy-pasted into browser).

Marking A Trade For Allocation in FECPlus

The instructions below outline how to mark a trade for allocation once the trade has been established in FECPlus.

To Mark a Trade for Allocation in Trade Line

1. Search for the trade by setting the appropriate Search details in the Trades **Search Type**.
2. Click **Search**.
 - a. The **Trades** Search Results will appear.
3. Under the **Alloc Type** column, select **GG** (Give-up), **AG** (Averaging), or **NG** (Notional Value Averaging), from the drop down list.
4. Click the **Update** button.

The screenshot shows the 'TRADES' section of the FECPlus interface. At the top, there are buttons: 'Expand All', 'Accept', 'Reject', 'Update' (highlighted with a red arrow), 'Allocate', 'Transfer', and 'Delete'. Below these is a table of trade details. The table has columns: Firm, Status, Trade Date, ID, Product, Contract, P/C, Strike Price/Coupon Rate, B/S, Qty, Price/Pct of Par, Account, Order, Brkr, Opp Firm, Opp Brkr, Alloc Type, APS Grp ID/ Carry Firm, and Trac A. The first row of data shows: Firm 010, Status MA, Trade Date 8/27/18, ID 104916, Product ED, Contract 06/20, B/S S, Qty 180, Price/Pct of Par 97.075, Account TESTACCOUNT, Order TE5F, Brkr 0A0L, and Alloc Type GG. A dropdown menu is open for the 'Alloc Type' column, showing options: GG, AG, NG, and XG. A red arrow points to the 'GG' option in the dropdown.

- a. The message in the notification area indicates when the activity is in progress and when the activity is complete

Update trade activity in progress...

Update trade activity completed successfully on 1/1...

Note: Allocations will need to be created from the Allocation Group screen in FECPlus. The Alloc Type will display as 'PG' (if marked for Give-up), momentarily. After the trade is linked to an Allocation Group, Alloc Type will display as a 'GG' (if marked for Give-up), an 'AG' (if marked for Averaging), or an 'NG' (if marked for Notional Value Averaging). To bring back the latest information, click **Refresh**.

Transfer Delete

Oppo Broker	Alloc Type	Grp ID/ Carry Firm	Trac A
	PG		

Transfer Delete

Oppo Broker	Alloc Type	Grp ID/ Carry Firm	Trac A
	GG		

Clicking the **GG**, hyperlink will redirect to the specific Allocation Group in the FECPlus Allocation Groups search screen.

To Mark a Trade for Allocation in Trade Line, Including Additional Information (Carry Firm, Avg Px Group ID or Cross-Exchange Carry Firm)

1. Search for the trade by setting the appropriate Search details in the Trades **Search Type**.
2. Click **Search**.
 - a. The **Trades** Search Results will appear.
3. Under the **Alloc Type** column, select **GG** (Give-up), **AG** (Averaging), or **XG** (Cross-Exchange) from the drop down list.

TRADES Expand All Accept Reject Update Allocate Transfer Delete

Firm	Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac A
010	+	MA	8/27/18	104916	ED	06/20		S	180	97.075	TESTACCOUNT	TE5F	0A0L			GG		O

4. Enter Additional Information.

- a. Enter Carry Firm number in the Avg Px Grp ID/Carry Firm field.

Firm	Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac A
010	+	MA	8/27/18	104916	ED	06/20		S	180	97.075	TESTACCOUNT	TE5F	0A0L			GG	123	O

- b. Enter Average Price Group ID in the Avg Px Grp ID/Carry Firm field.

Firm	Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac A
010	+	MA	8/27/18	104916	ED	06/20		S	180	97.075	TESTACCOUNT	TE5F	0A0L			NG	NVAP1	O

c. Enter Cross-Exchange Firm number in the Avg Px Grp ID/Carry Firm field.

Firm		Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac A:
010	+	MA	8/27/18	104916	ED	06/20			S	180	97.075	TESTACCOUNT	TE5F	0A0L			XG	020	O

5. Click the **Update** button.

TRADES																			
<div>Expand All</div> <div>Accept</div> <div>Reject</div> <div>Update</div> <div>Allocate</div> <div>Transfer</div> <div>Delete</div>																			
Firm		Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac A:
010	+	MA	8/27/18	104916	ED	06/20			S	180	97.075	TESTACCOUNT	TE5F	0A0L			AG	APS1	O

a. The message in the notification area indicates when the activity is in progress and when the activity is complete

Update trade activity in progress...

Update trade activity completed successfully on 1/1...

Note: The allocation will display as '**PG**' (if marked for Give-up), '**PA**' (if marked for APS w/Avg Px Grp ID specified), '**PN**' (if marked for NVAP w/Avg Px Grp ID specified), or '**PX**' (if marked for Cross-Exchange Allocation), momentarily. After the trade is linked to an Allocation Group, Alloc Type will display as '**GG**' (if marked for Give-up), '**AG**' (if marked for Average Price Allocation and assigned to a group), '**NG**' (if marked for Notional Value Average Price Allocation and assigned to a group), or '**XG**' (if marked for Cross-Exchange Allocation). To display the latest information, click **Refresh**.

Transfer		Delete	
Alloc Type	APS Grp ID/ Carry Firm	Trac A:	
PA	APS1	O	

Transfer		Delete	
Alloc Type	APS Grp ID/ Carry Firm	Trac A:	
AG	APS1	O	

Also, when marking for Give-up or Cross-Exchange Allocation, including the Carry Firm will allocate the full trade amount to the Carry Firm, using the Executing Account as the Carry Account. Further action is required for Averaged Price Allocations.

Trades will not be allowed to be marked for Cross-Exchange Allocation without including a Carry Firm.

Clicking the **GG**, **AG**, **NG** or **XG** hyperlinks will redirect to the specific Allocation Group in the FECPlus Allocation Groups search screen.

To Mark a Trade for Allocation (Give-ups, Cross-Exchange Allocations) Using Allocate Button Suite, Including Allocation Information

1. Search for the trade by setting the appropriate Search details in the Trades **Search Type**.
2. Click **Search**.
 - a. The **Trades** Search Results will appear.

3. Check the **Select Box** for the applicable trade.
4. Click the **Allocate** button suite and select **Mark for Allocation**.

TRADES

Expand All Accept Reject Update Allocate Transfer Delete

Mark for Allocation Un-Mark

Firm	<input checked="" type="checkbox"/>	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Pct of Par	Account	Order	Brkr	C F
010	<input checked="" type="checkbox"/>	MA	<input type="checkbox"/>	1/19/17	100232	NN	02/17			B	28	3.5	ACCOUNT	C3428688	2TNX	

The **Allocation** screen will appear in a pop-up window. The top section of the Allocation Screen provides the details of the trade or trades that were selected.

5. To create an allocation, choose the allocation type,
 - a. For Give-ups, choose **GUS**, for Cross-Exchange Allocations (MOS) choose **MOS**
 - i. Exchange should be automatically set properly
 - ii. Set Carry Firm, Quantity, and Carry Account in the corresponding fields.
 - iii. (Optional) Set CTI and Origin for the Allocation on the Carry Side. NOTE: The default values for CTI and Origin are 4 and C respectively.

Allocation

ID	Product	Contract	P/C	Strike Price/ Coupon Rate	Order	B/S	Qty	Account	Venue	CTI	Org	Trade Date
100232	NN	02/17			C3428688	B	28	ACCOUNT	XPIT	4	C	1/19/17

Choose allocation type: ☒ GUS ☐ APS ☐ MOS Carry Firm Exchange NYMEX

<input type="checkbox"/>	Qty	Carry Firm	Account	CTI	Org
<input type="checkbox"/>	10	123	CARRY1	4	C
<input type="checkbox"/>	18	456	CARRY2	4	C
<input type="checkbox"/>				4	C

1 New Alloc Apply Global Updates Delete Save

6. Click the **Save** button.

NOTE: If a Carry Firm and Carry Account are not specified before clicking **Save**, the trade will be marked for allocation and an allocation group will be created but no allocations will be created.

The Alloc Type will now be populated with GG link (Give-up) or XG (Cross-Exchange Allocation). Clicking this link will redirect to the specific Allocation Group in the FECPlus Allocation Groups search

TRADES													
Expand All Accept Reject Update Allocate Transfer													
Contract ID	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order ID	Brkr	Oppo Firm	Oppo Broker	Alloc Type	Grp ID/ Carry Firm	T
I6			S	1	121.025	CHANGE	27932	0A0L			GG	020	

screen.

To Mark Multiple Trades for Allocation (Give-ups, Cross-Exchange Allocations) Using Allocate Button Suite, Including Allocation Information

1. Search for the trades by setting the appropriate Search details in the Trades **Search Type**.
2. Click **Search**.
 - a. The **Trades** Search Results will appear.
3. Check the **Select Boxes** for the applicable trades.
4. Click the **Allocate** button suite and select **Mark for Allocation**.

TRADES														Expand All		Accept		Reject		Update		Allocate		Transfer		Delete	
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Traded As	C						
010	<input checked="" type="checkbox"/>	MA	<input type="checkbox"/>	1/23/17	100021	ED	06/18			B	29	98.205	TESTACCOUNT	4837438875435532291	0A0L					O							
010	<input checked="" type="checkbox"/>	MA	<input type="checkbox"/>	1/23/17	100022	ED	06/18			B	1	98.205	TESTACCOUNT	46890000005056840	0A0L					O							
010	<input checked="" type="checkbox"/>	MA	<input type="checkbox"/>	1/23/17	100023	ED	06/18			B	1	98.205	TESTACCOUNT	100000046779	0A0L					O							
010	<input checked="" type="checkbox"/>	MA	<input type="checkbox"/>	1/23/17	100024	ED	06/18			B	1	98.205	TESTACCOUNT	39763000019057524	0A0L					O							

The **Allocation** screen will appear in a pop-up window. The top section of the Allocation Screen provides the details of the trade or trades that were selected.

5. To create an allocation, choose the allocation type,
 - a. For Give-ups, choose **GUS**, for Cross-Exchange Allocations (MOS) choose **MOS**
 - i. Exchange should be automatically set properly
 - ii. Set Carry Firm, Quantity, and Carry Account in the corresponding fields.
 - iii. (Optional) Set CTI and Origin for the Allocation on the Carry Side. NOTE: The default values for CTI and Origin are 4 and C respectively.

Allocation

ID	Product	Contract	P/C	Strike Price/ Coupon Rate	Order	B/S	Qty	Account	Venue	CTI	Org	Trade Date
100021	ED	06/18			4837438875435	B	29	TESTACCOUNT	GLBX	4	H	1/23/17
100022	ED	06/18			4689000000505	B	1	TESTACCOUNT	GLBX	4	H	1/23/17
100023	ED	06/18			100000046779	B	1	TESTACCOUNT	GLBX	4	H	1/23/17

Choose allocation type: ☐ GUS ☐ APS ☒ MOS

NOTE: If no information is provided, the re-allocation group will be created without allocations. Otherwise, all the selected allocation quantities will be allocated to specified carrying firm and account.

Exchange: SX Carry Firm: 123 Carry Account: CARRY3 CTI: 3 Org: C

Apply Global Updates **Save** Reset

6. Click the **Save** button.

NOTE: The full quantity of each trade will be allocated to the same Carry Firm/Carry Account. If a Carry Firm and Carry Account are not specified before clicking **Save**, the trades will be marked for allocation and an allocation group will be created but no allocations will be created.

The Alloc Type will now be populated with GG link (Give-up) or XG (Cross-Exchange Allocation). Clicking this link will redirect to the specific Allocation Group in the FECPlus Allocation Groups search screen.

TRADES Expand All Accept Reject Update Allocate Transfer

Firm	Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type
010	+	MA	1/23/17	100021	ED	06/18			B	29	98.205	TESTACCOUNT	4837438875435532291	0A0L			XG
010	+	MA	1/23/17	100022	ED	06/18			B	1	98.205	TESTACCOUNT	46890000005056840	0A0L			XG
010	+	MA	1/23/17	100023	ED	06/18			B	1	98.205	TESTACCOUNT	100000046779	0A0L			XG

To Mark Trades for Average Price Allocation (APS) or Notional Value Average Price Allocation (NVAP) Using Allocate Button Suite

1. Search for the trades by setting the appropriate Search details in the Trades **Search Type**.
2. Click **Search**.
 - a. The **Trades** Search Results will appear.
3. Check the **Select Box(es)** for the applicable trade(s).
4. Click the **Allocate** button suite and select **Mark for Allocation**.

TRADES Expand All Accept Reject Update Allocate Transfer Delete

Mark for Allocation

Firm	Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm
010	+	MA	8/27/18	100958	ED	09/18		S	1	97.6525	TESTACCOUNT	1534742	0A0L				
010	+	MA	8/27/18	102119	ED	03/19		S	2	97.265	TESTACCOUNT	3WM2H	0A0L				
010	+	MA	8/27/18	104899	ED	09/18		S	1	97.6525	TESTACCOUNT	1534742	0A0L				
010	+	MA	8/27/18	104900	ED	03/19		S	2	97.265	TESTACCOUNT	3WM2H	0A0L				

The **Allocation** screen will appear in a pop-up window. The top section of the Allocation Screen provides the details of the trade or trades that were selected.

5. To mark for Average Price Allocation (APS), choose Allocation Type **APS** or **NVAP**

a. Specify the Average Price Group ID in the **Avg Px Grp ID** field.

ID	Product	Contract	P/C	Strike Price/ Coupon Rate	Order	B/S	Qty	Account	Venue	CTI	Org	Trade Date
100958	ED	09/18			1534742897	S	1	TESTACCOUNT	GLBX	4	H	8/27/18
102119	ED	03/19			3WM2HZHT6OI	S	2	TESTACCOUNT	GLBX	4	H	8/27/18
104899	ED	09/18			1534742897	S	1	TESTACCOUNT	GLBX	4	H	8/27/18

Choose allocation type: ☐ GUS ☒ APS ☐ NVAP ☐ MOS

APS Grp ID:

Apply Global Updates **Save** Reset

6. Click the **Save** button.

NOTE: The trade(s) selected will be marked for APS (or NVAP) and the Avg Px Grp ID will be set. If Avg Px Grp ID is not specified before clicking **Save**, the trade(s) will be only be marked for APS (or NVAP). Further action will be required to allocate.

