

FECPlus/Positions

User Manual

Version 1.0

September 2019

Contents

- Introduction..... 3
 - Accessing Positions within Front End Clearing Plus 3
- Positions Landing Page 4
- Positions Window Features 4
 - Top Menu..... 4
 - Positions Search Filters..... 5
 - Search Considerations..... 5
 - Positions Search Results..... 6
- Position Management 7
 - Position Management Search Filters 7
 - Position Management Search Results..... 9
 - Position Management Search Results Field Descriptions..... 9
- Manual PCS Management 10
 - TOGGLE – PCS Entry/Update/Delete..... 10
 - TOGGLE – Equal Adjustment Entry/Update/Delete 11
- Position Drawer 12
 - Position Information..... 12
 - Position Drawer Header – Futures..... 12
 - Position Drawer Header - Options 13
 - Position Detail Tab 13
 - Position Tab – Futures..... 14
 - Position Tab – Options..... 15
 - Composition Tab – Futures/Options..... 16
 - Product Detail – Futures 17
 - Product Detail – Options 17
 - Adjustments Entry Tab 18
 - Equal Adjustments – Futures/Options..... 18
 - Unequal Adjustments – Futures/Options..... 20
 - Option Instruction Entry Tab..... 22
 - Option Instruction Entry 22
 - Option Instruction Delete 23
- Option Instructions..... 25
 - Option Instructions/Regular Search Filters 25
 - Option Instructions/Regular Search Results 28
 - Option Instruction/Regular Search Results Field Descriptions 28

Option Instruction/Regular Search Results – Update Instruction	29
Option Instruction/Regular Search Results – Delete Instruction.....	29
Option Instructions/Exceptions Search Filters	29
Option Instructions/Exceptions Search Results	31
Option Instruction/Exceptions Search Results Field Descriptions	31
Adjustments.....	32
Adjustments Search Filters.....	32
Adjustments Search Results	34
Adjustments Search Results Field Descriptions	34
Variation & Premium Summary.....	35
Variation & Premium Search Filters.....	35
Variation & Premium Search Results.....	36
Variation & Premium Search Results Field Descriptions.....	37
PCS Files.....	38
PCS Files Search Filters	38
PCS Files Search Results	39
PCS Files Search Results Field Descriptions	39
Spread Option Inquiry.....	40
Spread Option Inquiry Search Filters.....	40
Spread Option Inquiry Search Results.....	42
Spread Option Inquiry Search Results Field Descriptions.....	42
Exercise & Assignment Results	43
Exercise & Assignment Search Filters.....	43
Exercise & Assignment Search Results.....	44
Exercise & Assignments Search Results Field Descriptions.....	44
Revision History.....	46

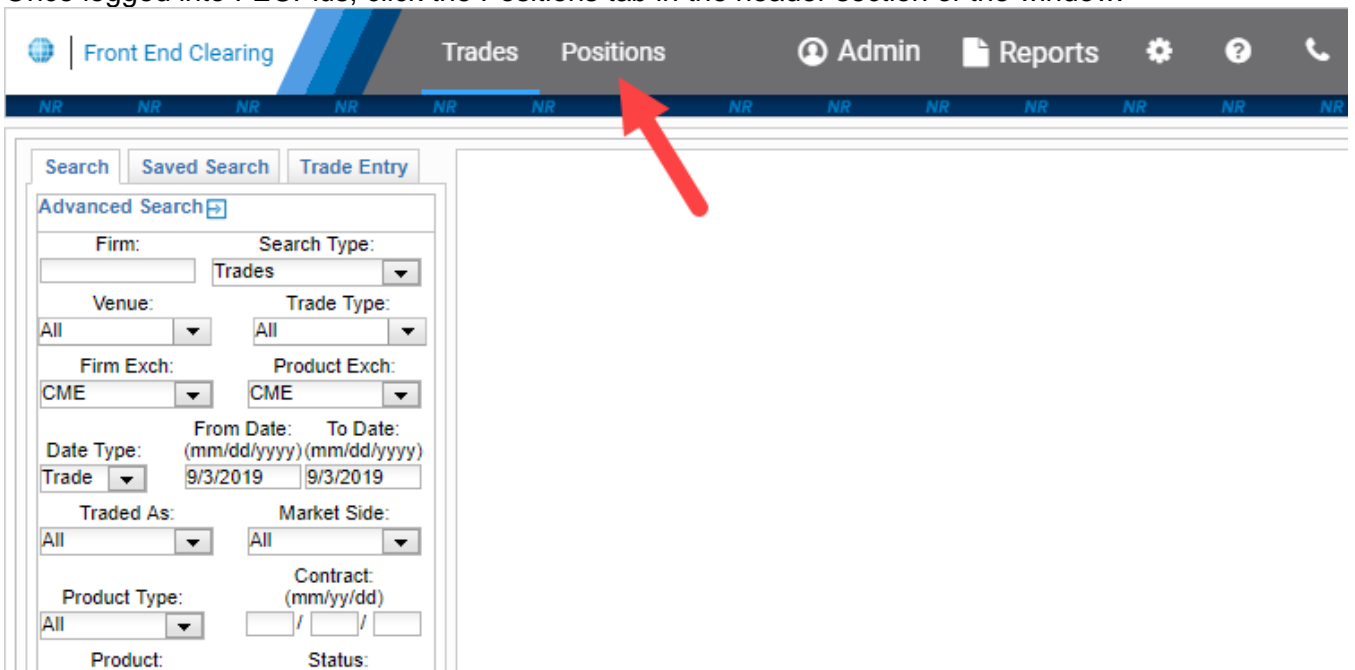
Introduction

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

Accessing Positions within Front End Clearing Plus

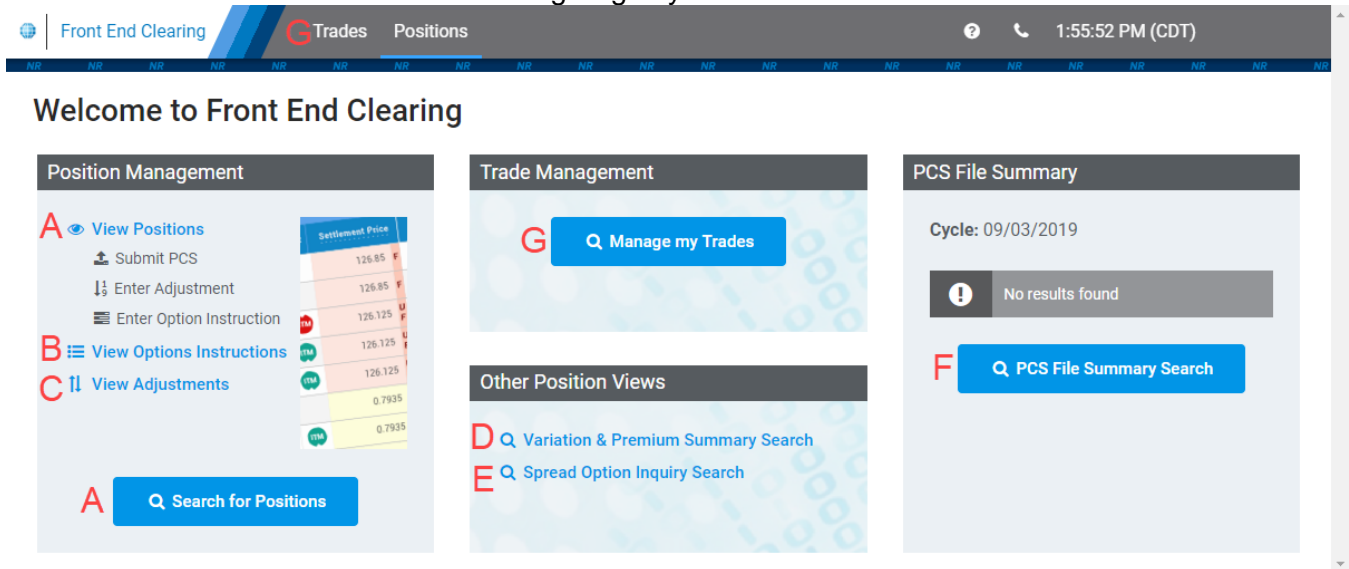
To access FECPlus:

1. Use the direct link:
 - Production: Enter <https://fecplus.cmegroup.com> in a web browser.
 - New Release: Enter <https://fecplus-nr.cmegroup.com/logon.jsp> in a web browser.
2. Enter your **CME Group User ID** and **Password**.
3. Click the **Log In** button.
4. Once logged into FECPlus, click the Positions tab in the header section of the window.



Positions Landing Page

Users are directed to the Positions Landing Page by default.



Users can navigate to the following areas from the Positions Landing Page:

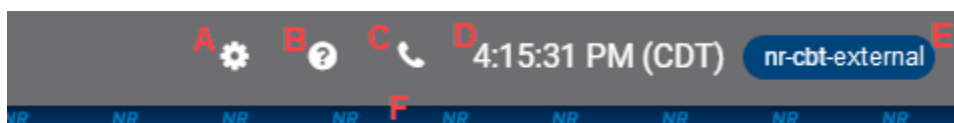
- A) Position Management – The main Position Management screen. All actions can be taken on Positions from this Search Type
- B) Option Instructions – Once Option Instruction are entered, they can be viewed/updated/deleted from this Search Type
- C) Adjustments – Once Position Adjustments are entered, they can be viewed from this Search Type
- D) Variation & Premium Summary – Variation and Premium, at the Position Account Level, per Currency
- E) Spread Option Inquiry – For options that turn into multi-legged futures, view the expected results
- F) PCS File Summary – View PCS files that have been submitted, including information about the total number of records, the number of successful records and the number of failed records. The results can be downloaded as well
- G) Manage Trades – Returns to the Trades Search, where trades and allocations are managed

Positions Window Features

After reaching the Positions screens, the Search Filters and Positions Search Results window are displayed, well as the Top Menu, which is unique to Positions Management features.

