

CLEARING ADMIN USER GUIDE ACCOUNT MANAGEMENT

May 2024

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ICe

CLEARING ADMIN ACCOUNT MANAGEMENT USER GUIDE

1. OVERVIEW

ICE's Clearing Admin application is used by Clearing Firms to create and manage accounts for trading clearable OTC and Futures products on the ICE's electronic marketplace (The Exchange). Participants must first initiate contact with the Clearing Firm by requesting an initial account using ICE's Credit Management application. The Clearing Firm has ultimate say as to whether an account will be created or not. The setup process for clearing accounts on The Exchange requires that the Clearing Firm provide an account ID and various other accounts attributes, add products to the account, and establish limits for order entry and maximum net positions for these products. Once this is complete, the Participant can assign the account to traders who can begin using the account to enter clearable orders on The Exchange.

Clearing Admin also allows Clearing Firms to monitor and track a Participant's cleared trading on the system. The Trading Activity Report offered in the Clearing Admin is a real - time account management tool that allows Clearing Firms to pull real-time queries from the system regarding a Participant's cleared trades. This feature allows Clearing Firms the ability to monitor Participants accounts throughout the day. Also, the Settlement Report is available to users in order to query settlement prices and specific market information for cleared products traded on the Exchange. Both historical and current day information is available by selecting the trade date from the menu. In addition, both reports can be exported.

2. ACCOUNT MANAGEMENT

2.1. Participant List Overview

When first logging into the ICE Clearing Admin, the Account Management tab is highlighted. This tab lists the Participants who currently have clearing accounts with your Clearing Firm. The Participant list shows the number of Open, Suspended, and Closed accounts each Participant has.

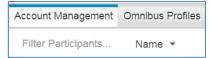
| Account Manageme | nt Omnibus Profiles | Reports | Block Permissions | Post Trade Per | missions Audit | Notification Preference | ces Limit Breaches | Alert Dashboard Accounts | Limits Upload | | | | | |
|----------------------|---------------------|-----------|-------------------|----------------|----------------|-------------------------|--------------------|--------------------------|---------------|-----|-------|----------|-----|--|
| Filter Participants. | Name 🔻 | | | | | | | | | | | 0 - | + c | |
| Participant | Margin Limit | ISV Users | NCM | Open | Suspended | Closed | LEI | ACER Code | CICI | BIC | Clear | Restrict | | |
| Participant A | G | | | 10 | 0 | 1 | | | | | | | 8 | |
| Participant B | e. | | (|) | 1 | 0 | | | | | | | 8 | |
| Participant C | e. | | | 15 | 0 | 0 | | | | | | | ۵ | |
| Participant D | \$ 100 | | ; | 3 | 0 | 1 | | | | | | | ۵ | |
| Participant E | e. | | 4 | 1 | 0 | 1 | | | | | | | ۵ | |
| Participant F | e | | | 1 | 0 | 0 | | | | | | | ۵ | |

In addition, Participants that are shown in Bold have recently requested an account from your Clearing Firm. You can clear these requests by clicking the Red X under the Clear column. This will remove the Red X and return the bolded text to normal text for the Participant's name

| × |
|---|
| |

IMPORTANT: Please note that an account request is not needed to create an account for a Participant. If the Participant appears in Account Management tab, you can create an account at any time (creating or copying an account is described later in this document). Participants that have requested accounts are still highlighted in order to bring attention to the request, but the request is not necessary to create an account.

You can easily find a Participant in this list by typing into the "Filter by Participant" field. It works on the participant **Name** by default and is a "contains" search meaning it will dynamically return any Participant that contains the text you are typing.



Alternately, you can search for participants in the following ways:

- By MIC retrieves participant companies that have at least 1 SMA with limits for product groups or PCCs matching MIC (eg. IFED)
- By PCC retrieves participant companies that have at least 1 SMA with limits for matching PCC (eg. ALG) or the Master Product Group (Basis Master) that has the PCC

| 🗔 ICE | Clearing Admir | -Account | Management | | | | | | |
|---------|----------------|---------------|----------------|--|--|--|--|--|--|
| File | Preferences | Help | | | | | | | |
| Accoun | t Management | Reports | Block Permissi | | | | | | |
| IFED | • | | | | | | | | |
| Partici | Margin Li | | | | | | | | |
| | | | | | | | | | |
| 3B Trac | Filter By PC | Filter By PCC | | | | | | | |
| ARNA | | N. M. | | | | | | | |

2.2. Auto-Restrict Participants

the "Restrict" functionality in CA that will allow the Clearing Firm to set Restrict for all Participants, including any NEW participant that comes onto the list.

The "Restrict" Functionality disallows the Participant's Credit Manger from assigning clearing accounts to user IDs. Enforces this is done by the CF.

- Restrict = TRUE means that CF assigns the accounts to users.
- Restrict = FALSE means that the Participant can assign the accounts to users.

Current Functionality is to set "Restrict" for each Participant individually. This ENH will add the ability for the user to select:

- "Auto-Restrict" meaning that every user going forward will be "Restrict" = TRUE.
- "Set All" meaning set every Participant's Restrict flag, in the view to TRUE, or Uncheck to set every Participant's Restrict flag, in the view to FALSE

This will be handled via a drop menu selection choice in the Restrict Header. When Auto-Restrict is set to true, any new Participant added to the Clearing Firm's list will be set to TRUE for the Restrict flag.

| Ice Preferences | | | | | | | | | | | | | |
|---------------------|-----------------|-----------|----------------|--------------|----------------|-------|--------------------------|----------------|-----------------|------------------------|-------|------------|----------|
| Account Management | Omnibus Profile | s Reports | Block Permissi | ons Post Tra | de Permissions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts Limits Upload | | | |
| Filter Participants | Name 💌 | | | | | | | | | | | | |
| Participant | | | Margin Li | ISV Users | NCM | Open | Suspended | Closed | CICI | BIC | Clear | Restricted | • |
| Participant ABC | | | G | | | 1 | 0 | 0 | 5 | | | 6 Restric | et All |
| | | | e | | | 0 | 0 | 0 | 0 | | × | 📕 🗸 Auto-F | Restrict |
| | | | e | | | 1 | 0 | 0 | | | | 6 | 8 |
| | | | e | | | 22 | 2 | 17 | 5 | | | | ۵ |
| | | | e | | | 1 | 0 | 0 | | | | | ۵ |
| | | | e. | | | 1 | 0 | 1 | 5 | | | | 6 |
| | | | e | | | 1 | 0 | 0 | 5 | | | 0 | 0 |

2.3. Accounts Tab Overview (Legacy Accounts tab replaced by the New Accounts tab)

2.3.1. Account Summary Information

Once a Participant name is selected (it will be highlighted in aqua), the screen resizes, and all accounts for the Participant selected are displayed to the right of the Participant List. The top portion of the screen displays an Account Summary as shown below.

| 🗔 ICE Clearing Admin | -Account Manage | ment | | | | | | | | | | | | | | | - | | × |
|----------------------|------------------|---------|------------------|------|-----------|--------|-------|-------|-----------------------|------|----------------|------------|----------|------------------------|---------|---------|------------|-------|---|
| File Preferences | Help | | | | | | | | | Q | Search product | s ACE | IIA | Logged in as: | | | Lo | g Out | C |
| Account Management | Omnibus Profiles | Reports | Block Permission | ns P | ost Trade | Permis | sions | Audit | Notification Preferen | nces | Limit Breaches | Alert Dash | board | Accounts Limits Upload | | | | | |
| Filter Participants | Name 👻 | | | | 0 - | + | c | | | | | | | Participant 1 | | | | | |
| Participant | Margin Limit | ISV | / Users | NCM | Op | en | | Suspe | Accounts Us | sers | | | | | | | | | |
| Participant 1 | 6 | | | | 1 | | | 0 | Filter Account | | 4 | H New Acc | ount | Margin Groups | Copy To | 👁 Audit | 🖺 Save A | | • |
| Participant 2 | 6 | | | | 0 | | | 0 | Account ID | | Status | Mifi | d Profil | e Enforce | Users | MQ only | Actions | | |
| | | | | | | | | | TEST1 | | Open | | | | 0 | | a E | | |

For all Clearing Firms, the Account Summary at the top of the screen displays:

- Account ID
- Status

Dropdown selections are:

- o Open Account is open fortrading
- Suspended- Account is currently unavailable for use (but can be reopened)
- Liquidate Participant only allowed to enter orders that offset the current day's net position
- Closed Account is closed, archived for unavailable for use
- Mifid Profile
- Enforce Profile
- Users
- MQ only

Like the Participant Filter, you can easily find an Account in this list by typing into the "Filter Account" field. It is a "contains" search meaning it will dynamically return any Account that contains the text you are typing.

| Filter Account | | |
|----------------|--|--|
| | | |

2.3.2. Account Details Information

For existing Accounts, Columns like Participant (Firm) Margin and Currency, Account Margin and Currency, Group assignment for Account (including ability to create a new group and assign it to the Account), Participant LEI, Account LEI and LEI designation as well as all Membership Panel details are collapsed under an 'Account Details' screen which will be accessible by clicking on the blue icon against each Account or just by double-clicking the account.

| | | Р | articipant 1 | | | | |
|----------------|--------|---------------|-----------------|-----------------------|-----------|--------------------|--|
| Accounts Users | | | | | | | |
| Filter Account | | | Ar New Acc | count 🚯 Margin Groups | එ Copy To | 👁 Audit 🖺 Save All | |
| Account ID | Status | Mifid Profile | Enforce Profile | Users | MQ only | = Actions | |
| 'EST1 | Open | | | 0 | | | |
| | | | | | | | |
| | | | | | | | |

| Participant Margin SMA Margin Margin Group | Participant * Participant 1 | | Account ID * TEST1 | | |
|--|--------------------------------|-------------------------------|-----------------------|----------|---------------------|
| Participant LEI Account LEI LEI Designation | Participant Margin | | SMA Margin | | Margin Group |
| Membership RIM A/C Code CTI Code MCs ICEU 0 XXX-statoox user - ND FRST A 1 IFEU NDCM NDEX NDXS ICEU (IFFE) 0 XXX-statoox user - ND FRST A 1 IFLU IFLX ICEU (IFFE) 0 XXX-statoox user - ND FRST A 1 IFLL IFLO IFLX ICEU (IFAD) 0 A 1 IFAD | | | | Currency | • |
| Non-benchip RIM AC Code CTL Code MICs ICEU XXX5-1babox seer-ND FRST A 1 IFEU NDM NDEX HDXS ICEU (IFFE) XXX5-1babox seer-ND FRST A 1 IFEU INDOM NDEX HDXS ICEU (IFFE) XXX5-1babox seer-ND FRST A 1 IFEU INDOM NDEX HDXS ICEU (IFAD) A F IFAD | Participant LEI | | Account LEI | | LEI Designation |
| ICEU XXX-1stbXxx seer - NO FRST A 1 IFEU NDCM NDEX NDXS ICEU (LIFFE) XXX-1stbXxx seer - NO FRST A 1 IFLL IFLO IFLX ICEU (IFAD) XXX-1stbXxx seer - NO FRST A 1 IFLL IFLO IFLX | | | | | |
| CECU (IFFE) XXX-18850X 6567-100 PRST A 1 IFLL IFL0 IFLX ICEU (IFAD) A F IFAD | Membership | RIM | A/C Code | CTI Code | MICs |
| ICEU (IFAD) 🔴 A 1 IFAD | ICEU \varTheta | XXX - testoox user - NO FIRST | A | 1 | IFEU NDCM NDEX NDXS |
| | ICEU (LIFFE) 0 | XXX - tesbox user - NO FIRST | A | 1 | IFLL IFLO IFLX |
| ICUS () IFUS | ICEU (IFAD) 0 | | A | 1 | IFAD |
| | ICUS 0 | | | | IFUS |

The existing Account's Details will be launched and can be edited if needed.

2.3.3. Account Product Group and Limit Detailed Information

The bottom portion of the screen displays the products and limits assigned to the Account selected. The Account selected is highlighted.

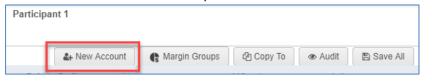
| Account Management | Omnibus Profiles | Reports | Block | k Permission | IS Post Trade Permi | ssions Audit | Notification Preferences | Limit Breaches | Alert Dashboar | d Accounts Limits U | lpload | | | | | |
|---------------------|------------------|---------|---------|--------------|-------------------------------------|---------------|--------------------------|------------------|----------------|---------------------|----------------|---------------|------------|---------|------------|----------|
| Filter Participants | Name 🔻 | 0 · · | + 0 | | | | | | | Participant | :1 | | | | | |
| Participant | Margin Limit | 15 | SV User | s | Accounts - New | Accounts | Users | | | | | | | | | |
| Participant 1 | e | | | | Filter Account | | | | | | &+ New Account | Margin Groups | ලු Copy To | 👁 Audit | 🖺 Save All | • |
| Participant 2 | e | | | | Account ID | | Status | Mifid | l Profile | Enforce i | Profile Use | ers | MQ only | Action | 1S | |
| | | | | | TEST1 | | Open | | | | 0 | | | ۵. | 8 💷 | |
| | | | | | * = Participant LEI ov | erride | | | | | | | | | | |
| | | | | | Account: TEST1 | ļ | New Products 🗆 Produc | ts with Override | Bulk Edit | C Apply | | | | | Add | Products |
| | | | | | Product | | Bid | Offer | Spr Bid | Spr Offer Lo | ng Short | Abs Long | Abs Sh Blo | ck Bloc | k Action | ns |
| | | | | | ICEU - Inter-Ex | change Strate | gy Products (| | | | | | | | | |
| | | | | | ACMvHOU | J/WTI | 0 | 0 | 0 | 0 0 | 0 | | | | 2 | 8 |

Like the Participant and Account Filters, you can easily find a Product in this list by typing into the "Filter by Product Name" field. It is a "contains" search meaning it will dynamically return any Product that contains the text you are typing.

| Accour | nt: ' | | | | | | | | |
|--------|-------------|--------------------|--------------------|-------------------|-----------|-------|-------|----------|-----------|
| IPE | | 👃 🗆 New Products 🗆 | Products with Over | ide 🗌 🗆 Bulk Edit | C Apply | | | | |
| Produ | ct | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short |
| ▼ 10 | EU - IFEU | | | | | | | | |
| | IPE e-Brent | 10000 | 10000 | 10000 | 10000 | 10000 | 10000 | 10000 | 10000 |

2.4. New Account Creation/ Details Panel

To add an account for a Participant, simply click the New Account button. This will deploy window where you can enter the Account ID and the required details.



A new account can be created for ANY Participant in the Clearing Firm's list. An account request from the Participant is not necessary.

Once the Account ID and required details are entered, click Create Account or Create Account and Add Products. This will insert a new row into the Account List, and you can further assign account information.

| С | reate Account | | | | |
|---|---------------------------------|----------------------------|------------------|------------------|--------------------------|
| | Participant * Test Company 1 | | Account ID * | т | |
| | Participant Margin | 2 | SMA Margin | USD | Margin Group |
| | Participant LEI | 3 | Account LEI | | LEI Designation |
| | Membership | RIM | A/C Code | CTI Code | MICs |
| 4 | ICEU 0 | XXX - testxxx - NO FIRST N | в | 1 | IFED IFEU NDCM NDEX NDXS |
| | ICEU (LIFFE) | XXX - testoox - NO FIRST N | в | 1 | IFLL IFLO IFLX |
| | ICEU (IFAD) | | в | 1 | IFAD |
| | ICNL 🚯 | | в | 1 | IMEQ |
| | ICUS 0 | | | | IFUS |
| | | Create Account | Create Account a | ind Add Products | Cancel |

1. Account ID

- Account IDs for ICE Clear Europe can be up 14 characters and Account IDs for ICE Clear US can be up to 12 characters.
- All Clearing Houses are alphanumeric characters, spaces, hyphens (-), dollar signs (\$) and forward slashes (/)
- 2. SMA Margin Details can be entered and a new Margin Group can be created and assigned

| | | Margin Group |
|-----|-----|------------------|
| USD | • | |
| | | Y |
| | | Create New Group |
| | | • |
| | USD | r i |

- 3. Account LEI and LEI Designation can be entered
- Available Membership Jursidictions will be displayed as rows and associated credentials like RIM, Account Code and CTI Code Details will be allowed to be entered where applicable. Each Clearing Firm will ONLY see its respective Clearing House related fields for Account Code, RIM, CTI.
 - **RIM** The responsible individual mnemonic (RIM) assigned to the account to enable Futures, EU and LIFFE trading. Values vary by Clearing Firm and Clearing House.
 - Account Code Dropdown selections vary by Clearing House
 - N- Non-Segregated; Single Customer Account
 - S-Segregated; Account used to hold and separate costumers' assets from those of the clearing firm
 - H- House; Clearing Firm's Proprietary Account
 - C- Customer; Customer's Account
 - CTI Code Customer Type indicator
 - Dropdown selections vary by Clearing House:
 - 1-Self Account
 - 2-House Account
 - 4-Customer Account

5. Based on entered credentials, available **MICs (Market Identifier Codes)** will be highlighted in green for product limits to be configured in the next step

2.5. Adding/ Managing Products and Limits

To add new products to a new Account, click on "Click Account and Add Products" button from the above Account Details panel. To add new products to an existing Account, select the Account and click on "Add Products" button. This will deploy a window that contains all products not currently assigned to the account.

Only the eligible products based on Account credentials entered in the Account Details panel will be available for setting pre-trade limits. If more products are needed for limit set-up, then required credentials should be added via Account Details panel first.

There are 2 options:

| ⊙ Cus | istom product limits (standard pre-trade risk parameters) |
|-----------------------|--|
| | stom product limits (standard pre-trade risk parameters) |
| O Inde | dependently managed (Pre-trade risk parameters will be managed outside the ICE system) |
| Produ | luct 🔺 |
| ► C | C ICEU (LIFFE) - IFLL |
| ▶ C | C ICEU (LIFFE) - IFLO |
| • E | E ICEU (LIFFE) - IFLX |
| | S Feed Wheat |
| | O-Cocoa UK |
| | O-Feed Wheat |
| | O-Robusta |
| | O-White Sugar |
| | C Robusta |
| | White Sugar |
| • 6 | ✓ ICEU - IFEU |
| C | ICEU - Inter-Exchange Strategy Products (Multiple MICs) |

2.5.1. Custom Lot Limit Configuration and Limits Overview

'Custom product limits' option can be used to add pre-trade lot limits for cleared products and MIC-PCC overrides.

One or more required products can be selected. Once Add Products is clicked, the window will be closed, and the products will be placed in their respective "Product Group" with zero limits (by default) and should be updated as needed.

| roduct | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Strat | Acti | ons | |
|-----------------|-----|-------|---------|-----------|------|-------|----------|-----------|-------------|-------------|------|-----|---|
| ICEU - IFEU | | | | | | | | | | | 2 | | |
| ARA-Newc Spr | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 2 | Û | 2 |
| ARA-Rbay Spr | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 2 | Û | 2 |
| Brent-WTI Spr | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 22 | ŵ | ත |
| Carbon Credits | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 2 | Û | Q |
| Carbon Index | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 22 | Û | C |
| Coal Newc | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 2 | Û | ත |
| Cracks bbl | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 2 | Û | 2 |
| Cracks mt | 10 | 10 | 10 | 10 | 10 | 10 | | | | | 2 | Û | Ø |
| Crude Diffs | 0 | 0 | 0 | 0 | 0 | 0 | | | | | * | ŵ | 2 |
| Crude Outrights | 0 | 0 | 0 | 0 | 0 | 0 | | | | | 2 | ŵ | 2 |

2.5.1.1. Lot Limits Overview

A product can be assigned a combination of ten values to regulate OTC, S2F, Futures and

Options trading. All values are enforced for a single trading day for the product:

- **Bid/Offer-** The maximum number of lots a user can bid/offer on order entry for an outright Future, OTC or Option contract. (e.g. Bid is set to 50 lots on Brent Futures, a bid in month greater than 50 lots would be rejected, A bid in a Qtr greater than 16 would be rejected and a bid in a Cal greater than 4 lots would be rejected).
- Spread Bid/Offer- The maximum number of lots a user can bid or offer on a spread or UDS (user defined option strategy) for an outright Future, OTC or Option contract. (e.g. Bid/Offer is 50 but spread Bid/Offer is 100 in Brent Futures. A bid in month is rejected above 50 lots, but Spread in Brent is permitted up to 100 lots. Inter Commodity Spread limits will utilize the Spr Bid and Offer per order

Note: Option UDS will take into account same side strategies and ratios and sum those sides (e.g. Opt Spr Bid/Offer = 100, user submits a Strangle Bid (Buy Call, Sell Put) for 51 lots = sum of 102 "long side" and bid is rejected, when Strategy is opposite direction, each spread can be equal to the max Spr floatsize).

