Sponsored Access

RX GUI User Guide (Version 3.02)

Table of Contents

1   Purpose and Scope

This user guide explains how to use the main features and functionality of the RiskXposure Graphical User Interface (RX GUI) for Sponsoring Participants.

1.1   Document History

Version and Date	Description
1.00 10.06.2013	First version of this document published and made available on the Exchange's website.
1.01 24.06.2013	Update in section Multiple Logons(Figure 7 and Figure 8).
1.02 22.07.2013	Removal of installation process for RX GUI from section 3 (Technical Overview) as seen in version 1.01. This section is now found in the Connectivity Guide. Addition of section 13 Edit Limit Examples.
2.00 18.01.2021	General update, XVTX removed, new template and structure.
2.01 02.03.2021	New Corporate Design in RX GUI: Screenshots replaced. Link to RMC table added.
2.02 12.10.2021	Reference to continuous trading / non-continuous trading in section Edit Price Collar Limits added.
2.03 02.05.2022	Update in section Edit Price Collar Limits: Aggressive percentage limit also during non-continuous trading.
2.04 15.05.2023	Introduction of Market Exposure functionality via OTI (Kill Switch) with SMR11, minor corrections.
3.00 01.07.2023	Section Install SWXess Sponsored Access RX GUI added. Few related changes.
3.01 10.07.2023	Minor amendments in section Install SWXess Sponsored Access RX GUI.
3.02 15.04.2024	Minor amendments in section Update Profile and Change Password.

1.2 Terms and Abbreviations

Term/Abbreviation	Explanation
MIC	Market Identifier Code
OTI	The OUCH Trading Interface for SIX Swiss Exchange
Participant	A participant corresponds to the SIX Swiss Exchange system term "Member"
Reference Price	The reference price is the last traded on order book price. In case there is no on order book trade during a business day, there will be no new closing price and the existing reference price remains unchanged.
RMC	Risk Management Controls
RX GUI	RiskXposure. User Interface for Risk Management
SIX	SIX operates and develops infrastructure services for the Swiss and Spanish Stock Exchanges, for Post-Trade Services, Banking Services and Financial Information with the aim of raising efficiency, quality and innovative capacity across the entire value chain of the Swiss and Spanish financial centers.
Sponsored Access	Sponsored Access (SA) means an arrangement through which a participant of the Exchange facilitates submission of client orders to the Exchange by permitting clients to transmit orders electronically and directly to the Exchange under the participant's Party ID without the orders being routed through the participant's internal electronic trading systems.
Sponsored Access Account Structure	The reference data hierarchy in RX GUI showing the relationship between Sponsoring Participant, Sponsored User and Sponsored OTI User.
Sponsoring Participant	A Sponsoring Participant means a participant that permits clients Sponsored Access to the Exchange.
Sponsored OTI User	The OTI Sessions of a Sponsored User
Sponsored User	Client of a Sponsoring Participant that has been permitted Sponsored Access to the Exchange by a Sponsoring Participant.
SWXess	SIX Swiss Exchange trading platform

1.3 Related Documents

Subject	Document Reference	Web Link
Sponsored Access File Interface (SFI) Specification	SSX-SA-SFI-SPEC	https://secure.six-swiss-exchange.com/member_section/it/manuals.html
Sponsored Access FIX Drop Copy Interface Specification	SSX-SA-FDC-SPEC	https://secure.six-swiss-exchange.com/member_section/it/manuals.html
Sponsored Access – Service Description	-	https://www.six-group.com/en/products-services/the-swiss-stock-exchange/trading/participation/sponsored-access.html
Sponsored Access - Risk Management Controls (RMC)	-	https://www.six-group.com/dam/download/the-swiss-stock-exchange/trading/participation/sponsored-access/sa-risk-managementcontrol-overview.pdf

2 Business Overview RX Functionality

The RX GUI provides Sponsoring Participants, operating under a Sponsored Access arrangement with SIX, the ability to:

– Monitor their Sponsored Users (see section 2.2)
– Configure and update pre-trade and at-trade Risk Management Controls (RMCs) (see sections 2.3 and 2.4)
– Control access of the Sponsored User to the market via a Market Exposure Switch (see section 2.5) as well as through a Restricted Stocks list functionality (see section 2.6).

Risk Management via RX GUI								
Pre-Trade Risk Checks*	At-Trade Risk Checks*	Core Risk Checks				Manage Market Exposure	Restricted Stock List*	Notification upon Breach of Limits
Sponsored User (OTI) Level		View open orders, executed positions	Acknowledge and comment notifications	Audit limit changes	View reference data			
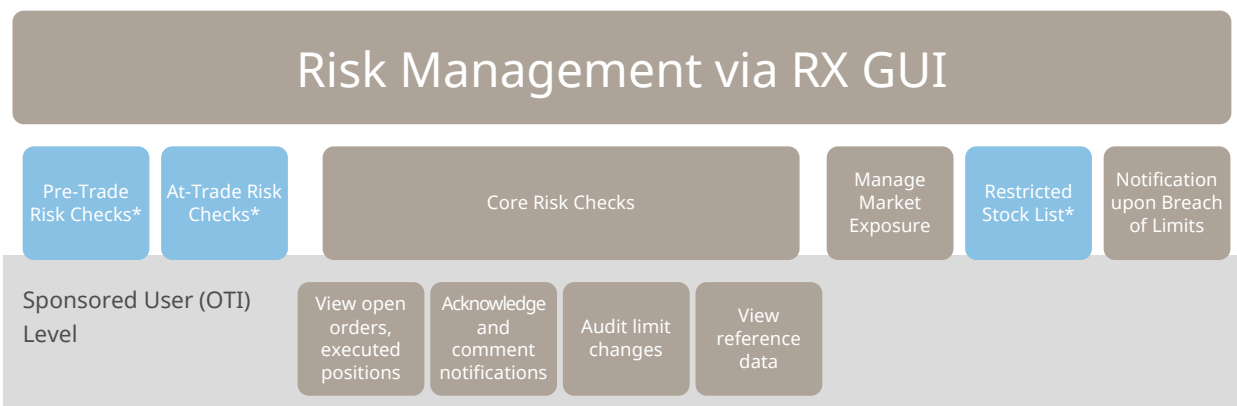
ℹ️ * Pre-trade and at-trade RMCs and the Restricted Stocks list can also be set via the "Sponsored Access File Interface (SFI)", see section 1.3.

📖 For an overview of all RMCs go to the table at https://www.six-group.com/dam/download/the-swiss-stock-exchange/trading/participation/sponsored-access/sa-risk-managementcontrol-overview.pdf

The RMCs via RX GUI contain both pre-trade and at-trade risk checks, configurable by the Sponsoring Participant. RMCs can be configured at a variety of levels of the Sponsoring Access hierarchy.

To support the core risk check functionality, the RX GUI enables the Sponsoring Participant to do the following:

– View open orders and executed positions.
– Acknowledge and comment on alert events (Notice, Warning, Breach) displayed in the RX GUI.
– Audit information tracking when limit changes are made.
– View reference data (Exchange Rates).

2.1 The Sponsored Access Account Hierarchy

There are three levels to the Sponsored Access account hierarchy:

Account Hierarchy Level	Description
Sponsoring Participant	The Sponsoring Participant is the highest level of the hierarchy structure, representing the participant who offers a Sponsored Access arrangement to their Sponsored User.
Sponsored User	Each Sponsored User has an exclusive Party ID, in the name of the Sponsoring Participant.
Sponsored OTI User	Associated with each Sponsored User Party ID are the OTI sessions of this Sponsored User. This is the lowest account level available.

Sponsoring Participant		
Sponsored User 1 with exclusive Party ID	Sponsored User 2 with exclusive Party ID	Sponsored User 3 with exclusive Party ID
Sponsored OTI User 1A / Sponsored OTI User 1B / Sponsored OTI User 1C	Sponsored OTI User 2A / Sponsored OTI User 2B / Sponsored OTI User 2C	Sponsored OTI User 3A / Sponsored OTI User 3B / Sponsored OTI User 3C
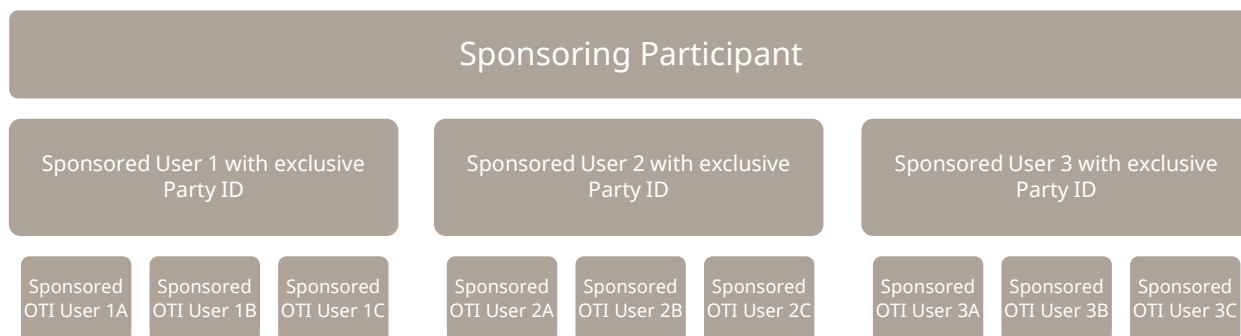
2.2 Sponsored User Monitoring

The Sponsoring Participant can monitor their Sponsored Users' trading activity, RMCs and events via the RX GUI. The RX GUI allows the Sponsoring Participant to view information on the Sponsored Users at various levels of detail, from an overview of all the Sponsoring Participant's Sponsored Users to an individual Sponsored OTI User.

i	See sections 4.1 and 4.2

2.3 Pre-trade Risk Management Controls (Pre-trade RMCs)

The RX GUI uses pre-trade RMCs to prevent a single order that would exceed one of these limits from reaching the market. These checks are performed on every order entered via the Sponsored OTI User.

i	See sections 5.1, 5.2 and 5.4.

2.4 At-trade Risk Management Controls (At-trade RMCs)

The RX GUI performs at-trade RMCs simultaneously as an order is entered in the book to prevent Sponsored Users from trading beyond financial limits. If a Sponsored User exceeds an At-trade limit, a breach is created and future orders will be rejected.

i	See section 5.3

2.5 Control of Market Exposure

The RX GUI allows the Sponsoring Participant to stop a Sponsored User's trading by disabling the Market Exposure (Kill Switch). Once applied, the Market Exposure Switch triggers a withdrawal of all open orders and a rejection of

new orders. Disabling Market Exposure can be triggered at all account levels. The Market Exposure can also be enabled/disabled via the OUCH Trading Interface (OTI).

> **i**   See section 6

2.6   Restricted Stocks List

The **Restricted Stocks** list allows the Sponsoring Participant to restrict the trading in selected securities or segments. Existing orders for the security may be canceled by the Exchange based on the configuration of a flag. It is also possible to restrict trading in stocks for individual Sponsored Users.

Delta updates of the **Restricted Stocks** list are supported via RX GUI only. For modifications via file upload, the entire Restricted Stocks list must be provided each time the list is changed.

> **i**   See section 5.5

3 RX GUI Logon and Profile Management

3.1 Log on to the RX GUI

Once the installation process has been completed, the RX GUI can be launched.

