

# CME Group (Financial and Grains) Deliveries User Guide

Nov 2010

Global Operations Education

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## Introduction

CME Group's (Financials and Grains) Deliveries System is an on-line application used to enter instructions required for the delivery of financial instrument and grain futures contracts. This application can be accessed via CME Connect at <http://connect.cme.com>.

This guide provides procedures for using this system and timetables for all tasks that must be performed during the delivery cycle. Also included are step-by-step instructions for submitting delivery intents, viewing holdings (previously known as long dates) and viewing invoices.

*Note: Firm information displayed in screenshots in this user guide represents firm information in CME Group's test system and does not reflect actual firm data.*

## What's Changed & What Hasn't

The following highlights what has changed in CME Group's (Financials and Grains) Deliveries System to support financials and grains deliveries:

- The Financial, Electronic and Paper option in the drop-down menu in the upper right-hand corner of the screen was removed. To access Financials or Grains in the new system, select the 'Deliveries' option.
- The section that included firm long dates and was previously known as "Inventory" is now called "Holdings" in the new system.
- The new system groups seller side invoices at the intent level, making confirmation of collects to customers easier.
- For Financials only, the new system includes a 'Theoretical Invoice' function that allows firms to obtain a calculation of their invoices on the intent date, rather than waiting for the invoice date.
- Firms are now able to add account numbers to Holdings in the new system. Currently, this is not supported by the long date file, but will be supported by the upcoming FIXML long date format.
- The new system has improved search capabilities.
- The new system also has Excel download capabilities for Holdings (long dates), Intents, Assignments and Invoices.

The following items detail what hasn't changed in the new Deliveries system as it pertains to Financials:

- Issues and Stops will be available on CMEGroup.com at <http://www.cmegroup.com/market-data/datamine-historical-data/cbot-delivery-reports.html>
- There are no changes to the long date files sent by firms. If you send a file, the data for financial products will be brought into the new system.

<b>Financial Delivery Processing Timetable</b>	
<b>Day One: Position Day</b>	<ul style="list-style-type: none"> <li>○ Intents must be entered into the Delivery System by 8:00 p.m. Central Standard Time (CST).</li> <li>○ Assignment processing will occur after 8:00 p.m. CST daily.</li> </ul>
<b>Day Two: Intention Day</b>	<ul style="list-style-type: none"> <li>○ Shorts must select the instruments they will deliver and confirm their invoices by 2:00 p.m. CST; the short has until 3:00 p.m. CST on the last invoicing day.</li> <li>○ Longs may enter bank account information on invoices the shorts have confirmed until 4:00 p.m. CST.</li> </ul>
<b>Day Three: Delivery Day</b>	<ul style="list-style-type: none"> <li>○ Physical delivery of the intents of Day 1 in the 30-Year Bond, 10-Year Note, 5-Year Note and 2-Year Note contract occurs prior to 1:00 p.m. CST.</li> <li>○ Longs or shorts must notify CME Clearing of a failed delivery by 2:00 p.m. CST, in order to avail themselves of the guarantee protections pertaining to the delivery process.</li> </ul>

<b>General Grains Delivery Processing Information</b>	
<b>Day One: Position Day</b>	<ul style="list-style-type: none"> <li>○ Intents must be entered into the Delivery System by 8:00 PM Central Standard Time (CST).</li> <li>○ Assignment processing will occur after 8:00 p.m. CST daily.</li> </ul>
<b>Day Two: Intention Day</b>	<ul style="list-style-type: none"> <li>○ If there is no “Additional Quantity” outstanding, invoices will confirm automatically and reports will be available by 2:00 a.m. CST.</li> <li>○ Any outstanding “Additional Quantity” must be fulfilled by selecting the certificates/receipts that the firm would like to deliver prior to 10:00 a.m. CST.</li> </ul>
<b>Day Three: Delivery Day</b>	<ul style="list-style-type: none"> <li>○ Transfer of ownership of Grains products occurs at 7:35 a.m. CST.</li> </ul>

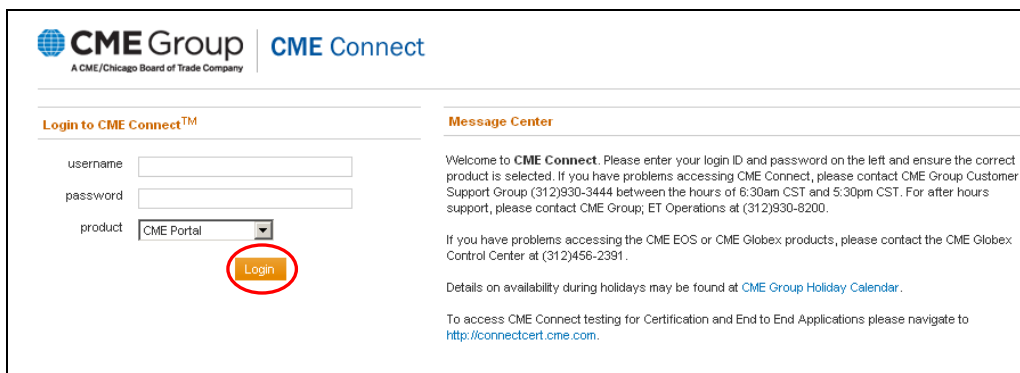
# Getting Started

## Security Requirements

To request access to the Financial Delivery System, fax an On-Line Systems Access Request Form to CME's Customer Support Group at 312-338-2626. (Blank forms are available at <http://www.cmegroup.com/clearing/files/onlineaccess.pdf>). Please allow 24-48 hours for processing.

## Accessing the Financial Delivery System

1. Launch **Internet Explorer**.
2. Go to <http://connect.cme.com>.
3. Logon with your **username** and **password**. Ensure the product selection drop-down list is set to **'CME Portal'**
4. Click on the **Login** button.



**CME Group** | CME Connect  
A CME/Chicago Board of Trade Company

**Login to CME Connect™**

username

password

product

**Login**

**Message Center**

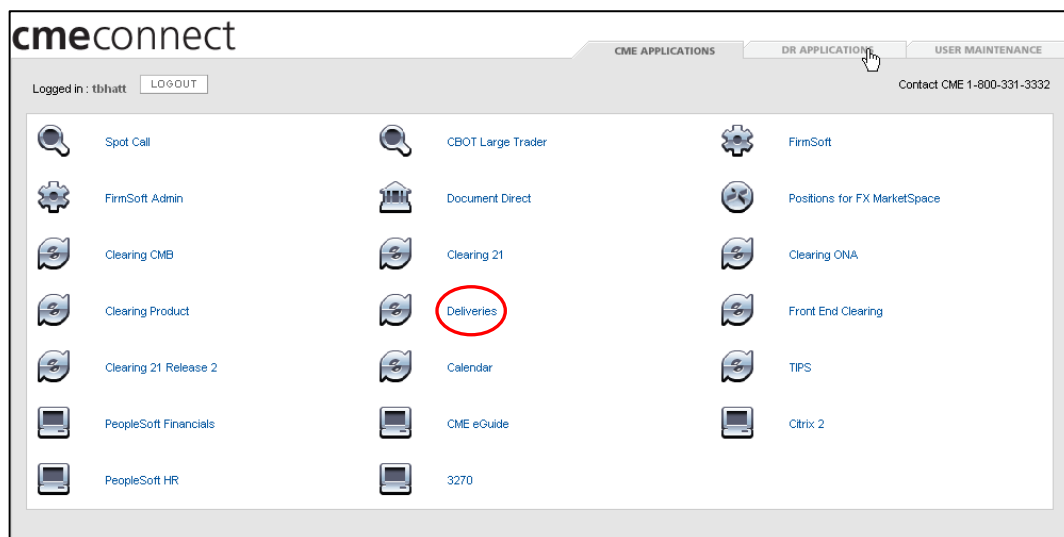
Welcome to **CME Connect**. Please enter your login ID and password on the left and ensure the correct product is selected. If you have problems accessing CME Connect, please contact CME Group Customer Support Group (312)930-3444 between the hours of 6:30am CST and 5:30pm CST. For after hours support, please contact CME Group; ET Operations at (312)930-8200.

If you have problems accessing the CME EOS or CME Globex products, please contact the CME Globex Control Center at (312)456-2391.

Details on availability during holidays may be found at [CME Group Holiday Calendar](#).

To access CME Connect testing for Certification and End to End Applications please navigate to <http://connectcert.cme.com>.

5. On the **CME Applications** tab, click on the **Deliveries** icon. The **Clearing Single Sign-on** prompt will appear.



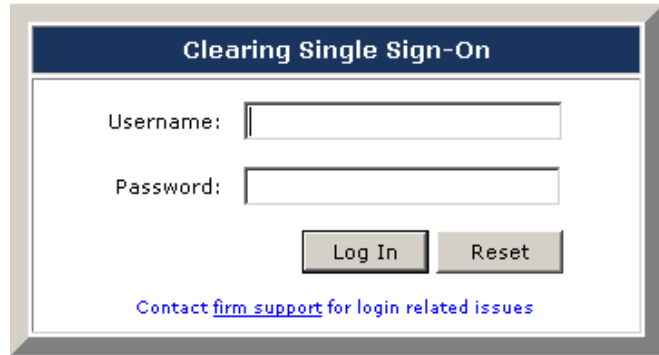
**cmeconnect**

Logged in : tbhatt  Contact CME 1-800-331-3332

**CME APPLICATIONS** | DR APPLICATIONS | USER MAINTENANCE

Spot Call	CBOT Large Trader	FirmSoft
FirmSoft Admin	Document Direct	Positions for FX MarketSpace
Clearing CMB	Clearing 21	Clearing ONA
Clearing Product	Deliveries	Front End Clearing
Clearing 21 Release 2	Calendar	TIPS
PeopleSoft Financials	CME eGuide	Ctrix 2
PeopleSoft HR	3270	

6. Enter your **Username** and **Password**.
7. Click on the **Log In** button.
8. The **Deliveries Main Menu** will appear. Select '**Deliveries**' from the drop-down menu.