If an Avg Px Grp ID is populated, the Alloc Type will be populated with an AG link (Averaged Price Group), or and NG link (Notional Value Averaged Price Group). Clicking this link will redirect to the specific Allocation Group in the FECPlus Allocation Groups search screen.

TRADES																			
Firm		Status	Legy Trd	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm
010	+	MA		1/23/17	100024	ED	06/18			B	1	98.205	TESTACCOUNT	39763000019057524	0A0L			AG	APS1
010	+	MA		1/23/17	100026	ED	06/18			B	1	98.205	TESTACCOUNT	39763000019057530	0A0L				
010	+	MA		1/23/17	100027	ED	06/18			B	31	98.205	TESTACCOUNT	129	0A0L			AG	APS1

Un-Marking A Trade From An Allocation Group:

1. Click on select box of the desired trade(s) to be updated.
2. Click the **Allocate** button suite and choose **Un-Mark**.

TRADES																
Firm		Status	Legy Trd	Trade Date	Trade Id	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Pct of Par	Account	Order ID	Brkr	
010	+	<input checked="" type="checkbox"/>	MA		9/27/16	100001	25	12/16		S	1	121.025	CHANGE	27932	0A0L	

An “Are you sure” window will pop-up.

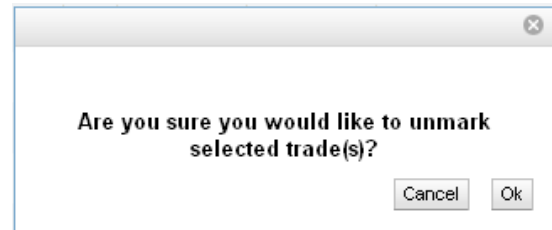
3. Click **Ok**

This will remove the selected trade from the allocation group and will also remove the GG (or other Allocation Type Indicator) from the Alloc Typ column.

NOTE: Trades cannot be unmarked from a Completed APS group, nor unassigned from an NVAP group if the remaining notional will become negative.

If the allocation group has NO Accepted Allocations, and the Allocation Group Qty is reduced to zero, the pending allocations will be deleted and the allocation group will be deleted.

If the allocation group DOES have any Accepted Allocations, any pending allocations will be deleted, and the Allocation Group Qty will be reduced by the Qty of the trade(s) removed. Accepted Allocations will need to be Reversed.



Un-Assigning A Trade From An APS or NVAP Allocation Group:

Trades that are marked for APS or NVAP can remain marked, but unassigned, which means that they are not part of any specific allocation group.

1. Click into the Avg Px Grp ID field of the desired trade(s) to be unassigned.
2. Delete the value in the Avg Px Grp ID field.

TRADES																			
<div>Expand AllAcceptRejectUpdateAllocateTransferDelete</div>																			
Firm	<div><input type="checkbox"/></div>	Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac As
010	<div><div>+</div><div><input type="checkbox"/></div></div>	MA	8/27/18	100958	ED	09/18			S	1	97.6525	TESTACCOUNT	1534742	0A0L			AG	AP	C

3. Click the **Update** button

- a. The message in the notification area indicates when the activity is in progress and when the activity is complete

Update trade activity in progress...

Update trade activity completed successfully on 1/1...

TRADES																			
<div>Expand All Accept Reject Update Allocate ▼ Transfer Delete</div>																			
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Product	Contract	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account	Order	Brkr	Opp Firm	Opp Brkr	Alloc Type	APS Grp ID/ Carry Firm	Trac As
010	+	<input type="checkbox"/>	MA	8/27/18	100958	ED	09/18		S	1	97.6525	TESTACCOUNT	1534742	0A0L			AG	<div></div>	C

This will remove the trade from the allocation group and will also remove the hyperlink from the AG or NG in the Alloc Typ column.

NOTE: Trades cannot be unassigned from a Completed APS group, nor unassigned from an NVAP group if the remaining notional will become negative.

Allocation Groups

Trades that are marked for Allocation are assigned to an Allocation Group. For Give-ups, FECPlus automatically assigns trades to an Allocation Group. For Averaging, users specify the Average Price Group ID themselves. All Allocations are created from a group.

Give-Up and Cross Exchange Allocation Groups

ALLOCATION GROUPS												NVAP Calc		Allocate	Reverse ▾	Complete		Uncomplete		Delete	
Alc	<input type="checkbox"/>	Trd	Status	Trade Date	ID	Alloc Type	Qty	Allocation Qty	Accepted Qty	B/S	Order	Product	Contract	P/C	Strike Price / Coupon Rate	Price/ Pct of Par	Account	Trade Type	Sprd Type	APS Grp ID	Vol
						Grp Notnl	Rem Grp Notnl	High Price	Low Price	Country of Origin		Brkr	Undly	Org	Residual	Average Price	Operator ID	Traded As	Venue	CTI	O H
				8/28/18	107364	SG	2	2	0	B	ORDER	ED	12/19			97.05	ACCOUNT	REG			N
...										...	GB	0A0L		C			ADELAPAZ	O	GLBX	4	

The following fields are relevant for the different Post-Trade Type Groups:

Field Name	Description	Give-Up	Cross-Exchange	APS	NVAP
Alc	Expands the Allocation Group to display Allocation information	X	X	X	X
Trd	Expands the Allocation Group to display information about the trades that make up the Group	X	X	X	X
Status	Status of the trade, Allocation Group, Allocation (outbound and inbound)			X	
Trade Date	CME Trade Date on of originally executed trade(s)	X	X	X	X
ID	FECPlus Trade ID, Allocation Group ID or ID of individual Allocation. Systematically generated, unless provided by firm.	X	X	X	X
Alloc Type	Allocation Type for Allocation Groups <ul style="list-style-type: none"> AG – Average-Priced Give-up Group (APS) AS – Single-trade Allocation Group at the request of submitter GG – Give-up Group SG – Single-trade Allocation Group NG – Notional Value Averaged-Priced Give-Up Group (NVAP) XG – Cross-Exchange (MOS) Allocation Group 	X	X	X	X
Qty	Trade, Allocation Group or Allocation quantity	X	X	X	X
Allocation Qty	Quantity allocated from the Allocation Group	X	X	X	X
Accepted Qty	Quantity accepted by claiming firm	X	X	X	X
B/S	Market side of the trade, trade(s) in the Allocation Group, or individual allocation. B=Buy, S=Sell	X	X	X	X

Order	Order Number	X	X	X	X
Product	Product ID. CME Product Code	X	X	X	X
Contract	Contract period. For OTCFX, this indicates the Fixing Date	X	X	X	X
P/C	Put/Call Indicator. C=Call, P=Put	X	X	X	X
Strike Price/Coupon Rate	Strike Price for Option trades	X	X	X	X
Price/Pct of Par	Trade Price	X	X	X	
Account	Executing/Customer account number. OTC: If Account number matches an existing Position account, it will post to that position account	X	X	X	X
Trade Type	BLOCK, EBF, EFP, EFR, EFS, EOO, FU (Funge), OPNT, REG (regular non-OPNT trade), SUB, or TRNSF	X	X		
Sprd Type	Spread Type	X	X		
Avg Px Grp ID	Average Price Group ID			X	X
Vol	Volatility Quoted Option Indicator	X	X		
Grp Notnl	Total Notional Value of the Allocation Group				X
Rem Grp Notnl	Remaining Notional Value of the Allocation Group				X
High Price	Highest price of the trades that make up the NVAP Group				X
Low Price	Lowest price of the trades that make up the NVAP Group				X
Country of Origin	Country of Origin	X	X		
Brkr	Floor/Globex Trader ID	X	X		
Undly	Underlying Contract Period	X	X	X	X
Org	Origin. C=Customer, H=House	X	X		
Residual	The difference between True Average Price and the Rounded Average Price		X	X	
Average Price	Allocation Group Average Price			X	
Operator ID	Globex Operator ID	X	X		

ALLOCATION GROUPS															NVAP Calc		Allocate		Reverse		Complete		Uncomplete		Delete	
Alc	Trd	Status	Trade Date	ID	Alloc Type	Qty	Allocation Qty	Accepted Qty	B/S	Order	Product	Contract	P/C	Strike Price / Coupon Rate	Price/ Pct of Par	Account	Trade Type	Spnd Type	APS Grp ID							
					Grp Notnl	Rem Grp Notnl	High Price	Low Price	Country of Origin		Brkr	Undly	Org	Residual	Average Price	Operator ID	Traded As	Venue	CTI							
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	8/28/18	100499	GG	10	0	0	B	ORDER	AD	09/18			0.76	ACCOUNT	REG	S	PIT	1						
<div> <div>▼</div> <div>+</div> </div>																										

ALLOCATIONS															
<input type="checkbox"/>	Status	Msg	ID	Qty	Residual	Price	Average Price	Notional	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Accep Date
<input type="checkbox"/>	...	N								CME		4	C		
<input type="checkbox"/>	...	N								CME		4	C		
<input type="checkbox"/>	...	N								CME		4	C		

2

New Alloc

Reverse

Delete

Save

5. Enter the desired allocation criteria.

a. For Give-Ups, Cross-Exchange Allocations, and APS groups, users can specify:

i. Allocation Quantity, Carry Firm, Carry Exchange, Carry Account, CTI, and Origin

ALLOCATION GROUPS															NVAP Calc		Allocate		Reverse		Complete		Uncomplete		Delete	
Alc	Trd	Status	Trade Date	ID	Alloc Type	Qty	Allocation Qty	Accepted Qty	B/S	Order	Product	Contract	P/C	Strike Price / Coupon Rate	Price/ Pct of Par	Account	Trade Type	Spnd Type	APS Grp ID							
					Grp Notnl	Rem Grp Notnl	High Price	Low Price	Country of Origin		Brkr	Undly	Org	Residual	Average Price	Operator ID	Traded As	Venue	CTI							
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	8/28/18	100499	GG	10	0	0	B	ORDER	AD	09/18			0.76	ACCOUNT	REG	S	PIT	1						
<div> <div>▼</div> <div>+</div> </div>																										

ALLOCATIONS															
<input type="checkbox"/>	Status	Msg	ID	Qty	Residual	Price	Average Price	Notional	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Accep Date
<input type="checkbox"/>	...	N		5					999	CME	CARRYACCT	3	C		
<input type="checkbox"/>	...	N								CME		4	C		
<input type="checkbox"/>	...	N								CME		4	C		

2

New Alloc

Reverse

Delete

Save

b. For NVAP groups, users can specify:

i. Allocation Quantity, Allocation Price (True Average Price), Carry Firm, Carry Exchange, Carry Account, CTI, and Origin

ALLOCATION GROUPS															NVAP Calc		Allocate		Reverse		Complete		Uncomplete		Delete	
Alc	Trd	Status	Trade Date	ID	Alloc Type	Qty	Allocation Qty	Accepted Qty	B/S	Order	Product	Contract	P/C	Strike Price / Coupon Rate	Price/ Pct of Par	Account	Trade Type	Spnd Type	APS Grp ID							
					Grp Notnl	Rem Grp Notnl	High Price	Low Price	Country of Origin		Brkr	Undly	Org	Residual	Average Price	Operator ID	Traded As	Venue	CTI							
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	8/28/18	107354	NG	36	0		B	ED	03/21					REFF8			APS8							
					3,494.34	3,494.34	97.065	97.065																		
<div> <div>▼</div> <div>+</div> </div>																										

ALLOCATIONS															
<input type="checkbox"/>	Status	Msg	ID	Qty	Residual	Price	Average Price	Notional	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Accep Date
<input type="checkbox"/>	...	N		12			97.065		999	CME	CARRYACCT	1	H		
<input type="checkbox"/>	...	N								CME		4	C		
<input type="checkbox"/>	...	N								CME		4	C		

2

New Alloc

Reverse

Delete

Save

6. Click the "Save" button to create the new allocation(s).

NOTE: If Account is not specified, the Executing Account of the Group will be applied as the Carry Account. If CTI and Org are not specified, they will default to 4 and C respectively.

The allocation will appear in Pending Accept (PA) status. The Carry Firm will see the allocation immediately after saving.

Using Propagate Feature When Creating New Allocations within a Group

1. Search for the Allocation Group by setting the appropriate Search details in the Allocation Groups **Search Type**.
2. Click **Search**.
 - a. The Allocation Groups Search Results will appear.
3. Click the Allocation Icon (blue arrow) within the group that needs a new allocation(s) to expand the Allocations window.
4. Enter any allocation information that is to be applied to multiple rows in the fields in the Column Headings.
 - a. Information can be entered in multiple fields simultaneously by entering it into the Header Row.
5. Click the “select box” of the allocation(s) for which the Mass Update is to apply.
 - a. Clicking the “select box” in the Header Row will select all results on the page.
 - b. Mass Update will ONLY apply to Allocation rows that have the “select box” checked
6. Enter the rest of the Allocation info.

The screenshot displays the 'ALLOCATION GROUPS' interface. At the top, there are buttons for 'NVAP Calc', 'Allocate', 'Reverse', 'Complete', 'Uncomplete', and 'Delete'. Below these are columns for 'Alloc', 'Trd', 'Status', 'Trade Date', 'ID', 'Alloc Type', 'Qty', 'Allocation Qty', 'Accepted Qty', 'B/S', 'Order', 'Product', 'Contract', 'P/C', 'Strike Price / Coupon Rate', 'Price / Pct of Par', 'Account', 'Trade Type', 'Sprd Type', 'APS Grp ID', and 'Vol'. A table of allocation groups is shown, with one group selected. Below this is the 'ALLOCATIONS' section, which has a table with columns for 'Status', 'Msg', 'ID', 'Qty', 'Residual', 'Price', 'Average Price', 'Notional', 'Carry Firm', 'Carry Exchange', 'Account', 'CTI', 'Org', 'Create Date', and 'Accept Date'. The table contains several rows of allocation data. Red arrows point to the 'Status' column header and the 'Save' button at the bottom.

7. Click the “Save” button to create the new allocations.

Updating an Allocation within a Group

1. Search for the Allocation Group by setting the appropriate Search details in the Allocation Groups **Search Type**.
2. Click **Search**.
 - a. The Allocation Groups Search Results will appear.

- Click the Allocation Icon (blue arrow) within the group that needs a new allocation(s) to expand the Allocations window.

