

Financial Deliveries User Manual

May 2012
Global Operations Education

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1. Introduction

The *Deliveries Plus System* is a web-based application that is used to manage inventory and delivery of all CME Group contracts. **Deliveries Plus** gives users the ability to enter intents and manage their delivery schedules.

Deliveries Plus component offers the following features:

- Web based delivery processing available through CME Connect
- Ability to manage your firm's contact information
- Ability to manage your firm's customer information
- Delivery intent management
- Ability to view assignment details
- Ability to manage delivery schedules and automatically receive notifications throughout the delivery process
- Ability to download data using Excel in a CSV format

2. Requesting Access

If you are new to the Deliveries Plus System, please request access by completing the Customer On-Line Access Request Form available at <http://www.cmegroup.com/clearing/files/onlineaccess.pdf>. Please fax the completed form to CME Customer Support Group at 312-338-2626. Existing users can log into Deliveries Plus using their Clearing Single Sign-on.

3. Accessing Deliveries Plus

- To access **Deliveries Plus** in **Production**, open your Internet browser:
- Go to <http://connect.cme.com>
- Enter your **Connect Username** and **Password**. Ensure the product selection list is set to **CME Portal**.
- Click the **Login** button and the **Connect** menu will appear.
- Click the **Deliveries Plus** icon.
- Enter your Clearing Single Sign-on using your Deliveries Plus **Username** and **Password**.
- Select **Deliveries** from the dropdown list and click **Go**.

Firms should use the CME Group Certification Environment for testing purposes.

- To access **Deliveries Plus** in **Certification**, open your Internet browser:
- Go to <http://connectcert.cme.com>
- Enter your **Connect Username** and **Password**. Ensure the product selection list is set to **CME Portal**.
- Click the **Login** button and the **Connect** menu will appear.
- Click the **Deliveries Plus New Release** icon.
- Enter your Clearing Single Sign-on **Username** and **Password**.
- Select **Deliveries** from the dropdown list and click **Go**.

4. Deliveries Dashboard

The Deliveries Dashboard is a screen that allows users to be notified of items that require action. It also allows users to view delivery information for deliverable products. To navigate between screens on the dashboard, hover the mouse over the menu titles to display the sub-menus. On the dashboard, you can select the Administration, Facility or Intent Options. The Holdings, Inventory, and Invoice tabs are not used for the financial option.

- To view the **Items Requiring Action, Issues and Stops, Current Inventory, Earliest Long Dates, and Delivery Events** select the **Clearing Firm, Exchange, Trading Firm, Origin, and Product**.
- Click the **Search** button.

CME Group F000TSTA | [CLEARING_FIRM] | 01/04/2010 | Contact Us

Dashboard **Deliveries** Go

Administration Facility Holdings Intents Inventory Invoice Assignment

Deliveries: **Deliveries** » Dashboard

Search Criteria

Clearing Firm Exchange Trading Firm Origin Product

ALL ALL ALL ALL ALL Search

Items Requiring Action No records found

Action

Displays items requiring action based on the Exchange selected.

Issues and Stops Recap No records found

Intent Date	TMF	Product	Issued	Stopped	Delivery Date
-------------	-----	---------	--------	---------	---------------

Current Inventory No records found

Product Family

Earliest Long Dates No records found

Product Family

Delivery Events No records found

Product	Exchange	Holding	Intent	Delivery	Trade	Intent	Delivery
---------	----------	---------	--------	----------	-------	--------	----------

Navigating the Application

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

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

5. Add/Update Bank Instruction

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

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Bank Maintenance » Add/Update Bank Instruction

Firm Search

Clearing Firm	Exchange	Position Account	
995	CBT	995	Search

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

Bank Instructions

Delivery Destination: BKOFNYCHARCUS/123456

ABA Number: 123456789

Account Name: (Optional)

Contact Name: (Optional)

Contact Phone: (Optional)

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

Confirmed:

Save Confirm Delete Copy

- The existing **Bank Instruction** will appear with the following confirmation message: "FOUND – Bank Instruction for CF=995, Ex=CBT, PA=995"
- The number "995" represents both the clearing firm (CF) and position account numbers (PA) and CBT is the Exchange (EX).
- Make any updates to the Bank Instruction, then click on the **Save** button.