Top Menu

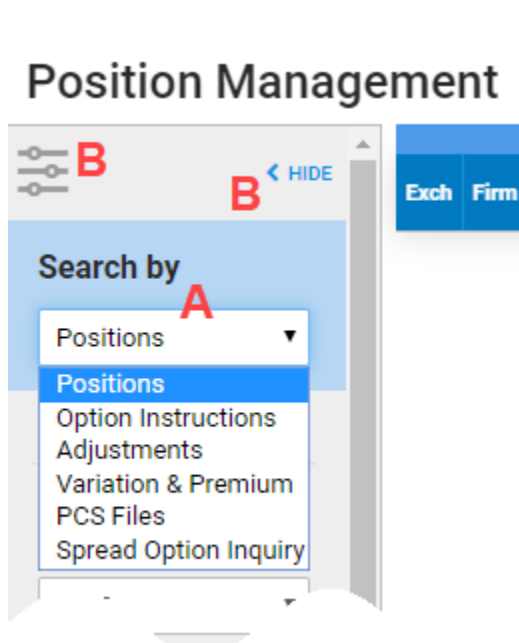
The Top Menu contains links to the following:



- A) **Settings** [Future Use] Will display the Positions in FECPlus User Settings
- B) **Help** [Future Use] Will display the Positions in FECPlus User Manual
- C) **Contact Us** Hovering over the icon displays the contact information for the CCS Team, which supports FECPlus
- D) **Timestamp** Displays the current System Time, currently displayed only in CST
- E) **Environment** Displays the current environment and Product Exchange to which the application is pointed
- F) **Environment Banner** For the testing environments only; an additional reminder of which testing environment the application is on. For Production, the banner is not displayed.

Positions Search Filters

The Positions Search Filters allows users to specify the results that they would like to view.



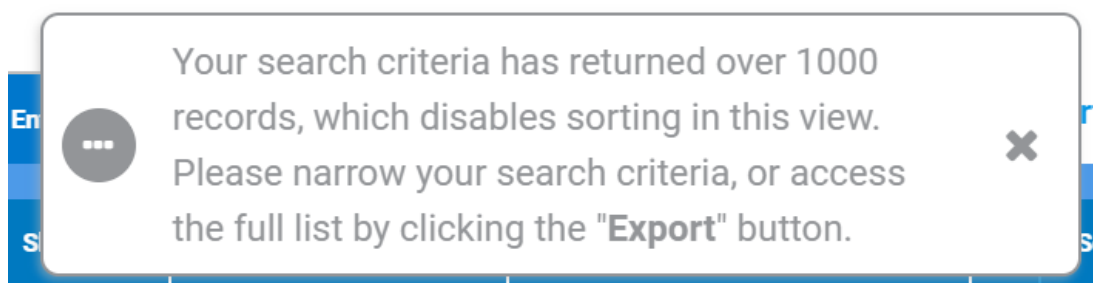
- A) **Search By** The Search By filter drives what is returned in the search results window.
 - Positions: The main Position Management screen. All actions can be taken on Positions from this Search Type
 - Option Instructions: Once Option Instruction are entered, they can be viewed/updated/deleted from this Search Type
 - Adjustments: Once Position Adjustments are entered, they can be viewed from this Search Type
 - Variation and Premium Summary: Variation and Premium, at the Position Account Level, per Currency
 - PCS Files: View PCS files that have been submitted, including information about the total number of records, the number of successful records and the number of failed records. The results can be downloaded as well
 - Spread Option Inquiry: For options that turn into multi-legged futures, view the expected results

- B) **Show/Hide** This toggle hides or shows the Position Search Filters. Hiding the filters allows for more room for the Results section.

Search Considerations

- Searching for ALL Product Exchanges at once will cause the results to take longer to return

- Only up to 1,000 records will be returned at one time. To view a full results set that includes more than 1,000 records, users must download the data.
 - A pop-up message will appear after a search is returned, if the number of records exceeds 1,000



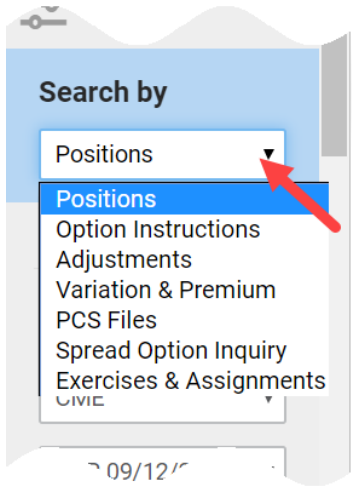
Positions Search Results

20		showing 1-20 of 1000+ results		Results Timestamp: 6:25:34 AM (CDT)		PCS Entry		Equal Adjustment Entry		Export								
Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	Final		Lock	Long PCS Submitted	PCS Profile	Stat	Settlement Price	Pay/Collect	
										Long	Short						Amount	Curr
CME	010	010	C	48	201908				FUT	0	314	🔒	1			105 F	0.00	USD
CME	010	010	C	48	201910				FUT	0	37,760	🔒	3			99.7 T	-27,579,400.00	USD
CME	010	010	C	48	201910	C	112.00	201910	OPT	0	504	🔒			OTM	99.7 U	0.00	USD
CME	010	010	C	48	201910	C	113.00	201910	OPT	0	1,299	🔒			OTM	99.7 U	0.00	USD
CME	010	010	C	48	201910	C	120.00	201910	OPT	0	2	🔒			OTM	99.7 U	0.00	USD
CME	010	010	C	48	201910	C	121.00	201910	OPT	0	1	🔒			OTM	99.7 U	0.00	USD

- A) **Results Per Page** This setting specifies the number results to return per page. The default is 20 line items per page
- B) **Results Stats** This tool indicates how many results per page, and how many total results were returned for this search
- C) **Results Timestamp** The timestamp for when the results were returned, displays in CST
- D) **Export** Exports the results based on the Search Criteria. Not necessarily the results themselves. ie If a search is executed and results returned, then the search criteria is changed, then Download link is clicked, the results in the download will be based on the search criteria, not the results that are currently displayed

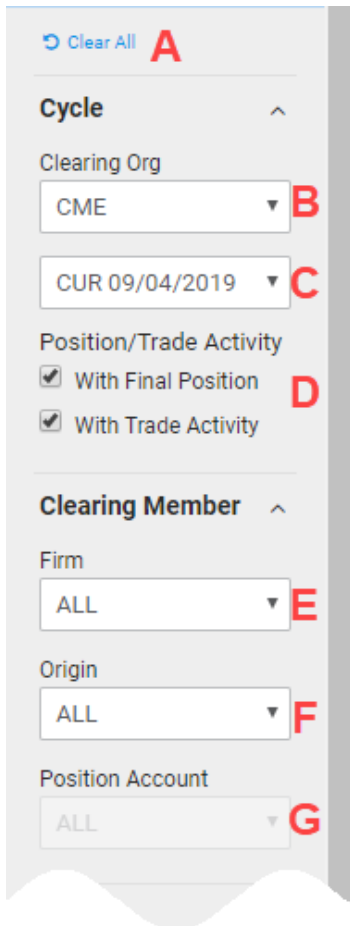
Position Management

To view and manage Positions, including managing PCS, Equal and Unequal Position Adjustments, and Option Instructions, users can choose Positions from the Search by dropdown.



Position Management Search Filters

When searching by Positions, following are the search criteria available:



- A) **Clear All** Resets all Search criteria to the default values.
- B) **Clearing Org** Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value
- C) **Cycle** CUR (Current) is the default. 4 days of prior ITD and EOD cycle data can be specified as well.
- D) **Position/Trade Activity** With Final Position: Returns results that have non-zero Final Position
With Trade Activity: Returns results that have top-day trade activity (as related to the specified cycle)
When BOTH values are selected, the results will return results that EITHER non-zero Final Position or top-day trade activity
- E) **Firm** Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value
- F) **Origin** Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value

The screenshot shows a search interface for Position Accounts. It includes several filter sections:

- Product:** A dropdown menu with "ALL" selected.
- Exchange:** A dropdown menu with "CME" selected.
- Type:** A dropdown menu with "ALL" selected.
- Code:** An empty text input field.
- Contract Period:** A dropdown menu with "YYYYMM" selected.
- Optional:** A dropdown menu with "DD|W" selected.
- Expiring:** Radio buttons for "None" (selected), "Last Trade Date", and "Settlement Date".
- Put / Call:** A dropdown menu with "ALL" selected.
- Strike Price:** An empty text input field.
- Settlement Method:** A dropdown menu with "ALL" selected.
- Advanced Search:** A section with:
 - Underlying Product Code:** An empty text input field.
 - Underlying Contract Period:** A dropdown menu with "YYYYMM" selected.
 - Optional:** A dropdown menu with "DD|W" selected.
 - Was PCS Submitted?:** A dropdown menu with "Select" selected.

At the bottom is a blue "Search" button.

G) Position Account

Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts

H) Exchange

Product Exchange. ALL is available with most Searches

I) Type

Product Type, Futures/Options

J) Code

Product Code (Clearing Code)

K) Contract Period

Contract Period, in format YYYYMM

L) Optional

Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

M) Expiring

None: Filter doesn't take into account the Last Trade Date or Settlement Date

Last Trade Date: Only returns Positions whose contracts Last Trade Date matches the Cycle selected, CUR = Top-Day

Settlement Date: Only returns Positions whose contracts Settlement Date matches the Cycle selected, CUR = Top-Day

N) Put/Call

Put Options or Call Options, or ALL

O) Strike Price

Option Strike Price, in decimal format

P) Settlement Method

Settlement Method, Cash/Deliverable

Q) Underlying Product Code

Underlying Product Code (Clearing Code)

R) Underlying Contract Period

Underlying Contract Period, in format YYYYMM

S) Optional

Underlying Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

T) Was PCS Submitted?