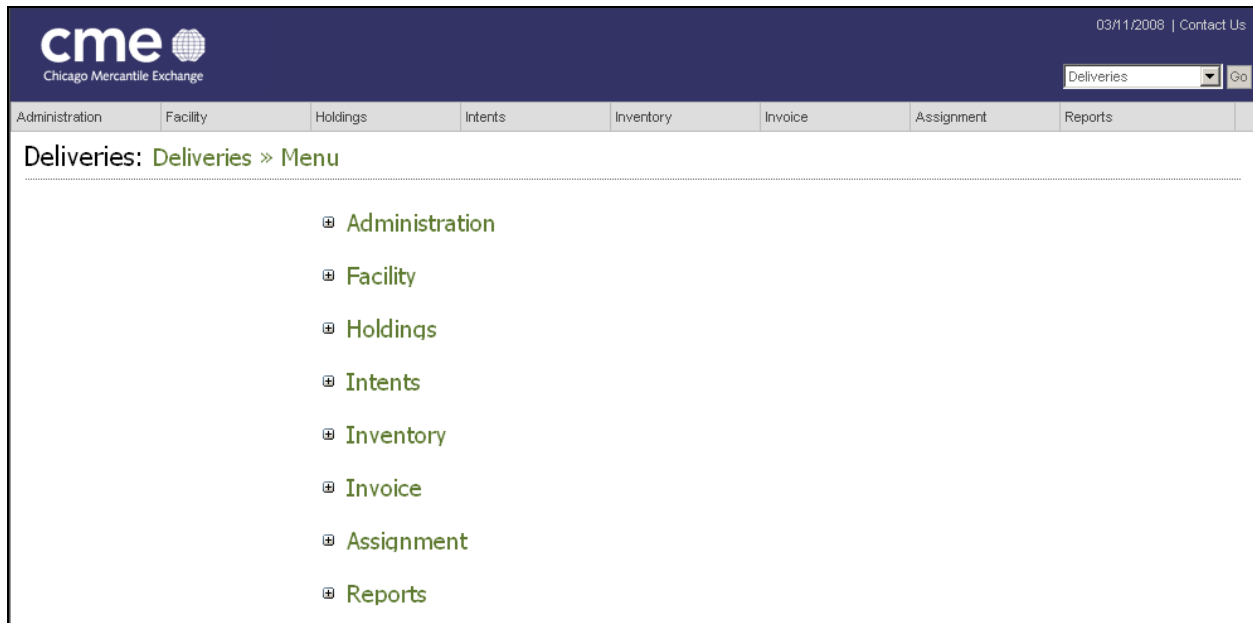


The image shows a login form titled "Clearing Single Sign-On". It features two input fields: "Username:" and "Password:". Below the fields are two buttons: "Log In" and "Reset". At the bottom of the form, there is a link that says "Contact [firm support](#) for login related issues".

## Main Menu

*Please note: As more products are moved to the new Deliveries system, screens will be separated by function, not product, for ease of entry. As each product converts, you will no longer see that product in the drop-down selection of this menu.*

From this menu, you can add or view facility lists, add or view holdings (long dates), view the position list, add intents, view the intent list, view invoices or the invoice summary, create a theoretical invoice, add or update bank instructions, enter a preliminary assignment or view a final assignment.



The screenshot shows the CME (Chicago Mercantile Exchange) Deliveries system interface. At the top left is the CME logo and the text "Chicago Mercantile Exchange". At the top right, the date "03/11/2008" and a "Contact Us" link are visible. Below the header is a navigation bar with tabs for "Administration", "Facility", "Holdings", "Intents", "Inventory", "Invoice", "Assignment", and "Reports". A search box labeled "Deliveries" with a "Go" button is located on the right side of the navigation bar. The main content area displays the breadcrumb "Deliveries: Deliveries » Menu" and a list of menu items, each with a plus icon in a square: Administration, Facility, Holdings, Intents, Inventory, Invoice, Assignment, and Reports.

## Navigating the Application

There are several ways to navigate from one screen to another. From the home page, you can click on the hyperlinked names of the functions:

- Under Holdings, the Add Holding(s), Holding List and Position List functional areas are hyperlinked.
- Under Intents, the Add Intent, Intent List and Position List functional areas are hyperlinked.
- Under Invoice, the Invoice List, Invoice Summary, Theoretical Invoice and Add/Update Bank Instruction functional areas are hyperlinked.
- Under Assignment, the Preliminary Assignment and Final Assignment functional areas are hyperlinked.
- From any screen, you can click on the Holdings, Intents, Invoice or Assignment drop-down menus in the upper left-hand corner of the screen to switch to another function.



### Holdings Drop-Down Menu

Holdings	Intents
Add Holding(s)	
Holding List	
Position List	

### Invoice Drop-Down Menu

Inventory	Invoice
Add Inventory	
Upload Inventory	
Inventory List	
Approval List	

### Intents Drop-Down Menu

Intents	Inventory
Add Intent(s)	
Retender Intent(s)	
Intent List	
Position List	

### Assignment Drop-Down Menu

Assignment	Reports
Preliminary Assignment	
Final Assignment	
Assignment Admin	

## Add/Update Bank Instruction

(this section applies to Financials only)

1. To Add or Update a Bank Instruction, from the **Invoice** drop-down menu, select **Add/Update Bank Instruction**.
2. The **Add/Update Bank Instruction** page will appear.
3. To update **an existing bank instruction**, enter the Clearing Firm number, Exchange and Position Account **search criteria**, then click on the **Search** button.

Holdings Intents Invoice Assignment

Deliveries: [Deliveries](#) » [Bank Maintenance](#) » [Add/Update Bank Instruction](#)

**Firm Search**

Clearing Firm Exchange Position Account

995 CBT 995 Search

- **FOUND - Bank Instruction for: CF=995, Ex=CBT, PA=995**

**Bank Instructions**

Delivery Destination: BKOFNYC.HARCUS/123456

ABA Number: 123456789

Account Name: (Optional)

Contact Name: (Optional)

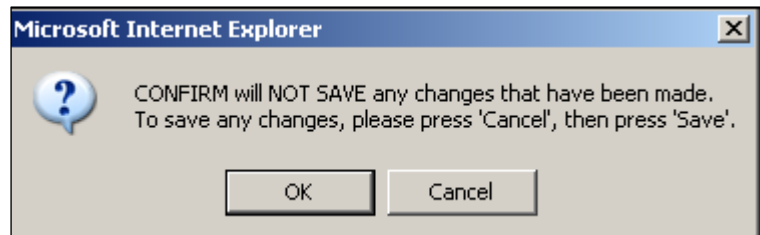
Contact Phone: (Optional)

Created: JAJ - 02/15/2008 07:03:08

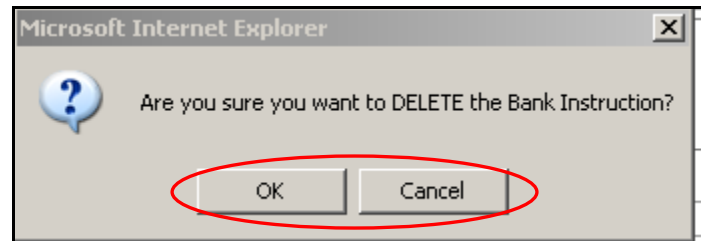
Confirmed:

Save Confirm Delete Copy

4. The existing **Bank Instruction** will appear, with the confirmation message “FOUND – Bank Instruction for CF=995, Ex=CBT, PA=995, where 995 represents both the clearing firm and position account numbers and CBT is the Exchange.
5. Make any updates to the Bank Instruction, then click on the **Save** button.
6. To **confirm** the Bank Instruction, a second user must log on and access this **Add/Update Bank Instruction** screen.
7. Enter the appropriate search criteria, then click on the **Search** button.
8. The **Bank Instruction** will appear.
9. Click on the **Confirm** button.
10. A confirmation box will appear.



11. Click **OK** to confirm, or **Cancel** to save any changes or quit. The screenshot displays the results, including the user that created the instruction and the second user who confirmed the instruction, and the times of creation and confirmation.
12. You can also Delete a Bank Instruction, as long as there are no Intents associated with it.
13. To Delete, enter the search criteria, and click on the **Search** button.
14. Click the **Delete** button.
15. A confirmation box will appear.



16. Click **OK** to proceed with the delete, or **Cancel** to quit.
17. Finally, you can copy an existing bank instruction if you'd like to create a similar one.
18. Enter the appropriate search criteria, then click on the **Search** button.
19. The existing instruction will appear.
20. Click on **Copy** to make a copy of this instruction.