ALLOCATION GROUPS															Allocate		Reverse		Complete		Uncomplete		Delete	
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	Spnd Type	APS ID	Vol			
998				4/12/13	122492	GG	360	5	0	B	01TD01QC	BP	03/14			1.5325	222	REG						
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue	CTI	O H			
											US,IL	99A		C			9999	O	GLBX	2	N			

ALLOCATIONS														
Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update	User	Status Date	
PA	N	100004	5		020	CME	CARRYACCT	4	C	4/15/13 11:18 AM	4/15/13 11:18 AM	ADELAPAZ	4/15/13 11:18 AM	
...	N					CME		4	C					
...	N					CME		4	C					
...	N					CME		4	C					

3	New Alloc	Reverse	Delete	Save
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- Click anywhere on the allocation row that is to be updated. This opens the updateable fields for editing.
- Enter any updates that are needed.
- Click the “Save” button to save the updates.

ALLOCATION GROUPS															Allocate		Reverse		Complete		Uncomplete		Delete	
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	Spnd Type	APS ID	Vol			
998				4/12/13	122492	GG	360	5	0	B	01TD01QC	BP	03/14			1.5325	222	REG						
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue	CTI	O H			
											US,IL	99A		C			9999	O	GLBX	2	N			

ALLOCATIONS														
Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update	User	Status Date	
PA	N	100004	5		020	CME	change	4	C	4/15/13 11:18 AM	4/15/13 11:18 AM	ADELAPAZ	4/15/13 11:18 AM	
...	N					CME		4	C					
...	N					CME		4	C					
...	N					CME		4	C					

3	New Alloc	Reverse	Delete	Save
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Deleting an Allocation within a Group

- Search for the Allocation Group by setting the appropriate Search details in the Allocation Groups **Search Type**.
- Click **Search**.
 - The Allocation Groups Search Results will appear.

- Click the Allocation Icon (blue arrow) within the group that needs a new allocation(s) to expand the Allocations window.

ALLOCATION GROUPS															Allocate		Reverse		Complete		Uncomplete		Delete	
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	Sprd Type	APS ID	Vol			
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue	CTI	O H			
998	▼	+		4/12/13	122492	GG	360	5	0	B	01TD010C	BP	03/14			1.5325	222	REG			N			
											US,IL	99A		C			9999	O	GLBX	2				

ALLOCATIONS														
Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update	User	Status Date	
PA	N	100004	5		020	CME	CARRYACCT	4	C	4/15/13 11:18 AM	4/15/13 11:18 AM	ADELAPAZ	4/15/13 11:18 AM	
...	N					CME		4	C					
...	N					CME		4	C					
...	N					CME		4	C					

3	New Alloc	Reverse	Delete	Save
---	-----------	---------	--------	------

- Click the “select box” of the desired allocation(s).
 - Clicking the “select box” in the Header Row will select all results within the Allocations window.
- Click the **“Delete”** button within the Allocation window.
- Click the “Ok” button on the Are You Sure pop-up window.

ALLOCATION GROUPS															Allocate		Reverse		Complete		Uncomplete		Delete	
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	Sprd Type	APS ID	Vol			
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue	CTI	O H			
998	▼	+		4/12/13	122492	GG	360	5	0	B	01TD010C	BP	03/14			1.5325	222	REG			N			
											US,IL	99A		C			9999	O	GLBX	2				

ALLOCATIONS														
Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update	User	Status Date	
<input checked="" type="checkbox"/> PA	N	100004	5		020	CME	CARRYACCT	4	C	4/15/13 11:18 AM	4/15/13 11:22 AM	ADELAPAZ	4/15/13 11:18 AM	
<input type="checkbox"/> ..	N					CME		4	C					
<input type="checkbox"/> ..	N					CME		4	C					
<input type="checkbox"/> ..	N					CME		4	C					

3	New Alloc	Reverse	Delete	Save
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Are you sure you would like to delete selected allocation group(s)?

Cancel **Ok**

Deleted Allocation(s) will now have a status of Deleted (DL).
 Only Allocation(s) in Pending Accept (PA) or Rejected (RJ) status can be deleted.

Mass Allocate Groups

To allocate the full quantity of one or more groups to the same Carry Firm and Carry Account.

1. Search for the Allocation Group by setting the appropriate Search details in the Allocation Groups **Search Type**.
2. Click **Search**.
 - a. The Allocation Groups Search Results will appear.
3. Click the “select box” of the desired allocation group(s).
4. Clicking the “select box” in the Header Row will select all results on the page.

ALLOCATION GROUPS																			
										Allocate		Reverse	Complete	Uncomplete	Delete				
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	SPD Type
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue
998	<input checked="" type="checkbox"/>	+		4/12/13	122704	GG	20	0	0	S	01TD01QK	BP	03/14			1.533	222	REG	
					...						US,IL	99A		C			9999	O	GLBX
998	<input checked="" type="checkbox"/>	+		4/12/13	122754	GG	20	0	0	B	01TD01QO	BP	03/14			1.5335	222	REG	
					...						US,IL	99A		C			9999	O	GLBX

5. Click the “Allocate” button to open the Mass Allocation Window.

Mass Allocation

Venue	Order ID	Product	Contract P	P/C	Strike Price	B/S	Price	Broker	Account	CTI	Origin	Quantity	Allocation Qu	Acc
GLBX	01TD01QK	BP	03/14			S	1.533	99A	222	2	C	20	0	
GLBX	01TD01QO	BP	03/14			B	1.5335	99A	222	2	C	20	0	

Information on Selected Groups

Enter Carry Firm Info

NOTE: All allocation quantities in selected groups will be allocated to specified carrying firm and account.

Exchange: CME Carry Firm: 010 Carry Account: carryacct CTI: 4 Origin: C

Submit Reset

6. Enter Carry Firm and Carry Account
7. Click “Submit” button to save the allocations.
 - a. The full quantity of all selected Allocation Groups will be allocated to the same firm/account.

NOTE: NVAP Groups are not eligible for mass group allocation.

Delete an Allocation Group

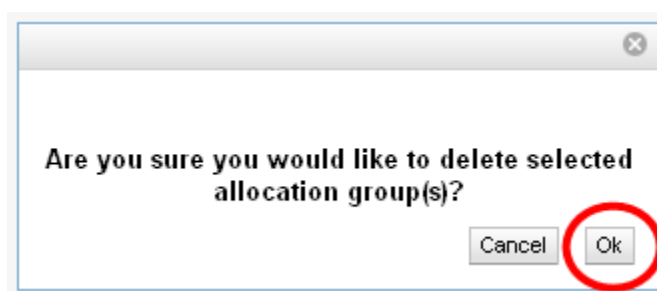
1. Search for the Allocation Group by setting the appropriate Search details in the Allocation Groups Search Type.
2. Click Search.
 - a. The Allocation Groups Search Results will appear

- Click the “Ok” button on the Are You Sure pop-up window.

NOTE: Only unallocated groups or groups with only Pending (PA) allocations can be deleted.

Deleting a group will “Un-mark” all trades that are a part of that group.

All allocations that were in the group will now be in a Delete (DL) status.



Reverse an Allocation Group

Reversal actions can be taken at the group level and will apply to all eligible allocations within the group.

1. Insert the correct search criteria, and click “Search” button to show the desired allocation group(s).
2. Click the “select box” of the desired allocation group(s).
 - Clicking the “select box” in the Header Row will select all results on the page.

ALLOCATION GROUPS

Allocate

Reverse

Complete

Uncomplete

Delete

Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	nt	Trade Type	Sprd Type	APS ID	Vo
											Country of Origin	Broker	Undly	Origin	Residual	tor	Traded As	Venue	CTI	O H
998		<input checked="" type="checkbox"/>		4/17/13	172609	GG	25	25	25	B	Z05HRI1179270015598	ES	06/13			TYPE1	LAST PRCOUNT	REG		N
					...						Z05HR	99A		C			HRCEU04C_HRI	O	GLBX	4

3. Click the “Reverse” drop box to display the Reversal suite of options.
4. Click the “Reverse” option.
 - All allocations in Accepted status (AF or AA) will change to PO status.

Display Trade Information

To see the details of the trades that make up an Allocation Group.

1. Insert the correct search criteria, and click “Search” button to show the desired allocation group(s).

ALLOCATION GROUPS															Allocate		Reverse	Complete	Uncomplete		Delete	
Firm	Alc	<input type="checkbox"/>	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	Sprd Type	APS ID	Vol
												Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue	CTI	O H
998		<input type="checkbox"/>	+		4/17/13	172609	GG	25	25	25	B	Z05HR11792700175598	ES	06/13			1,561	TEST ACCOUNT	REG			N
						...						Z05HR	99A		C			HRCEU04C_HRI	O	GLBX	4	

2. Click the Expand Trade Icon (blue “plus” symbol) in Trd column to expand the Trades window.

ALLOCATION GROUPS

											Allocate		Reverse		Complete		Uncomplete		Delete		
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account	Trade Type	Sprd Type	APS ID	Vol
		<input type="checkbox"/>									Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID	Traded As	Venue	CTI	
998		<input type="checkbox"/>		4/17/13	172609	GG	25	25	25	B	Z05HR11792700175598	ES	06/13			1,561	TEST ACCOUNT	REG			
					...						Z05HR	99A		C			HRCEU04C_HRI	O	GLBX	4	

TRADES

Firm	Status	Trade Date	ID	Msg	Venue	Trade Type	Traded As	Product	Contract Period	P/C	Strike Price / Coupon Rate	B/S	Qty	Price	Brkr	Ord ID	Acct	CTI	Org	Oppo Exch	Oppo Firm	Opr ID
998	MA	4/17/13	172541	N	GLBX	REG	O	ES	06/13			B	25	1,561	99A	Z05HR117927	TEST ACCOUNT	4	C	CME	000	HRCEU04C

Information for all trades that make up the group is displayed.

This view is for information purposes only. Trades cannot be amended from this screen.

3. Click the Collapse Trade Icon (blue “minus” symbol) in Trd column to collapse the Trades window.

Allocations

The Allocations Search Type displays allocations individually, outside of their respective Allocation Groups, for easier maintenance.

Update an Allocation

1. Insert the correct search criteria, and click “Search” button to show the desired allocation(s).
2. Click anywhere on the allocation row that is to be updated. This opens the updateable fields for editing.
 - To mass update multiple allocations, enter any allocation information that is to be applied to multiple rows in the fields in the Column Headings. Click the “select box” of the allocations for which the mass update should be applied. Clicking the “select box” in the Header Row will select all results on the page.
 - Only Allocations in Pending Accept (PA) or Rejected (RJ) status can be updated.
3. Enter new allocation criteria

ALLOCATIONS																				Reverse	Delete	Update
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Alloc Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Residual	Ord ID	Carry Account	CTI	Org	Venue	Trade Type	Traded As	Carry Exchange
998	<input type="checkbox"/>	PA	4/17/13	261013	AL	II	ES	06/13			S	1	1,560		Z05HR1175801	change	4	C	GLBX	REG	0	CME
998	<input type="checkbox"/>	PA	4/17/13	261014	AL	II	ES	06/13			B	9	1,552		Z05HR10151871	AUDITEST	4	C	GLBX	REG	0	CME








4. Click the “Update” button to update the allocation(s).

Update Multiple Allocations Using the Mass Update Feature

1. Insert the correct search criteria, and click “Search” button to show the desired allocation(s).
2. Enter any allocation information that is to be applied to multiple rows in the fields in the Column Headings.
3. Click the “select box” of the allocations for which the mass update should be applied.
 - Clicking the “select box” in the Header Row will select all results on the page.
 - Only Allocations in Pending Accept (PA) or Rejected (RJ) status can be updated.

ALLOCATIONS																				Reverse	Delete	Update
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Alloc Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Residual	Ord ID	Carry Account	CTI	Org	Venue	Trade Type	Traded As	Carry Exchange
998	<input checked="" type="checkbox"/>	PA	4/17/13	261013	AL	II	ES	06/13			S	1	1,560		Z05HR1175801	AUDITEST	4	C	GLBX	REG	0	CME
998	<input type="checkbox"/>	PA	4/17/13	261014	AL	II	ES	06/13			B	9	1,552		Z05HR10151871	AUDITEST	4	C	GLBX	REG	0	CME
998	<input checked="" type="checkbox"/>	PA	4/17/13	261091	AL	II	ES	06/13			B	8	1,552		Z05HR10145151	AUDITEST	4	C	GLBX	REG	0	CME
998	<input checked="" type="checkbox"/>	PA	4/17/13	261092	AL	II	NQ	06/13			B	3	2,813.5		Z07HR16126641	AUDITEST	4	C	GLBX	REG	0	CME
998	<input type="checkbox"/>	PA	4/17/13	261093	AL	II	ES	06/13			B	1	1,560		Z05HR12150971	AUDITEST	4	C	GLBX	REG	0	CME
998	<input checked="" type="checkbox"/>	PA	4/17/13	261094	AL	II	ES	06/13			B	11	1,561		Z05HR10079371	AUDITEST	4	C	GLBX	REG	0	CME

4. Click the “Update” button to update the selected allocations.

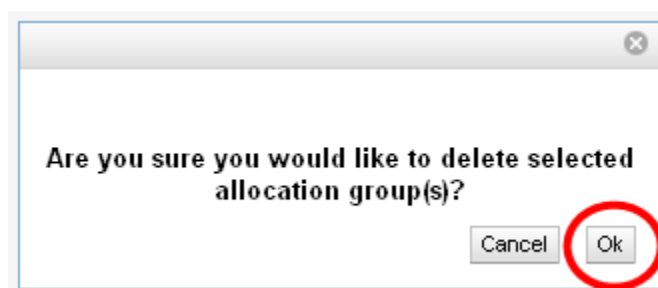
ALLOCATIONS																						Reverse	Delete	Update
Firm		Status	Trade Date	ID	Alloc Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Residual	Ord ID	Carry Account	CTI	Org	Venue	Trade Type	Traded As	Carry Exchange		
998		PA	4/17/13	261013	AL	N	ES	06/13			S	1	1,560		Z05HR117580	CHANGE	4	C	GLBX	REG	O	CME		
998		PA	4/17/13	261014	AL	N	ES	06/13			B	9	1,552		Z05HR015187	AUDITEST	4	C	GLBX	REG	O	CME		
998		PA	4/17/13	261091	AL	N	ES	06/13			B	8	1,552		Z05HR014515	CHANGE	4	C	GLBX	REG	O	CME		
998		PA	4/17/13	261092	AL	N	NQ	06/13			B	3	2,813.5		Z07HR612664	CHANGE	4	C	GLBX	REG	O	CME		
998		PA	4/17/13	261093	AL	N	ES	06/13			B	1	1,560		Z05HR215097	AUDITEST	4	C	GLBX	REG	O	CME		
998		PA	4/17/13	261094	AL	N	ES	06/13			B	11	1,561		Z05HR307937	CHANGE	4	C	GLBX	REG	O	CME		

Delete an Allocation

1. Insert the correct search criteria, and click “Search” button to show the desired allocation(s).
2. Click the “select box” of the desired allocation(s).
 - Clicking the “select box” in the Header Row will select all results on the page.