Was PCS Submitted Yes/No, specific to the selected Cycle, CUR = Top-Day

- Clicking the Search button executes the search to be displayed in the Positions Search Results Window.
- Clicking the Download link executes the search to be downloaded.

Position Management Search Results

30 showing 1-30 of 90 results Results Timestamp: 3:40:52 PM (CDT) Export

PCS Entry Equal Adjustment Entry

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	Final		Lock	Long PCS Submitted	PCS Profile	Stat	Settlement Price	Pay/Collect	
										Long	Short						Amount	Curr
CME	010	010	C	48	201908				FUT	0	314			Net		105	0.00	USD
CME	010	010	C	48	201910				FUT	0	37,780			Net		98.075	9,822,800.00	USD
CME	010	010	C	48	201910	C	112.00	201910	OPT	0	504			Net	OTM	98.075	0.00	USD
CME	010	010	C	48	201910	C	113.00	201910	OPT	0	1,299			Net	OTM	98.075	0.00	USD

30 showing 1-30 of 90 results Results Timestamp: 3:40:52 PM (CDT) Export

PCS Entry Equal Adjustment Entry

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	SOD		Equal Adjustment Quantity	Adjusted SOD		Stat	Settlement Price	Pay/Collect	
										Long	Short		Long	Short			Amount	Curr
CME	010	010	C	48	201908				FUT	0	314	0	0	314		105	0.00	USD
CME	010	010	C	48	201910				FUT	0	37,780	0	0	37,780		98.075	9,822,800.00	USD
CME	010	010	C	48	201910	C	112.00	201910	OPT	0	504	0	0	504	OTM	98.075	0.00	USD
CME	010	010	C	48	201910	C	113.00	201910	OPT	0	1,299	0	0	1,299	OTM	98.075	0.00	USD

The Action Toggle allows users to switch between PCS Entry and Equal Adjustment Entry

Position Management Search Results Field Descriptions

Exch	Product Exchange
Firm	Clearing Member Firm
PA	Position Account
Orig	Origin (C=Customer, H=House)
Prod	Product Code (Clearing Code)
Contract	Contract Period
P/C	Option Put/Call Indicator
Strike Price	Option Strike Price
Undly	Underlying Contract Period
Prod Type	Product Type (FUT= Futures, OPT= Options)

PCS Entry Toggle

Final Long	Final/Current Long Position Quantity
Final Short	Final/Current Short Position Quantity
Lock	PCS Lock Switch. Entering a PCS value will automatically Lock the PCS Lock Switch. Long PCS value can be updated via UI without unlocking, but PCS submissions for a locked position will be ignored.
Long PCS Submitted	Requested Final Long Position Quantity
PCS Profile	Position Finalization Setting <ul style="list-style-type: none"> Net – NET: The NET PCS Profile is a NET Account Accumulation and nets the final position quantities as close to Zero Long by Zero Short as possible.

- **Gross – GROSS:** The GROSS PCS Profile is a Gross Account Accumulation, and does not allow selective netting of the final position quantities by using PCS. The position will remain fully gross.
- **Zero Final – ZFINAL:** The Final PCS Profile is a Gross Account Accumulation, and allows selective netting the final position quantities within the bounds of trading activity. Netting levels may be submitted using PCS, or if not supplied, the position will be netted as close as possible to Zero Long and Zero Short.
- **Zero Plus – ZPLUS:** The Zero Plus PCS Profile is a Gross Account Accumulation, and allows selective netting the final position quantities within the bounds of trading activity. Netting levels may be submitted using PCS, or if not supplied, the position will be netted as close as possible to the Adjusted Start Of Day Position.

Equal Adjustment Toggle

SOD Long	Start-of-Day Long Position Quantity
SOD Short	Start-of-Day Short Position Quantity
Equal Adjustment Quantity	Submitted Equal Position Adjustment Quantity
Adjusted SOD Long	Adjusted Start-of-Day Long Position Quantity
Adjusted SOD Short	Adjusted Start-of-Day Short Position Quantity

Stat Option Status (ITM= In the money, OTM= Out of the money)

Settlement Price For Futures= Settlement Price
For Options= Underlying Settlement Price

(Settlement Price Qualifier) Futures: T= Theoretical, F= Final;
Options: UT= Underlying Theoretical, UF= Underlying Final

Pay/Collect Amount Amount paid or collected for this position

Pay/Collect Currency Currency in which the Pay/Collect Amount is transacted

Manual PCS Management

PCS Management is only available from the Position Management results screen.

TOGGLE – PCS Entry/Update/Delete

Following are the steps to manage the Long PCS Value:

showing 1-11 of 11 results | Results Timestamp: 4:41:06 PM (CDT)

										✓ PCS Entry		Equal Adjustment Entry		Export	
										Final					
rm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	Long	Short	Lock	Long PCS Submitted	PCS Profile	Stat	Settlement Price
10	010	H	48	201910				FUT	25,737	0	🔒	25740			94.
10	010	H	48	201910	C	100.00	201910	OPT	13	0	🔒	✕ ✓		OTM	94.
10	010	H	48	201910	C	101.00	201910	OPT	8	0	🔒			OTM	94.

1) Find the appropriate Position

- 2) Ensure that the Action Toggle is set to PCS Entry
- 3) Enter the desired Long PCS Value in the Long PCS Submitted column
- 4) Click the green Commit button.
 - a. To Delete the PCS, delete the value in the Long PCS Submitted column and click the green Commit button.
 - b. The PCS value will be Locked every time a new value is submitted
 - c. Users may need to click the Search button again to see the updated Final Long/Short values display correctly

NOTE: To Unlock the PCS, click the Locked icon. A locked PCS will allow updates in the UI, but will ignore any PCS updates submitted via FTP for that Position for the rest of that cycle.

TOGGLE – Equal Adjustment Entry/Update/Delete

Following are the steps to manage Equal Adjustments from the Position Management screen:

20		showing 1-11 of 11 results		Results Timestamp: 4:41:06 PM (CDT)		PCS Entry		Equal Adjustment Entry		Export						
SOD										Adjusted SOD						
Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	Long	Short	Equal Adjustment Quantity	Long	Short	Stat	Settler
CME	010	010	H	48	201910				FUT	25,724	0	5d	25,724	0		
CME	010	010	H	48	201910	C	100.00	201910	OPT	0	0	<input type="checkbox"/>	0	0	OTM	
CME	010	010	H	48	201910	C	101.00	201910	OPT	4	0	0	4	0	OTM	
CME	010	010	H	48	201910	C	105.00	201910	OPT	0	0	0	0	0	OTM	

- 1) Find the appropriate Position
- 2) Ensure that the Action Toggle is set to Equal Adjustment Entry
- 3) Enter the desired Adjustment Value in the Equal Adjustment Quantity column
- 4) Click the green Commit button.

Position Drawer

Each Position has a “drawer” that contains details about the Position and the Contract, as well as allows the user to enter Adjustments and Option Instructions, if applicable. The position drawer can be reached from all search types through different hyperlinks. Once a user is in the Position Drawer, the same information can be viewed, and the same actions can be taken, regardless of how the user reached the drawer.

20		showing 1-11 of 11 results		Results Timestamp: 4:41:06 PM (CDT)		PCS Entry		Equal Adjustment Entry		Export						
Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	Long	Short	Lock	Long PCS Submitted	PCS Profile	Stat	Settlement Price
CME	010	010	H	48	201910				FUT	25,737	0	🔒				94.1
CME	010	010	H	48	201910	C	100.00	201910	OPT	13	0	🔒			OTM	94.1
CME	010	010	H	48	201910	C	101.00	201910	OPT	8	0	🔒			OTM	94.1
CME	010	010	H	48	201910	C	105.00	201910	OPT	4	0	🔒			OTM	94.1

From the Position Management search results screen, the drawer can be reached by clicking the Product Code (Position Detail Tab), any of the Long/Short values (Adjustment Entry Tab), or the Option Status icon (Option Instruction Entry Tab), and each will direct the user to a different Tab within the Position Drawer. Again, once in the Position Drawer, users can navigate to different Tabs easily.

Position Information

The top part of the Position Drawer contains static data about the Position

Position Drawer Header – Futures

D

LATEST UPDATE: 6:40:07 PM (CDT)

A

E

X

CME - 48 201908

CYCLE CUR 09/06/2019

FIRM: 010

POSITION ACCOUNT: 010

SETTLEMENT PRICE: F 105

ORIGIN: C B

PCS PROFILE: Net i

G FUTURE

Position Detail

Adjustments Entry

Composition

Product Detail

- A) **Contract Information** Product Exchange, Product Code (Clearing Code), Period Code
- B) **Position Information** Clearing Member Firm, Position Account, Origin
- C) **Price Information** Futures Settlement Price, Price Qualifier
- D) **Timestamp** The timestamp for when the results within the drawer were returned
- E) **Cycle** Indicated to which Cycle the results pertain

- F) **PCS Profile** The Position Accumulation/PCS Replacement Profile for the Position Account
- G) **Product Type** Future/Option

Position Drawer Header - Options

D LATEST UPDATE: 6:56:14 PM (CDT)

A CME - 48 201910 C 112.00 **E** CYCLE CUR 09/06/2019

FIRM 010	POSITION ACCOUNT 010	ORIGIN C B	UNDERLYING CONTRACT 201910	UNDERLYING PRODUCT 48 I	F PCS PROFILE i Net
SETTLEMENT PRICE F 0.05	UNDERLYING SETTLEMENT PRICE UF 94.875	EXERCISE UF 94.875 C	H OTM	G OPTION	

Position Detail Option Instruction Entry Adjustments Entry

Composition Product Detail

- A) **Contract Information** Product Exchange, Product Code (Clearing Code), Period Code, Put/Call Indicator, Strike Price
- B) **Position Information** Clearing Member Firm, Position Account, Origin
- C) **Price Information** Options Settlement Price, Underlying Future Settlement Price, Exercise Price, Price Qualifiers
- D) **Timestamp** The timestamp for when the results within the drawer were returned
- E) **Cycle** Indicated to which Cycle the results pertain
- F) **PCS Profile** The Position Accumulation/PCS Replacement Profile for the Position Account
- G) **Product Type** Future/Option
- H) **Option Status** ITM/OTM
- I) **Underlying Contract** Underlying Contract Perios, Underlying Product Code (Clearing Code)

Position Detail Tab

The Position Detail Tab outlines information about the Position, the Composition of the Position, and the Product Detail.

