

ELECTRONIC TRADING ET 2

ADMINISTRATION USER GUIDE

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About this Document

Intended Readership

This guide is aimed at the following types of ET administrator:

- System Installer - creating the foundations of ET. For example, adding instruments, currencies, currency pairs and feeds.
- System Administrator - creating the fundamentals of ET. For example, permission filters, modifiers and currency pair conventions.
- User Administrator - day-to-day administration of ET. For example, creating users and accounts.
- Trading / Pricing User - Setting and adjusting the market strategy: For example, Autotrading Good For amounts and Market Volatility ratings.

In this Document

This guide can be used in two ways:

- A reference manual for specific items and tasks in the ET Administrator applet.
 - Use the index to find the meaning of a specific ET Administrator applet item, for example a checkbox or drop-down list.
 - Browse the task list associated with each panel to find recommended procedures for tasks such as creating a currency pair, or resetting a password.
- An instruction manual for adding specific modules to ET.
 - The procedures for adding specific functionality to ET, for example, one-click trading or regional currency configuration are classified into modules. Each module contains a list of tasks in a specific order that need to be carried out in order to add that functionality to ET.
 - Each module also includes the associated server and applet configuration.

See Also: [ET Configuration Modules](#) on page 17.

Feedback

If you have any comments on this document please contact Thomson Reuters Sales and Trading Treasury documentation by email: S&TTreasuryDocumentation@thomsonreuters.com.

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Chapter 1 ET Configuration Modules

TRM Setup and Rate Management

This module covers the creation of feeds, currencies and currency pairs in your ET system. You will also be taken through rate management and pricing methods.

The ET system and TRM

The Electronic Trading (ET) system is a combination of client side and server side applications that enable trading of Foreign Exchange and other instruments.

The Trader Rate Management (TRM) system is a component of ET, and comprises a dedicated server (EchoTRM), several panels within the administration applet (Admin applet), and a Rates Monitor panel in the Trader applet.

The primary role of a Price Feed Application (PFA) is to publish rates to traders and clients via GID.rates. TRM performs this task co-operatively with other components. In addition, it provides services for calculating price breakdowns, validating deals and managing the quality of market rate information.

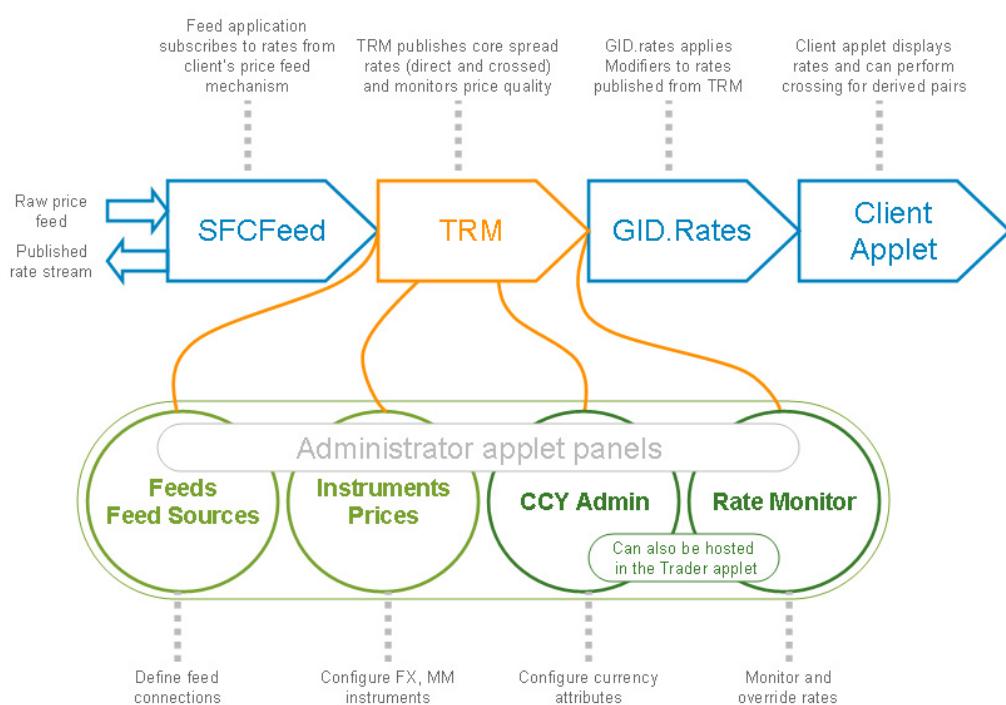


Figure 1: TRM as a Price Feed Application (PFA)

Figure 1 shows the interaction between TRM, GID.rates and the Admin applet to provide client pricing. The Admin applet provides the administration user with the ability to configure feeds, determine spreads to be applied and determine which rates are dealable.

GID.rates adds markup through administrator-specified modifiers and allows the client rates to be published to the Client applet, this is described in [Modifiers Reference on page 283](#).

The Rates Monitor panel in the Trader applet is the same panel as in the Admin applet because traders may be given permission to override rates. In the context of a transaction, the trader is the market maker.

The client Rates panel can only display the rates provided via GID.rates to the price taker.

TRM Administration responsibilities

The TRM administrator (or a Trader with TRM administration permissions) is responsible for maintaining the system configuration. There are other administrative tasks that a TRM administrator may have to perform, such as managing users and accounts, applying modifiers and defining filters. These tasks are listed as part of specific configuration modules outlined in this chapter, or listed by Administrator applet panel in the task chapters of this document.

Defining feed resource connections

The feed resource is a server that acts as an interface between the client bank's price feed mechanism and ET components. The feed application subscribes to the price feed system and translates the raw liquid rates received into the data stream that is used by the TRM. Conversely, the feed application receives rates from the TRM and translates them into a format that can then be added to the client bank's feed. For example the TRM may calculate rates for non-direct currency pairs by crossing via a third currency.

The TRM administrator defines the Field Identifiers (FIDs) that are to be retrieved from the price field and maps them onto the appropriate data fields used by the TRM system.

Defining Instrument sets, branches and currencies

Within the TRM system, there is a hierarchy of branches and instruments. The default instrument set (FX) and the default instrument (FX.CROSS) are set up as part of the initial system configuration and this defines certain properties that all instruments inherit. The instruments traded using the TRM system involve Foreign Exchange (FX) transactions, and these are organised into branches (e.g. FX.CROSS), within which there are a number of currencies (e.g. FX.CROSS.GBP).

Defining currency pairs and models

The major task for the TRM administrator is to define the currency pairs and the trading rules that they operate within. This includes:

- Defining the market conventions, pips and decimal places used when the currency is displayed in Rates panels and trading tickets (known as "static properties")
- Defining the via currency for crossed and derived currency pairs
- Creating and assigning the feed alias for direct currency pairs
- Defining rounding and spread rules for different market conditions
- Define throttling and stalling parameters
- Configure tolerance checking
- Configure rate re-distribution and publishing back to the client bank's feed
- Defining alternative trading models to reflect market trading hours and trading patterns

Applying overrides to live rates

The trader Rates Monitor panel is common to the Trader applet and the Admin applet. Depending on how the ET system is configured traders and/or TRM administrators may override the rate that the TRM system publishes.

TRM configuration and rate management tasks

The flowchart in [Figure 2](#) shows the basic tasks that the TRM administrator will perform in the typical order that the tasks need to be done. Some tasks (such as defining the feed resource and connections) will be undertaken infrequently, others such as defining a new currency pair may be more frequent.

Note: Throughout this chapter, "TRM administrator" is used to indicate the user role responsible for creating currency pair models and feeds. This is used to distinguish from a generic "administrator" or a "system administrator". It is possible that the person who performs the TRM administrator role is in fact a senior trader with TRM administration permissions but no user or system administration permissions.

TRM-related tasks can be broken into three main areas:

- Creating and setting up models (and related instruments, feeds, and so on)
- Managing rates (providing manual rates and overriding fed rates)
- Responding to client RFQs and using TRM aspects of the ET system to facilitate trading. This is covered in the [ET 2 Trader User Guide](#).

There is an order in which some tasks are best tackled, for example, it is not possible to define a feed for a currency pair until the currency pair has been created. The approach taken in this document (and outlined in [Figure 2](#)) will guide you through the recommended process.

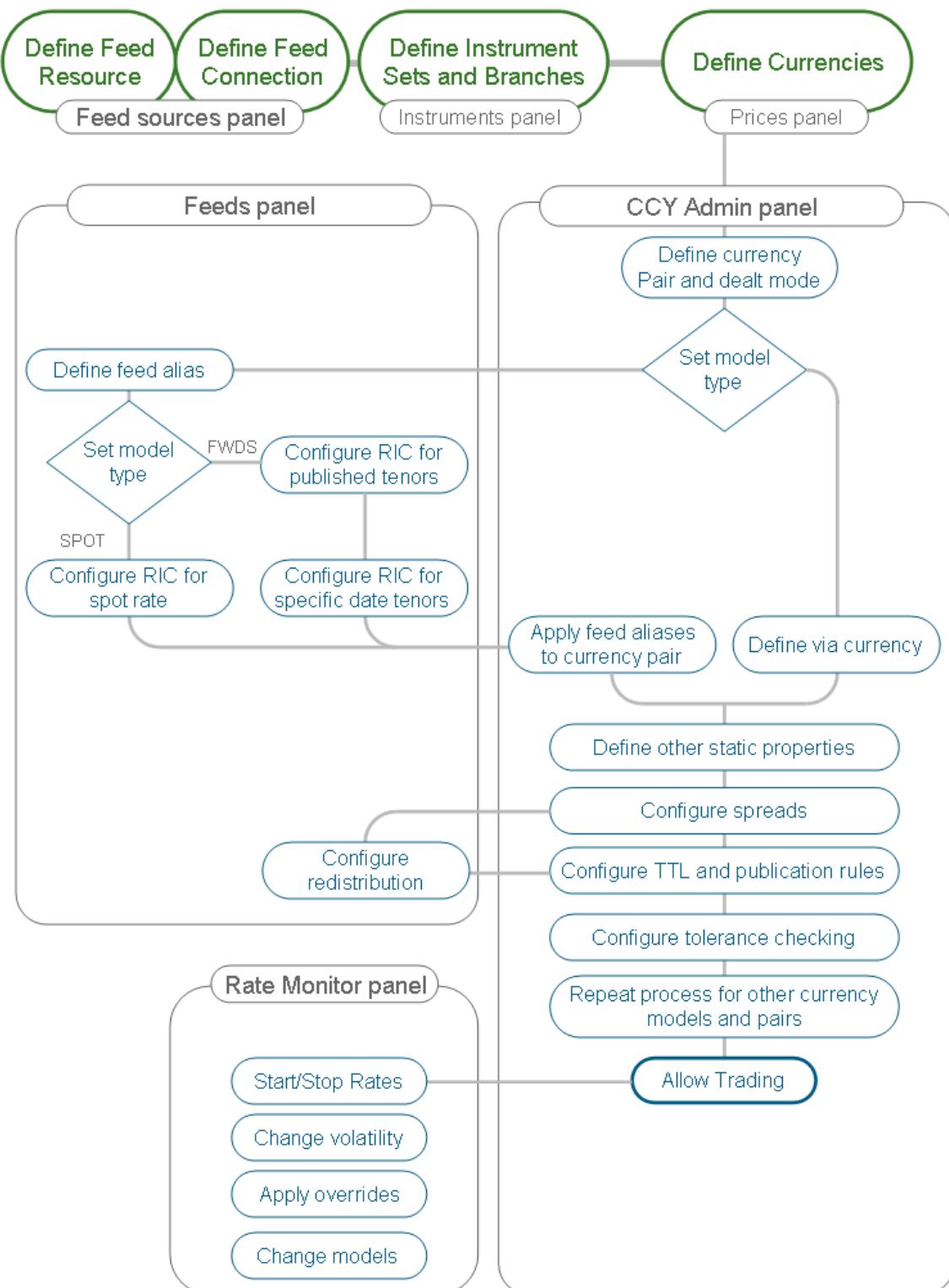


Figure 2: TRM administration overview

TRM Tasks

It is assumed that the ET system has been installed and is configured and running. A successful installation will have the FX instrument set created and the FX.CROSS instrument created and assigned to the FX instrument set.

The tasks below must be performed in the specified order.

Step	1
Configuration	<p>Define Feed Resource</p> <p>Prices are taken from the client bank's raw liquid rates mechanism. Since there are a number of different systems available, the ET system provides a server that acts as an interface between the external (bank) system and the internal (ET) system. In common with other parts of the ET system, each server registers as a resource. The resource name is defined as part of the server initialization (this is described in the ET 2.x Installation and Configuration Guide.)</p> <p>If not already configured within the TRM system, the TRM administrator will need to add the name of this resource in the feed sources panel.</p>
Reference	To create a new feed resource on page 214.
Considerations / Notes	The <i>Resource Name</i> must match the RESOURCE_NAME and section name in the SFCFeed.ini file.

Step	2
Configuration	<p>Define Feed Connection</p> <p>The feed resource provides the mechanism for subscribing to, and receiving raw liquid prices from the client bank's feed.</p> <p>The feed connection is the mechanism for selecting the pricing information from the full dataset provided by the feed, by specifying the Field Identifiers (FIDs) for the Ask and Bid (or Mid) price fields and other fields that are passed via TRM to subscribers (for example the display name of the source of a particular rate). It may be necessary to provide an alias name for a field, and within TRM there is the ability to support different field names for SPOT and Forward Points.</p> <p>As with feed resources, the TRM system should be configured with feed connections appropriate to the client bank's installation. However, it is likely that the TRM administrator will need to maintain feed connections, for example adding a new feed.</p>
Reference	To create a new feed connection on page 215.

Step	3
Configuration	Create currencies
Reference	To add a currency on page 178.

Step	4
Configuration	<p>Create currency pairs and default model.</p> <p>The heart of the TRM system is currency pair management. Since rates are defined between currency pairs, the most important TRM panels are the currency administration (CCY Admin) panel which is used to define and configure pairs, and the Rate Monitor panel where rates are displayed and may be overridden.</p> <p>Each currency pair has at least one model which defines the rules that control trading. It is possible to define more than one model to reflect changes in the market place at different times of day, for example, using a direct rate when a particular market is open then changing to a crossed or derived rate when that market closes. TRM can be licensed to allow the trader to dynamically change models.</p>
Reference	To create a currency pair model on page 181.

Step	5
Configuration	<p>Define pricing method.</p> <p>The following pricing methods are supported:</p> <ul style="list-style-type: none"> • Direct requires a live feed for that pair is available to the system. • Crossed relies on crossing via rates (cross components) which are themselves defined by models in the usual way. When crossing rates in the PFA modifiers are applied after the cross calculation takes place. • Derived relies on crossing two rates in the applet (either through USD, EUR or any other configurable currency) whereby modifiers are applied to the rates published by the PFA (direct or crossed) pricing model before the cross calculation takes place. • Manual (applies to forward points only). The trader or TRM administrator sets the appropriate values. <p>The pricing method for any pair may be different (within limitations) for spot and forward rates. For further details, see Currency pairs and models on page 472.</p>
Reference	To assign a feed set to a model (Direct price method) on page 187. To set the pricing method as Derived on page 187. To set the pricing method as Crossed on page 188.
Considerations / Notes	<p>For crossed or derived currency pairs which are not redistributed, there is no direct feed to configure, so the currency can be fully defined using the CCY Admin panel.</p> <p>For direct currency pairs, it is recommended that a phased approach is taken, defining the basic currency pair details (static and model data) for before configuring the feed for that pair, and taking the opportunity to check that the rates are correctly being published before applying throttling and tolerance checking.</p> <p>Work with the spot rate first, then repeat the exercise for forwards defining the default model first, then define each additional model using the same process.</p>

Step	6
Configuration	<p>Create feed sets</p> <p>A feed connection is used to specify which fields are to be read from a feed resource.</p> <p>The feed set connects the feed to the currency pair. This is where you specify the Reuters Instrument Codes (RICs) that TRM subscribes.</p> <p>This provides the mechanism for specifying the RICs for each tenor that will be subscribed to on a feed connection either to read the published rates, or republish TRM-generated rates to the connection.</p> <p>Feed sets are organised as Spot, Forwards and Redistribute feeds for each currency pair, and each currency pair can have several feed sets in each category.</p>
Reference	To create a spot feed set on page 211. To create a forward feed set on page 211.
Considerations / Notes	Feed sets require a feed connection and therefore a feed resource, created above in steps 2 and 1 respectively.

Step	7
Configuration	<p>Apply feed sets to direct currency pair models</p> <p>Having created feed sets and their associated RICs, the feed aliases need to be applied to the currency pair. If several trading models are used, it is possible to assign separate feed sets to different models.</p>
Reference	To assign a feed set to a model (Direct price method) on page 187.