• **Long/Short** - The maximum number of lots the net position can go long or short. Outright buys and sells, as well as intra-commodity spreads, are netted across all contracts when determining a product's net position.

Note: For Option Long/Short the maximum number of lots the net position can go long or short. Outright Buy Calls and Sell Puts "long side" and Outright Sell Calls and Buy Puts "short side" are netted across all contracts when determining a product's net position.

• Abs Long/Abs Short- The total number of long and short positions allowed. Only buys and sells in the same contract are netted when determining a product's Absolute Long and Absolute Short position. Intra- commodity spreads are not netted. If Abs Long and Abs Short limits are left blank, they are ignored by the system

Note: Additionally, for Options, different strikes within same month will offset in Absolute with opposite direction (e.g. Buying 100 May14 210 Calls and Selling 100 May14 250 Calls will offset), same direction will add (e.g. Buying 100 May14 200 Puts and Selling 100 May14 210 Calls will result in Abs Short 200). Different months will not offset (e.g. Buying 100 May14 200 Calls and Selling 100 Jun14 200 Calls will result in Abs Short 100)

The block Limit and the Strategy Block Limit fields allow Clearing Firms to set Block 'clip size' limits to control outright blocks and spreads/strategy blocks per SMA.

The Block limits and Strategy Block Limit fields are "opt-in" lot limit fields that will default to 'blank'.

- Leaving the Block Limit and the Strategy Block Limit blank will result in no additional validations for off-exchange deals.
- Setting the Block Limit and the Strategy Block Limit fields to a number greater than '0' lots will restrict the account from being used for off-exchange deals exceeding the Block Limit or Strategy Block Limit value.
- Setting the Block Limit and the Strategy Block Limit fields to '0' will restrict the account from being used for any off-exchange deal
- Block Limit The maximum number of lots a user can have on an off-exchange deal for

an outright Future, OTC or Option contract. (e.g. Block Limit is set to 50 lots on Brent Futures, an off-exchange deal in a monthly market for Brent that is greater than 50 lots would be rejected. An off-exchange deal in a quarter strategy greater than 16 would be rejected and a bid in a Cal greater than 4 lots would be rejected).

Strategy Block Limit - The maximum number of lots a user can have for an off- exchange deal on a spread or UDS (user defined option strategy) for an outright Future, OTC or Option contract. (e.g. Block Limit is 50 but spread Strategy Block Limit is 100 in Brent Futures. An off-exchange deal in a monthly market is rejected above 50 lots, but a Spread in Brent is permitted up to 100 lots. Inter Commodity Spread limits will utilize the Strategy Block Limit per off-exchange deal.

Note: Option UDS will take into account same side strategies and ratios and sum those sides (e.g. Opt Spr Bid/Offer = 100, user submits a Strangle Bid (Buy Call, Sell Put) for 51 lots = sum of 102 "long side" and bid is rejected, when Strategy is opposite direction, each spread can be equal to the max Spr float size).

For Futures & Option products, working order limits are used in conjunction with the limits to ensure an orderly market by "pre-qualifying" all orders in the system. Under working order limit checking, each order entered in the system is "assumed executed".

Specifically, when floating/consummating an outright order, working order limit calculations tally your active outright orders in the market, measure this total against your net position and determine your ability to float/consummate based on your Long and Short limits.

When floating/consummating a spread order, working order limit calculations tally your active outright and spread orders in the market, measure this total against your Abs Long and Abs Short positions and determine your ability to float/consummate based on your Abs Long and Abs Short limits.

UDS will have each leg of strategy count against working limits until consummated. Once consummated the resulting Net position of strategy will register in Net Lots and reduce the leg quantity from the working position.

Additional Notes:

- Option Limits when added to an account must populate a Long and Short, Absolute Long and short are optional.
- Bid/Offer and Spr Bid/Offer can be set at different values (e.g., Bid/Offer for product A is 50/50 and Spr Bid/Offer is 150/150)

2.5.1.2. New Products Checkbox Functionality

When products are newly added to an account, you can filter for only these products by clicking

| Account: TEST | | | | | | |
|-----------------------------------|--------------|-----------------|---------|-----------|------|-------|
| | New Products | Bulk Edit Apply | | | | |
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short |
| Endex Futures | | | | | | |
| Dutch Pwr BL Wk | 0 | 0 | 0 | 0 | 0 | 0 |
| Dutch Pwr Fin | 0 | 0 | 0 | 0 | 0 | 0 |
| Dutch TTF BL | 0 | 0 | 0 | 0 | 0 | 0 |
| Dutch TTF Daily * | 0 | 0 | 0 | 0 | 0 | 0 |
| Dutch TTF Test | 0 | 0 | 0 | 0 | 0 | 0 |

the New Products checkbox as shown below. This is helpful to narrow down only the products that you need to add limits for, especially when using the Bulk Edit feature described in the next section.

2.5.1.3. Bulk Edit Checkbox Functionality

You can easily apply limits to all these new products at once using the Bulk Edit feature. To use this feature, click the Bulk Edit button. When the Bulk Edit button is selected, the Bid, Offer, Long, Short, Abs Long and Abs Short column headers are colored blue, and the checkboxes to the left of the Products are enabled

| Account: | TES | | w Products | Bulk Edit Apply | | | | |
|----------|-----|-------------------|------------|-----------------|---------|-----------|------|-------|
| Product | | • • • • | Bid | Offer | Spr Bid | Spr Offer | Long | Short |
| • | End | lex Futures | | | | | | |
| | | Dutch Pwr BL Wk | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch Pwr Fin | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch TTF BL | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch TTF Daily * | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch TTF Test | 0 | 0 | 0 | 0 | 0 | 0 |

Enter the values for the limits in the respective headers. Select the products you want to apply the limits to.

| Account | : TEST | Г | | | | | | |
|---------|--------|-------------------|---------------------|------------|------|------|------|------|
| | | 🖡 🗆 New | Products 🛛 🗹 Bulk B | Edit Apply | | | | |
| Product | t | | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |
| ▼ 🗹 | Ende | x Futures | | | | | | |
| | | Dutch Pwr BL Wk | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch Pwr Fin | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch TTF BL | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch TTF Daily * | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Dutch TTF Test | 0 | 0 | 0 | 0 | 0 | 0 |

Then click the Apply button and the limits will be applied to all products selected

| 👃 🗆 Ne | w Products 🛛 🗹 E | Bulk Edit Apply | | | | |
|-----------------------------------|------------------|-----------------|------|------|------|------|
| Product | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |
| Endex Futures | | | | | | |
| G Dutch Pwr BL Wk | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |
| S Dutch Pwr Fin | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |
| G Dutch TTF BL | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |
| Dutch TTF Daily * | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |
| Dutch TTF Test | 9999 | 9999 | 9999 | 9999 | 9999 | 9999 |

2.5.2. 'Independently Managed' MIC or Product Group Lot Limit Configuration

The 'Independently Managed' limit set-up feature was added to phase Locally Managed Accounts ("LMAs"). This set-up allows an ICE exchange Clearing Member to authorize and cancel unlimited pre-trade lot limits for an account across all (or a subset of) ICE exchange products directly in the ICE Clearing Admin Tool, without the need for ICE User Administration. With this Independently Managed set-up in Clearing Admin, Clearing Members can continue to independently manage pre-trade risk parameters outside of ICE.

One or more available MIC groupings can be selected to be added with 'Independently Managed' or unlimited pre-trade lot limits. Alternately, the Clearer could switch to "Custom product limits" set-up at this stage, which will allow pre-trade risk/ lot product limits to be set up.

| dd | Pro | oducts |
|------|-------|--|
| Fi | lter | |
| 0 0 | ustor | om product limits (standard pre-trade risk parameters) |
| ⊙ Ir | ndep | pendently managed (Pre-trade risk parameters will be managed outside the ICE system) |
| Pro | oduct | t • |
| ۲ | | ICEU (LIFFE) - IFLL |
| ۶. | | ICEU (LIFFE) - IFLO |
| • | V | ICEU (LIFFE) - IFLX |
| | | S Feed Wheat |
| | | S O-Cocoa UK |
| | | S O-Feed Wheat |
| | | 𝗭 O-Robusta |
| | | ☑ O-White Sugar |
| | | S Robusta |
| | | S White Sugar |
| × | ≤ | ICEU - IFEU |
| ۲ | | ICEU - Inter-Exchange Strategy Products (Multiple MICs) |
| | | |
| | | |
| | | |
| | | Back to Account Details Add Products Cancel |

Whenever the Clearer tries to set up 'Independently Managed' product limits, the following warning message will be displayed for the Clearer to double-check his/ her action and confirm that pre-trade risk parameters will be managed outside the ICE system.

| lease Confi | | |
|--------------------|---------------------------------|--|
| Set to independent | ndently managed? Pre-trade risk | parameters will be managed outside the ICE |
| system. | | |

Clicking on OK will add the MIC with master product groups with Independently Managed Limits. Under the "Product" Section, Master Product groups will be grouped under their Membership Jurisdiction and MIC (eg. ICEU - IFEU, ICEU (LIFFE) - IFLL, etc.)

| | | | Participant 1 | | | | | | |
|--|---|------------------------|-----------------|----------------|-----------------|-------------|--------------|--------------|----------|
| Accounts Users | | | | | | | | | |
| Filter Account | | | | &+ New Account | G Margin Groups | Copy To | & Audit | 🗈 Save All | |
| Account ID | Status | Mifid Profile | Enforce Profile | Users | MQ ont | У | Actions | | |
| TEST1 | Open | | | 0 | | | 🔺 🗈 | | |
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| = Participant LEI override | | | | | | | | | |
| ccount: TEST1 | | | | | | | | | |
| 1 | New Products Products with Overrie | de 🛛 Bulk Edit 🕼 Apply | | | | | | C Ad | dd Produ |
| Product | Bid Offer | Spr Bid Spr Offer | Long Short | Abs Long | Abs Short E | Block Limit | Block Strate | Actions | |
| ICEU - Inter-Exchange St | | | | | | | | | |
| ACMvHOU/WTI | Independently managed lot limits | | | | | | | 4 0 | 3 |
| ICEU - IFEU | | | | | | | | 4 | |
| ARA-Newc Spr | Independently managed lot limits | | | | | | Set | MIC to Custo | mized |
| ARA-Rbay Spr | Independently managed lot limits | | | | | | | | |
| Brent-WTI Spr | Independently managed lot limits | | | | | | | | |
| Carbon Credits | Independently managed lot limits | | | | | | | | |
| Carbon Index | Independently managed lot limits | | | | | | | | |
| Coal Newc | Independently managed lot limits | | | | | | | | |
| Cracks bbl | Independently managed lot limits | | | | | | | | |
| Cracks mt | Independently managed lot limits | | | | | | | | |
| Crude Diffs | Independently managed lot limits | | | | | | | | |
| Crude Outrights | Independently managed lot limits | | | | | | | | |
| Dry Freight Day | Independently managed lot limits | | | | | | | | |
| Dubai Crude | Independently managed lot limits | | | | | | | | |
| Dutch TTF IFEU | Independently managed lot limits | | | | | | | | |
| Dutch TTF USD | Independently managed lot limits | | | | | | | | |
| French PEG USD | Independently managed lot limits | | | | | | | | |
| GST/G | Independently managed lot limits | | | | | | | | |
| German THE USD | Independently managed lot limits | | | | | | | | |
| HO/BRN Crack | Independently managed lot limits | | | | | | | | |
| HO/LS GO Spr | Independently managed lot limits | | | | | | | | |
| HOU/PDB Spr | Independently managed lot limits | | | | | | | | |
| ICE Coal ARA | Independently managed lot limits | | | | | | | | |

Full MIC (under a jurisdiction) as Independently Managed: A icon will be displayed next to the jurisdiction-MIC indicating that all current master product groups and any new master product groups launched under such a MIC grouping in the future will automatically be set up as 'Independently Managed'. When limits are set up as Independently Managed, trading will be allowed and not be subject to any ICE pre-trade risk checks. Full MIC (under a jurisdiction) not Independently Managed: The Clearer can toggle jurisdiction-MIC to 'custom

product limits' by clicking on the Hand icon at the MIC level. Now, a icon will be displayed next to the MIC grouping and each master product group underneath will be managed separately (either left as Independently Managed, or can be switched to custom product limits or can be deleted). In this case, any new master product groups launched under the MIC in the future, will not automatically be set up as 'Independently Managed' and will have to be manually set up instead.

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| | | | | | | | | | | | | | |
| = Particir | oant LEI override | | | | | | | | | | | | |
| Account: " | TEST1 | | | | | | | | | | | | |
| | | 🗆 New Produ | icts 🗆 Products with | Override 🛛 🗆 Bulk Ed | it 🕼 Apply | | | | | | | | Add Product |
| Product | | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short B | lock Limit | Block Strate | Action | 5 |
| ICEL | J - Inter-Exchange S | St | | | | | | | | | | | |
| | ACMvHOU/WTI | Independent | ly managed lot limits | | | | | | | | | 4 Ú | r @ |
| ICEU | J - IFEU | | | | | | | | | | | 2 | |
| | ARA-Newc Spr | 0 | 0 | 0 | 0 | 0 | 0 | | | | | ¥2. ti | r @ |
| | ARA-Rbay Spr | Independent | ly managed lot limits | | | | | | | | | . 0 | 1 12 |
| | Brent-WTI Spr | Independent | ly managed lot limits | | | | | | | | | - 8 1 | 12 |
| | Carbon Credits | Independent | ly managed lot limits | | | | | | | | | 8 (| 12 |
| | Carbon Index | Independent | ly managed lot limits | | | | | | | | | - 4 1 | 1 2 |
| | Coal Newc | Independent | ly managed lot limits | | | | | | | | | 4 Ú | r @ |
| | Cracks bbl | Independent | ly managed lot limits | | | | | | | | | | r (2) |

If the Clearer already has some custom product limits under a MIC group, and toggles the entire MIC group to Independently Managed, then all the current master products under the MIC (including but not limited to the ones that there were custom lot limits for) will be set up as 'Independently Managed'. Also, any new master product groups launched under that MIC grouping in the future will automatically be set up as 'Independently Managed' as well for that Account.

| | | | | | | Particip | ant 1 | | | | | | | |
|---------------------------------|-------------|--------------|----------------------|---------------|-------------|----------|-------------|--------|---------------|--------------|----------|--------------|----------|------|
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| Filter Account | | | | | | | A+ New Acc | ount 🚯 | Margin Groups | 쉽 Copy To | Audit | 🖺 Sav | e All | • |
| Account ID | | | Status | Mifi | d Profile | Enfo | rce Profile | Users | | MQ only | Actio | ons | | |
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| = Participant LE | El override | | | | | | | | | | | | | |
| Account: TEST | 1 | | | | | | | | | | | | | |
| | | 🖡 🗆 New Pro | oducts 🗌 Products | with Override | 🗆 Bulk Edit | C Apply | | | | | | | Add Pro | duct |
| Product | | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Lo | ng Abs Sh | ort Block Li | mit Bloc | ck Str | Actions | |
| ICEU - Inte | er-Exchang | | | | | | | | | | | | | |
| ACM | VHOU/WTI | Independent | ly managed lot limit | s | | | | | | | | | 1 | ත |
| ICEU - IFE | U | | | | | | | | | | | | | |
| ARA- | Newc Spr | Independenti | ly managed lot limit | s | | | | | | | | | | |
| ARA- | Rbay Spr | Independenti | ly managed lot limit | s | | | | | | | | | | |
| Brent | -WTI Spr | Independent | ly managed lot limit | s | | | | | | | | | | |
| Carbo | on Credits | Independent | ly managed lot limit | s | | | | | | | | | | |
| Carbo | on Index | Independent | ly managed lot limit | s | | | | | | | | | | |
| Coal | Newc | Independent | ly managed lot limit | s | | | | | | | | | | |
| Crack | ks bbl | Independent | ly managed lot limit | s | | | | | | | | | | |
| Crack | ks mt | Independenti | ly managed lot limit | s | | | | | | | | | | |
| Crude | e Diffs | Independenti | ly managed lot limit | s | | | | | | | | | | |
| Crude | e Outrights | Independent | ly managed lot limit | 8 | | | | | | | | | | |

Any Master Product Group that is set up with Independently Managed limits cannot support PCC overrides. If a Master Product Group is set up to have custom lot limits with PCC overrides, then the PCC overrides can only be set up as custom lot limits (and cannot be Independently Managed). If such a Master Product group, previously set up with PCC overrides, is toggled to Independently Managed set-up, then the PCC overrides will be deleted.

Other Notable Features:

- If any Master Product limits have been set as Independently Managed via the Accounts tab, Credit Management will just show those masters as Independently Managed
- Clearing Admin and Credit Management Exports, Alerts, etc. will show 'Independently Managed' limits as -1
- The MIC column in exports will always be populated
- Any Inter-exchange strategies that have multiple underlying MICs will be grouped under a "Multiple MIC" grouping and will show 'Multiple' in the MIC column in Exports
- Accounts tab will only display the non-tradable master product groups for which lot limits were added in the past. Such master products' limits (if any) will be displayed under the 'No Membership- No MIC' grouping. Accounts tab will not allow adding such products since they are no longer relevant.

2.5.3. User Preference for Accounts tab Product Limit Set-up

"Accounts Tab - Default Product Limit set-up to:" user preference allows Clearing Firm users to default to either the Custom OR Independently Managed (IM) option while setting up product limits. Default option will be No Selection.