ALLOCATIONS																						Reverse	Delete	Update
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Alloc Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Residual	Ord ID	Carry Account	CTI	Org	Venue	Trade Type	Traded As	Carry Exchange		
998	<input checked="" type="checkbox"/>	PA	4/17/13	261013	AL	N	ES	06/13			S	1	1,560		Z05HR1117580	CHANGE	4	C	GLBX	REG	O	CME		
998	<input type="checkbox"/>	PA	4/17/13	261014	AL	N	ES	06/13			B	9	1,552		Z05HR015187	AUDITEST	4	C	GLBX	REG	O	CME		
998	<input checked="" type="checkbox"/>	PA	4/17/13	261091	AL	N	ES	06/13			B	8	1,552		Z05HR014515	CHANGE	4	C	GLBX	REG	O	CME		
998	<input type="checkbox"/>	PA	4/17/13	261092	AL	N	NQ	06/13			B	3	2,813.5		Z07HR612664	CHANGE	4	C	GLBX	REG	O	CME		
998	<input type="checkbox"/>	PA	4/17/13	261093	AL	N	ES	06/13			B	1	1,560		Z05HR215097	AUDITEST	4	C	GLBX	REG	O	CME		
998	<input type="checkbox"/>	PA	4/17/13	261094	AL	N	ES	06/13			B	11	1,561		Z05HR307937	CHANGE	4	C	GLBX	REG	O	CME		

3. Click the “Delete” button to delete the selected allocation(s).
 - Allocations that have already been accepted cannot be deleted.
4. Click the “Ok” button on the Are You Sure pop-up window.



- The Allocation will now be in Delete (DL) status.
- Deleting an allocation will not delete the Allocation Group.

Reverse an Allocation

1. Insert the correct search criteria, and click “Search” button to show the desired allocation(s).
2. Click the “select box” of the desired allocation(s).

- Clicking the “select box” in the Header Row will select all results on the page.

ALLOCATIONS

																	Reverse	Delete	Update			
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Alloc Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Residual	Ord ID	Carry Account	CTI	Reverse	Trade Type	Traded As	Carry Exchange	
998	<input checked="" type="checkbox"/>	AF	4/17/13	177276	AL	N	ES	06/13			S	18	1,565.5		Z05HRI337282	AUDITEST	4	Accept Reverse Cancel Reverse Reject Reverse	REG	O	CME	
998	<input type="checkbox"/>	AF	4/17/13	177277	AL	N	ES	06/13			S	12	1,565.5		Z05HRI337282	AUDITEST	4	C	GLBX	REG	O	CME
998	<input checked="" type="checkbox"/>	AF	4/17/13	218657	AL	N	ES	06/13			B	5	1,561		Z05HRI117927	AUDITEST	4	C	GLBX	REG	O	CME
998	<input type="checkbox"/>	AF	4/17/13	218658	AL	N	ES	06/13			B	9	1,561		Z05HRI117927	AUDITEST	4	C	GLBX	REG	O	CME
998	<input type="checkbox"/>	AF	4/17/13	218659	AL	N	ES	06/13			B	11	1,561		Z05HRI117927	AUDITEST	4	C	GLBX	REG	O	CME
998	<input type="checkbox"/>	AF	4/17/13	261011	AL	N	ES	06/13			B	9	1,552		Z05HRI014685	AUDITEST	4	C	GLBX	REG	O	CME
998	<input type="checkbox"/>	PA	4/17/13	261014	AL	N	ES	06/13			B	9	1,552		Z05HRI015187	AUDITEST	4	C	GLBX	REG	O	CME
998	<input type="checkbox"/>	PA	4/17/13	261093	AL	N	ES	06/13			B	1	1,560		Z05HRI215097	AUDITEST	4	C	GLBX	REG	O	CME

3. Click the “Reverse” drop box to display the Reversal suite of options.

4. Click the “Reverse” option.

- All selected allocations in Accepted status (AF or AA) will change to Pending Opposite (PO) status.

Claims

Accept a Claim

1. Insert the correct search criteria, and click “search” in order to show the desired claim(s).

[Advanced Search](#)

Firm:
 Search Type:

Venue:
 Trade Type:

Firm Exch:
 Product Exch:

Date Type:
 From Date: (mm/dd/yyyy)
 To Date: (mm/dd/yyyy)

2. Check the box of the desired claim(s).
 - In order to select all claims at once, click on the top checkbox to mark all claims as selected.
3. Once the desired claim(s) is selected, click “Accept” to fully accept the claim(s).
 - The Claim will now be in Accepted Fully (AF) status

CLAIMS

Re-Allocate

Accept

Reject

Reverse

Update

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price
010	<input checked="" type="checkbox"/>	PA	8/6/13	100049	AL	N	ES	06/14			B	10	1,679.75

Reject a Claim

1. Insert the correct search criteria, and click “search” in order to show the desired claim(s).
2. Check the box of the desired claim(s).
 - In order to select all claims at once, click on the top checkbox to mark all claims as selected.
3. Once the desired claim(s) is selected, click “Reject” to reject the claim(s).
 - The claim will now be in Rejected (RJ) status.

Update a Claim

1. Insert the correct search criteria, and click “search” in order to show the desired claim(s).
2. Click on the field that must be updated, and enter then new criterion.

- If all claims need to be similarly updated, use the top criteria bar in order to make global updates.

3. Check the box of the desired claim(s).

The screenshot shows a table titled "CLAIMS" with various columns including Firm, Status, Trade Date, ID, Allocation Type, Msg, Product, Contract Period, P/C, Strike Price/Coupon Rate, B/S, Qty, Price, Average Price, Residual, Brkr, Ord ID, Carry Account, and CTI. A row is highlighted with a blue background, showing values for a claim with ID 100004. The "Update" button in the top right corner is circled in red.

4. Click on “Update” and all updates will be implemented.

Re-Allocate a Claim

1. Insert the correct search criteria, and click “search” in order to show the desired claim(s).

2. Check the box of the desired claim(s).

- In order to select all claims at once, click on the top checkbox to mark all claims as selected.

3. Click on “Re-Allocate” and an allocation box will appear.

The screenshot shows the "Allocation" window. It contains a table with columns: ID, Product, Contract Period, P/C, Strike Price/Coupon Rate, Order ID, Market Side, Quantity, Account, Venue, CTI, Origin, and Trade Date. Below the table, there are radio buttons for "Choose allocation type" (GUS, APS, MOS) and a dropdown for "Carry Firm Exchange" (CME). There are also input fields for Qty, Carry Firm, Account, CTI, and Org. At the bottom, there are buttons for "New Alloc", "Apply Global Updates", "Delete", and "Save". The "Save" button is circled in red.

4. Enter the correct criteria, and click “Save.”

Reverse a Claim

1. Insert the correct search criteria, and click “search” in order to show the desired claim(s).

2. Check the box of the desired claim(s).

- In order to select all claims at once, click on the top checkbox to mark all claims as selected.

CLAIMS											Re-Allocate	Accept	Reject	Reverse ▼	Update
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	Reverse		Accept Reverse		Price
010	<input checked="" type="checkbox"/>	AF	8/22/13	100008	AS	N	ES	06/14							1,590.75
010	<input type="checkbox"/>	AF	8/22/13	100018	AS	N	ES	06/14			B	5			1,590.75

- Once the desired claim(s) is selected, click “Reverse” to display the Reversal suite of options.
- Click the “Reverse” option.

- All selected claims in Accepted status (AF or AA) will change to Pending Opposite (PO) status.

Reversals

Initiate a Reversal (Allocations or Claims Search Type)

Reversals can be initiated from the allocating side or the claiming side, as long as the selection is in Accepted status (AF or AA).

- Insert the correct search criteria, and click “search” in order to show the desired Allocation(s).
- Check the box of the Allocation(s) intended to be initiated for reversal.
 - In order to select all Allocations on the current results page at once, click on the top checkbox to fill all of the select boxes.
- Once the desired Allocation(s) is selected, click “Reverse” button suite to display the Reversal suite of options.

CLAIMS											Re-Allocate	Accept	Reject	Reverse ▾	Update
Firm	<input type="checkbox"/>	Status	Trade Date	ID ▾	Allocation Type	Msg	Product ▾	Contract Period ▾	P/C ▾	Strike Price/ Coupon Rate ▾	B/S ▾	Reverse		Average Price	
189	<input checked="" type="checkbox"/>	AF	8/1/13	100026	AL	N	NQ	09/13			S				
189	<input type="checkbox"/>	AF	8/1/13	100028	AL	N	NQ	09/13			S	12	3,093.25		

- Click the “Reverse” option.
 - All selected Allocations in Accepted status (AF or AA) will change to Pending Opposite (PO) status.
 - The status of the receiving side will change from Accepted (AF or AA) to Pending Reversal (PR).

Initiate a Reversal (Allocation Groups Search Type)

Within Group

1. Insert the correct search criteria, and click “search” in order to show the desired Allocation Group(s).
2. Click on the Blue allocation arrow of the Allocation Group in order to show the Allocation(s) within the group.
3. Check the box of the Allocation(s) intended to be initiated for reversal.
 - In order to select all Allocations on the current results page at once, click on the top checkbox to fill all of the select boxes.
4. Once the desired Allocation(s) is selected, click “Reverse” button suite to display the Reversal suite of options.

The screenshot displays the 'ALLOCATION GROUPS' interface. At the top, there are buttons for 'Allocate', 'Reverse' (selected), 'Complete', 'Uncomplete', and 'Delete'. Below this is a table with columns: Firm, Alc, Trd, Status, Trade Date, ID, Allocation Type, Quantity, Allocation Quantity, Accepted Quantity, B/S, Order ID, Product, Contract Period, P/C, Strike Price / Coupon Rate, Price, and Account. A row for firm 998 is highlighted. Below the table, there is a section titled 'ALLOCATIONS' with a table of allocation details. A 'Reverse' button suite is visible, showing options: 'Reverse', 'Accept Reverse', 'Cancel Reverse', and 'Reject Reverse'. The 'Reverse' button is highlighted.

Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account
998				8/28/13	106374	GG	1	1	1	B	047G4WK4	RA	12/14			0.09065	0801

	Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update
<input checked="" type="checkbox"/>	AF	N	176726	1		010	CME	123	4	C	8/28/13 10:58 AM	8/28/13 10:58 AM
<input type="checkbox"/>	...	N					CME		4	C		

Reverse
Accept Reverse
Cancel Reverse
Reject Reverse

New Alloc Reverse Delete Save

5. Click the “Reverse” option.
 - All selected Allocations in Accepted status (AF or AA) will change to Pending Opposite (PO) status.
 - The status of the receiving side will change from Accepted (AF or AA) to Pending Reversal (PR).

From Group Level

1. Insert the correct search criteria, and click “search” in order to show the desired Allocation Group(s).
2. Check the box of the Allocation Group(s) with Allocations intended to be initiated for reversal.
 - In order to select all Allocation Groups on the current results page at once, click on the top checkbox to fill all of the select boxes.
3. Once the desired Allocation Group(s) is selected, click the “Reverse” button suite to display the Reversal suite of options.

3. Check the box of the Allocation(s) intended to be accepted.

- In order to select all Allocations on the current results page at once, click on the top checkbox to fill all of the select boxes.

4. Once the desired Allocation(s) is selected, click “Reverse” button suite to display the Reversal suite of options.

ALLOCATION GROUPS

Allocate Reverse Complete Uncomplete Delete

Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID
998	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	8/28/13	106374	GG	1	1	1	B	047G4WK4	RA	12/14			0.09065	0801SB
											US,LA	99A		C			0801SA3

...

ALLOCATIONS

<input type="checkbox"/>	Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update	User
<input checked="" type="checkbox"/>	PR	N	178726	1		010	CME	123	4	C	8/28/13 10:58 AM	8/28/13 10:58 AM	E18113
<input type="checkbox"/>	...	N					CME		4	C			

Reverse
Accept Reverse
Cancel Reverse
Reject Reverse

1 New Alloc Reverse Delete Save

5. Click the “Accept Reverse” option.

- All selections in Pending Reversal (PR) will change to Accepted Reversal (AR) status.
- The Allocation is removed from the initiating side.

From Group Level

1. Insert the correct search criteria, and click “search” in order to show the desired Allocation Group(s).

2. Check the box of the Allocation Group(s) with Allocations intended to be accepted.

- In order to select all Allocation Groups on the current results page at once, click on the top checkbox to fill all of the select boxes.

3. Once the desired Allocation Group(s) is selected, click the “Reverse” button suite to display the Reversal suite of options.

ALLOCATION GROUPS

Allocate Reverse Complete Uncomplete Delete

Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	Operator ID
998	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	8/28/13	106374	GG	1	0	0	B	047G4WK4	RA	12/14			0.09065	0801SB
											US,LA	99A		C			0801SA3

...

Reverse
Accept Reverse
Cancel Reverse
Reject Reverse

4. Click the “Accept Reversal” option.

- All selections in Pending Reversal (PR) will change to Accepted Reversal (AR) status.

- The Allocation(s) is removed from the initiating side.

Cancel a Reversal (Allocations or Claims Search Type)

Reversals can only be cancelled from the initiating side and the status must be Pending Opposite (PO).

