

acadia

Margin Tab



Introduction

The Margin Tab is designed to provide clarity on established relations (active org to org relationship) as well as unestablished (potential new counterparties, from your universe of established counterparties, for both existing and new channel types) and how they are tracking on both monthly and quarterly time frames.

Use this section to understand:

- Filters (see page 2)
- Quarterly Matrix (see page 5)
- Counterparty Change per Type & Month (see page 6)
- Graph (see page 7)
- Details with Agreement IDs (see page 7)
- New Possible Counterparties by Type (see page 8)
- New Possible Counterparties (see page 10)
- New Possible Counterparties Count (see page 10)

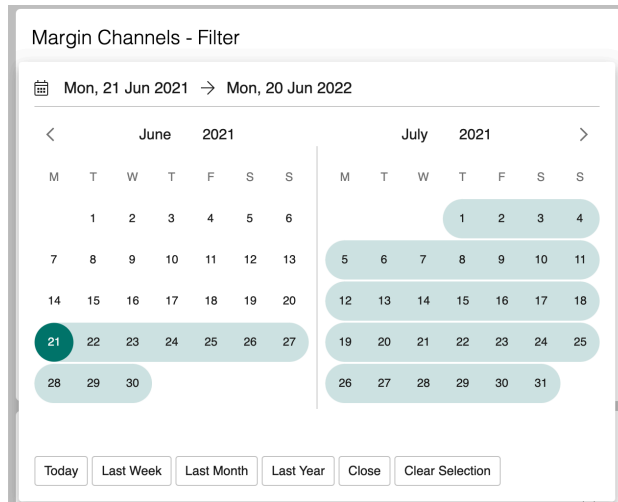
Filters

By default, the Channels Dashboard displays detailed information for all months, counterparties, and channel types, it allows filtering for Margin Channels within the grid as follows:

1. Date(s)

You can view Margin Channels on a single date or across multiple dates. You can filter the dates as follows:

1. a. Click on the **Start Date** (first date) and select your desired date range. You are required to enter a Start Date and an **End Date** within the filter. If you only want to view Margin Channels for a single day, then select the same date for the Start Date and End Date.



When selecting your date range for the first time, it is recommended to begin with the Start Date. The date selector is similar to the date selectors found on Airline and Travel sites. The first click on a date sets the Start Date. The date selector stays open waiting for you to select your End Date. The second click on a date sets the End Date and closes the date selector.

- b. Click on the pre-determined range of dates at the bottom of the calendar.



The date selected is underlined identifying the date you are selecting.

When the Start Date is selected, the End Date becomes automatically underlined identifying your next selection.

When amending an existing date range, selecting Start Date and a date before the existing Start Date will extend your date range to the new Start Date and close the date selector.


When amending an existing data range, selecting a Start Date and a date after the existing End Date resets the filter requiring you to select an new End Date.

When amending an existing date range, selecting End Date and a date after the existing End Date will extend your date range to the new End Date and close the date selector.

When amending an existing date range, selecting End Date and a date before the existing Start Date will extend your date range to the new Start Date. The data selector will remain open expecting a new End Date.

2. Counterparty

You can also filter your Margin Channels for a specific Counterparty(ies).



Click inside (Select Counterparty) or click . A drop-down list of the available Counterparties will display. Select one or more Counterparties . You can also type the name of the Counterparty in the text area. You can only select one Counterparty at a time.

Counterparty

Jack Bank - cp

Jake Bank - cp


Mike Bank - cp

Selecting  will remove the Counterparty selected, and selecting  will remove *all* Counterparties selected. You can either reselect a new list of Counterparties or leave the filter empty to display all Margin Channels.

The grid will display only those Margin Channels that fall within the selected Counterparty(ies) parameters.

3. Channel Type

You can also filter your Margin Channels for a specific Channel Type(s). Click inside (Select

Channel Type) or click . A drop-down list of the available Channel Types will display. Select one or more Channel Types . You can also type the name of the Channel Type in the text area. You can only select one Channel Type at a time.

Channel Type

cleared



interest

otc

repos

swap



tba

Selecting  will remove the Channel Type selected, and selecting  will remove *all* Channel Types selected. You can either reselect a new list of Channel Types or leave the filter empty to display all Margin Channels.

The grid will display only those Margin Channels that fall within the selected Channel Type(s) parameters.