 By default, there will be No Selection until the clearer changes the default setting by choosing one of the other two options in user preferences. If "no selection" then the products underneath will be disabled and will not be selectable or filterable, i.e., the clearer cannot go forward until he selects one the two options, i.e., Custom/ IM.

| ICE Clearing Admin-Account Management | | | | | - 🗆 X |
|--|---|--|---------------------|-----------------------|------------------|
| File Preferences Help | | Q Search products ACE | IA Logged in as: | | Log Out C |
| | | dit Notification Preferences Limit Breaches Alert Dashboa | | | Log Out |
| Accour Manage Keyboard Shortcuts Themes | | | | | |
| Filter | | • | Participant 1 | | |
| Partic S Hide Legacy Account Tab | NCM Open Su | spe Accounts Users | | | |
| Particit Show Thousand Separator | 1 0 | Filter Account | unt 🚯 Margin Groups | 🖉 Copy To 🛛 👁 Audit 🛛 | 🖺 Save All 🛛 🔳 🔻 |
| Partici Accounts tab - Default Product Limit set-u | | rada risk paramatara) | Profile Enforce | Users MQ only | Actions |
| Accounts tab - Delauit Product Limit set- | - 1 1 | rade risk parameters) sk parameters will be managed outside the ICE system) | | 0 | ▲ 🖺 💷 |
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| | | Add Products Cancel | | | |

- This new user preference selection will be applicable to all the places which allow these two custom/ IM options for product limit set-up, i.e., the "Save and Add Products", "Add Products" as well as Master Product Bulk Application panels launched through Product Search, etc.
- The clearer should be able to manually toggle to another selection even if that is not set as the default

Custom Product Limits Preference:

| ICE Clearing Admin-Account Management | | - 🗆 X |
|--|---|------------------------------|
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| Accour Manage Keyboard Shortcuts | armissions Post Trade Permissions Audit Notification Preferences Limit Breaches Alert Dashboard Accounts Limits Upload | |
| Filter Themes > | Ø - + C Ⅲ - Participant 1 | |
| S Display Quick Launch Bar in Primary Console | | |
| Partic 🗹 Hide Legacy Account Tab | NCM Open Suspe Accounts Users | |
| Particir Show Thousand Separator | 1 0 Filter Account & New Account & Margin Groups 2 Cop | vy To 🔹 Audit 🖺 Save All 🔳 🕶 |
| Partici Accounts tab - Default Product Limit set-up to:> | Custom product limits (standard pre-trade risk parameters) Profile Enforce Users | MQ only Actions |
| | O Independently Managed (pre-trade risk parameters will be managed outside the ICE system) 0 | 🔺 🖹 🗐 |
| | O No Selection (default) | |
| Indeper Product | product limits (standard pre-trade risk parameters) enfly managed (Pre-trade risk parameters will be managed outside the ICE system) | |

Independently Managed Product Limits Preference:

| 🗔 ICI | E Clearing Admin-Account Management | | | | | | | | | | | | | | | | - 0 | |
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| Filter | Themes + | | | 0 - | + | c | | | | | | | | Participant 1 | | | | |
| | G Display Quick Launch Bar in Primary Console | | | | | | | | _ | | | | | | | | | |
| Partic | 🕑 Hide Legacy Account Tab | N | СМ | Ope | n | | Suspe | | Users | 5 | _ | | | | | | | |
| | Show Thousand Separator | | | 1 | | | 0 | Filter Acco | ount | | å+ | New Acc | ount | Margin Groups | එ Copy To | 👁 Audit | 🖺 Save All | |
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| - | | ⊙ Indep | ender | ntly Man | aged | (pre-tra | ade risk | parameters wi | ill be man | aged outside the | ICE s | ystem) | | | 0 | | 🔺 🖪 🗉 | 1 |
| | | O No Se | electio | n (defa | ult) | | | | | | | | | | | | | |

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| In the second sec | • | | ICEU - Inter-Exchange Strategy Products (Multiple MICs) |
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2.5.4. Deleting Product Groups

To remove products from an account, click the Delete Icon (trashcan) next to the Product you want to delete.

Once clicked, the Delete Icon will become darker. Saving the account will remove the product from the account.

| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Strategy Lir | Actions |
|-----------------------------------|-----|-------|---------|-----------|------|-------|----------|-----------|-------------|--------------------|---------|
| Endex Futures | | | | | | | | | | | |
| Dutch Pwr BL Wk | 0 | 0 | 0 | 0 | 0 | 0 | | | | | Û Û |
| Dutch Pwr Fin | 0 | 0 | 0 | 0 | 0 | 0 | | | | | Û |

2.6. Saving Account Updates

When changes are made to account, the Save icon, which is located in the top Account Management tab. Account changes can be saved by simply clicking the Save button



2.7. Copying an Account

You can easily copy Accounts from one Participant to another (or within the same Participant) by simply clicking on Copy to tab and selecting the company you wish to copy.

| File | Preferences | Help | | | C |) Sear | ch products ACE | IIA Logged i | n as: | | Log Out 🛛 C |
|----------|--------------|------------------|----------|-------------------|------------------------|---------------|--------------------------|----------------|-----------------|------------------------|------------------|
| Account | t Management | Omnibus Profiles | Reports | Block Permissions | Post Trade Permissions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts Limits Upload | |
| Filter | Participants | Name 🔻 | 0 - | + C III - | | | | | | | |
| Particip | pant M | largin Limit | SV Users | NCM | Accounts Users | | | | | | |
| | | | | | Filter Account | | Ar New Accou | int 🚯 Marg | in Groups 🛛 🖓 |] Copy To 🛛 👁 Audit | 🖺 Save All 🛛 🖩 🔻 |

Once you have successfully selected the account, a window will appear asking you to enter an Account ID. The Copy Account window details what account you are copying and to what Participant you are copying the account.

| Copying contents of account: | |
|------------------------------|---|
| To company: * | |
| Select | - |
| With new account id: * | |
| | |

Enter an Account ID and click the Copy button. Once you click the Copy button, you will be taken to the Account List of the Participant that the account was copied to. Every field is copied in its entirety. You can update the account and save as appropriate.

2.8. Managing Pre-trade Risk Limits at PCC (Physical Commodity Code) level Applicable to PCC Override-enabled Product Groups set up with Custom Lot Limits and not applicable to Independently Managed Product Groups.

Pre-trade risk limits for both screen and off-exchange trading can be managed at a more granular PCC level rather than just specifying them at the Product Group level. PCCs can also be suspended thereby zeroing out lot limits when they are more volatile or risky. If a Product Group is enabled for PCC Overrides and is set up with custom lot limits, then following functions can be performed:

2.8.1. Adding a PCC Override

An override can be added under an existing Product Group in order to separately govern pretrade risk checks for all markets (including strategies) off of that PCC. Intraday changes will be honored such that the Product Group and PCC level limits will be validated and managed independently. All other PCCs that do not have a separate limit row will still adhere to the Product Group limits. Any breach due to insufficient limits will cause corresponding working orders to be withdrawn.

Once enabled, the Product Group for a client's SMA under "Account Management" tab can be expanded using the '+' icon.

| 1 | New Product | ts 🗆 Products with | h Override D Bu | ulk Edit Apply | | | | | | | A | dd Product |
|---|-------------|--------------------|-----------------|----------------|--------|--------|----------|-----------|-------------|------------|------------|------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Stra | Action | 15 |
| ICE Futures US | | | | | | | | | | | | |
| Liffe Futures UK | | | | | | | | | | | | |
| ICE Futures Europe | | | | | | | | | | | | |
| IFUS Energy - Other | | | | | | | | | | | | |
| IFUS Energy - Fin Gas | | | | | | | | | | | | |
| AppalachiaBasis * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 0 1 | + |
| AppalachiaIndex * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 0 • | ÷ |
| | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 0 4 | ÷. |
| AppalachiaSwing * | | | | | 999999 | 999999 | 9999999 | 9999999 | | | | |

PCC(s) under the Product Group can be selected in order to set different PCC level lot limits.

| MIC PC | C • | Products |
|--------|-------|---|
| • 🖯 | IFED | |
| | 🗹 ALG | NG IF Futures (Algonquin Citygates) |
| | CFB | NG NGI Futures (Chicago Citygate) |
| | CGA | NG IF Futures (Columbia Gulf Transmission |
| | CRA | NG IF Futures (Colorado Interstate Gas Com. |

PCC level lot limits can be less than, equal to or greater than the limits set at the Product Group level. The Clearers can optionally set up Product Groups with zero lots limits and only set non-zero limits for the required PCC(s) under the group.

| | 🗆 New Produc | ts 🗋 Products wit | h Override 🛛 🗅 B | ulk Edit Apply | | | | | | | Add Products |
|---|--------------|-------------------|------------------|----------------|--------|--------|----------|-----------|-------------|------------|--------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Stra | Actions |
| IFUS Energy - Fin Gas | | | | | | | | | | | |
| Basis Master * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | ŭ + |
| IFED - ALG | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 0 0 0 |
| IFED - CFB | 11111 | 11111 | 11111 | 11111 | 11111 | 11111 | 9999999 | 9999999 | | | 0 0 |
| IFED - CGA | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 1 C O |

2.8.2. Suspending Trading in a PCC

This can be used to suspend trading in markets off of PCC that may be riskier at certain times of the year (i.e. set zero PCC level lot limits). Intraday changes will be honored and working orders in markets/ strategies off of that PCC will be pulled.

Once a PCC row has been added, the red Suspend icon can be clicked in order to zero out all limits.

| 101 | New Products 🗋 Proc | lucts with Override | e 🛛 🗆 Bulk Edit | Apply | | | | | | | Add Products |
|---|---------------------|---------------------|-----------------|-----------|--------|--------|----------|-----------|-------------|-----------|-------------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Str | Actions |
| IFUS Energy - Fin Gas | | | | | | | | | | | |
| Basis Master * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 99999999 | | | a + |
| IFED - ALG | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 10 m m |
| IFED - CFB | 11111 | 11111 | 11111 | 11111 | 11111 | 11111 | 9999999 | 9999999 | | | 1 2 0 U |
| IFED - CGA | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | ti 🖄 🖒 Suspend |

| | lew Products 🗋 Prod | ducts with Override | 🗋 Bulk Edit | Apply | | | | | | | Add Produc |
|---|---------------------|---------------------|-------------|-----------|--------|--------|----------|-----------|-------------|-----------|------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Str | Actions |
| IFUS Energy - Fin Gas | | | | | | | | | | | |
| Basis Master * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 99999999 | | | 0 + |
| IFED - ALG | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 1 C U |
| IFED - CFB | 11111 | 11111 | 11111 | 11111 | 11111 | 11111 | 9999999 | 9999999 | | | 0 2 0 |
| IFED - CGA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 0 |

2.8.3. Copying Overrides to Other Accounts

This can be used to easily copy PCC lot limits to other SMAs across client companies.

Clicking on 'Apply to other accounts' against a saved PCC row will pop up a panel which will allow for the PCC lot limits to be copied to selected SMAs with the same Product Group across client companies

| | lew Products 🗋 Prod | | | | | | | | | | - | Add Products |
|-----------------------|---------------------|-------|---|---|-----------------------|---|--------------------|-----------|-------------|-----------|-------|----------------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Str | Actio | |
| IFUS Energy - Fin Gas | | | | | | | | | | | | |
| Basis Master * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | | |
| IFED - ALG | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | | 20 0 |
| IFED - CFB | 11111 | 11111 | 11111 | 11111 | 11111 | 11111 | 9999999 | 9999999 | | | 0 | Apply to other accou |
| IFED - CGA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 20 |
| | | | 9999 999 985 Long Ab 999999 999 Accounts ▲ Control Control 765 Control Contro | 999 96 s Short Bl 99999 Bl 54321 EARACCT1 RORBUST1 Canc | 9999 s ock Limit E | Spr Offer 199999 Slock Strategy L | 999999 (imit | Short | | | | |
| | | | MIC - PCC ov Intraday char Are you sure | verrides once a nges may caus | | ers to be withdr | ly deleted if no i | | | | | |

2.8.4. Retrieving Products with PCC Overrides

The 'Products with Override' checkbox in the Product section of the Account Management tab can be used to retrieve limits for only those Product Groups which have PCC overrides applied.

| 101 | New Products 💽 Prod | ucts with Override | Bulk Edit | Apply | | | | | | | Add Produc |
|---|---------------------|--------------------|-----------|-----------|--------|--------|----------|-----------|-------------|-----------|------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Str | Actions |
| IFUS Energy - Fin Gas | | | | | | | | | | | |
| Basis Master * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | a + |
| IFED - ALG | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | 1 C U |
| IFED - CFB | 11111 | 11111 | 11111 | 11111 | 11111 | 11111 | 9999999 | 9999999 | | | 1 2 2 0 |
| IFED - CGA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 C U |

The existing Product filter in that section will work for PCCs in addition to Product Groups.

2.8.5. Deleting PCC Override(s)

This can be used to delete PCC overrides such that that it will no longer have independent limits and will be subject to overall Product Group limits. Intraday changes will be honored and any breach will cause corresponding working orders to be pulled.

| 1 (| New Products D Pro | ducts with Overrid | ie 🗌 🗋 Bulk Edit | Apply | | | | | | | Adv | d Products |
|---|--------------------|--------------------|------------------|-----------|--------|--------|----------|-----------|-------------|-----------|--------|------------|
| Product | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Limit | Block Str | Action | 9 |
| IFUS Energy - Fin Gas | | | | | | | | | | | | |
| Basis Master * | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | + | |
| IFED - ALG | 99999 | 99999 | 999999 | 999999 | 999999 | 999999 | 9999999 | 9999999 | | | æ | C |
| IFED - CFB | 11111 | 11111 | 11111 | 11111 | 11111 | 11111 | 9999999 | 9999999 | | | Q. | C |
| IFED - CGA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 2 | (1) |

Clicking on the Delete icon against a saved PCC row will pop up a panel which will allow for it to be deleted for selected SMAs that have the same override across client companies. The current SMA will be selected by default.

| l init Broshoe |
|--|
| Delete Override(s) |
| Basis Master IFED-CGA |
| Accounts * |
| Test Company 1 |
| TEST1 |
| David Date |
| Cancel Delete |
| |
| Please Confirm |
| Deletion will result in IFED-CGA being subject to overall Basis Master limits. Intraday changes may cause working orders to be withdrawn if limits become insufficient! |
| Are you sure to continue? |
| |

2.8.6. Export and Notifications

The existing Account Exports and Account notifications will include PCC limits (if any) in addition to Product Group Limits.

PCC Override Reports indicate the overrides that are currently in effect for that Clearing Firm for all of its client/ participant companies across all SMAs.

| | MIC - O - C III - Export All Accounts |
|---|--|
| 2 | Export Account-User Associations |
| | Export Membership RIMs |
| - | Export All Margin Limits |
| - | Export All Margin Stats |
| - | Export All PCC Overrides |

2.9. Restrict Functionality

This feature will allow the clearing firm to disable a risk manager's ability to assign accounts to users. A clearing firm may choose to restrict access by participant.

A new check box has been added to the clearers view on the account management tab. By default, the risk manager for all participants is enabled (same behavior as today). If the box is checked risk managers for the participant are restricted from assigning accounts

| Account Manage | ement | Reports | Permissions | Post Trade Permissio | ns Audit | Notification Prefe | rences | Limit | Breac | hes |
|------------------|-------|-------------|-------------|----------------------|----------|--------------------|--------|-------|--------|-----|
| Filter Participa | ints | | | | | | 0 - | + | C | ▦ |
| Participant | M | argin Limit | NCM | Open | Suspend | ed Closed | | Res | strict | |
| | 5 | 6 1,000,00 | 0 | 1 | 0 | 1 | | | | |

Restricted risk managers will be able to view restricted account assignments. Risk managers will be able to remove associated accounts from users but will be prevented from adding the account associations. Restricted accounts will be displayed in *italicized bold font* with a footnote to indicate they are restricted.

2.10. SOD (Start of Day) enablement and configuration

Clearers can enable and config SOD in Clearing Admin. For accounts enabled for SOD, trading engine will run a nightly process to compress the top of day (TOD) transactions and any previous night position into a single position per each combination of product/account/month/user/memo.

Account detail page:

| Account Detail | | | | | |
|--------------------|-----|-------------|----------|------------|---------------------|
| Participant * | | Account ID | | | SOD Type |
| Participant Margin | | SMA Margin | | | Margin Group |
| | | | | Currency 👻 | - |
| Participant LEI | | Account LEI | | | LEI Designation |
| | | | | | • |
| Membership | RIM | A/C Code | CTI Code | MICs | |
| ICEU () | | S | 4 | IFED | IFEU NDCM NDEX NDXS |
| ICEU (LIFFE) | | S | 4 | IFLL | IFLO IFLX |
| ICEU (IFAD) | | S | 4 | IFAD | |
| ICUS 0 | | | | IFUS | |

Company account page:

| Filter Account | | | _ | Ar New Account | SOD | Margin Groups |
|----------------|--------|--|---------------|-----------------|-------|---------------|
| Account ID | Status | SOD | Mifid Profile | Enforce Profile | Users | MQ on |
| CD123 | Open | Update Limits/Update Margin | | | 2 | |
| ABC1 | Open | | | | 2 | |
| | | Update Limits/Update Margin No Update Limits/Update Margin No Update Limits/No Update Margin | | | | |

Users can also manage the SOD config under SOD tab:

| SOD Accounts - | | × |
|-----------------------------------|-----------|---|
| SOD Type | Accounts | |
| Update Limits/Update Margin | ABC, 123 | |
| No Update Limits/Update Margin | | |
| No Update Limits/No Update Margin | BCD, 2111 | |
| | | |

| wailable Accounts | Accounts in SOD (Update Limits/Update Margin) | |
|-------------------|---|--|
| ABCD | 1234 | |
| BCD1 | → Add | |
| | € Remove | |
| | | |
| | | |

Export page:

| ent | Omnibus Profiles | Block Permis | isions F | Reports | Post Trade Permissions | Audit | Notification Preferences |
|-----|------------------|--------------|----------|---------|-------------------------|-----------|--------------------------|
| s | Name 👻 | 0 - | + C | | - | _ | |
| Ma | argin Limit IS | V Users | NCM | Ex | port All Accounts | | |
| | 1 | | | Ex | port Account-User Asso | ociations | |
| | 1 | | | Ex | port Membership RIMs | | Status |
| | t | | | Ex | port All Margin Limits | | pen |
| • | t | | | Ex | port All Margin Stats | | |
| | 1 | | | Ex | port All PCC Overrides | | |
| . (| 1 | | | Ex | port All ISV Users | | |
| | 1 | | | Ex | port All Product Limits | | |
| • | t | | | Ex | port All Products and P | CC Valu | es |
| • | 1 | | | Ex | port All SODs | | |
| r (| t | | | - | | | |

suspended and closed accounts still display existing config. Keep the editing available for Open and Liquidate accounts. For certain special clearing accounts, such as Gold and Silver Auction Members, which are unique auction only 'clearers', SOD would not apply to them. All editing during the day will only take effect during the nightly process.

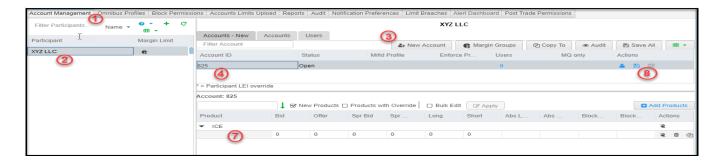
3. MARGIN FOR SMAS

Enhancements made to the Dollar Based Margin functionality will allow for the Clearing Firm and the Member Representative to set a dollar amount at the SMA level, when creating SMAs directly for the Participant Company.

In the case of Member Representatives, where a clearer provides a profile to a representative firm who creates and manages SMA's underneath that profile any suspension functionality enabled there will still be honored.

Profile suspension for margin breach Individual suspension for SMAs by Member Rep

3.1. Clearing Firm- SMA Account Creation



| Participant * XYZ LLC | | 5 | Account ID * | | | | |
|--------------------------|-----|-------------|----------------|---------|----------|------|-----------------|
| Participant Margin | I | | SMA Margin | | | | Margin Group |
| | | | | | Currency | * | |
| Participant LEI | | | Account LEI | | | | LEI Designation |
| | 6 | | | | | | |
| Membership | RIM | | A/C Code | CTI Co | ode | MICs | |
| ICEU 😗 | | | | | | 1E | ED IFEU |
| ICEU (LIFFE) | | | | | | IF | LL IFLO IFLX |
| ICEU (IFAD) | | | | | | 1E | AD |
| ICUS O | | | | | | IF | US |
| | Cre | ate Account | Create Account | and Add | Products | Can | cel |

- 1. Navigate to the Account Management tab
- 2. Select the Participant Company that the SMA will be created for.
- 3. Click the New Account button and name the account
- 4. The account populates a new row
- 5. Add Account ID, Add Daily Dollar Margin and select the currency for the account.
- 6. Select the Code, RIM for the account and click on Create Account or Create Accounts and Add Products.
- 7. Set up the Lot Limits
 - a. Products supporting Margin Limit functionality will have an '*' next to the product name.
- 8. Save the account.

NOTE: Individual SMAs that breach 100% of their margins will be pushed to a Suspended state.

