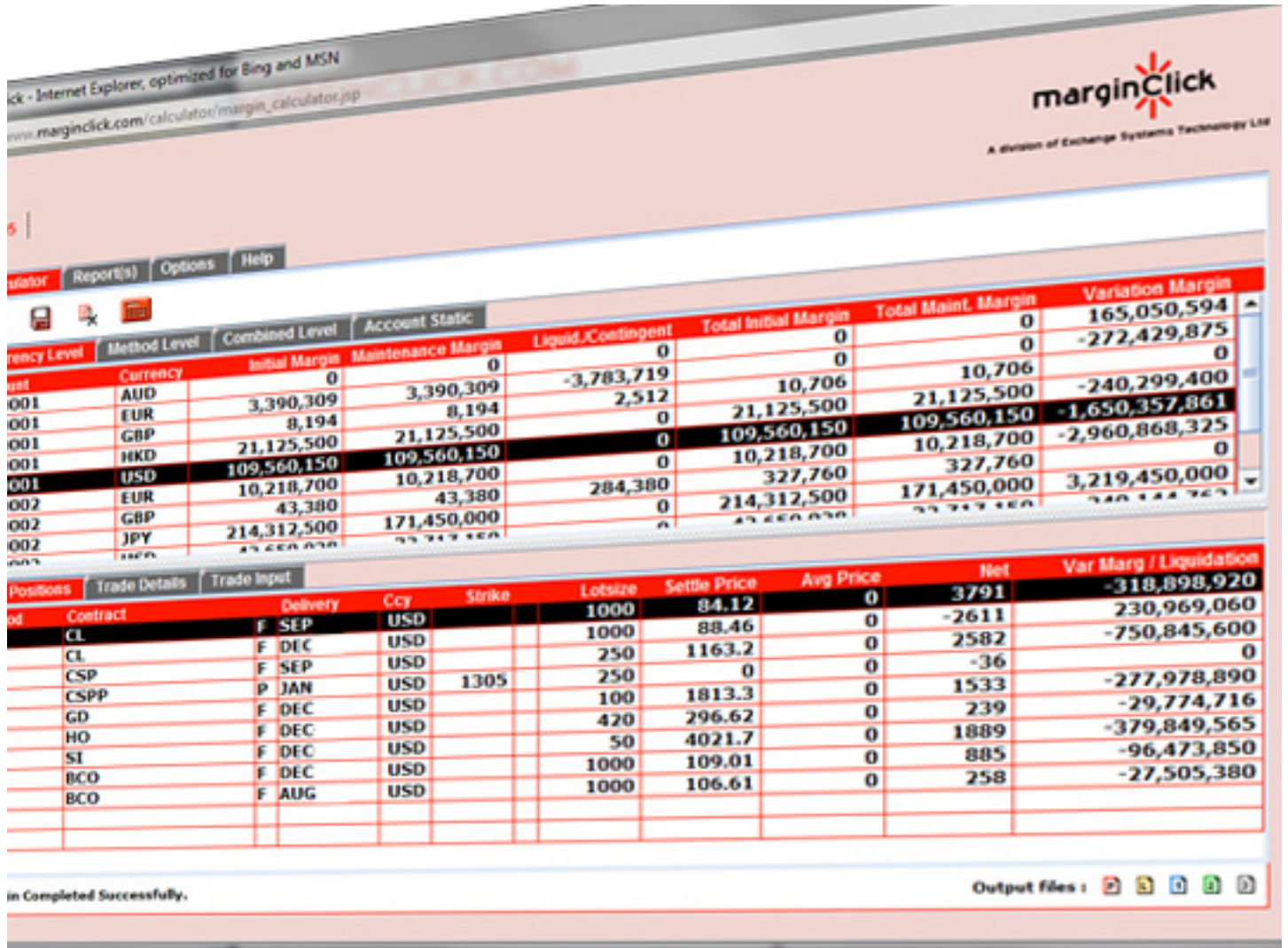


# FFASTFILL MARGINCLICK

## ACCESSIBLE, REAL TIME MULTI-ASSET MARGINING

RISK



The screenshot displays the MarginClick web application interface. At the top, the browser address bar shows 'www.marginclick.com/calculator/margin\_calculator.jsp'. The application header includes the 'marginClick' logo and the text 'A Division of Exchange Systems Technology Ltd'. Below the header, there are navigation tabs for 'Calculator', 'Report(s)', 'Options', and 'Help'. The main content area is divided into two primary sections: a margin calculator table and a positions table.