# Holding List

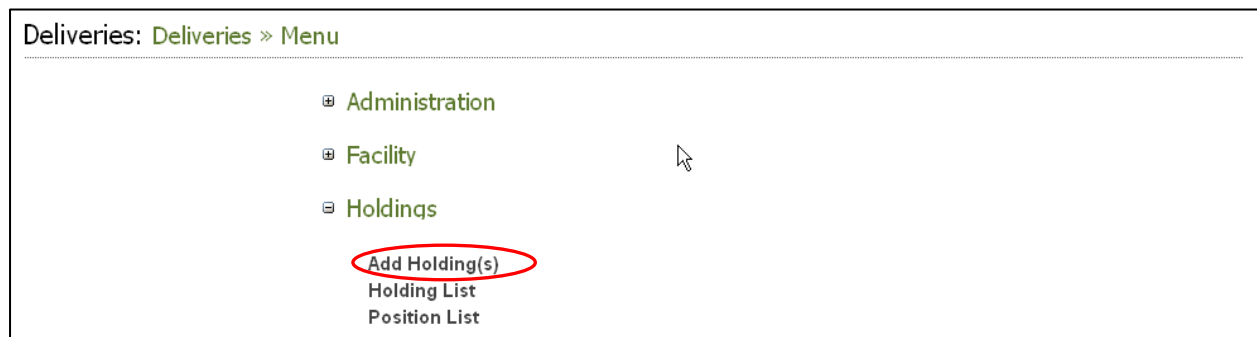
## Add Holdings

(this section applies to Financials and Grains)

Clearing members are required to report financial contract holdings and original trade dates for these deliverable positions by **the second business day prior to the delivery date and every day thereafter**. *Note: Remember, long dates are now referred to as holdings.*

To Add Holdings:

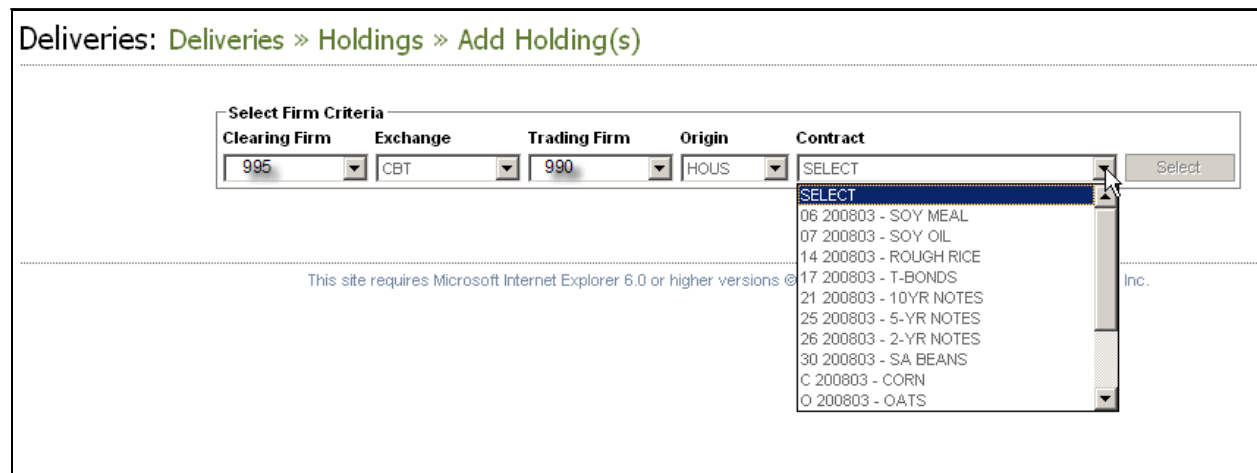
1. From the main menu, select the **Add Holding(s)** hyperlink.



2. The **Add Holding(s)** page appears.



3. Select the **Exchange**, **Trading Firm** and **Origin** from the drop-down menus.
4. Select a contract from the **Contract** drop-down menu.



- Click on the **Select** button.
- The **Add Holding(s)** page expands to enable data entry.

Holdings	Intents	Invoice	Assignment															
Deliveries: Deliveries » Holdings » Add Holding(s)																		
<table border="1"> <thead> <tr> <th colspan="5">Firm Criteria</th> </tr> <tr> <th>Clearing Firm</th> <th>Exchange</th> <th>Trading Firm</th> <th>Origin</th> <th>Contract</th> </tr> </thead> <tbody> <tr> <td>995</td> <td>CBT</td> <td>990</td> <td>HOUS</td> <td>17 200712 - T-BONDS</td> </tr> </tbody> </table>				Firm Criteria					Clearing Firm	Exchange	Trading Firm	Origin	Contract	995	CBT	990	HOUS	17 200712 - T-BONDS
Firm Criteria																		
Clearing Firm	Exchange	Trading Firm	Origin	Contract														
995	CBT	990	HOUS	17 200712 - T-BONDS														
<p>Long Position: 0 Current Holding Quantity: 0</p>																		
<table> <tr> <td>Quantity</td> <td>Original Trade Date (MM/DD/YYYY)</td> <td>Account Number (Optional)</td> <td>Save</td> </tr> <tr> <td><input type="text"/></td> <td><input type="text"/> / <input type="text"/> / <input type="text"/></td> <td><input type="text"/></td> <td></td> </tr> <tr> <td>Quantity</td> <td>Original Trade Date</td> <td>Account Number</td> <td></td> </tr> </table>				Quantity	Original Trade Date (MM/DD/YYYY)	Account Number (Optional)	Save	<input type="text"/>	<input type="text"/> / <input type="text"/> / <input type="text"/>	<input type="text"/>		Quantity	Original Trade Date	Account Number				
Quantity	Original Trade Date (MM/DD/YYYY)	Account Number (Optional)	Save															
<input type="text"/>	<input type="text"/> / <input type="text"/> / <input type="text"/>	<input type="text"/>																
Quantity	Original Trade Date	Account Number																

- Enter a **quantity**, the **original trade date** in mm/dd/yyyy format, and optionally, an **account number**.

Holdings	Intents	Invoice	Assignment															
Deliveries: Deliveries » Holdings » Add Holding(s)																		
<table border="1"> <thead> <tr> <th colspan="5">Firm Criteria</th> </tr> <tr> <th>Clearing Firm</th> <th>Exchange</th> <th>Trading Firm</th> <th>Origin</th> <th>Contract</th> </tr> </thead> <tbody> <tr> <td>995</td> <td>CBT</td> <td>990</td> <td>HOUS</td> <td>17 200712 - T-BONDS</td> </tr> </tbody> </table>				Firm Criteria					Clearing Firm	Exchange	Trading Firm	Origin	Contract	995	CBT	990	HOUS	17 200712 - T-BONDS
Firm Criteria																		
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<table> <tr> <td>Quantity</td> <td>Original Trade Date (MM/DD/YYYY)</td> <td>Account Number (Optional)</td> <td>Save</td> </tr> <tr> <td><input type="text" value="24"/></td> <td><input type="text" value="07"/> / <input type="text" value="22"/> / <input type="text" value="2007"/></td> <td><input type="text" value="3333333"/></td> <td></td> </tr> <tr> <td>Quantity</td> <td>Original Trade Date</td> <td>Account Number</td> <td></td> </tr> </table>				Quantity	Original Trade Date (MM/DD/YYYY)	Account Number (Optional)	Save	<input type="text" value="24"/>	<input type="text" value="07"/> / <input type="text" value="22"/> / <input type="text" value="2007"/>	<input type="text" value="3333333"/>		Quantity	Original Trade Date	Account Number				
Quantity	Original Trade Date (MM/DD/YYYY)	Account Number (Optional)	Save															
<input type="text" value="24"/>	<input type="text" value="07"/> / <input type="text" value="22"/> / <input type="text" value="2007"/>	<input type="text" value="3333333"/>																
Quantity	Original Trade Date	Account Number																

- Then click on the **Save** button. The Added Holding will appear below the text entry boxes.

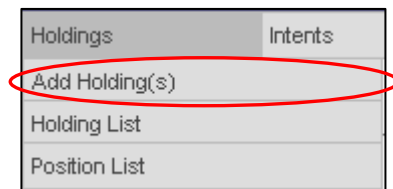
Holdings	Intents	Invoice	Assignment																
Deliveries: Deliveries » Holdings » Add Holding(s)																			
<table border="1"> <thead> <tr> <th colspan="5">Firm Criteria</th> </tr> <tr> <th>Clearing Firm</th> <th>Exchange</th> <th>Trading Firm</th> <th>Origin</th> <th>Contract</th> </tr> </thead> <tbody> <tr> <td>995</td> <td>CBT</td> <td>990</td> <td>HOUS</td> <td>17 200712 - T-BONDS</td> </tr> </tbody> </table>				Firm Criteria					Clearing Firm	Exchange	Trading Firm	Origin	Contract	995	CBT	990	HOUS	17 200712 - T-BONDS	
Firm Criteria																			
Clearing Firm	Exchange	Trading Firm	Origin	Contract															
995	CBT	990	HOUS	17 200712 - T-BONDS															
<p>Long Position: 0 Current Holding Quantity: 24</p> <p style="color: red;">Current holding quantity greater than long position quantity.</p>																			
<table> <tr> <td>Quantity</td> <td>Original Trade Date (MM/DD/YYYY)</td> <td>Account Number (Optional)</td> <td>Save</td> </tr> <tr> <td><input type="text" value="24"/></td> <td><input type="text" value="07"/> / <input type="text" value="23"/> / <input type="text" value="2007"/></td> <td><input type="text" value="3333333"/></td> <td></td> </tr> <tr> <td>Quantity</td> <td>Original Trade Date</td> <td>Account Number</td> <td></td> </tr> <tr> <td>24</td> <td>07/23/2007</td> <td>3333333</td> <td></td> </tr> </table>				Quantity	Original Trade Date (MM/DD/YYYY)	Account Number (Optional)	Save	<input type="text" value="24"/>	<input type="text" value="07"/> / <input type="text" value="23"/> / <input type="text" value="2007"/>	<input type="text" value="3333333"/>		Quantity	Original Trade Date	Account Number		24	07/23/2007	3333333	
Quantity	Original Trade Date (MM/DD/YYYY)	Account Number (Optional)	Save																
<input type="text" value="24"/>	<input type="text" value="07"/> / <input type="text" value="23"/> / <input type="text" value="2007"/>	<input type="text" value="3333333"/>																	
Quantity	Original Trade Date	Account Number																	
24	07/23/2007	3333333																	