3.2. Member Representative SMA Creation

| 📮 ICE Clearing Admi | n-Account Mana | agement | | | | | | | | | | | | | | - 0 | |
|---------------------|-----------------|---------|---------------|--------------------------------|----------------|-------------|----------------|-----------|-----------|--------------|---------------|----------------|-----------|---------|-------|---------|------|
| File Preferences | Help | | | | | QS | arch products | ACE | IIA L | ogged in a | s: | Q | | | | Log Ou | It C |
| Account Management | Omnibus Profile | es Repo | rts Block Per | missions Audit | Notification I | Preferences | Limit Breaches | Alert Das | shboard A | Accounts Lim | its Upload | | | | | | |
| Filter Participants | Name 👻 | 0 - | с 🖩 - | | | | | | Omn | iTrade Thr | ee | | | | | | |
| Participant | | | ISV Users | Accounts | Users | | | | | | 2 | | | | | | |
| OmniTrade One | | | | Filter Account | | | | | | | | Ar New Account | 🕲 Сору То | Audit | 🖺 S | ave All | |
| OmniTrade Two | 1 | | | Account ID | | Profile | | | Statu | IS | Mifid Profile | Enforce | Users | MQ only | | Actions | |
| OmniTrade Three | | | | OMNISMA | TE | ST (Test F | utures Ltd) | | Ope | n | 4 | | 1 | | | a 🖪 I | |
| | | | | * = Participant L | | | | | | | | | | | | | |
| | | | | Account: ACLS | WD01 | | | | | | | | | | | | |
| | | | | | | | roducts 🗋 Prod | | | | | | | | | 🔂 Add P | |
| | | | | Product | 6 Bid | O | fer Spr | Bid | Spr Offer | Long | Short | Abs Lo | Abs S | Block | Block | Acti | ans |
| | | | | ICEU - IFE | | | | | | | | | | | | 2 | |
| | | | | IPE e | -Brent 0 | 0 | 0 | | 0 | 0 | 0 | | | | | 2 | 10 |

| Participant = | | | Account ID = | | | | | |
|---------------------|-----|---|-----------------|-------|-----|------|-----------------|---|
| OmniTrade Three | | 3 | OMNISMA2 | | | | | |
| Omnibus Clearer * | | | Omnibus Profile | ə * | | | Profile Margin | |
| Test Clearer (1234) | | - | SUBTEST1 | | | - | \$ 10000 | |
| Profile Detail | | | | | | | | Ð |
| Participant Margin | | - | SMA Margin | | | | | |
| | | 4 | 5000 | | USD | ¥ | | |
| Participant LEI | | | Account LEI | | | | LEI Designation | |
| | | | | | | | | - |
| Membership 5 | RIM | | A/C Code | CTI C | ode | MICs | | |
| ICEU O | | | | | | IF | EU | |
| ICEU (LIFFE) | | | | | | IF | LL IFLO IFLX | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

1. In the Account Management tab, select the customer in the participant list

- 2 Click the New Account button.
- 3 Type in the Account ID, Select an Omnibus Clearer and then select a Profile.
- 4. Set the Dollar Margin for the account the account will use the currency set on the profile.
- Select the RIM and Code for the account and Click on Create Account or Create Accounts and Add Products
- 6. Set the Lot Limits for the products.
- 7. Click the Save or Save All buttons.

NOTE: An SMA created by the Member Representative cannot have a higher Dollar Margin than the Dollar Margin set on the profile. Also, the used margin of the SMAs created from a profile will aggregate against the Dollar Margin set on the profile.

3.3. Margin - Based risk limits - Firm level, Account grouping and SMA Support

Post-Trade Margin-based limits on Accounts (SMA) have been supported for a few years on ICE for both Futures & Options as another form of risk protection. In 13.800, ICE will extend this functionality for clearing firms to administer of the margin limits directly on a Trading Firm and (or instead) Group SMAs within a Trading Firm and assign a post trade margin limit.

New Functionality

- Post Trade Daily* Margin limits on Trading Firm (only includes trades from SMAs)
- Firm level override for PnL exclusion in Available Margin calculations
- Grouping function for SMAs at a Trading Firm with ability to set Post Trade Daily Margin limits on specific Groups
- Enhanced Position Keeper Margins Tab for customized views of real-time margin levels

*Like F&O lot limits any Initial margin accumulated intraday will be removed and available margin reset nightly unless however SMA's are using Position Keeper Start of Day (SOD) functionality

After each transaction, the Firm, Group and/or Account positions are submitted to ICE Risk Management (IRM) for initial margin calculation. The Initial Margin includes any spread or intracommodity credits. The initial margin is subtracted from the Margin Limit configured on the Firm/Group/Account to produce an Available Margin (visible in Position Keeper in real-time). PnL is factored into the Available Margin calculation automatically unless opted out by clearer.

Available Margin = Margin Limit - Initial Margin + PnL

Clearer and Risk Managers can configure margin breach threshold(s) for email notifications and separately configured within the position keeper to get pop-up alerts when levels are crossed.

Example of breach notification

- Clearer configures a breach notification when 60% of Margin limit is breached
- Clearer sets a Margin Limit of \$100,000 in Account 123
- Account 123 transacts in any Futures, Options or Strategy.
- After a transaction, Account 123 entire position is sent to IRM and returns an Initial Margin of \$65,000
- P&L is +\$2,000
- Clearer will receive a breach notification that Account 123 is at 63% of Margin Limit [Available Margin = 100,000 65,000 + 2,000]

3.4. NEW Margin based post trade risk limits support for LMA firms

This allows a clearing firm to issue post trade daily margin limits on a trading firm for whom they administer lot limits. This functionality was limited to and only included trading activity in firms who had been issued SMAs (pre-trade lot limit accounts).

| Account Manageme | nt Omnibus Profile | es Reports | Block Permissions | Post Trade Permissions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts Limits Upload | | |
|---------------------|--------------------|------------|-------------------|------------------------|-------|--------------------------|----------------|-----------------|------------------------|------------|---------|
| Filter Participants | Name | 0 - | + C = - | | | | | | | | |
| Participant | Margin Limit | ISV Users | NCM | Accounts Users | | | | | | | |
| XYZ LLC | e | | | Filter Account | | Ar New Accou | nt 🕞 Marg | in Groups 🛛 🖉 | Copy To 🔹 Audit | 🖺 Save | Ali 🔳 🔹 |
| | \$ 200000 | | | Account ID | Stat | us Mifid Pro | ofile Enf | orce Use | rs MQ only | Action | s |
| | \$ 80000 | | | 78799 | Oper | ı | | 11 | | 4 [| 8 🎟 🚺 |
| | e. | | | 7B810 | Oper | 1 | | 9 | | 4 [| B 🎟 |

We allow LMA, locally managed accounts (or member mnemonic trading) to be included when the clearer issues margin limits.

A list of mnemonics, for the trading firm, will be visible when setting or editing margin limits for that firm.

| ayeme | | | | | | | |
|-------|--------------|-------------|------------------|--|---|--------------------------------------|------------------|
| Help | | | | | ACE | IIA Logged in as: ice_a | autotest_clearin |
| ement | Reports Perr | nissions Po | St Trada Parmica | sione Audit Notification | Proforances Limit | Broochoc | |
| | | | Margin | Limit ICE-FIXT | EST-Child3 | | |
| | Margin Limit | NCM | Margin | 1000000 | USD | • | rgi |
| 1103 | œ |]IT3 | Includ | end all accounts when lim e P&L in available margin nics Included in Margin C: AU9 (fixauto-ch3-trader4 AV9 (fixauto-ch3-trader4 AZ8 (fixauto-ch3-trader6 275 (fixauto-ch3-NO F1 | calculation alculation - NO FIRST NAME! - NO FIRST NAME! - NO FIRST NAME! | NO LAST NAME!) NO LAST NAME!) | |
| | | | ► LIF US | | 2 - NO FIRST NAME 4 - NO FIRST NAME 6 - NO FIRST NAME | ! NO LAST NAME!) I NO LAST NAME!) | |

Notes for margin enabled trading firms w/ LMA:

- All Margin calculations are still post trade
- For IFUS, if the trader submits orders with other clearing houses (essentially pre-trade give-up instructions), when traded will still register against the margin limits for the default clearing firm
- If a clearing firm sets the firm to auto-suspend upon 100% breach, all SMA and LMA activity will be suspended. This means all working orders (including GTCs) will be withdrawn from the system and no new order entry permitted until the clearer increases the margin limit on that trading firm.
 - For suspended firms (due to margin breach and auto-suspension) the suspension will continue to the next session even as initial margin is removed. Trading firm will still be highlighted Yellow in clearing admin and require the clearer to reset margin limits (e.g. Increase by at least \$1)
- Trading Firm breach limit emails notifications are available for the clearer to subscribe too and set threshold %

3.5. Configuring in Clearing Admin

To configure firm level limits, click on the Margin Limit icon

| Account Management | Omnibus Profiles | Block Permissions | Accounts Limits Uploa | d Reports | Audit | Notification Pre | ferences | Limit Breaches | Alert Dashboard | I Po | st Trad | e Perm | nissions |
|---------------------|------------------|-------------------|-----------------------|-----------|-------|------------------|----------|----------------|-----------------|------|---------|--------|----------|
| Filter Participants | Name 🔻 | | | | | | | | | 0 - | + | c | ≣ • |
| Participant | | Margin Li | mit ISV Users | NCM | 1 | Open | Suspen | ded Clos | ed LE | | | | |
| Participant 1 | | 6 | - | | 8 | | 0 | 1 | | | | | |
| Participant 2 | | e | | | 1 | | 0 | 0 | | | | | |
| Participant 3 | | e | | | 1 | | 0 | 0 | | | | | |
| Participant 4 | | e | | | 1 | 8 | 0 | 0 | | | | | |

Enter the Daily Margin Limit amount

| Margin 0 USD Suspend all accounts when limit is breached Include P&L in available margin calculation Cancel Save | Margin | Limit | - ICE-FIX | TEST-Child | 1 | | |
|---|-----------|------------|-----------------------|------------|------|---|--|
| ☑ Include P&L in available margin calculation | Margin | 0 | | | USD | • | |
| | | | | | | | |
| | 🕑 Include | e P&L in a | vailable mar <u>o</u> | | Save | | |

Configure the Currency

| Margin | Limit ICE-FIXTEST-Child | L | |
|-----------|--|----------------|--|
| Margin | 200000 | USD 🔺 | |
| | | USD | |
| Susper | nd all accounts when limit is breached | EUR | |
| 🕑 Include | e P&L in available margin calculation | GBP | |
| | Cancel | Disable Margin | |
| | | | |

*If a product trades in USD and the Margin Limit is configured in GBP, the results from IRM will be converted to GBP based on a daily conversion USD/GBP (PnL is also converted to the GBP) **Disable Margin turns off the post trade margin calculations for that firm

| Margin I | Limit ICE-FIXTEST-Child | 1 |
|----------|---|-------|
| Margin | 200000 | USD 👻 |
| | nd all accounts when limit is breached P&L in available margin calculation Cancel | |
| Margin | Limit ICE-FIXTEST-Child | 11 |
| Margin | 200000 | USD 💌 |
| | nd all accounts when limit is breached P&L in available margin calculation Cance | |

P&L is included by default. If desired, uncheck to exclude PnL and click Save.

Auto Suspension functionality:

- 1. Auto-Suspension is off by default (Firm, SMA or Group)
- 2. Regardless of whether Auto suspension is enabled or not alerts will still be registered when configured breach levels are crossed and clearer is subscribed to alerts.
- 3. Auto-Suspension, when enabled, will suspend all accounts (SMA) for which the 100% breach was registered
 - a If Breach occurred at the firm level margin, all SMAs under that firm will be suspended, regardless of whether SMA is enabled for margin or not.
 - b. If Breach occurred at the group level margin, all SMAs under that group will be suspended
 - c If Breach occurred at a single SMA only that SMA will be suspended.
- 4. When a suspension happens, all working orders for those SMAs will be withdrawn by the system and new orders prevented
- 5. To unsuspend, resume trading post suspension, a clearer will need to increase the margin limit on the offending level
 - a Firm level = Increase margin limit to fit inside the initial margin +/- PnL (if enabled)
 - B. Group level = Increase margin limit to fit inside the initial margin +/- PnL (if enabled)

- SMA level = Increase margin limit to fit inside the initial margin +/- PnL (if enabled)
- 6. Setting this new value will initiate another margin calculation
 - a. If the new value is not greater than the initial margin +/- PnL (if enabled) then the suspension will be reinitiated.
 - b. If the new value is greater than the initial margin +/- PnL (if enabled) then the suspension will be lifted. When suspension is lifted all SMAs (for which got suspended during the breach) will be available for trading. The unsuspension of SMAs will not include those SMAs that were flagged as suspended or closed outside of the breach.

| onfirm | |
|--------------|--|
| | ure to turn on Auto Suspend feature? All clearing accounts will be suspended and |
| | |
| working orde | rs killed if this limit is breached. |
| working orde | Cancel Yes, Suspend Accounts on Limit Breach |

Note: No specific auto-suspension when configuring margin limits per SMA (e.g. A clearer within a specific trading firm, cannot set SMA1 with margin to auto-suspend and SMA2 with margin to not auto-suspend.

3.6. Export Margin Levels Firm and Margin Stats

| Account Management | Omnibus Profiles | Block Permissions Account Limits Upload | | | | | | |
|--------------------|------------------|---|--|--|--|--|--|--|
| | Name 🔻 | 0 - + C 🎟 | | | | | | |
| Destisional | | Export All Accounts | | | | | | |
| Participant | | Export Account-User Associations | | | | | | |
| TEST1 | | Export Membership RIMs | | | | | | |
| TEST123 | | Export All Margin Limits | | | | | | |
| | | Export All Margin Stats | | | | | | |
| | | Export All PCC Overrides | | | | | | |
| | | Export All ISV Users | | | | | | |
| | | Export All Product Limits | | | | | | |
| | | Export All Products and PCC Values | | | | | | |
| | | | | | | | | |

| А | В | С | D | E | F | G | Н | I | J | K | L | М |
|------------------|-------------------|----------|-------|----------|-----|--------|-----------|----------|-----|--------|---------|---------|
| CLEARING FIRM | PARTICIPANT | MARGIN L | . CCY | AUTO SUS | PnL | STATUS | GROUP | MARGIN L | CCY | STATUS | ACCOUNT | IDS |
| ICE-API-AUTO-CLE | ICE-FIXTEST-Child | 500000 | USD | Ν | Y | OPEN | Child1-1D | 250000 | USD | OPEN | ACHILD5 | ACHILD4 |
| ICE-API-AUTO-CLE | ICE-FIXTEST-Child | 200000 | USD | Ν | Y | OPEN | | | | | | |
| ICE-API-AUTO-CLE | ICE-FIXTEST-Child | 300000 | GBP | Ν | Y | OPEN | | | | | | |
| | | | | | | | | | | | | |

This feature provides Clearers with historical margin data by firm they administer SMAs for. This Data may assist in clearers issuing appropriate daily margin per firm.

| А | В | С | D | E | F | G | Н | | J | K | L | M | N | 0 | Р |
|---------------|--------------------|----------|---------|---------|---------|---------|---------|---------|---------|----------|----------|----------|---------|----------|---------|
| | | | HIGH | | | | EOD | | EOD |
| | | | TOTAL | IFEU | IFUS | IFLL | IFLO | IFLX | IFSG | EOD IFEU | EOD IFUS | EOD IFLL | IFLO | EOD IFLX | IFSG |
| | | | INITIAL | INITIAL | INITIAL | INITIAL | INITIAL | INITIAL |
| BUSINESS DATE | PARTICIPANT | CURRENCY | MARGIN | MARGIN | MARGIN | MARGIN | MARGIN | MARGIN |
| 2/6/2020 | ICE-FIXTEST-Child1 | USD | 23657 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2/5/2020 | ICE-FIXTEST-Child1 | USD | 9360 | 9360 | 0 | 9360 | 0 | 0 | 0 | 9360 | 0 | 9360 | 0 | 0 | 0 |
| 2/4/2020 | ICE-FIXTEST-Child1 | USD | 4020 | 4020 | 0 | 4020 | 0 | 0 | 0 | 4020 | 0 | 4020 | 0 | 0 | 0 |
| 1/24/2020 | ICE-FIXTEST-Child2 | USD | 47048 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1/23/2020 | ICE-FIXTEST-Child2 | USD | 11828 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1/20/2020 | ICE-FIXTEST-Child3 | USD | 4850 | 4850 | 0 | 4850 | 0 | 0 | 0 | 4850 | 0 | 4850 | 0 | 0 | 0 |
| 1/17/2020 | ICE-FIXTEST-Child3 | USD | 116305 | 116305 | 0 | 116305 | 0 | 0 | 0 | 116305 | 0 | 116305 | 0 | 0 | 0 |
| 1/15/2020 | ICE-FIXTEST-Child3 | USD | 7886 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1/15/2020 | ICE-FIXTEST-Child1 | USD | 72000 | 72000 | 0 | 72000 | 0 | 0 | 0 | 72000 | 0 | 72000 | 0 | 0 | 0 |

- This provides daily margin values calculated by the trading activity for each firm.
- Provided is the High Total Initial Margin by firm, along with High by Exchange (MIC)
- Also provided is an End of Day Initial margin value for that session.

3.7. Configuring Alerts (Clearing Admin & Trading Firm - Email)

From Clearing Admin, go to Notification Preferences, and opt in for Firm Level...margin breach Set desired % levels, enter the email address and click Save.

| Preferences Help | | | | | | |
|-----------------------|--------------|--------------------|--------------------------|----------|--------------------------|---------|
| Account Management | Reports | Permissions | Post Trade Permission | ns Audit | Notification Preferences | Limit B |
| Send email alerts | | | | | | |
| when our Clearing | ng Accoun | t is associated | to or dissociated from a | a user | | |
| when our Clearing | ig Accoun | ts' lot limits are | changed | | | |
| for summary of lo | ot limit bre | aches | | | | |
| 🕑 for Firm Level, O | mnibus Pr | ofile, Group, C | learing Account margin | h breach | | |
| for 2 percentag | e levels o | f margin breac | h 60 80 | | · | |
| Specify Email ID - Ir | ndividual o | r Distribution I | .ist ID | | | |
| DL-Clearer@clea | ringfirm.co | om | | | | |
| | 1.82 | | | | | |

From Trader Admin, Trading firms can configure similar alert thresholds for margin limits.

Email notification example

| Clearing Firm | ICE-API-AUTO-CLR |] | | | | | |
|---------------------------------|------------------|--|--|--|--|--|--|
| Trading Firm ICE-FIXTEST-Child1 | | | | | | | |
| Breach Type | Firm |] | | | | | |
| Breach Level | 61% |] | | | | | |
| Available margin |] | | | | | | |
| Margin Limit |] | | | | | | |
| Initial margin | 120,500 |] | | | | | |
| PnL | -2,050 |] | | | | | |
| CCY USD | | | | | | | |
| | | s) log into Clearing Admin s log into Position Keeper | | | | | |

3.8. Group Configuration (SMA's)

Within a Trading Firm, a Clearer may create a Group of SMAs and configure a Margin Limit on that group.