Step	8
Configuration	<p>Configure spreads</p> <p>TRM supports five different spread models:</p> <ul style="list-style-type: none"> • Bid/Ask where the specified values are used to modify the bid and ask rates. • Mid applies specified bid and ask offsets to the mid rate to create a new Bid and Ask rate. • Min/Max adjusts the Bid and Ask rates if the difference between the rates is less than the specified minimum, or exceeds the maximum. • Fix/Market applies to the rate with the following conditions. <ul style="list-style-type: none"> - If Market spread < Fix/Market spread, the market rate will be published. - If Market spread >= Fix/Market spread, TRM will find the mid rate and apply the Fix spread. • Percentage Spread applies to the rate with the only condition that Bid < Ask. The calculation is as follows: $\text{Spread} = \text{Ask} - \text{Bid}$ $\text{Bid} = \text{Bid} - (\text{Spread} * \% \text{ Spread})$ $\text{Ask} = \text{Ask} + (\text{Spread} * \% \text{ Spread})$ <p>Similarly, TRM supports three rounding methods - Round, Truncate and Widen.</p> <p>Note: If you have a TRM override or full license, it is possible to set different spreads to reflect market conditions (Normal, Volatile and Highly Volatile). Traders can dynamically switch between these tiers.</p> <p>See Also: Spreading and rounding on page 476.</p>
Reference	To assign a feed set to a model (Direct price method) on page 187.

Step	9
Configuration	<p>Verify rates publication</p> <p>It is good practice once the basic model has been configured, to check that rates are being correctly subscribed to (in the feed infrastructure) and that crosses are being calculated correctly. The Rates Monitor panel can be used as a quick check. If rates are not available, it is worth checking that the feed sources and aliases are correctly defined (that is, the fields and RICs are correctly specified and the protocol matches that of the feed), and that the model being used is the right one, given the time of day.</p>
Reference	To create a currency pair setup on page 199.

Step	10
Configuration	<p>Configure tolerance checking</p> <p>The "quality" of the market rate information can be determined by examining how the values of incoming rates remain within a specified range of tolerance. The TRM administrator can specify tolerance checking parameters for spot rates, including the size of the tolerance window, the number of rows (each containing an out-of-tolerance value) and the number of times a value has to be received before it becomes the new centre value.</p> <p>See Also: Tolerance processing on page 474</p>
Procedure	<p>To set the Limit on page 193.</p> <p>To set the New Range Count on page 193.</p> <p>To set the Max Trace on page 193.</p> <p>To set the Max Spread on page 193.</p>

Step	11
Configuration	<p>Configure 'time-to-live' (Max Time)</p> <p>Rates can be considered live within a user-defined period from the time a rate update is received (or overridden by the trader). If no further updates are sent to TRM within this time-to-live period (or the trader does not re-apply the feed or provide a new rate within the override timeout period), the rate is marked as indicative. Time-to-live (TTL) can be configured independently for spot and forward rates for each model.</p> <p>Note: It is recommended that you verify rates publication before configuring throttling.</p>
Reference	To set the Max Time on page 192.

Step	12
Configuration	<p>Publication rules and throttling TRM also supports mechanisms to reduce the number of similar rates being published whilst allowing major changes to be published immediately. Throttling parameters can be set independently for spot and forward rates for each model.</p> <p>Note: It is recommended that you verify rates publication before configuring throttling.</p>
Reference	To set the Change Trigger on page 192. To set the Min Interval on page 193. To set the Min Movement on page 193.

Additional TRM tasks

The tasks below are not essential to the rate management. The majority of these tasks are covered as modules later in this chapter.

Configure specific-date tenors

Although most of the tenors define date periods such as three months after Spot (3M), it is also possible to configure TRM to support tenors that fall on a specific date. For example the quarterly IMM dates (last Wednesday in March, June, September and December) have fixed dates that don't vary with relation to Spot. These specific date tenors can represent either a spike or a step in the price curve.

See Also: [To create a specific date tenor on page 212](#)

Configure threshold amounts by currency pair for one-click trading

One click trading requires additional fields to be configured setting spot and forward rate movement thresholds.

See Also: [One-click Trading on page 43](#)

Define Regional Currency sets

In some regions the market convention used may vary between client locations. In these cases it is possible to define sets of currencies that share a particular convention when displaying Requests for Quotes, blotter entries and other Tickets. Note that irrespective of how currency pairs are displayed, TRM correctly calculates and feeds rates to support cross-region trading.

See Also: [Regional Currency Convention on page 87](#)

Configure alternative currency versions and NDFs

TRM supports alternative versions of currencies that may have different trading rules from the "normal" version. These include onshore and offshore variants of a currency and Non-Deliverable Forwards (NDFs) - synthetic instruments that allow FX trading of currencies that are otherwise closed or restricted.

See Also: [Alternative currency versions and NDFs on page 71](#)

Configure the "Best Price" engine

The TRM pricing engine can source rates from multiple sources, and publish the best price from any given source at any given time. This 'best' price can be defined via a number of different algorithms.

See Also: [Rate blending and best price calculation on page 93](#)

FX Trading Setup

The standard ET installation scripts will create an asset class called FX.CROSS, under an FX instrument. The tasks below enable the trading with the FX instrument by adding groups and users, accounts with credit, modifiers and permission filters.

Restriction on special characters

Please avoid using special characters ('",*%<>&;;/) in every name of users and groups.

Prior configuration modules

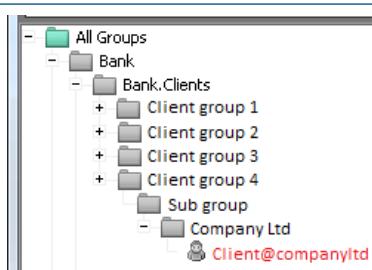
The modules listed in the table below must be completed before FX trading can be carried out in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Create groups for the price makers (traders), price takers (clients) and credit checking users (LBN).
Reference	To create a group at the top level on page 113.
Considerations / Notes	A separate group should be made for each of the usertypes, for example: 



Note: When creating a client hierarchy, you should consider the granularity of the ETBI reporting requirements on clients and you should reflect it in the client hierarchical structure.

For optimum reporting through ETBI, you should cluster end client users under a group that represents their trading entity.

See [ETBI User Guide](#) for more information about ETBI.

Step	2
Configuration	Create users for the price makers (traders) and price takers (clients). Note: LBN user will be created in Credit checking on page 26
Reference	To create a Trader user on page 123. To create a Client user on page 118.

Step	3
Configuration	Create archive filters for use by the applets users to retrieve and modify deal information.
Reference	To create an archive filter set on page 149. To assign archive view filter sets at user level on page 134. To assign archive view filter sets at group level on page 129. To assign archive modify filter sets at user level on page 135. To assign archive modify filter sets at group level on page 129.

Step	4
Configuration	Create accounts for use by the client users.
Reference	To create an account (on Accounts tab) on page 169. To assign accounts at user level on page 134. To assign accounts at group level on page 129.

Step	5
Configuration	Create permission filters so clients and submit trades and traders can pickup trades.
Reference	To create a filter set on page 146.

Credit checking

For further information regarding credit checking with ET, please refer to the following modules in this chapter:

- [Credit Checking with GID.credit on page 53.](#)
- [Credit Checking with the Local Bank Node API on page 59.](#)

Limit Orders Trading Setup

This module covers the steps to be undertaken in the ET Administrator applet to prepare for Limits Orders (LOMS) trading.

In advance of this module you should have followed the [ET 2.x Installation and Configuration Guide](#) and have your ET system in the following state:

- ET schema created or updated to include Orders tables and triggers.
- Order binaries installed and configured on the resource server:
 - LOMSServer and LOMS.om server binaries
 - LOMSServer.ini configuration file used by the Orders binaries above
- Orders licence file installed (poms.lic)

Pre-populated items

The populate scripts invoked during the ET database creation or upgrade creates a user group, several users, a modifier set and a user set for use by the Limit Orders servers.

System Users

The Limit Orders group and users is as follows:



Item	Type	Description
loms_group	User group	Group containing the ET-LOM system users.
server	User	Used for inter-server communication.
statssource	User	Used by the LOMSServer for statistics collection.
transfer	User	Feeds rates into the LOMSServer for order monitoring.
LomsProxy	User	Submits limit orders to the ET system on behalf of LOMS enabled client users.

System Items

The modifier and users sets are as created as below:

Item	Type	Description
-0 +0 Transfer User	Modifier set	Modifier set applied to the transfer user.
loms	User set	User set assigned to the LomsProxy user.

Prior configuration modules

The modules listed in the table below must be completed before Orders trading can be implemented in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Configuring ET users for Limit Orders

This section will instruct you how to enable individual users for Limit Orders functionality.

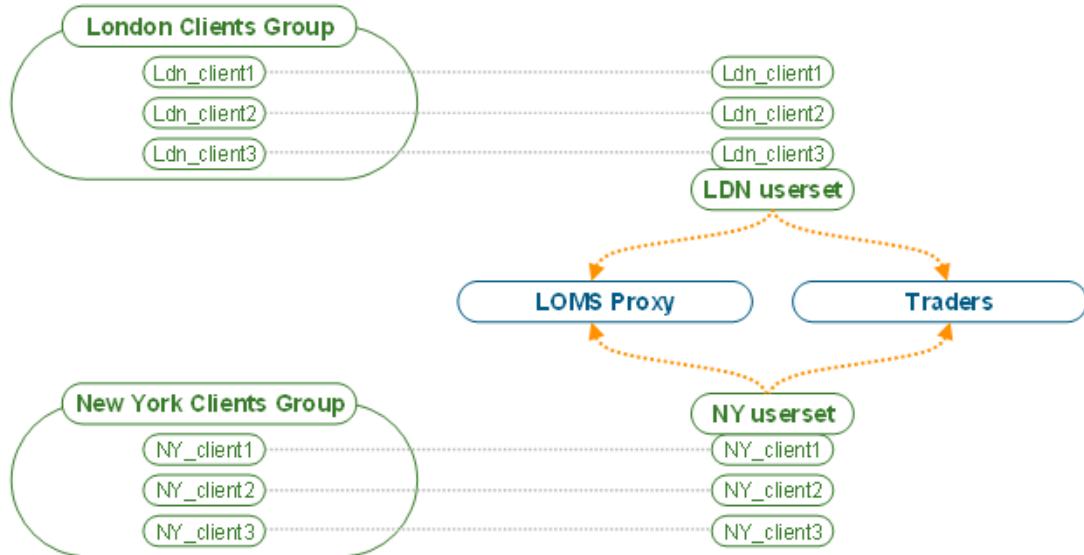
Recommended LOMS Proxy Userset Methodology

The basic principle of Limit Order trading with ET is that the following types of users have to be included in usersets that are then assigned to the LOMS Proxy user:

- Client users logging into the client applet to submit limit orders.
- Proxy Client users logging into the client applet to submit limit orders on behalf of Client and Unregistered Client users.
- Trader and Capture Trader users logging into the trader applet to submit limit orders on behalf of Client and Unregistered Client users.

For ease of administration it is recommended that Client users are grouped into logical multiple usersets rather than necessarily assigned to a single userset, although the single userset will work equally as well.

The diagram below demonstrates how multiple usersets can be assigned to the LOMS Proxy user and Traders groups.



In the example above, usersets have been created for each Client Group and assigned to the LOMS Proxy user and Traders Group. If a new Client user is added to the New York Clients Group and NY userset, then it is automatically assigned to the LOMS Proxy user and Traders Group.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	<p>Configure the <i>LomsProxy</i> with filters. The LomsProxy user must have the following assigned:</p> <ul style="list-style-type: none"> • An FX Archive View Filter Set • An FX Archive Modify Filter Set • A Submit Filter allowing all FX trades <p>Note: The database populate scripts assign the FX instrument to the loms_group, gives Bank Log search to the Proxy Client and assigns the 'loms' userset to the LomsProxy user.</p>
Reference	<p>To assign archive view filter sets at user level on page 134.</p> <p>To assign archive modify filter sets at user level on page 135.</p> <p>To assign submit filters at user level on page 135.</p>

Step	2
Configuration	Configure <i>Client</i> and <i>Trader</i> usertypes for Orders functionality.
Reference	Orders tab on page 263.

Step	3
Configuration	Add the newly created Client users to the loms user set.

Step	4
Configuration	Restart the Orders servers (LOMSServer).

Related modules

- [Benchmark Fixing Setup on page 30](#)
- [Deferred RFQ Trading Setup on page 35](#)

Benchmark Fixing Setup

Benchmark fixing in ET is implemented by the addition of an EchoTRM.FX server instance for each fixing time. Each instance has its own code that enables client applet users to block orders by fixing code.

The creation and execution of fixing orders follows the procedure below:

- An administrator creates fixing instruments and assigns each one a location, fixing time, cut-off time and a fixing code.
- Upon login to the client applet, GID.rates sends a list of fixing instruments assigned to the client user.
- When a client user sends a fixing order, the applet adds the fixing time, location and instrument to the request sent to LOMSServer.
- LOMSServer monitors the request until fixing time. At the fixing time LOMSServer will send the order onto GID.orders to be filled using the normal order workflow.

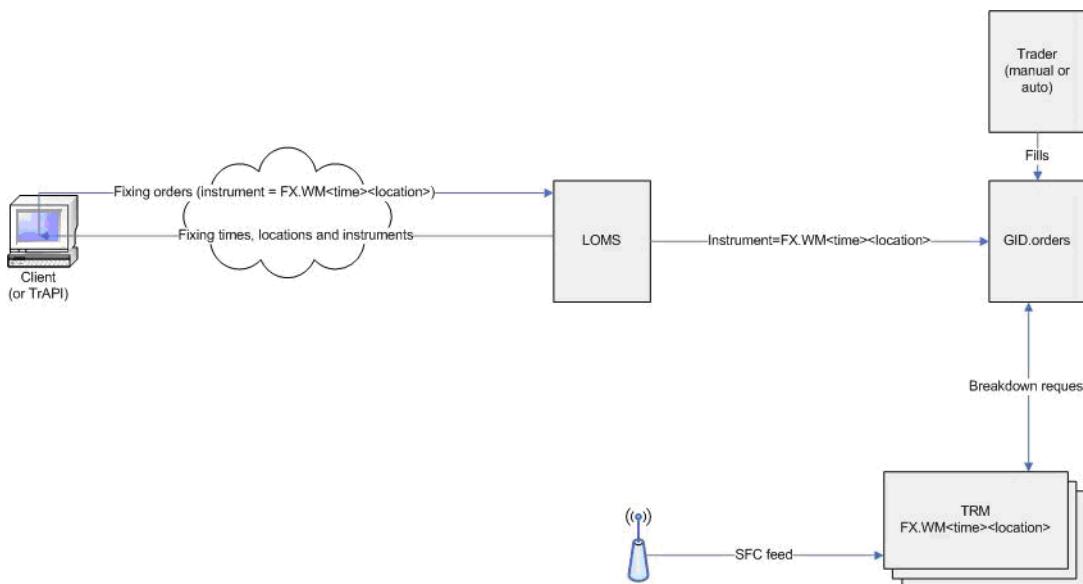


Figure 3: Fixing Architecture

Note: Rate subscriptions to FX.CROSS and fixing rates through GID.rates would still be possible and serviced through the relevant PFA, but are not shown.

Local time and time zones

The configuration of benchmark fixing times is based on the local time of the location set for the fixing server as seen in [Figure 4](#). When creating fixing times in the *Fixing and Deferred RFQ* panel of the Administrator applet, a *Location* has to be specified:

Instrument	Location	Fixing time	Cut-off time	POMS Lookback Period	Fixing code	POMS Lookback UserSet
FX.1000	New York	10:00	09:45		FX1000	
FX.1200	London	12:00	11:45		FX1200	
FX.1400	London	14:00	13:45	24	FX1400	viewUserSet
FX.1700	London	17:00	16:45		FX1700	
FX.WM1500	London	15:00	14:45		FXWM1500	
FX.WM1600L	London	16:00	15:45		FXWM1600L	

A dropdown menu under 'Location' shows options: France, Hong Kong, and London, with London currently selected.

Figure 4: Fixing and Deferred RFQ panel, Fixing Orders tab

The available locations in the drop-down are taken from those previously created in the Locations panel (instructions on creating locations are listed in the *Tasks* section below).

The ET system calculates the local time for these locations using a strings.txt entry read by the client applet. When a client user submits a fixing order the applet matches the location, for example 'London', and applies the associated offset value for that location listed in the strings.txt entry.

Location time zone configuration

The strings.txt entry read by the client applet is comma delimited and takes the following Java SimpleTimeZone standard:

Item	Data format	Notes
Time zone name	Alpha	
Offset (hours)	Integer	
Month of Daylight Saving Time (DST) start	Alpha	
Day of the month of DST start	Integer	A '-' indicates after that day, in which case the day of the week must be set.
Day of week of month DST starts	Integer	A '-' indicates before the day of the month.
Time of day at which DST starts	Integer	
Month of Daylight Saving Time (DST) end	Alpha	
Day of the month of DST end	Integer	A '-' indicates after that day, in which case the day of the week must be set.
Day of week of month DST ends	Integer	A '-' indicates before the day of the month.
Time of day at which DST ends	Integer	

The default value for string 4040 is as follows:

```
4050-Chicago,-6,APRIL,1,-SUNDAY,2,OCTOBER,-1,SUNDAY,2;New York,-5,APRIL,1,-
SUNDAY,2,OCTOBER,-1,SUNDAY,2;Sydney,10,OCTOBER,-1,SUNDAY,2,MARCH,-
1,SUNDAY,3;Frankfurt,1,MARCH,-1,SUNDAY,2,OCTOBER,-1,SUNDAY,2;London,0,MARCH,-
1,SUNDAY,1,OCTOBER,-1,SUNDAY,2;Tokyo,9;Singapore,8
```

Prior configuration modules

The modules listed in the table below must be completed before benchmark fixing can be implemented in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.
Orders setup	Limit Orders Trading Setup Module on page 27.