- To **confirm** the Bank Instruction, a second user must log on and access this **Add/Update Bank Instruction** screen.
- Enter the appropriate search criteria, and then click on the **Search** button.
- The **Bank Instruction** will appear.
- Click on the **Confirm** button.

Administration Holdings Intents Invoice Assignment

Deliveries: Deliveries > Bank Maintenance > Add/Update Bank Instruction

Firm Search
 Clearing Firm Exchange Position Account
 995 CBT 995 Search

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

Bank Instructions

Delivery Destination: B60FNYCHARCUSR2345

AEA Number: 00000000

Account Name: (Optional)

Contact Name: (Optional)

Contact Phone: (Optional)

Created: FCBTS - 02/21/2008 14:17:46
 Confirmed: JAJ - 02/21/2008 14:18:48

Save Confirm Delete Copy

- Click **OK** to confirm, or **Cancel** to save any changes or quit. The screenshot displays the results, including the user that created the instruction and the second user who confirmed the instruction, and the times of creation and confirmation.
- You can also Delete a Bank Instruction, as long as there are no Intents associated with it.
- To Delete, enter the search criteria, and click on the **Search** button.
- Click the **Delete** button.
- A confirmation box will appear.
- Click **OK** to proceed with the delete, or **Cancel** to quit.
- Finally, you can copy an existing bank instruction if you'd like to create a similar one.
- Enter the appropriate search criteria, then click on the **Search** button.
- The existing instruction will appear.
- Click on **Copy** to make a copy of this instruction.

6. Holding List

Add Holdings

Clearing members are required to report financial contract holdings and original trade dates for these deliverable positions by **the second business day prior to the delivery date and every day thereafter**.

- To **Add Holdings**, from the main menu, select the **Add Holding(s)** hyperlink.
- The **Add Holding(s)** page appears.
- Select the **Exchange**, **Trading Firm** and **Origin** from the drop-down menus.
- Select a contract from the **Contract** drop-down menu.
- Click on the **Select** button.
- The **Add Holding(s)** page expands to enable data entry.

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

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

Holdings	Intents	Invoice	Assignment															
Deliveries: Deliveries » Holdings » Add Holding(s)																		
<table border="1"> <thead> <tr> <th colspan="5">Firm Criteria</th> </tr> <tr> <th>Clearing Firm</th> <th>Exchange</th> <th>Trading Firm</th> <th>Origin</th> <th>Contract</th> </tr> </thead> <tbody> <tr> <td>995</td> <td>CBT</td> <td>990</td> <td>HOUS</td> <td>17 200712 - T-BONDS</td> </tr> </tbody> </table> Long Position: 0 Current Holding Quantity: 0 Quantity Original Trade Date (MM/DD/YYYY) Account Number (Optional) 24 07 / 22 / 2007 3333333 Save Quantity Original Trade Date Account Number				Firm Criteria					Clearing Firm	Exchange	Trading Firm	Origin	Contract	995	CBT	990	HOUS	17 200712 - T-BONDS
Firm Criteria																		
Clearing Firm	Exchange	Trading Firm	Origin	Contract														
995	CBT	990	HOUS	17 200712 - T-BONDS														

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

7. Viewing the Holding List

- To view the **Holding List**, select **Holdings**, **Holding List** from the drop-down menu.
- The **Holding List** will appear.

- If you wish to export the holding list to **Excel**, click the **Download to Excel** button.
- A pop-up box will ask whether you want to open or save the file. Click **Open** to view the contents of the file, or **Save** to save the file elsewhere.