1. Insert the correct search criteria, and click “search” in order to show the desired Allocation(s).
2. Check the box of the Allocation(s) intended to be cancelled.
 - In order to select all Allocations on the current results page at once, click on the top checkbox to fill all of the select boxes.
3. Once the desired Allocation(s) is selected, click the “Reverse” button suite to display the Reversal suite of options.

CLAIMS

Re-Allocate

Accept

Reject

Reverse

Update

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Average Price
189	<input checked="" type="checkbox"/>	AF	8/1/13	100026	AL	N	NQ	09/13			S	
189	<input type="checkbox"/>	AF	8/1/13	100028	AL	N	NQ	09/13			S	12 3,093.25

4. Click the “Cancel Reverse” option.
 - Both the initiating side and receiving side of the reversal are changed to Accepted status (AF or AA).

Cancel a Reversal (Allocation Groups Search Type)

Within Group

1. Insert the correct search criteria, and click “search” in order to show the desired Allocation Group(s).
2. Click on the Blue allocation arrow of the Allocation Group in order to show the Allocation(s) within the group.
3. Check the box of the Allocation(s) intended to be cancelled.
 - In order to select all Allocations on the current results page at once, click on the top checkbox to fill all of the select boxes.
4. Once the desired Allocation(s) is selected, click “Reverse” button suite to display the Reversal suite of options.

ALLOCATION GROUPS										Allocate	Reverse	Complete	Uncomplete	Delete			
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account
998				8/28/13	106481	GG	1	1	1	S	047G4WKK	RA	12/14			0.09065	0801SB
											US,LA	99A		C			0801SA3

ALLOCATIONS												
Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update	User
AF	N	178976	1		010	CME	42314	4	C	8/28/13 11:38 AM	8/28/13 11:38 AM	E18113
	N					CME		4	C			

Reverse
 Accept Reverse
 Cancel Reverse
 Reject Reverse

1 New Alloc Reverse Delete Save

5. Click the “Cancel Reverse” option.

- Both the initiating side and receiving side of the reversal are changed to Accepted status (AF or AA).

From Group Level

- Insert the correct search criteria, and click “search” in order to show the desired Allocation Group(s).
- Check the box of the Allocation Group(s) with Allocations intended to be cancelled.
 - In order to select all Allocation Groups on the current results page at once, click on the top checkbox to fill all of the select boxes.
- Once the desired Allocation Group(s) is selected, click the “Reverse” button suite to display the Reversal suite of options.

ALLOCATION GROUPS										Allocate	Reverse	Complete	Uncomplete	Delete			
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	Account
010				8/14/13	100065	GG	1	0	1	B	111000	TEN	12/14			1,625.75	

Reverse
 Accept Reverse
 Cancel Reverse
 Reject Reverse

4. Click the “Cancel Reverse” option.

- Both the Allocation(s) within the group and the Allocation(s) on the receiving side of the reversal will change from Pending Opposite (PO) status to Accepted status (AF or AA).

Reject a Reversal (Allocations or Claims Search Type)

Reversals can only be rejected from the receiving side and the status must be Pending Reversal (PR).

- Insert the correct search criteria, and click “search” in order to show the desired Allocation(s).
- Check the box of the Allocation(s) intended to be rejected.

- In order to select all Allocations on the current results page at once, click on the top checkbox to fill all of the select boxes.
- Once the desired Allocation(s) is selected, click the “Reverse” button suite to display the Reversal suite of options.

CLAIMS												
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Average Price
189	<input checked="" type="checkbox"/>	AF	8/1/13	100026	AL	N	NQ	09/13			S	
189	<input type="checkbox"/>	AF	8/1/13	100028	AL	N	NQ	09/13			S	12 3,093.25

- Click the “Reject Reverse” option.
 - All selections in Pending Reversal (PR) will change to Reject Reversal (RR) status.
 - The status of the initiating side will change from Pending Opposite (PO) to Reject Opposite (RO).

APS

To select a trade(s) for APS.

- Insert the correct search criteria, and click “search” in order to show the trades
- Select trade that will be marked for APS.
- Click on “Allocate” to show the allocation suite of options.
 - Click on “Mark for Allocation”

TRADES													
Firm	<input type="checkbox"/>	Status	Legy Trd	Trade Date	Trade ID	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price/ Pct of Par	Account
998	<input checked="" type="checkbox"/>	MA	<input checked="" type="checkbox"/>	8/6/13	103146	J1	09/13			B	1	0.010129	TEST ACCOUNT
998	<input type="checkbox"/>	MA	<input checked="" type="checkbox"/>	8/6/13	103437	AD	09/13			B	1	0.8873	TEST ACCOUNT

- In the “Choose allocation type” option Select APS and enter APS Group Name

Allocation

ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Order ID	Market Side	Quantity	Account	Venue	CTI	Origin	Trade Date
101399	E1	12/13			Z20HR0520917	B	7	TEST ACCOUNT	GLBX	2	H	9/18/13

Choose allocation type: ☐ GUS ☒ APS

APS Group Name:

Apply Global Updates **Save** Reset

5. Then click Save.

Complete APS Group

1. Insert the correct search criteria, and click “search” in order to show the desired allocation group(s).
2. Check the box of the desired group(s).
 - In order to select all groups at once, click on the top checkbox to mark all groups as selected.

ALLOCATION GROUPS													Allocate Reverse Complete Uncomplete Delete			
Firm	Alt	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price
010	<input type="checkbox"/>	+		8/14/13	100076	GG	3	0	3	B	111000	ES	03/14			1,625.75
												TEN				
250	<input checked="" type="checkbox"/>	+	UC	8/14/13	100018	AG	150	0	0	B	2K0T5	ED	09/13	Call	99.75	0.015
												CA,BC				

3. Click on “**Complete**” in order to complete the APS group(s).

Un-complete APS Group

1. Insert the correct search criteria, and click “search” in order to show the desired allocation group(s).
2. Check the box of the desired group(s).
 - In order to select all groups at once, click on the top checkbox to mark all groups as selected.

ALLOCATION GROUPS											Allocate	Reverse	Complete	Uncomplete	Delete		
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price	
											Country of Origin	Broker	Undly	Origin	Residual	Average Price	
250				C	8/14/13	100018	AG	150	0	0	B	2K0T5	ED	09/13	Call	99.75	0.015
						...					CA,BC	2E0L	201309	C	0	0.015	

- Click on “**Uncomplete**” in order to un-complete the APS group(s).

Notional Value Average Pricing (NVAP)

As an additional option for averaging trades for allocation, this workflow allows firms to create average priced allocations without having to select specific trades in order to make a specific average price.

NVAP Workflow:

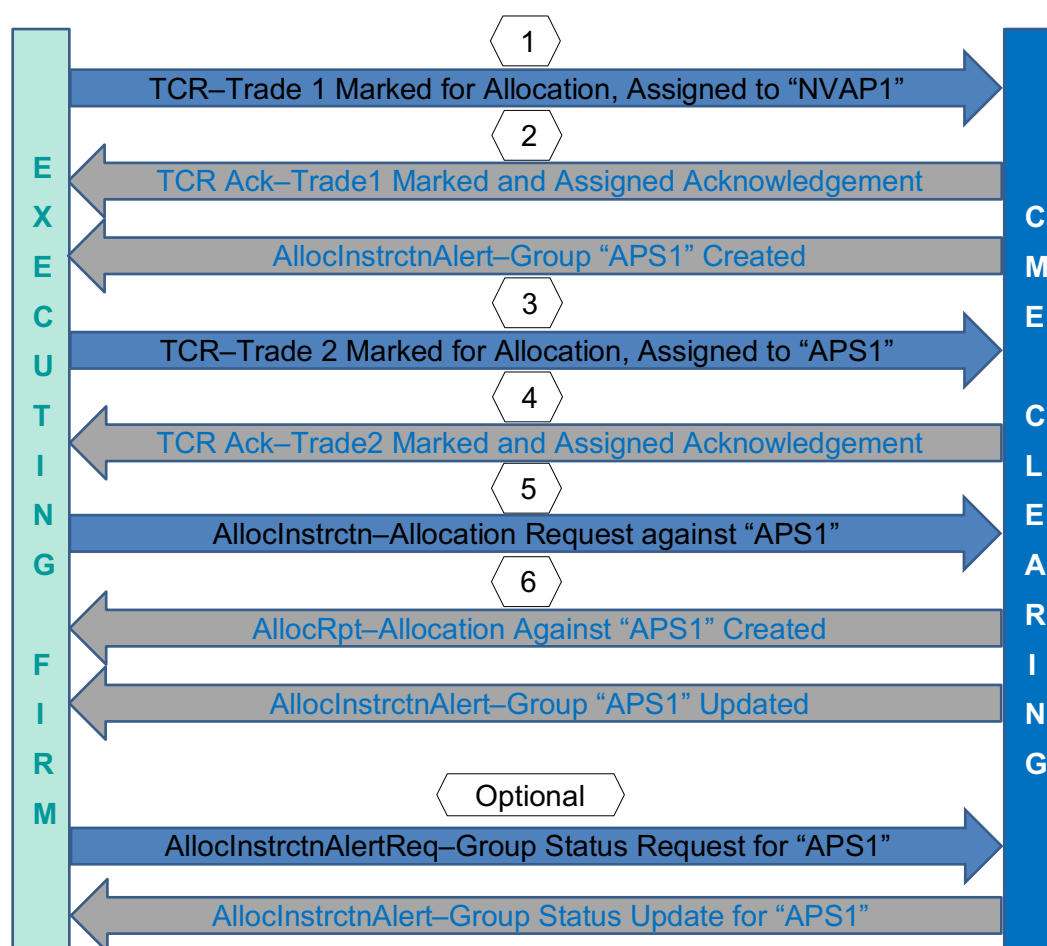
- Firms will still mark trades for Averaging, and specify an Average Price Group
- FECPlus sends a message when group gets created
- The function of the Average Price Group is different than today. Instead of only calculating the average price and providing lot quantities, the group will now keep track of the notional value of the group, as well as other pertinent information. More details below...
- Firms will request allocations against the newly created group, specifying quantity and true average price.
- FECPlus will determine if it can accommodate the request, and reply appropriately.

Other Considerations:

- There is no concept of “closing” or “completing” the NVAP group.
- Trades can be added to the group at any time, and allocations can be created against the group all day.
- Trades can be marked for NVAP, but remain unassigned, just like regular APS.
- Updates will not be allowed on trades marked for NVAP if that change would make it ineligible for the group, such as updates to Trade Date, Contract Info, B/S, etc. Price updates will not be allowed either...
- Marker trades, such as TAS/TAM/BTIC/TACO, will not be allowed to be assigned to an NVAP Group until the Final price has been applied. Marker trades without a final price can be marked for NVAP, just not assigned to an NVAP Group.
- Price updates will be allowed, such as SLEDS price changes and price updates on unmatched Pit Trades, but this will only affect the notional available of the group. Price updates to trades will not affect any existing allocations.
- General trade updates, including Account update, Origin update, and Opp Firm and Opp Brkr on Pit Trades will be allowed.
- Firms can submit a message to request a status of the group, as FECPlus will NOT send an intermediate group message every time a trade is added to the group. A new FIXML tag will be provided on the trade message to help associate it to the group.
- FECPlus will only send a group update message (AllocInstrctnAlert) when the group is initially created, when an allocation is created, when an allocation is successfully reversed, when the group is deleted, or in response to a group update request.
- The allocation request will be submitted with the true average price. FECPlus will reply with true average price, rounded price, residual, and notional value of the allocation.

- Rounded Price will follow “UP for BUYS, DOWN for SELLS” logic.
- Residual Calculation: $(\text{Rounded Px} * \text{CVF [rounded to the precision of the settlement currency]} * \text{Qty}) - (\text{True Average Px} * \text{CVF [rounded to the precision of the settlement currency]} * \text{Qty})$. All CBT Fractional prices should be decimalized for these calculations
- Notional Value Calculation: $\text{Qty} * \text{Price}$ (true decimal version of price, for CBT Fractional products)
- Once the allocation is created, the rest of that workflow remains the same as today, ie Claims, Reversals, etc. The same Post-Trade Processing API will be used, just with some new values
- Regarding Re-Allocations (Sub-Allocations), claimed allocations with residual will be allowed to be added to an NVAP group. The allocation will be added to the group at the True Average Price. The notional value added to the group will be calculated by multiplying True Average Price by the allocation quantity. The residual will not be carried through to the new group.
- All claimed allocations, including NVAP allocations, can be added to a regular APS group.

Messaging Workflow:



Notional Value Group:

The Notional Value Average Price Group keeps track of the notional value of the group. The notional value is calculated by multiplying Qty times Price. The group only allows allocations priced between (and including) the highest and lowest prices of the trades in the group, and will not allow the total of the allocation quantities to be greater than the group quantity.

Cross-Exchange Allocations

SGX Cross-Exchange allocations were formerly referred to as MOS allocations. These allocations are facilitated by a partner program between CME Group and Singapore Exchange (SGX). This program enables traders to trade a futures contract on one exchange and clear it on the other. This program gives firms a means of managing overnight risk. Trades should be designated for Cross-Exchange allocation upon execution.

Marking Trades for Cross-Exchange Allocation

Trades can be marked for SGX Cross-Exchange Allocation upon execution on any platform (i.e. Globex), via API messaging, or via FECPlus.

Unmark Trades

To unmark trades for SGX:

1. In FECPlus complete a search, Search Type 'Trade'.
2. Click the **check box** next to the trade to unmark.
3. Click **Unmark**.
4. Click **OK** to confirm.

Note: Once a trade has been unmarked, FECPlus will display the allocation under an allocation search with a Delete (DC) status.

Allocations

The Allocation screen displays all outgoing allocated trades and provides the following functionality:

- Reverse
- Accept Reverse
- Delete
- Update

Actions can be taken on multiple allocations at the same time by selecting multiple check boxes.

Note: Allocations cannot be created from the Allocation screen. They are created from the Allocation Groups screen.