> i For detailed information on the installation process for the SWXess Sponsored Access RX GUI, see section 11.

To open the RX GUI, follow these steps:

1. In the Member Section, go to **Sponsored Access** and to **Launch RX GUI**.

2. Click the link **Launch Risk Xposure GUI (RX GUI) - Production**.

3. In the logon window, type your username and password. Click **Login.**

> → The **Sponsored User Overview** window opens, displaying the hierarchy that the Sponsoring Participant has the permission to view (see section 4.1).
>
> Simultaneously, the **Last login** report appears (see section 3.2).

3.2   Last Login Report

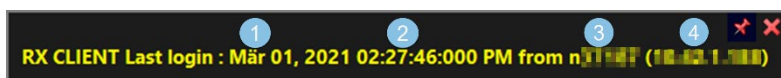The **Last login** report shows details on the last previous login attempt (either successful or unsuccessful):

1	Date of the last login	**3**	Computer name
2	Time (to the millisecond) of the last login	**4**	IP address

> **!** If a Sponsoring Participant detects an unfamiliar login attempt (either successful or unsuccessful), they are requested to contact SIX Swiss Exchange Member Services (see section 12).

3.3   Logon Warnings

3.3.1   Multiple Logons

RX GUI prevents Sponsoring Participants from multiple logons at a time for the same user. Upon multiple logon attempts, the following message is displayed:
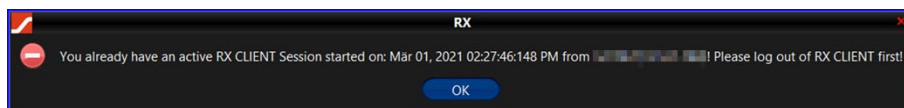
3.3.2   Expired Password

By default, passwords for the RX GUI will expire after 90 days. The Sponsoring Participant will be prompted to create a new password before logging on to the RX GUI. To update the password, see section 3.4.

> **i** RX GUI performs history checks on passwords. A new password cannot be the same as any seven previous passwords. This is the default setting.

3.3.3   Failed Logon

The Sponsoring Participant RX GUI User will be locked out after **five failed** logon attempts.

> **i** To unlock the RX GUI User Account of the Sponsoring Participant, please contact SIX Swiss Exchange Member Services (see section 12).

3.4   Update Profile and Change Password

To update your profile and change your password, follow these steps:

1.   In the **Sponsored User Overview** window, click
Update Profile.

2.   In the **Update Your Profile** window, type and retype
your new password.
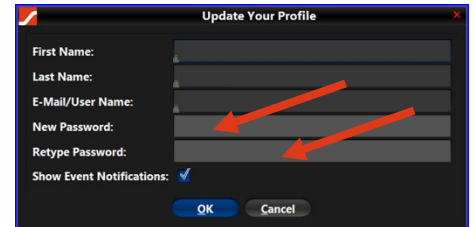
> ℹ   At least three of the following rules must be complied with for the password creation:
>
> –   Minimum password length must be 12 characters
> –   Upper and lower case characters required
> –   Numeric and special character required

3.   Select the **Show Event Notifications** check box to
stay informed (see section 7.1).

4.   Click **OK**.

> ℹ   RX GUI performs history checks on passwords. A new password cannot be the same as any seven previous
> passwords. This is the default setting.

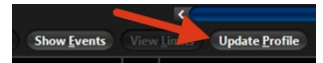# 4   Overview Window and Details Windows

The RX GUI has one overview window and three **Details** windows. The **Details** windows reflect the account hierarchy (see section 2.1):

Window	Account Hierarchy	More Information
Sponsored User Overview	-	See section 4.1
Sponsoring Participant Details	Sponsoring Participant	See section 4.2
Sponsored User Details	Sponsored User	See section 4.2
Sponsored OTI User Details	Sponsored OTI Users	See section 4.2

Both the **Sponsored User Overview** and the **Details** windows allow the user to perform standard RX functions.

4.1   Sponsored User Overview Window

The **Sponsored User Overview** window is the default window upon logon and consists of the following elements:

①	Menu bar and **Quick Search** functionality (see section 4.1.1)	③	**Sponsored User** overview table (see sections 4.1.3 and **11.1**)
②	System status panel (see section 4.1.2)	④	Quick access bar (see section 4.1.4)

4.1.1   Menu Bar

The menu bar consists of the following components:

Button	Component	Description
	Exit Application	This button allows the Sponsoring Participant to exit the RX GUI
	Search	Click this button to open the **Search Trades** window to search execution messages.
	Data updates	This button allows a Sponsoring Participant to pause or resume data updates to the RX GUI. It performs the same function as the 'Pause/Resume' button at the bottom of the screen.
	Expand/Collapse Groups	This button allows a Sponsoring Participant to expand or collapse the Sponsored User hierarchy.
	Visible Sponsored Users	This button allows a Sponsoring Participant to select and display their Sponsored Users and OTI users on the **Sponsored User Overview**.
	System Reference Data	Click this button to open the **Reference Data** window containing daily FX currency conversion data, provided by the Exchange. The values displayed in this window are not editable. ⓘ Note that Intraday FX Conversion rate updates are not supported.
	Audit Log	Click this button to open the **Audit Log** (see section 9).
	Show	The **Show** drop-down menu allows to enables to Sponsoring Participant to modify the Sponsored User hierarchical views. To change the window views, select one of the following options from the drop-down menu: **Active:** Shows Sponsored Users that have traded since the RX came online. **User Selected**: Shows only Sponsored Users and Sponsored OTI Users selected by the Sponsoring Participant. **Breaches:** Displays only Sponsored Users or Sponsored OTI Users with breaches on the current day. **All:** Shows all activity.
		Participant can view a specific set of Sponsored Users by filtering based on a search string.

4.1.2   System Status Panel

In the **Sponsored User Overview** window, the system status panel provides summary information for the Sponsoring Participant and their Sponsored Users hierarchy.

Component	Description
Total Executions	An accumulation of all the executions reported in the Executions column.

Component	Description
Total Breaches	An accumulation of all the breaches reported in the Breaches column.
Date	The date based on the time zone (CET) of the RX server.
Status	The status of the RX Sever.
Currency	The system currency used for calculation of all financial risk limits by the Sponsoring Participant for their Sponsored User.

4.1.3 Sponsored User Overview Table

The **Sponsored User Overview** table shows an overview of the Sponsoring Participants hierarchy and provides summary information. For column definitions, see section 11.1.

The following components allow user interaction:

Button	Component	Description
➕	Expand/Collapse	Click this button to expand or collapse the view of the entire account hierarchy of Sponsoring Participant, Sponsored Users and Sponsored OTI.
⚏	Configure Columns	Click this button to access to the **Select Summary Columns** window to select the columns displayed in a table (see section **10.1.3**).

ℹ️ Double-click a row to access the **Details** window (see section 4.2) of a selected level in the Sponsoring Participant hierarchy.

4.1.4 Quick Access Bar

The Quick Access bar consists of the following elements:

Button	Component	Description
▶ Resume	Pause/Resume	Click this button to switch from **Pause** to **Resume**. **Pause** allows the Sponsoring Participant to pause data updates and to access a more detailed view of a Sponsored User. **Resume** will update the window with the latest server data. ℹ️ Note that pausing does not affect RX server processing – only the updates to the window.
View Details	View Details	This button allows the Sponsoring Participant to open the **Details** windows of a single or several Sponsored Users or Sponsored OTI Users at one time (see section 4.2).
Show Events	Show Events	Click this button to open the **Event Overview** window for the selected Sponsored User or Sponsored OTI User (see section 7).
View Limits	Edit Limits	Click this button to open the **Edit Limits** window, provided the RX user account has sufficient permissions (see section 5).
Update Profile	Update Profile	This button allows the Sponsoring Participant to open the **Update Your Profile** window (see section 3.4).

4.2   Details Windows

In the **Sponsored User Overview window, in the Sponsored User Overview** table, a Sponsoring Participant can by double-click a row to access the specific **Details** window. This can be a window of any level of the complete hierarchy (see section 4.1.3):

–   The **Sponsoring Participant Details** window
–   The **Sponsored User Details** window
–   The **Sponsored OTI User Details** window

A **Details** window consists of the following elements:
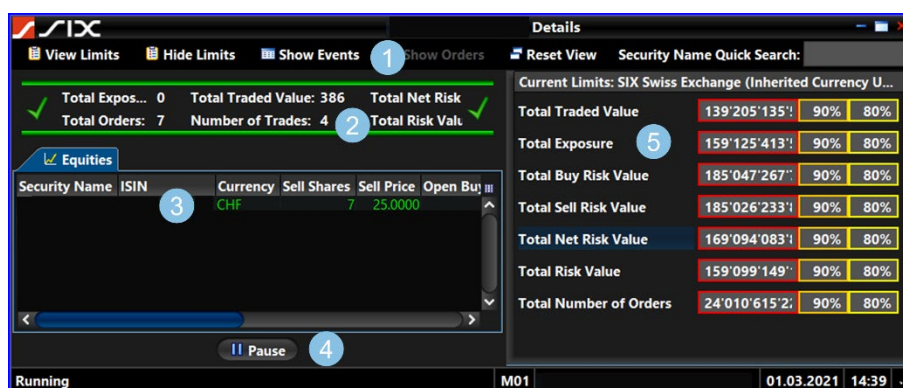
|			
1	Menu bar (see section 4.2.1)	**4**	Quick Access bar
2	Detailed Status bar (see section 4.2.2)	**5**	Current Limits panel (see section 4.2.4)
3	Details table		

ℹ   The default layout of the **Details** windows is identical, with one exception: The **Sponsored OTI User Detail** window has an additional **Open Orders** tab in the Details table. For column definitions see section 11.2 – **Equity** tab and 11.3 – **Open Orders** tab.

4.2.1   Menu Bar

The **Details** window components provide the following functions.
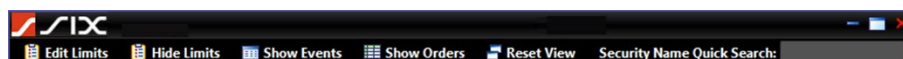
Button	Component	Description
Edit Limits	Edit/View Limits	Click this button to open the **View/Edit Limits** window for the selected account level (see sections 5.2 - 5.4).
Show Limits	Show/Hide Limits	Click this button to open/hide the **Current Limits** panel (see section 4.2.4).
Show Events	Show Events	Click this button to open the **Event Overview** window for the selected account level.
Show Orders	Show Orders	Click this button to open the **Show Orders** window-

Button	Component	Description
Reset View	Reset View	Click this button to reset the window to its default setting.
Security Name Quick Search:	Security Name Quick Search	This field allows the user to search for a security on the **Details** window. i The user can enter some letters or numbers of a security symbol (for example the search string "ix"), and the search function returns only symbols that contain that search string.
II Pause	Pause	Click this button to switch from **Pause** to **Resume**. **Pause** allows to pause the GUI activity while performing viewing or editing a function on the window. **Resume** will update the window with the latest server data.

4.2.2 Detailed Status Bar

Every **Details** window contains a **Detailed Status** bar.

The **Detailed Status** bar displays information on parameters for the selected level in the account hierarchy. The parameters are listed in the following table.