Position Tab – Options

Position Detail			Option Instruction Entry		Adjustments Entry	
Position			Composition		Product Detail	
Start of Day & Quantity Adjustments A			Cash Adjustments B			
	Long	Short		Amount	Currency	
Start of Day	649	0	Correction	0	USD	
Position Adjustments	0	0	Exercised	0	USD	
Adjusted Start of Day	649	0	Assigned	0	USD	
			Other Cash Adjustments	0	USD	
Summary Position C						
	Long	Short		Pay/Collect Amount	Currency	
Adjusted Start of Day	649	0		0	USD	
Traded	0	6		180.00	USD	
Gross	649	6		180.00	USD	
PCS						
Exercised	0	0				
Assigned	0	0				
Expired	0	0				
Total Options Removed	0	0				
Other Cash Adjustments				0	USD	
FINAL	643	0		180.00	USD	

- A) **Start of Day and Quantity Adjustments:** Summary of how the Adjusted Start-of-Day Position came to be, taking into account Start-of-Day Position, and Position Adjustments
- B) **Cash Adjustments:** Breakdown of Cash Adjustments to the Position
- C) **Summary Position:** Summary of how the Final (Current) Position and Pay/Collect came to be, taking into account Adjusted Start-Of-Day, Trading Activity, PCS, Option Expiration Activity, and Total Cash Adjustments

Composition Tab – Futures/Options

Position Detail		Adjustments Entry			
Position	Composition		Product Detail		
Matched					
			Pay/Collect		
	Long	Short	Amount	Currency	
+ Pit	0	0	0		
- Electronic	621	637	-13,520.00	USD	
Top-Day	621	637	-13,520.00	USD	
Outright	621	637	-13,520.00	USD	
Spread	0	0	0		
+ PNT	0	0	0		
+ Allocate/Claim	0	0	0		
+ Transfer	0	0	0		
- Exercise & Assignment	32	3	-110,650.00	USD	
Exercise	0	3	6,150.00	USD	
Assignment	32	0	-116,800.00	USD	

The Position Composition Tab displays the inputs into the Long/Short of the Position, broken down by Trades by venue, Post-Trade Processing, Transfers, and Exercise and Assignment Results, as well as the Pay/Collect amount associated with each.

NOTE: Only “Matched” information displays in the Position Composition Tab

Product Detail – Futures

Position Detail		Adjustments Entry	
Position	Composition	Product Detail	
First Trade Date:	05/01/2018	Contract Value Factor:	400
Last Trade Date:	10/31/2019	Settlement Method:	DELIV
Settlement Date:	10/31/2019		
Auto Adjust Date:	11/26/2019		
Termination Date:	11/26/2019		

The Product Detail Tab displays information about the Product/Contract, including:

First Trade Date	The date on which the contract will start trading.
Last Trade Date	The date on which the contract will cease trading.
Settlement Date	The date on which the final settlement price for the contract will be determined.
Auto Adjust Date	The date on which the contract will be removed from the Trade Register.
Termination Date	The date on which no further activity is allowed for the contract.
Contract Value Factor	Value used to convert Price into a Currency Value
Settlement Method	Indicates whether the product settles into Cash or is Delivered

Product Detail – Options

Position Detail		Option Instruction Entry	Adjustments Entry
Position	Composition	Product Detail	
First Trade Date:	04/08/2019	Contract Value Factor:	400
Last Trade Date:	10/04/2019	Settlement Method:	DELIV
Settlement Date:	10/04/2019	Exercise Style:	American
Termination Date:	10/07/2019	Contrary Instructions:	Allowed
		ATM Expiry Type:	OTM

The Product Detail Tab displays information about the Product/Contract, including:

First Trade Date	The date on which the contract will start trading.
Last Trade Date	The date on which the contract will cease trading.
Settlement Date	The date on which the final settlement price for the contract will be determined.
Termination Date	The date on which no further activity is allowed for the contract.
Contract Value Factor	Value used to convert Price into a Currency Value
Settlement Method	Indicates whether the product settles into Cash or is Delivered
Exercise Style	Indicates whether the Option is an American or European Style Option
Contrary Instructions	Indicated whether or not Contrary Instruction are allowed for this Product/Contract
ATM Expiry Type	Indicates the automatic Exercise/Assignment behavior if this Contract is At-The-Money at Expiration, whether it will be treated as In-The-Money or Out-Of-The Money

Adjustments Entry Tab

The Adjustments Entry Tab is where users can enter/update Equal Position Adjustments and enter Unequal Position Adjustments for the selected Position.

Equal Adjustments – Futures/Options

On the Adjustments Entry Tab, and Equal Adjustment Sub-Tab, for reference, Start Of Day, Other Adjustments, and Adjusted Start Of Day Position values are displayed. Following are the steps to manage Equal Position Adjustments:

The screenshot shows the 'Adjustments Entry' interface with the 'Equal Adjustment' sub-tab selected. The main table has the following structure:

START OF DAY		Equal Adjustment	OTHER ADJUSTMENTS		ADJUSTED START OF DAY	
Long	Short		Long	Short	Long	Short
27	0	10	0	0	0	0

Below the table is a 'Position Adjustment Log' section with columns: User, Time, Type, and ADJUSTMENT (Long, Short).

- 1) Enter the Equal Position Adjustment value in the Equal Adjustment field
- 2) Click the Submit Equal Adjustment button

NOTE: The Equal Adjustment value submitted will apply to the Long and Short position. Positive and Negative Adjustments are allowed, however neither the Long nor Short Adjusted Start Of Day Position values are allowed to drop below Zero.

Once the Adjustment is submitted, a response message pop-up displays, and the Position Adjustment Log is populated with the details of the Adjustment.

The screenshot shows the 'Position Detail' tab with 'Equal Adjustment' selected. The 'Adjustments Entry' section displays the following data:

START OF DAY			OTHER ADJUSTMENTS		ADJUSTED START OF DAY	
Long	Short	Equal Adjustment	Long	Short	Long	Short
27	0	<input type="text" value="10"/>	0	0	37	10

A green notification box states: "Your request has been successfully submitted." A blue button labeled "Submit Equal Adjustment" is visible.

The 'Position Adjustment Log' table below shows the following entry:

User	Time	Type	ADJUSTMENT	
			Long	Short
ADELAPAZ	9/9/19 7:08:23 AM	Equal	10	10

The adjustment Log, which is shared between the Equal and Unequal Adjustment Sub-Tabs, includes the User ID of the User that entered the Adjustment, the Timestamp of the Adjustment, the Type of Adjustment, and the changes to the Adjusted Start Of Day Position.

NOTE: If the Equal Adjustment value is updated, the Position Adjustment Log will be updated, but the value of the Adjustment Long/Short will be based on the previous Adjustment. For example, User 1 entered an Equal Position Adjustment of 10, and User 2 updated the value to 11.

The screenshot shows the 'Position Detail' tab with 'Equal Adjustment' selected. The 'Adjustments Entry' section displays the following data:

START OF DAY			OTHER ADJUSTMENTS		ADJUSTED START OF DAY	
Long	Short	Equal Adjustment	Long	Short	Long	Short
27	0	<input type="text" value="11"/>	0	0	38	11

A green notification box states: "Your request has been successfully submitted." A blue button labeled "Submit Equal Adjustment" is visible.

The 'Position Adjustment Log' table below shows two entries:

User	Time	Type	ADJUSTMENT	
			Long	Short
ADELAPAZ	9/9/19 7:44:39 AM	Equal	1	1
ADELAPAZ	9/9/19 7:08:23 AM	Equal	10	10

Unequal Adjustments – Futures/Options

On the Adjustments Entry Tab, and Unequal Adjustment Sub-Tab, the user must specify which other Position Account, will be involved in the Unequal Position Adjustment. By default, the current Position account is included in the Unequal Position Adjustment.

Following are the steps to enter Unequal Position Adjustments:

The screenshot shows the 'Unequal Adjustment' sub-tab in the 'Adjustments Entry' section. The 'Type' dropdown is set to 'Firm'. The 'To (Adjustment Destination)' section has three dropdowns: 'Firm' (010), 'Origin' (CUST), and 'Position Account' (010). A blue 'Set' button is located to the right of these dropdowns. Below this is an 'Adjustment' table with columns for Firm, PA, Origin, Long, Short, Long Quantity, and Short Quantity. The table shows one row with values: Firm: 010, PA: 010, Origin: H, Long: 38, Short: 11. A 'Submit Unequal Adjustment' button is at the bottom right. At the bottom is a 'Position Adjustment Log' table with columns for User, Time, Type, and ADJUSTMENT (Long, Short). The log shows two entries: one for 'ADELAPAZ' at 9/9/19 7:44:39 AM with Type 'Equal' and ADJUSTMENT '1' Long, '1' Short; and another for 'ADELAPAZ' at 9/9/19 7:08:23 AM with Type 'Equal' and ADJUSTMENT '10' Long, '10' Short. Red arrows point to the 'Type', 'Firm', 'Origin', 'Position Account', and 'Set' fields.