ALLOCATIONS

Reverse

Delete

Update

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Alloc Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Average Price	Residual	Brkr	Ord ID
998	<input type="checkbox"/>	AF	9/18/13	101402	AL	N	E1	12/13			B	7	1.0782			99A	Z20HRIS2691
998	<input type="checkbox"/>	AF	9/18/13	113001	AL	N	E1	12/13			B	7	1.0801			99A	Z20HRIS3505
998	<input type="checkbox"/>	AF	9/18/13	113057	AL	N	E1	12/13			B	7	1.0802			99A	Z20HRIS3516

Allocation Groups

The Allocation Group screen shows allocations at the group level and allows the groups to be expanded to complete the following actions:

The Allocation screen allows the user to fully allocate multiple groups at the same time by selecting multiple groups and clicking the Allocate button. The following actions can be completed:

- View
- Create
- Modify
- Delete
- Reverse, Accept Reverse, Cancel Reverse and Reject Reverse.
- Complete and Uncomplete Group

ALLOCATION GROUPS														
Firm	Alc	Trd	Status	Trade Date	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price		
							Country of Origin	Broker	Undly	Origin	Residual	Average Price		
998	<input type="checkbox"/>	<input checked="" type="checkbox"/>		9/18/13	101401	GG	7	7	7	B	Z20HRIS2691700009009	E1	12/13	1.0782
							Z20HR	99A		H				
998	<input type="checkbox"/>	<input checked="" type="checkbox"/>		9/18/13		S	Z20HRIS3243600022187	EC	12/13			1.3364		
							Z20HR	99A		C				

Note: Under Settings, User Preference users can pre specify the number of new rows that will display when clicking the New Allocations link.

Note: Users can fully allocate multiple groups at the same time by selecting multiple groups and clicking the Allocate button within the Allocation Group screen.

Allocate Multiple Groups

The Allocation Group search type allows the user to allocate multiple groups.

To allocate multiple groups:

1. Click the **check box** of the line items to allocate.

ALLOCATION GROUPS															Allocate	Reverse	Complete	Uncomplete	Delete
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price			
											Country of Origin	Broker	Undly	Origin	Residual	Average Price			
010		<input checked="" type="checkbox"/>			8/13/13	100002	GG	2	2	0	B	123	ES	03/14		1,625.75			
						---						TEN		C					
010		<input checked="" type="checkbox"/>			8/13/13	100005	GG	3	3	0	B	123	ES	03/14		1,625.75			
						---						TEN		C					

2. Click the **Allocate** button.

The Mass Allocation pop-up window will display with the selected groups displayed.

Mass Allocation

Venue	Order ID	Product	Contract P	P/C	Strike Price	B/S	Price	Broker	Account	CTI	Origin	Quantity	Allocation Q	Acc
PIT	123	ES	03/14			B	1,625.75	TEN	GUCAH	4	C	2	2	
PIT	123	ES	03/14			B	1,625.75	TEN	GUCAH1	4	C	3	3	

NOTE: All allocation quantities in selected groups will be allocated to specified carrying firm and account.

Exchange: CME Carry Firm: Carry Account: CTI: 4 Origin: C

Submit Reset

3. Enter the **Carry Information**: Exchange, Carry Firm, Carry Account CTI and Origin.

Mass Allocation

Venue	Order ID	Product	Contract P	P/C	Strike Price	B/S	Price	Broker	Account	CTI	Origin	Quantity	Allocation Q	Acc
PIT	123	ES	03/14			B	1,625.75	TEN	GUCAH	4	C	2	2	
PIT	123	ES	03/14			B	1,625.75	TEN	GUCAH1	4	C	3	3	

NOTE: All allocation quantities in selected groups will be allocated to specified carrying firm and account.

Exchange: CME Carry Firm: 998 Carry Account: TEST CTI: 4 Origin: C

Submit Reset

4. Click **Submit**.

The **Mass Allocation** is complete and in a Pending Accept status.

ALLOCATION GROUPS										Allocate		Reverse		Complete		Uncomplete		Delete	
Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/\$	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Price			
010				8/13/13	100002	GG	2	2	0	B	123	ES	03/14			1,625.75			
<div>Country of Origin: TEN Broker: C Undly: C</div>																			
ALLOCATIONS																			
	Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date	Last Update							
	PA	N	100003	2		714	CME	GUCAN	4	C	8/12/13 11:54 PM	8/12/13 11:5							
	...	N					CME		4	C									

Single Allocation

To add a single allocation:

1. Click the **allocation icon** () to display the allocation.

Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/\$	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate
998				9/18/13	101401	GG	7	7	7	B	Z20HR52691700009009	E1	12/13		
Country of Origin: Z20HR Broker: 99A Undly: H															

- Enter the quantity, SX Firm Number, Foreign Carry Exchange, and Account.

Firm	Alc	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/\$	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate
998				9/18/13	101401	GG	7	7	7	B	Z20HR52691700009009	E1	12/13		
Country of Origin: Z20HR Broker: 99A Undly: H															
ALLOCATIONS															
	Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date				
	AF	N	101402	7		415	CME	TEST ACCOUNT	4	C	9/17/13 5:36 PM				
	...	N					CME		4	C					

2. Click **Save**. The allocation has a 'PA' status – waiting for SGX to accept the allocation. SGX accepts the allocation the status changes to 'AF' (fully accepted) or 'AA' (auto accepted)

3.

Note: To add another allocation, click the **'New Allocation'** link.

If the allocation is rejected, the status is 'RJ' allowing the trade to be reallocated.

1. Click the **New Allocation** link.
2. Enter the allocation information.
3. Click **Save**.

ALLOCATIONS											
<input type="checkbox"/>	Status	Msg	ID	Qty	Residual	Carry Firm	Carry Exchange	Account	CTI	Org	Create Date
<input type="checkbox"/>	RJ	N	100136	10		690	NYMEX	DOREEN1	4	C	1/14/13 10:28 AM
<input type="checkbox"/>	...	N					CME		4	C	

Note: Any allocation that is rejected remains with the executing firm and a rejected status will be treated as an out trade. Deleting rejected allocations will prevent them from displaying on out-trade reports.

Reverse an Allocation – Allocation Group

If an allocation was mistakenly given to the wrong firm, to 'undo' the allocation, either side can initiate a reverse. The opposite side must accept that reverse. The allocation status must be in an 'AF' state.

To reverse an allocation:

Reverse an Allocation Group

1. Insert the correct search criteria, and click "search" in order to show the desired allocation group(s).
2. Check the box of the desired group(s).

Firm	Alt	Trd	Status	Trade Date	ID	Allocation Type	Quantity	Allocation Quantity	Accepted Quantity	B/S	Order ID	Product	Contract Period	P/C	Strike Price / Coupon Rate	Pr
132	<input checked="" type="checkbox"/>			1/14/13	100386	SG	10	10	0	B	89012345678902079493	CR	12/14		Average Price	Res
												7A4L	1	H		

- To select all groups at once, click on the top checkbox to mark all groups as selected.
3. Once the desired group(s) is selected, click "Reverse" to show a drop-down box.
 - In the drop-down box, click "Reverse" to reverse a group.

Allocate		Accept		Reject		Reverse ▾		Update	
P/C	Strike Price/ Coupon Rate	B/S	Qty	Price			kr	Ord ID	
		S	10	2			3W	C168721	

Reverse

Accept Reverse

Cancel Reverse

Reject Reverse

The status will change to ‘**PO**’; waiting on the opposite side to accept the reversal. After the reversal has been accepted, the allocation is automatically deleted.

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Residual	Brkr	Ord ID
690	<input type="checkbox"/>	PO	1/14/13	102509	AL	II	NG	02/13			S	10	2		1G3W	C168721

Delete an Allocation

To delete an allocation in Pending Accept (PA) status:

1. Click the **check box** in the **allocation section**.
2. Click **Delete**. The status will change to **DC**. The deletion of the allocation has been completed for the Cross-Exchange allocation. Go to step 3.

Note: SGX must accept the deletion before the group can be deleted.

The screenshot shows the 'ALLOCATION GROUPS' interface. At the top, there are buttons: 'Allocate', 'Reverse', 'Complete', 'Uncomplete', and 'Delete'. Below this is a table with columns: Firm, Alc, Trd, Status, Trade Date, ID, Allocation Type, Quantity, Allocation Quantity, Accepted Quantity, B/S, Order ID, Product, Contract Period, P/C, and Strike Price / Coupon Rate. A row is selected with Firm '010', Status 'PA', and ID '100036'. Below this table is an 'ALLOCATIONS' section with columns: Status, Msg, ID, Qty, Residual, Carry Firm, Carry Exchange, Account, CTI, Org, and Create Date. A row in this section has Status 'PA', ID '100036', and Carry Exchange 'SX'. A red box highlights the check box in the 'Status' column of this row. At the bottom of the interface, there are buttons: 'New Alloc', 'Reverse', 'Delete', and 'Save'. A red box highlights the 'Delete' button.

To delete a group:

1. Click the **check box** in the **group section**.
2. Click **Delete**. Located at the **top** or **bottom** of the screen.

The screenshot shows the 'ALLOCATION GROUPS' interface. At the top, there are buttons: 'Allocate', 'Reverse', 'Complete', 'Uncomplete', and 'Delete'. A red box highlights the 'Delete' button. Below this is a table with columns: Firm, Alc, Trd, Status, Trade Date, ID, Allocation Type, Quantity, Allocation Quantity, Accepted Quantity, B/S, Order ID, Product, Contract Period, P/C, and Strike Price / Coupon Rate. A row is selected with Firm '010', Status 'PA', and ID '100036'. A red box highlights the check box in the 'Status' column of this row.

Claim an Allocation

To claim an allocation:

- To search for Cross-Exchange allocations, complete a search with the following parameters:
 - Firm
 - Search Type - **Claims**
 - Status - **PA** (Pending Accept)
 - Allocation Type – **Cross-Exchange**
- Click **Search**.
 - Displays the trades sent from Singapore that has not been claimed.

The user will be able to Accept, Reject and Reverse (Reverse – Accept Reverse) trades.

Note: The Update button is not active.

CLAIMS
Re-Allocate
Accept
Reject
Reverse ▼
Update

CLAIMS																	Re-Allocate		Accept		Reject		Reverse		Update	
Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Average Price	Residual	Brkr	Ord ID	Ce Acc								
250	<input type="checkbox"/>	PA	8/21/13	107404	CA	N	ED	09/13			S	100	99.045				ORD1	CARF								

- After completing a search, select all of the trades by clicking the **check box located on the header row** or to select one trade click the **check box next to the trade**.

CLAIMS

Re-AllocateAcceptRejectReverseUpdate

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price
001	<input checked="" type="checkbox"/>	PA	8/22/13	100001	AL	N	ED	03/22			S	1	94.935

- Click **Accept**. The status will update to 'CC'. The User column will also update to display the last user ID.

CLAIMS

AcceptRejectReverseUpdate

Firm	<input type="checkbox"/>	St	Trd Dt	Alloc ID	Msg	Prod	Contract Period	P C	Strk Prct/ Cpn Rate	B S	Qty	Price	Res	Ord ID	Carry Acct	CTI	Org	Venue	Trd Tp	Trd As	Exec Exch	Exec Firm	Alloc Ind	Last Update	User	Status Change
000	<input checked="" type="checkbox"/>	CC	05/10/10	107108	N	ED	12/09/14			B	100	99.045		TB43	TB43	1	C	PSGX	REG	O	SL	000		05/27/11 14:45	KIVA	05/27/11 14:45

Note: MOS Accept requests remain in CC status until SGX Exchange verifies the request, then status changes to AF or AA.

Edit the Carry Account

To edit a carrying account:

1. Complete a search using Search Type Claims.
2. Click the **Carry Account** field, enter the updated account number.

CLAIMS																
Firm	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Average Price	Residual	Brkr	Ord ID
250	PA	8/21/13	107404	CA	N	ED	09/13			S	100	99.045				ORD1
															Carry Account	CTI
															CARRYACCT	1
																C

3. Click **Update**.

To update the CTI or Origin fields, click the field and enter the updated information.

Mass Update

The fields that can be mass updated are Carry Account, CTI and Origin.

To complete a mass update:

1. To complete a Mass Update, select the **check boxes** of the trades to be updated. If all trades on a screen should be updated select the check box in the header row
2. Enter the new information.
3. Click **Update**.

CLAIMS																
Firm	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Average Price	Residual	Brkr	Ord ID
010	PA	8/6/13	100049	AL	N	ES	06/14			B	10	1,679.75			TEN	1234
010	PA	8/6/13	100028	AL	N	ES	06/14			B	32	1,679.75			TEN	444
															Carry Account	CTI
															UPDATE	4
																C

The updated information is displayed in the Claims screen.

CLAIMS																
Firm	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price	Average Price	Residual	Brkr	Ord ID
010	PA	8/23/13	100076	AL	N	AD	03/14			B	100	0.8846			TEN	0001
010	PA	8/23/13	100077	AL	N	AD	03/14			B	100	0.8846			TEN	0001
															Carry Account	CTI
															UPDATE	4
																C

Re-Allocate a Trade

To re-allocate an allocation that has a fully accepted (AF status):

1. Click the select box of the trade to be re-allocated.

CLAIMS

Re-Allocate

Accept

Reject

Reverse

Update

Firm	<input type="checkbox"/>	Status	Trade Date	ID	Allocation Type	Msg	Product	Contract Period	P/C	Strike Price/ Coupon Rate	B/S	Qty	Price
001	<input checked="" type="checkbox"/>	AF	8/22/13	100001	AL	N	ED	03/22			S	1	94.935

2. Click on the “Re-Allocate” button.
3. Enter the carry information in the Allocation pop-up window.
4. Click the **Save** button.

ID	Product	Contract Period	P/C	Strike Price/ Coupon Rate	Order ID	Market Side	Quantity	Account	Venue	CTI	Origin	Trade Date
100001	ED	03/22			CWQ300BSP	S	1	12ECUST	GLBX	4	C	8/22/13

Choose allocation type: ☒ GUS ☐ APS ☐ MOS Carry Firm Exchange CME

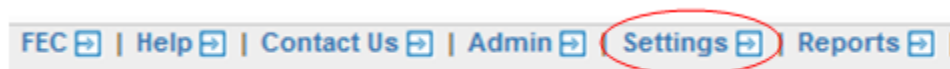
	Qty	Carry Firm	Account	CTI	Org
<input checked="" type="checkbox"/>	1	010	ACCT		
<input checked="" type="checkbox"/>				4	C

1 New Alloc Apply Global Updates Delete Save

User may click the **Save** button without entering carry information. This will create a new allocation group in FEC Classic. All subsequent allocation management for this new group will occur in FEC Classic.