Parameter	Description
Breaches	An accumulation of all breaches on the current day.
Events	An accumulation of all events on the current day.
Open Orders	The number of open orders.
Deleted Orders	The number of deleted orders.
Total Exposure	The sum of the values of all open orders (price*size).
Total Orders	The total number of submitted orders.
Total Traded Value	The sum of the values of all executed orders (price*size).
Number of Trades	The total number of trades.
Total Net Risk Value	The net difference between the value of all buy and sell orders (open and executed).
Total Risk Value	The sum of all buy and sell orders (open and executed).
Currency	The system currency used for all calculations. The currency is configured by SIX Swiss Exchange. The default system currency is USD.
Has Restricted Stock	The Sponsoring Participant will see one of the following messages: – **All Stocks Allowed** – **Has Restricted Stocks**

4.2.3   Details Table

Every **Details** window contains a **Details** table.
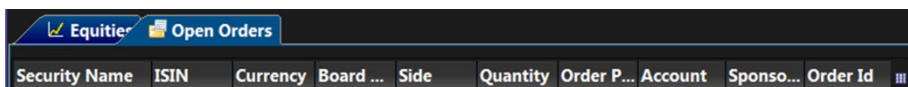
| i | The default layout of the **Details** windows is identical with one exception in the **Details** table: The **Sponsored OTI User Detail** window has an additional **Open Orders** tab. For column definitions see section **11.2** – **Equity** tab - and **11.3** – **Open Orders** tab. |

The following components allow user interaction:

Button	Component	Description
	Expand/Collapse	Click this button to expand or collapse the view of the entire account hierarchy of Sponsoring Participant, Sponsored Users and Sponsored OTI.
	Configure Columns	On the **Equity** tab, click this button to access the **Select Group/Sponsored User Detail Columns** window to select the columns displayed (see section **11.2**).
		On the **Open Orders** tab, click this button to access the **Select Open Order Columns** window to select the columns displayed (see section **11.3**).

4.2.4   Current Limits Panel

Every **Details** window contains a **Current Limits** panel.

The **Current Limits** panel is used to quickly review the risk check in place for the selected Sponsored User or Sponsored OTI User. Only active risk checks are displayed.

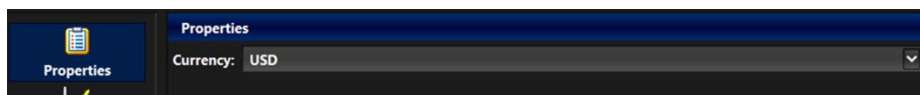| i | The **Current Limits** panel is movable. Drag the panel to any edge of the **Details** window or outside the window and dock it in the new position. |

5   Edit Limits

The **Edit Limits** window allows the Sponsoring Participant to restrict the Sponsored Participants in the following fields:

– Properties (see section 5.1)
– Order Limits (Pre-trade Limits, see section 5.2 and 5.3)
– Exposure Limits (At-trade Limits, see section 5.4)
– Restricted Stocks list (see section 5.5)

5.1   Edit Properties

In the **Properties** panel, the Sponsoring Participant can define the currency used for the limits and the behavior regarding open orders.

The parameters are listed in the following table.

| Parameter	Description
Currency	The drop-down list in this field allows the Sponsoring Participant to set the currency used to **Edit Limits**. The default currency is set to **USD**. By selecting **Inherit from Parent,** the system currency or currency defined at higher level of the account hierarchy will be applied.
Withdraw Open Restricted Stocks	This flag allows to compare the open orders of any Sponsored User of this Sponsoring Participant with the list of **Restricted Stocks**. If the flag is set, open orders found for restricted stocks will be canceled.

To edit the properties, follow these steps:

1. In the **Sponsored User Overview** window, point to the requested account level (Sponsoring Participant, Sponsored User or Sponsored OTI User).

2. In the **Quick Access** bar, click **Edit Limits**.

3. In the **Edit Limits** window, click **Properties**.
   In the properties panel, the settings for the selected account level are displayed.
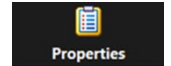
4. In the **Currency** field, open the dropdown list and select an option.

5. Select or clear the check box **Open Restricted Stocks Orders**.

6. Click **OK**.
   The changes are saved and the **Edit Limits** window is closed.

> i Setting the **Withdraw Open Restricted Stocks** flag is possible at the Sponsoring Participant level only. By default, the Orders are not deleted.

5.2 Edit Order Limits

In the **Order Limits** panel, the Sponsoring Participant can edit specific pre-trade limits for the selected account level.
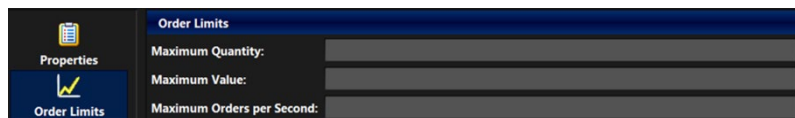
The parameters are listed in the following table:

Parameter	Description
Maximum Quantity	**Maximum Quantity** prevents orders with an uncommonly large order quantity (volume) from entering the order books.
Maximum Value	**Maximum Value** prevents orders with uncommonly large values from entering the order books.
Maximum Orders per Second	**Maximum Orders per Second** controls the number of orders per second being submitted per Sponsored OTI user.

To edit the order limits, follow these steps:

1. In the **Sponsored User Overview** window, point to the requested account level (Sponsoring Participant, Sponsored User or Sponsored OTI User).

2. In the **Quick Access** bar, click **Edit Limits**.
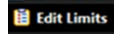
3. In the **Edit Limits** window, click **Order Limits**.

   The **Order Limits** panel is displayed.

> ℹ️ All values must be **positive numbers**.
>
> – For mandatory limit a value must be entered.
> – **Zero** means it is not possible to enter orders at that level.

4. Type the applicable figures in the fields:

   – Maximum Quantity
   – Maximum Value
   – Maximum Orders per Second

> ❗ All RMCs on this panel are enforced directly by the trading engine.
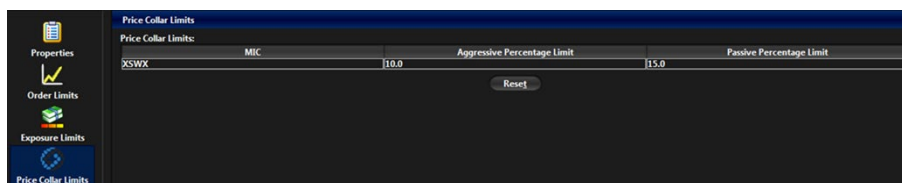>
> **Orders that are rejected due to a breach of any of these limits are neither visible in the RX GUI nor in the FIX Drop Copy.** The rejects are available on the Sponsored Users OTI Session only.

5. Click **OK**.

   The changes are saved and the **Edit Limits** window is closed.

5.3 Edit Price Collar Limits

In the **Price Collar Limits** panel, the Sponsoring Participant can edit specific pre-trade limits for the selected account level.

The parameters are listed in the following table.

Parameter	Description
MIC	The default MIC for the security where the price collar will apply is set to XSWX.
Aggressive Percentage Limit	Sets the permitted deviation which an order limit price can have from the reference. The aggressive limit applies – if you enter a **buy** order with an **order price above or equal to the reference** price, – if you enter a **sell** order with an **order price below or equal to the reference** price.
Passive Percentage Limit	Sets the permitted deviation which an order limit price can have from the reference price. The passive limit applies – if you enter a **buy** order with an **order price below the reference** price, – if you enter a **sell** order with an **order price above the reference** price.

To edit the price collar limits, follow these steps:

1. From the **Sponsored User Overview** window, select an account.
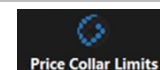

2. In the **Quick Access** bar, click **Edit Limits**.
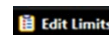
3. In the **Edit Limits** window, click **Price Collar Limits**.

   The **Price Collar** Limits panel is displayed showing the settings in place.

4. Type the applicable values or figures in the fields:
   – MIC (set to XSWX)
   – Aggressive Percentage Limit
   – Passive Percentage Limit

5. Click the **OK**.

   The changes are saved and the **Edit Limits** window is closed.

5.4   Edit Exposure Limits

In the **Exposure Limits** panel, the Sponsoring participant can edit specific at-trade limits (level risk checks) for the selected account level. The settings in this panel will raise **Alerts**, once they are overstepped (see section 7.1.1).

The parameters are listed in the following table. For examples, see section 5.4.1.

| Parameter	Description	Mandatory
Total Traded Value	Sets a limit on the value of executed orders (price*shares).	Yes
Total Exposure	Sets a limit on the value of all open orders (price*shares).	Yes
Total Buy Risk Value	Sets a limit on the running sum of executed buy orders plus open buy orders.	No
Total Sell Risk Value	Sets a limit on the running sum of executed sell orders plus open sell orders.	No
Total Net Risk Value	Sets a limit on the net difference between the value of all buy and sell orders (open and executed).	Yes
Total Risk Value	Sets a limit on the value of all buy and sell orders (open and executed).	Yes
Total Number of Orders	Sets a limit on the total number of orders.	Yes

For the **Email Options** field, the parameters are listed in the following table:

| Email Option	Description
Inherit from Parent	Select settings of a higher account hierarchy level.
Never	No email messages in regards to breaches, warnings, and notices are sent to the Sponsoring Participants.
All Alerts	Sends email messages for breaches, warnings, and notices.
Warnings & Breaches	Sends email messages for warnings and breaches only.
Breaches	Sends email messages for breaches only.

To edit the exposure limits, follow these steps:

1.   From the **Sponsored User Overview** window, select an account.

2.   In the **Quick Access** bar, click **Edit Limits**.
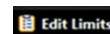
3.   In the **Edit Limits** window, click **Exposure Limits**.
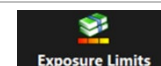
The **Exposure Limits** are displayed showing the settings in place.

4. For each **Value** that you want to limit, type the maximum number in the **Breach** field.

Some of the values are optional (see table above). See section 7.1.2 for **Severity**.

> ℹ️ All values must be **positive numbers**.
> - **Zero** means it is not possible to enter orders at that level.
> - Leaving a **Breach** field **empty** means there is no limit set at that level.

5. For each **Value** that you want to limit, optionally type a percentage in the **Warning** and **Notice** fields.

See section 7.1.2 for **Severity**.

6. For each **Value** that you want to limit, select an option from the drop-down list in the **Email Options** field.

> ℹ️ To set up the email addresses that should receive these alerts, Sponsoring Participants are kindly requested to contact SIX Swiss Exchange Member Services (see section 12.1).

7. Click **OK**.

The changes are saved and the **Edit Limits** window is closed.

5.4.1 Examples

The **Total Number of Orders** limit and **all other at-trade limits** are **accumulative**.

1. Example Aggregate Limit

A limit set at the root account level (for example Sponsoring Participant) will rule the **aggregate limit** for any lower account level, as shown in the following example:

If the **Total Exposure** is set to 1,000,000.00 CHF at the Sponsoring Participant level, then the limit of 1,000,000.00 CHF is enforced at that level. If the **aggregate Total Exposure** for Sponsored Users A and B exceeds the 1,000,000.00 CHF limit, then all of the Sponsoring Participant's Sponsored Users will breach this limit.