Holdings Intents Invoice Assignment

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

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	
995	CBT	990	HOUS	ALL	Search

Holding List

Number of Holding(s) Found: 1 [Download to Excel](#)

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

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

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

Holdings Intents Invoice Assignment

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

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	
995	CBT	990	HOUS	ALL	Search

Holding List

Number of Holding(s) Found: 1 [Download to Excel](#)

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

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

Holdings Intents Invoice Assignment

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

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	
995	CBT	990	HOUS	ALL	Search

MESSAGES

Holding: 256709 - Contract: 17 200712 - Quantity: 23 updated successfully

Holding List

Number of Holding(s) Found: 1

Download to Excel

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

8. Intents

- To Add an Intent, Select **Intent**, **Add Intent** from the Intent drop-down list.
- The **Add Intent** screen will display.
- Select a **Contract** from the drop-down list for which you would like to add an intent, and click on the **Select** button.

Holdings Intents Invoice Assignment

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

Intent Details

Firm Criteria

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

Intent Date: 11/30/2007

Delivery Date: 12/04/2007

Short Position: 0

Total Intent Quantity: 0

Quantity:

Account Number: (Optional)

Save Cancel

- Enter a **Quantity**. Optionally, an **Account Number** can be entered in the appropriate text boxes, then click on the **Save** button. You will be asked to confirm the **Save**. Click **Ok** to **Save** or **Cancel** to Quit.

** Note: The Quantity field in the Intent Detail screen exists to allow entry of an intent for certificates which the user does not currently have listed in his/her inventory. If your short positions are less than your intent quantities, you will receive an error that can be overridden or accepted. This is a warning to check your intent quantity to confirm it is correct. Click OK to save your entry.*

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

Holdings Intents Invoice Assignment

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

Select Firm Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	
995	CBT	990	HOUS	SELECT	Select

• Intent: 256612 - Contract: 21 200712 - Quantity: 10 added successfully

This site requires Microsoft Internet Explorer 6.0 or higher versions © Copyright 2006 Chicago Mercantile Exchange Inc.

9. Intent List

- To view the **Intent List** from the **Intent** drop-down menu, select **Intent List**.
- The **Intent List** page will display.

Holdings Intents Invoice Assignment

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

Search Criteria

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

Intent List

Select All

Clear All

Number of Intent(s) Found: 1

Download to Excel

	Clearing Firm	Trading Firm	Origin	Contract	Intent ID	Quantity	Account Number	Status	Last Modified Date/Time	Last Modified User
☐	995	990	HOUS	21 200712	256612	10	6666666	UNASSIGNED	02/08/2008 13:13:17	FCBTS

- From the **Intent List**, you can view the details of an intent by clicking on the hyperlinked **Intent ID**. In order to edit an existing Intent, click on the **Intent ID** to go back to the **Add Intent** screen.

Holdings Intents Invoice Assignment

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

Search Criteria

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

Intent List

Select All

Clear All

Number of Intent(s) Found: 1

Download to Excel

	Clearing Firm	Trading Firm	Origin	Contract	Intent ID	Quantity	Account Number	Status	Last Modified Date/Time	Last Modified User
☐	995	990	HOUS	21 200712	256612	10	6666666	UNASSIGNED	02/08/2008 13:13:17	FCBTS

- The Intent Details will display.

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

Holdings Intents Invoice Assignment

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

Search Criteria

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

Intent List

Select All
Clear All

Number of Intent(s) Found: 1

Download to Excel

	Clearing Firm	Trading Firm	Origin	Contract	Intent ID	Quantity	Account Number	Status	Last Modified Date/Time	Last Modified User
☐	995	990	HOUS	21 200712	256612	10	6666666	UNASSIGNED	02/08/2008 13:13:17	FCBTS

10. View Position List

- To view the **Intents Position List**: select **Intents**, **Position List** from the **Intents** drop-down menu.
- The **Position List** will display.