Settings

The settings link is located at the top of the screen in the Main Menu bar.



Three tabs will appear appear:

User Preferences – Allows user to customize the various user settings

Auto Accept Rules – This tab allows users to search/edit existing Auto Except Rules for their firm

New Auto Accept Rule – This tab allows users to create new Auto Accept Rules for their firm

[Back to search](#)

[User Preferences](#)

[Auto Accept Rules](#)

[New Auto Accept Rule](#)

User Preferences

Settings that can be changed in the User Preferences Menu:

- The default Firm Exchange and Product Exchange when logging into FECPlus

Firm Exchange:

Product Exchange:

- The date format can be changed in Locale
US-MM/DD/YY or GB-DD/MM/YY

Locale:

- The time zone displayed in the search results of FECPlus
Chicago/Central or London/Greewich

Time Zone:

- The number of search result records a user will see when performing a search
10, 25, 50, or 100

Number of records on the page:

- The number of allocation rows that will appear when a user expands an Allocation Group
1-20

Number of allocations:

- The columns that will display when a search is performed. This can be customized for the four different Search Types (Trades, Allocations, Groups, Claims).

Trades	Allocation	Groups	Claims
<input checked="" type="checkbox"/> Status	<input checked="" type="checkbox"/> Trade Date	<input checked="" type="checkbox"/> Trade ID	<input checked="" type="checkbox"/> Venue
<input checked="" type="checkbox"/> Contract Period	<input checked="" type="checkbox"/> P/C	<input checked="" type="checkbox"/> Strike Price/Coupon Rate	<input checked="" type="checkbox"/> B/S
<input checked="" type="checkbox"/> Carry Account	<input checked="" type="checkbox"/> CTI	<input checked="" type="checkbox"/> ORG	<input checked="" type="checkbox"/> Oppo Firm
<input checked="" type="checkbox"/> Alloc Tp	<input checked="" type="checkbox"/> Grp ID	<input checked="" type="checkbox"/> Marker	<input checked="" type="checkbox"/> Marker Type
<input checked="" type="checkbox"/> Trade Type	<input checked="" type="checkbox"/> Traded As	<input checked="" type="checkbox"/> Product	<input checked="" type="checkbox"/> Product Type
<input checked="" type="checkbox"/> Qty	<input checked="" type="checkbox"/> Price	<input checked="" type="checkbox"/> Bkr	<input checked="" type="checkbox"/> Order ID
<input checked="" type="checkbox"/> Oppo Broker	<input checked="" type="checkbox"/> Create Date	<input checked="" type="checkbox"/> Last Update Date	<input checked="" type="checkbox"/> Last Update User
<input checked="" type="checkbox"/> Order Type	<input checked="" type="checkbox"/> Price Type	<input checked="" type="checkbox"/> Trade Subtype	<input checked="" type="checkbox"/> Transfer Reason
<input checked="" type="checkbox"/> All			

To save any changed settings, click the **Save** button located near the bottom of the screen.

[Back to search](#)

[User Preferences](#)
[Auto Accept Rules](#)
[New Auto Accept Rule](#)

Firm Exchange:

Product Exchange:

Locale:

Time Zone:

Number of records on the page:

Number of allocations:

[Trades](#)
[Allocation](#)
[Groups](#)
[Claims](#)

<input checked="" type="checkbox"/> Status	<input checked="" type="checkbox"/> Legy Trd	<input checked="" type="checkbox"/> Trade Date	<input checked="" type="checkbox"/> Trade ID	<input checked="" type="checkbox"/> Venue	<input checked="" type="checkbox"/> Trade Type	<input checked="" type="checkbox"/> Traded As	<input checked="" type="checkbox"/> Product
<input checked="" type="checkbox"/> Product Type	<input checked="" type="checkbox"/> Contract Period	<input checked="" type="checkbox"/> P/C	<input checked="" type="checkbox"/> Strike Price/Coupon Rate	<input checked="" type="checkbox"/> B/S	<input checked="" type="checkbox"/> Qty	<input checked="" type="checkbox"/> Price/Pct of Par	<input checked="" type="checkbox"/> Brkr
<input checked="" type="checkbox"/> Order ID	<input checked="" type="checkbox"/> Carry Account	<input checked="" type="checkbox"/> CTI	<input checked="" type="checkbox"/> ORG	<input checked="" type="checkbox"/> Oppo Firm	<input checked="" type="checkbox"/> Oppo Broker	<input checked="" type="checkbox"/> Create Date	<input checked="" type="checkbox"/> Last Update Date
<input checked="" type="checkbox"/> Last Update User	<input checked="" type="checkbox"/> Alloc Tp	<input checked="" type="checkbox"/> Grp ID	<input checked="" type="checkbox"/> Marker	<input checked="" type="checkbox"/> Marker Type	<input checked="" type="checkbox"/> Order Type	<input checked="" type="checkbox"/> Price Type	<input checked="" type="checkbox"/> Trade Subtype
<input checked="" type="checkbox"/> Transfer Reason							

☒ All

Number of Allocations Example

As noted above, setting the Number of Allocations field in User Settings determines the default number of rows that populate for the New Allocation function.

St	Msg	Alloc ID	Qty	Res	Carry Firm	Carry Exch	Carry Acct	CTI	Org	Last Update	User	Status Change
DC	N	195112	100		009	SK	RADT1	4	C	05/18/11 14:08	RSV	05/18/11 14:08

ALLOCATIONS													
<input type="checkbox"/>	St	Msg	Alloc ID	Qty	Res	Carry Firm	Carry Exch	Carry Acct	CTI	Org	Last Update	User	Status Change
<input type="checkbox"/>	DC	N	195112	100		009	SK	R4DT1	4	C	05/10/11 14:08	RSV	05/10/11 14:08
<input type="checkbox"/>							CME		4	C			
<input type="checkbox"/>							CME		4	C			
<input type="checkbox"/>							CME		4	C			

Auto Accept Rules

The Auto Accept screen allows a firm to specify criteria for automatically accepting or rejecting allocations coming in from another firm or for trades designated to be cleared by your firm.

Firms may specify Auto Accept rules for:

Allocations:

- Allocations from a specific firm number in a specific account. Can also specify to accept into a different account
- A maximum allocation quantity to accept from a firm.
- The first time and last time of the day that your firm will auto accept allocations from a firm. **Note this is a 24-hour time format (e.g. 1:00 p.m. = 1300).**

When the Auto Accept criteria are met, the status of the allocation will change from 'PA' to 'AA' (Auto Accept).

Trades:

- Trades for a specific account number.
- A maximum trade quantity to accept for that account.
- The time frame in which auto-accept rules will apply. **Note this is a 24-hour time format (e.g. 1:00 p.m. = 1300).**

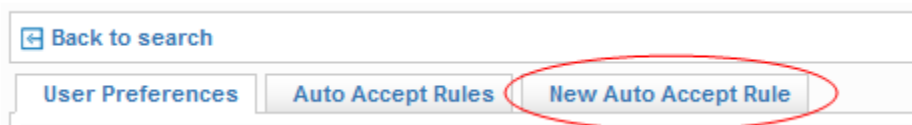
When the Auto Accept criteria are met, the status of the trade will change from 'PM' to 'AA' (Auto Accept).

To Create an Auto Accept Rule:

1. Click on the Settings link in the Main Menu bar, located at the top of the page



2. Click the **New auto accept rule** tab.



3. Select or enter the required information to define the rule.
 - All required fields are denoted with an asterisk (*).

[Back to search](#)

[User Preferences](#) [Auto Accept Rules](#) [New Auto Accept Rule](#)

Rule Information

Rule Type *: <input type="text"/>	Carry Firm *: <input type="text"/>	Carry Firm Exchange *: <input type="text"/>	Carry Account: <input type="text"/>	Carry CTI: <input type="text"/>	Carry Origin: <input type="text"/>
Executing Broker: <input type="text"/>	Executing Firm *: <input type="text"/>	Executing Exchange *: <input type="text"/>	Executing Account: <input type="text"/>	Executing CTI: <input type="text"/>	Executing Origin: <input type="text"/>
Trade Type: <input type="text"/>	Venue: <input type="text"/>	Product Exchange *: <input type="text"/>	Commodity Code: <input type="text"/>	Source ID: <input type="text"/>	Max Quantity *: <input type="text"/>
Start Time *: <input type="text"/>	End Time *: <input type="text"/>	<input type="checkbox"/> Top day only	<input type="checkbox"/> Reject rule	<input type="checkbox"/> Rule disabled	

Click the **Submit** button.

Additional Setting for Auto Accept Rules:

There are additional settings that can be applied to each Auto Accept Rule:

Top day only – Checking this box will only apply the rule if the Trade Date matched the Clear Date (the date the trade is scheduled to clear)

Reject rule – Checking this box will Auto REJECT allocations/trades based on the specified criteria

Rule disabled – Chicking this box will disable or inactivate the rule. The rule can be re-activated by unchecking this box.

Creating Auto Accept Rules for Allocations:

- Set the Rule Type to GUS (give-ups), APS (Averaged priced give-ups), or Cross-Exchange (for MOS allocations)
- Set the Carry Firm as your Trading Member Firm Number
- Set Carry Firm Exchange to CME, CBT, or NYMEX
- Set the Carry Account if you would like to update the account automatically upon acceptance. If you do not require the account to change, enter an asterik (*) to claim into the same account that was allocated
- Set Executing Firm as the Trading Member Firm Number of the firm who is allocating to you
- Set Executing Exchange to CME, CBT, NYMEX, or SX (for MOS allocations)
- Set the Executing Account as the account the executing firm will set on the allocation
- Set Product Exchange to CME, CBT, NYMEX, or COMEX
- Set the maximum quantity field. Filling the field with 9's means No quantity limit.

[Back to search](#)

[User Preferences](#) [Auto Accept Rules](#) [New Auto Accept Rule](#)

Rule Information

Rule Type *: A GUS	Carry Firm *: B 010	Carry Firm Exchange *: C CME	Carry Account: D *	Carry CTI: D All	Carry Origin: D All
Executing Broker: 	Executing Firm *: E 009	Executing Exchange *: F SX	Executing Account: G CARRYACCT	Executing CTI: G All	Executing Origin: G All
Trade Type: All	Venue: H All	Product Exchange *: H CME	Commodity Code: 	Source ID: I All	Max Quantity *: I 9999999999999999
Start Time *: 0000	End Time *: 2359	<input type="checkbox"/> Top day only	<input type="checkbox"/> Reject rule	<input type="checkbox"/> Rule disabled	

Search for an Auto Accept Rule:

1. Select a **Firm Number**. Only firm numbers you are authorized to view will display.
2. Select a **Firm Exchange**.
3. Select **Rule Type**:
 - All
 - Trade
 - GUS
 - APS
 - Cross-Exchange

Results can be narrowed down further by including information in the **Carry Account**, **Executing Account**, or **Executing Firm** search fields.

4. Click **Search**.

The **Reset** button will clear the screen.

If there are multiple Auto Accept rules, the following hierarchy is used:

- Exchange ID
- Executing Firm ID
- Executing Firm Account
- Venue
- Product Exchange
- Commodity Code

To Edit an Auto Accept Rule:

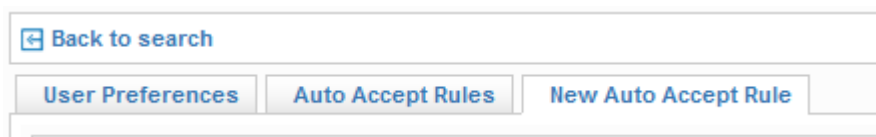
1. Click anywhere on the row that needs to be updated
2. Enter the new information in the appropriate field(s).
3. Click **Save**.

To Copy or Delete an Auto Accept Rule:

1. Click the **check box** next to the rule.
2. Click **Copy** or **Delete**.

To Close the Setting Window:

1. Click the **Back to search** link.



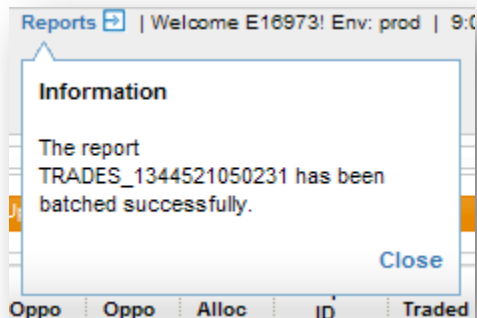
Downloading a Report

To download a new report

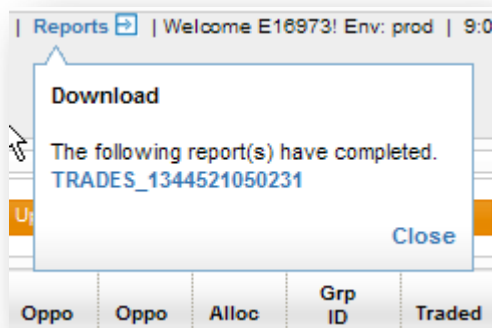
1. Perform a search
2. Click the Report icon near the bottom of the screen



3. A notice will appear at the top of the page specifying that the report is running.



4. When the report is ready, another notice will appear, indicating that the report generation has been completed. Click the link within this notice to access the report.



The report will open in .csv format in whichever application your system has set as default for such files.

User Notification Services

The User Notification Services allows Clearing House to send mass communication to anyone logged into FECPlus. The message will appear above the results screen toward the right-hand side of the page. There are three types of messages: Error, Warning and Information.

Error

The screenshot displays the CME Group Front End Clearing web application. The header includes the CME Group logo, the text "Front End Clearing", and navigation links: "FEC", "Help", "Contact Us", "Settings", and "Welcome, KWA | 1:02:21 PM". A red error message box in the top right corner states "This is an error message." Below the header is a search interface with "Search" and "Saved Search" buttons. The "Advanced Search" section contains various filters: Firm (dropdown), Search Type (dropdown), Venue (dropdown), Trade Type (dropdown), Firm Exch (dropdown), Product Exch (dropdown), Date Type (dropdown), From Date (5/13/2009), To Date (5/13/2009), Traded As (dropdown), Market Side (dropdown), Product Type (dropdown), and Contract Period (dropdown). The main content area is empty.