Tasks

Note: You must perform the tasks in the specified order for each additional fixing server.

Step	1
Configuration	<p>Create an additional instance of EchoTRM.FX with a name that relates to the intended fixing time and location. This is referred to as the <i>TRM fixing server</i>. The <i>TRM fixing server</i> is created in the form: EchoTRM.FX.WM<time><location> For example: EchoTRM.FX.WM1600NY</p>
Reference	Step 1 of Benchmark fixing worked setup example on page 34.
Step	2
Configuration	<p>Create a location for the <i>TRM fixing server</i>. This location is subsequently assigned to client users to determine the fix times available to them.</p>
Reference	To create a Location on page 244.
Step	3
Configuration	<p>Create and an instrument for the new <i>TRM fixing server</i> instrument. The fixing instrument is created in the form: FX.WM<time><location> For example: FX.WM1600NY</p>
Reference	To create an instrument set on page 151
Step	4
Configuration	Create currencies for the new <i>TRM fixing server</i> .
Reference	To add a currency on page 178.
Step	5
Configuration	Create currency pairs for the new <i>TRM fixing server</i> .
Reference	To create a currency pair model on page 181.
Step	6
Configuration	Create a feed resource for the new <i>TRM fixing server</i> . The <i>Protocol</i> must be XML.
Reference	To create a new feed resource on page 214.

Step	7
Configuration	Create a feed connection for the new <i>TRM fixing server</i> .
Reference	To create a new feed connection on page 215.

Step	8
Configuration	Create a feed set for the new <i>TRM fixing server</i> .
Reference	To create a spot feed set on page 211. To create a forward feed set on page 211.

Step	9
Configuration	Assign the feed sets created in step 8 to the currency pairs.
Reference	To assign a feed set to a model (Direct price method) on page 187.

Step	10
Configuration	Create a Fixing Time entry for the new <i>TRM fixing server</i> .
Reference	To create a Fixing Time on page 242.

Step	11
Configuration	Assign the fixing location to client users.
Reference	To set the Location for a user on page 127.

Step	12
Configuration	Assign the <i>TRM fixing server</i> instrument to client users.
Reference	To assign instruments at group level on page 131.

Step	13
Configuration	Activate the <i>Allow Spot and Forwards Fixing Orders</i> checkbox for applicable client users.
Reference	Orders tab on page 263.

Step	14
Configuration	Create and assign permission filters for the new <i>TRM fixing server</i> .
Reference	To create a filter set on page 146. To assign submit filters at group level on page 130.

Step	15
Configuration	Create and assign archive filters for the new <i>TRM fixing server</i> .
Reference	To create an archive filter set on page 149. To assign archive view filter sets at group level on page 129. To assign archive modify filter sets at group level on page 129.

Benchmark fixing worked setup example

Creation of a TRM fixing server entitled **EchoTRM.FX.WM1600NY** and associated instrument with currency pairs GBP.USD, EUR.GBP.

The example below follows the steps specified in the Tasks section above.

Step 1

- 1 Create a symbolic link from the existing TRM server:
`/bin % ln -s EchoTRM.FX EchoTRM.FX.WM1600NY`
- 2 Create an FX.WM1600NY control file by copying and editing the **EchoTRM.FX.ini** file:
`/control % cp EchoTRM.FX.ini EchoTRM.FX.WM1600NY.ini`
- 3 Edit the RESOURCE_NAME and RESOURCE_DETAILS port:
`RESOURCE_NAME=EchoTRM.FX.WM1600NY`
`RESOURCE_DETAILS=HOST:10.15.25.165,TYPE:SOCK_ROBUST,PORT:14029`
- 4 Add the **EchoTRM.FX.WM1600NY** server to the *serverlist* file in the /scripts directory.

Step 2

- 1 In the *Locations* panel, create a location called *New York*.
- 2 Log out and back into the administrator applet.

Step 3

- 1 In the *Instruments* panel, create an instrument called FX.WM1600NY.
- 2 Log out and back into the administrator applet.

Step 4

- 1 In the *Prices* panel, add GBP, EUR, and USD currencies and associated DPS values to the FX.WM1600NY branch.

Step 5

- 1 In the *CCY Admin* panel, create a GBP.USD currency pair for the FX.WM1600NY branch.
- 2 Repeat for EUR.USD and GBP.USD

Step 6

- 1 In the *Feed Sources* panel, *Feed Resources* window create a feed resource called **GID.feedWM1600NY.sfc**

Step 7

- 1 In the *create a New Feed Connection* called **WM1600NY** using the feed resource **GID.feedWM1600NY.sfc**.
- 2 Populate the *Fields* entry with the string:
`<fields><field name='BID' type='DOUBLE' /><field name='ASK' type='DOUBLE' /><field name='DSPLY_NAME' type='STRING' /></fields>`

Perform the tasks under steps 8 to 15.

Step 8

- 1 Start the TRM fixing server:
`/scripts % ./start EchoTRM.FX.WM1600NY`

Benchmark fixing worked trading example

- 1 A new instrument called *FX.WM1600L* is created with the currency pair *GBP.USD*.
- 2 An entry for *FX.WM1600L* is created in the *Fixing and Deferred RFQs* panel.

Instrument	Location	Fixing time	Cut-off time	POMS Lookback Period	Fixing code
FX.WM1600L	London	16:00	15:55		FXWM1600Lnd1615

- 3 The user *Ldn Client 3* is assigned the location *London* in the *User groups* panel.
- 4 The *Ldn Client 3* user logs in and is sent the string by GID.rates:


```
2014/08/19 10:42:06: 83 London3 (0, 1) recv (0.000047s) <instruments><fixing_instrument name="FX.WM1600L" location="London" cutoff="1555" fixing_code="FXWM1600L" fixing_time="1600" description="London 1600" /><instrument name="FX.CROSS" description="Foreign Exchange" /></instruments>
```
- 5 Before the cut-off time *Ldn Client 3* creates and submits a new Fixing order for the code *FX.WM1600L*:

Total Net	Order Type	Fixing Code	Fixing Date	Action	Status
6,000,000.00	FIXING	FXWM1600L	19-Aug-2014 (TODAY)	Stop	Awaiting Activation

- 6 At 15:55 local time for *Ldn Client 3*, which is 14:55 GMT as the client is in GMT+1 (British Summer Time), the order changes to *Calculating Fix*.

Total Net	Order Type	Fixing Code	Fixing Date	Action	Status
6,000,000.00	FIXING	FXWM1600L	19-Aug-2014 (TODAY)		Calculating Fix

- 7 At 16:00 local time the order is sent by LOMSServer to GID.orders for pricing by a trader:


```
2014/08/19 14:00:00: 141 FMUser(Server to London3(0,141)-LOMS)<order_modify submit_id="5.1.247"><state>Active</state><data><event_code>Edit</event_code><execution_style>bt</execution_style></data></order_modify>
2014/08/19 14:00:03: 141 FMUser(Server to London3(0,141)-LOMS)<close taker_counterparty="EchoFX" taker_sub_bank="EchoFX" submit_id="5.1.247" gid_id="200" state="Completed" transition="" type="" message=""/>
```

Deferred RFQ Trading Setup

The deferred RFQ implementation in ET follows the procedure below:

- An administrator creates deferred RFQ times by instrument and currency pair with a associated location, good from and good until time.
- Upon login to the client applet, GID.rates sends a list of deferred instruments assigned to the client user.
- When a client user sends a deferred RFQ order, the applet adds the good from and good until times to the request sent to LOMSServer.
- LOMSServer monitors the request, at the good from time LOMSServer will send the order onto GID.orders to be filled using the normal order workflow.

Good from and good until times

The good from and good until times for deferred RFQs are independent of any cut-off times set for the currency pair in the Prices panel.

Deferred RFQ requests submitted between the good from and good until times will be held in LOMSServer until the good until time and then sent for pricing with the same value date as when the orders were submitted. Requests submitted after the good until time will be treated as RFQs. Once the good from time has passed on the next business day, orders will be deferred again until the good until time.

Local time and time zones

The configuration of deferred RFQ times is based on the local time of the location set for the currency pair as seen in [Figure 5](#). When creating deferred RFQ entries in the *Fixing and Deferred RFQ* panel of the Administrator applet, a *Location* has to be specified:

Instrument	Currency Pair	Location	Good From	Good Until
FX.CROSS	USD.THB	London	02:00	16:00
▼				
London New York				

Figure 5: Fixing and Deferred RFQ panel, Deferred RFQs tab

The available locations in the drop-down are taken from those previously created in the Locations panel (instructions on creating locations are listed in the *Tasks* section below).

The ET system calculates the local time for these locations using a strings.txt entry read by the client applet. When a client user submits a fixing order the applet matches the location, for example 'London', and applies the associated offset value for that location listed in the strings.txt entry.

Location time zone configuration

The strings.txt entry read by the client applet is comma delimited and takes the following Java SimpleTimeZone standard:

Item	Data format	Notes
Time zone name	Alpha	
Offset (hours)	Integer	
Month of Daylight Saving Time (DST) start	Alpha	
Day of the month of DST start	Integer	A '-' indicates after that day, in which case the day of the week must be set.
Day of week of month DST starts	Integer	A '-' indicates before the day of the month.
Time of day at which DST starts	Integer	
Month of Daylight Saving Time (DST) end	Alpha	
Day of the month of DST end	Integer	A '-' indicates after that day, in which case the day of the week must be set.
Day of week of month DST ends	Integer	A '-' indicates before the day of the month.
Time of day at which DST ends	Integer	

The default value for string 4040 is as follows:

```
4050=Chicago,-6,APRIL,1,-SUNDAY,2,OCTOBER,-1,SUNDAY,2;New York,-5,APRIL,1,-
SUNDAY,2,OCTOBER,-1,SUNDAY,2;Sydney,10,OCTOBER,-1,SUNDAY,2,MARCH,-
1,SUNDAY,3;Frankfurt,1,MARCH,-1,SUNDAY,2,OCTOBER,-1,SUNDAY,2;London,0,MARCH,-
1,SUNDAY,1,OCTOBER,-1,SUNDAY,2;Tokyo,9;Singapore,8
```

Prior configuration modules

The modules listed in the table below must be completed before deferred RFQ trading can be implemented in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.
Orders setup	Limit Orders Trading Setup Module on page 27.

Tasks

Note: You must perform the tasks in the specified order.

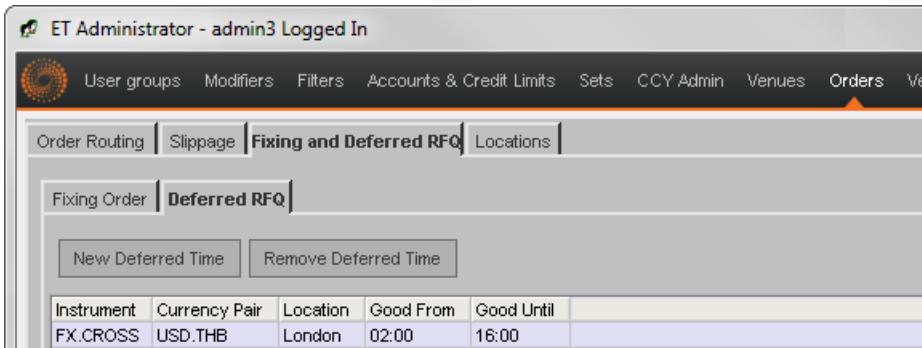
Step	1
Configuration	Create a location for the intended deferred RFQ time. This location is subsequently assigned to client users to determine the deferred RFQ currency pairs available to them.
Reference	To create a Location on page 244.

Step	2
Configuration	Create a Deferred RFQ entry for each currency pair.
Reference	To create a Deferred RFQ time on page 243.

Step	3
Configuration	Activate the <i>Allow Deferred RFQ</i> checkbox for applicable client users.
Reference	Orders tab on page 263.

Deferred RFQ worked trading example

- 1 An entry for *USD.THB* is created in the *Fixing and Deferred RFQs* panel.



- 2 The user *Ldn Client 3* is assigned the location *London* in the *User groups* panel.
- 3 The *Ldn Client 3* user logs in and is sent the string by GID.rates:


```
<instrumentname="FX.CROSS.USD.THB"><Dps>3</Dps><Fwd_Dispatch_Dps>2</Fwd_Dispatch_Dps><Fwd_Scale_Dps></Fwd_Scale_Dps><good_from>0200</good_from><today_cutoff></today_cutoff><tom_cutoff></tom_cutoff><location>London</location><good_until>1600</good_until></instrument></instrument_fields>
```
- 4 Before the Good Until time *Ldn Client 3* creates and submits a new Deferred order for *USD.THB*:

Orders									
<input type="button" value="Prime"/> <input type="button" value="Unprime"/> <input type="button" value="Clear"/> <input type="button" value="Send All"/> <input type="button" value="Stop All"/> <input type="button" value="Open"/> <input type="button" value="Remove"/> <input type="button" value="Ticket"/>									
Order ID	Value Date	#	CCY Pair	Dealt CCY	Direction	Total Net	Order Type	Fixing Code	F
+ 5.1.249		1	USD.THB	USD	Buy	5,000,000.00	DEFERRED		

- 5 The client applet matches the London location of the client with London in the time zone string and sets the good from and good until time in the message sent to LOMSServer:


```
<transaction><order_modify submit_id="5.1.248"><data>
<good_from>20140820010000</good_from>
<good_till>20140820150000</good_till>
```

The good from and good until times have been adjusted due to the local time being in UK DST which is GMT +1 hour. The ET servers are running on a machine set to GMT.

- 6 At 02:00 local time for *Ldn Client 3* (01:00 GMT), the order is sent by LOMSServer to GID.orders for pricing by a trader.


```
2014/08/20 01:00:02: 89 Counterparty(Server to EchoFX(34,89)-GID2)<submit
taker_counterparty="EchoFX" instrument="FX.CROSS"
name="FX.CROSS.USD.THB"><deal_id>249</deal_id><submit_id>5.1.249</submit_id>
```

Proxy Trading

A proxy client logs into the client applet and has any number of client users and associated accounts upon whose behalf he or she is allowed to trade. The list of client users is presented as a drop-down list in the client applet, or if a large numbers of users and assigned, a window with search criteria.

Prior configuration modules

The modules listed in the table below must be completed before trading with a proxy client can be done in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Create client users upon whose behalf the proxy client will be trading.
Reference	To create a Client user on page 118.
Notes	If client users have already been created skip to step 6.

Step	2
Configuration	Create and assign modifier sets for the clients created in step 1.
Reference	To create a modifier set on page 143. To assign modifier sets at user level on page 134.

Step	3
Configuration	Create and assign submit filters for the clients created in step 1.
Reference	To create a filter set on page 146. To assign submit filters at user level on page 135.

Step	4
Configuration	Create and assign accounts for the clients created in step 1.
Reference	To create an account (on Accounts tab) on page 169. To assign accounts at user level on page 134.

Step	5
Configuration	Create and assign accounts for the clients created in step 1.
Reference	To create an account (on Accounts tab) on page 169. To assign accounts at user level on page 134.

Step	6
Configuration	Create the proxy client user.
Reference	To create a Proxy Client user on page 122.

Step	7
Configuration	Create a user set containing all the users created in step 1.
Reference	To create a user set on page 155. To add users to a user set on page 156.

Step	8
Configuration	Assign the user set created in step 7 to the proxy client created in step 5.
Reference	To assign usersets at user level on page 135

Step	9
Configuration	Allow the proxy user to have their own submit filters by ticking the <i>Own submit filters</i> checkbox.
Reference	General tab on page 251.
Considerations / Notes	Optional

Additional configuration

GID.logs server configuration

The following query parameters must be added to the server section of the GID.logs configuration file:

```
[server]
QUERY=USER_ACCOUNTS,gid_message::data::query::select::vw_user_accounts,username
QUERY=PROXY_USERS,gid_message::data::query::select::vw_proxy_users,proxyname
QUERY=GROUP_ACCOUNTS,gid_message::data::query::select::vw_group_accounts,groupname
QUERY=PROXY_GROUP,gid_message::data::query::select::vw_proxy_groups,proxygroupname
```

Proxy Trading with Business Units

The ability to trade on behalf of another user can be extended beyond the use of a proxy user and an associated user set. In addition to the existing functionality the list of clients upon whose behalf a proxy user can trade can be controlled by a checkbox in the Administrator applet.

If the client or trader applet is configured to use this new functionality the list of clients available to the proxy user will only be populated by those in the userset and those with a box entitled *Display within trade on behalf of list* ticked.

Prior configuration modules

The modules listed in the table below must be completed before trading with a proxy client with business units can be done in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.
Proxy Trading	Module on page 38.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Untick the <i>Display within trade on behalf of list</i> checkbox for each client user you do not wish to have in the business unit.
Reference	Display within trade on behalf of list checkbox on page 276.

Step	2
Configuration	Perform the configuration options for proxy trading with business units.
Reference	Proxy Trading with Business Units Configuration on page 41.