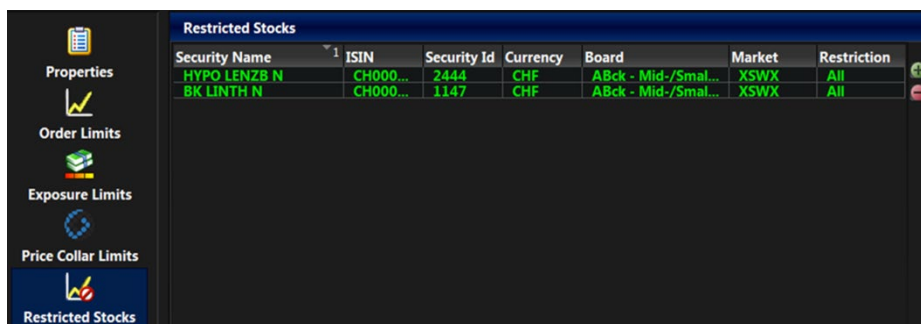2. Example Accumulative Limit

Setting an accumulative limit at a lower level of the hierarchy puts further limitations in place, as shown in the following example:

In addition to the **Total Exposure** limit set to 1,000,000.00 CHF for a Sponsoring Participant, Sponsored User A has a **Total Exposure** limit set to 400,000.00 CHF and Sponsored User B has a **Total Exposure** Limit set to 600,000 CHF. This means that these Sponsored Users can individually trade up to their specific levels (400,000 and 600,000 CHF respectively) of their Total Exposure limits before breaching or - as a group - up to 1,000,000.00 CHF before breaching.

5.5   Edit the Restricted Stocks List

In the **Restricted Stocks** list panel, the Sponsoring Participant can prevent the selected account level from trading specific stocks.

The available fields are listed in the following table.

Parameter	Description
Security Name	Full name of the security.
ISIN	Selects the ISIN identifier of the security to restrict.
Security ID	The Security ID to restrict.
Currency	Selects the currency the stock is traded in.
Board	The trading segment to which the security is assigned.
Market	The Market Code of the security.
Restriction	The restriction type (Buy, Sell, Both).

To edit the **Restricted Stocks** list, follow these steps:

1. From the **Sponsored User Overview** window, select an account.
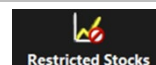

2. In the **Quick Access** bar, click **Edit Limits**.
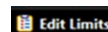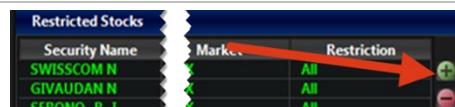

3. Click **Restricted Stocks**.

    The **Restricted Stocks** panel is displayed.

4. In the **Restricted Stocks** panel, click the **Plus** button.

    The **Add Restricted Stocks** window is displayed.

5. To select a security that you want to restrict, in the **Add Restricted Stocks** window, use one or several search fields:

    –   Select a **Board**,
    –   Type the **ISIN** or
    –   Select a **Currency**.

6. Click the security that you want to restrict.

> ℹ To select more than one security, do one of the following:
>
> – Specific rows: Click the securities that you want to restrict, while pressing [Ctrl].
> – Group of contiguous rows: Click the first security that you want to restrict, keep pressing the left mouse-button and drag the pointer to the last security of the group.

7. Select the Restriction Type.

– Buy
– Sell
– All

8. Click **Add**.

> ℹ To add a complete trading segment to the restricted stocks, click **Add Board**.

9. Click **OK**.

The restrictions are saved and the **Add Restricted Stocks** window is closed.

6 Manage Market Exposure

6.1 Disable Market Exposure

The Sponsoring Participant can immediately disable the exposure to the market of selected Sponsored User(s). This means that all their open orders are deleted and any new orders are rejected. This function is known as "Kill Switch", although the expression is not used in the RX GUI.
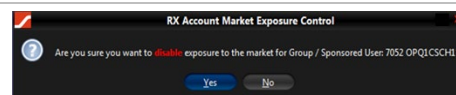
> ℹ️ Note that the Market Exposure can also be enabled/disabled via the OUCH Trading Interface (OTI). Alerts triggered via this interface will appear in the **Event Overview** window.

To disable the Market Exposure for selected Sponsored Users, follow these steps:

1. In the **Sponsored User Overview** window, in the **Sponsored User Overview** table, select the Sponsored User that you want to prevent from accessing the market.

2. Right-click. In the context menu click **Disable Market Exposure**.

   The **RX Account Market Exposure Control** window opens.

3. Review information **RX Account Market Exposure Control** window and click **Yes** to disable the Market Exposure.

   The **RX Account Market Exposure Control** window is closed and a red sign ❌ appears next to the disabled account level and – if applicable – to the child accounts.

6.2 Enable Market Exposure

The Sponsoring Participant can enable a previously disabled Sponsored User. This means that the Sponsored User can place orders into the market again.

> ℹ️ Note that the Market Exposure can also be enabled/disabled via the OUCH Trading Interface (OTI). Alerts triggered via this interface will appear in the **Event Overview** window.

To enable the Market Exposure for selected Sponsored Users, follow these steps:

1. In the **Sponsored User Overview** window, in the **Sponsored User Overview** table, select the Sponsored User that you want to enable to access the market again.

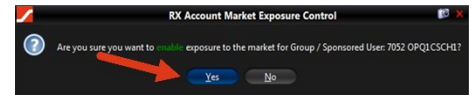2. Right-click. In the context menu click **Enable Market Exposure**.

   The **RX Account Market Exposure Control** window opens.
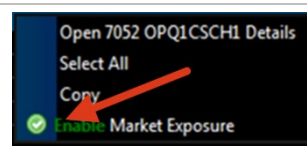
3. Click **Yes** to enable the Market Exposure again.

The red sign next to the disabled Sponsored User and – if applicable – to the child account will disappear.

7   Manage Events
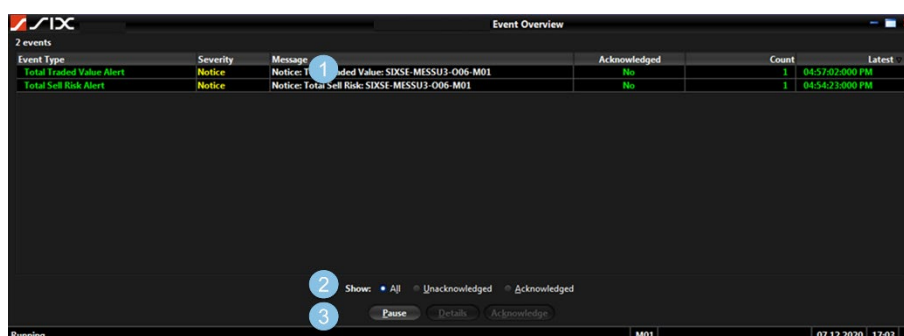
7.1   Event Overview Window

The **Event Overview** window allows the Sponsoring Participant to follow the Sponsored Users' trading activity. According to the limits set in the **Edit Limits** window (see section 5), the Sponsored Users' trading activity triggers notifications of different types and severity.

Upon receipt of a notification, the Sponsoring Participant can manage the events as follows:

–   acknowledge an event (see section 7.2.1)
–   examine and comment an event (see section 7.2.2).

The **Event Overview** window consists of the following elements:

1	Details table	**3**	Quick Access bar
2	Filter bar		

To open the **Event Overview** window, follow these steps:

1.   In the **Sponsored User Overview** window, select the user of interest.

2.   Click **Show Events**.

The **Event Overview window** opens.

3.   In the **Filter** bar, select one of the radio buttons to filter the events displayed.

The **Details** table in the **Event Overview** window consists of the following columns:

Parameter	Description
Event Type	Shows the breach or event type. See section 7.1.1 for a complete list.
Severity	Shows the level of alert: Notice, Warning, or Breach. See section 7.1.2
Message	Describes the type of event and the Sponsoring Participant, Sponsored User or Sponsored OTI User that caused the event.
Acknowledged	Shows the acknowledgement status.

Parameter	Description
Count	Shows the number of events for the selected level of the Sponsored User.
Latest	Shows the time of the latest alert event for the selected level of the hierarchy.

7.1.1 Event Type Alerts

In the **Event Overview** window, in the **Details** table, in the column **Event Type**, the following alerts can appear:

Event Type	Description
Total Traded Value Alert	A Sponsored (OTI) User has exceeded the total traded value limit.
Total Exposure Alert	A Sponsored (OTI) User has exceeded the total value of all open orders.
Total Buy Risk Value Alert	A Sponsored (OTI) User has exceeded the total buy risk value limit.
Total Sell Risk Value Alert	A Sponsored (OTI) User has exceeded the total sell risk value limit.
Total Net Risk Alert	A Sponsored (OTI) User has an imbalance between buy risk and sell risk value.
Total Risk Value Alert	A Sponsored (OTI) User has exceeded the total risk value limit.
Total Number of Orders Alert	A Sponsored (OTI) User has exceeded the total number of orders limit.

7.1.2 Severity

Events are further defined by **Severity**. A color code provides a visual indicator in the RX GUI. To set limits for each level of alert, the user needs editing rights (see section 5.4).


1 Breach indicates that the set limit value has been surpassed: Red color code.

3 A notice is the lowest level alerted: Yellow color code

2 Warning is next highest level alerted: Orange color code

7.2   Event Details Window

From the **Event Overview** window, the Sponsoring Participant can access the **Event Details** window.

The **Event Details** window consists of the following components:
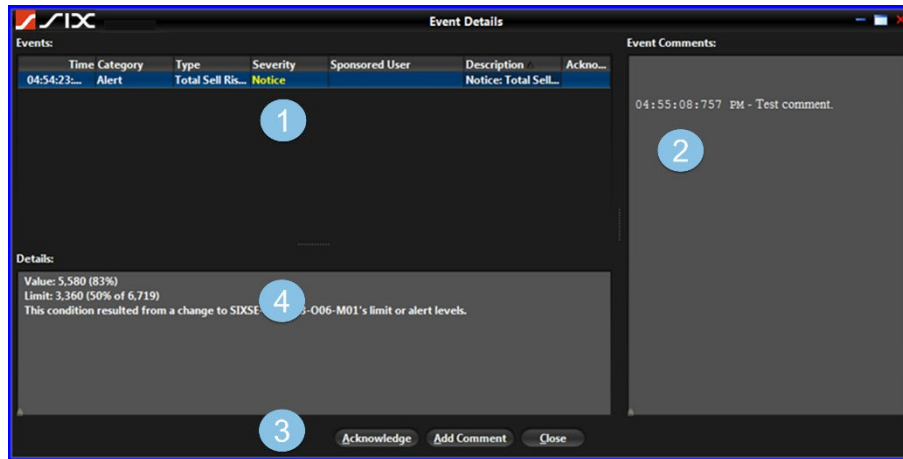
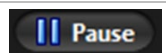|			
1	Events table	**3**	Quick Access bar
2	Event Comments pane	**4**	Details pane

To open an **Event Details** window, follow these steps:

1.   In the **Event Overview** window, select the requested event.

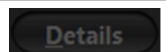ℹ️   To filter the events displayed, select one of the radio buttons in the **Filter** bar.

2.   Click **Pause.**

The data update is paused.