Warning

The screenshot displays the CME Group Front End Clearing web application. The header includes the CME Group logo, the text "Front End Clearing", and navigation links: "FEC", "Help", "Contact Us", "Settings", and "Welcome, KWA | 12:51:20 PM". A yellow warning message box in the top right corner states "This is a warning message." Below the header is a search interface with "Search" and "Saved Search" buttons. The "Advanced Search" section contains various filters: Firm (dropdown with value "013"), Search Type (dropdown with value "Trade"), Venue (dropdown with value "AI"), Trade Type (dropdown with value "AI"), Firm Exch (dropdown with value "CME"), Product Exch (dropdown with value "CME"), Date Type (dropdown with value "Trade Date"), From Date (5/13/2009), To Date (5/13/2009), Traded As (dropdown with value "All"), Market Side (dropdown with value "All"), Product Type (dropdown with value "All"), Contract Period (dropdown), Product Code (dropdown), and Status (dropdown). The main content area is empty.

Information



CME Group

A CME/Chicago Board of Trade/NYMEX Company

Front End Clearing

[FEC](#) | [Help](#) | [Contact Us](#) | [Settings](#) | [Welcome, KWJ](#) | 12:56:21 PM

This is an information message.

Search

Saved Search

Advanced Search

Firm:

013

Search Type:

Trade

Venue:

AI

Trade Type:

AI

Firm Exch:

CME

Product Exch:

CME

Date Type:

Trade Date

From Date:

5/13/2009

To Date:

5/13/2009

Traded As:

AI

Market Side:

AI

Product Type:

AI

Contract Period:

Appendix I – Order Type/Transfer Reason Codes

Order Type

Order Type	Note
B	BLOCK*
D	MOC (Market on Close)
D	DRT (Disregard Tape)
E	Rule 527 and 551 Errors
L	Limit
M	Market
N	EXCHANGE FOR RISK “EFR”
Q	All Other Order Types
R	Currency LOX*
S	Stop
T	EXCHANGE FOR SWAP “EFS”
U	ALL OR NONE*
X	S&P LOX Trades*
Z	Rule 527 Assignment

Transfer Reason Code

Transfer Reason Code	Note
A	Exchange approved transfers between accounts with different beneficial ownership
B	For correcting Rule 527 mis-clears
C	Transfer between accounts in which the underlying beneficial ownership is identical
E	Transfer to correct an error in assignment of account (in-house) or customer/house origin error or firm-to-firm clerical error in clearing a trade

Transfer Reason Code	Note
J	For rule 770 transfers
M	Transfer for portfolio margining purposes
N	Transfer of positions to a newly approved clearing firm
P	Fungible Transfers and Delivery Transfers (system generated, cannot be submitted by firms)
T	Transfer due to the merger of two or more clearing firms
V	Auto-transfer Offset (system generated, cannot be submitted by firms)
W	Transfer due to withdrawal of a clearing firm
X	For transferring new or offsetting Singapore Exchange executed positions between local firms
Y	Cross-Exchange Transfer (OCC)

Appendix II – Status Codes

Allocation Group Status

Viewed in Allocation Groups Screen

	Description	Note
C	Completed Average Price Group	Applies to Averaged Priced Give-up Groups, indicates that the Average Price calculations are complete and that no more trades can be added to the group. Allocations can only be created from an Average Price Group once it is in Completed status.
UC	Uncompleted Average Pricing Group	Trades can be added to Uncompleted Average Pricing Group. Allocations cannot be created from a group in uncompleted status.

Trade Status

Viewed in Trades Screen

Code	Description	Note
MA	Matched	Trade is Matched
UN	Unmatched	Trade is Unmatched
AA	Auto-Accepted	Accepted via an Auto-Accept rule.
DL	Deleted	Deleted trades remain viewable in FECPlus.
PM	Pending Match	Trade is pending action
PO	Pending Opposite	Signifies that your firm has accepted this trade, and is pending the Opposite Clearing Member Firm to accept. Once the opposite firm accepts, trade moves into MA (or AA) status.
VO	Void	The ClearPort trade is void.
TM	Terminated	CDS trade is Terminated
BU	Busted	Globex Trade has been Busted
BO	Bust Offset	Offsetting trade of a Bust
AP	Pre-Adjustment Price	Price before an Adjustment
AO	Offset Price	Price of Offsetting Trade in Adjustment
MP	Post-Adjustment Price	New Price after an Adjustment

Allocation Status

Viewed in Allocations and Claims Screen

Code	Description	Note
AA	Auto-Accepted	Accepted via an Auto-Accept rule
AF	Accepted Fully	Allocation has been Accepted
AR	Accepted Reversal	Allocation has been Reversed
CC	Claim Pending Confirmation	Intermediary MOS Status: Accept requests remain in CC status until SGX Exchange verifies the request, then status changes to AF or AA.

Code	Description	Note
DC	Delete Pending Confirmation	Intermediary MOS Status: Delete requests remain in DC status until SGX Exchange verifies the request, then the allocation will be removed from the screen.
EE	Error	Intermediary MOS Status: Applies to MOS allocations that have received an error response from SGX. Error message will display in the UI.
JC	Reject Pending Confirmation	Intermediary MOS Status: Reject requests remain in JC status until SGX Exchange verifies the request, then status changes to RJ.
MC	Modify Pending Confirmation	Intermediary MOS Status: Change requests remain in MC status until SGX Exchange verifies the request, then status changes to PA.
PA	Pending Acceptance	Allocation is pending acceptance from the claiming firm
PO	Pending Opposite	Signifies a reversal request submitted from your side; awaiting action from opposite party.
PR	Pending Reversal	Signifies a reversal request that requires your attention.
RJ	Rejected	Allocation has been rejected by the claiming firm. Allocation may be claimed by the claiming firm until it is deleted by the Executing firm.
RO	Reversal Rejected	Allocation has been rejected by opposite firm
RR	Reversal Rejected	Allocation has been rejected by your firm
GO	Give-up Reversal	Give-up Reversal
AO	APS Reversal	Average Price Reversal
CO	Cross-Exchange Reversal	Cross-Exchange (MOS) Reversal

Allocation Type for Trades

Viewed in Trades Screen

Code	Description	Note
AG	Average Pricing	To be averages using APS
GG	Give-Up	Trade has been allocated
NG	Notional Value Average Pricing	To be averages using NVAP
XG	Cross-Exchange Allocation	Allocated to SGX (MOS)
PA	Pending Average Pricing	Marking for APS is Pending
PG	Pending Give-Up	Marking for Give-Up/Allocation is Pending
PN	Pending Notional Value Average Pricing	Marking for NVAP is Pending
PX	Pending Cross-Exchange Allocation	Marking for Cross-Exchange Allocation is Pending

Allocation Type for Allocations/Claims

Viewed in Allocations and Claims Screen

Code	Description	Note
AL	Allocation	Give-up Allocations
AS	Single-Trade Allocation	Single-trade allocation, no rolling
CA	Cross-Exchange Allocation	Allocated to SGX (MOS)
NL	Notional Value Average-Priced Allocation	Allocation is average-priced using Notional Value Group (NVAP)
PA	Average-Priced Allocation	Allocation is average-priced (APS)

Allocation Type for Groups

Viewed in Allocation Groups Screen

Code	Description	Note
AG	Average-Priced Group	Allocation Group that is average-priced (APS)

AS	Single-Trade Allocation Group at request of Submitter	Allocation Group with one trade
GG	Allocation Group	Allocation Group with multiple trades
NG	Notional Value Average-Priced Group	Allocation Group that is average-priced using Notional Value limits (NVAP)
SG	Single-Trade Allocation Group	Allocation Group with one trade
XG	Cross-Exchange Allocation Group	Group allocated to SGX (MOS)

Price Type

Viewed in Trades Screen

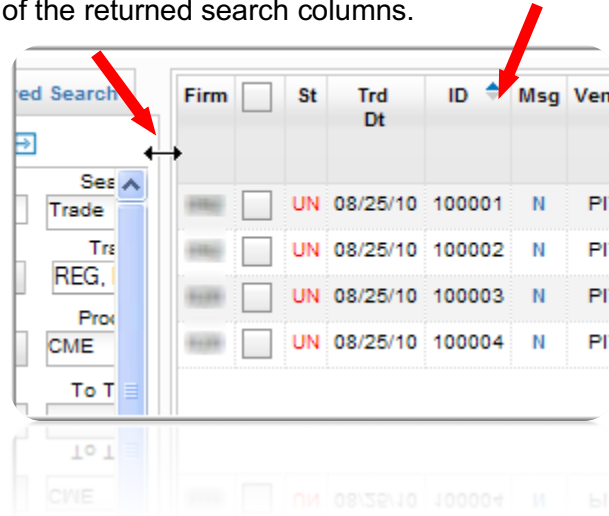
Code	Description	Note
REG	Regular	Regular Price Type
TI	TAS Initial	Initial TAS Price
TF	TAS Final	Final TAS Price
MI	TAM Initial	Initial TAM Price
MF	TAM Final	Final TAM Price
C	Fixed CAB	Fixed CAB Value
V	Variable CAB	Variable Cab Value
PCT	Percentage	Price as a Percentage
STLMT	Settlement	Price at the Settlement
DLS	CDS Dealspread	CDS Dealspread Price
DIF	Differential Spread	Price of a Differential Spread
ERR	Erros	Error in Price

Appendix III – Navigational Tools

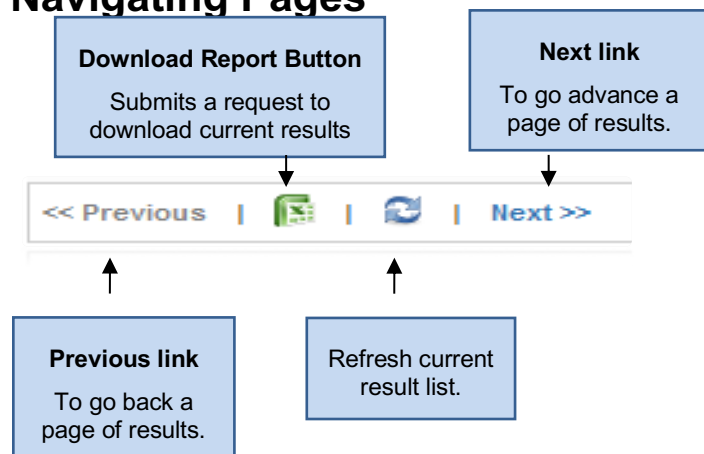
The left side of the display screen drives navigation within FECPlus.

The window display area can be adjusted to display all of the returned search columns.

1. Anchor your mouse between the search menu and the display area until the double pointed arrow is displayed.
2. Move the arrow left or right to resize the window.
3. By double clicking you can completely hide the search window



Navigating Pages



Sort

The trade display area has a sort option allowing a user to sort *one column at a time*.



To sort a column, click the **sort icon** the icon will change colors to display the column sorted.

Sorting activity was completed successfully...

Confirmation Messages

A confirmation message will display at the top of the screen informing the user if the requested action was completed successfully or if the request could not be completed.

Appendix IV – User Messages

User Messages (MSG)

User messages can be entered for the opposite party

	St	Trd Dt	ID	Msg	Venue	Trd Tp
	MA	05/13/09	162133	N	GLBX	REG
	MA	05/13/09	164087	Y	GLBX	REG

to read. Click the 'N' hyperlink to enter a message.

- If there is a message the 'Msg' will display a 'Y', click to read.

Appendix V – Cross-Exchange Allocations FAQ

1. How do trades get into FECPlus?

- Globex Terminals – Trades designated for cross-exchange Allocation upon execution.
- UI Entry – Direct entry of trades into FECPlus UI.
- API messaging – Message sent to FEC marking trades for cross-exchange Allocation.

2. After a trade has been entered into FECPlus, can I update the trade?

- The only updates that can be made to outbound cross-exchange allocations in FECPlus are Carry Account.

3. Are all of my trades in FECPlus?

- Yes.

4. What if I accept a trade by mistake?

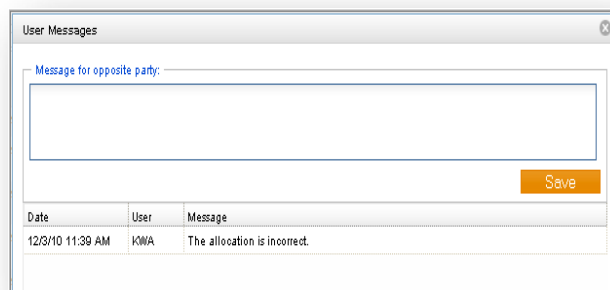
- If an allocation has been accepted by mistake, you will have to request a reverse.

5. I only want to accept SX firm 123 trades with account number 99999, can I automatically do this?

- Yes, select Settings and setup an Auto Accept Rule. A rule can also be added to reject trades by clicking the check box "Is reject rule".

6. I want to give this allocation to another CME firm, can this be done?

- Yes. Complete a search in FECPlus using search type 'Claim'. The trade must be in an 'AF' status.
 1. Click the **check box** of the allocation to be re-allocated.
 2. Click the **Allocate** button.
 3. Enter the carry information in the Allocation pop-up window.
 4. Click **Save**.



988	<input checked="" type="checkbox"/>	AF	01/11/11	100035	II	ESGX	REG	O	ED	03/2011	S	30	99.1225	ORD3	CARRYACCT	1	C	SX	113	SG	01/11/11	ADL	01/11/11	07:32
-----	-------------------------------------	----	----------	--------	----	------	-----	---	----	---------	---	----	---------	------	-----------	---	---	----	-----	----	----------	-----	----------	-------

7. Will I be responsible for any allocations that are rejected?

- Any allocation that is rejected remains with the executing firm. Rejected allocations may be updated, which will be sent back to the SGX firm in 'PA' status. Any rejected allocation that remains in Rejected status will be treated as an out trade. Deleting a rejected allocation will prevent it from showing up as an out trade.

8. Is there any wildcard functionality?

- Yes, to use the wildcard functionality enter an asterisk (*) e.g. *123, abc*90.

9. Who should I contact for FECPlus support?

- Contact CME Clearing Support at 312-207-2525.
- Email address: CCS@cmegroup.com

10. Do you offer training on FECPlus?

- Yes, contract CME Clearing Support at 312-207-2525.
- Email address: CCS@cmegroup.com



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