## Viewing the Holding List

(this section applies to Financials and Grains)

To view the Holding List:

1. Select **Holdings, Holding List** from the drop-down menu.



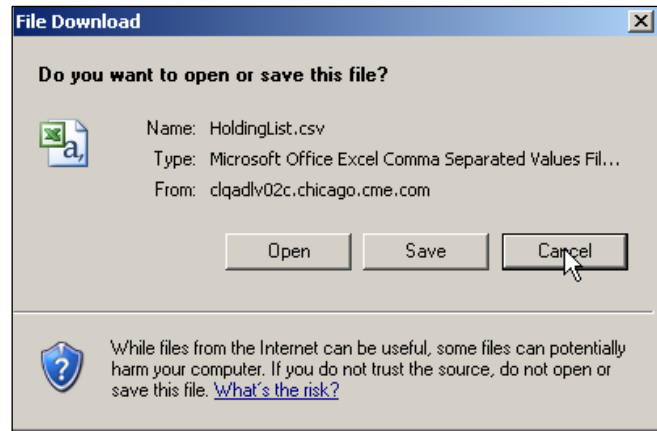
2. The **Holding List** will appear.

The screenshot shows the 'Holding List' interface. At the top, there are tabs for 'Holdings', 'Intents', 'Invoice', and 'Assignment'. Below the tabs is the breadcrumb 'Deliveries: Deliveries » Holdings » Holding List'. A search criteria box contains the following fields: Clearing Firm (995), Exchange (CBT), Trading Firm (990), Origin (HOUS), and Contract (ALL). A 'Search' button is to the right. Below the search box, it says 'Number of Holding(s) Found: 1' and a 'Download to Excel' button. The main table has the following data:

Clearing Firm	Trading Firm	Origin	Contract	Original Trade Date	Account Number	Begin Quantity	Adjustments	End Quantity	New Quantity	Last Modified Date/Time	Last Modified User
995	990	HOUS	17 200712	07/23/2007	3333333	24	0	24		02/08/2008 10:51:02	FCBTS

3. If you wish to export the holding list to **Excel**, click the **Download to Excel** button.

4. A pop-up box will ask whether you want to open or save the file. Click **Open** to view the contents of the file, or **Save** to save the file elsewhere.



5. Here is the opened **Excel** file:

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Clearing Firm	Trading Firm	Origin	Contract	Original Trade	Account N	Update Date	Update User	Begin Quantity	Adjustments	End Quantity		
2	995	990	HOUS	17 200712	7/23/2007	3333333	#####	FCBTS	24	0	24		
3													
4													
5													
6													

6. To adjust your holdings, simply enter a new quantity in the **New Quantity** field.

Clearing Firm	Trading Firm	Origin	Contract	Original Trade Date	Account Number	Begin Quantity	Adjustments	End Quantity	New Quantity	Last Modified Date/Time	Last Modified User
995	990	HOUS	17 200712	07/23/2007	3333333	24	0	24	23	02/08/2008 10:51:02	FCBTS

- Then press the **Enter** key. A confirmation message will appear, stating that your quantity was updated successfully, and displaying the new quantity.

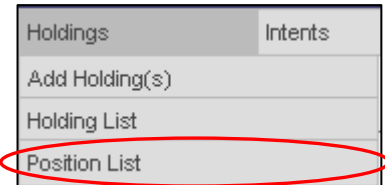
Clearing Firm	Trading Firm	Origin	Contract	Original Trade Date	Account Number	Begin Quantity	Adjustments	End Quantity	New Quantity	Last Modified Date/Time	Last Modified User
995	990	HOUS	17 200712	07/23/2007	3333333	24	-1	23		02/08/2008 11:07:30	FCBTS

## Viewing the Position List

(this section applies to Financials and Grains)

To view the firm's positions:

1. Select **Holdings, Position List** from the drop-down menu.
2. The **Position List** will appear.



3. To search the Position List, select your Clearing Firm, Exchange, Position Account and Origin in the **Search Criteria** field.

Deliveries: [Deliveries](#) » [Holdings](#) » [Position List](#)

Search Criteria

Clearing Firm	Exchange	Position Account	Origin	
ALL	CBT	ALL	ALL	Search

4. Then click on the **Search** button. The search results will display.
5. To view the **Contract** details for a specific contract, click on the contract's hyperlink.

**Position List**

Refresh Download to Excel

Contract	Gross Position Long	Total Holding Quantity	Difference	
<a href="#">06 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">07 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">14 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">17 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">21 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">25 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">26 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">30 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">C 200803</a>	0	5	-5	<a href="#">Holdings</a>
<a href="#">O 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">S 200803</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">W 200803</a>	0	46	-46	<a href="#">Holdings</a>
<b>Totals:</b>	0	51	-51	

Records 1 - 15 of 15

6. The contract details will display.



Deliveries: Deliveries » Holdings » Position Detail

Search Criteria

Clearing Firm	Exchange	Position Account	Origin
ALL	CBT	ALL	ALL

Contract: W200803 - WHEAT

Back Refresh Download to Excel

Clearing Firm	Position Account	Origin	Gross Position Long	Total Holding Quantity	Difference
995	995	CUST	0	46	-46

7. You can also view the **Holding List** from the Position List. Click on the hyperlink **Holdings** to view them.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Holdings » Position List

Search Criteria

Clearing Firm	Exchange	Position Account	Origin
995	CBT	995	HOUS

Search

Position List

Refresh Download to Excel

Contract	Gross Position Long	Total Holding Quantity	Difference	
<a href="#">17_200712</a>	0	23	-23	<a href="#">Holdings</a>
<a href="#">21_200712</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">25_200712</a>	0	0	0	<a href="#">Holdings</a>
<a href="#">26_200712</a>	0	0	0	<a href="#">Holdings</a>

8. The **Holding List** will display.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Holdings » Holding List

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract
995	CBT	ALL	HOUS	17_200712 - T-BONDS

Search

Holding List

Number of Holding(s) Found: 1

Download to Excel

Clearing Firm	Trading Firm	Origin	Contract	Original Trade Date	Account Number	Begin Quantity	Adjustments	End Quantity	New Quantity	Last Modified Date/Time	Last Modified User
995	990	HOUS	17_200712	07/23/2007	3333333	24	-1	23		02/08/2008 11:07:30	FCBTS

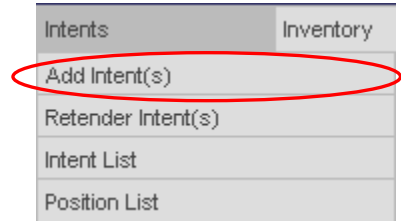
# Intents

(this section applies to Financials and Grains)

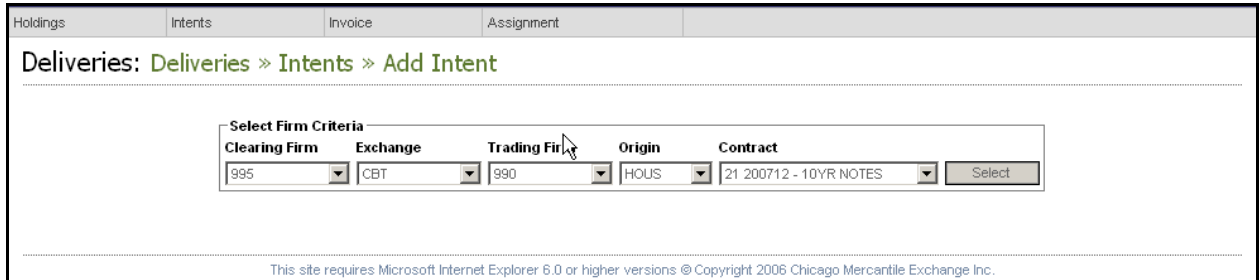
## Add Intent

To Add an Intent:

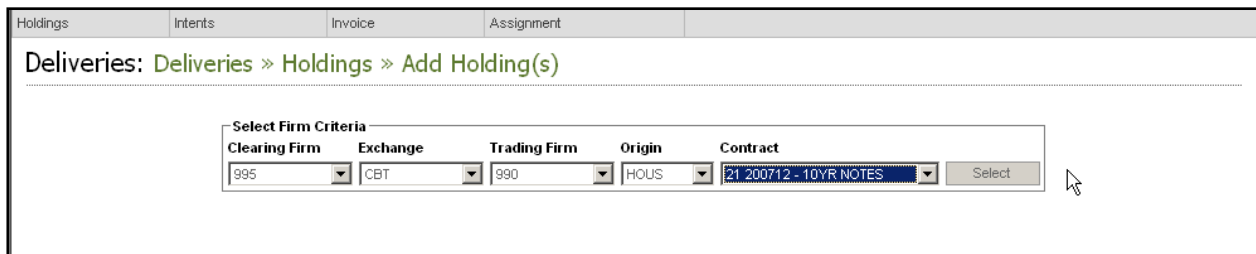
1. Select Intent, Add Intent from the Intent drop-down list.