- 1) Select the Unequal Adjustment Type, Firm or Portfolio Margin, from the Type dropdown
- 2) Set the Other Position Account using the Firm, Origin, and Position Account dropdowns
- 3) Click the Set button

Once the other Position Account is set, the user can enter the Unequal Adjustment:

...098

Position Detail

Equal Adjustment

Adjustments Entry

Unequal Adjustment

Type

To (Adjustment Destination)

Firm: Origin: Position Account:

Adjustment

POSITION ADJUSTED START OF DAY					POSITION ADJUSTMENT	
Firm	PA	Origin	Long	Short	Long Quantity	Short Quantity
010	010	H	38	11	<input type="text" value="-10"/>	<input type="text"/>
010	010	C	0	0	<input type="text" value="10"/>	<input type="text"/>

Position Adjustment Log

User	Time	Type	ADJUSTMENT	
			Long	Short
ADELAPAZ	9/9/19 7:44:39 AM	Equal	1	1
ADELAPAZ	9/9/19 7:08:23 AM	Equal	10	10

For reference, the Adjusted Start Of Day Long/Short Position values for each Position Account are displayed.

- 4) Enter the desired values in the Position Adjustment Long/Short Quantity fields
 - a. Values must be balanced, between Long and Short or between the Position Accounts
 - b. The system will display an error if an unbalanced adjustment is attempted
- 5) Click the Submit Unequal Adjustment button

Once the Adjustment is submitted, a response message pop-up displays, and the Position Adjustment Log is populated with the details of the Adjustment.

✓ Your Adjustment was successfully submitted. X

Submit Unequal Adjustment

Position Adjustment Log

User	Time	Type	ADJUSTMENT	
			Long	Short
ADELAPAZ	9/9/19 10:01:49 AM	Firm	-10	0
ADELAPAZ	9/9/19 7:44:39 AM	Equal	1	1
ADELAPAZ	9/9/19 7:08:23 AM	Equal	10	10

Option Instruction Entry Tab

The Option Instruction Entry Tab is where users can enter/delete Option Instructions for the selected Position.


Option Instruction Entry

On the Option Instruction Entry Tab, for reference, the Final (Current) Long/Short position values are displayed. Following are the steps to manage Option Instructions:

- 1) Select Exercise or Abandon from the Function dropdown
 - a. If Exercise is the only function available, as Abandons are only available on Settlement Date, the dropdown will be locked on “Exercise”
- 2) Enter the desired Quantity in the Quantity field
- 3) [Optional] Enter the desired account in the Customer Account field
- 4) Click the Add button


NOTE: If the requested Quantity of the Instruction is greater than the available Long Positions Quantity, a Warning Message will Display. A Warning Message will also display if the Option is currently Out Of The Money. The User will need to click the Continue button on the Warning Message pop-up to complete the Option Instruction submission.

This transaction may cause the total Exercises and Abandons to be greater than the current Long position.

 This transaction will also result in an "Out of the Money" exercise.

Do you wish to continue?

Cancel **Continue**




Once the Option Instruction is submitted, a response message pop-up displays, and the Requests Submitted List is populated with the details of the Instruction, including the Customer Account, the Function, Quantity, Variation, Premium, and Cash Total

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Position Detail Option Instruction Entry Adjustments Entry


Function: EXERCISE * Quantity: Customer Account: **Add**




Option Instruction Entry Detail

FINAL	Long	Short
	0	1

Requests Submitted

Customer Account	Function	Quantity	Variation	Premium	Cash Total	
EARLY	EXERCISE	1	-9,940.00	0	-9,940.00	



Option Instruction Delete

To Delete an option Instruction while in the Position Drawer, in the Option Instruction Entry Tab, the user clicks the red Trash icon in the row of the Option Instruction that is to be deleted. A confirmation message appears indicating that the Delete was successful.

Position Detail Option Instruction Entry Adjustments Entry

Function: EXERCISE *Quantity: Customer Account: Add

Option Instruction Entry Detail

FINAL	Long	Short
	0	1

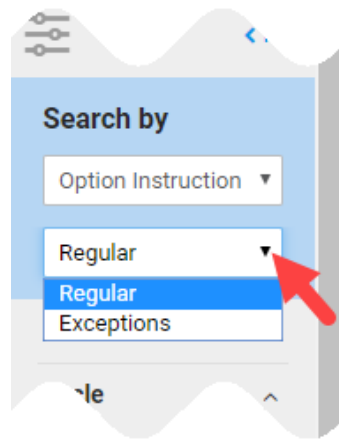
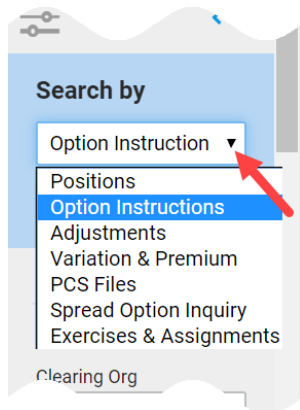
Requests Submitted

✓ Request has been deleted. ✕

Customer Account	Function	Quantity	Variation	Premium	Cash Total
------------------	----------	----------	-----------	---------	------------

Option Instructions

To view and manage Option Instructions, after they have been submitted, users can choose Option Instructions from the Search by dropdown.



Option Instruction Sub-Type

Regular: Returns ALL Individual Option Instructions

Exceptions: Returns Position Records, where the Quantity of Option Instructions submitted exceeds the available Long Quantity of the Position

Option Instructions/Regular Search Filters

When searching by Option Instructions, Regular Sub-Type, following are the search criteria available:

Search by

Option Instruction ▼
Regular ▼

[Clear All](#)

Cycle ^

Clearing Org
CME ▼ **A**

CUR 09/10/2019 ▼ **B**

Option Instruction Type
ALL ▼ **C**

Exercise Account Number
 D

Clearing Member ^

Firm
ALL ▼ **E**

Origin
ALL ▼ **F**

Position Account
ALL ▼ **G**

Product ^

- A) **Clearing Org** Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value
- B) **Cycle** CUR (Current) is the default. 4 days of prior EOD cycle data can be specified as well.
- C) **Option Instruction Type** Abandon or Exercise
- D) **Exercise Account Number** Account Number that was submitted on Option Instruction request
- E) **Firm** Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value
- F) **Origin** Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value
- G) **Position Account** Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts

Product

Exchange
CME **H**

Code **I**

Contract Period **J** Optional **K**
YYYYMM DD|W

Expiring **L**
 Settlement Date

Put / Call **M**
ALL

Strike Price **N**

Settlement Method **O**
ALL

Advanced Search

Underlying Product Code **P**

Underlying Contract Period **Q** Optional **R**
YYYYMM DD|W

Search

- H) **Exchange** Product Exchange. ALL is available with most Searches
- I) **Code** Product Code (Clearing Code)
- J) **Contract Period** Contract Period, in format YYYYMM
- K) **Optional** Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.
- L) **Expiring** Settlement Date: Only returns Positions whose contracts Settlement Date matches the Cycle selected, CUR = Top-Day
- M) **Put/Call** Put Options or Call Options, or ALL
- N) **Strike Price** Option Strike Price, in decimal format
- O) **Settlement Method** Settlement Method, Cash/Deliverable
- P) **Underlying Product Code** Underlying Product Code (Clearing Code)
- Q) **Underlying Contract Period** Underlying Contract Period, in format YYYYMM
- R) **Optional** Underlying Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

- Clicking the Search button executes the search to be displayed in the Positions Search Results Window.
- Clicking the Download link executes the search to be downloaded

Option Instructions/Regular Search Results

20 showing 1-5 of 5 results Results Timestamp: 2:20:45 PM (CDT)

[Export](#)

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Status	Exercise Price	Function	Submitted Quantity	Accepted Quantity	Account Number	Variation	Curr	Last Modify User	Modified	
CME	010	010	C	EO	201909	C	97	202009	ITM	98.655	UT	EXERCISE	15		62,062.50	USD	ADELAPAZ	9/11/19 2:20:33 PM	
CME	010	010	C	EO	201909	C	97	202009	ITM	98.655	UT	EXERCISE	5	ARIEL	20,687.50	USD	ADELAPAZ	9/11/19 2:20:29 PM	
CME	010	010	C	EO	201909	C	97	202009	ITM	98.655	UT	EXERCISE	12	AUDI	49,650.00	USD	ADELAPAZ	9/11/19 2:20:14 PM	
CME	010	010	C	EO	201909	C	96.75	202009	ITM	98.655	UT	EXERCISE	5		23,812.50	USD	ADELAPAZ	9/11/19 2:19:51 PM	
CME	010	010	C	48	201912	C	126	201912	OTM	99.15	UT	EXERCISE	2	TEST	-21,480.00	USD	ADELAPAZ	9/11/19 2:19:18 PM	

The Option Instructions/Regular Search Results screen displays individual Option Instruction Records.

From the Option Instructions/Regular Search Results screen, the Position Drawer can be reached by clicking the Product Code (Position Detail Tab), or the Option Status icon (Option Instruction Entry Tab).