Position List

Refresh Download to Excel

Contract	Gross Position Long	Total Holding/Intent Quantity	Difference Long		Gross Position Short	Total Short Quantity	Difference Short	
201109								
14 201109	0	0	0	Intents	0	0	0	Holdings
17 201109	0	0	0	Intents	0	0	0	Holdings
21 201109	0	0	0	Intents	0	0	0	Holdings
25 201109	0	0	0	Intents	0	0	0	Holdings
26 201109	0	0	0	Intents	0	0	0	Holdings
C 201109	0	0	0	Intents	0	0	0	Holdings
DDG	0	0	0	Intents	0	0	0	Holdings
Totals:	0	0	0		0	0	0	

Records 1 - 16 of 16

- From the **Position List**, you can view the **Contract** details by clicking on the hyperlinked **Contract** name.

- The **Position Detail** will display.

Search Criteria

Clearing Firm	Exchange	Position Account	Origin
995	CBT	ALL	ALL

Contract: 25 201109 - 5YR NOTES

Back Refresh Download to Excel

Clearing Firm	Position Account	Origin	Gross Position Long	Total Holding/Intent Quantity	Difference Long	Gross Position Short	Total Short Quantity	Difference Short
No records found								

- You may **Download** the position detail to Excel. To do this, click on the **Download to Excel** button.
- A pop-up box will ask if you want to open the file or save it elsewhere.
- Click the **Open** button to display the contents of the file.

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

11. Invoice

Overview

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

On Day 2 of the delivery process, the seller (the short firm who entered the Intent) must update/confirm their financial invoice by 2:00 p.m. CST/3:00 p.m. CST on the last invoicing date, include the correct bank account information and choose the CUSIP which they plan to deliver to the buyer.

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

Invoices are processed by Clearing at 4:00 p.m., once all invoices have been confirmed in the delivery system.

Invoice List

On Day 2, the seller must make any necessary updates to their financial invoices by 3:00 p.m.

- To confirm the **Invoice**, select the **Invoice** drop-down menu, **Invoice List**. The Invoice List Search Criteria screen will appear.
- Enter the following Search Criteria in the appropriate text boxes:
 - Select your **Clearing Firm**;
 - Select the **Exchange**;
 - Select your **Trading Firm**;
 - Select the **Origin**;
 - Select the **Contract**;
 - Select the **Intent Date**;
 - Select **Sell** Side;
 - Select Invoice Status of **Unconfirmed**;
 - Then click on the **Search** button.
 - The unconfirmed invoice will display.