2. The Add Intent screen will display.



3. Select a **Contract** from the drop-down list for which you would like to add an intent, and click on the **Select** button.



- The **Intent Detail** screen will appear.

Note: This is an example is the Intent Detail for a Financials Product

Holdings Intents Invoice Assignment

Deliveries: [Deliveries](#) » [Intents](#) » **Intent Detail**

**Intent Details**

Firm Criteria				
Clearing Firm	Exchange	Trading Firm	Origin	Contract
995	CBT	990	HOUS	21 200712 - 10YR NOTES

**Intent Date:** 11/30/2007  
**Delivery Date:** 12/04/2007  
**Short Position:** 0  
**Total Intent Quantity:** 0

---

**Quantity:**   
**Account Number:**  (Optional)

Save Cancel

Note: This is an example of the Intent Detail for a Grains Product

Firm Criteria				
Clearing Firm	Exchange	Trading Firm	Origin	Contract
995	CBT	990	HOUS	W 200803 - WHEAT

**Intent Details**

**Intent Date:** 03/12/2008  
**Delivery Date:** 03/14/2008  
**Short Position:** 0  
**Total Intent Quantity:** 0

---

Select All **Facility** **Results**  
Clear All   Search

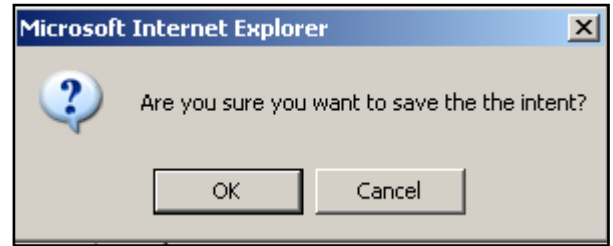
Facility	Cert. Number	Account Number	Origin
No records found			

---

**Total Inventory Selected:** 0  
**Additional Quantity:**  (Optional)  
**Total Quantity for Intent:** 0  
**Account Number:**  (Optional)

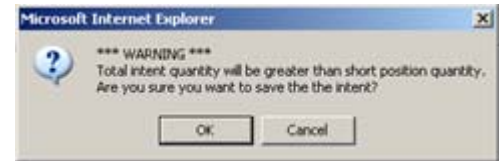
Save Cancel

5. Enter a **Quantity** and or **Additional Quantity** (for grains products). Optionally, an **Account Number** in the appropriate text boxes, then click on the **Save** button. You will be asked to confirm the **Save**. Click **Ok** to **Save** or **Cancel** to Quit.

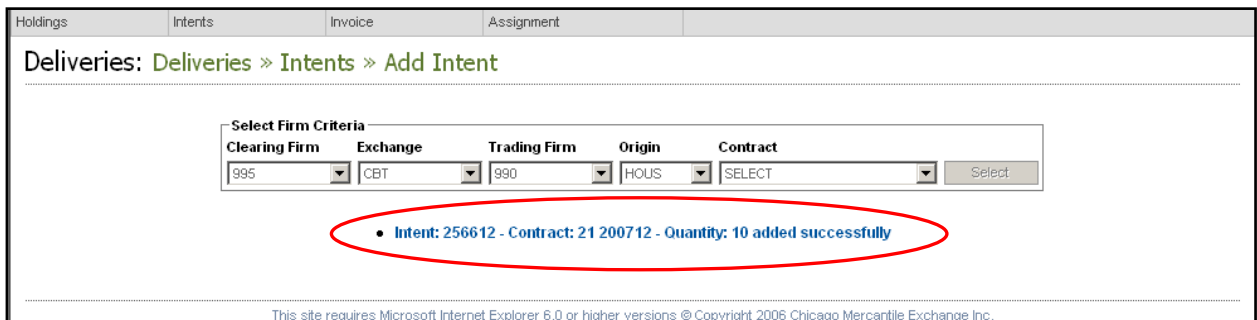


*\*Additional Quantity exists to allow entry of an intent for certificates which user does not currently have listed in his/her inventory.*

*Note: If your short positions are less than your intent quantities, you will receive an error that can be overridden or accepted. This is a warning to check your intent quantity to confirm it is correct. Click OK to save your entry.*



6. The **Add Intent** screen will display, along with a message that the addition was successfully saved. Note the **Intent Number** that is assigned to the newly added intent.

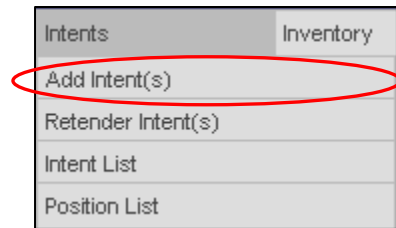


## Intent List

(this section applies to Financials and Grains)

To view the Intent List:

1. From the Intent drop-down menu, select **Intent List**.



2. The **Intent List** page will display.

Deliveries: [Deliveries](#) » [Intents](#) » [Intent List](#)

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
995	CBT	990	HOUS	ALL	11/30/2007

Intents List

Select All  
Clear All

Number of Intent(s) Found: 1 Download to Excel

Clearing Firm	Trading Firm	Origin	Contract	Intent ID	Quantity	Account Number	Status	Last Modified Date/Time	Last Modified User	
<input type="checkbox"/>	995	990	HOUS	21 200712	<a href="#">256612</a>	10	6666666	UNASSIGNED	02/08/2008 13:13:17	FCBTS

3. From the **Intent List**, you can view the details of an intent by clicking on the hyperlinked **Intent ID**.

Deliveries: [Deliveries](#) » [Intents](#) » [Intent List](#)

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
995	CBT	990	HOUS	ALL	11/30/2007

Intents List

Select All  
Clear All

Number of Intent(s) Found: 1 Download to Excel

Clearing Firm	Trading Firm	Origin	Contract	Intent ID	Quantity	Account Number	Status	Last Modified Date/Time	Last Modified User	
<input type="checkbox"/>	995	990	HOUS	21 200712	<a href="#">256612</a>	10	6666666	UNASSIGNED	02/08/2008 13:13:17	FCBTS

4. The **Intent Details** will display.

5. You may also elect to download the Intent List to Excel. To download the **Intent List** to Excel, click the **Download to Excel** button. You can selectively choose which items to include in the download file by selecting the checkboxes that precede each line, or click the **Select All** button to include all intents.

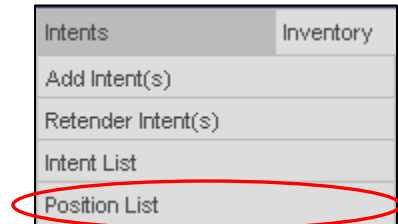
The screenshot shows a web application interface for viewing intent lists. At the top, there are navigation tabs for 'Holdings', 'Intents', 'Invoice', and 'Assignment'. Below the tabs, the breadcrumb path is 'Deliveries: Deliveries » Intents » Intent List'. A search criteria section contains dropdown menus for 'Clearing Firm' (995), 'Exchange' (CBT), 'Trading Firm' (990), 'Origin' (HOUS), 'Contract' (ALL), and 'Intent Date' (11/30/2007), along with a 'Search' button. Below the search criteria, there are buttons for 'Select All' and 'Clear All'. The main content area displays 'Number of Intent(s) Found: 1' and a 'Download to Excel' button. A table with one row of data is shown below. The table has columns for 'Clearing Firm', 'Trading Firm', 'Origin', 'Contract', 'Intent ID', 'Quantity', 'Account Number', 'Status', 'Last Modified Date/Time', and 'Last Modified User'. The first row contains the values: 995, 990, HOUS, 21 200712, [256612](#), 10, 6666666, UNASSIGNED, 02/08/2008 13:13:17, and FCBS.

Clearing Firm	Trading Firm	Origin	Contract	Intent ID	Quantity	Account Number	Status	Last Modified Date/Time	Last Modified User	
<input type="checkbox"/>	995	990	HOUS	21 200712	<a href="#">256612</a>	10	6666666	UNASSIGNED	02/08/2008 13:13:17	FCBS

## View Position List

To view the Intents **Position List**:

1. Select **Intents, Position List** from the **Intents** drop-down menu.



2. The **Position List** will display.
3. From the **Position List**, you can view the **Contract** details by clicking on the hyperlinked **Contract** name.

**Search Criteria**

Clearing Firm	Exchange	Position Account	Origin	
995	CBT	ALL	HOUS	Search

**Position List**

Refresh Download to Excel

Contract	Gross Position Short	Total Intent Quantity	Difference	
<a href="#">06 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">07 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">14 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">17 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">21 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">25 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">26 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">30 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">C 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">O 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">S 200803</a>	0	0	0	<a href="#">Intents</a>
<a href="#">WY 200803</a>	0	0	0	<a href="#">Intents</a>
<b>Totals:</b>	0	0	0	

Records 1 - 15 of 15

4. The **Position Detail** will display.

5. You may **Download** the position detail to Excel. To do this, click on the **Download to Excel** button.

6. A pop-up box will ask if you want to open the file or save it elsewhere.

7. Click the **Open** button to display the contents of the file.

	A	B	C	D	E	F	G
1	Clearing Firm	Position A	Origin	Gross Position Short	Total Intent Quantity	Difference	
2	995	995	HOUS	0	10	-10	
3							
4							



# Invoice

## **Overview**

Day 1 of the delivery process, also known as Initial Inventory Day, is the first day firms with long positions/dates (holdings) are responsible for reporting their original trade dates in the delivery system. Simultaneously, firms that are holders of short positions can enter intents to deliver in the delivery system. At 8:00 p.m. Central Standard Time (CST), Clearing runs the Final Assignment process.