Configuration

Applet configuration

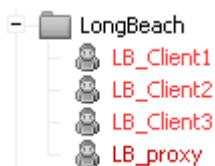
The following applet parameter dictates whether or not a proxy user logging into the client or trader applet will trade on behalf of users through the new Business Unit method, as well as the existing userset functionality.

`<param name="useBusinessUnits" value="true">`

Default: false.

Worked example

The following group has been created:



A userset has been created that contains all three client users and applied to the user LB_proxy.

Two of the client users have the *Display within trade on behalf of list* checkbox ticked (LB_Client1 and LB_Client3):

Display within trade on behalf of list

LB_Client2 does not:

Display within trade on behalf of list

When the LB_Proxy user logs into a client applet with the useBusinessUnits parameter set to true, the 'Create order as' drop-down will only contain clients LB_Client1 and LB_Client3:



One-click Trading

One-click trading gives a price taker the ability to submit and complete an FX trade for a pre-defined currency pair, tenor, dealt amount, dealt currency and account with a single click. Depending on the permissions granted to that user, the market conditions and the user's credit, deals are logged at the exact price, or within a tolerance to that seen on the rate button at the time of execution.

Price maker controls

- A Good For amount is set for each currency pair. This is a volatility based dealt amount set at a global level in ET and is also used in standard RFQ style trading. The price taker is aware of this value and will not be able to submit one-click trades above that level.
- A tiered pricing structure is setup and delivered to the price taker based upon the dealt amount requested for each currency pair.
- The dealt amount requested by the price taker is checked against the user's dealable limits (submit filter), credit and the global currency pair Good For amount. Failure to satisfy one of these criteria will dynamically deny the one-click trading facility in the applet.
- Price validation controls based on the time to live of rates. The period for which a streaming rate is valid is set on a currency pair basis and used to determine if a one-click trade should be accepted and logged. Only one-click requests reaching ET from a client applet within the specified time to live (TTL) are honoured by the system.
- The number of seconds between each one-click request is set on a per user basis. This value can apply to all currency pairs in a user's setup or only the last pair for which a one-click trade was initiated.
- The price taker can be forced to actively confirm each one-click trade successfully completed during his or her trading session before logging out of the applet.

Price taker controls

- The price taker has three one-click trading controls:

Control	Description	Permission
Fill at latest	Completes the trade at the latest market rate.	Default
Fill at my rate only	Completes the trade at exactly the rate showing when the button was clicked, provided that the Time to Live (TTL) on the rate has not expired.	Default
Fill at my rate only (client's favour)	As per <i>Fill at my rate only</i> , plus, if the rate has moved in favour of the client since the request was made, the bank completes the trade at the latest rate.	Granted at user level in the Administrator applet
Slippage	Completes the trade within in a price tolerance specified on a currency pair basis by the price taker. A similar tolerance, or threshold is set on a currency pair basis by the administrator.	Default

See Also: [One-Click trading worked examples on page 48](#).

- Permission to allow a price taker multiple views of the same currency pair, each subscribing to streaming rates for a different dealt amount:

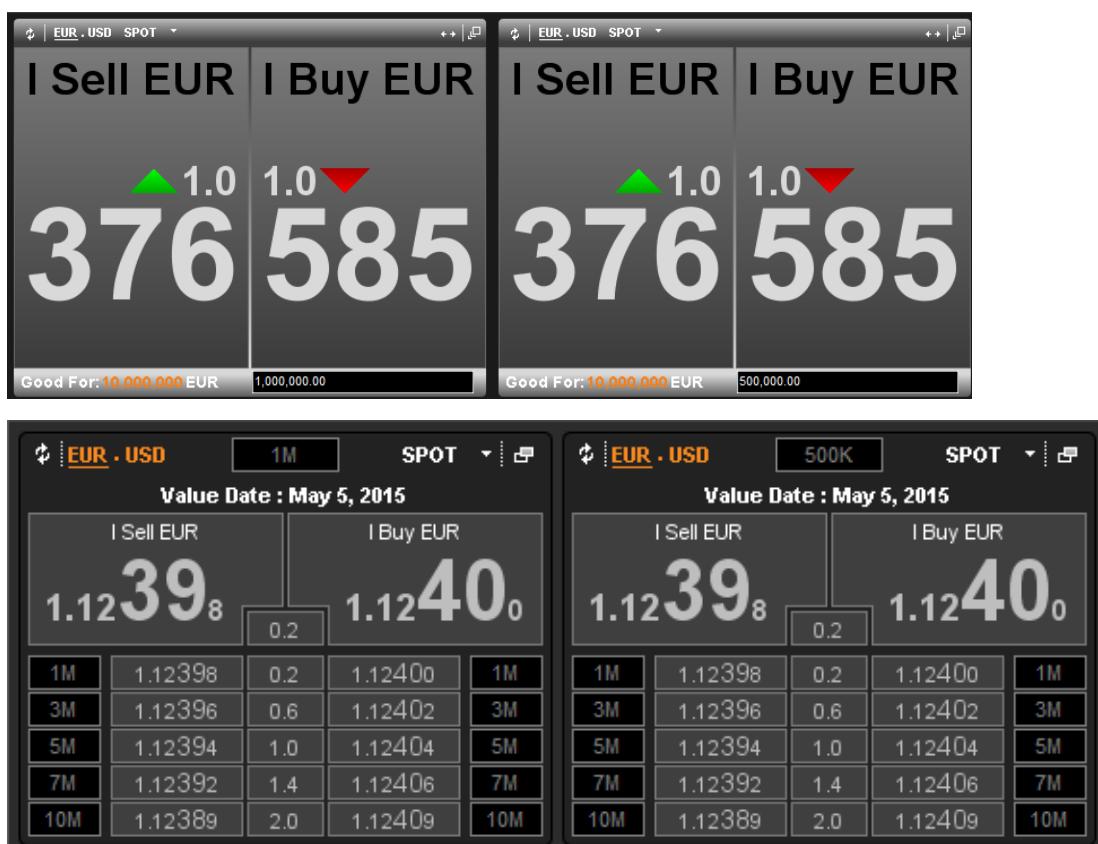


Figure 6: (Upper) Two instances of EUR.USD each streaming rates for different dealt amounts. (Lower) Two instances of EUR.USD each streaming rates for different dealt amounts with Price Ladder in ET 2.1 onwards.

Prior configuration modules

The modules listed in the table below must be installed before the One-click trading feature can be added to ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.
Autotrader	Please refer to the ET Autotrader Guide .

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Create a client user.
Reference	To create a Client user on page 118.

Step	2
Configuration	Assign one-click permissions to the client user created above.
Reference	Admin applet permissions for one-click trading on page 47.

Step	3
Configuration	Configure the client applet for one-click trading.
Reference	Client applet configuration for one-click trading on page 47.

Step	4
Configuration	Configure an autotrader for one-click trading.
Reference	Autotrader configuration for one-click trading on page 47.

Step	5
Configuration	Activate Good For Amount functionality in ET.
Reference	To allow Good For Amounts in ET on page 228.

Step	6
Configuration	Set the Good For Amount for each currency pair.
Reference	To set the Good For amount on page 192.

Step	7
Configuration	Set the Time to Live (TTL) values for each currency pair.
Reference	To set the Max Time on page 192.

Notes	The TTL of the price is used when a client submits a one-click trade with <i>Fill at my rate only</i> selected. See Also: Fill at my rate only on page 48.
--------------	---

Step	8
Configuration	Set the threshold values for each currency pair.
Reference	To change the spot one-click trading threshold on page 189. To change the forward one-click trading threshold on page 189.
Notes	The threshold values are used when a client submits a one-click trade with <i>Slippage</i> selected, or if the rate sent back from a <i>Fill at my rate only</i> request has expired and the price has moved. See Also: Slippage on page 50.

Step	9
Configuration	Implement streaming rate filter sets.
Reference	Streaming Rate Filters on page 305.
Notes	Optional Implementing the streaming rate filter set functionality in ET gives you: <ul style="list-style-type: none">• GID.rates performance improvements when analysing filter sets assigned to modifiers.• Submit filter set check at subscription time when one-click trading is activated. If a price taker's submit filter does not allow trading for the specified favourite dealt amount the rate buttons change colour and one-click trades are not permitted for that pair.

Step	10
Configuration	Set the one-click trading specific colours for the client applet rate buttons.
Reference	ET 2 Applet Branding and Customization Guide
Notes	Optional

One-click configuration

EchoTRM.FX, the autotrader and client applet require specific configuration for one-click trading.

EchoTRM.FX

The following parameter must be set:

[fx]
ENCRYPT_PRICEID=0
Default: 1

Autotrader configuration for one-click trading

A latency value in milliseconds can be applied to one-click trades in conjunction with *Fill at my rate only*. This value will be added to the TTL value for the currency pair when calculating the price expiry time.

oneClickLatency=1000

Default: 0

The following parameter must also be set:

DecryptPriceID=false

Default: true

Client applet configuration for one-click trading

The client applet is enhanced for one-click trading with a parameter to set favourite amounts for each currency pair. The lightweight blotter (LWB) should also be activated and the one-click time specified.

One Click Time

The client user may specify a time in seconds after which a one-click trade in the Submitted or Negotiating state, is cancelled. This is the *One Click Time*, and is also set in the client applet settings window, under the *1-Click* tab.

Admin applet permissions for one-click trading

The table below lists the permissions granted to client users for one-click trading. These are set in the User groups panel, FX Trading tab and Rates tab of the Administrator applet.

See Also: [FX Trading tab on page 262](#) and [Rates tab on page 257](#).

Tab	Item	Description	Required
FX Trading	Allow one click trading checkbox	Permissions the client user for spot one-click trading.	One of these boxes must be ticked.
FX Trading	Allow one click trading checkbox	Permissions the client user for forward one-click trading.	
FX Trading	Fill at my rate only (client's favour) checkbox	If the rate has moved in favour of the client since the request was made, the bank completes the trade at the latest rate. See Also: Example 3 - Original price still valid, latest price has moved in favour of client on page 49.	Optional
Rates	Allow multiple tiered prices checkbox	Permission to allow a price maker multiple views of the same currency pair. See Also: Price taker controls on page 44.	Optional
FX Trading	One-click gap time	The number of seconds before another one click deal can be initiated for either all currency pairs or just the same currency pair.	Optional
FX Trading	One-click freeze time	The number of seconds for which a rate is frozen on the initial click. Within this time the client user can click again to submit a one-click request at the frozen rate Maximum value 10 seconds. The client user must have the Double Click radio button selected in the <i>Settings</i> window, <i>1-Click</i> tab.	Optional

Tab	Item	Description	Required
FX Trading	Enforce one-click acknowledgement	Forces the client user to acknowledge completed one-click trades before logging out of the client applet.	Optional

One-Click trading worked examples

The examples below show how the autotrader behaves when pricing and logging the three types of one-click trade.

Fill at my rate only

This option takes into account the Time To Live (TTL) of the rate clicked on by the client. The deal is logged if:

- The price received by the autotrader from TRM is the same as that clicked on by the client.
- The price has changed, but the TTL is still valid.

The TTL validation uses the equation below and can allow for latency via a parameter that specifies a latency value in milliseconds.

`(current time - submitted time) <= (previous price TTL + latency)`

For example:

Current server time	1204816923000
Submitted time for price	1204816918000
TTL (milliseconds)	4000
Latency (milliseconds)	2000
Result	$1204816923000 - 1204816918000 = 5000$ $5000 \leq 4000 + 2000$ The price is older than the TTL by 1000 milliseconds, but with a latency of 2000 means it is valid for 6000 milliseconds. Price is valid.

Example 1 - Price has not moved and rate is valid

Currency Pair	GBP.USD
Dealt Currency	GBP
TTL	3
Direction	I Sell
Price clicked on by client	1.9853
Price used by autotrader	1.9853
Log	Price checking : client price 1.9853 trader price 1.9853 <close gid_id state="Completed" .../>
Summary	Price unchanged, TTL not checked Deal completed

Example 2 - Price has moved and rate is invalid

This example shows how the price has moved against the bank, and the TTL for the original rate has expired, so the one-click trade is cancelled.

Currency Pair	GBP.USD
Dealt Currency	GBP

TTL	3
Direction	I Sell
Price clicked on by client	1.9853
Price used by autotrader	1.9850
Log	Price checking : client price 1.9853 trader price 1.9850 ttl checking : current server time 1211544895000 spot publish time 1211544890000 spot ttl 3000 one click latency 0 The client price has expired for fill_at_my_rate_or_better One click deal <close gid_id state="Cancelled" .../>
Summary	Price moved against bank (dropped 3 pips), TTL checked: 1211544895000 - 1211544890000 = 5 seconds Price is invalid, deal cancelled

Example 3 - Original price still valid, latest price has moved in favour of client

This example shows how the latest rate is more favourable than the original rate clicked on by the client.

There are two possible outcomes, depending on the 'Fill at latest rate (client's favour)' checkbox.

Fill at my rate only (client's favour)	Ticked														
Currency Pair	GBP.USD														
Dealt Currency	GBP														
Direction	I Sell														
Price clicked on by client	1.9808														
Price used by autotrader	1.9810														
Log	Price checking : client price 1.9808 trader price 1.9810 <close gid_id state="Completed" .../>														
Summary	The client price had not timed out, rate increased and logged at the higher price given to the autotrader by TRM at the time of pricing. Deal completed at 1.9810														
Notes	The client applet one-click blotter displays the fill_status.GIF from the resource file (people.zip) in the Fill Status column when the client is permissioned for 'Fill at latest rate (client's favour)' and the market moves in their favour.														
	<table border="1"> <thead> <tr> <th>RT</th> <th>Timer</th> <th>Deal Status</th> <th>Fill Status</th> <th>All In</th> <th>Date</th> <th>Instrument</th> </tr> </thead> <tbody> <tr> <td></td> <td></td> <td>Completed</td> <td>😊</td> <td>1.9810</td> <td>11-Dec-2014 20:59:54</td> <td>GBP.USD</td> </tr> </tbody> </table>	RT	Timer	Deal Status	Fill Status	All In	Date	Instrument			Completed	😊	1.9810	11-Dec-2014 20:59:54	GBP.USD
RT	Timer	Deal Status	Fill Status	All In	Date	Instrument									
		Completed	😊	1.9810	11-Dec-2014 20:59:54	GBP.USD									

Fill at my rate only (client's favour)	Unticked
Currency Pair	GBP.USD
Dealt Currency	GBP
Direction	I Sell
Price clicked on by client	1.9808
Price used by autotrader	1.9810
Log	Price checking : client price 1.9808 trader price 1.9810 <close gid_id state="Completed" .../>

Summary	The client price had not timed out, rate increased but the autotrader gave the client the original price (2 pips lower) than the market rate at the time of pricing by the autotrader. Deal completed at 1.9808
---------	--

Slippage

The slippage factor comes into play when the price has changed between the client submitting the one-click trade and the autotrader receiving the latest price from TRM. If the previous price has timed out then the slippage factor and one-click threshold values are used to determine the validity of the one-click trade.

The slippage factor is determined on a currency pair basis by the client and is the number of pips away from the market he or she will be willing to trade.

The one-click threshold is a similar factor set by the bank on a currency pair basis.

The system will check the slippage factor first, then the bank's threshold setting, as demonstrated in the examples below.

Example 1

The price change is outside the client and bank's tolerance, so the deal is cancelled.

Currency Pair	USD.CHF
Dealt Currency	CHF
Slippage	6
Threshold	4
Direction	I Sell
Price clicked on by client	1.0301
Price used by autotrader	1.0293
Log	Price checking : client price 1.0301 trader price 1.0293 ttl checking : current server time 1204811653000 spot publish time 1204811644000 spot ttl 3000 one click latency 0 Slippage checking : slippage 6.0E-4 one click tolerance 4.0E-4 client 1,USD.CHF,2000000.00,CLOSE,One click deal does not have valid price <close gid_id state="Cancelled" .../>
Summary	Previous price timed out. Price decreased by 8 pips. Not logged, outside slippage value

Example 2

The price change is within the client and bank's tolerance settings, so the deal is completed.

Currency Pair	USD.CHF
Dealt Currency	CHF
Slippage	6
Threshold	4
Direction	I Sell
Price clicked on by client	1.0291
Price used by autotrader	1.0287
Rate logged	1.0287

Log	Price checking : client price 1.0291 trader price 1.0287 ttl checking : current server time 1204815245000 spot publish time 1204815234000 spot ttl 3000 one click latency 0 Slippage checking : slippage 6.0E-4 one click tolerance 4.0E-4 <close gid_id state="Completed" .../>
Summary	Previous price timed out. Price decreased by 4 pips. Logged at bank rate of 1.0287, inside client slippage value.

Example 3

The price change is outside the client's tolerance settings, but within the value set by the bank for that currency pair, so the deal is completed at the rate seen by the client.

Currency Pair	USD.CHF
Dealt Currency	CHF
Slippage	2
Threshold	8
Direction	I Sell
Price clicked on by client	1.0278
Price used by autotrader	1.0273
Rate logged	1.0278
Log	Price checking : client price 1.0278 trader price 1.0273 ttl checking : current server time 1204816159000 spot publish time 1204816150000 spot ttl 3000 one click latency 0 Slippage checking : slippage 2.0E-4 one click tolerance 8.0E-4 <close gid_id state="Completed" .../>
Summary	Previous price timed out. Price decreased by 5 pips. Logged at client rate of 1.0278, inside threshold value.