Option Instruction/Regular Search Results Field Descriptions

Exch	Product Exchange
Firm	Clearing Member Firm
PA	Position Account
Orig	Origin (C=Customer, H=House)
Prod	Product Code (Clearing Code)
Contract	Contract Period
P/C	Option Put/Call Indicator
Strike Price	Option Strike Price
Undly	Underlying Contract Period
Stat	Option Status (ITM= In the money, OTM= Out of the money)
Exercise Price	Underlying Settlement Price. For Options that use Fixing Price, the Final Exercise price will represent the Fixing Price
(Settlement Price Qualifier)	UT= Underlying Theoretical, UF= Underlying Final
Function	Abandon or Exercise
Submitted Quantity	Total quantity of submitted Option Instructions for this Position
Accepted Quantity	Total quantity successfully processed for this Option Instruction
Account Number	Account Number specified for this Option Instruction
Variation	Amount paid or collected for this position
Variation Currency	Currency in which the Pay/Collect Amount is transacted
Last Modify User	Username of the latest User to amend this Option Instruction
Modified	Timestamp of the last modification to this Option Instruction
[Delete]	Trash Icon is used to Delete the Option Instructions

Option Instruction/Regular Search Results – Update Instruction

Option Instructions can be Updated from the Option Instructions Search Results screen by taking the following actions:

30 showing 1-6 of 6 results Results Timestamp: 12:41:56 PM (CDT) Export

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Status	Exercise Price	Function	Submitted Quantity	Accepted Quantity	Account Number	Variation	Curr	Last Modify User	Modified
CME	010	010	C	ES	201912	P	2,830	201912	OTM	3,075.75	EXERCISE	12			-147,450.00	USD	ADELAPAZ	9/16/19 12:41:48 PM
CME	010	010	C	ES	201912	P	2,830	201912	OTM	3,075.75	EXERCISE	25		LASER	-368,625.00	USD	ADELAPAZ	9/16/19 12:41:43 PM
CME	010	010	C	EO	201910	C	98.25	202012	ITM	98.45	EXERCISE	1		CUBS	22,500.00	USD	ADELAPAZ	9/16/19 12:41:03 PM
CME	010	010	C	62	201911	C	142	201911	OTM	133.825	EXERCISE	1		OVER	-4,050.00	USD	ADELAPAZ	9/16/19 12:40:45 PM
CME	010	010	C	48	201912	C	126	201912	OTM	104.4	EXERCISE	2		AUDI	-17,280.00	USD	ADELAPAZ	9/16/19 12:40:30 PM
CME	010	010	C	48	201912	C	126	201912	OTM	104.4	EXERCISE	23			-198,720.00	USD	CMESYS	9/16/19 12:40:19 PM

- 1) Find the appropriate Option Instruction
- 2) Click in the Submitted Quantity field and Update the value
- 3) Click the green Commit button.

Option Instruction/Regular Search Results – Delete Instruction

Option Instructions can be Deleted from the Option Instructions Search Results screen by clicking the red Trash icon in the row of the Option Instruction that is to be deleted.

20 showing 1-5 of 5 results Results Timestamp: 2:20:45 PM (CDT) Export

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Status	Exercise Price	Function	Submitted Quantity	Accepted Quantity	Account Number	Variation	Curr	Last Modify User	Modified
CME	010	010	C	EO	201909	C	97	202009	ITM	98.655	EXERCISE	15			62,062.50	USD	ADELAPAZ	9/11/19 2:20:33 PM
CME	010	010	C	EO	201909	C	97	202009	ITM	98.655	EXERCISE	5		ARIEL	20,687.50	USD	ADELAPAZ	9/11/19 2:20:29 PM
CME	010	010	C	EO	201909	C	97	202009	ITM	98.655	EXERCISE	12		AUDI	49,650.00	USD	ADELAPAZ	9/11/19 2:20:14 PM
CME	010	010	C	EO	201909	C	96.75	202009	ITM	98.655	EXERCISE	5			23,812.50	USD	ADELAPAZ	9/11/19 2:19:51 PM
CME	010	010	C	48	201912	C	126	201912	OTM	99.15	EXERCISE	2		TEST	-21,480.00	USD	ADELAPAZ	9/11/19 2:19:48 PM

A pop-up window ask the User to verify the Delete request. To submit the request, the User clicks the Delete button.

Delete Option Instruction ✕

Are you sure you wish to delete this Option Instruction?

Cancel
Delete

Once the Delete is processed, the row is removed from the UI.

Option Instructions/Exceptions Search Filters

When searching by Option Instructions, Exceptions Sub-Type, following are the search criteria available:

Search by

Option Instruction ▾

Exceptions ▾

[Clear All](#)

Cycle ^

Clearing Org
CME ▾ **A**

CUR 09/11/2019 ▾ **B**

Clearing Member ^

Firm
ALL ▾ **C**

Origin
ALL ▾ **D**

Position Account
ALL ▾ **E**

Product ^

Exchange
CME ▾ **F**

Code
 G

Contract Period **H** Optional **I**

YYYYMM DDJW

Expiring **J** ⓘ

None

Last Trade Date

Settlement Date

Put / Call
ALL ▾ **K**

Strike Price
 L

Settlement Method
ALL ▾ **M**

Advanced Search ^

Underlying Product Code
 N

Underlying Contract Period **O** Optional **P**

YYYYMM DDJW

Search

- A) **Clearing Org** Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value
- B) **Cycle** CUR (Current) is the default, and the only Cycle available for this Search Type
- C) **Firm** Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value
- D) **Origin** Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value
- E) **Position Account** Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts
- F) **Exchange** Product Exchange. ALL is available with most Searches
- G) **Code** Product Code (Clearing Code)
- H) **Contract Period** Contract Period, in format YYYYMM
- I) **Optional** Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.
- J) **Expiring** Settlement Date: Only returns Positions whose contracts Settlement Date matches the Cycle selected, CUR = Top-Day
- K) **Put/Call** Put Options or Call Options, or ALL
- L) **Strike Price** Option Strike Price, in decimal format
- M) **Settlement Method** Settlement Method, Cash/Deliverable
- N) **Underlying Product Code** Underlying Product Code (Clearing Code)
- O) **Underlying Contract Period** Underlying Contract Period, in format YYYYMM
- P) **Optional** Underlying Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

- Clicking the Search button executes the search to be displayed in the Positions Search Results Window.
- Clicking the Download link executes the search to be downloaded

Option Instructions/Exceptions Search Results

ns ! "Exceptions" displays Positions where Submitted Qty > Final Long

30 showing 1-3 of 3 results Results Timestamp: 3:41:18 PM (CDT) [Export](#)

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Status	Exercise Price	Position Long Quantity	Submitted Quantity
CME	010	010	C	48	201912	C	124.00	201912	OTM	103.625	0	2
CME	010	010	C	62	201911	C	150.00	201911	OTM	133.55	200	205
CME	010	010	C	E0	201909	C	97.00	202009	ITM	98.52	262	292

Position Detail Option Instruction Entry

The Option Instructions/Exceptions Search Results screen displays Positions Records where the Submitted Quantity is greater than the available Long Quantity.

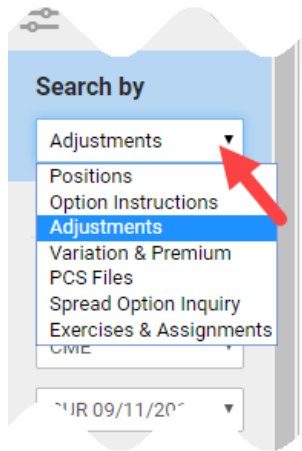
From the Option Instructions/Exceptions search results screen, the Position Drawer can be reached by clicking the Product Code (Position Detail Tab), or the Option Status icon (Option Instruction Entry Tab).

Option Instruction/Exceptions Search Results Field Descriptions

Exch	Product Exchange
Firm	Clearing Member Firm
PA	Position Account
Orig	Origin (C=Customer, H=House)
Prod	Product Code (Clearing Code)
Contract	Contract Period
P/C	Option Put/Call Indicator
Strike Price	Option Strike Price
Undly	Underlying Contract Period
Stat	Option Status (ITM= In the money, OTM= Out of the money)
Exercise Price	Underlying Settlement Price. For Options that use Fixing Price, the Final Exercise price will represent the Fixing Price
(Settlement Price Qualifier)	UT= Underlying Theoretical, UF= Underlying Final
Position Long Quantity	Total Long Position Quantity available
Submitted Quantity	Total quantity of submitted Option Instructions for this Position

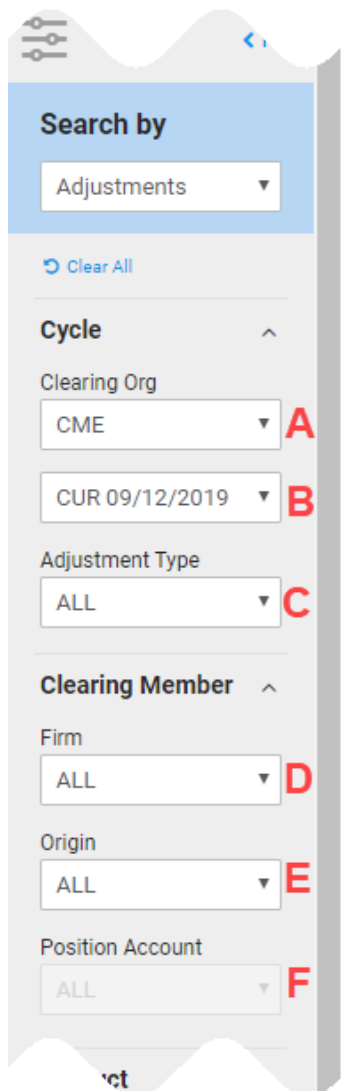
Adjustments

To view Option Instructions, after they have been submitted, users can choose Adjustments from the Search by dropdown.