On Day 2 of the Delivery process, the seller (the short firm who entered the Intent) must update/confirm their financial invoice by 2:00 p.m. CST/3:00 p.m. CST on the last invoicing date, include the correct bank account information and choose the CUSIP which they plan to deliver to the buyer. Grain invoices will be confirmed automatically at date roll (2:00 a.m. CST) with the exception of any additional quantities entered. Additional quantities must be confirmed by 10:00 a.m. CST.

Also on Day 2, the buyer has to verify the correct bank account information that has been applied to the delivery in which they were assigned. The buyer will not be able to see the invoice from the seller until the seller has confirmed it.

Financial Invoices are processed by Clearing at 4:00 p.m., once all invoices have been confirmed in the delivery system. Grain invoices are processed by Clearing at date roll, unless confirmation of additional quantities is pending.

On Day 3, the physical delivery occurs (Intent Day + 2)

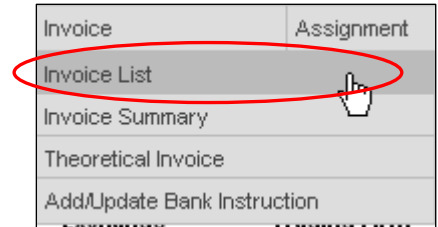
## Invoice List

(this section applies to Financials and Grains)

On Day 2, the seller must make any necessary updates to their financial invoices by 3:00 p.m. Grain products are automatically confirmed by 2 a.m. Central Time unless there is an additional quantity. The seller must ensure the bank account information is correct, and indicate the CUSIP which will be delivered to the buyer.

To confirm the invoice:

1. Select the **Invoice** drop-down menu. Next, click on **Invoice List**. The Invoice List Search Criteria screen will appear.



2. Enter the following Search Criteria in the appropriate text boxes:
  - o Select your **Clearing Firm**;
  - o Select the **Exchange**;
  - o Select your **Trading Firm**;
  - o Select the **Origin**;
  - o Select the **Contract**;
  - o Select the **Intent Date**;
  - o Select **Sell Side**;
  - o Select Invoice Status of **Unconfirmed**;
  - o Then click on the **Search** button.
  - o The unconfirmed invoice will display.

Holdings Intents Invoice Assignment

Deliveries: [Deliveries](#) » [Invoice](#) » [Invoice List](#)

**Search Criteria**

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
995	CBT	990	HOUS	17 200712 - T-BONDS	12/05/2007
Side	Invoice Status	Search			
SELL	UNCONFIRMED				

**Invoice List**

Select All  Cfm  Dwn Number of Intent(s) Found: 2

Clear All

Cfrm	Dwn	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User
<input checked="" type="checkbox"/>	<input type="checkbox"/>	995	990	HOUS	56789	17 200712	<a href="#">269957</a>	900	0.00 USD	UNCONFIRMED	02/15/2008 07:05:39	UC4
<input checked="" type="checkbox"/>	<input type="checkbox"/>	995	990	HOUS		17 200712	<a href="#">269958</a>	900	0.00 USD	UNCONFIRMED	02/15/2008 07:05:39	UC4

## CUSIP Selection (this applies to Financials only)

You can allocate particular CUSIPs to invoices in two different manners, either at the intent level, or at each particular invoice level.

- In order to allocate CUSIPs at the intent level, select the intent ID from the invoice list and enter the quantity of each CUSIP. The deliveries system will then allocate the correct number of CUSIPS to each firm within the intent.

**Search Criteria**

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
ALL	CBT	ALL	ALL	ALL	12/11/2007

**Side**: SELL **Invoice Status**: UNCONFIRMED

**Invoice List**

Select All  Confirm  Download **Number of Intent(s) Found: 1**

CFrm	Down	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User
<input type="checkbox"/>	<input type="checkbox"/>	995	990	HOUS		17 200712	278616	500	67,078,080.00 USD	UNCONFIRMED	02/22/2008 11:52:33	JAJ

CMF	TMF	Origin	Account	Invoice ID	Quantity	Allocated	Amount	Bank Instructions
709	709	CUST		288250	500	500	67,078,080.00 USD	*** NO BANK INSTRUCTION ***

- After selecting the Intent ID, the screen enables selection of CUSIPs and entry of Quantity allocations.

**Firm Criteria**

Clearing Firm	Exchange	Trading Firm	Origin	Contract
995	CBT	990	HOUS	17 200712 - T-BONDS

**Invoice(s)**

Invoice Status: UNCONFIRMED

Invoice ID	Qty	Seller	Seller Instructions	Buyer	Buyer Instructions
288250	500	990	*** NO BANK INSTRUCTION ***	709	*** NO BANK INSTRUCTION ***
<b>Totals:</b>		500			

**Coupon Details**

Intent Date: 12/11/2007 **Delivery Date:** 12/13/2007  
 Settlement Price: 118.71875 **Contract Size:** 100,000 **Contract Value:** 118,718.75 USD

**Coupon List**

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	121	2,342.73 USD	500	65,906,715.00 USD	1,171,365.00 USD	67,078,080.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	121	2,055.03 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	29	597.53 USD		0.00 USD	0.00 USD	0.00 USD
<b>Totals:</b>		500							65,906,715.00 USD	1,171,365.00 USD	67,078,080.00 USD

- To allocate CUSIPs at the invoice level, select the + sign next to each intent to expand the intent and view each particular invoice associated to that intent.
  - Select the particular invoice ID and assign the correct CUSIP to the invoice
  - Repeat as necessary.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Update Invoice

Firm Criteria				
Clearing Firm	Exchange	Trading Firm	Origin	Contract
709	CBT	709	CUST	17 200712 - T-BONDS

Invoice(s)

Invoice Status: UNCONFIRMED

Invoice ID	Qty	Seller	Seller Instructions	Buyer	Buyer Instructions
288250	500	990	<a href="#">*** NO BANK INSTRUCTION ***</a>	709	<a href="#">*** NO BANK INSTRUCTION ***</a>
<b>Totals:</b>		500			

Coupon Details

Intent Date: 12/11/2007      Delivery Date: 12/13/2007

Settlement Price: 118.71875      Contract Size: 100,000      Contract Value: 118,718.75 USD

Coupon List

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	121	2,342.73 USD	500	65,906,715.00 USD	1,171,365.00 USD	67,078,080.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,886.72 USD	16.9836957 USD	121	2,055.03 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	29	597.53 USD		0.00 USD	0.00 USD	0.00 USD
<b>Totals:</b>								500	65,906,715.00 USD	1,171,365.00 USD	67,078,080.00 USD

Save    Reset    Clear    Cancel

- The CUSIP breakdown will appear in the Quantity field, as circled above.
- Prior to confirming the invoice, you must ensure that bank instructions exist for the eligible securities you intend to deliver.
- If the “no bank instructions” message appears, you must enter bank instructions. To enter bank instructions, click on the **\*\*\*NO BANK INSTRUCTION\*\*\*** hyperlink.
- The **Bank Instructions** pop-up box will appear.

http://clqadlv02c.chicago.cme.com:4221 - Bank Instructions - Microsoft Internet Explorer pr...

**Bank Instructions**

**\*\*\* NO BANK INSTRUCTIONS EXIST \*\*\***

\* If bank instructions are present, they were added after the invoice was created.  
This represents the default instructions, and must be saved in order to accompany this invoice.

Invoice ID: 270700

Delivery Destination:

ABA Number:

Account Name:  (Optional)

Contact Name:  (Optional)

Contact Phone:  (Optional)

Save    Cancel

Complete the bank instructions, then click the **Save** button.

*Please note that by entering instructions on this screen, they will only apply to this particular invoice. If you have standard banking instructions you would like used on all following invoices, please enter them using the Add/Update Bank Instructions on page 8 of this manual.*

- Next, ensure that all quantities have been allocated to CUSIPs.
- Click on the **Intent ID** number.
- The **Update Invoice** screen appears.
- Enter any unallocated quantities to the CUSIPs you wish, then click on the **Save** button.
- The **Invoice List** will reappear, displaying the allocated security amounts.