A Group can be configured in conjunction with or in lieu of firm level settings. Click Margin Groups button for a given Trading Firm

| Account Manageme | nt Omnibus Profiles | Reports | Block Per | missions | Post Trade I | Permissions | Audit | Notificat | ion Preferences | Limit Breache | Alert Dashbo | ard Accounts | Limits Upload | | | |
|---------------------|---------------------|----------|-----------|----------|--------------|-------------|-------|-----------|-----------------|---------------|--------------|--------------|---------------|-------|-------|---|
| Filter Participants | Name 🔻 | 0 - | + c | ■ • | ↓ | | | | | | | | | | | |
| Participant | Margin Limit | SV Users | N | СМ | Accounts | Users | | | | | • | | | | | |
| XYZ LLC | £ | | | | Filter Accou | nt | | | Accourt | nt 🛛 🕞 Ma | rgin Groups | 🖒 Сору То | 👁 Audit | 🖺 Sav | e All | • |
| | \$ 200000 | | | | Account ID | | Stat | us | Mifid Pro | ofile E | nforce | Jsers | MQ only | Acti | ons | |
| | \$ 80000 | | | | 78799 | | Oper | 1 | | | | 11 | | 4 | 8 | |
| | G | | | | 7B810 | | Oper | 1 | | | | 9 | | 4 | 8 | |

3.9. Creating Group

Click +Create New Group

| Margin Groups - | | × |
|-----------------|--------|--------------------|
| | | + Create New Group |
| Group | Margin | Currency |
| | | |

- Clearer may create any number of groups
- Groups are specific to a single Trading Firm
- Accounts can only be assigned to one group
- Accounts can be moved from one group to another by
 - Removing from one group
 - Assigning to another group

3.10. Configuring Group

| Wailable Accounts Accounts in Group ACHILD1 4 ACHILD5 → Add No Rows To Show | | Accounts in Group |
|--|---|---|
| ACHILD1 ACHILD4 5 ACHILD5 ACHILD5 ACHILD5 ACHILD5 ACHILD5 | | Accounts in Group |
| ACHILD4 ACHILD5 ACHILD5 Add No Rows To Show | | |
| ACHILD4 ACHILD5 ACHILD5 ACH | | |
| ACHILD5 | 5 | |
| No Rows To Show | | |
| | | No Rows To Show |
| | 6 | |
| | | → Add ← Remove |

- 1. Enter a Name for Group
- 2. Set Margin Limit for Group
- 3. Set Currency for Group
- 4. Select Account(s) for Group
- 5. Add Accounts to Group
- 6. Save

A Group Identifier is visible when user clicks on 📥 icon under Actions section in the Accounts Tab

| Accounts Users Filter Account | | Ar New Account | 🚯 Margin Groups | opy To 🔹 Audit | 🖺 Save All | |
|-------------------------------|--|----------------|---------------------------------------|------------------------------|--------------|--|
| Account ID | Status | Mifid Profile | Enforce Pr Users | MQ only | Actions | |
| ACHILD5 | Open | | 0 | | a | |
| ACHILD2 | Open | | 0 | | <u>-</u> 🖺 🎟 | |
| ACHILD1 | Open | | 0 | | 🔺 🖺 🎟 | |
| | Account Detail Participant * ICE-FIXTEST-Child1 Participant Margin | | · · · · · · · · · · · · · · · · · · · | Vargin Group CHild1-1Desk | × - | |
| | | | Currency 👻 | Child1-TDesk | | |

3.11. Additional Notes

- To turn off margins, set CCY = Disable Margin
- No pre-trade validations on orders
- Risk managers at Trading Firms can see Firm and Group level margins in real-time
- Traders can only see SMA level margin data

Breach emails and alerts are available for all margin breaches

- Firm
- Group
- SMA

3.12. Off Exchange Pre-Trade Validation

When a clearing firm enables a trading firm for auto-suspension upon breach, off exchange trade submissions will go thru a pre-trade validation. The trading system will perform an initial margin validation for the existing position combined with the potential off exchange trade position against the firm, group and SMA margin limit.

If the potential position would result in an initial margin greater than the margin limit set, the block trade will be rejected, and broker warned of margin breach. This pre-trade check is performed to protect against a suspension trigger. To allow the Block, the trading firm must contact the clearer to increase the margin limit on the firm, group or SMA

Trading firms not configured for auto-suspension upon breach will not be subject to these pretrade off exchange trade validations. This pre-trade validation does not apply to cross (RFC) trades.

Note: This 'what if' margin validation does not include PnL in the check

4. Limit Breaches

4.1. Find Product and Clearing Accounts when limits are breached

This feature will allow the clearer to view all limit breaches (screen and off-exchange) and navigate directly to the participant/Account/product where the limit breach applies. The "Limit Breaches" tab has been added to the clearers view. The clearer has the ability to filter breaches by participant, user, account, product, breach type and time. The page will refresh every 5 minutes bringing in any new breaches.

| Account Management | Omnibus Profiles | Reports | Block Permissions | Post | Trade Permiss | ons Audit | Notification | Preferences | Limit Brea | aches Alert D | ashboard | Accounts Limi | its Upload | | |
|--------------------|------------------|---------|-------------------|------|---------------|-----------|--------------|-------------|------------|---------------|----------|---------------|------------|-------|------|
| Participant | | | | | | | | | | | | | | | |
| All Participants | | | | • | Time | Parti | Acco | Prod | User | Acco | Туре | Rea | Phone | Email | Orde |
| User | | | | | | | | | | | | | | | |
| All Users | | | | • | | | | | | | | | | | |
| Account | | | | | | | | | | | | | | | |
| All Accounts | | | | • | | | | | | | | | | | |
| Breach Type | | | | | | | | | | | | | | | |
| All Breach Types | | | | • | | | | | | | | | | | |
| Go back | | | | | | | | | | | | | | | |
| 1 2 5 1 | 0 60 All | | | | | | | | N | lo Rows To Sł | 10W | | | | |
| Start Time | | | | | | | | | | | | | | | |
| 11-27-2023 | 18:50:20 | | | | | | | | | | | | | | |
| End Time | | | | | | | | | | | | | | | |
| 11-27-2023 | 19:50:20 | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| Clear | | | Search | | | | | | | | | | | | |

The clearer may click on the limit breach and will be navigated to the account management page with the participant, account ID and Product highlighted.

4.2. Limit Breach definitions and examples

| Column Name | Definition | Examples |
|-------------|---------------------------------|---------------------|
| companyName | Company name for whom alert was | Company Trading LLC |
| | generated | |
| userID | User ID for whom alert was | User1 |

| | generated | |
|------------------------|---|---|
| userPhone | Phone number for userID within ICE databases | 8665551212 |
| userEmail | Email address for userID within ICE databases | user@company.com |
| accountId | The Account ID for the alert being generated | ABC123 |
| Product | The product name for the alert being generated | Brent Futures |
| countMaxOrderVolume | The count of rejections, during this interval, for per order quantity violations for the account. This includes Options and Spread per order limits too. | Account has max per order quantity of 100, user enters order for 200, order is rejected, rejection count will be 1 |
| countMaxPosition | The count of rejections, during this interval, for Position limit breach attempts beyond the max long or short limit for both futures and options. | Account has max long of 100 in Brent, open position of +50 and working buy order for +25 and order float is attempted for quantity greater than 25 lots and rejected). This will result in a rejection count of 1. |
| countMaxStrategy | The count of rejections, during this interval, for Absolute Position limit breach attempts against the accounts Abs Long or Abs Short limits for both futures and options. | Account has Abs Long max of 100 in Brent, open positions in Mar14 of +85 and Apr14 of -50. User attempts to enter a spread order greater than 15 lots will be rejected). This will result in a rejection count of 1. |
| countMaxPriceDeviation | The count of rejections, during this interval, for exchange price limit violations. Price limit violations includes (Soft warning "anchor tick", Hard warning "reasonability" or Stop order price rejections). | Upper reasonability for Dec19 Brent is \$110.00. There are no resting offers in the market. User attempts to bid Dec19 @ \$110.01 or higher. Bid is rejected. This will result in a rejection count of 1. |
| countMissingLimits | The count of rejections, during this interval, for order entry attempts in products where account is not configured with limits or is set to liquidate, suspend or closed. | Account has no limits for Brent Futures. User attempts to submit an order in Brent Jan14. Order is rejected by trading engine because of no limits. This will result in a rejection count of 1. |
| countRiskTriggered | Option risk limits. This may include order (quote) entry and order (quote) withdrawal. | User is configured for option risk and has it trigger, which results in withdrawing quotes. Risk trigger is configured to reject any new order/quotes for 10 seconds. User attempts to submit a new option order and is rejected. The count for this will be 2, 1 for the risk trigger and 1 for the order entry rejection. |
| countSelfTradeBlocker | The count of rejections or order | Company has bid in market and attempts to |
| | | 1 |

| withdrawals, during this interval, for self- | enter an offer to cross this price. Offer is rejected |
|--|---|
| trade prevention. If a company is | by matching engine. This rejection will result in a |
| configured for STPF and either RTO, | count of 1. |
| RRO or RBO a potential match is | |
| blocked. Company is configured for | |
| STPF and RTO (reject taking order). | |
| | |
| | |

5. Reports

Several reports are available to track trading activity and settlement prices.

| Account Management Omnibus Profile | s Reports Block Permissio | ons Post Trade Permissio | ns Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts Limits Upload | | |
|------------------------------------|---------------------------|-----------------------------|----------|--------------------------|----------------|-----------------|------------------------|--------------|-----|
| Trades Activity Report Mass Ex | port Settlements | Options | | | | | | | |
| Trade Activity | | | | | | | | | |
| Participant Select Participant | | Product | ALL | × - |] | | | | |
| Find by Account Select Account | | ▼ Trade Date | 11-27-20 | 023 | Submit |] | | | ⊞ |
| | | | | | | | | | |
| Contract | MIC-PCC | Begin Date / En S | trike | Opt B. L | Total Q | Price / | Last 5 | S Profit / . | Us. |

5.1. Trades

5.1.1. Activity Report

The Activity Report gives Clearing Firms the ability to monitor their customer's trading on the Exchange in real-time. Trade queries are available by Participant, Product, Account, and Date.

| Trade Activity | | | | | | |
|-----------------|-----------------|---|------------|------------|-----|--------|
| Participant Sel | ect Participant | • | Product | ALL | × • | |
| Find by Account | Select Account | • | Trade Date | 02-07-2020 | | Submit |

Once you have chosen the Participant, Product, Account, and Date, click the Submit button. The trades are sorted by Contract (Month/Year), and within the Contract, the trades are sorted in ascending order by Time Stamp of execution.

Contract

Begin Date / End Date Strike Price Option B/S Lots Total Quantity Price / Premium Last Price Long Short Profit / Loss User ID

The report can be exported to an Excel (.xls) file by clicking the Export button

5.1.2. Mass Export

The Mass Export gives the Clearing Firm the ability to export all trades for all Participants for a date range. Choose a date range and click the Export button, and you will be prompted to open or save the file in Excel.

| Partcipant Select | 🖌 Start Date | 02-07-2020 | End Date | 02-07-2020 | Expo |
|-------------------|--------------|------------|----------|------------|------|
|-------------------|--------------|------------|----------|------------|------|

5.2. Settlement

The Settlement Prices reports provide Clearing Firms access to both historical and current day underlying and option settlement prices on cleared products traded on the Exchange.

5.2.1. Outrights

For the underlying settlement prices report, click the Settlements-Outrights link.

| Trades Activity Report Mass Export Settlements - Outrights Image: Contract of the settlement of the | Settlements Outrights Options |
|---|--------------------------------|
| Products Select | ➡ Trade Date 02-07-2020 Submit |

Then select the Product and Trade Date you wish to view and click the Submit button. The market information is displayed in chronological order, beginning with the prompt month listed first.

- Product The product specified in the search
- Contract The delivery month and year of the product
- 1 High The highest price the contract traded on the selected trade date
- Low The lowest price the contract traded on the selected trade date
- Last The last price the contract traded prior to close on the selected trade date
- Settlement Price The price the contract was determined to have settled on the selected date.
- Change The change of this day's settlement price (T=0) from the prior business day's settlement price (T-1)

| Settlements - Outrigh | nts | | | | |
|-----------------------|--------------------------|---------------------|--------|------|--------------|
| | | | | | |
| Products ALL | × - Tr | ade Date 01-24-2020 | Submit | | |
| | | | | | |
| | | | | | |
| Settlement contracts | for ALL for Jan, 24 2020 | | | | |
| Product | Contract | High | Low | Last | Settle Price |
| 1CMedC | JAN-20 | | | | 0.00 |
| 1CMedC | FEB-20 | | - | | 0.00 |
| 1CMedC | MAR-20 | | | | 0.00 |
| 1CMedC | APR-20 | - | - | - | 0.00 |
| 1CMedC | MAY-20 | | | | 0.00 |
| 1CMedC | JUN-20 | | | | 0.00 |
| 1CMedC | JUL-20 | | | | 0.00 |
| 1CMedC | AUG-20 | | | | 0.00 |
| 1CMedC | SEP-20 | | | | 0.00 |
| 1CMedC | OCT-20 | | | | 0.00 |
| 1CMedC | NOV-20 | | | | 0.00 |
| 1CMedC | DEC-20 | | | | 0.00 |
| 1CMedC | JAN-21 | | | | 0.00 |
| 1CMedC | FEB-21 | | | | 0.00 |
| 1CMedC | MAR-21 | | | | 0.00 |
| 1CMedC | APR-21 | - | | | 0.00 |
| 1CMedC | MAY-21 | | | - | 0.00 |

The report can be exported to an Excel (.xls) file by clicking the Export button

5.2.2. Options

For the option settlement prices report, click the Options link. Then select the Product and Trade Date you wish to view and click the Submit button.

| induce | ts - Options | Mass Export | Set | tlements (| Outrights | Options | |
|----------|--------------|-------------|-----|------------|-----------|---------|--------|
| Products | Select | | • | Trade Date | 02-07-20 | 20 | Submit |

The market information is displayed in chronological order, beginning with prompt month listed first.

| Strip | Prev Settle | Current Settle | Net Change |
|-------------|-------------|----------------|------------|
| 01-Feb-2020 | 0.00 | 0.00 | 0.00 |
| 01-Mar-2020 | 0.00 | 0.00 | 0.00 |
| 01-Apr-2020 | 0.00 | 0.00 | 0.00 |

Clicking an individual contract will display its option settlement information.

- Call Settlement Price- The price the contract's call was determined to have settled on selected date
- Call Previous Settlement Price- The price the contract's call was determined to have settled on the previous date
- Call Change The change of this day's call settlement price (T=0) from the prior business day's call settlement price (T-1)
- Strike Price- The strike price for the contract on the selected date
- Put Settlement Price- The price the contract's put was determined to have settled on the previous date
- Put Change- The change of this day's put settlement price (T=0) from the prior business day's put settlement price (T-1)

| Settlement contract | ts for CSX Coal for Jan, 06 20 | 20 | | CSX Coal 01-Ap | or-2020 | | | | |
|---------------------|--------------------------------|----------------|------------|----------------|-------------|--------|-------|----------------|---------|
| Strip | Prev Settle Jan, 03 | Current Settle | Net Change | Calls | | Strike | Puts | | |
| 01-Feb-2020 | 0.00 | 0.00 | 0.00 | Current Settle | Previous Se | Change | 0.00 | Current Settle | Prev Se |
| 01-Mar-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 45.00 | 0.00 | 0.00 |
| 01-Apr-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 45.50 | 0.00 | 0.00 |
| 01-May-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 46.00 | 0.00 | 0.00 |
| 01-Jun-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 46.50 | 0.00 | 0.00 |
| 01-Jul-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 47.00 | 0.00 | 0.00 |
| 01-Aug-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 47.50 | 0.00 | 0.00 |
| 01-Sep-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 48.00 | 0.00 | 0.00 |
| 01-Oct-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 48.50 | 0.00 | 0.00 |
| 01-Nov-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 49.00 | 0.00 | 0.00 |
| 01-Dec-2020 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 49.50 | 0.00 | 0.00 |
| 01-Jan-2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 50.00 | 0.00 | 0.00 |
| 01-Feb-2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 50.50 | 0.00 | 0.00 |

The market information is displayed in chronological order, beginning with prompt month listed first

6. ADDING A NEW PARTICIPANT

ICE's Clearing Admin application has been historically used by Clearing Firms to create, manage, and permission client accounts for trading clearable OTC and Futures products on the ICE. Clearers can now: add New Participants, new users, accounts and limits, and permission a broker to the New Participant for off- exchange trade entry in ICEBlock.

6.1. Participant List Overview

Upon login, the Clearing Admin is presented with the familiar Participant List. This list contains the participants who currently have clearing accounts with your Clearing Firm and participants where you are their Default Clearer.

| Account Manageme | ent Omnibus Profile | es Reports | Block Permissions | Post Trade Permis | ssions Audit | Notification Preference | es Limit Breaches | Alert Dashboa | rd Accounts | Limits Upload | | | | | |
|---------------------|---------------------|------------|-------------------|-------------------|--------------|-------------------------|-------------------|---------------|-------------|---------------|-----|-------|----------|-----|--|
| Filter Participants | s Name 🔻 | | | | | | | | | | | | 0 | e c | |
| Participant | Margin Limit | ISV Users | NCM | Open | Suspended | Closed | LEI | A | CER Code | CICI | BIC | Clear | Restrict | | |
| Participant 1 | ¢. | | | 0 |) | 0 | | | | | | | | ۵ | |
| Participant 2 | e. | | (|) () |) | 0 | | | | | | x | | ۵ | |
| Participant 3 | e | | (|) () |) | 0 | | | | | | × | D | 8 | |

A Participant can be found in this list by typing into the "Filter Participants" field. It is a "contains" search, meaning it will dynamically return any Participant that contains the text typed.



6.2. Creating New Participants

The two features in Clearing Admin for creating New Participants are the "Create New Participant Guide" and the "Create Participant" icons.



6.2.1. Create Participant

Clicking on "Create Participant" icon will display the below screen. The "Participant" is the only required field. Creating new users and accounts are optional at this stage and can be added later.

| Name * | | | |
|---|---|--|--|
| Legal Entity ID (LEI) | | | |
| Address1 | | | |
| Address2 | | | |
| City * | | | |
| Jurisdiction * | | | |
| Please select a jurisdiction. | | | - |
| Country | | | |
| 6.h. of ICE's Participation Ag Participant is a futures commission m for a non-Participant customer of the Transactions at a derivatives clearing memsents, warrants and covenants to | reement (PA) that stat erchart ("FCM") as defined i FCM that is an eligible contr organization owned and op o ICE (i) that the FCM has n (ii) that such non-Participa ion-Exchange Transaction is | If the Commodity Exchange Act ("CEA"), the Ri- act participant ("ECP") as defined in the CEA is extend by I/CE of I/CEs affinities. In providing a satisful to believe such non-Participant customer nt customer has represented to the FCM that cleared. | CM may obtain access o clear Non-Exchange uch access, the FCM is an ECP at the time |

Clicking "Create" displays the "Account Management" split screen to create users and accounts.

| Account Managemen | t Omnibus Profiles | Reports | Block Pe | ermissions | Post Trade F | Permissions | Audit | Notificati | ion Preferences | Limit Breaches | Alert Dashboa | rd Accounts | Limits Upload | | |
|---------------------|------------------------------------|-----------|----------|------------|--------------|-------------|---------|------------|-----------------|----------------|---------------|-------------|---------------|------------|---|
| Filter Participants | Filter Participants Name 🗸 🤨 🕇 C 🎟 | | | | | | XYZ LLC | | | | | | | | |
| Participant | Margin Limit | ISV Users | 1 | NCM | Accounts | Users | | | | | | | | | |
| XYZ LLC | G | | | | Filter Accou | nt | | | Ar New Accour | nt 🕞 Marg | gin Groups | ළු Copy To | 👁 Audit | 🖺 Save All | • |
| - | | | | | Account ID | | State | us | Mifid Pro | ofile En | force U | sers | MQ only | Actions | |
| | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |

Below the "Add Products" section, there are two new tabs to choose from: Accounts and Users.



Click the "Users" tab to display the section required to create users.

| | XYZ LLC | | | | | | | | | | | |
|-----------|---------------|--------------|------|-------|-------|----|----|-----|----------|------------|------|-----|
| Accoun | ts Users | | | | | | | | — | | | |
| Users to | r XYZ LLC | | | | | | | | Add | d New User | Save | All |
| Search | Users | | | | | | | | | | | |
| | | | | Mnemo | nic | | | | | | | |
| User | Screen Access | Email | Mifi | EU | Liffe | US | CA | SMX | NL | IFAD | BAS | S |
| Test User | WebICE | test@ice.com | | | | | | | | | | E. |

Clearing Admin user can use Ctrl+C or Right click copy the email addresses in the Users tab.

| Accourt | nts Users | | | | | | | | | |
|----------|---------------|--------------|-------|-----------|------|--------|--------|--------|------|----|
| Users fo | or XYZ LLC | | | | | | Add Ne | w User | Save | AI |
| Search | h Users | | | | | | | | | |
| | | | | | Mner | nonic | | | | |
| User | Screen Access | Email | | Mif | EU | L.L | US | CA | S | NL |
| Test Use | r WebICE | test@ice.com | C Cop | У | | Ctrl+C | | | | |
| | | | C Cop | y with He | | Ctrl+V | | | | |
| | | | Exp | | | > | | | | |

6.2.1.1. Add a New User

Click "Add New User" to create the New Participant's user. Multiple new users can be created for each New Participant.

| First Name: * | |
|--|--|
| Test | |
| Last Name: * | |
| User | |
| Phone: * | |
| | |
| Phone is Mandatory | |
| Alt Phone: | |
| | |
| Email: * | |
| | |
| Email is Mandatory | |
| Address1: | |
| | |
| Address2: | |
| | |
| | |
| City: * | |
| City: * | |
| | |
| City is Mandatory | |
| City is Mandatory | |
| City: * City is Mandatory Jurisdiction: * Please select a jurisdiction Jurisdiction is Mandatory | |
| City is Mandatory Jurisdiction: * Please select a jurisdiction | |

Fill in the First, Last Name, Phone, Email, City and Jurisdiction then click "Create" This will create the new user.