Fill at latest

The one-click request will be filled at whatever rate is given to the autotrader by TRM at the time of pricing.

Direction	I Sell
Price clicked on by client	1.0178
Price used by autotrader	1.0183
Rate logged	1.0183
Log	<close gid_id state="Completed" .../>
Summary	Price increased by 5 pips. Logged at latest rate of 1.0183

Direction	I Sell
Price clicked on by client	1.0181
Price used by autotrader	1.0176
Rate logged	1.0176
Log	<close gid_id state="Completed" .../>
Summary	Price decreased by 5 pips. Logged at latest rate of 1.0176

Credit Checking with GID.credit

The GID.credit server can be added to your ET system to implement a credit checking and risk strategy.

GID.credit implements a settlement limit and aggregate limit for each account. The settlement limit is the maximum amount that can be settled on a particular date for an account. The aggregate limit is the total of all outstanding deals regardless of when they will settle.

For example: if last week you traded 1W outright that settles today, and on Monday you traded SPOT which also settles today, and today you trade TODAY which will settle today, GID.credit will add these up and calculate the current credit utilization for today.

Credit risk with GID.credit in brief

- As deals mature GID.credit recalculates the aggregate utilization.
- GID.credit will also recalculate the settlement and aggregate utilization when deals are cancelled.
- Buys and sells are treated the same - they are not netted out. So buying EUR 1,000,000 and selling EUR 2,000,000 will result in a credit utilisation of EUR 3,000,000.
- FX and MM are treated separately.
- Swaps are treated as two separate orders - so a EUR 1,000,000 SPOT to 1W swap where you buy at the near leg and sell at the far leg will utilize around EUR 2,000,000 depending on the swap points.

Risk, credit checking and the "rate of last resort"

System-defined risk and credit currencies are defined as part of the system installation and configuration and cannot be changed by an administrator.

The currency used for calculating the amount of risk for a trade does not have to be the same as the currency used for determining credit utilisation.

Risk and the risk currency

Risk amount calculations are performed when a client submits an RFQ to determine the amount of risk for the deal. The calculation is performed in a system-wide risk currency, typically USD, even though the trade may not involve that currency.

Filters can be created to specify how an RFQ is handled, including specifying the risk amount. For example a submit filter can be assigned to a client preventing the submission of deals above the risk amount, limiting the client's exposure. In this case, if a user tries to deal over their allotted risk amount, the deal will not get routed to a trader. Likewise, a pickup filter can be created for traders and autoTraders, allowing low-risk deals to be handled by an autoTrader, but high risk deals routed to a manual trader.

Filters are defined and assigned to users and groups in the Admin applet.

Calculating risk and credit amounts

To establish the credit value of the deal, the unmodified mid spot rate between the dealt currency and the system-defined credit currency is used.

In a similar manner, risk is calculated with respect to the system-defined risk currency.

As an example, assume a client (market taker) wishes to trade CHF.JPY crossed via USD. The client's credit currency is EUR.

If the client wishes to trade CHF 1M, for credit purposes we need to know the equivalent amount in EUR for the deal.

TRM calculates this by attempting to get the dealt vs credit mid rate, in this case EUR.CHF, from either a direct feed or cross calculation. (As an example, if EUR.CHF is 0.650281, then the EUR equivalent of CHF 1M is 1,537,800).

- Risk and credit calculations are based on the raw mid SPOT rate, regardless of deal type (spot.outright, swap).
- This amount is used to establish whether the client has sufficient credit to complete the deal.
- If there is no live rate, but an indicative rate is available, that rate will be used.
- If there is neither a live nor indicative rate, the "rate of last resort" will be used.

Rate of last resort

If there is no rate available, then for the purpose of credit calculation, the ask_credit and bid_credit properties for the terms currency will be used. These are known as "the rate of last resort" since they are only used if a suitable live rate cannot be found.

Similarly the rate of last resort for risk is defined by the ask_risk and bid_risk properties.

If there is neither an available rate nor "rate of last resort", the TRM server .ini parameter DEFRISKAMT will be used to provide an amount - set sufficiently large so that it will exceed the maximum deal amount likely to be encountered (default 1,000,000,000 units). This is the "amount of last resort" and applies to both risk and credit. In this case, the credit/risk equivalent rate will not be present in the deal XML.

See Also: The ask_credit, bid_credit, ask_risk and bid_risk values are set in the Prices panel.

Prior configuration modules

The modules listed in the table below must be completed before credit checking with GID.credit can be done in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Upgrade the GID licence (gid.lic) for credit checking.
Reference	Contact your Reuters support specialist.

Step	2
Configuration	Install the GID.credit server.
Reference	GID.credit server installation on page 56.

Step	3
Configuration	Configure GID.orders and applets for credit checking.
Reference	ET configuration for credit checking on page 57.

Step	4
Configuration	Create an LBN user.
Reference	To create a Bank Node user on page 117.

Step	5
Configuration	Create a load-balanced LBN group.
Reference	To create a Load-balanced LBN group on page 114.
Notes	Optional

Step	6
Configuration	Create and assign LBN filters.

Reference	To create a filter set on page 146. To assign LBN filters at user level on page 136.
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Step	7
Configuration	Create and assign LBN specific archive view and archive modify filters.
Reference	To create an archive filter set on page 149. To assign archive view filter sets at user level on page 134. To assign archive modify filter sets at user level on page 135.

Step	8
Configuration	Create and assign accounts.
Reference	To create an account (on Accounts tab) on page 169.

Step	9
Configuration	Create credit limits for accounts created in step 3.
Reference	To create credit allocations on page 176.

Step	10
Configuration	Set the ask_credit, bid_credit, ask_risk and bid_risk values
Reference	To set the 'rate of last resort' for credit amount calculation on page 179. To set the 'rate of last resort' for risk amount calculation on page 180.
Notes	Optional

GID.credit server installation

This sections covers the installation of the GID.credit server.

Files required

Filename	Location
GID.credit	/bin
GID.credit.ini	/control

Transfer and configure files

- 1 Download the GID.credit binary and transfer to the /bin directory.
- 2 Ensure the file is executable.
- 3 Add the name of the server to the serverlist file in the /scripts directory.
- 4 Create a GID.credit.ini file with a unique port and the database details:

```
[registry]
REGISTRY_DETAILS=TYPE:SOCK_ROBUST,HOST:10.10.5.9,PORT:8888
```

```
[GID.credit.FX]
LICENCE=../licences/gid.lic
TAKERENTITYTYPE=account
RISKAMOUNTTYPE=requirement
STARTPERIOD=0
```

```
[user]
DATABASE=ET_AD_DB
USERNAME=db_schema_user
PASSWORD=db_schema_pass
```

```
[1bn]
RESOURCE=GID.orders
USERNAME=1bn
PASSWORD=d
PASSWORD_ENCRYPTED=0
```

```
[GID.orders]
RESOURCE=GID.orders
USERNAME=1bn
PASSWORD=d
PASSWORD_ENCRYPTED=0
```

```
[GID.logs]
RESOURCE=GID.logs
USERNAME=1bn
PASSWORD=d
PASSWORD_ENCRYPTED=0
```

Configuration

By default the aggregate utilisation is calculated from Today, however this can be changed with the following GID.credit server parameter:

[GID.credit.FX]
STARTPERIOD=0

STARTPERIOD value	Description
0 (default)	To include settlement TODAY.
1	To include settlement TOMORROW (overnight deals are excluded).
2	To include settlement SPOT.
3	All trades are counted with a value date greater than USD spot value date.

ET configuration for credit checking

By default ET does not perform credit checking, the parameters listed in the sections below must be set.

GID.orders

All the parameters listed in this table should be placed in the **[server]** section of the control file.

Parameter	Description	Setting
CREDITCHECK	Enable credit checking LBNs. GID.orders will issue a credit check response of either Pass Fail or Warning.	1
BROADCASTCREDITCHECK	If set to 1, all traders will see the credit check for an order. Can be used with suitable LBN and autotrader to stop autotrader picking up order before valid CC and tradeable rate are available.	1
ENFORCECREDITCHECK	If set to 0, server will not enforce failed/missing credit check failures, allowing a deal to log regardless of whether a credit check response is received or not. If set to 1, then only trades that have received a good credit check from the LBN (Pass or Warning) will be logged.	1
DEFAULTLBNs	Instructs GID.orders to which LBNs to send the credit check requests, and when the trade has expired, the DO1 messages. If the value is set to <DB> then all LBNs in database will be get confirmation entries written. If set to <FILTER>, confirmation entries generated for all LBNs which in the DB with filters which pass the deal (does not apply to credit-check only LBNs). If set to <FILTER2>, then it also applies to LBNs which are credit-check only LBNs..	<FILTER>

Trader applet

These parameters should be added to the html file used to launch the trader applet.

Parameter	Description	Setting
creditCheck	The trader user will not be able to price the request if the credit check has failed.	true
creditCheckOverride (Optional)	Allows the trader to price the request regardless of the credit check response.	true

Parameter	Description	Setting
displayCreditCheckResponse	Controls how and where the credit response reason is displayed in the trader applet. false = tooltip when the mouse pointer is held over the credit check value. true = pop-up dialog. status = appears as a message on the status bar.	

Autotrader

These parameters should be added to the autotrader control file

Parameter	Description	Setting
creditCheck	The autotrader user will not be able to price the request if the credit check has failed.	true
waitForGoodData	If set to true, a deal will not be picked up until the autotrader has obtained a creditcheck result and a non stale price.	true

Credit Checking with the Local Bank Node API

The Local Bank Node (LBN) API provides a framework for interfacing an institution's existing front, middle, and back-office systems with Electronic Trading systems. The API is supplied in the form of a library. A Java version of the library is currently available.

Using the LBN API, the developer can:

- Connect and communicate with the ET system.
- Receive notifications of new (completed) and updated (modified) deals.
- Receive and respond to credit authorisation requests during the deal negotiation phase.
- Send post-deal modification requests.
- Request historic deal details.
- Query the historic deal database for deals matching supplied criteria.
- Request conversation details associated with a particular deal.
- Receive notifications of withdrawn RFQs.
- Import external completed trades into ET.

Application Overview

The LBN API interacts with two resources within the ET system:

Generic Dealing Server (GDS) - responsible for handling the request for quote, credit authorisation, deal negotiation and deal completion (logging) phases of a deal's life cycle.

Log Access Server (LAS) - responsible for handling the post-completion phase of a deal such as post-completion modifications, historic deal requests, and historic deal queries.

There are three filters used by the LBN:

- LBN filters (also called routing filters) determine which deals (LBN) users are allowed to see.
- Archive View filters determine which fields of those deals the user is allowed to see.
- Archive Modification (MOD) filters determine which fields can be updated by the LBN.

Typically, trading within an ET system takes place between trader and client applets and follows a number of discrete steps. The deal progresses from a request for quote (RFQ) from the client, through a negotiation cycle between the trader and client which may include credit authorisation, to deal completion. Once a deal is completed, post-trade modifications can be made, however the same log access mechanism can also be used to import trades from other systems.

The following diagram shows how the LBN application fits in with other ET system components:

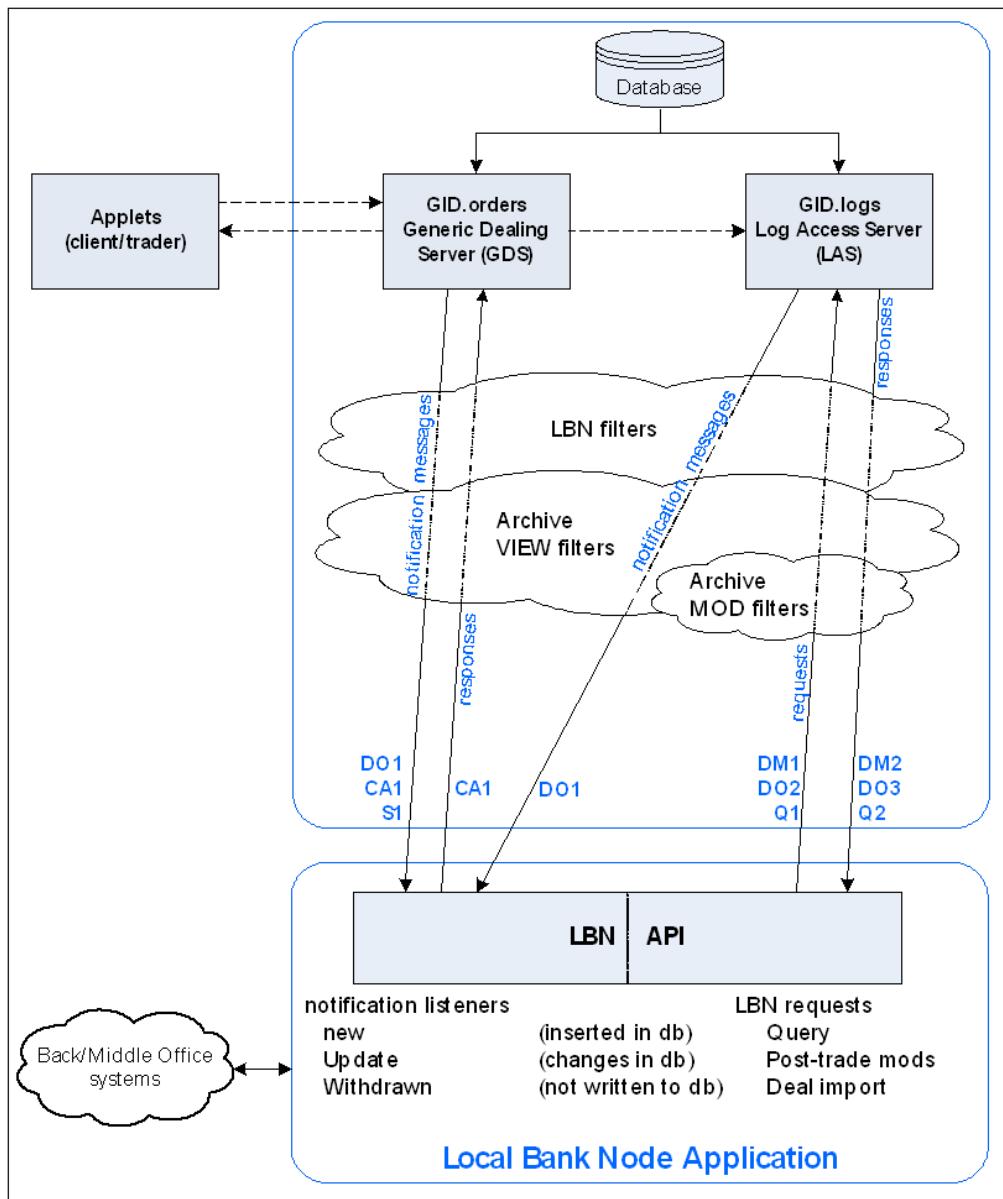


Figure 7: LBN application overview

The messages between the servers and the LBN API library are indicative only, the LBN application will use the methods exposed by the LBN object model.

Message/ Response	API method	Description
D01	<code>IDealListener:: OnDealNotification()</code>	Deal notification. A deal has been logged on the database, updated (for example deal completed or post//deal modification), or withdrawn (before being written to the database).
S1	<code>ICloseOfDayListener:: OnCloseOfDay()</code>	Close of day notification. The system is indicating a close of day.

Message/ Response	API method	Description
CA1/CA2	<code>ICreditRequestListener:: OnCreditAuthorisationRequest()</code> <code>ClocalBankNodeConnectionEx:: SendCreditAuthorisationResult()</code>	Credit authorisation request/response. The system is requesting a credit authorisation check. The LBN responds with a credit pass, warning, or abort message.
DO2/DO3	<code>ClocalBankNodeConnectionEx:: SendDealRequest()</code> <code>IDealRequester:: OnDealRecord()</code>	Deal request/deal record. The LBN is performing a post-deal request and the server responds with the deal information.
Q1/Q2	<code>ClocalBankNodeConnectionEx:: SendQuery()</code>	Query message/result. The LBN is requesting information from the server. The server responds with information.
DM1/DM2	<code>ClocalBankNodeConnectionEx:: SendModificationRequest()</code> <code>IDealModifier:: OnDealModificationResult()</code>	Deal modification request/result. The LBN is requesting the modification of a deal. The server responds with success or fail status for the modification.

Prior configuration modules

The modules listed in the table below must be completed before credit checking with GID.credit can be done in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Upgrade the GID licence (gid.lic) for credit checking.
Reference	Contact your Reuters support specialist.

Step	2
Configuration	Install the LBN API.
Reference	Please refer to the following documents. <ul style="list-style-type: none"> • LBN Developer Guide. • LBN Configuration Guide.

Step	3
Configuration	Configure GID.orders and applets for credit checking.
Reference	ET configuration for credit checking on page 57.

Step	4
Configuration	Create an LBN user.

Reference	To create a Bank Node user on page 117.
Step	5
Configuration	Create a load-balanced LBN group.
Reference	To create a Load-balanced LBN group on page 114.
Notes	Optional
Step	6
Configuration	Create and assign LBN filters.
Reference	To create a filter set on page 146. To assign LBN filters at user level on page 136.
Step	7
Configuration	Create and assign accounts.
Reference	To create an account (on Accounts tab) on page 169.
Step	8
Configuration	Create credit limits for accounts created in step 3.
Reference	To create credit allocations on page 176.