Holdings Intents Invoice Assignment

Deliveries: [Deliveries](#) » [Invoice](#) » [Invoice List](#)

**Search Criteria**

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
<input type="text" value="ALL"/>	<input type="text" value="CBT"/>	<input type="text" value="ALL"/>	<input type="text" value="ALL"/>	<input type="text" value="ALL"/>	<input type="text" value="12/11/2007"/>
Side	Invoice Status				
<input type="text" value="SELL"/>	<input type="text" value="UNCONFIRMED"/>	<input type="button" value="Search"/>			

**Invoice List**

Select All  **Confirm**  Download Number of Intent(s) Found: 1

Clear All

Cfrm	Dwn	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User
<input checked="" type="checkbox"/>	<input type="checkbox"/>	995	990	HOUS		17 200712	<a href="#">278616</a>	500	67,078,080.00 USD	UNCONFIRMED	02/22/2008 11:52:33	JAJ
CMF	TMF	Origin	Account	Invoice ID	Quantity	Allocated	Amount	Bank Instructions				
709	709	CUST		<a href="#">288250</a>	500	500	67,078,080.00 USD	*** NO BANK INSTRUCTION ***				

- The intent is now ready to be confirmed.
- To confirm the intent, click the **Confirm** radio button
- Select the intent you want to confirm by clicking in the checkbox that precedes it. If you wish to confirm all unconfirmed invoices, click on the **Select All** button. To clear all selected intents, select the **Clear All** button.
- Click on the **Confirm** button.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Invoice List

Search Criteria

Clearing Firm Exchange Trading Firm Origin Contract Intent Date

ALL CBT ALL ALL ALL 12/11/2007

Side Invoice Status

SELL UNCONFIRMED Search

Invoice List

Select All Confirm Download

Clear All

Microsoft Internet Explorer

Are you sure you want to CONFIRM the selected intent(s)?

OK Cancel

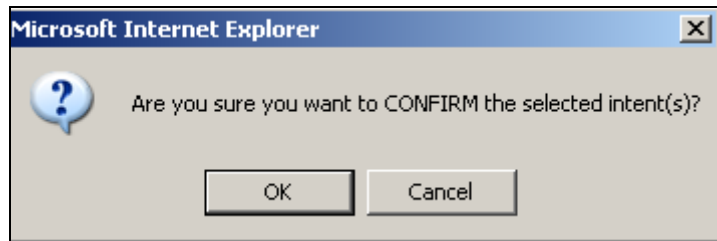
Cfm	Down	CMF	TMF	Origin	Account	Contract	Quantity	Allocated	Amount	Status	Last Modified Date/Time	Last Modified User
<input checked="" type="checkbox"/>		995	990	HOUS		17			0.00 USD	UNCONFIRMED	02/22/2008 11:52:33	JAJ

CMF TMF Origin Account Invoice ID Quantity Allocated Amount Bank Instructions

709 709 CUST 268250 500 500 67,078,080.00 USD \*\*\* NO BANK INSTRUCTION \*\*\*

Confirm Download to Excel

- o A pop-up box will appear, asking if you are sure you want to CONFIRM the selected intent(s)?



- o Click **OK** to **Confirm**, or **Cancel** to **quit**.
- o The Invoice List will reappear, with the status of the selected intent changed to "Confirmed".

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Invoice List

Search Criteria

Clearing Firm Exchange Trading Firm Origin Contract Intent Date

995 CBT 990 HOUS ALL 12/05/2007

Side Invoice Status

SELL UNCONFIRMED Search

Invoice List

Select All Cfm Down

Clear All

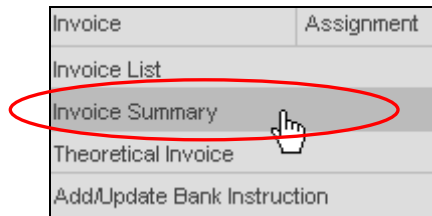
Number of Intent(s) Found: 1

Cfm	Down	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User
<input type="checkbox"/>	<input type="checkbox"/>	995	990	HOUS	56789	17 200712	269957	900	117,062,315.00 USD	CONFIRMED	02/15/2008 10:52:32	CBTS

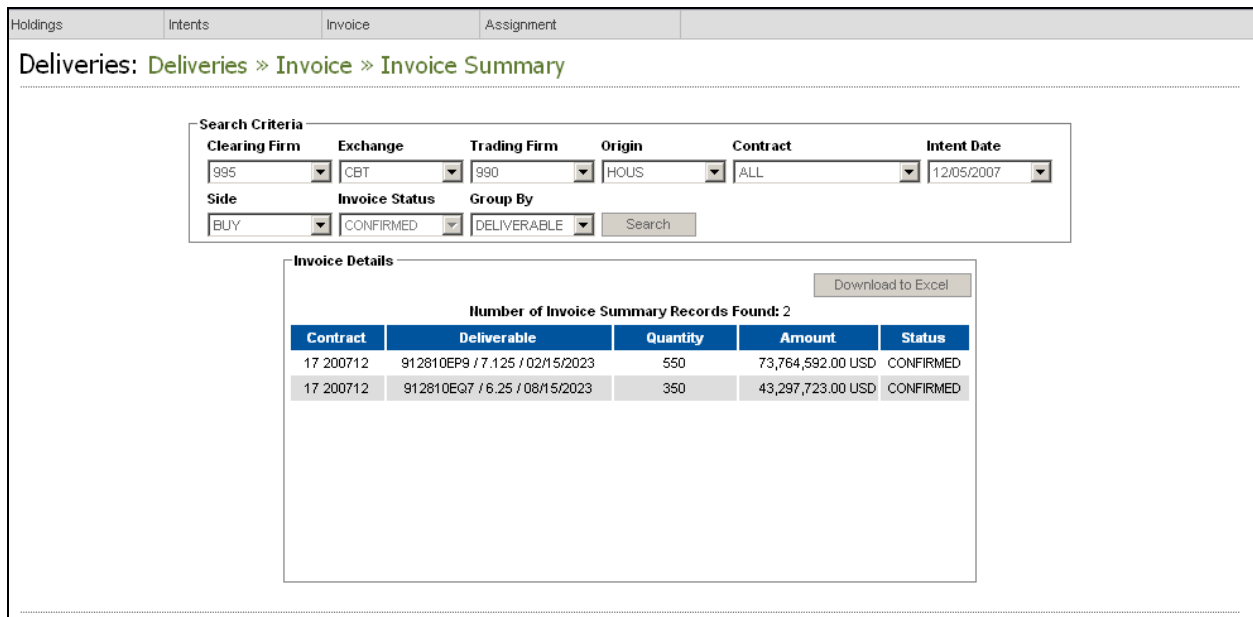
## Invoice Summary

(this section applies to Financials and Grains)

1. To view the Invoice Summary, select Invoice, Invoice Summary from the drop-down list.



2. The Invoice Summary page will display.

A screenshot of the 'Invoice Summary' page. The page has a breadcrumb trail: Deliveries > Deliveries > Invoice > Invoice Summary. Below the breadcrumb is a 'Search Criteria' section with several dropdown menus: Clearing Firm (995), Exchange (CBT), Trading Firm (990), Origin (HOUS), Contract (ALL), and Intent Date (12/05/2007). There are also dropdowns for Side (BUY), Invoice Status (CONFIRMED), and Group By (DELIVERABLE), along with a 'Search' button. Below the search criteria is an 'Invoice Details' section with a 'Download to Excel' button. It shows 'Number of Invoice Summary Records Found: 2' and a table with the following data:

Contract	Deliverable	Quantity	Amount	Status
17 200712	912810EP9 / 7.125 / 02/15/2023	550	73,764,592.00 USD	CONFIRMED
17 200712	912810EQ7 / 6.25 / 08/15/2023	350	43,297,723.00 USD	CONFIRMED

3. To view the invoice we just created, select the following search criteria:
  - Clearing Firm: 995
  - Exchange: CBT
  - Trading firm: 990
  - Origin: House
  - Contract: 17 200712 – T-BONDS
  - Intent Date: 12/05/2007
  - Side: Sell
  - Invoice Status: Confirmed
  - Group by: Firm to display firm total, or deliverable, broken down by CUSIP allocation.
4. Then click on the **Search** button. The Invoice Details will appear.

Deliveries: Deliveries » Invoice » Invoice Summary

**Search Criteria**

<b>Clearing Firm</b>	<b>Exchange</b>	<b>Trading Firm</b>	<b>Origin</b>	<b>Contract</b>	<b>Intent Date</b>
995	CBT	990	HOUS	17 200712 - T-BONDS	12/05/2007
<b>Side</b>	<b>Invoice Status</b>	<b>Group By</b>			
SELL	CONFIRMED	FIRM	Search		

**Invoice Details** Download to Excel

**Number of Invoice Summary Records Found: 1**

CMF	TMF	Origin	Contract	Quantity	Amount	Status
995	990	HOUS	17 200712	900	117,062,315.00 USD	CONFIRMED
<b>Totals:</b>				900	117,062,315.00 USD	



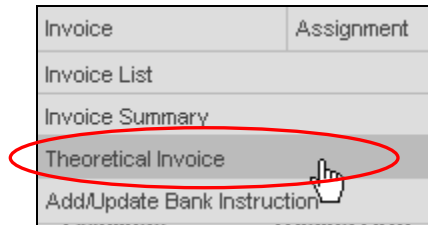
## Theoretical Invoice

(this section applies to Financials and Grains)

The Theoretical Invoice option allows the user to compute the total invoice amount based on the particular CUSIP chosen, but before the actual final invoice is created. The CUSIP list updates after 4:15 PM CST daily. If the list hasn't yet been updated, you will not be able to see the current intent date.

Note: Grains will not have CUSIP info.