The Save icon means that the new user has not been saved. Clicking the "Save" icon will save the new user to the New Participant.

Once the new user has been saved, the new user will turn from **blue** to **gray** and the "Save" icon will no longer be blue.

When navigating away from the "User's" page prior to saving your work, you will be prompted to save.

| Save |
|---|
| • You have some uncommitted user changes. Would you like to save those now? |
| Ignore Save |
| |

6.2.1.2. Associating Clearing Accounts to Users

Now, click on the "Users" tab to associate the new account(s) to the new user(s).

| | | | | | XYZ L | LC | | | | | | |
|----------|---------------|-----------------|-------|----------|-------|-----|---------------|--------|--------|-----------|----------|----------|
| Accour | nts Users | | | | | | | | | | | |
| Users fo | r XYZ LLC | | | | | | | | | Add N | New User | Save All |
| Search | n Users | | | | | | | | | | | |
| | | | | Mnemonic | | | | | | | | |
| User | Screen Access | Email | Mifid | EU | Liffe | US | CA | SMX | NL | IFAD | BAS | S |
| Test Use | r WebICE | test@ice.com | | | | | | | | | | 8 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| Filter | | | | | | | Filter | | | | | |
| | | | | | | | | | | | | |
| Availab | le Accounts | | | | | | Associated Ac | counts | | | | |
| | | | | | | | | | | | | |
| | | | | | > Ac | ld | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | < Rem | ove | | | | | | |
| | | | | | | | | | | | | |
| | | No Rows To Show | | | | | | | No Row | s To Show | | |
| | | | | | » Add | All | | | | | | |

Associating the account to the new user is done by selecting account. Select the account on "Available Accounts" and click the arrow to move to the "Associated Accounts" field. The green plus sign mean that the account is good for trading.

| Γ | Filter | | Filter |] |
|---|--------------------|-----------|---------------------|---|
| | Available Accounts | | Associated Accounts | |
| | | Add | | |
| | | < Remove | | |
| L | No Rows To Show | » Add All | No Rows To Show | |

Now that the account has been associated to the selected user. Click "Save All" to complete the New Participant, User, and Account setup.

7. BROKER PERMISSIONING

ICE's Clearing Admin application has been historically used by Clearing Firms to create and manage accounts for trading clearable OTC and Futures products on the ICE's electronic.

Clearers can now permission their Participants to Brokers for off-exchange trade entry in ICEBlock. Clearers will have the flexibility to permission a Broker to a Participant's specific accounts and mnemonics/badges if desired. Additionally, Clearers will be able to permission a Broker for specific Market Types and Trade Types.

7.1. Adding a Broker

This step is the process to permission a broker to the New Participant. From the "Account Management" tab, switch over to the "Block Permissions" tab.

| File Preferences | Help | | Q S | earch products | ACE | IIA | Logged in as: | | | Log Out 🛛 C |
|---------------------|------------------|---------|---------------------|-------------------|-------|-------|--------------------------|----------------|-----------------|------------------------|
| Account Management | Omnibus Profiles | Reports | Block Permissions | Post Trade Permis | sions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts Limits Upload |
| Filter Participants | c | Brok | ker Permissions for | | | | | | (| Add Broker |

Add as many brokers to the New Participant as needed. Click on "Add New Broker" to select a broker to add.

| Add Broker | Add Broker |
|------------------------|------------|
| Filter by Broker Name: | Сору |
| | 2 |
| Broker | 2 |
| | 2 |
| | 2 |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| Cancel Add | |
| | |

Multiple brokers can be selected in the "Add Broker" window. Shift can be used to group multiple brokers and CTRL can be used to select multiple, individual brokers.

Click "Add" to add the broker(s).

Click on the "Market Types" and the "Accounts" desired. This will allow the newly added broker(s) to the New Participant. The below example would be for IPE Brent futures and the "123ENTR" account.

| Filter Participants. | Broker Permissions for | | | Add Broker |
|----------------------|--|-------------------------------------|------------------|------------|
| Participants | Broker Name | Broker's Market Types | Save Copy | Delete |
| Trading Test Company | ICE Test Broker | | 8 2 | |
| | | | | |
| | Detailed Permissions for | Filter by Account | Filter by Member | |
| | MarketTypes | @ All Accounts | All Mnemonics | |
| | - C LIFFEUK | Accounts | Members | |
| | Ø Lifte Commodiles Ø Block Ø Crossing Orders Ø EFP Ø EFS Ø EO0 | All Accounts(1) | | |
| | ♥ OTC ♥ Canadan Financial Gas ♥ Block ♥ Crossing Orders ♥ EFP ♥ EF5 | | No Rows | To Show |

Save before proceeding.

7.2. Participant List Overview

When first selecting the Permissions tab in Clearing Admin, the list of Participants eligible to permission is listed on the left hand side of the tab. This list contains the Participants who currently have clearing accounts with your Clearing Firm and Participants where you are their Default Clearer.

| Filter Participants. | Broker Permissions for | | | | Add Broker |
|----------------------|--|-----------------------|--------------|-------|------------|
| articipants | Broker Name | Broker's Market Types | Save | Сору | Delete |
| irticipant A | | | . 🗒 | 2 | Û |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | Detailed Permissions for | Filter by Account | Filter by Mi | ember | |
| | | Filter by Account | Filter by M | | |
| | MarketTypes | | | | |
| | MarketTypes | All Accounts | 🗆 All Mnem | | |
| | MarketTypes Control LIFFEUK Control LIFFEUK Control LIFE Commodities | All Accounts | 🗆 All Mnem | | |
| | MarketTypes Government LIFFEUK Government Liffe Commodities Government Block | All Accounts | 🗆 All Mnem | | |
| | ManietTypes | All Accounts | 🗆 All Mnem | | |
| | ManetTypes Grant LIFFEUK Grant Liffe Commodites Grant Liffe Commodites Grant Conseng Ordens Grant Conseng Ordens Grant Life | All Accounts | 🗆 All Mnem | | |
| | ManetTypes CLIFFEUK CliffeCommodiles CliffeCo | All Accounts | 🗆 All Mnem | | |
| | ManetTypes Grant LIFFEUK Grant Liffe Commodites Grant Liffe Commodites Grant Conseng Ordens Grant Conseng Ordens Grant Conseng Ordens | All Accounts | 🗆 All Mnem | | |

You can easily find a Participant in this list by typing into the "Filter Participants" field. It is a "contains"

search meaning it will dynamically return any Participant that contains the text typed.

| Account Management Reports Permissions | About Management Reports Fermiosion | Preferences Account Managem | | | Permission |
|--|-------------------------------------|--------------------------------|--|--|------------|
|--|-------------------------------------|--------------------------------|--|--|------------|

7.3. Broker List Overview

When a particular Participant is selected, all Brokers currently permissioned to this Participant are displayed. Next to each Broker is the list of Market Types that the Broker is permissioned to by the ICE User Administration group per the particular agreement the Broker has with ICE.

| Preferences Help | | ACE | IIA Logged in as | SI | | C |
|-------------------------------|--|--|------------------|------|------------|---|
| Account Management Block Perr | missions Post Trade Permissions Reports Audit Notificati | ion Preferences Limit Breaches | | | | |
| Filter Participants | C Broker Permissions for | | | | Add Broker | |
| Participants | Broker Name | Broker's Market Types | Save | Сору | Delete | |
| Participant A | Broker 1 | LIFFE UK - Liffe Commodities,OTC - NGX - NGX Canadian Phy | 8 | 20 | Û | |
| Participant B | Broker 2 | LIFFE UK - Liffe Commodities,OTC - Canadian Financial Gas,O | 8 | ත | 0 | |
| | Broker 3 | Canada Futures - Canadian Grains, LIFFE UK - Interest Rate Fut | . 18 | 2 | Ö | |
| | Broker 4 | Canada Futures - Canadian Grains, LIFFE UK - Liffe Commoditi | 8 | 2 | Û | |
| | Broker 5 | LIFFE UK - Liffe Bonds, LIFFE UK - Liffe Commodities, LIFFE UK | 8 | 2 | Û | |
| | Detailed Permissions for | Filter by Account | Filter by Member | | | |
| | MarketTypes | ☑ All Accounts | All Mnemonics | | | |
| | | Accounts | Members | | | |
| | Grand Deck Grand Deck Grand Deck | | | | | |

To see the full list of Market Types permissioned to a Broker, you can hover your mouse over the list of Market Types and a popup window will appear.

| | | | LIFFE UK - Liffe Commodities OTC - NGX - NGX Canadian Physical Crude OTC - NGX - NGX Financial Gas |
|----|----------|-------------------------------|--|
| De | tailed | Permissions for Participant A | OTC - NGX - NGX Financial Power OTC - NGX - NGX Physical Gas |
| Ma | arketT | ypes | OTC - Canadian Financial Gas OTC - Dry Freight |
| ۲ | | LIFFEUK | OTC - Ferrous Metals OTC - Financial Environmental |
| | | отс | OTC - Financial Gas |
| - | | UKOIL | OTC - Financial LNG OTC - Financial NGL |
| - | <u> </u> | OROIL | OTC - Financial Power |
| | | | OTC - Financial US LNG |
| | | | OTC - Henry Hub |
| | | | OTC - OI |
| | | | OTC - Oil Americas |
| | | | OTC - OI CAD |
| | | | OTC - Physical Environmental |
| | | | OTC - Uranium |
| | | | OTC - Wet Freight |
| | | | UK Futures - non-Oil - Belgian Power Futures |
| | | | UK Futures - non-Oil - Belgian ZTP Gas Futures UK Futures - non-Oil - CFR South China Coal Futures |
| | | | UK Futures - non-Oil - CFR South China Coal Futures |
| | | | UK Futures - non-Oil - Dutch TTF Gas Futures |
| | | | UK Futures - non-Oil - ECX CER Futures |
| | | | UK Futures - non-Oil - ECX ERU Futures |
| | | | UK Futures - non-Oil - ECX EUAA Futures |
| | | | UK Futures - non-Oil - EU Financial Power Futures |
| | | | UK Futures - non-Oil - EU Financial Power Spreads |
| | | | UK Futures - non-Oil - European Gas Futures |

7.4. Detailed Permissions Overview

When a particular Broker is selected, the detailed permissions that Broker has for the Participant are displayed. That is, the list of market types, trade types, accounts and mnemonics/badges that the Broker may enter on behalf of the Participant in ICEBlock is displayed.

| | ACE | IIA Logged in as | c. | | C |
|--|---|---|--|---|--|
| Post Trade Permissions Reports Audit Notification Preferences | Limit Breaches | | | | |
| Broker Permissions for | | | | Add Broker | |
| Broker Name | Broker's Market Types | Save | Сору | Delete | |
| 1 | | | | | |
| Broker 2 | LIFFE UK - Liffe Commodities,OTC - Canadian Financial Gas,O | | 创 | ŵ | |
| Broker 3 | Canada Futures - Canadian Grains, LIFFE UK - Interest Rate Fut. | . 🖺 | 2 | ŵ | |
| Broker 4 | Canada Futures - Canadian Grains, LIFFE UK - Liffe Commoditi | 8 | ත | ۵. | |
| Broker 5 | LIFFE UK - Liffe Bonds, LIFFE UK - Liffe Commodities, LIFFE UK. | . 🖺 | 2 | ŵ | |
| Detailed Permissions for | Filter by Account | Filter by Member | | | |
| MarketTurner | C All Accounts | All Mnemonics | | | |
| | Accounts | Members | | | |
| CLIFFEUK Liffe Commodities Block | All Accounts(1) | | | | |
| | Broker Permissions for Broker Name Broker 2 Broker 3 Broker 4 Broker 5 Detailed Permissions for MarketTypes V C LIFFEUK V C LIFFEUK V C LIFFEUK | Post Trade Permissions Reports Audit Notification Preferences Limit Breaches Broker Permissions for Broker Name Broker's Market Types Broker 2 LIFFE UK - Liffe Commodities, OTC - Canadian Financial Gas, O Broker 3 Canada Futures - Canadian Grains, LIFFE UK - Interest Rate Fut. Broker 4 Canada Futures - Canadian Grains, LIFFE UK - Liffe Commodities, LIFFE UK - UK - Liffe Commodities, LIFFE | Post Trade Permissions Reports Audit Notification Preferences Limit Breaches Broker Permissions for Broker's Market Types Save Broker 2 LIFFE UK - Liffe Commodities,OTC - Canadian Financial Gas,O Image: Canadian Grains,LIFFE UK - Interest Rate Fut Broker 3 Canada Futures - Canadian Grains,LIFFE UK - Liffe Commodities,LIFFE UK - Liffe Commodities,LIF | Post Trade Permissions Reports Audit Notification Preferences Limit Breaches Broker Permissions for Broker's Market Types Save Copy Broker 2 LIFFE UK - Liffe Commodities, OTC - Canadian Financial Gas, O Imit Breaches Imit Breaches Broker 3 Canada Futures - Canadian Grains, LIFFE UK - Liffe Commodities, OTC - Canadian Financial Gas, O Imit Breaches Imit Breaches Broker 3 Canada Futures - Canadian Grains, LIFFE UK - Liffe Commodities, OTC - Canadian Grains, LIFFE UK - Liffe Commodities, LiFFE UK - Liffe Commodities All Accounts MarketTypes All Accounts Members All Accounts(1) All Accounts(1) All Accounts(1) All Accounts(1) All Accounts(1) All Accounts(1) All Acco | Post Trade Permissions Reports Audit Notification Preferences Limit Breaches Broker Permissions for Add Broker Broker Name Broker's Market Types Save Copy Delete Broker 2 LIFFE UK - Liffe Commodities,OTC - Canadian Financial Gas,O Image: Canada Futures - Canadian Grains,LIFFE UK - Interest Rate Fut Image: Canada Futures - Canadian Grains,LIFFE UK - Interest Rate Fut Image: Canada Futures - Canadian Grains,LIFFE UK - Liffe Commodities,LIFFE UK - Liffe Commoditis, Liffe Commodities,LIFFE UK - Liffe Commoditis, Liffe |

7.4.1. Market Types and Trade Types

| Ма | rketT | ypes | | |
|----|-------|------|-------|-----------------------------------|
| - | | LIFF | EUK | |
| | - | | Liffe | Bonds |
| | | | | Asset Allocations |
| | | | | Basis |
| | | | | Block |
| | | | | Crossing Orders |
| | • | | Liffe | Commodities |
| | | | | Block |
| | | | | Crossing Orders |
| | | | | EFP |
| | | | | EFS |
| | | | | EOO |
| | - | | Liffe | Index Futures - Non-US Restricted |
| | | | | Basis |
| | | | | Block |
| | | | | Crossing Orders |
| | - | | Liffe | STIRs |
| | | | | Asset Allocations |
| | | | | Basis |

The Market Types listed are the common market types shared between the Participant and Broker.

The Trade Types listed are the eligible trade types associated to the Market Type.

Those checked are permissioned to the Broker. Those unchecked are not permissioned to the Broker.

Therefore, in this example, when Broker logs into ICEBlock, the Broker can enter Fin Gas, Fin Power, and Nat Gas Futures Blocks for Participant A.

| Filter by Account |
|---------------------|
| All Accounts |
| Accounts |
| ▼ □ All Accounts(1) |
| AccountAAA |

The Accounts listed are all active and liquidated accounts created and assigned to the Participant by the Clearer. Those checked are permissioned to the Broker. Those unchecked are not permissioned to the Broker.

Therefore, in this example, when Broker logs into ICEBlock, the Broker can enter Fin Gas, Fin Power, and Nat Gas Futures Blocks for all accounts of Participant A.

Please note that the accounts must actually have limits for products in the Market Types permissioned in order for trades to be submitted. That is, if the Market Type Fin Power is permissioned to the Broker, but none of the accounts have product limits in Fin Power, then no trades in Fin Power will be allowed.

7.4.2. Members

| Filte | er by Member |
|-------|--------------|
| 🗹 Al | Mnemonics |
| Mem | bers |
| • | LIF |
| • | UK |

The Mnemonics/Badges listed are all active mnemonics/badges and their corresponding users of the Participant where the Clearer is the default Clearer. Those checked are permissioned to the Broker. Those unchecked are not permissioned to the Broker.

Therefore, in this example, when Broker logs into ICEBlock, the Broker can enter Fin Gas, Fin Power, and Nat Gas Futures Blocks for all accounts of Participant A as well as for user John Doe with mnemonic AAA and user Sue Smith with mnemonic ZZZ.

Please note that the users must actually have permissions to the Market Types in order for trades to be submitted. In addition, if the users also have accounts assigned to their userIDs, the account takes precedence where product limits exist.

7.4.3. Detailed Permission Filters and Checkbox states

You can easily find an Account or member by using the respective filter fields. These fields are "contains" searches meaning they will dynamically return any Account or Mnemonic/Badge that contains the text typed.

| Filter by Account | Filter by Member |
|-------------------|------------------|
| □ All Accounts | All Mnemonics |

Note that the checkboxes at the highest level of the hierarchy display three states:

- Line If the highest level checkbox is a line, some values below it are checked
- Checked If the highest level checkbox is checked, all values below it are checked.
- Unchecked If the highest level checkbox is unchecked, no values below it are checked.

| Detailed Permissions for | Filter by Account | Filter by Member |
|--------------------------|-------------------|------------------|
| MarketTypes | All Accounts | All Mnemonics |
| | Accounts | Members 💌 |
| | | |
| ▼ Ø Dry Freight | All Accounts(1) | |
| S Block | | |
| Crossing Orders | • | |
| ✓ EFP | | |
| ✓ EFS | | |

7.4.4. Editing Permissions

To edit the permissions of a particular Broker and Participant, simply select the Participant and then the Broker you wish to edit. From the Detailed Permissions panels, check or uncheck any Market Types, Accounts or Mnemonics/Badges that you wish to change. When you are done, click the Save icon for the selected Broker.

| Broker Name | Broker's Market Types | Save | Сору | Delete |
|-------------|---|------|------|--------|
| Broker1 | OTC - NGX - NGX Canadian Physical Crude, OTC - N | 8 | e | Û |
| Broker2 | LIFFE UK - Interest Rate Futures,LIFFE UK - Liffe Bon | 8 | 2 | Û |

Once saved, the permission changes will be reflected in ICEBlock upon the Broker's next login.

7.4.5. Adding New Permissions

To add new permissions for a particular Broker and Participant, first select the Participant you wish to add permissions to. Then click the Add New Broker button in the upper right- hand corner of the screen.

Once the Add New Broker button is clicked, a pop-up window with a list of Brokers that are available to be permissioned to the Participant is displayed.

| Filter by Broker Name: | | | |
|------------------------|--|--|--|
| | | | |
| Broker | | | |
| | | | |
| Broker1 | | | |
| Broker2 | | | |
| Broker3 | | | |
| Broker4 | | | |
| Broker5 | | | |
| Broker6 | | | |
| Broker7 | | | |
| Broker8 | | | |
| Broker9 | | | |
| Broker10 | | | |
| Broker11 | | | |
| Broker12 | | | |
| Broker13 | | | |
| Broker14 | | | |
| Broker15 | | | |

Select the Broker you wish to permission and click the Add button.

The Broker will then be populated in the Broker list alphabetically, and all Market Types, Accounts and Mnemonics/Badges eligible to be permissioned will be displayed.