Holdings	Intents	Invoice	Assignment																																										
Deliveries: Deliveries » Invoice » Invoice List																																													
Search Criteria <table> <tr> <td>Clearing Firm</td> <td>Exchange</td> <td>Trading Firm</td> <td>Origin</td> <td>Contract</td> <td>Intent Date</td> </tr> <tr> <td>995</td> <td>CBT</td> <td>990</td> <td>HOUS</td> <td>17 200712 - T-BONDS</td> <td>12/05/2007</td> </tr> <tr> <td>Side</td> <td>Invoice Status</td> <td colspan="4"></td> </tr> <tr> <td>SELL</td> <td>UNCONFIRMED</td> <td colspan="4">Search</td> </tr> </table>				Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date	995	CBT	990	HOUS	17 200712 - T-BONDS	12/05/2007	Side	Invoice Status					SELL	UNCONFIRMED	Search																					
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Side	Invoice Status																																												
SELL	UNCONFIRMED	Search																																											
Invoice List Select All ☐ Cfrm ☒ Dwn Number of Intent(s) Found: 2 Clear All <table> <thead> <tr> <th></th> <th>Cfrm</th> <th>Dwn</th> <th>CMF</th> <th>TMF</th> <th>Origin</th> <th>Account</th> <th>Contract</th> <th>Intent ID</th> <th>Quantity</th> <th>Amount</th> <th>Status</th> <th>Last Modified Date/Time</th> <th>Last Modified User</th> </tr> </thead> <tbody> <tr> <td></td> <td>☐</td> <td>☐</td> <td>995</td> <td>990</td> <td>HOUS</td> <td>56789</td> <td>17 200712</td> <td>269957</td> <td>900</td> <td>0.00 USD</td> <td>UNCONFIRMED</td> <td>02/15/2008 07:05:39</td> <td>UC4</td> </tr> <tr> <td></td> <td>☐</td> <td>☐</td> <td>995</td> <td>990</td> <td>HOUS</td> <td></td> <td>17 200712</td> <td>269958</td> <td>900</td> <td>0.00 USD</td> <td>UNCONFIRMED</td> <td>02/15/2008 07:05:39</td> <td>UC4</td> </tr> </tbody> </table>					Cfrm	Dwn	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User		☐	☐	995	990	HOUS	56789	17 200712	269957	900	0.00 USD	UNCONFIRMED	02/15/2008 07:05:39	UC4		☐	☐	995	990	HOUS		17 200712	269958	900	0.00 USD	UNCONFIRMED	02/15/2008 07:05:39	UC4
	Cfrm	Dwn	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User																																
	☐	☐	995	990	HOUS	56789	17 200712	269957	900	0.00 USD	UNCONFIRMED	02/15/2008 07:05:39	UC4																																
	☐	☐	995	990	HOUS		17 200712	269958	900	0.00 USD	UNCONFIRMED	02/15/2008 07:05:39	UC4																																

12. CUSIP Selection

You can allocate particular CUSIPs to invoices in two different manners, either at the intent level or at each particular invoice level. In order to allocate CUSIPs at the intent level, select the intent ID from the invoice list and enter the quantity of each CUSIP. The deliveries system will then allocate the correct number of CUSIPS to each firm within the intent.

The screenshot shows the CME Deliveries system interface. At the top is the CME logo and navigation tabs: Administration, Holdings, Intents, Invoice, and Assignment. A search bar for 'Deliveries' is on the right. Below the tabs, the breadcrumb path is 'Deliveries: Deliveries » Invoice » Invoice List'.

Search Criteria

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

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

Invoice List

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

Clear All

Cfrm	Dwn	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User
☐	☐	995	990	HOUS		17 200712	<u>278616</u>	500	67,078,080.00 USD	UNCONFIRMED	02/22/2008 11:52:33	JAJ

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

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

Holdings Intents Invoice Assignment

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

Firm Criteria

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

Invoice(s)
Invoice Status: UNCONFIRMED

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

Coupon Details

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

Coupon List

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

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

Holdings Intents Invoice Assignment

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

Firm Criteria

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

Invoice(s)
Invoice Status: UNCONFIRMED

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

Coupon Details

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

Coupon List

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

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

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

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

Holdings Intents Invoice Assignment

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

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
ALL	CBT	ALL	ALL	ALL	12/11/2007
Side	Invoice Status				
SELL	UNCONFIRMED	Search			

Invoice List

☐ Confirm ☒ Download Number of Intent(s) Found: 1

Cfrm	Down	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Amount	Status	Last Modified Date/Time	Last Modified User
☒	☐	995	990	MOUS		17 200712	278616	500	67,078,080.00 USD	UNCONFIRMED	02/22/2008 11:52:33	JAJ
CMF	TMF	Origin	Account	Invoice ID	Quantity	Allocated	Amount	Bank Instructions				
709	709	CUST		288250	500	500	67,078,080.00 USD	*** NO BANK INSTRUCTION ***				

Confirm Download to Excel

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

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Invoice List

Search Criteria

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

Side: SELL Invoice Status: UNCONFIRMED Search

Invoice List

Select All Confirm Download

Clear All

Microsoft Internet Explorer

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

OK Cancel

Cfm	Down	CMF	TMF	Origin	Account	Contract	Intent ID	Quantity	Allocated	Amount	Status	Last Modified Date/Time	Last Modified User	
☒	☐	995	990	HOUS	56789	17	200712	269957	500	500	67,078,080.00 USD	UNCONFIRMED	02/22/2008 11:52:33	JAJ