3.   Click **Details**.
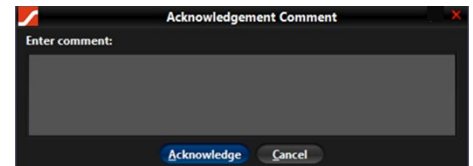The **Event Details** window opens.

7.2.1 Acknowledge an Event

> i A new event is considered **unacknowledged**. An authorized user to has to review and acknowledge it. Once a breach is acknowledged, it is cleared on the RX system.
>
> Alerts triggered via OUCH Trading Interface (OTI) can also be acknowledged by an authorized user.

To acknowledge an event in the **Event Details** window, follow these steps:

1. In the **Event** table, select an event and click **Acknowledge**.
    The **Acknowledgement Comment** window opens.

2. Type a comment and click **Acknowledge**.

    The **Event Details** window opens and shows:

    – in the **Events** table:
    – **Timestamp**
    – **Yes** in the **Acknowledged** column
   – in the **Details** pane: **Acknowledgement Comment**

3. Click **Close**.

    In the **Event Overview** window, in the **Acknowledged** column, the event now appears as acknowledged.

> i Alternatively, you can open the **Acknowledgement Comment** window from the **Event Overview** window. Select an unacknowledged event and in the **Quick Access** bar, click **Acknowledge**.

7.2.2 Comment an Event

To comment an event without acknowledging from the **Event Details** window, follow these steps:

1. In the **Event Details** window, select an event and click **Add Comment**.
    The **Event Comment** window displays.
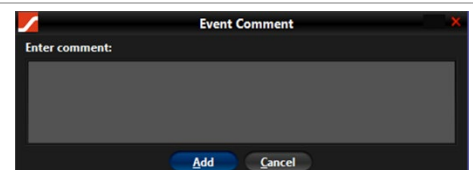
2. Type a comment and click **Add**.

    The **Event Details** window shows the comment in the **Event Comments** pane.

3. Click **Close**.

8 Search Trades Window

In the **Search Trades** window, Sponsoring Participants can do the following:

– Manage queries by saving and running them at a later time (see section 8.1.4).
– Define a search by using rules, groups of rules, or a combination of both to create queries of the execution messages (see section 8.2).
– View Trade Search Results and compare several searches at once (see section 8.2.8).

The **Search Trades** window consists of the following components:
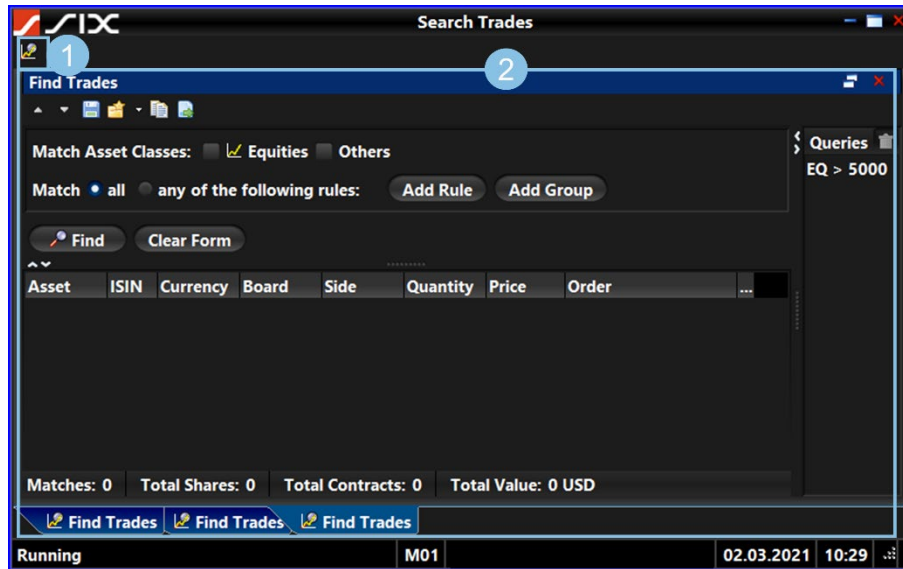
| **1** | Find button | **2** | Find Trades form |

i A separate **Find Trades** tab appears each time you click **Find**. To arrange several **Find Trades** forms, right-click the tab and select the preferred option.

To open a **Search Trades** window, follow these steps:

1. In the **Sponsored User Overview** window, go to the menu bar.
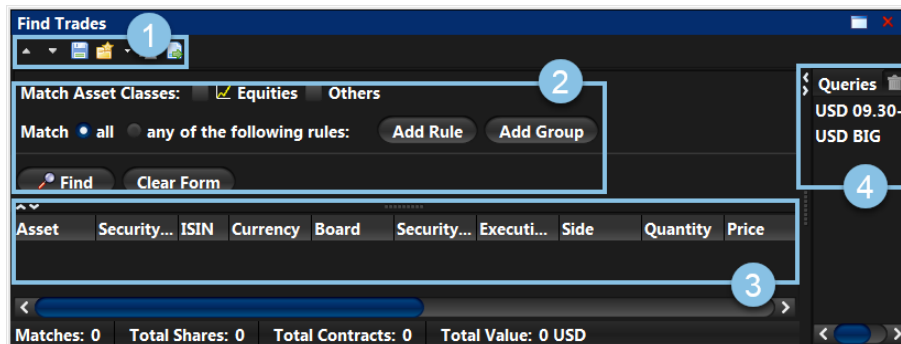
2. Click the **Search** button.

   The **Search Trades** window opens.

8.1 Find Trades Form

The **Find Trades** form consists of the following components:

1	Menu bar	**3**	Results table
2	Query area	**4**	Queries list

8.1.1 Menu Bar
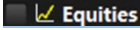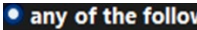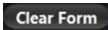
The menu bar consists of the following components:

Button	Component	Description
▲	Collapse Query Area	Click this button to collapse and hide the query area.
▼	Expand Query Area	Click this button to expand and display the query area.
💾	Save Query	Click this button to save a query in the **Queries** list.
📁	Open Saved Query	Click this button to open a query available in the **Queries** list.
📋	Copy Selected Rows	Click this button to copy selected rows to the clip board and from there for example to an excel spreadsheet or an email.
📤	Export Table	Click this button to export the entire query results table to for example to a cvs file.

ⓘ   If a Sponsoring Participant, a Sponsored User or OTI session is selected and then the **Search Trade** button is selected, the query will automatically inherit the selected Sponsored User or OTI session.

8.1.2 Query Area

The **Query** area consists of the following components:

Button	Component	Description
Match Asset Classes	-	This criterion allows to apply the basic filter "Asset Classes" on the search for **Trades**.
Equities	Equity Flag	This checkbox allows to restrict the search for **Trades** to the supported **Equities** only.
	Others	This checkbox allows to include all **Asset Classes** in the search for **Trades** while excluding the supported **Equities**.
Match	-	This criterion allows to apply the basic filter "Rules" on the search for **Trades**.
all	all	This option allows to perform an inclusive search for **Trades**: **All of the following rules** must match for RX to return results.
any of the follow	any	This option allows to perform a search for **Trades**: **Any of the following rules** can match for RX to return results.
Add Rule	Add Rule	Click this button to add a **Rule** to a search for **Trades** (see section 8.2.1).
Add Group	Add Group	Click this button to add a **Group** of rules to a search for **Trades** (see section 8.2.4).
Select Field	Select Field	This dropdown list appears, once **Add Rule** has been clicked, and allows to select a parameter. For a list of the parameters, see section 8.2.
🗑	Delete	Click this button to delete the selected rule from the **Find Trades** form.
Find	Find	Click this button to perform the search for **Trades**.
Clear Form	Clear Form	Click this button to clear the search from the **Find Trades** form.

ℹ️   Empty queries are not executed.

8.1.3 Results Table

The results table displays the **Trades** found and is used to view, sort and export the results. The results table consists of the following components:

Button	Component	Description
∧ ∨	Expand / Collapse Results table	Click this button to expand or collapse the results table. The **Trades** found are displayed or hidden.
	Columns	The parameters are the same as in the dropdown list that appears, once **Add Rule** has been clicked. For general information on handling columns, see sections 10.1.2, 10.1.3 and 10.1.4.

The result table consists of the following columns:

Column	Description
Security	The individual Security defined by ISIN, Name, Currency, Board, ID.
Trade Price	Price at which the trade occurred.
Quantity	The number of shares. Enter a specific number or a range.
Group/Sponsored User	Click the button on the right of the rules field to select the account level (Sponsoring Participant, Sponsored User or Sponsored OTI User) on which to perform the search.

Column	Description
Currency	ISO standard currency code.
Order ID	Use this field to retrieve information for the Order ID. Enter a specific value.
Algo ID	
Custom Match ID	The unique custom Trade Match identifier of the trade.
Execution Type	
Execution ID	Exchange Unique identifier of the trade.
Value	Choose the required sign and then enter the execution value. The Sponsoring Participant must use a decimal to separate the currency units, for example, dollars and cents ($99.99).
Side	Use the drop-down list to retrieve information for Buys, or Sells.
Sponsored User ID	Use this field to retrieve information for a specific Sponsored User ID.
Order Token	OTI Order Token.
Venue	Use this field to retrieve information for the MIC Code (XSWX).
Execution Time	Time at which the trade was executed.
Received Time	Time at which the trade was received by RX.

8.1.4 Queries List

The **Queries** list displays queries defined and saved by the user. It consists of the following components:

| Button	Component	Description
	Expand/Collapse	Click this button to expand or collapse the **Queries** list.
	Delete	Click this button to delete the selected queries from the **Queries** list. See section 8.2.7

8.1.5 Find Trades

The Sponsoring Participant must define criteria to search execution messages in the **Find Trades** window.

> – **Empty** queries are not executed.
> – According to the **Match** option that the Sponsoring Participant chooses, either **all** or **any** of the rules are applied to the query. These criteria can be changed at any time.

To perform a search for Trades (=execution messages), follow these steps:

1. In the **Search Trades** window, click the **Find** button to open a new **Find Trades** form.
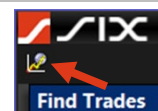
2. In the **Query** area, select an **Asset Class** (see 8.1.2)

3. Choose a matching option for the rules.

4. Add a rule or a group to the **Query** area:

    a. Click **Add Rule** or **Add Group** and complete the fields (see sections 8.2.1 and 8.2.4) or

    b. Double-click a saved query in the **Queries** list (see section 8.1.4).

5. Click **Find**.
The execution messages found are displayed in the
results table.

**6.** Click **Clear Form** to prepare the **Query** area for a
new search.

8.2 Manage Rules, Groups and Queries

A search for execution messages in the **Find Trades** window is always based on specific criteria (single rule or groups
of criteria). To re-use the combinations of search criteria, you can save them as **Queries**.
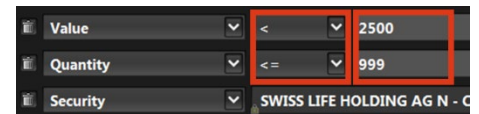
8.2.1 Add Rules

To add a **Rule** to a search, follow these steps:

1. Click **Add Rule**.

From the **Select Field** drop down list, select a search
criterion (see section 8.1.3 for the description of the
field options).
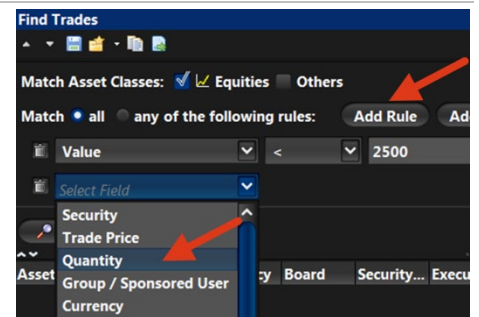
2. Choose a logical operator and type a search value.