All Market Types, Accounts and Mnemonics/Badges default to unchecked, and you must actively select any that you wish to permission to the Broker.

| Preferences Help | | ACE | IIA Logge | d in as: | | C |
|----------------------------------|---|---|-------------|-----------------|--------------------|-----|
| Account Management Block Permiss | ons Post Trade Permissions Reports Audit Notification Prefere | nces Limit Breaches | | | | |
| Filter Participants | C Broker Permissions for | | | | Add Broker | III |
| Participants | Broker Name | Broker's Market Types | Save | Сору | Delete | |
| Participant A | Broker 1 | OTC - NGX - NGX Canadian Physical Crude, OTC - NGX - NG | . 12 | 20 | Û | |
| | | | | | | |
| | | | | | | |
| | Detailed Permissions for | Filter by Account | Filter by N | fember | | |
| | MarketTypes | All Accounts | All Mner | monics | | |
| | | Accounts | Members | | | |
| | ▼ ⊟ OTC | ✓ □ All Accounts | • O u | F | | |
| | Dry Freight | 🗆 Test | C | BCF, NO FIRST N | AMEI NO LAST NAMEI | |
| | Ferrous Metals Financial LNG | | • 🗆 U | к | | |
| | | | C | BCF. NO FIRST N | AMEI NO LAST NAMEI | 1 |
| | Block | | | | | |
| | Crossing Orders | | | | | |
| | i EFP | | | | | |
| | EFS EFS | | | | | |
| Í - | ☑ E00 | | | | | |

When you are done making updates, click the Save icon for the newly added Broker. Once saved, the new permissions will be reflected in ICEBlock upon the Broker's next login.

7.4.6. Copying Existing Permissions

To copy the existing permissions for a particular Broker and Participant to another Broker, first select the Participant and then click the Copy icon for the Broker to be copied.

Once the Copy icon is clicked, a pop-up window with a list of Brokers is displayed

| Opy Broker | | Add Broker Copy Del |
|-----------------------------|-------------|------------------------|
| o broker: Filter Brokers | | 2 1 |
| Broker | | |
| | | 1 |
| | | / Member |
| | | s 💌 |
| | | |
| | | |
| | | _ |
| | | _ |
| | | |
| | | No Rows To Show |
| | | _ |
| | | |
| | | |
| | Cancel Copy | |

Select the Broker you wish to copy the same Market Types, Accounts and Mnemonics/Badges permissions to and click the Copy button.

| Copy Broker | | |
|---|-------------|--|
| Copy Permissions from bro to broker: | ker | |
| Filter Brokers | | |
| Broker | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | Cancel Copy | |
| | | |

The Broker will then be populated in the Broker list alphabetically, and the Market Types, Accounts and Mnemonics/Badges permissions will already be checked based on the Broker that the data was copied from.

Please note that if two Brokers do not have the same Market Type permissions, only those Market Type permissions that are in common will be copied.

When you are done making updates, click the Save icon for the newly copied Broker. Once saved, the new permissions will be reflected in ICEBlock upon the Broker's next login.

7.4.7. Deleting Existing Permissions

To delete the permissions of a particular Broker and Participant, simply select the Participant and then click the Delete icon next to the Broker's name.

A warning message will appear asking if you are sure you want to delete the permissions for the specific Broker and Participant.

| Permissione - Post Trado Parmissione - Audit - Notification Proforances - Limit Proacha | |
|---|------|
| Please Confirm | |
| Are you sure you want to delete permissions for ICE_Autotest_Brent_A-Bro | ker? |
| Cancel Confirm | |
| | |

Clicking Delete will remove this relationship. The next time the Broker logs into ICEBlock, he will no longer be able to enter trades on behalf of the Participant.

8. Audit Log

This feature capture broker permission changes only. Participants will be able to query broker permission changes and time changes.

| File Preferences | Help | Q Search products ACE IIA Logged in as: Log Out C | | | | | | | | |
|---------------------|------------------|--|--|------------------------|-------|--------------------------|----------------|------------------|------------------------|--|
| Account Management | Omnibus Profiles | Reports | Block Permissions | Post Trade Permissions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts Limits Upload | |
| Filter Participants | | Bro | Broker Name Broker's Market Types | | | | | | | |
| Participants | \equiv | Br | oker 1 | | | OTC - NGX | - NGX Canadian | Physical Crude,O | TC - NGX - NGX Fin | |
| Participant A | | | OTC - NGX - NGX Financial Gas,OTC - NGX - NGX Financial Powe | | | | | | | |
| Participant B | | OTC - NGX - NGX Canadian Physical Crude, OTC - NGX - NGX Fin | | | | | | | | |
| Participant C | | UK Futures - non-Oil - FOB Indo sub-bit Coal Futures | | | | | | | | |

9. Notification Preferences

Clearing Admin notification preference section will now have an email entry box next to each alert so that user can add one or more emails/ DLs for each alert type.

Existing alerts and email addresses subscribed will be automatically ported to the respective email entry boxes. Any user updates to the notification preference entry boxes must be saved and verified using the validation code that was sent to their email.

The Clearing Member, the Member Representative, and the Risk Manager have "opt-in" functionality to turn on email alerts for both lot limit notifications (screen and off-exchange) as well as margin notifications.

A total of three notifications can be turned on to alert the Clearing Firm, Member Representative, and/or Risk Manager when specified levels of margin have been consumed. The selection for 100% breach will remain. Once the user has "opted in" to this selection by checking the "Send email alerts for omnibus margin profile breach" checkbox, two additional fields will be activated. The two percentage fields support user desired alert levels (e.g. 50% and 80%).

- Clearing Firms set alerts for the Omnibus Profiles and the SMAs that they have created
- Member Representatives set alerts for the Omnibus Profiles they are using and the SMAs created from those Omnibus Profiles

| Account Management Reports Block Permissions Post Trade Permissions Audit | Notification Preferences Limit Breaches Alert Dashboard Accounts Limits Upload |
|---|--|
| Send email alerts | Specify Email ID - Individual or Distribution List ID |
| when our Clearing Account is associated to or dissociated from a user | test@ice.com |
| when our Clearing Accounts' lot limits are changed | test@ice.com |
| when our SOD configuration is changed | test@ice.com |
| for summary of lot limit breaches | test@ice.com |
| for Firm Level, Omnibus Profile, Group, Clearing Account margin breach | test@ice.com |
| for 2 percentage levels of margin breach Level 1 Level 2 Save Last updated by Thu Apr 25 2024 15:59:43 GMT-0400 (Eastern Daylight Time) | |
| Please enter validation code Resend Validation Code | Validate |
| | |

• Risk Managers set alerts for the SMAs that they are using.

10. Product Searches and Bulk Lot Limit Management

10.1. 'Search Products'

| 🗔 ICE Clearing Admi | n-Account Manage | ement | | | | | | | | | | |
|---|------------------|-------------------|------------------------|---------|-------|--------------------------|----------------|----|----------------|------------|----------|-------|
| File Preferences Help Q Search products | | | | | | | | | | | ACE | IIA |
| Account Management | Omnibus Profiles | Block Permissions | Accounts Limits Upload | Reports | Audit | Notification Preferences | Limit Breaches | AI | lert Dashboard | Post Trade | e Permis | sions |
| Filter Participants | Name 🔻 | | | | | | | | | | | |

This allows Clearers to search for products by:

- PCC (highest weightage)
- (Master) Product Groups aka Cleared Alias (second highest weightage)
- Product Description (least weightage)

| Recent | Products | | | | | | 3 |
|---------|----------|-----------------|--|---------|---------|---|-------------|
| Futures | Only 👻 | | | 2 | | ÷ | > |
| PCC | MIC | Product | Description | Volu | OI | | |
| в | IFEU | 6 IPE e-Brent | Brent Crude Futures (North Sea) | 1304700 | 2414712 | | |
| BPB | NDEX | Belg Pwr Base | Belgian Power Base Load Futures (ELIA Bal \ldots | 183 | 5352 | | |
| BEP | NDEX | Belgian Pwr Fin | Belgian Power Financial Peak Futures (Belgia | 0 | 165 | | |
| BLI | IFLO | BEL Fut RSTD | BEL 20 Index (ICEU) | 0 | 0 | | |
| BEB | NDEX | Belgian Pwr Fin | Belgian Power Financial Base Futures (Belgia | 0 | 0 | | |
| BOF | IFLO | Bors ITA Master | Brembo SpA - Cash Flex Fut (ICEU) | 0 | 0 | | |
| вок | IFLO | Bors ITA Master | Brembo SpA - Phys Flex Fut (ICEU) | 0 | 0 | | |
| BPD | IFLO | Bors ITA Master | BPER Banca - Euro Cash FLEX Opt (ICEU) | 0 | 0 | | |
| BPE | IFLO | Bors ITA Master | BPER Banca (ICEU,ICEU) | 0 | 0 | | |
| BPH | IFLO | Bors ITA Master | BPER Banca - Euro Phys FLEX Opt (ICEU) | 0 | 0 | | • |

- 1. **Hierarchy/ Weightage -** Exact matches in each category are given more weightage than partial matches (e.g. entering 'B' retrieves the Brent B exact PCC match first)
- 2. For other partial matches:
 - Higher weightage is given to the ones that have greater latest OI (e.g. B, BPB and BEP are sorted in descending order of OI)
 - In case of an OI tie, products are sorted by volume (descending)
 - o In case of an OI and volume tie, products are sorted alphabetically
- 3. Pagination Allows the user to keep scrolling until they find the right product
- 4. Recent Allows the user to access up to 50 of his recently viewed products

| Recent | Products | | | | | | |
|--------|----------|-----------------|--|------|----|---|---|
| PCC | MIC | Product | Description | Volu | OI | | |
| IOR | IFEU | Metals Ferrous | Iron Ore 62% Fe Futures (Platts IODEX) (CF | 0 | 0 | | |
| DUM | IFEU | Crude Diffs | Crude Diff Futures (Daily Urals North (Platts) | 0 | 0 | ľ | Ŵ |
| NEG | IFLO | LSE Master | Redde Northgate plc - Cash FLEX Fut (ICEU) | 0 | 0 | | |
| 0XQ | IFLO | O-DEU Bors Mast | Muenchener Rueckversicherung - Cash DAS | 0 | 0 | | |

- 5. **Futures/ Options Filter -** This gives the user the option to include All Product Groups, all Futures Product Groups only (and thereby exclude Options) or all Options Product Groups only (and thereby exclude Futures) as needed. The selection defaults to 'Futures only'
- 6. **(Master) Product Groups links** Clicking on the Product Group, i.e. IPE e-Brent displays all PCCs underneath. This view can be collapsed by clicking on the 'X' button.

| IFEU | IPE e-Brent | | | | ۲ |
|------|-------------|-------------|--|---------|---------|
| В | IFEU | IPE e-Brent | Brent Crude Futures (North Sea) | 1304700 | 2414712 |
| BS1 | IFEU | IPE e-Brent | Crude Futures (Brent CSO 1 Month (Physical)) | 0 | 0 |

- 7. PCC Links Clicking on a PCC takes the user to the website page for that PCC.
 - Eg. Clicking on B, takes the user to the below website page. He can then select the appropriate product to view its specifications.

| | , Options, OTC Products & Physicals ICE | | | - |
|----------------------|--|--|-----------------|-------------|
| Ice | Markets Clearing Data About | | Q | |
| Product Spe | Futures & Options OTC View All Product Specs | | | |
| All Fu | tures, Options, OTC Products | & Physicals | | |
| All Fur | tures & Options OTC & Physicals | Product C | Codes Vendor Co | odes 🖶 Prin |
| | | | | |
| В | | | | |
| | BY CODE | | | |
| B WATCHES Code | 1 BY CODE Product / Company | Group | Exchange | Expiry |
| MATCHES | | Group Crude Oil and Refined Products | Exchange | Expiry |
| MATCHES | Product / Company | Crude Oil and Refined Products Crude Oil and Refined | | |
| MATCHES Code | Product / Company Brent Crude Futures | Crude Oil and Refined Products | IFEU | İ |
| MATCHES Code | Product / Company Brent Crude Futures | Crude Oil and Refined Products Crude Oil and Refined | IFEU | İ |

10.2. Bulk Lot Limit Management:

| IFEU | RefOutri | ght bbl | | | | ۲ | Ô |
|------|----------|-----------------|---|---|---|---|---|
| GCN | IFEU | RefOutright bbl | Gasoil Futures (balmo) (Middle East Gasoil FOB Ara | 0 | 0 | ľ | Û |
| GCQ | IFEU | RefOutright bbl | Gasoil Futures (Middle East Gasoil FOB Arab Gulf (P | 0 | 0 | ľ | Û |
| GSR | IFEU | RefOutright bbl | Gasoil Futures (Singapore Gasoil 10ppm (Platts) Mini) | 0 | 0 | ľ | Ô |
| GSS | IFEU | RefOutright bbl | Gasoil Futures (balmo) (Singapore Gasoil 10ppm (Pl | 0 | 0 | ľ | Ô |
| GST | IFEU | RefOutright bbl | Gasoil Futures (Singapore Gasoil 10ppm (Platts)) | 0 | 0 | ľ | Û |

Icon against PCC (eg. GSR) can be clicked to bulk-apply PCC overrides across selected client companies and SMAs.

| Bid Offer Spr Bid Spr Offer Long Short 0 0 0 0 0 0 0 0 0 Abs Long Abs Short Bick Limit Bick Strategy Limit Q Filter Participants and Accounts Accounts A V Test Company 1 V MLC05 | rt |
|---|----|
| Q Filter Participants and Accounts Accounts Test Company 1 | |
| Accounts A | |
| R ML005 | |
| MECOS | |
| Test Company 2 | |
| 2000A650 | |
| 🕶 🗹 Test Company 3 | |

Icon against PCC (eg. GSR) can be clicked to bulk-delete PCC overrides across selected client companies and SMAs. Appropriate Warning Signs will be displayed.

| cient! |
|--------|
| |
| |

Ô

Icon against Master Product Group (RefOutright bbl) can be clicked to bulk-delete all lot limits for the full Master Product Group bucket (including any PCC overrides in that bucket) across selected client companies and SMAs.

| | Delete Product Limit |
|--------|---|
| | RefOutright bbl |
| | Q Filter Participants and Accounts |
| | Accounts 🔺 |
| | ✓ ✓ Test Company 1 |
| | MLC05 |
| | Test Company 2 2000A650 |
| | Test Company 3 |
| | 200AZ002 |
| | 200AZ003 |
| Please | e Confirm |
| | |
| De De | eletion will cause working orders in RefOutright bbl to be withdrawn. |
| | |
| Ar | e you sure to continue? |
| | |
| | Cancel |
| | |

10.3. Linkage to Website Resources:

| E | BEB | NDEX | Belgian Pwr Fin | Belgian Power Financial Base Futures (Belgia | 0 | 0 | | |
|---|------------|-----------------|----------------------|--|---|---|---|---|
| E | BOF | IFLO | Bors ITA Master | Brembo SpA - Cash Flex Fut (ICEU) | 0 | 0 | | • |
| | | | | | | | • | |
| P | Product Co | des <u>IF</u> I | EU Fees and Lot Size | <u>s IFUS Fees</u> | | | | |

The following links to ICE Website resources will be available at the bottom of the search panel:

- o ICE Clearing Product Codes: https://www.theice.com/api/productguide/info/codes/all/csv
- IFEU Fees and Lot Sizes: https://www.theice.com/publicdocs/IFEU Exchange Clearing Fees.pdf 0
- IFUS Fees: https://www.theice.com/publicdocs/futures_us/Exchange_and_Clearing_Fees.pdf

10.4. Ability to View Total OI and Volume per PCC in Clearing Admin

Total Volume and OI (Open Interest) are displayed as separate buttons against each PCC retrieved under the new Product Search functionality in Clearing Admin.

| PCC | MIC | Product | Description | Volu | OI |
|-----|------|-----------------|--|---------|---------|
| в | IFEU | IPE e-Brent | Brent Crude Futures (North Sea) | 1304700 | 2414712 |
| BPB | NDEX | Belg Pwr Base | Belgian Power Base Load Futures (ELIA Bal | 183 | 5352 |
| BEP | NDEX | Belgian Pwr Fin | Belgian Power Financial Peak Futures (Belgia | 0 | 165 |

Clicking on the link(s) routes the user to the exact latest EOD Report on the ICE website for that MIC, PCC, Futures/ Options type without requiring the user to re-login and by bypassing recaptcha.

| COMMODITY | CONTRACT | | DAILY PR | ICE RANG | ε | SI | ETTLE | | VOLUME AND OF TOTALS | | | | | |
|-------------------|----------|-------|----------|----------|--------|-------|--------|-----------------|----------------------|---------|-----|-----|-----------------|------------------|
| NAME | MONTH | OPEN# | HIGH | LOW | CLOSE# | PRICE | CHANGE | TOTAL VOLUME | о | CHANGE | EFP | EFS | BLOCK VOLUME | SPREAD VOLUME |
| 3-Brent Crude Fut | ıre | | | | | | | | | | | | | |
| в | Oct20 | 43.53 | 44.46 | 42.89 | 43.88 | 44.15 | 0.63 | 230,329 | 438,839 | -10,828 | 0 | 0 | 5,478 | 73,49 |
| в | Nov20 | 43.96 | 44.80 | 43.26 | 44.24 | 44.53 | 0.68 | 102,328 | 263,554 | 8,935 | 0 | 0 | 2,910 | 69,30 |
| в | Dec20 | 44.31 | 45.17 | 43.65 | 44.63 | 44.91 | 0.74 | 94,197 | 334,436 | -625 | 0 | 0 | 3,892 | 75,1 |
| в | Jan21 | 44.63 | 45.50 | 44.00 | 44.96 | 45.26 | 0.79 | 26,803 | 155,924 | 2,099 | 0 | 0 | 1,294 | 23,8 |
| в | Feb21 | 44.75 | 45.84 | 44.34 | 45.36 | 45.63 | 0.85 | 16,675 | 97,020 | 83 | 0 | 0 | 0 | 15,3 |
| в | Mar21 | 45.05 | 46.16 | 44.69 | 45.69 | 45.96 | 0.89 | 21,921 | 93,587 | 4,184 | 0 | 0 | 66 | 21,0 |
| в | Apr21 | 45.30 | 46.42 | 44.97 | 45.99 | 46.24 | 0.91 | 5,401 | 62,210 | -623 | 0 | 0 | 0 | 5,2 |
| в | May21 | 45.55 | 46.66 | 45.25 | 46.24 | 46.50 | 0.92 | 2,885 | 50,891 | 243 | 0 | 0 | 268 | 2,86 |
| в | Jun21 | 45.81 | 46.88 | 45.48 | 46.48 | 46.74 | 0.93 | 21,534 | 162,134 | 286 | 0 | 0 | 720 | 20,0 |
| в | Jul21 | | | | | 46.96 | 0.95 | 1,620 | 52,036 | -72 | 0 | 0 | 0 | 1,6 |
| в | Aug21 | | | | | 47.17 | 0.95 | 1,188 | 36,049 | -73 | 0 | 0 | 0 | 1,1 |
| в | Sep21 | 47.22 | 47.22 | 47.22 | 47.22 | 47.36 | 0.97 | 5,246 | 43,657 | 919 | 0 | 0 | 0 | 5,2 |
| в | Oct21 | | | | | 47.52 | 0.97 | 440 | 24,977 | 101 | 0 | 0 | 0 | 4 |
| в | Nov21 | | | | | 47.65 | 0.98 | 707 | 19,579 | -49 | 0 | 0 | 0 | 7 |
| в | Dec21 | 46.64 | 47.85 | 46.54 | 47.55 | 47.77 | 0.97 | 23,952 | 241,438 | 1.958 | 0 | 0 | 340 | 21,0 |

11. Alerts Dashboard

The Alerts Dashboard is a Risk Management tool built into Clearing Admin that allows clearing users to view, manage, and resolve real-time alerts, in a single screen, with a single click, for their participants. The dashboard provides:

- o Real-time alerts for account rejections across related Clearing Firms
- Product and account details relative to alerts
- o Ability to manage account limit rejections with a single click in one screen
- o Communication of alert details and account information with Risk Managers

Please refer to the Alerts Dashboard guide for further details: https://www.theice.com/publicdocs/Alerts_Dashboard_User_Guide.pdf

12. Preferences

12.1. Thousand Separator

Clearers have the ability to enable 'Show Thousand Separator' under 'Preferences' which displays all pre-trade lot limits as well as post-trade margin numbers with a thousand separator (i.e. 10,000 instead of 10000). Numbers displayed in exports are not impacted by this preference setting.

| Pre | eference | s Help |) | | | | | |
|----------|-----------|----------------|----------------|------------------|---------------|----------------|--------------------|---------------------|
| 1 | Manage K | eyboard | Shortcut | s | | | | |
| | Themes | | | | | Þ | | |
| | Display Q | uick Lau | nch Bar i | n Primary | Console | | | |
| S | Show Tho | usand S | eparator | | | | | |
| | | | | | | | | |
| Product | Bid 3.000 | Offer 3,000 | Spr Bid 500 | Spr Offer 500 | Long 9,999 | Short 9,999 | Abs Long 99,999 | Abs Short 99,999 |

13. Accounts Limits Upload

A clearing admin user with Role as Clearer will see Accounts Limits Upload tab to perform Limits Upload. This functionality will allow users to perform Add, Update and Delete on Product limits including Block and PCC Override limits.