*** NO BANK INSTRUCTION ***

Confirm Download to Excel

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

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Invoice List

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date
995	CBT	990	HOUS	ALL	12/05/2007

Side: SELL Invoice Status: UNCONFIRMED Search

Invoice List

Select All Cfm Down

Clear All

Number of Intent(s) Found: 1

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

13. Invoice Summary

- To view the **Invoice Summary**: select **Invoice**, **Invoice Summary** from the drop-down list.
- The **Invoice Summary** page will display.

Holdings	Intents	Invoice	Assignment																																							
Deliveries: Deliveries » Invoice » Invoice Summary																																										
Search Criteria <table> <tr> <td>Clearing Firm</td> <td>Exchange</td> <td>Trading Firm</td> <td>Origin</td> <td>Contract</td> <td>Intent Date</td> </tr> <tr> <td>995</td> <td>CBT</td> <td>990</td> <td>HOUS</td> <td>ALL</td> <td>12/05/2007</td> </tr> <tr> <td>Side</td> <td>Invoice Status</td> <td>Group By</td> <td colspan="3"></td> </tr> <tr> <td>BUY</td> <td>CONFIRMED</td> <td>DELIVERABLE</td> <td colspan="3"> Search </td> </tr> </table> Invoice Details Download to Excel Number of Invoice Summary Records Found: 2 <table> <thead> <tr> <th>Contract</th> <th>Deliverable</th> <th>Quantity</th> <th>Amount</th> <th>Status</th> </tr> </thead> <tbody> <tr> <td>17 200712</td> <td>912810EP9 / 7.125 / 02/15/2023</td> <td>550</td> <td>73,764,592.00 USD</td> <td>CONFIRMED</td> </tr> <tr> <td>17 200712</td> <td>912810EQ7 / 6.25 / 08/15/2023</td> <td>350</td> <td>43,297,723.00 USD</td> <td>CONFIRMED</td> </tr> </tbody> </table>				Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date	995	CBT	990	HOUS	ALL	12/05/2007	Side	Invoice Status	Group By				BUY	CONFIRMED	DELIVERABLE	Search			Contract	Deliverable	Quantity	Amount	Status	17 200712	912810EP9 / 7.125 / 02/15/2023	550	73,764,592.00 USD	CONFIRMED	17 200712	912810EQ7 / 6.25 / 08/15/2023	350	43,297,723.00 USD	CONFIRMED
Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date																																					
995	CBT	990	HOUS	ALL	12/05/2007																																					
Side	Invoice Status	Group By																																								
BUY	CONFIRMED	DELIVERABLE	Search																																							
Contract	Deliverable	Quantity	Amount	Status																																						
17 200712	912810EP9 / 7.125 / 02/15/2023	550	73,764,592.00 USD	CONFIRMED																																						
17 200712	912810EQ7 / 6.25 / 08/15/2023	350	43,297,723.00 USD	CONFIRMED																																						

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

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Invoice Summary

Search Criteria

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

Search

Invoice Details

Number of Invoice Summary Records Found: 1

Download to Excel

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

14. Theoretical Invoice

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

- To compute a theoretical invoice, select **Invoice, Theoretical Invoice**, from the drop-down list.
- The Theoretical Invoice page will appear. (See Next Page)

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Invoice » Theoretical Invoice