3. Click **Find** to execute the search.

> i   No wildcard characters are allowed in these fields. These fields are case sensitive.
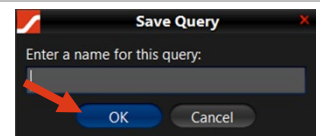
8.2.2 Save Rules

To save a single **Rule** or a set of rules, follow these steps:

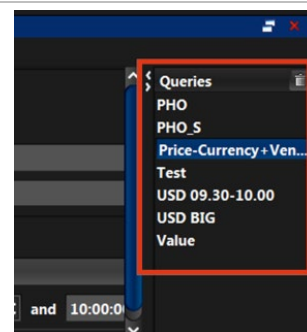**1.** You have added a rule as described in section 8.2.1.

2. In the **Menu** bar, click the **Save** button.

3. In the **Save Query** window, type a name in the text
box and click **OK**.

4. The name of the query appears in the **Queries** list.

To re-use the saved query, double-click the name in the **Queries** list.

8.2.3 Delete Rules

To delete a **Rule** belonging to a saved query, follow these steps:

1. In the **Queries** list, double-click the query that you want to edit.
The rules belonging to the combination are displayed in the **Query** area.

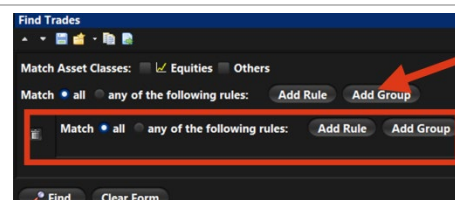**2.** In the **Query** area, point to the rule that you want to delete.
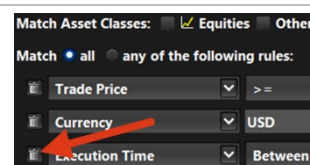
3. Click the **Delete** button.

8.2.4 Add Groups

To combine a set of search criteria, you can create a **Group** in the **Find Trades** form. To add a group to a search, follow these steps.

1. Click **Add Group**.
A new group has now been added.

2. Within the new group, select a matching option.

3. Within the new group, click **Add Rule** or **Add Group** and complete the requested fields (see section section 8.2.1).

> i Clicking the **Add Group** button again in the added group, results in an additional, subordinated query area to the **Find Trades** form (see section 8.1.2).

4. Repeat these steps as often as required and at the required levels.
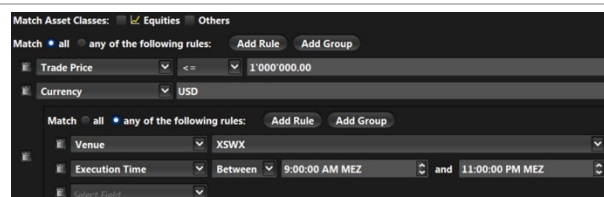
5. Click **Find** to execute the search.

| i | Rules or groups can be interlaced, making them as simple or as complex as required. |

8.2.5 Save Groups

To re-use a group of search criteria at a later point in time, you can save and name it as appropriate. To save a group, follow these steps.
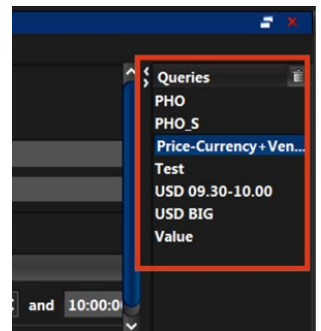
1. Add a group as described (see section 8.2.4)

2. In the Menu bar, click the **Save Query** button.

3. In the **Save Query** window, type a name in the text box and click **OK**.
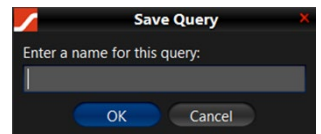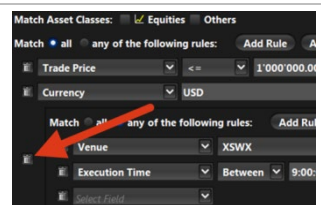
4. The name of the group appears now in the **Queries** list. To re-use it, double-click the name in the **Queries** list.

8.2.6 Delete Groups

To delete a group within a set of rules, follow these steps.

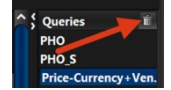**1.** In the **Query** area, point to the group that you want to delete.

2. Click the **Delete** button.

The remaining rules of the query stay valid.

8.2.7 Delete Queries

To delete an existing query from the **Queries** list, follow these steps.

1. In the **Queries** list, point to the query that you want
to delete.

2. Click the **Delete** button.

> ℹ️   To delete more than one query at once, press [Ctrl] and click the queries that you want to delete.

8.2.8 Arrange Several Find Trades Forms

In the **Search Trades** window, a Sponsoring Participant can open several **Find Trades** forms simultaneously. For each opened form, a separate tab is displayed at the bottom of the **Search Trades** window.

To open several **Find Trades** forms simultaneously, follow these steps:

1. In the **Search Trades** window, click the **Find** button to
open a new **Find Trades** form.
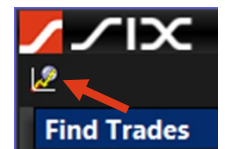
2. Add a rule or a group to the **Query** area:

    a. Click **Add Rule** or **Add Group** and complete the
fields (see sections 8.2.1 and 8.2.4) or

    b. Double-click a saved query in the **Queries** list
(see section 8.1.4).

3. Click **Find**.
A tab is displayed at the bottom of the **Search Trades**
window. The tab name is the same as the name of
the re-used saved query.
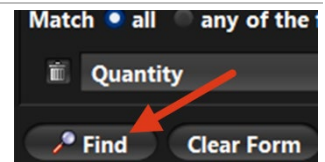
4. Repeat steps 1 to 3 and use other queries.
For each opened **Find Trades** form, a separate tab is
displayed at the bottom of the **Search Trades**
window.
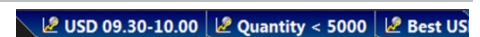
5. To undock a tab, left-click and then drag it anywhere
on your desktop.

6. To hide the query area and display the **Results** table
only, click the **Expand / Collapse** button.

9   Audit Log Window

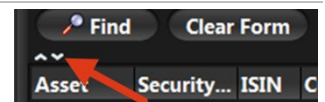The **Audit Log** window allows the Sponsoring Participant user to search the previous five days of audit record data. Upon request, Member Services grant Sponsoring Participant users access to the **Audit Log** window.

> ℹ   The **Audit Log** window is also available via file download from the Member Section.

The **Audit Log** window consists of the following elements:


1	Filter bar	3	Results table

2	Tool bar

9.1   Filter Bar

The filter bar consists of the following components:

Button	Component	Description
Start: 02.05.2020 14:08	Start	Begin date and time of events.
End: 11.05.2020 16:08	End	End date and time of events.

> ℹ   Once a **Start** and **End** time have been entered, you can use either the up and down arrows in the RX GUI or on the keyboard to expand or narrow the time frames to be filtered.

Button	Component	Description
User Id:	User ID	User ID or RX system that caused the event you are searching for.
Audit Event Type: Notice	Audit Event Type	Event Type for which the filter is to be applied (see section 9.3).
Sponsoring Participant: 615	Sponsoring Participant	Sponsoring participant you are searching for.
Group or Sponsored User: 1200	Group or Sponsored User	Sponsored User or Sponsored OTI User you are searching for.

9.2   Tool Bar

The tool bar consists of the following components:
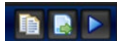
| Button	Component	Description
	Copy Selected Rows	Click this button to copy selected rows to the clip board and from there for example to an excel spreadsheet or an email.
	Export Table	Click this button to export the entire query results table to a file (.csv) for use in a third-party spreadsheet application.
	Update Records	Click this button to refresh the data in the **Audit Log** window.

9.3   Audit Event Types

The following **Audit Event Types** can appear in the **Audit Log** window:

Audit Event Type	Description
ALERT BREACH	A breach limit the Sponsoring Participant has set has been breached.
ALERT NOTICE	A notice limit the Sponsoring Participant has set has been breached.
ALERT WARNING	A warning limit the Sponsoring Participant has set has been breached.
CONFIG CHANGE	A configuration change has been made to the system, for example, adding or removing a user.
EVENT COMMENT	A user has commented an event.
EVENT ACKNOWLEDGED	A user has acknowledged an event.
LOGIN	Details about the application to which the RX user logged in, their machine name, and the IP.
LOGOUT	Details about the application from which the RX user logged out.
TRADER CONFIG CHANGE	Displays any configuration changes made to Sponsoring Participants settings, for example, changing a limit or turning the kill switch on or off.

9.4   Open Audit Log Window

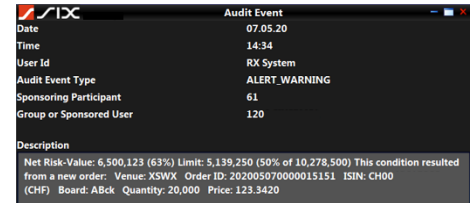To open the **Audit Log** window, follow these steps:

1. In the **Sponsored User Overview** window, click the **Audit Log** button.
   The **Audit Log** window opens.

2. In the tool bar, click the **Update Records** button.

3. In the **Filter** bar, type or select the entries as necessary.

4. In the **Results** table, view the information.
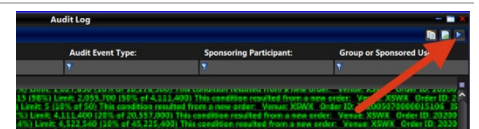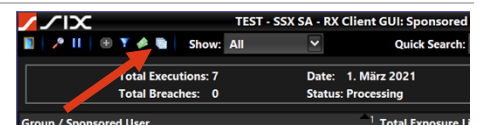
9.5 View Audit Event Window

To view an **Audit Event** window, follow these steps:

1. Open the **Audit Log** window and set the filters as required (see section 9.4).

2. In the results table, double-click the required row. The **Audit Event** window opens and displays further information in the **Description** area.

9.6 Copy Audit Log Information

To copy results from the **Audit Log** window to an excel spreadsheet or an email, follow these steps:

1. Open the **Audit Log** window and set the filters as required (see section 9.4).

2. In the results table, select the rows to copy.

3. Click the **Copy Selected Rows** button.

4. Open an email or an excel file and paste the results from the clipboard.

> **i** Only rows in juxtaposition with each other can be copied.

9.7 Export Audit Log Information

To export results from the **Audit Log** window to an excel spreadsheet or an email, follow these steps:

1. Open the **Audit Log** window and set the filters as required (see section 9.4).

2. In the results table, select the rows that you want to export.

3. Click the **Export Rows** button.

4. In the **Save** window that opens, browse to the required folder, type a **File Name**, and click **Save**.
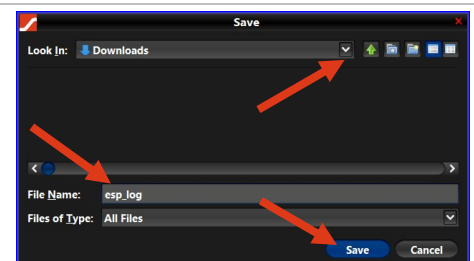
> **i** To select single rows from the results table, press [Ctrl] and click the required rows.