Adjustments Search Filters

When searching by Adjustments, following are the search criteria available:



- A) **Clearing Org** Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value
- B) **Cycle** CUR (Current) is the default. 4 days of prior EOD cycle data can be specified as well.
- C) **Adjustment Type** Adjustment Type. ALL is the default. The other options are:
 - Correction- Cash Adjustment
 - Delivery- Delivery Adjustment
 - Equal- Equal Position Adjustment
 - Other Cash Adj- Other Cash Adjustment
 - Other Qty Adj- Systematic Position Adjustment
 - Portfolio Margin- Portfolio Margining Position Adjustment
 - Unequal- Unequal Position Adjustment
- D) **Firm** Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value
- E) **Origin** Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value

Product

Exchange
CME

Type
ALL

Code

Contract Period
YYYYMM

Optional
DD|W

Expiring
 Settlement Date

Put / Call
ALL

Strike Price

Settlement Method
ALL

Advanced Search

Underlying Product Code

Underlying Contract Period
YYYYMM

Optional
DD|W

Search

- F) **Position Account** Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts
- G) **Exchange** Product Exchange. ALL is available with most Searches
- H) **Type** Product Type, Futures/Options
- I) **Code** Product Code (Clearing Code)
- J) **Contract Period** Contract Period, in format YYYYMM
- K) **Optional** Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.
- L) **Expiring** Settlement Date: Only returns Positions whose contracts Settlement Date matches the Cycle selected, CUR = Top-Day
- M) **Put/Call** Put Options or Call Options, or ALL
- N) **Strike Price** Option Strike Price, in decimal format
- O) **Settlement Method** Settlement Method, Cash/Deliverable
- P) **Underlying Product Code** Underlying Product Code (Clearing Code)
- Q) **Underlying Contract Period** Underlying Contract Period, in format YYYYMM
- R) **Optional** Underlying Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

- Clicking the Search button executes the search to be displayed in the Positions Search Results Window.
- Clicking the Download link executes the search to be downloaded

Adjustments Search Results

30 showing 1-6 of 6 results Results Timestamp: 12:54:56 PM (CDT) Export

Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Prod Type	Adjustment Type	Long Quantity	Short Quantity	Cash Adjustment Amount	Curr	Last Modify User	Modified
CME	010	010	H	EC	202203				FUT	FIRM	0	33			ADELAPAZ	9/12/19 12:54:37 PM
CME	010	010	C	EC	202203				FUT	FIRM	0	-33			ADELAPAZ	9/12/19 12:54:37 PM
CME	010	010	C	AD	202203				FUT	FIRM	0	5			ADELAPAZ	9/12/19 12:50:50 PM
CME	010	010	C	48	201910	C	120	201910	OPT	EQUAL	65	65			ADELAPAZ	9/12/19 6:23:21 AM
CME	010	010	C	48	201910				FUT	EQUAL	88	88			ADELAPAZ	9/12/19 6:23:06 AM
CME	010	010	C	48	201910	C	112	201910	OPT	EQUAL	3	3			ADELAPAZ	9/12/19 6:22:53 AM

The Adjustments Search Results screen displays individual Adjustment Records.

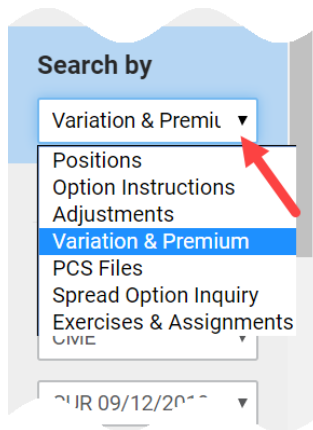
From the Adjustments Search Results screen, the Position Drawer can be reached by clicking the Product Code (Position Detail Tab), or the Long/Short values (Option Instruction Entry Tab).

Adjustments Search Results Field Descriptions

Exch	Product Exchange
Firm	Clearing Member Firm
PA	Position Account
Orig	Origin (C=Customer, H=House)
Prod	Product Code (Clearing Code)
Contract	Contract Period
P/C	Option Put/Call Indicator
Strike Price	Option Strike Price
Undly	Underlying Contract Period
Prod Type	Product Type (FUT= Futures, OPT= Options)
Adjustment Type	Type of Adjustment
Long Quantity	Total Long Quantity Adjusted
Short Quantity	Total Short Quantity Adjusted
Cash Adjustment Amount	Value of the Cash Adjustment
Curr	Currency of the Cash Adjustment Amount
Last Modify User	Username of the latest User to amend this Adjustment
Modified	Timestamp of the last modification to this Adjustment

Variation & Premium Summary

To view the Variation and Premium Summary, users can choose Variation & Premium from the Search by dropdown.



Variation & Premium Search Filters

When searching by Variation & Premium, following are the search criteria available:

Search by
Variation & Premi

Clear All

Cycle

Clearing Org
CME **A**

CUR 09/12/2019 **B**

Clearing Member

Firm
010 **C**

Origin
ALL **D**

Position Account
ALL **E**

Product

Exchange
CME **F**

Variation & Premium

Currency
ALL **G**

Search

A) Clearing Org

Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value

B) Cycle

CUR (Current) is the default. 4 days of prior ITD and EOD cycle data can be specified as well.

C) Firm

Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value

D) Origin

Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value

E) Position Account

Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts

F) Exchange

Product Exchange. ALL is available with most Searches

G) Pay/Collect Currency

Currency in which the Pay/Collect Amount is transacted

Variation & Premium Search Results

Summary

The summary information you are viewing is based on your user credentials

30 showing 1-3 of 3 results Results Timestamp: 7:01:43 AM (CDT) Export

	Firm	Orig	Curr	Variation	Premium	Total
+	010	H	CNH	0.00	0.00	0.00
+	010	H	JPY	0.00	0.00	0.00
-	010	H	USD	-11,674,104.25	0.00	-11,674,104.25
PA	010			-11,674,104.25	0.00	-11,674,104.25

The Variation & Premium Search Results displays Variation and Premium figures for by Origin and Currency, related to the selected Cycle. Each row can be Expanded by clicking the “+” icon to display the break down by Position Account. The row can be collapsed again by clicking the “-” icon.

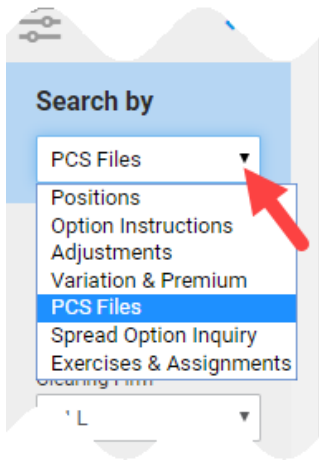
NOTE: If users only have access to certain Position Accounts, the figures represented will only include those Position Accounts.

Variation & Premium Search Results Field Descriptions

Firm	Clearing Member Firm
Orig	Origin (C=Customer, H=House)
Curr	Currency of the Variation and Premium
Variation	Trade and Position Variation for Futures and Futures-Style Options
Premium	Option Premium for Trades
Total	Total of the Variation and Premium values
PA	Position Account

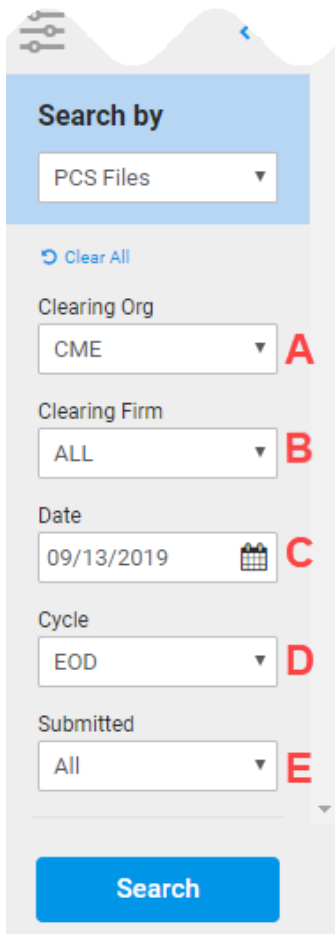
PCS Files

To view the results from PCS Files submitted via FTP, users can choose PCS Files from the Search by dropdown.



PCS Files Search Filters

When searching by PCS Files, following are the search criteria available:



- A) **Clearing Org** Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value
- B) **Clearing Firm** Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value
- C) **Date** The date for which the PCS was submitted. Up to 10 prior days of data are available.
- D) **Cycle** Specifies for which Cycle the PCS File was submitted. EOD= End-of-Day, SOD=Start-of-Day
- E) **Submitted** Specifies whether or not PCS Files were submitted, Yes/No

PCS Files Search Results

20 showing 1-12 of 12 results Results Timestamp: 2:39:01 PM (CDT) [Export](#)

Org	Trading Firm	File name	Received	Processed	Total Requests	Successful Requests	Failed Requests	Failed Percent	Status
CME	010	PCS.CMF_010.xml_CBT	9/12/19 7:20:43 PM	9/12/19 7:20:50 PM	853	848	5	0.59%	✘ SUCCESS_WITH_ERROR
CME	010	PCS.CMF_010.xml_CME	9/12/19 7:20:43 PM	9/12/19 7:20:59 PM	1814	1814	0	0.0%	✔ SUCCESS
CME	010	PCS.CMF_010.xml_NYMEX	9/12/19 5:47:13 PM	9/12/19 5:48:04 PM	5772	5772	0	0.0%	✔ SUCCESS
CME	010	PCS.CMF_010.xml_CBT	9/12/19 5:33:09 PM	9/12/19 5:33:09 PM	5772	5772	0	0.0%	✔ SUCCESS

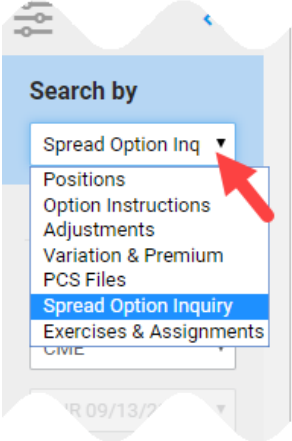
The PCS Files Search Results displays summary information about submitted PCS Files. To view the details of the Total Requests, the Successful Requests, or the Failed Requests, users can click on the link to each in the respective column.