Search Criteria

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

Search

Coupon Details

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

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	119	2,304.01 USD		0.00 USD	0.00 USD	0.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	119	2,021.06 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	27	556.32 USD		0.00 USD	0.00 USD	0.00 USD
912810ET1	7.625	02/15/2025	1.1717	139,102.76 USD	20.7201087 USD	119	2,465.69 USD		0.00 USD	0.00 USD	0.00 USD
912810EV6	6.875	08/15/2025	1.094	129,878.31 USD	18.6820652 USD	119	2,223.17 USD		0.00 USD	0.00 USD	0.00 USD
912810EV4	6.00	02/15/2026	1.00	118,718.75 USD	16.3043478 USD	119	1,940.22 USD		0.00 USD	0.00 USD	0.00 USD
912810EX2	6.75	08/15/2026	1.0831	128,584.28 USD	18.3423913 USD	119	2,182.74 USD		0.00 USD	0.00 USD	0.00 USD
912810EY0	6.50	11/15/2026	1.0557	125,331.38 USD	17.8571429 USD	27	482.14 USD		0.00 USD	0.00 USD	0.00 USD
912810EZ7	6.625	02/15/2027	1.0703	127,064.68 USD	18.0027174 USD	119	2,142.32 USD		0.00 USD	0.00 USD	0.00 USD
Totals:								0	0 USD	0 USD	0 USD

- To compute a theoretical invoice, select Exchange, Contract and Intent Date, and enter a quantity in the quantity field of the CUSIP from which you wish to compute an invoice. You can only select from the current Intent Date or the previous Intent Date.
- Then click on the **Update** button.

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

Search Criteria

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

Coupon Details

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

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	119	2,304.01 USD	25	0.00 USD	0.00 USD	0.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	119	2,021.06 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	27	556.32 USD		0.00 USD	0.00 USD	0.00 USD
912810ET1	7.625	02/15/2025	1.1717	139,102.76 USD	20.7201087 USD	119	2,465.69 USD		0.00 USD	0.00 USD	0.00 USD
912810EV6	6.875	08/15/2025	1.094	129,878.31 USD	18.6820652 USD	119	2,223.17 USD		0.00 USD	0.00 USD	0.00 USD
912810EV4	6.00	02/15/2026	1.00	118,718.75 USD	16.3043478 USD	119	1,940.22 USD		0.00 USD	0.00 USD	0.00 USD
912810EX2	6.75	08/15/2026	1.0831	128,584.28 USD	18.3423913 USD	119	2,182.74 USD		0.00 USD	0.00 USD	0.00 USD
912810EY0	6.50	11/15/2026	1.0557	125,331.38 USD	17.8571429 USD	27	482.14 USD		0.00 USD	0.00 USD	0.00 USD
912810EZ7	6.625	02/15/2027	1.0703	127,064.68 USD	18.0027174 USD	119	2,142.32 USD		0.00 USD	0.00 USD	0.00 USD
Totals:								0	0 USD	0 USD	0 USD

Update Clear

- The Updated **Theoretical Invoice** values and **Totals** will appear.

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

Search Criteria

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

Coupon Details

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

CUSIP	Coupon Rate	Maturity Date	Conv Factor	Principal Amount	Accrued Interest/Day	Accrued Int Days	Accrued Int.	Qty	Principal Total	Acc Int Total	Invoice Total
912810EP9	7.125	02/15/2023	1.1103	131,813.43 USD	19.361413 USD	119	2,304.01 USD	25	3,295,335.75 USD	57,600.25 USD	3,352,936.00 USD
912810EQ7	6.25	08/15/2023	1.025	121,686.72 USD	16.9836957 USD	119	2,021.06 USD		0.00 USD	0.00 USD	0.00 USD
912810ES3	7.50	11/15/2024	1.157	137,357.59 USD	20.6043956 USD	27	556.32 USD		0.00 USD	0.00 USD	0.00 USD
912810ET1	7.625	02/15/2025	1.1717	139,102.76 USD	20.7201087 USD	119	2,465.69 USD		0.00 USD	0.00 USD	0.00 USD
912810EV6	6.875	08/15/2025	1.094	129,878.31 USD	18.6820652 USD	119	2,223.17 USD		0.00 USD	0.00 USD	0.00 USD
912810EV4	6.00	02/15/2026	1.00	118,718.75 USD	16.3043478 USD	119	1,940.22 USD		0.00 USD	0.00 USD	0.00 USD
912810EX2	6.75	08/15/2026	1.0831	128,584.28 USD	18.3423913 USD	119	2,182.74 USD		0.00 USD	0.00 USD	0.00 USD
912810EY0	6.50	11/15/2026	1.0557	125,331.38 USD	17.8571429 USD	27	482.14 USD		0.00 USD	0.00 USD	0.00 USD
912810EZ7	6.625	02/15/2027	1.0703	127,064.68 USD	18.0027174 USD	119	2,142.32 USD		0.00 USD	0.00 USD	0.00 USD
Totals:								25	3,295,335.75 USD	57,600.25 USD	3,352,936.00 USD