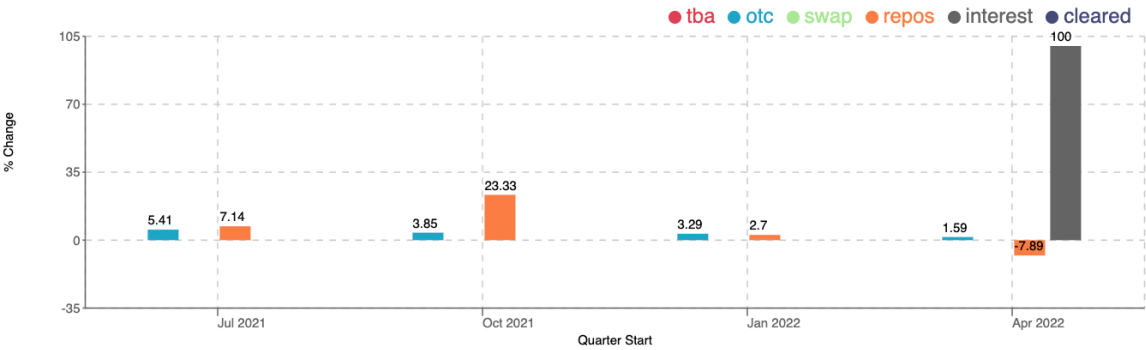
Quarterly Matrix

The Quarterly Matrix shows the % change in margin channels for each quarter in the selected time

range. You can also adjust the display of the graph by selecting  Stacked or  **Grouped**

Margin Channels: Quarterly Matrix

☒ Grouped ☐ Stacked



Counterparty Change per Type & Month

The following table lists the fields within the grid and their description:

Column Name	Description	Notes
Channel Month	The month when relations are established between Organization and the Counterparty.	
Counterparty	The name of the Counterparty Organization the Organization Margin Channel is associated.	
Channel Type	The type of the established relations between Organization and the Counterparty.	<div>The following are the possible channel types listed alphabetically:</div> <div><div>1. Cleared</div><div>2. Interest</div><div>3. OTC</div><div>4. Repos</div><div>5. Swap</div><div>6. TBA</div></div>

Column Name	Description	Notes
Change	Label denoting whether the channel is active, seen in both the prior month and current month, or non-active, seen in the prior month but not in the current month.	<p>The possible change type includes:</p> <ol style="list-style-type: none"> 1. active 2. non-active

Graph

The Graph shows the number of distinct Counterparties in margin channels for each month in the selected time range. You can also adjust the display of the graph by selecting ☒ Stacked or

☒ Grouped

Details with Agreement IDs

The following table lists the fields within the grid and their description:

Column Name	Description	Notes
Channel Month	The month when relations are established between Organization and the Counterparty.	
Party	The name of the Organization.	
Entity	The name of the legal entity associated with the margin agreement.	
Counterparty	The name of the Counterparty Organization the Organization Margin Channel is associated.	
CP Entity	The name of your Counterparty's legal entity associated with the margin agreement.	

Column Name	Description	Notes
Channel Type	The type of the established relations between Organization and the Counterparty.	The following are the possible channel types listed alphabetically: 1. Cleared 2. Interest 3. OTC 4. Repos 5. Swap 6. TBA
Agreement ID	The id for t he margin agreement associated with the trades for which a sensitivities calculation was submitted.	

Here is an example of the Margin Channels - Details with Agreements IDs table:

Margin Channels - Details with Agreement IDs

Channel Month	Fund Admin	Party	Entity	Counterparty	CP Entity	Channel Type	Agreement Id
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Jake Bank	Jake Bank	otc	782
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Schullist LLC	Schulist LLC	tba	1
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Wintheiser-Swaniawski	Wintheiser-Swaniawski	repos	2
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Lemke Inc and Sons	Lemke Inc and Sons	swap	3
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Smitham Group	Smitham Group	cleared	4
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Mueller-Schiller	Mueller-Schiller	otc	7
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Altenwerth, Auferhar and P	Altenwerth, Auferhar and P	otc	8
Feb 2022	Jake Fund Admin	Jake Bank	Jake Bank	Renner Inc and Sons	Renner Inc and Sons	otc	9

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New Possible Counterparties by Type

The following table lists the fields within the grid and their description:

Column Name	Description	Notes
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Column Name	Description	Notes
Channel Type	The type of the established relations between Organization and the Counterparty.	The following are the possible channel types listed alphabetically: 1. Cleared 2. Interest 3. OTC 4. Repos 5. Swap 6. TBA
New Connections	The total count of unestablished relations that are possible for you to connect with.	

Here is an example of the Margin Channels - New Possible Counterparties by Type table:

Margin Channels - New Possible Counterparties by Type		
		
Channel Type	New Connections	
All	2	
repos	2	

New Possible Counterparties

The following table lists the fields within the grid and their description:

Column Name	Description	Notes
Channel Type	The type of the established relation between Organization and the Counterparty.	The following are the possible channel types listed alphabetically: 1. Cleared 2. Interest 3. OTC 4. Repos 5. Swap 6. TBA
Counterparty	The name of the Counterparty Organization the Organization Margin Channel is associated.	

Here is an example of the Margin Channels - New Possible Counterparties table:

New Possible Counterparties Count

This field displays the total count of Counterparties that are possible for the Organization to establish relations with.

Margin Channels - New
Possible Counterparties Count

268

Channel(s)