PCS Files Search Results Field Descriptions

Org	Clearing Organization
Trading Firm	Trading Firm
PA	Position Account
File name	Filename specified by Firm
Received	Timestamp for when the PCS File was Received
Processed	Timestamp for when the PCS File was Processed
Total Requests	Total number of PCS Records in the PCS File
Successful Requests	Total number of Successful PCS Records in the PCS File
Failed Requests	Total number of Failed PCS Records in the PCS File
Failed Percent	Percentage of Failed PCS Records in the PCS File
Status	Status of the PCS File
	SUCCESS= File was processed
	SUCCESS_WITH_ERROR= File was processed but it contained errors
	FAILED= More than half of the records in the PCS File failed

Spread Option Inquiry

To view the expected results from Spread Options, users can choose Spread Option Inquiry from the Search by dropdown.



Spread Option Inquiry Search Filters

When searching by Spread Option Inquiry, following are the search criteria available:

The screenshot shows a search form with the following sections and labels:

- Cycle**: Clearing Org (CME) labeled **A**; CUR 09/13/2019 labeled **B**.
- Position/Trade Activity**: With Final Position (checked) labeled **C**; With Trade Activity (checked).
- Clearing Member**: Firm (ALL) labeled **D**; Origin (ALL) labeled **E**; Position Account (ALL) labeled **F**.
- Product**: Exchange (ALL) labeled **G**; Code (empty) labeled **H**.
- Contract**: Period (YYYYMM) labeled **I**; Optional (DD|W) labeled **J**.
- Expiring**: Settlement Date (checked) labeled **K**.
- Put / Call**: (ALL) labeled **L**.
- Strike Price**: (empty) labeled **M**.
- Search**: A blue button at the bottom.

- A) **Clearing Org** Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value
- B) **Cycle** CUR (Current) is the only option for this Search By Type.
- C) **Position/Trade Activity** Both values selected is the only option for this Search By Type.
With Final Position: Returns results that have non-zero Final Position
With Trade Activity: Returns results that have top-day trade activity (as related to the specified cycle)
When BOTH values are selected, the results will return results that EITHER non-zero Final Position or top-day trade activity
- D) **Firm** Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value
- E) **Origin** Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value
- F) **Position Account** Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts
- G) **Exchange** Product Exchange. ALL is available with most Searches
- H) **Code** Product Code (Clearing Code)
- I) **Contract Period** Contract Period, in format YYYYMM
- J) **Optional** Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

K) **Expiring**

Settlement Date: Only returns Positions whose contracts Settlement Date matches the Cycle selected, CUR = Top-Day

L) **Put/Call**

Put Options or Call Options, or ALL

M) **Strike Price**

Option Strike Price, in decimal format

Spread Option Inquiry Search Results

30 showing 1-14 of 14 results Results Timestamp: 1:34:35 PM (CDT) Export

	Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Undly	Underlying Settlement Price	Status	Positions		Variation
												Long	Short	
-	CBT	010	010	H	CCZ	201912	C	-0.15	201912	-0.3125	U	5	0	-7,562.5
	Exch	Firm	PA	Orig	Prod	Contract	Ratio	Trade Price	Leg NO.	Settlement Price		Long	Short	Variation
	CBT	010	010	H	C	201912	1	3.73	1	3.7325	U	5	0	97,062.5
	CBT	010	010	H	C	202012	1	3.88	2	4.035	U	0	5	-104,625
+	CBT	092	092B	C	CCZ	201912	C	-10.00	201912	-0.3125	U	100	0	
+	CBT	092	092B	C	KCZ	201912	C	-1.05	201912	-0.59	U	0	2	
+	CBT	118	004B	C	SM5	202009	C	2.00	202009	-2.5	U	0	0	
-						202003	C	0.25	202003		U	0	0	

Annotations: Red arrows point to the minus icon, the CCZ product code (labeled "Position Detail"), and the Long/Short values (labeled "Adjustments Entry"). A red oval highlights the Long/Short values for the CCZ row.

The Spread Option Inquiry Search Results screen displays the expected results from Spread Option Exercise/Assignment.

Each row can be Expanded by clicking the "+" icon to display the resulting Futures. The row can be collapsed again by clicking the "-" icon.

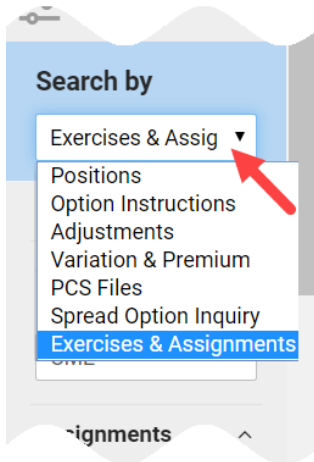
From the Spread Option Inquiry Search Results screen, the Position Drawer can be reached by clicking the Product Code (Position Detail Tab), or the Long/Short values (Adjustment Entry Tab).

Spread Option Inquiry Search Results Field Descriptions

Exch	Product Exchange
Firm	Clearing Member Firm
PA	Position Account
Orig	Origin (C=Customer, H=House)
Prod	Product Code (Clearing Code)
Contract	Contract Period
P/C	Option Put/Call Indicator
Strike Price	Option Strike Price
Undly	Underlying Contract Period
Underlying Settlement Price	Underlying Settlement Price
Stat	Option Status (ITM= In the money, OTM= Out of the money)
SOD Long	Start-of-Day Long Position Quantity
SOD Short	Start-of-Day Short Position Quantity
Variation	Amount paid or collected for this position

Exercise & Assignment Results

To view the results from Exercise & Assignment, users can choose Exercises & Assignments from the Search by dropdown.



Exercise & Assignment Search Filters

When searching by Exercises & Assignments, following are the search criteria available:

- | | |
|----------------------------|---|
| A) Clearing Org | Clearing Organization. CME is the default. If the user only has access to one Clearing Org, this field may be locked on that one value |
| B) Date | Top-day is the default. 4 days of prior data can be specified as well. |
| C) Firm | Clearing Member Firm. If the user only has access to one Clearing Member Firm, this field may be locked on that one value. If the user has access to multiple CMF's, ALL may also be a selectable value |
| D) Origin | Customer/House/ALL. If the user only has access to one Origin, this field may be locked on that one value |
| E) Position Account | Position Account. If the user only has access to one Position Account, this field may be locked on that one value. Selecting ALL will return results for all Position Accounts |
| F) Exchange | Product Exchange. ALL is available with most Searches |
| G) Code | Product Code (Clearing Code) |
| H) Contract Period | Contract Period, in format YYYYMM |
| I) Optional | Daily or Weekly Contract Period. For Daily contracts, the Day can be specified in the |

Product ^

Exchange
 F

Code

Contract Period **H** Optional **I**

Put / Call
 J

Strike Price
 K

Search

field, as a 2-digit value (DD). For Weekly contracts, the Week can be specified in the field, as a 2-byte value (WX) ie, W1, W2, etc.

J) Put/Call

Put Options or Call Options, or ALL

K) Strike Price

Option Strike Price, in decimal format

- Clicking the Search button executes the search to be displayed in the Positions Search Results Window.
- Clicking the Download link executes the search to be downloaded

Exercise & Assignment Search Results

30 showing 1-30 of 86 results Results Timestamp: 1:47:07 PM (CDT) [Export](#)

	Exch	Firm	PA	Orig	Prod	Contract	P/C	Strike Price	Prod Type	Result	Exercise/Assigned Quantity		Stat	Customer Account	Exercise Price / Trade Price	Settle Method	Pay/Collect	
											Long	Short					Amount	Curr
+	CME	010	010	HOUS	EW2	201909	C	2,970	OPT	Assign	0	1	ITM		3,007.29	DELIV		
-	CME	010	010	HOUS	E0	201909	C	96.75	OPT	Assign	0	5,736	ITM		98.365	DELIV		
Resulting Position					ED	202009			FUT	Assignment	0	11,472			96.75			
+	CME	010	010	CUST	E0	201909	C	96.75	OPT	Exercise	8,604	0	ITM		98.365	DELIV		
+	CME	010	010	HOUS	EW2	201909	C	2,925	OPT	Assign	0	2	ITM		3,007.29	DELIV		
+	CME	010	010	CUST	E3	201909	C	98.125	OPT	Assign	0	30,000	ITM		98.395	DELIV		

Position Detail (arrow pointing to E0 row)

Option Instruction Entry (arrow pointing to ITM icon)

The Exercise & Assignment Search Results screen displays the results from Exercise and Assignment from the perspective of the Options Positions.

For Options Positions which deliver into Futures, the row can be Expanded by clicking the “+” icon to display the Futures results. The row can be collapsed again by clicking the “-“ icon.

From the Exercise & Assignment Search Results screen, the Position Drawer can be reached by clicking the Product Code (Position Detail Tab), or the Option Status icon (Option Instruction Entry Tab).

Exercise & Assignments Search Results Field Descriptions

Exch Product Exchange
Firm Clearing Member Firm

PA	Position Account
Orig	Origin (C=Customer, H=House)
Prod	Product Code (Clearing Code)
Contract	Contract Period
P/C	Option Put/Call Indicator
Strike Price	Option Strike Price
Prod Type	Product Type (FUT= Futures, OPT= Options)
Result	Exercise or Assign
Exercise/Assigned Long	Exercised/Assigned Long Position Quantity
Exercise/Assigned Short	Exercised/Assigned Short Position Quantity
Stat	Option Status (ITM= In the money, OTM= Out of the money)
Customer Account	If applicable, Account Number specified via Option Instruction
Exercise Price/Trade Price	For Option row, represents the Exercise Price used for E/A. For Futures row, represents the Trade Price
Settle Method	Indicates whether the product settles into Cash or is Delivered
Pay/Collect Amount	Amount paid or collected for this position
Pay/Collect Currency	Currency in which the Pay/Collect Amount is transacted

Revision History

Version	Date	Author	Description
1.0	9/24/19	ADL	Initial release of document



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