



ASX DCS MCM 1.5.0 High Level Technical Description Overview

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20 December 2024

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Derivatives Clearing System Open Interface

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Introduction

This document describes the changes to the Member Clearing Module (MCM)/Derivatives Clearing System (DCS) and database schema required to support MCM/DCS v1.5.0.

The ASX supplied **MCM 1.5.0** will be made available to Clearing Participants at no additional charge.

The changes can be categorised and summarised as follows: A detailed document will be made available in Q1 of 2025.

1. Changes in MCM 1.5.0

1.1. MCM Reports and TLS1.2

MCM 1.4.8 requires TLS 1.0 to generate reports. To provide support for CP's who wish to turn off TLS 1.0. A new form will be available in the MCM GUI that will allow CP's to send DCS the requirements for the reports they need. DCS will then generate the reports and be delivered after MCM SOD has completed.

1.2. Ability to reset the password of MCMAUTOUSER

CP's will be able to change the password to meet their internal security policies for the MCMAutoUser account.

1.3. MCMAutoUser no longer requires sysadmin privileges.

SQL Server sysadmin privileges requirement has been removed in MCM 1.5.0

1.4. DCS (MCM EIF) - Allow position transfers/give-ups on Trade Date for RIOT accounts

Currently RIOT accounts in DCS have the restriction in place whereby the transfer/give-up can't occur on T. Other account types within DCS do allow the transfer to occur on T.

Market Makers who use more than one Clearer to perform position transfers/give-ups on Trade date for RIOT accounts will be allowed from MCM 1.5.0

Give-up can also be done through EIF (External Interface). Using EIF helps clearers integrate ASX DCS with their own systems providing straight through processing. This enhancement will also be available via EIF.

1.5. Removal of Microsoft XML Core Services (MSXML 4.0)

Microsoft XML Core Services (MSXML 4.0) is no longer required in MCM 1.5.0

1.6. Support for SQL Server Always On availability groups

MCM 1.5.0 now supports SQL Server Always On availability groups.

1.7. Introducing Delta and Vega columns in the TradedEntityPrices table

Delta and Vega values are currently only available in the SPAN file. Delta and Vega columns will be available in the TradedEntityPrices table from MCM1.5.0.

1.8. Fix for inconsistency in Taken flag MCM GUI and EIF

MCM GUI has been updated to display Taken flag as 'W' (stands for waiting) instead of empty when a give-up is performed, this is to bring it in line with the EIF AL transaction.

1.9. DCS Interest Rate display updates

DCS calculates interest rates to four decimal place, the views and reports in MCM are currently truncated to two decimal places.

1.10. Limit give up trade commission to 2 decimal places

Update to EIF procedure to limit the trade commission to 2 decimal places

1.11. Price column is truncated in Open Position statement report

Price column in the Open Position statement report is no longer truncated.

1.12. Overflow error reported by MCM when trying to price average trades

Fix in price averaging request when the price is high for large quantities.

1.13. Insufficient server-side validation of user login and access

Additional checks added to ensure MCM application can only be started by an authenticated user

1.14. Hardcoded SQL Admin Credentials visible in plain text

SQL Admin Credentials are no longer visible in plain text