10 RX GUI Customization

10.1 General Information on Sorting Rows and Columns

The Sponsoring Participant user can sort the rows of any column on all windows.

– Row and column order changes are applied throughout an RX session.
– Changes made to window layouts are automatically saved five seconds after the last change. They are specific to the RX user profile.

10.1.1 Sort Rows

To sort the rows of a column, follow these steps:

1. Point to the column heading.

2. Click once to sort the rows in ascending order.
   In the heading, the sorted column will show a triangle pointing upwards.

> ℹ Two clicks will sort the rows in descending order. This is indicated by a triangle pointing downwards.

3. Click three times to bring the column back to its original view.

10.1.2 Resize Columns

To resize one or all columns, follow these steps:

1. Point to the heading of a column and right-click.

2. In the context menu that opens, click either **Auto Resize This Column** or **Auto Resize All Columns**.

10.1.3 Configure Columns

To configure the columns that you want to display, follow these steps:

1. Point to the heading of a column and right-click.

2. In the context menu that opens, click **Configure columns**.

3. In the **Select Summary Columns** window, select the columns that the table will display.

4. Click **OK**.
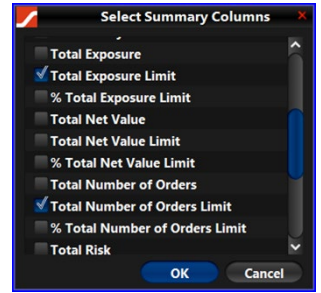
> To open the **Select Summary Columns** window, you can also click the **Configure Columns** button (see section 4.1.3)
>
> To open the **Select Group/Sponsored User Detail Columns** window in a **Details** window, click the **Configure Columns** button in the **Details** table – **Equity** tab (see sections 4.2.3 and 11.2).

10.1.4 Arrange Column Order

To arrange the column order of a table, follow these steps:

1. Point to the heading of the column that you want to move.

2. Click and drag the column to the desired position.

10.1.5 Sort Rows by Multiple Columns

You can sort a table by more than one column at a time. To sort rows by multiple columns, follow these steps:

1. Press [Ctrl] and click the columns by which you want to sort the rows.
The columns are labeled 1, 2 and so on (according to the order of your clicks).

2. Point to the heading of the column by which you want to sort the rows and click.
The columns now sort in relation to one another.

10.2 Copy Data

To copy data from any RX GUI window and paste the data to an email or an excel file, follow these steps:

1. In any RX window, point to the row with the data that you want to copy.

> To copy several rows at once, press [Ctrl] and click the rows that you want to copy.

2. Right-click. In the context menu that opens, click **Copy**.
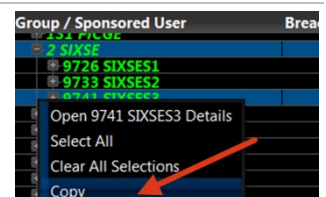
3. Open an email or an excel file and paste the data
from the clipboard.

| i | For information on copying and exporting **Audit Log** information, see sections 9.6 and 9.7. |

3. Open an email or an excel file and paste the data
from the clipboard.

11   Install SWXess Sponsored Access RX GUI

To request access to the Sponsored Access arrangement, the Sponsoring Participant must fill in the **Sponsored Access Application Request Form** available on the website of Swiss Exchange and return this to Member Services. Once the form is received, Member Services will set up the account hierarchy and configure RX GUI User accounts based on the Sponsoring Participant's requests. A new Party ID and associated OTI Users will be set up for each new Sponsored User that a Sponsoring Participant wishes to facilitate through Sponsored Access.

11.1   System Requirements

To run the RX GUI, the Sponsoring Participant must have:

– Open JDK or Java® 1.8.0 (update 161 or later is recommended) installed. The path of the java/bin directory must be added to the path environment variable.
– Newest versions of Internet Explorer, Chrome or Firefox on Windows 8.1 or newer (other Operating Systems and browser combinations may work but are neither tested nor supported by SIX).
– An internet connection with at least 5 Mbps (up/down) or faster.

> ⓘ Please note that the initial download size of the RX GUI is approximately 62MB.

11.2   Prepare Installation

To install the RX GUI for the first time, it is necessary to download a PKCS12 certificate, install it in the Windows keystore (section 11.2.3) and create a local jks keystore (section 11.2.4a).

> ⓘ Depending on the setup, the installation process may require administrative rights on the target computer.

11.2.1   Request SA Certificate

To request your SA Certificate (PKCS12), follow these steps:

1. Log on to the SIX Swiss Exchange Member Section:

   https://secure.six-swiss-exchange.com/member_section/login.html

2. In the **Account Information,** click **My User Profile.**
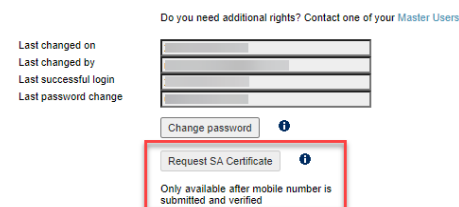
3. Verify that your mobile number has been validated.

4. Click the **Request SA Certificate** button at the bottom of the page.

   The certificate will be created overnight and be available for download on the next business day.

> ⓘ To register your mobile number, follow the steps in the Member Section Online Help (see section **Validate your Mobile Phone Number**):
>
>   https://secure.six-swiss-exchange.com/membersection_userhelp/index.htm

11.2.2 Download SA Certificate

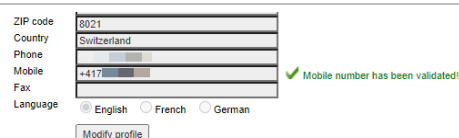To download the SA Certificate, follow these steps:

1. Log on to the SIX Swiss Exchange Member Section:

https://secure.six-swiss-exchange.com/member_section/login.html

2. In the **Account Information,** click **My User Profile.**

3. Click the **Download SA Certificate** button at the bottom of the page
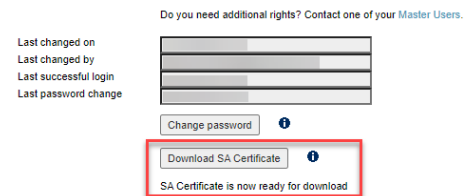
4. Type a [**Pass phrase]** and the Personal Authentication Key (**PAK**) which has been sent to your registered mobile phone number (see section 11.2.1).
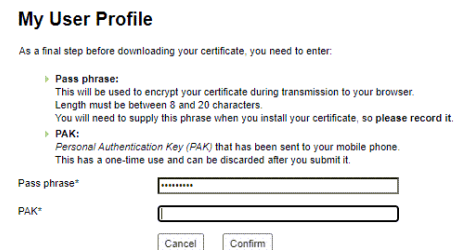
> ! Please note down your [Pass phrase]. You will be required to type it later when you import the certificate into the Windows certificate store and the local JKS keystore.

11.2.3 Import Certificate into Windows Keystore

1. Navigate to the location where you have saved the certificate.

2. Double-click the certificate to launch the certificate installation window.

> i Windows 10 only: Choose Store Location "Current User".

3. Click **Next**.

4. Verify that the **File name** field contains the path to the location where you saved the certificate.

If this field is blank, manually browse to the location where you downloaded and saved the certificate.
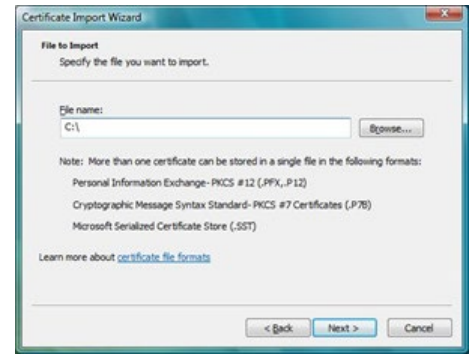
5. Click **Next**.

6. In the **Password** field, type the [**Pass phrase**] that you entered when downloading the certificate (see 11.2.2, step 4).
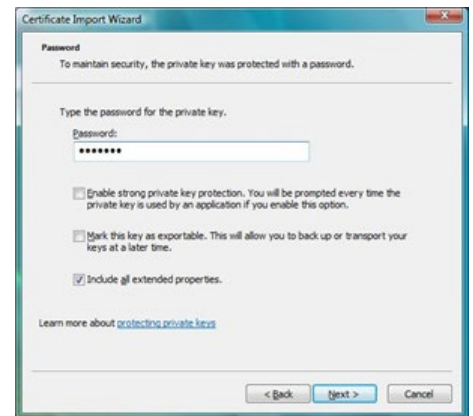
7. Click **Next**.

8. Select the option "Automatically select the certificate store based on the type of certificate".
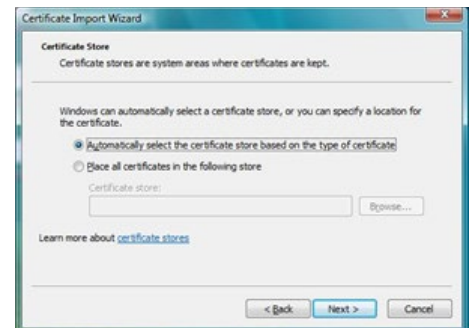
9. Click **Next**.

10. Click Finish.

> ℹ️ You may now be informed that a certificate for a Certification Authority is installed.
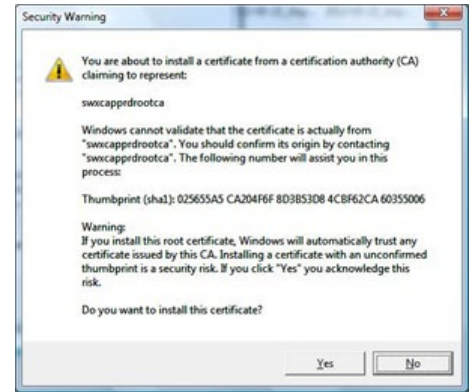
11. Click **Yes**.

12. If you wish to run the additional check of comparing the <Thumbprint (sha1) hash> shown in the dialog box against the Root Certificate information provided in the Member Section to make ensure they match, click **Yes**.

Tier-3 SIXROOT Certificate Fingerprint	
Method	Fingerprint
MD5	DC81991C 357CC743 CF552D74 620ED2A0
SHA1	06C2C682 FB0AF1AE 230E2AB4 0D094DD7 1317C9D1

13. Click **Yes** to complete this process.

11.2.4 Install Certificate to Local Keystore

> ❗ Make sure you have downloaded the SA Certificate and imported the certificate into the Windows Keystore (see sections 11.2.2 and 11.2.3) before installing the certificate to a local keystore.

To install the certificate into a local keystore, follow these steps:

1. Create a new folder to define where you will create the keystore and host the RX GUI Binary.

2. Copy/paste the downloaded certificate to the newly created folder.

3. Create the local keystore using this command:

```
keytool -importkeystore -srckeystore <saved
certificate>.p12 -destkeystore keystore.jks
-srcstoretype PKCS12 -deststoretype JKS -
deststorepass [local keystore password]
```

> ℹ️ The [local keystore password] used on the command must also be used in the start-command for the application later on.

4. When asked for the password for the certificate, type the [**Pass phrase**] that you entered when downloading the certificate (see 11.2.2, step 4).