1. To compute a theoretical invoice, select **Invoice, Theoretical Invoice**, from the drop-down list.



2. The Theoretical Invoice page will appear.

Coupons Details											
Settlement Price: 118,71875				Contract Size: 100,000				Contract Value: 118,718.75 USD			
CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	119	2,304.01 USD		0.00 USD	0.00 USD	0.00 USD
912810EG7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	119	2,021.06 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	27	556.32 USD		0.00 USD	0.00 USD	0.00 USD
912810ET1	7.625	02/15/2025	1.1717	139,102.76 USD	20.7201087 USD	119	2,465.69 USD		0.00 USD	0.00 USD	0.00 USD
912810EV6	6.875	08/15/2025	1.094	129,878.31 USD	18.6820652 USD	119	2,223.17 USD		0.00 USD	0.00 USD	0.00 USD
912810EV4	6.00	02/15/2026	1.00	118,718.75 USD	16.3043478 USD	119	1,940.22 USD		0.00 USD	0.00 USD	0.00 USD
912810EX2	6.75	08/15/2026	1.0831	128,584.28 USD	18.3423913 USD	119	2,182.74 USD		0.00 USD	0.00 USD	0.00 USD
912810EY0	6.50	11/15/2026	1.0557	125,331.38 USD	17.8571429 USD	27	482.14 USD		0.00 USD	0.00 USD	0.00 USD
912810EZ7	6.625	02/15/2027	1.0703	127,064.68 USD	18.0027174 USD	119	2,142.32 USD		0.00 USD	0.00 USD	0.00 USD
<b>Totals:</b>								0	0 USD	0 USD	0 USD

3. To compute a theoretical invoice, after selecting the Exchange, Contract and Intent Date, enter a quantity in the quantity field of the CUSIP from which you wish to compute an invoice.

*Note: You can only select from the current Intent Date or the previous Intent Date.*

4. Then click on the **Update** button.

Deliveries: Deliveries » Invoice » Theoretical Invoice

Search Criteria  
 Exchange: CBT Contract: 17 200712 - T-BONDS Intent Date: 12/05/2007 Search

Coupon Details  
 Settlement Price: 118.71875 Contract Size: 100,000 Contract Value: 118,718.75 USD

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	119	2,304.01 USD	25	0.00 USD	0.00 USD	0.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	119	2,021.06 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	27	556.32 USD		0.00 USD	0.00 USD	0.00 USD
912810ET1	7.625	02/15/2025	1.1717	139,102.76 USD	20.7201087 USD	119	2,465.69 USD		0.00 USD	0.00 USD	0.00 USD
912810EV6	6.875	08/15/2025	1.094	129,878.31 USD	18.6820652 USD	119	2,223.17 USD		0.00 USD	0.00 USD	0.00 USD
912810EW4	6.00	02/15/2026	1.00	118,718.75 USD	16.3043478 USD	119	1,940.22 USD		0.00 USD	0.00 USD	0.00 USD
912810EX2	6.75	08/15/2026	1.0831	128,584.28 USD	18.3423913 USD	119	2,182.74 USD		0.00 USD	0.00 USD	0.00 USD
912810EY0	6.50	11/15/2026	1.0557	125,331.38 USD	17.8571429 USD	27	482.14 USD		0.00 USD	0.00 USD	0.00 USD
912810EZ7	6.625	02/15/2027	1.0703	127,064.68 USD	18.0027174 USD	119	2,142.32 USD		0.00 USD	0.00 USD	0.00 USD
<b>Totals:</b>								0	0 USD	0 USD	0 USD

Update Clear

5. The Updated Theoretical Invoice values and Totals will appear.

Deliveries: Deliveries » Invoice » Theoretical Invoice

Search Criteria  
 Exchange: CBT Contract: 17 200712 - T-BONDS Intent Date: 12/05/2007 Search

Coupon Details  
 Settlement Price: 118.71875 Contract Size: 100,000 Contract Value: 118,718.75 USD

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	119	2,304.01 USD	25	3,295,335.75 USD	57,600.25 USD	3,352,936.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	119	2,021.06 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	27	556.32 USD		0.00 USD	0.00 USD	0.00 USD
912810ET1	7.625	02/15/2025	1.1717	139,102.76 USD	20.7201087 USD	119	2,465.69 USD		0.00 USD	0.00 USD	0.00 USD
912810EV6	6.875	08/15/2025	1.094	129,878.31 USD	18.6820652 USD	119	2,223.17 USD		0.00 USD	0.00 USD	0.00 USD
912810EW4	6.00	02/15/2026	1.00	118,718.75 USD	16.3043478 USD	119	1,940.22 USD		0.00 USD	0.00 USD	0.00 USD
912810EX2	6.75	08/15/2026	1.0831	128,584.28 USD	18.3423913 USD	119	2,182.74 USD		0.00 USD	0.00 USD	0.00 USD
912810EY0	6.50	11/15/2026	1.0557	125,331.38 USD	17.8571429 USD	27	482.14 USD		0.00 USD	0.00 USD	0.00 USD
912810EZ7	6.625	02/15/2027	1.0703	127,064.68 USD	18.0027174 USD	119	2,142.32 USD		0.00 USD	0.00 USD	0.00 USD
<b>Totals:</b>								25	3,295,335.75 USD	57,600.25 USD	3,352,936.00 USD

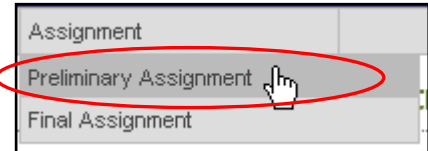
# Assignment

## Preliminary Assignment

(this section applies to Financials and Grains)

The preliminary assignment allows buyers (holders of long positions) to determine what they may be in line to receive from the deliveries process. Preliminary assignments are continually updated every 5 minutes during 4:00 and 5:00 PM CST on Day 1 of the delivery cycle.

1. To view a preliminary assignment, select **Assignment**, **Preliminary Assignment** from the drop-down list.



2. The **Preliminary Assignment** screen appears.
3. In the **Search Criteria** entry area, enter your **Clearing Firm**, **Exchange**, **Trading Firm**, **Origin** and **Contract** and click on the **Search** button.
4. The **Search** results appear, displaying any potential assignments at this time.

Holdings Intents Invoice Assignment

Deliveries: [Deliveries](#) » [Assignment](#) » [Preliminary Assignment](#)

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date	Last Run Time	
995	CBT	990	HOUS	17 200712 - T-BONDS	12/12/2007	02/21/2008 15:07:56	Search

Preliminary Assignments

Download to Excel

Number of Preliminary Assignment Records Found: 5

Buying Firm		Origin	Account Number	Contract	Original Trade Date	Quantity
CMF	TMF					
995	990	HOUS	12345	17 200712	09/28/2007	250
995	990	HOUS		17 200712	09/28/2007	25
995	990	HOUS		17 200712	09/28/2007	225
995	990	HOUS	8888888	17 200712	10/01/2007	12
995	990	HOUS		17 200712	10/01/2007	13
<b>Totals:</b>						525



Holdings Intents Invoice Assignment

Deliveries: Deliveries » Assignment » Final Assignment

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date	Side	Search
995	CBT	990	HOUS	17 200712 - T-BONDS	12/11/2007	SELL	

Final Assignments

Download to Excel


Number of Final Assignment Records Found: 1

Buying firm				Selling Firm			
CMF	TMF	Origin	Contract	Quantity	CMF	TMF	Account Number
709	709	CUST	17 200712	500	995	990	HOUS
<b>Totals:</b>				500			


- If you wish, this information can be downloaded to Excel. Click on the **Download to Excel** button.
- Click on the **Open** button to view the data in Excel, or click the **Save** button to save the file.
- Here are the results after clicking on the **Open** button:

**File Download**

Do you want to open or save this file?

 Name: FinalAssignmentsSellSide.csv  
 Type: Microsoft Office Excel Comma Separated Values Fil...  
 From: clqadlv02c.chicago.cme.com

Open Save Cancel

 While files from the Internet can be useful, some files can potentially harm your computer. If you do not trust the source, do not open or save this file. [What's the risk?](#)

	B	C	D	E	F	G	H	I	J
1	Buyer Trading Firm	Buyer Origin	Contract	Original Trade Date	Quantity	Seller Clearing Firm	Seller Trading Firm	Seller Origin	Account Number
2		709	CUST	17 200712	9/27/2007	500	995	990	HOUS
3									

## Reports

All delivery reports are available through Document Direct. The list of financial reports includes the following reports:

DLV200 INTENT AUDIT TRAIL REPORT  
DLV300 ASSIGNMENT NOTICE REPORT  
DLV402 INVOICE DETAIL REPORT  
DLV403 INVOICE SUMMARY REPORT  
DLV500 HOLDING LIST REPORT  
DLV501 HOLDING SUMMARY BY FIRM REPORT  
DIV502 HOLDING SUMMARY BY DATE REPORT  
DLV503 HOLDING AUDIT TRAIL REPORT  
DLV600 DAILY ISSUES AND STOPS REPORT  
DLV610 ISSUES AND STOPS FACILITY DETAIL REPORT  
DLV620 ISSUES AND STOPS LOCATION DETAIL REPORT  
DLV630 MONTH TO DATE ISSUES AND STOPS REPORT  
DLV660 YEAR TO DATE ISSUES AND STOPS REPORT  
DLV700 GRAIN INVENTORY LIST REPORT  
DLV710P INVENTORY STORAGE DETAIL REPORT – PRELIM  
DLV710F INVENTORY STORAGE DETAIL REPORT – FINAL  
DLV711 INVENTORY STORAGE SUMMARY REPORT

## Contact Information

If you have any questions concerning the Delivery System, please contact:

CME Clearing Delivery Unit: 312-930-3172