Deal Modification

Traders often need to make post-deal changes for genuine reasons. For example, the settlement information may have changed or could be incorrect. In other cases, amounts or other details on the trade could have been incorrectly entered by the client or proxy user e.g. rate, currency pair, account, client name, value dates etc.

This module covers the configuration and tasks required to allow Capture Traders to modify matured and unmatured deal data. Additionally, Client and Proxy Client users can be permissioned for minor modification:

A client user can modify:

- Deal Memo
- Settlement Instructions
- Deal Remarks
- Custom Fields

A Proxy Client can additionally modify:

- Taker Name
- Account

Prior configuration modules

The modules listed in the table below must be completed before regional and restricted currencies can be defined in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Configure ET for deal modification.
Reference	ET configuration for deal modification on page 65.

Step	2
Configuration	Assign deal modification permissions to Capture Trader users.
Reference	General tab on page 251 . Allow Matured Deal Modification checkbox. Allow Unmatured Deal Modification checkbox.

Step	3
Configuration	Assign deal modification permissions to Client and Proxy Client users.
Reference	General tab on page 251 . Allow Minor Modification checkbox.

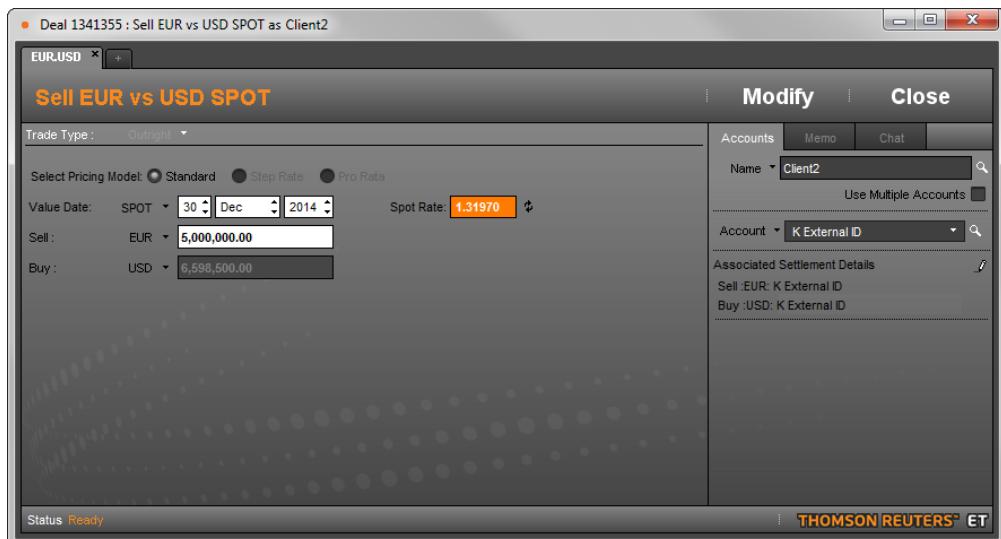
Worked example

A Capture Trader is permissioned for *Allow Matured Deal Modification*, *Allow Unmatured Deal Modification*.

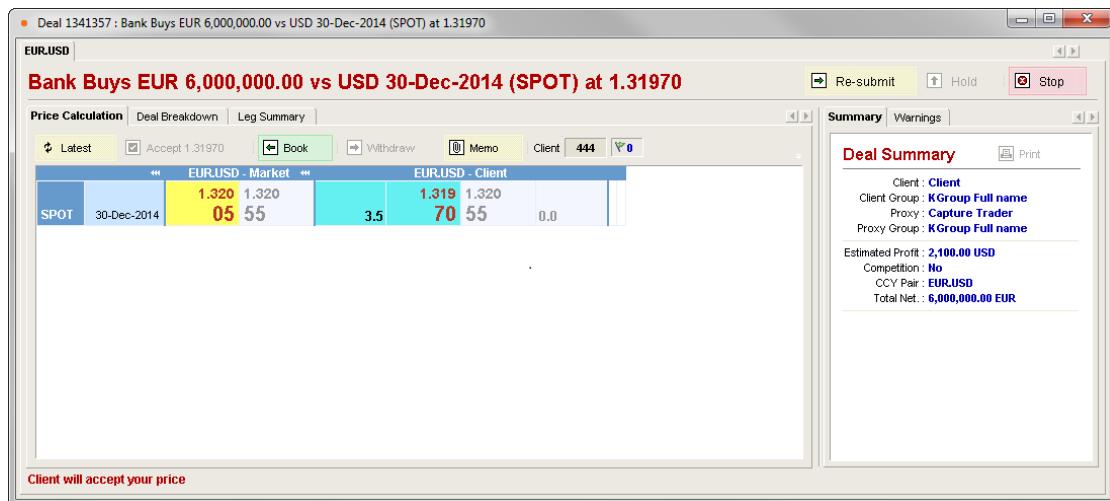
- 1 Client deal is booked in ET via TrAPI or applets (Client or Capture Trader).
- 2 A CaptureTrader user locates the deal in the trader applet Blotter panel.
- 3 The user right clicks on the deal and selects *Modify* from the menu.
- 4 The user gets a warning message and enters a cancel reason.



- 5 A recreated deal ticket opens with the previous deals details.



- 6 Trader alters any of the original data e.g. Client name, Account, dates, amounts, SIs, currencies. Then Trader clicks the *Modify* button. After that, the deal is submitted to the Trader.
- 7 Trader clicks the *Book* button to book the deal.

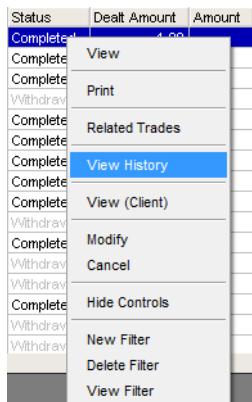


- 8 Original deal is then cancelled. The modified deal is published as a new child deal with the linked parent deal ID of the original trade.
- 9 DO1 message generated to notify the LBN of the modification.

ET configuration for deal modification

Trader Applet

The availability of the View History option in the Capture Trader's Blotter right-click menu is controlled by an applet parameter:



```
<param name="allowViewHistory" value="true" >
Default: false
```

Modification History window:

Name	Date/Time	Field	Value	Trader ID	Cancel Reason
Client1	12-Jan-2015 13:23:48	deal:fx_cross_deal:leg[0]:requirement[0]:contra_amount_outstanding	Deal Created	Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:amount_outstanding	11.74	Client1	
		deal:fx_cross_deal:leg[0]:contra_amount_outstanding	1.00	Client1	
		deal:fx_cross_deal:leg[0]:amount_outstanding	11.74	Client1	
		Settlement Instruction (Leg[0], Req[0], SI[0])	1.00	Client1	
		Settlement Instruction (Leg[0], Req[0], SI[1])	Value Changed	Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:taker_buys_base#		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:account_id		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:contra_amount		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:risk_amount		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:cancelled_by_name		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:maker_account		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:deal_amount		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:account_long_name		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:taker_account		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:cancellation_reason		Client1	
		deal:fx_cross_deal:leg[0]:requirement[0]:credit_amount		Client1	
		deal:fx_cross_deal:leg[0]:equiv		Client1	
		deal:fx_cross_deal:leg[0]:quote		Client1	
		deal:fx_cross_deal:leg[0]:value_date		Client1	
		deal:fx_cross_deal:leg[0]:cross_component[0]		Client1	
		deal:fx_cross_deal:leg[0]:cross_component[0]:indicative_quote		Client1	
		deal:fx_cross_deal:leg[0]:cross_component[0]:quote		Client1	
		deal:fx_cross_deal:leg[0]:cross_component[0]:quote_breakdown		Client1	
		deal:fx_cross_deal:leg[0]:cross_component[0]:quote_breakdown:markup_breakdown		Client1	
		deal:fx_cross_deal:leg[0]:taker_buys_base#		Client1	
		deal:fx_cross_deal:leg[0]:type#		Client1	
		deal:fx_cross_deal:leg[0]:deal_amount		Client1	
		deal:fx_cross_deal:leg[0]:sell		Client1	
		deal:fx_cross_deal:leg[0]:buy		Client1	
		deal:fx_cross_deal:leg[0]:deal_ccy		Client1	
		deal:fx_cross_deal:leg[0]:risk_amount		Client1	
		deal:fx_cross_deal:leg[0]:contra_amount		Client1	
		deal:fx_cross_deal:leg[0]:requirements		Client1	
		deal:fx_cross_deal:leg[0]:credit_amount		Client1	
		deal:fx_cross_deal:equiv		Client1	
		deal:fx_cross_deal:equiv:rate1		Client1	
		deal:fx_cross_deal:equiv:rate2		Client1	
		deal:fx_cross_deal:type#		Client1	
		deal:fx_cross_deal:base_amount_dps		Client1	
		deal:fx_cross_deal:net_type		Client1	
		deal:fx_cross_deal:ccy1		Client1	
		deal:fx_cross_deal:terms_amount_dps		Client1	
		deal:fx_cross_deal:ccy2		Client1	
		deal:fx_cross_deal:rwd_dps		Client1	
		deal:supported_payment_method[0]		Client1	
		deal:proxy_group_full_name		Client1	
		deal:proxy_id		Client1	
		deal:maker_group_id		Client1	
		deal:maker_group_short_name		Client1	

Related Trades Close

Name	Date/Time	Field	Value	Trader ID	Cancel Reason
		deal:maker_group_short_name		Client1	
		deal:captured_by		Client1	
		deal:taker_group_name		Client1	
		deal:maker_group_name		Client1	
		deal:maker_lbn_id		Client1	
		deal:non_negotiated		Client1	
		deal:proxy_group_name		Client1	
		deal:top_parent		Client1	
		deal:taker_full_name		Client1	
		deal:taker_group_full_name		Client1	
		deal:status		Client1	
		deal:proxy_name		Client1	
		deal:maker_group_counterparty_id		Client1	
		deal:parent		Client1	
		deal:taker_group_counterparty_id		Client1	
		deal:maker_group_full_name		Client1	
		deal:proxy_full_name		Client1	
		deal:taker_id		Client1	
		deal:tickettype		Client1	
		deal:proxy_group_id		Client1	
		deal:taker_group_id		Client1	
		deal:maker_full_name		Client1	
		deal:maker_id		Client1	
		deal:markup_complete		Client1	
		deal:payment_method		Client1	
		deal:taker_group_short_name		Client1	

Related Trades Close

Statistics

The GID.stats resource server can be added to your ET system to collate statistical information from other ET servers. The data gathered is written to the database and presented in an XML formatted log file.

Each GID server that is able to send statistics to GID.stats (GID.admin, GID.logs, GID.orders and GID.rates) is instructed to do so by additional configuration in its ini file. The frequency and period over which the statistics are written to the database and the log file are determined by settings in the GID.stats.ini file.

Note: The ET Reporting API is also able to retrieve statistics collated by GID.stats and other pre-configured reports from the database. For more information please refer to the ET Reporting API User Guide.

Basic statistical information

The basic configuration involves:

- Adding the GID.stats binary and GID.stats.ini file.
- Update existing GID server control files with connection information for GID.stats.
- The frequency of statistic collection is set at a global level in the control file.

Basic configuration

Total number of Admin users logged in.

Total number of Client users logged in.

Total number of LBN users logged in.

Total number of Proxy Client users logged in.

Total number of Trader users logged in.

Total number of All users logged in.

Example - total number of traders logged in

```
<statistic id="/LoggedIn/TraderUsers" timestamp="20150106192546" poll="YES">
<attributes />
<values>
<value name="/LoggedIn/TraderUsers" type="Counter" unit="">4</value></values>
</statistic>
```

Advanced statistical information

The advanced configuration involves:

- Basic configuration.
- Additional GID.rates server parameters.
- An XML file stored on the resource server machine with details of which FX asset class (for example, FX.CROSS) and currency pairs are to be monitored and at what frequency.

Advanced configuration

Average number of subscriptions that have been made to GID.rates by its clients.

The number of subscriptions that GID.rates has made to the PFA on behalf of subscribers.

The number of subscribers that GID.rates has received from client users for a particular currency.

Total number of rate merges that have occurred since GID.rates was started.

Average number of subscriptions that have been made to GID.rates by its clients.

This is calculated as the total number of currency subscriptions divided by the number of users who are subscribing.

GID.rates counts the numbers of users who are subscribing accurately but does not remove subscription information for logged out users until the next rate update for a currency occurs. This means that this Statistic can report a slightly higher value than are strictly correct until the old subscriptions "die" when rate updates are processed. The amount of error obviously depends on the number of subscriber users (counting the subscriptions for 3 users when there are only 2 remaining will give a much bigger error than counting 101 user's worth of subscriptions when there are only 100 still logged in).

```
<statistic_source_response type="UPDATE" subscriber_id="1">
<statistic id="/PFA/FX.CROSS/AverageSubscriptionsPerUser" timestamp="20150110165618">
<values>
<value name="Value">8</value>
</values>
</statistic>
</statistic_source_response>
```

The number of subscriptions that GID.rates has made to the PFA on behalf of subscribers

This statistic provides the number of subscriptions that GID.rates has made to the PFA on behalf of subscribers. GID.rates will only subscribe once for each currency no matter how many client users have subscribed to it. GID.rates also appears to subscribe to the instrument group itself, so the number will be one more than you might expect.

```
<statistic_source_response type="UPDATE" subscriber_id="1">
<statistic id="/PFA/FX.CROSS/NumPFASubscriptions" timestamp="20150110165618">
<values>
<value name="Value">16</value>
</values>
</statistic>
</statistic_source_response>
```

The number of subscribers that GID.rates has received from client users for a particular currency

This statistic provides the number of subscribers that GID.rates has received from client users for a particular currency. Unlike most other statistics, the value of this statistic is not periodically polled for. Instead, the statistic is created when a non-zero number of subscribers exist, updated whenever the number of subscribers changes and removed if the number of subscribers falls to 0.

```
<statistic_source_response type="UPDATE" subscriber_id="1">
<statistic id="/PFA/FX.CROSS/EUR.USD/NumSubscribers" timestamp="20150111102432">
<values>
<value name="Value">2</value>
</values>
</statistic>
</statistic_source_response>
```

Total number of rate merges that have occurred since GID.rates was started.

This statistic provides the total number of rate merges that have occurred since GID.rates was started. The value starts at 0 and will increase by 1 each time a rate from the PFA is merged.

```
<statistic_source_response type="UPDATE" subscriber_id="1">
<statistic id="/PFA/FX.CROSS/NumMergedRates" timestamp="20150111151957"><values>
<value name="Value">74</value>
</values>
</statistic>
</statistic_source_response>
```

Prior configuration modules

The modules listed in the table below must be completed before ET can be setup to collect statistics.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Install GID.stats.
Reference	GID.stats installation on page 69.

Step	2
Configuration	Create a Stats Source user.
Reference	To create a Stats Source user on page 123.

Step	3
Configuration	Configure existing GID servers for statistic collection.
Reference	To create a Stats Source user on page 123.

Step	4
Configuration	Edit the stats_defaults XML file to specify asset class, currency pairs and frequency of statistic collection.
Reference	To create a Stats Source user on page 123.

GID.stats installation

Files required

Filename	Location
GID.stats	/bin
GID.stats.ini	/control
stats_defaults	/control/xml

Transfer and configure files

- 1 Download the GID.stats binary and transfer to the /bin directory.
- 2 Ensure the file is executable.
- 3 Add the name of the server to the serverlist file in the /scripts directory.
- 4 Create a GID.stats.ini file with a unique port, database details and statistic collection frequency details:

```
[registry]
REGISTRY_DETAILS=HOST:10.6.177.92,TYPE:SOCK_ROBUST,PORT:8888
```

```
[GID.stats]
RESOURCE_DETAILS=HOST:10.6.177.92,TYPE:SOCK_ROBUST,PORT:14027
LICENCE=../licences/gid.lic
```

```
[user]
DATABASE=oracle9
USERNAME=ora_user
PASSWORD=ora_pass
```

```
[order]
DATABASE=oracle9
USERNAME=ora_user
PASSWORD=ora_pass

[stats_defaults]
DEFAULT_PERIOD=1h
DEFAULT_HISTORY=1w
```

stats_default parameters

The two parameters in the [stats_defaults] section of the control file are outlined in the table below.

Parameter	Description
DEFAULT_PERIOD	Dictates the frequency at which the statistics are generated. It takes values of the form <n><unit> where <n> is a number and <unit> is s for seconds, m for minutes, h for hours, d for days and w for weeks. <n> can be 0 in which case no polling occurs by default.
DEFAULT_HISTORY	Determines how long updates will be kept in the database for the statistic. It takes the form <n><unit> where <n> is a number and <unit> is s for seconds, m for minutes, h for hours, d for days, w for weeks, mt for months and y for years.