15. Assignment

Preliminary Assignment

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

- To view a preliminary assignment, select **Assignment, Preliminary Assignment** from the drop-down list.
- The **Preliminary Assignment** screen appears.
- In the **Search Criteria** entry area, enter your **Clearing Firm, Exchange, Trading Firm, Origin** and **Contract** and click on the **Search** button.
- The **Search** results appear, displaying any potential assignments at this time.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Assignment » Preliminary Assignment

Search Criteria

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

Preliminary Assignments

Download to Excel

Number of Preliminary Assignment Records Found: 5

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

16. Final Assignment

- To obtain Final Assignment information, select **Assignment, Final Assignment** from the drop-down list. Final Assignment occurs at 8:00 PM CST on Day1.
- The **Final Assignment** screen will appear.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Assignment » Final Assignment

Search Criteria

Clearing Firm	Exchange	Trading Firm	Origin	Contract	Intent Date	Side	
995	CBT	990	HOUS	17 200712 - T-BONDS	12/10/2007	SELL	Search

Final Assignments

Download to Excel

Number of Final Assignment Records Found: 0

Buying Firm							Selling Firm			
CMF	TMF	Origin	Account Number	Contract	Original Trade Date	Quantity	CMF	TMF	Origin	
Totals:										0

- Select the **Clearing firm, Exchange, Trading Firm, Origin, Contract, Intent Date** and **Side** (Buy/Sell) from the drop-down lists in **Search Criteria**.
- Then click on the **Search** button.
- The **Final Assignment** information for the selected contract and intent date will display.

Holdings Intents Invoice Assignment

Deliveries: Deliveries » Assignment » Final Assignment

Search Criteria

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

Search

Final Assignments

Download to Excel

Number of Final Assignment Records Found: 1

Buying Firm				Selling Firm				
CMF	TMF	Origin	Contract	Quantity	CMF	TMF	Origin	Account Number
709	709	CUST	17 200712	500	995	990	HOUS	

Totals: 500

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

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

Reports

All delivery reports are available through the EREP (Enterprise Reporting Portal) system. The list of financial reports includes the following reports:

DLV200 INTENT AUDIT TRAIL REPORT
DLV300 ASSIGNMENT NOTICE REPORT
DLV400 FINANCIAL PRODUCTS INVOICE REPORT
DLV401 FINANCIAL INVOICE SUMMARY REPORT
DLV500 HOLDING LIST REPORT
DLV501 HOLDING SUMMARY BY FIRM REPORT
DLV502 HOLDING SUMMARY BY DATE REPORT
DLV503 HOLDING AUDIT TRAIL REPORT
DLV600 DAILY ISSUES AND STOPS REPORT
DLV610 ISSUES AND STOPS FACILITY DETAIL REPORT
DLV620 ISSUES AND STOPS LOCATION DETAIL REPORT
DLV630 MONTH TO DATE ISSUES AND STOPS REPORT
DLV660 YEAR TO DATE ISSUES AND STOPS REPORT

Contact Information

If you have any questions concerning the Financial Delivery System, please contact the CME Clearing Delivery Unit at **312-930-3172**.



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