Successful password entry is confirmed.

5. To synchronize the passwords for the local keystore and the certificate inside the keystore, type this command:

```
keytool -keypasswd -alias <friendly name of
certificate> -keystore keystore.jks
```

6. Type the [local keystore password] chosen for the local keystore (see step 3 of this section).
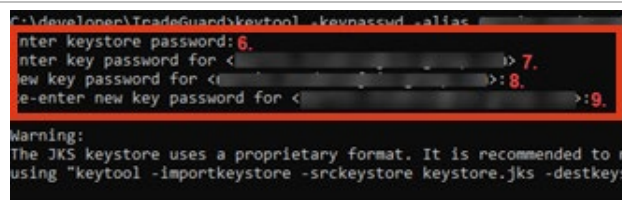
7. Type the [pass phrase].

8. Type the [local keystore password] as the new key password for the certificate.

9. Re-enter the new [local keystore password].
    This process ends here.

11.3   Launch RX GUI

ℹ️ The RX application runs on a dedicated server for each client. Before launching the RX GUI, Sponsoring Participant must have successfully installed the SA certificate in their local keystore and in the Windows keystore.

To launch the RX GUI, follow these steps:

1. Go to the Sponsored Access landing page:
    https://sa.six-swiss-exchange.com/
    Depending on your needs, click
    a. either **M01** for the Membertest environment
    b. or **P01** for the Production environment.

2. Click **Download Client Application**.

3. If you are asked whether to open or save the file, click **Save**.

4. Go to the Download folder and drag the downloaded Client Application to the folder created for the local keystore (see section 11.2.4).

5. Start the RX GUI with the following command:

```
javaw -Djavax.net.ssl.keyStore=keystore.jks -
Djavax.net.ssl.keyStorePassword=[local keystore
password] -jar xstream-rx-client.jar
```

ℹ️ Use the [local keystore password] you have chosen for the local keystore (see section 11.2.4).

6. In the **Login** window, type the login credentials for the respective environment that you have received via email from Member Services.

   The **RX GUI** opens. The **Sponsored User Overview** window displays with the hierarchy that the Sponsoring Participant has the permission to view.

11.3.1 Create a Shortcut

To create a shortcut from which you can launch the RX GUI in the future, follow these steps:

1. Right-click the RX GUI icon and click **Create shortcut**.

2. Right-click the freshly created shortcut icon and click **Properties**.

3. In the **Properties** window, in the tab **Shortcut**, in the field **Target**, type the same command as in section 11.3, step 5.

```
javaw -Djavax.net.ssl.keyStore=keystore.jks -
Djavax.net.ssl.keyStorePassword=[local keystore
password] -jar xstream-rx-client.jar
```

4. In the tab **Shortcut**, in the field **Start in**, type the path to the folder where the keystore and jar-file are located (see section 11.2.4).
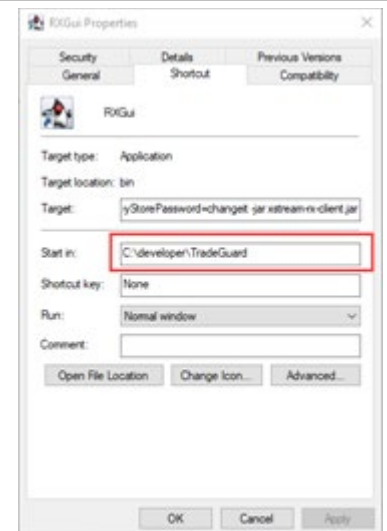
5. Click **OK**.

11.4 Maintain RX GUI

11.4.1 Renew SA Certificate

> ℹ Issued certificates are valid for a lifespan of two years and 50 days (770 days). After expiry, establishing a secure VPN connection is no longer possible. The validation of a certificate only takes place when connecting.
>
> 30 days before a certificate expires, a new certificate is available for download. The Local Technical Support will contact the participant and remind him/her of the certificate renewal.
>
> To install the new certificate, see sections 11.2.3 and 11.2.4.

11.4.2 Update the Certificate in the Local Keystore

To update the certificate in the Local Keystore, follow these steps:

1. Use a command prompt to go to the directory where your local keystore and the jar file are located.

2. To check the current certificate, enter this command:

```
keytool -list -v -keystore keystore.jks
```

3. When prompted, type the local keystore password

4. To remove the existing certificate, enter this command:

```
keytool -delete -alias <friendly name of
certificate> -keystore keystore.jks
```

5. Download the new certificate from the Membersection (see section 11.2.2).

6. Install the new certificate to the local keystore (see sections 11.2.3 and 11.2.4).

11.5 Troubleshooting

The most common problems while installing and launching the RX GUI can be solved by following this documentation (see sections 11.2, 11.3 and 11.4). For additional support, please contact your **Local Support Center**.

11.5.1 RX GUI Cannot Contact the Server

1. You have tried to launch the RX GUI.

2. You are shown the error: **Cannot contact RX server on sa.six-swiss-exchange.com!**

3. Verify if your command to start the application is correct.
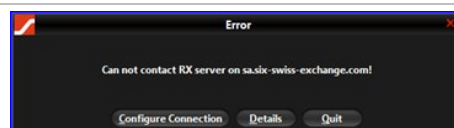
> ⓘ The command is case sensitive (see section 11.3, step 5).

4. Check if you have access to the host. In your web browser, go to

    a. Production environment : https://sa.six-swiss-exchange.com/sponsored-access/

    b. Membertest environment: https://sa-pppd.np.six-swiss-exchange.com/sponsored-access/

5. Check if your allowed and configured to reach the internet addresses for the Production and Membertest environments.

ⓘ   RX GUI uses **two-way SSL encryption**. If you employ a proxy that breaks end to end SSL encryption, please whitelist the following link:

- Production environment: https://sa.six-swiss-exchange.com:443
- Membertest environment: https://sa-pppd.np.six-swiss-exchange.com:443

12   Column and Drop Down Menu Definitions

12.1   Sponsored User Overview Window Columns

For the **Sponsored User Overview** window, the following columns are available in the **Select Summary Columns** window (see sections 4.1.3 and 10.1.3):

Column	Description
Active Now	Displays yes if there has been recent trading activity. Otherwise, the time of last activity is displayed.
Breaches	Displays a count of all breaches that occurred for the day.
Events	Displays the count on notices, warnings, and breaches.
Max Order Value	Displays the max order value limit.
Max Share Size	Displays the maximum shares that can be requested in a trade.
Total Buy Risk	Displays the running sum of executed buy orders plus open buy orders.
Total Buy Risk Limit	Displays the limit on the running sum of executed buy orders plus open buy orders.
% Total Buy Risk Limit	Displays the percentage of Total Buy Risk Limit consumed.
Total Exposure	Displays the current value of all open orders (price*size).
Total Exposure Limit	Displays the limit on the value of all open orders (price*size).
% Total Exposure Limit	Displays the percentage of the Total Exposure limit consumed.
Total Net Value	Imbalance between Buy Risk and Sell Risk. Absolute Value (Total Buy Risk and Total Sell Risk).
Total Net Value Limit	Displays the limit on the net difference between the values of all buy and sell orders (open and executed).
% Total Net Value Limit	Displays the percentage of the Total Net Value Limit consumed.
Total Number of Orders	The total number of orders for the day. This includes orders accepted, amended and rejected, excluding rejects due to the Sponsored Access system being unavailable.
Total Number of Orders Limit	Displays the limit for maximum number of orders that can be submitted for the day.
% Total Number of Orders Limit	Displays the percentage of the Total Number of Orders limit consumed.
Total Risk	Displays the sum of the Total Buy Risk and Total Sell Risk values.
Total Risk Limit	Displays the limit set on the Total Risk.
% Total Risk Limit	Percentage of the Total Risk Limit consumed.
Total Sell Risk	Displays the current value of executed sell orders plus open sell orders.
Total Sell Risk Limit	Displays the limit set of executed sell orders plus open sell orders.
% Total Sell Risk Limit	Displays the percentage of the Total Sell Risk limit consumed.
Total Traded Value	Displays the current value of executed orders (price*size).
Total Traded Value Limit	Displays the limit set for the value of executed orders (price*size).
% Total Traded Value Limit	Displays the percentage of the Total Traded Value limit consumed.

12.2   Details Window - Equity Tab Columns

In the **Details** window, the following columns are available in the **Select Group/Sponsored User Detail Columns** window (see sections 4.2.3 and 10.1.3):

Column	Description
Buy Exposure	Displays the value (price * shares) of all open buy orders.
Buy Price	Average price per share of the position.
Buy Shares	Daily total of all shares bought in this stock.
Currency	Trading currency of the stock.
ISIN	Displays the ISIN of the contract.
Net Exposure	Displays the netted (buy - sell) exposure of all open orders.
Net Traded	Displays the absolute value of the net traded (traded buy-traded sell).
Open Buy Shares	The total number of open buy order shares.
Open Sell Shares	Displays the number of shares open in the market
Security Name	The full name of the Security.
Sell Exposure	Displays the value (price * size) of all open sell orders.
Sell Price	Average executed price per share for sell orders.
Sell Shares	Daily total of all shares sold in this stock.
Stock Shares	Displays the total number of shares held.
Total Exposure	Displays the limit on the value of all open orders (price*size).
Buy Exposure	Displays the value (price * shares) of all open buy orders.
Buy Price	Average price per share of the position.
Buy Shares	Daily total of all shares bought in this stock.
Currency	Trading currency of the stock.
ISIN	Displays the ISIN of the contract.
Net Exposure	Displays the netted (buy - sell) exposure of all open orders.
Net Traded	Displays the absolute value of the net traded (traded buy-traded sell).
Open Buy Shares	The total number of open buy order shares.
Open Sell Shares	Displays the number of shares open in the market
Security Name	The full name of the Security.
Sell Exposure	Displays the value (price * size) of all open sell orders.

12.3   Sponsored OTI User Details Window - Open Orders Tab Columns

In the **Sponsored OTI User Details** window, in the **Open Orders** tab, the following columns are available in the **Select Open Order Columns** window (see sections 4.2.3 and 10.1.3).

Column	Description
Changed	Shows the last time the order was modified. For example, by a cancel/replace message.
Created	Shows the time of the original new order.
Currency	The currency used in the order.
Leaves Qty	Displays the number of shares left open to fill in this order.
Order Id	The order identifier given by the Sponsored User.
Order Price	Shows the price of the order.
Quantity	Shows the number of shares specified in the order.
Side	The side (buy or sell) of the order.
Board Id	The Board ID that the security is a member of.
Board Name	The Board Name that the security is a member of.
ISIN	ISIN identifier of the security.
Security Name	Full name of the security.
Sponsored User	Sponsored User which entered the transaction.

13   Contact

13.1   Onboarding

For more information on the onboarding process including enablement and testing of the RX User Interface, please contact **Member Services**.

Helpdesk	Phone	Email
Member Services	+41 58 399 2473	member.services@six-group.com

13.2   Connectivity

For technical connectivity queries, please contact your **Local Support Center**:

Helpdesk	Phone	Email
Local Support Center Zürich	+41 58 399 2400	lsz@six-group.com
Local Support Center Geneva	+41 58 399 5642	lsg@six-group.com
Local Support Center London	+44 207 864 4364	lsl@six-group.com

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