ET configuration for statistics collection

Edit other GID server files

- 1 Edit each of the statistic contributing GID servers (GID.admin, GID.logs, GID.orders and GID.rates) to have the following appended to their control file:

```
[stats]
USERCOUNTSTATS=1

[statssource]
SUBSCRIBER_HOST=10.6.177.92
SUBSCRIBER_PORT=14027
USERNAME=statssource
PASSWORD=d
PASSWORD_ENCRYPTED=false
```

- 2 [Advanced statistic collection] Edit the GID.rates control file with an additional parameter in the [stats] section:

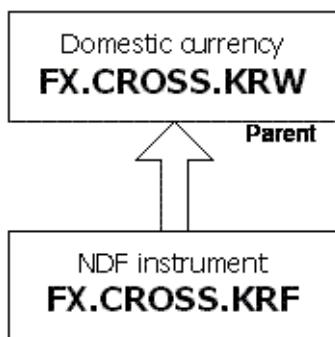
```
[stats]
SUBSCRIPTIONCOUNTSTATS=1
```

Alternative currency versions and NDFs

In some countries, currency exchange controls exist restricting the ability to trade a local currency or to protect those currencies from speculative attacks from offshore players. In response to these trading restrictions, synthetic instruments (generically known as non-deliverable forwards or NDFs) have been developed to allow a form of forward trading to be undertaken on these non-convertible currencies. NDF functionality is available with all types of TRM license.

Typically, there will be additional rules imposed on NDF trades, for example a minimum time period before the trade can be settled, and at maturity, the settlement involves a spot deal offsetting the exact amount of local currency, and the difference being settled in US dollars (or other agreed convertible currency) by the counterparties. The settlement rate is generally based on a central bank fixing page on Reuters or Telerate systems.

- The NDF rate is the rate agreed on the transaction date. This is essentially the outright (or forward) rate of the currencies dealt.
- The notional amount is the face value of the NDF that is agreed on the transaction date.
- The fixing date is the day and time whereby the comparison between the NDF rate and the prevailing spot rate is made.
- The settlement date is the day whereby the settlement amount is paid or received.
- The settlement amount is the difference between the NDF rate and the prevailing spot market rate at fixing applied to the notional amount.
- The reference currency is USD - NDFs are quoted in terms of USD and the settlement is also in USD.
- NDFs are non-cash products that are off balance sheet and as the principal amounts do not get exchanged, possess minimal counterparty risk. Both the counterparties are committed and are obliged to honour the deal, but the client can cancel an existing contract by entering into another offsetting deal at the prevailing market rate.
- The more active banks quote NDFs from between one month to one year, although some would quote up to two years upon request. Apart from the standard tenors (1, 2 and 3 months) banks also offer odd-dated NDFs.



The relationship between NDF currency and parent currency.

TRM supports NDFs and similar instruments by allowing different versions of a currency to exist - each with an appropriate currency code. For example, the KRW (South Korean Won) may have an NDF version with the symbol KRF.

The holiday calendar and all date rules for an instrument version will be derived from the instrument it inherits from. For example, KRF will have identical holidays and business days to KRW. A separate calendar cannot be defined for a currency version.

Fixing and settlement instructions

The table below lists example fixing and settlement rules for NDFs, by currency.

Currency	Spot Page	Fixing Time	Days Before Maturity	Fixing Practice
	Fixing Page			
CNY	Reuters CNY=	16:00 Local	2	Weighted average of value tomorrow trades
	Reuters SAEC			

Currency	Spot Page	Fixing Time	Days Before Maturity	Fixing Practice
	Fixing Page			
INR	Reuters INR=	12:00 Local	2	Average of 5 to 7 reference banks between 11:00-12:00 local time
	Reuters RBIB			
IDR	Reuters IDR=	11:00 Singapore	2	Average mid-rate of 20 contributing banks
	Telerate 50157			
KRW	Reuters KFTC01	09:00 Local	1	Weighted average of previous days inter-bank value tomorrow trades
	Reuters KFTC18 Telerate 45644			
PHP	Reuters PHPESO	11:30 Local	2	Weighted average of inter-bank trades from 09:00-11:30 local time
	Reuters PHPESO Telerate 4824			
TWD	Reuters TFEMA	11:00 Local	2	Rate traded at 11:00 local time in the broker market
	Reuters TAIFX1 Telerate 6161			

Interpolation of streamed rates

Interpolation of source rates to create the standard forward curve for the predefined tenors will be performed as standard apart for NDFs where interpolation will be restricted based on the defined Minimum Tenor. In the case of an NDF currency pair, no rates will be calculated before the minimum tenor (apart from SPOT). The table below shows whether a rate would be streamed to a client user given different Minimum Tenor settings for a NDF currency pair.

Tenor	NDF Minimum Tenor		
	1W	7D	1M
SPOT	Y	Y	Y
1D	N	N	N
1W	Y	N	N
1M	Y	Y	Y

Prior configuration modules

The modules listed in the table below must be completed before alternative currency versions and NDFs in ET.

Module	Reference
TRM setup	TRM Setup and Rate Management Module on page 17.
FX setup	FX Trading Setup Module on page 25.

Tasks

Note: You must perform the tasks in the specified order.

Step	1
Configuration	Configure ET for currency versions.
Reference	ET configuration for currency versions on page 74.

Step	2
Configuration	Ensure all client and trader users who are to trade the NDF are permissioned for non-standard settlement instructions.
Reference	Allow Non-Standard Settlement Instructions checkbox on page 276.

Step	3
Configuration	Create a new currency.
Reference	To add a currency on page 178.

Step	4
Configuration	Set the fixing details for the currency created in step 3.
Reference	To set the fixing details for a currency version or NDF on page 179.

Step	5
Configuration	Create a currency model for the currency pair.
Reference	To create a currency pair model on page 181.

Step	6
Configuration	Select the minimum tenor for the NDF.
Reference	To specify a minimum tenor on page 189.
Notes	Optional

ET configuration for currency versions

The NDF functionality is activated by parameters in the client, trader and administrator applets.

Administrator applet

The `versionTypeOptions` parameter holds a comma-separated list of currency versions. These are used to populate the version type field in the Prices panel.

The `revealOptions` parameter indicates whether a client and/or trader will be informed of the version name. Used to conceal multiple versions to clients where a client only has access to one.

```
<param name="versionTypeOptions" value="Offshore,Onshore,Other">
<param name="revealOptions" value="Client,Trader,Client/Trader">
```

In the Prices panel, the administrator applet always displays Client, Trader, and Client/Trader as options in the REVEAL column by default though you set this parameter to another value.

For example:

If you set the parameter as follows: `<param name="revealOptions" value="Client,Trader">`, the administrator applet displays Client, Trader, and Client/Trader as options in the REVEAL column anyway.

If you set the parameter as follows: `<param name="revealOptions" value="Test">`, the administrator applet will add "Test" into the list of options to provide Client, Trader, Client/Trader, and Test in the drop-down.

Client and trader applet

The entry 121074 in the strings.txt file should be set to an appropriate message.

```
121074=Other fixing rate is determined by bank
```

Worked configuration example

Creation of an NDF entitled HKN whose parent currency is HKD. The steps below use the same order of events as the Tasks table above.

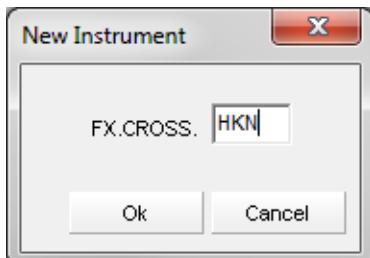
Step 1

- Allow Non-Standard Settlement Instructions is ticked for client and trader users.

Allow Non-Standard Settlement Instructions

Step 2

- Create a new currency called HKN.



Step 3

- Set the Parent, Version Type, Version Display, Reveal, Fixing Days, Fixing Text values:

	AMOUNT_DPS	PARENT	VERSION_TYPE	VERSION_DISPLAY	REVEAL	FIXING_DAYS	FIXING_TEXT
2	FX.CROSS.HKD	Step	HKD Stepped	Client	2	Fixed	
2				Client/Trader			
2				Client/Trader			
2				Client/Trader			
2				Client/Trader			
2				Client/Trader			

Step 4

- 1 Create a USD.HKN currency pair.

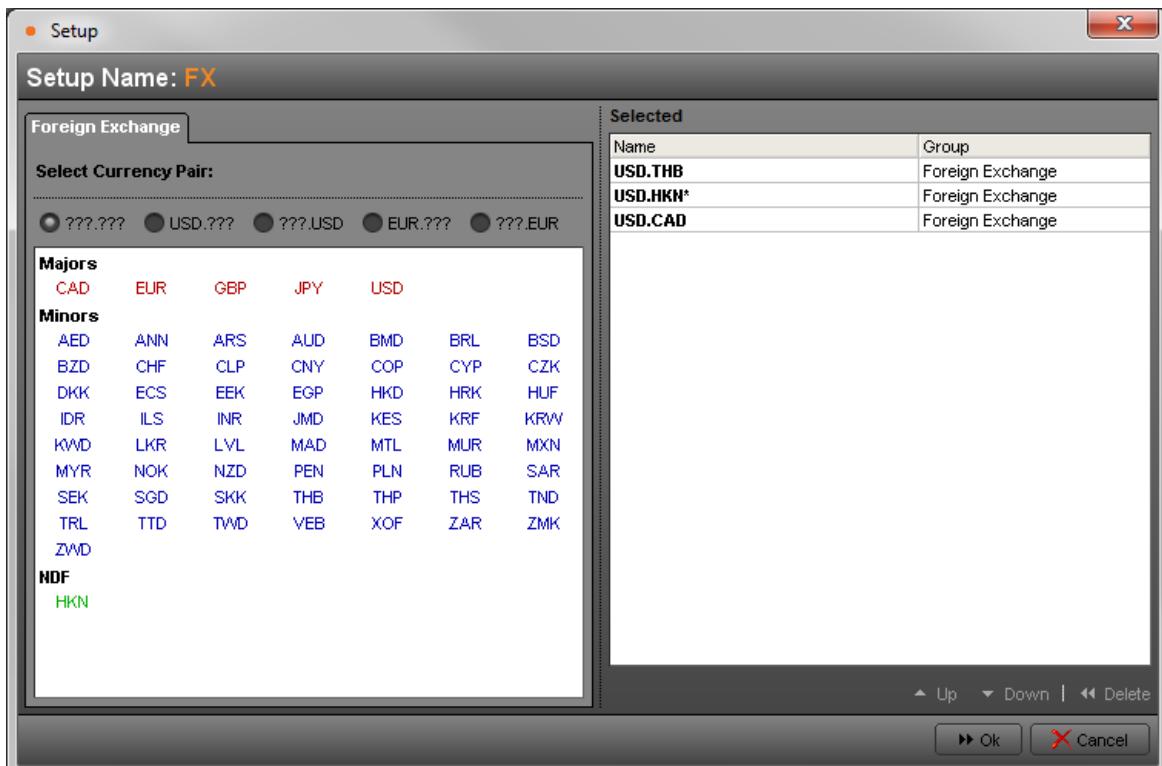
**Step 5 [optional]**

- 1 Set the Min Tenor for USD.HKN

Instrument Name	Inverse?	Model Name	Channel Name	Very Hot Pips	Hot Pips	Monitored By	Min Tenor	Price Tolerance
USD.HKN	No	USD.HKN Parent Default	Global			LOMS	ON TODAY TN TOM SPOT 1D SN 1W	
			CPG					
			Channel1					
			Channel2					
USD.JPY	Yes	USD.JPY Parent Default	Global			LOMS	TN TOM SPOT 1D SN 1W	
			CPG					
			Channel1					
		Second Model	Channel2					
			Global					
			CPG					

Result

- 1 HKN appears under the NDFs section of the client applet setup window.



- 2 The USD.HKN pair is displayed in the client applet rates panel.

Worked pricing examples

The sections below provide pricing examples for direct and crossed NDFs

Direct

On 9-Jan-2015, Corporation sells PHP 40MM NDF to Bank, 3 months forward for value 12-Apr-2015, at the NDF rate of USD/PHP 40.00.

On 9-Apr-2015 at 11.30 am Manila time (1 business day before), both parties will compare the NDF rate with the prevailing USD/PHP fixing rate in Telerate page 4824. There are 3 possible scenarios:

NDF Rate USD/PHP	40.00		
Notional USD	1,000,000		
Notional PHP	40,000,000		
Scenario	rate = NDF rate	rate > NDF rate	rate < NDF rate
Fixing Rate USD /PHP	40.00	45.00	35.00
Equivalent USD		$\frac{40,000,000}{40.00} = 1,000,000$	$\frac{40,000,000}{40.00} = 1,000,000$
Difference USD	1,000,000 - 1,000,000 = 0	1,000,000 - 888,888.89 = 111,111.11	1,000,000 - 1,142,857.14 = -142,857.14
Bank Pays or Receives	NDF expires	Pays USD 111,111.11 on 12-Apr-2015	Receives USD 142,857.14 on 12-Apr-2015

Crossed

In this example EUR.PHP will be crossed via USD.

On 9-Jan-2015, Corporation sells PHP 40MM NDF for EUR to Bank, 3 months forward for value 12-Apr-2015, at the rate of EUR/PHP 62.340 (USD/PHP NDF rate is 53.5).

On 9-Apr-2015 at 11.00 am Manila time (1 business day before), the bank will fix the NDF rate with the prevailing fixing rate in Telerate page 15439, and the EUR/USD rate with their own quote.

NDF Rate EUR/PHP	62.340	
Outright Rate USD/PHP	53.50	
Notional PHP	40,000,000	
Notional EUR	641,661.13	
Equivalent Notional USD	747,663.55	
Scenario	rate = NDF rate	rate < NDF rate
Fixing Rate USD /PHP	55.28	53.28
Fixing Rate EUR/USD	1.1649	1.1649
Equivalent USD (PHP leg)	$\frac{40,000,000}{55.28} = 723,589.0$	$\frac{40,000,000}{53.28} = 750,750.7$
Difference USD (Bank pays)	$747,663.55 - 723,589.00 = 24,074.55$	$747,663.55 - 750,750.75 = 3,087.20$
Equivalent USD (EUR leg)	$641,661.13 \times 1.1649 = 747,471.05$	$641,661.13 \times 1.1649 = 747,471.05$
USD Cashflow	$747,471.05 - 24,074.55 = 723,396.50$	$747,471.05 + 3087.20 = 750,558.25$
Bank Pays or Receives	Pays EUR 641,661.13 on 12-Apr-2015 Receives USD 723,396.50 on 12-Apr-2015 (EUR/USD equivalent rate of 1.1274)	Pays EUR 641,661.13 on 12-Apr-2015 Receives USD 750,558.25 on 12-Apr-2015 (EUR/USD equivalent rate of 1.1697)

Multi-branch FX

Banks operating branches in multiple geographical locations have, up until now, been deploying a separate pricing engine (i.e. a separate instance of TRM) for each branch. Those banks with a significant number of branches have been providing market rates to local branches via each individual pricing engine. In reality, the source of the majority of those rates is the same, meaning that multiple TRMs running on the same system, are serving up the same rates.

To alleviate this multiplex workload, and to cater for branches all over the world wanting to receive the majority of their market rates from the same source, it became apparent that a central repository pricing engine would be the solution.

Whilst the central repository pricing engine will handle the majority of market rates for all branches across the globe, the few remaining local pricing engines in operation will be able to price local 'exceptional' currency pairs for their local branches.

How it works

ET is able to allow the bank to define the default currency pairs to be priced by the central repository pricing engine, as well as the 'exceptional' pairs to be priced by local branches. All of this will be done via a new panel in the admin applet.

The above functionality will work on the understanding that market makers in the geographical region where the central repository TRM pricing engine is running, will own those market rates, and will be able to modify them via the Rate Monitor panel.

In the case of a crossed pair being priced in a local geographical region by two component rates, either of which is provided by the central repository TRM, the market maker in the local branch will not be able to modify the component rate which is provided by the central repository TRM.

Linking the branches together

Local branches of the bank will receive rates from the central repository TRM by using the existing Multi Entity Feed Adaptor (MEFA) component. The MEFA will deliver market rates from the central repository TRM to the local TRM in real time.

Client experience

Up until now, end clients belonging to a multi-branch ET system have been required to select the branch on which they wish to receive rates. This has often been a source of confusion to customers unfamiliar with the system.

Regardless of the geographical location from which the end client user logs into the system, they will no longer be required to specifically select the branch on which they need to trade. Instead they will simply select the usual FX instrument to view foreign exchange rates from all branches.

Behind the scenes, the system will know which branch of TRM to source the rates from for each individual customer.

Prior configuration modules

The modules listed in the table below must be completed before ET can be configured for multi-branch FX trading.

Module	Reference
FX setup	FX Trading Setup on page 25.

Tasks

Note: You must perform the tasks in the specified order for each additional FX branch to receive prices from a single TRM server.

Step	1
Configuration	Enable Multi-branch FX in ET.
Reference	To activate Multi-Branch FX in ET on page 229.

Step	2
Configuration	Create an instance of EchoTRM.FX.
Reference	See Step 2 of Multi-branch FX worked configuration example on page 82.

Step	3
Configuration	Create a client user for the MEFA.
Reference	To create a Client user on page 118.

Step	4
Configuration	Install a MEFA.
Reference	Multi-branch FX MEFA installation on page 81

Step	5
Configuration	Create and an instrument for the new FX branch.
Reference	To create an instrument on page 152.

Step	6
Configuration	Create currencies for the new FX branch.
Reference	To add a currency on page 178.

Step	7
Configuration	Create currency pairs for the new FX branch.
Reference	To create a currency pair model on page 181.

Step	8
Configuration	Create a feed resource for the new FX branch.
Reference	To create a new feed resource on page 214.