**Margin Calculator Table:**

Currency Level	Method Level	Combined Level	Account Static	Liquid/Contingent	Total Initial Margin	Total Maint. Margin	Variation Margin
Initial Margin	Maintenance Margin						
0	0			0	0	0	165,050,594
001 AUD	3,390,309	3,390,309		-3,783,719	0	0	-272,429,875
001 EUR	8,194	8,194		2,512	10,706	10,706	0
001 GBP	21,125,500	21,125,500		0	21,125,500	21,125,500	-240,299,400
001 HKD	109,560,150	109,560,150		0	109,560,150	109,560,150	-1,650,357,861
001 USD	10,218,700	10,218,700		0	10,218,700	10,218,700	-2,960,868,325
002 EUR	43,380	43,380		284,380	327,760	327,760	0
002 GBP	214,312,500	171,450,000		0	214,312,500	171,450,000	3,219,450,000
002 JPY				0			

**Positions Table:**

Contract	Delivery	Ccy	Strike	Lotsize	Settle Price	Avg Price	Net	Var Marg / Liquidation
CL	F SEP	USD		1000	84.12	0	3791	-318,898,920
CL	F DEC	USD		1000	88.46	0	-2611	230,969,060
CSP	F SEP	USD		250	1163.2	0	2582	-750,845,600
CSPP	P JAN	USD	1305	250	0	0	-36	0
GD	F DEC	USD		100	1813.3	0	1533	-277,978,890
HO	F DEC	USD		420	296.62	0	239	-29,774,716
SI	F DEC	USD		50	4021.7	0	1889	-379,849,565
BCO	F DEC	USD		1000	109.01	0	885	-96,473,850
BCO	F AUG	USD		1000	106.61	0	258	-27,505,380

At the bottom of the interface, a status message reads 'In Completed Successfully.' and there are icons for 'Output files'.

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MarginClick is a leading on-line, real-time margin calculation tool. Offered as either as an ASP or as an in-house solution, MarginClick brings global margining directly to the user's desktop.

MarginClick is a hugely beneficial buy side tool, as margining has historically been as a T+1 process, with a dependency on the accuracy of the calculations from the Clearing Member. MarginClick provides users with the power of global listed derivative and other margin calculations 'on demand'. Covering all major global listed derivative exchange and clearing houses as well

as a comprehensive suite of other financial products including OTC and CCP instruments, MarginClick is used by a range of buy side users including market makers, proprietary trading groups and hedge funds. The application is deployed as both a standalone GUI and a black box engine which can be incorporated into an existing portal or application.

- ▶ Easy Submission: submit a portfolio to the application
    - o Manually on the screen
    - o Excel
    - o SOAP
    - o ODBC
    - o JDBC
  - ▶ Whatifs
    - o Run Whatif scenarios on the portfolio
    - o Base scenarios on variations in settlement price, traded price and position
    - o Variation Margin calculations can be recalculated automatically for all levels
    - o MarginClick works in sub-millisecond calculations
    - o Pre and post trade analysis on orders waiting to be filed through to post cleared positions
    - o Manually on the screen
  - ▶ Fully managed by FFastFill
    - o Available as SaaS deployment
    - o Multiple geographic locations providing full BCP and DR
    - o Integrated in to the Global FFastFill Service Management
    - o No in-house maintenance requirement making the maintenance highly cost-effective.
    - o Capacity Management process, ensuring that platforms are running within the expected performance and scalability parameters
  - ▶ No client static data management
    - o All central static data managed centrally by FFastFill
    - o No time-consuming administrative overhead
  - o End of Day Exchange SPAN (or equivalent) file pricing automatically propagated
  - ▶ Audit Trails
  - ▶ Consolidate Price and Risk Array Feeds
  - ▶ Detailed & Summary Reports
    - o Margin breakdown per client for all currencies and exchanges or for a selected currency and exchange
    - o Total margin by account and currency
    - o Margin by account, currency and margin method
    - o All uploaded positions
  - ▶ Enhanced Intraday and Overnight Funding Opportunities
  - ▶ Drill down from accounts to individual trades
  - ▶ Independent and accurate reconciliation with exchange and brokers
  - ▶ Support for over 60 venues and multiple margin methods
    - o CME SPAN
    - o Composite Optimised Margining System
    - o Default
    - o Extrapolated SPAN
    - o LCH SETS
    - o London SPAN
    - o Nordpool SPAN
    - o Percentage (CFD % of settlement) Strategy
    - o TIMS
    - o Prague
    - o OMIP
    - o MEFF SPAN
- "SPAN" is a registered trademark of Chicago Mercantile Exchange Inc., used herein under licence. Chicago Mercantile Exchange Inc. assumes no liability in connection with the use of SPAN by any person or entity.

TOMORROW'S  
DATA  
TODAY

Account	Currency	Initial Margin	Maintenance Margin	Liquid Contingent	Total Initial
MC0001	AUD	0	0	0	0
MC0001	EUR	3,390,309	3,390,309	-3,783,719	0
MC0001	GBP	8,194	8,194	0	21.12
MC0001	HKD	21,125,500	21,125,500	0	109.56
MC0001	USD	109,560,150	109,560,150	0	10,218.70
MC0001	EUR	10,218,700	10,218,700	284,380	32
MC0002	GBP	43,380	43,380	0	214.31
MC0002	JPY	214,312,500	171,450,000	0	0

Net Positions	Contract	Delivery	CCY	Strike	Lotsize	Settle Price
CME	CL	F SEP-11	USD		1000	88.46
CME	CL	F DEC-11	USD		250	1163.2
CME	CL	F SEP-11	USD	1305	250	0

London  
t. +44 (0) 20 3002 1900  
e. sales@ffastfill.com

Chicago  
t. +1 (312) 6767 0620  
e. sales@ffastfill.com

Singapore  
t. +65 9777 0055  
e. sales@ffastfill.com

Sydney  
t. +61 (2) 9227 9404  
e. sales@ffastfill.com

New York  
t. +1 201 644 7226  
e. sales@ffastfill.com