Disclaimer: Account Limits Upload tab UI preview screen copy/paste actions are NOT supported

| Account Management | Omnibus Profiles | Reports | Block Permissions | Post Trade Permissions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accounts | Limits Upload | |
|---------------------------------------|------------------|---------|-------------------|------------------------|-------|--------------------------|----------------|-----------------|----------|---------------|---------|
| Calant a file to visite | | | Ready to su | bmit=0, Success=0, Er | ror=0 | | | Submit | | Download En | rors |
| Select a file to uploa Choose file | | wse | Status | Error Message | | Action Con | npany | | Account | t | Product |
| Q P | review | | | | | | | | | | |

13.1. Export

- Export Template for Upload Downloads the template to perform Accounts Limits Upload.
- Export Account Limits for Upload (Available in Accounts Limits Upload tab and Account Management dropdown) - Downloads the latest product set based on the service the clearing firm has with ICE Clearing Admin.
- Export All Product and PCC Values (Available in Accounts Limits Upload tab and Account Management dropdown) - Downloads the latest product set based on the service the clearing firm has with ICE Clearing Admin.
- Export Accounts Limits per Participant
 Available next to each Participant in Account Management tab)
 Downloads the latest product set specific to that participant in the selection.
- Please Note Accounts limits Upload will NOT allow limits upload on Accounts with Independently Managed limits, Closed, Suspended Accounts and will exclude them on the export as well.

| Account Management Omnibus Profiles Reports Blo | ck Permissions Post 1 | rade Per | missions Audit Notification Preferences Limit | Breaches Alert Dashboard Accounts | Limits Upload |
|---|-----------------------|----------|---|-----------------------------------|--------------------------------------|
| | Ready to submit=0 | , Succe | ss=0, Error=0 | Submit | Download Errors |
| Select a file to upload | Status | E | Message Action Company | Account | Product MIC |
| Choose file Browse | Status | EII0I | Message Action Company | Account | Product |
| Q Preview | | | | | |
| Export Template for Upload | | | | | |
| Export Account Limits for Upload | | | | | |
| Export All Product and PCC Values | | | | | |
| File Preferences Help | | | | | |
| Account Management Omnibus Profiles Repor | ts Block Permissio | ns Pos | st Trade Permissions Audit Notification F | references Limit Breaches Ale | ert Dashboard Accounts Limits Upload |
| Filter Participants Name - | | | 0 - + C Ⅲ - | | |
| Participant Margin Limit ISV Use | rs NCM | Ope | Export All Accounts Export Account-User Associations | Accounts - New Account | ts Users |
| 30723 - Test 😗 | | 1 | Export Membership RIMs | Filter Account | |
| 30723 - Test2 | | 0 | Export All Margin Limits | Account ID | Status |
| | | _ | Export An Margin Linnts | | |
| | AAB | 0 | Export All Margin State | 6523356A | Open |
| -1-2023 | AAB | 0 | Export All Margin Stats | 6523356A | Open |
| -1-2023 f | AAB | - | Export All PCC Overrides | 6523356A | Open |
| -1-2023 6 -20-2023-1 6 -20-2023-1028am 6 | AAB | 0 | Export All PCC Overrides Export All ISV Users | 6523356A | Open |
| -1-2023 f -20-2023-1 f -20-2023-1028am f | | 0 | Export All PCC Overrides | 6523356A | Open |

| Account Management Omnibus Profiles Reports Block Permissions Post Trade Permissions Audit Notification Preferences Limit Breaches Alert Dashboard Accounts Limits Upload | | |
|---|----------------|--------------------------|
| | | <mark>0 - +</mark> C ⊞ - |
| Participan Margin Limit ISV Users NCM Open Suspended Closed LEI ACER Code CICI BIC | Clear Restrict | |
| ABC Company | | 4 |
| XYZ Company | | 6 |
| Export Limits Per | | 8 |
| Participant | | ۵ |
| Participant | | 8 |
| | | 4 |
| | | 8 |
| | | • |

The Export will include the following columns in the export and include the latest set of Product Limits.

| Field name | Description |
|--------------------------|--|
| Action | Allowed to Add, Update and Delete Account limits |
| Company | Company name |
| Account # | Account id |
| Product | Product name |
| MIC | Applicable only PCC override limits |
| PCC | Applicable only PCC override limits |
| Bid | Allowed values 0 or greater |
| Offer | Allowed values 0 or greater |
| Spr Bid | Allowed values 0 or greater |
| Spr Offer | Allowed values 0 or greater |
| Long | Allowed values 0 or greater |
| Short | Allowed values 0 or greater |
| Abs Long | Allowed values -1, 0 or greater |
| Abs Short | Allowed values -1, 0 or greater |
| Block Clip Size | Allowed values -1, 0 or greater |
| Block Strategy Clip Size | Allowed values -1, 0 or greater |
| Clearing Firm | Clearing Firm Name |

Please note MIC and PCC will be populated only for PCC override limit.

13.2. Upload

The following steps will need to be performed to upload Accounts Limits

- Accounts Limits Upload will support Add, Update and Delete of Accounts Limits.
- New Account creation is not supported during Accounts Limits Upload.
- Options product limits must have O- as a prefix for product column and Is option column as Y.

| Product Name | Is Option | Status | Error Message | User Correction |
|--------------|-----------|---------|------------------------------------|----------------------------------|
| O-IP | Y | Success | | |
| O-IP | Ν | Error | Product and Options value mismatch | Is Option should be updated to Y |
| IP | Y | Error | Product and Options value mismatch | Is Option should be updated to N |
| IP | Ν | Success | | |

 Product, Account, MIC/PCC, Option, Clearing Firm columns are case sensitive and must have an exact match on the upload template.

- MIC and PCC values must be populated only for PCC override limits.
- Clearer should input the Action and respective Accounts Limits to perform Accounts Limits Upload.

| Action | Description |
|--------|-------------|
| | |

| Add | Add will input as a new product limit |
|--------|--|
| Update | Update will update the corresponding Limit in Clearing Admin |
| Delete | Delete will delete the corresponding Limit in Clearing Admin |

- Delete Action only on Master Product which has associated PCC's is NOT allowed during Accounts Limits upload.
- To perform upload, Navigate to Accounts Limits Upload tab and browse a valid csv file. The upload file should be in the same format as the export template.
- By clicking on Preview button, Clearing Admin will only display limits with Action specified on the uploaded template.

| Action | Company | Account # | Product | MIC | PCC | Is Option | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Clip Size | Block Strategy Clip Size | Clearing Firm |
|--------|---------|-----------|-----------------|------|-----|-----------|------|-------|---------|-----------|------|-------|----------|-----------|-----------------|--------------------------|----------------------|
| Add | XYZ LLP | #30862 | Coffee C | | | N | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | -1 | - | Securities LLC |
| Jpdate | XYZ LLD | #30862 | Crude Outrights | IFEU | BF2 | N | 100 | 100 | 100 | 100 | 100 | 100 | -1 | -1 | -1 | - | L Securities LLC |
| Update | LLP | #30862 | Crude Outrights | | | N | 100 | 100 | 100 | 100 | 100 | 100 | -1 | -1 | -1 | - | Securities LLC |
| Delete | XYZ LLP | #30862 | Am Crude | IFED | ACT | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | -1 | -1 | -1 | - | Securities LLC |
| Upate | XYZ LLP | #30862 | Am Crude | IFED | AFW | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | -1 | -1 | -1 | - | L Securities LLC |
| | XYZ LLP | #30862 | Am Crude | IFED | ARH | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | -1 | -1 | -1 | - | Securities LLC |
| | XYZ LLP | #30862 | Am Crude | IFED | ARM | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | -1 | -1 | -1 | - | Securities LLC |
| | XYZ LLP | #30862 | Am Crude | IFED | HOO | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | -1 | -1 | -1 | - | L Securities LLC |
| | XYZ LLP | #30862 | Am Crude | | | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | -1 | -1 | -1 | | Securities LLC |

| Account Management | Omnibus Profiles | Reports | Block Permissions | Post Trade Permissions | Audit | Notification Preference | s Limit Brea | ches Alert Dashboard | Accounts | Limits Upload | |
|------------------------|------------------|---------|-------------------|------------------------|-------|-------------------------|--------------|----------------------|----------|---------------|---------|
| Select a file to uploa | ad | | Ready to sut | omit=0, Success=0, Er | ror=0 | | | Submit | | Download E | TOTS |
| Choose file | | wse | Status | Error Message | | Action Co | mpany | | Account | | Product |
| Q P | review | | 2 | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

- Clearer can edit limits on the Preview screen and submit the changes.
- User can remove a limit from the Accounts Limits Upload screen using X icon next to status column.
- By clicking on Submit button, Clearing Admin will display a warning pop with the summary of changes and upon submitting the system will process all the limits with Actions specified.

| | Ready to submit=0, Su | ccess=0, Error=0 | | | Submit | | Down | nload Errors | | | | | | | | | | | |
|------------------------------|-----------------------|------------------|---------|---------|-----------------|--------|------|--------------|----------|-------|---------|-----------|------|-------|-----------|-----------|-----------------|--------------------------|-------------|
| lect a file to upload | Status Error | Message Action | Company | Account | Product | MIC | PCC | Option | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Clip Size | Block Strategy Clip Size | Clearing Fi |
| xport_8745_20230720_0 Browse | * | Add | XYZ | #30862 | Coffee C | | | N | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | | | Securities |
| loaded file successfully. | × | Update | ZLLP | #30862 | Crude Outrights | IFEU | BF2 | N | 100 | 100 | 100 | 100 | 100 | 100 | | | | | Securities |
| | × | Update | XYZ LLP | #30862 | Crude Outrights | | | N | 100 | 100 | 100 | 100 | 100 | 100 | | | | | Securities |
| Q Preview | × | Delete | XYZ LLP | #30862 | Am Crude | IFED | ACT | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | | | | | Securities |
| | × | Upate | XYZ LLP | #30862 | Am Crude | IFED | AFW | N | 1000 | 1000 | 1000 | 1000 | 1000 | 1000 | | | | | Securities |
| | | | | 0 | may ca | aus | e wo | orkin | g o | rder | rs to | be w | ithd | rawr | n if lirr | nits | | | |
| | | becc | me ins | ufficie | ent! | | | | <u> </u> | | | | ithd | rawr | n if lirr | nits | | | |
| | | becc | me ins | ufficie | - | | | | <u> </u> | | | | ithd | rawr | n if lim | nits | | | |
| | | becc | me ins | ufficie | ent! | l 19 a | | lit 7 lim | <u> </u> | rossi | | | ithd | rawr | n if lim | nits | | | |

• Accounts Limits Upload tab will summarize the status of the limits upload.

| Account Management | Omnibus Profiles | Reports | Block Permissions | Post Trade Permissions | Audit | Notification Preferences | Limit Breaches | Alert Dashboard | Accour | nts Limits Upload | |
|--------------------|------------------|---------|-------------------|------------------------|-------|--------------------------|----------------|-----------------|--------|-------------------|-------|
| | C | nt. | Ready to sub | omit=0, Success=1, Er | ror=3 |] | | Submit | | Download E | rrors |

• The status column will display the status of the Accounts Limits Upload.

| Status | Description |
|---------|-----------------------------------|
| Success | Limits are successfully submitted |

| Not Applied | Limits are not submitted because associated account limits have errors |
|-----------------|---|
| Error | Limit upload failed with an error message |
| Ready to Submit | Any update made to the limits with status as Error will be turned to Ready to Submit status |

- The Error Message column in the Accounts Limits Upload screen will show the details of the error.
- When a clearer makes an edit to the limits on the UI the status will be updated to Ready to Submit Status.
- Upon clicking on Submit, the limits with status Ready to Submit will be submitted to Clearing Admin.
- Download Errors button will be enabled when a user submits the limits and upon clicking Download Errors the system will export the limits in Errors and Not Applied status along with error messages.
- Clearer can utilize Download Errors export to make changes and re-upload back into Accounts Limits screen.

| Rea | dy to subm | it=0, Success=0, E | Frror=0 | | | Su | bmit | | Download | Erro <u>rs</u> | | | | | | | | | | |
|-----|------------|--------------------|---------|-------------|---------|----------|------|-----|----------|----------------|-------|---------|-----------|------|-------|----------|-----------|-----------------|--------------------------|---------------|
| | Status | Error Message | Action | Company | Account | Product | MIC | PCC | Option | Bid | Offer | Spr Bid | Spr Offer | Long | Short | Abs Long | Abs Short | Block Clip Size | Block Strategy Clip Size | Clearing Firm |
| × | | | Update | Trading LLC | #150 | ICE TEST | | | N | 100 | 100 | 100 | 100 | 100 | 1000 | 1000 | 1000 | | | TEST |
| × | | | Update | Trading LLC | #150 | ICE TEST | | | N | 100 | 100 | 100 | 100 | 100 | 100 | 1000 | 1000 | | | TEST |
| × | | | Update | Trading LLC | #150 | ICE TEST | | | N | 100 | 100 | 100 | 100 | 100 | 100 | 1000 | 1000 | | | TEST |

13.3. Error Handling

- During upload the system will verify the upload template format, clearer access, and data in the template to perform Account limits upload.
- The Product limits are submitted on per Account basis and if an account has errors the corresponding limits in the same account will be in Not Applied status.

Scenario:

Account #0071 upload failed because Product 3 has an error. Product 1 and Product 2 will be in Not Applied status.

| | Submit | Download | d Errors | | | | | | | |
|----------------------|---------------|----------|----------------------|---------|-----------|-----|-----------|--------|------|-------|
| Status Error Message | Clearing Firm | Action | Company | Account | Product | MIC | PCC | Option | Bid | Offer |
| × | ABC | Update | Company 1 | #0071 | Product 1 | | | [N | 2000 | 2000 |
| × | ABC | Update | Company 1 | #0071 | Product 2 | | | N | 2000 | 2000 |
| × | ABC | Add | Company 1 | #0071 | Product 3 | | | N | 250 | 250 |
| | | | | | | | | | | |
| | | Submit | Download Errors | | | | | | | |
| Status Error Message | Clearing Firm | Action | Company | Account | Product | MIC | PCC | Option | Bid | Offer |
| | ABC | Action | Company Company 1 | #0071 | Product 1 | MIC | PCC][|) N | 2000 | 2000 |
| | | Action | Company | | | MIC | PCC | | | |

When clearer updates Product 3 the status will be changed from *Error* to *Ready to Submit* Status.

Upon clicking on Submit, system will validate, and submit limits in both Not Applied and Ready to Submit status.

If Accounts limits have no errors the system will submit the changes and update the status to Success.

| | | | Sul | omit | Download Errors | | | | | | | |
|---|-----------------|-----------------------------------|--------------------|-----------------|----------------------------|----------------|----------------------|----------|-----|-------------|----------|-------------|
| | Status | Error Message | Clearing Firm | Action | Company | Account | Product | MIC | PCC | Option | Bid | Offer |
| | Not Applied | Correct associated Account Errors | ABC | Update | Company 1 | #0071 | Product 1 | | | <u>N</u> | 2000 | 2000 |
| | Not Applied | Correct associated Account Errors | ABC | Update | Company 1 | #0071 | Product 2 | | | N | 2000 | 2000 |
| | Ready to submit | | ABC | Update | Company 1 | #0071 | Product 3 | | | N | 250 | 250 |
| _ | | | | | | J | | <u>,</u> | | | | |
| | - | | | ubmit | Download Errors | | | | | | | |
| | Status | Error Message | | | | Account | Product | MIC | PCC | Option | Bid | |
| | | | S | ubmit | Download Errors | Account (#0071 | Product Product 1 | MIC | PCC | Option N | Bid 2000 | Offe |
| ĸ | Status | | S Clearing Firm | ubmit Action | Download Errors Company | | | Mic | PCC | | | Offe 200 |

13.4. Accounts Limits Audit log

Clearer can utilize Audit tab under Accounts section to verify the updates on the limits are performed using Accounts Limits Upload or not.

| Accounts - New | Accounts | Users | | | | | _ | | | |
|-----------------------|----------|--------|---------------|----------------|--------|---------------|-----------|---------|------------|--|
| Filter Account | | | | Ar New Account | G | Margin Groups | අ Copy To | 👁 Audit | 🖺 Save All | |
| Account ID | | Status | Mifid Profile | Enforce P | rofile | Users | MQ on | ly | Actions | |
| | | Open | | | | 0 | | | 🔺 🖪 🎟 | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| = Participant LEI ove | erride | | | | | | | | | |

• Audit log will show the details of Uploaded file name, date, and changes on the product limits.

| Account 🔓 | Select | - | User Id | Select | | |
|---|--|--|----------------|----------|---|---|
| | | | | CHENDER. | - | |
| | | Clear | Search | | | |
| #accountID(TEST) | | 1:12:48 GMT-0400 (Eastern | Daylight Time) | | | - |
| | og accountid="123" particip 89" clearedAlias="Test - MA | antid="899" <u>clearingFirmId</u> =" STER" action="delete"≻ | 1234"≻ | | | |
| ≺/product≻ ≺source≻Accounts | limitsupload≺/source≻ | | | | | |
| bulkUploadFileNa <td>ame~Export_8745_2023071</td> <td>8<u>110755.csv</u>≺/bulkUploadF</td> <td>ileName~</td> <th></th> <th></th> <td></td> | ame~Export_8745_2023071 | 8 <u>110755.csv</u> ≺/bulkUploadF | ileName~ | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

13.5. Additional Information

- Account Limits Export and Upload must have # as a prefix for account numbers in Account# column. The # prefix will avoid excel numeric conversion for Account numbers beginning with zeros.
- Limits Export: Products Limits -1, 0 and Blank input validations

| Product Limits | Input | Clearing Admin UI |
|---|-------------|---|
| Bid/Offer, Spr Bid/Offer, Long/Short | 0 or Blank | Limits upload will set it to 0. |
| Abs Long/Short | -1 or Blank | Limits upload will set it to -1. The UI will display as blank with -1 as a Tooltip. |
| Block clip size and Block strategy size | -1 or Blank | Limits upload will set it to -1. The UI will display as blank with -1 as a Tooltip. |

- Account level Setting RIM, Account Code validation etc. should be valid for the system to process Accounts limits upload.
- Accounts limits upload is not supported for an account with associated Omnibus profile in NOT OPEN status.
- Excel limitation: When clearer downloads Export All Products and PCC Values which has limits more than 1048576 rows on the export. The excel will export the limits until 1048576 row and the rest of the Product limits will not be part of the export. We recommend clearer to utilize per Participant export to download remaining Product limits.
- If two Clearing Admin users try to submit same accounts limits at the same time, The rule of thumb would be whoever clicks on submit button first will be processed first.
- Example: If two users try to add the same limit at the same time the system will error out the limits uploaded in the second sequence.
 - An error message will be displayed stating *limits already exists to add*.
 - The system will add the first product limits and then display an error message for the second limit during Accounts limits upload.