Step	9
------	---

Configuration	Create a feed connection for the new FX branch.
Reference	To create a new feed connection on page 215.
Step	10
Configuration	Create a feed set for the new FX branch.
Reference	To create a spot feed set on page 211. To create a forward feed set on page 211.
Step	11
Configuration	Assign the feed sets created in step 10 to the currency pairs.
Reference	To assign a feed set to a model (Direct price method) on page 187.
Step	12
Configuration	Start the new EchoTRM.FX and MEFA instances.
Reference	See Step 12 of Multi-branch FX worked configuration example on page 82.
Step	13
Configuration	Check rates are being streamed for the new FX branch.
Reference	To create a currency pair setup on page 199.
Step	14
Configuration	Create a multi-branch currency pair set.
Reference	To create a new branch currency pair set on page 153. To add branches to a branch currency pair set on page 153. To add currency pairs to a branch in a branch currency pair set on page 154.
Step	15
Configuration	Assign the new FX branch to users or groups.
Reference	To assign branch pairs at group level on page 132 , or To assign branch pairs at user level on page 137 .
Step	16
Configuration	Create and assign permission filters for the new FX branch.
Reference	To create a filter set on page 146. To assign submit filters at group level on page 130.
Step	17
Configuration	Create and assign archive filters for the new FX branch.

Reference

[To create an archive filter set on page 149.](#)
[To assign archive view filter sets at group level on page 129.](#)
[To assign archive modify filter sets at group level on page 129.](#)

Multi-branch FX MEFA installation

The procedure below should be followed if a MEFA binary is not installed in the ET system.

Filename	Location
MEFA	/bin
MEFA.ini	/control

Transfer and configure files

- 1 Download the MEFA binary and transfer to the /bin directory.
- 2 Ensure the file is executable.
- 3 Add MEFA to the serverlist file in the /scripts directory.
- 4 Create a control file for the MEFA. Refer to [Multi-branch FX worked configuration example on page 82](#).

Configuration

Parameters must be added to the admin html page and GID servers to activate the multi-branch FX functionality.

Administrator applet

An administrator applet parameter is required to display the Multi Branch CCY Pairs panel.

```
<param name>ShowMultiBranchCCYs value=true>
```

Default: false

Advanced (formerly Global) panel

A checkbox in the Administrator applet Advanced panel is used to activate the Multi Branch functionality:



The drop-down list to the right of the checkbox is used define which branches is the central repository. By default the FX.CROSS branch is the central TRM instance from which the other branches receive their rates. If however another branch is deemed to be the TRM pricing repository the name of this branch should be selected.

Multi-entity considerations

By default the META will submit multi entity trades to the FX.CROSS branch at the LP. Therefore, if the LP wishes to use a branch other than FX.CROSS for pricing multi entity deals, the META configuration file at the RP must specify the name of the branch with is parameter:

meta.liquidityprovider.fxinstrument=FX.LOCAL

Optional configuration

The Administrator and dealing applets can be configured to accommodate extra FX branches.

Default 'FX.#' asset class

The Administrator applet can be configured to display an 'FX.#' asset class that applies to all FX branches in the system.

Order	Instrument Group
0	FX#
1	FX#
	FX.CROSS
	FX.LOCAL
	FX.TOKYO
	MM.DEPOSIT
	MM.LONDON
	TP.CapsFloors
	TP.FXO

All instrument search

The Client and Trader applets can be configured to display an 'All' option when searching for deals.



The 'All' choice is controlled by the following applet parameter:

```
<param name="allowAllInstrumentsSearch" value="true">
```

Default: false

Multi-branch FX worked configuration example

Creation of a branch entitled FX.LOCAL and an associated MEFA entitled MEFA.FX.LOCAL. The FX.LOCAL branch will be used to price USD.NOK, USD.SEK and USD.DKK. The steps below use the same order of events as the Tasks table above.

Step 1

- 1 Activate the checkbox in the Advanced panel.

Step 2

- 1 Create a symbolic link from the existing TRM server:
`/bin % ln -s EchoTRM.FX EchoTRM.FX.LOCAL`
- 2 Create an EchoTRM.FX.LOCAL control file:

```
[registry]
REGISTRY_DETAILS=HOST:<host IP>,TYPE:SOCK_ROBUST,PORT:<reg port>
[EchoTRM.FX]
RESOURCE_DETAILS=HOST:<host IP>,TYPE:SOCK_ROBUST,PORT:<unique port>
RESOURCE_NAME=FX.LOCAL
[instruments]
DEFAULT_INSTRUMENT=FX.#.XXX.XXX
[server]
DATABASE=<Oracle TNS name>
USERNAME=<username>
PASSWORD=<password>
```
- 3 Add **FX.LOCAL** to the **serverlist** file in the **/scripts** directory.

Step 3

- 1 Create a group for MEFA users.
- 2 Create a client user in that group called MEFA.FX.LOCAL.



Step 4

- 1 Create a symbolic link from an existing MEFA:

```
/bin % ln -s MEFA MEFA.FX.LOCAL
```

- 2 Or, install a MEFA. Refer to RET-AD 3.5 LP & RP Multi-Entity Configuration Guide

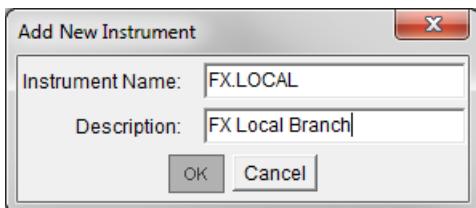
- 3 Create MEFA.FX.LOCAL.ini control file:

```
[[registry]]
REGISTRY_DETAILS=HOST:<host IP>,TYPE:SOCK_ROBUST,PORT:<reg port>
[MEFA]
PFA=MEFA.FX.LOCAL.pfa
WorkerThreads=10
TimeSlice=1
Web=8205
WebPassword=MEFA:MEFA
[MEFA.pfa]
RESOURCE_DETAILS=HOST:<host IP>,TYPE:SOCK_ROBUST,PORT:<unique port>,PEER_INFO:TRUE
RESOURCE_MAXUSERS=5
[LiquidityProvider]
Details=HOST:<host IP>,PORT:<GID.rates port>,TYPE:SOCK_ROBUST
Name=GID.rates
Username=MEFA.FX.Local
Password=d
```

- 4 Add **MEFA.FX.LOCAL** to the *serverlist* file in the /scripts directory.

Step 5

- 1 In the *Instruments* panel, create an instrument called FX.LOCAL:



- 2 Log out and back into the administrator applet.

Step 6

- 1 In the *Prices* panel, add USD, NOK, SEK and DKK currencies and associated DPS values to the FX.LOCAL branch using the Prices panel.

Prices			
New Instrument	Add / Remove Column	Delete Instrument	Default Column Value
			FX.LOCAL (CCY)
INSTRUMENTNAME	VALUE_DATE_TYPE	AMOUNT_DPS	REVEAL
FX.LOCAL.DKK	STANDARD	2	Client/Trader
FX.LOCAL.NOK	STANDARD	2	Client/Trader
FX.LOCAL.SEK	STANDARD	2	Client/Trader
FX.LOCAL.USD	STANDARD	2	Client/Trader

Step 7

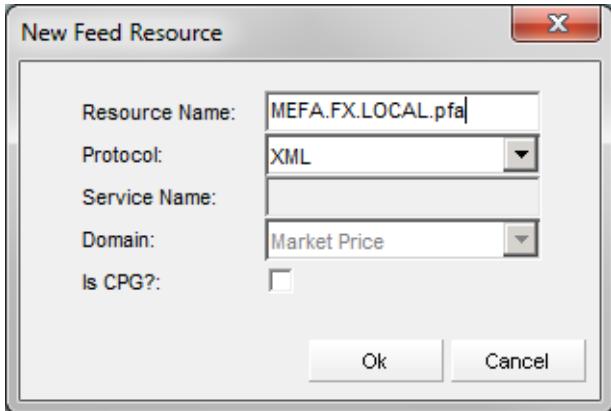
- 1 In the CCY Admin panel, create a USD.DKK currency pair for the FX.LOCAL branch.

FX.CROSS	FX.FIX	FX.LOCAL																																																																				
<table border="1"> <thead> <tr> <th colspan="2">Pair Definition</th><th colspan="6">Model Definition</th></tr> <tr> <th>Currency:</th><th>Instrument Name</th><th>Inverse?</th><th>Model Name</th><th>Channel Name</th><th>Spot Method</th><th>Spot Via CCY</th><th>Spot Crossing Method</th><th>Fwd Met</th></tr> </thead> <tbody> <tr> <td>USD</td><td>USD.DKK</td><td>Yes</td><td>USD.DKK Parent Default</td><td>Global</td><td>Derived</td><td>Not Yet Defined</td><td>Bid/Ask</td><td>Derived</td></tr> <tr> <td></td><td></td><td></td><td></td><td>CPG</td><td>Derived</td><td>Not Yet Defined</td><td>Bid/Ask</td><td>Derived</td></tr> <tr> <td></td><td></td><td></td><td></td><td>Channel1</td><td>Derived</td><td>Not Yet Defined</td><td>Bid/Ask</td><td>Derived</td></tr> <tr> <td></td><td></td><td></td><td></td><td>Channel2</td><td>Derived</td><td>Not Yet Defined</td><td>Bid/Ask</td><td>Derived</td></tr> <tr> <td></td><td></td><td></td><td></td><td>LOMS</td><td>Derived</td><td>Not Yet Defined</td><td>Bid/Ask</td><td>Derived</td></tr> </tbody> </table>									Pair Definition		Model Definition						Currency:	Instrument Name	Inverse?	Model Name	Channel Name	Spot Method	Spot Via CCY	Spot Crossing Method	Fwd Met	USD	USD.DKK	Yes	USD.DKK Parent Default	Global	Derived	Not Yet Defined	Bid/Ask	Derived					CPG	Derived	Not Yet Defined	Bid/Ask	Derived					Channel1	Derived	Not Yet Defined	Bid/Ask	Derived					Channel2	Derived	Not Yet Defined	Bid/Ask	Derived					LOMS	Derived	Not Yet Defined	Bid/Ask	Derived
Pair Definition		Model Definition																																																																				
Currency:	Instrument Name	Inverse?	Model Name	Channel Name	Spot Method	Spot Via CCY	Spot Crossing Method	Fwd Met																																																														
USD	USD.DKK	Yes	USD.DKK Parent Default	Global	Derived	Not Yet Defined	Bid/Ask	Derived																																																														
				CPG	Derived	Not Yet Defined	Bid/Ask	Derived																																																														
				Channel1	Derived	Not Yet Defined	Bid/Ask	Derived																																																														
				Channel2	Derived	Not Yet Defined	Bid/Ask	Derived																																																														
				LOMS	Derived	Not Yet Defined	Bid/Ask	Derived																																																														

- 2 Repeat for USD.NOK and USD.SEK

Step 8

- In the Feed Sources panel, create a feed resource called MEFA.FX.LOCAL.pfa:

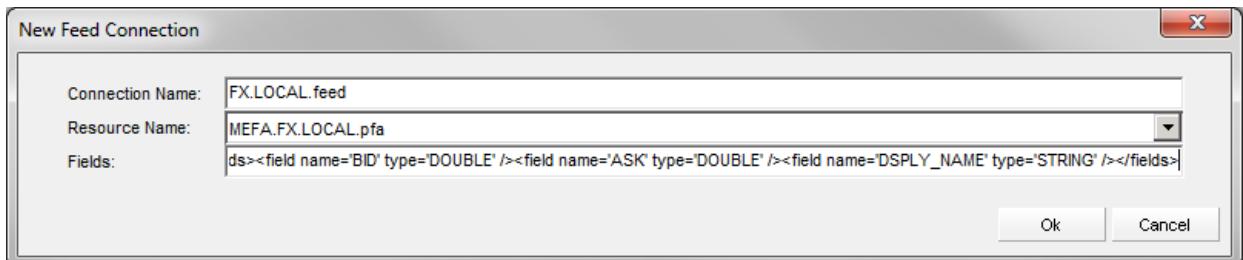


Important: The *Resource Name* must match the PFA= setting in the MEFA control file (in bold above).

Step 9

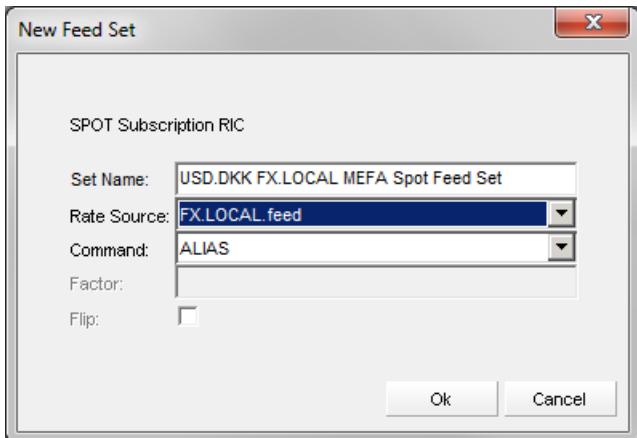
- Create a feed connection called FX.LOCAL.feed.
- Select MEFA.FX.LOCAL.pfa from the drop-down as the *Resource Name*.
- Populate the *Fields* entry with the string:

```
<fields><field name='BID' type='DOUBLE' /><field name='ASK' type='DOUBLE' /><field name='DSPLY_NAME' type='STRING' /></fields>
```



Step 10

- 1 In the *Feeds* panel select FX.LOCAL.
- 2 Then select USD.DKK -> SPOT.
- 3 Create a new feed set called USD.DKK FX.LOCAL MEFA Spot Feed Set.
- 4 Select FX.LOCAL.feed from the drop-down as the *Rate Source*:



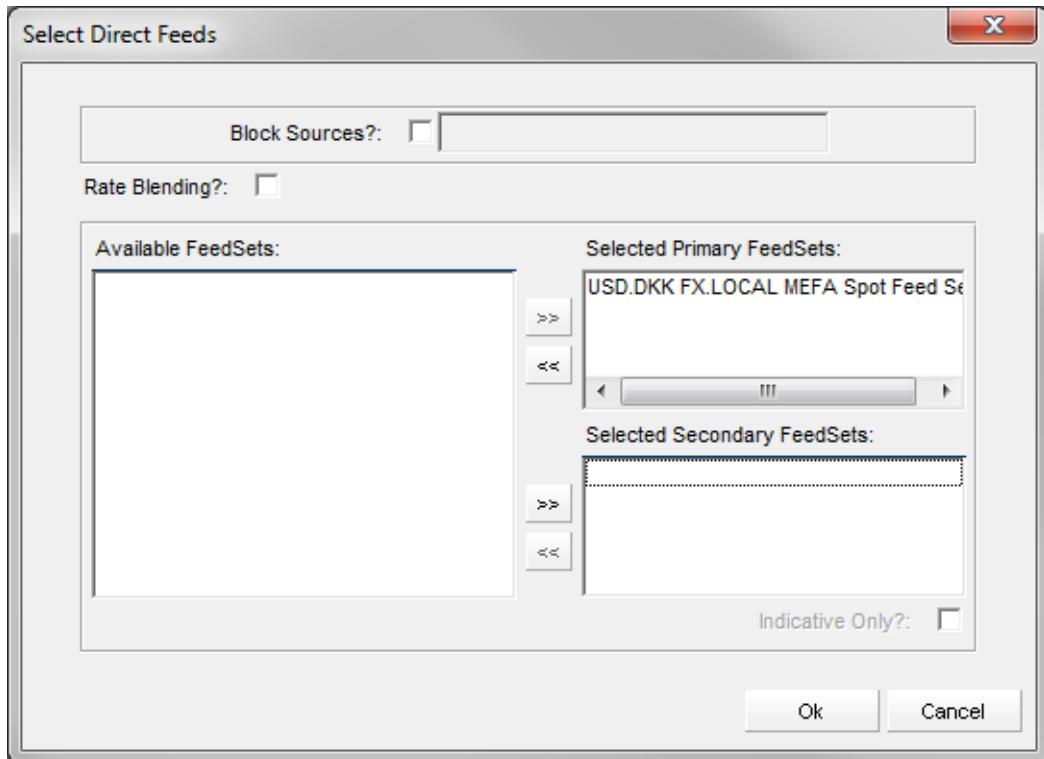
- 5 Add **FX.CROSS.USD.DKK.SPOT** to the *Value* column.
- 6 Save and repeat steps 1 to 5 for USD.NOK and USD.SEK.
- 7 Select USD.DKK -> FWD.
- 8 Create a new feed set called USD.DKK FX.LOCAL MEFA Fwd Feed Set.
- 9 Add FX.CROSS.USD.DKK.<tenor> to the *Value* column:

FWD Subscription RIC for USD.DKK FX.LOCAL MEFA Fwd Feed Set		
Value Date	Default Name	Value
ON		FXCROSS.USD.DKK.ON
TN		FXCROSS.USD.DKK.TN
SN		FXCROSS.USD.DKK.SN
1W		FXCROSS.USD.DKK.1W
1M		FXCROSS.USD.DKK.1M
2M		FXCROSS.USD.DKK.2M
3M		FXCROSS.USD.DKK.3M
4M		FXCROSS.USD.DKK.4M
5M		FXCROSS.USD.DKK.5M
6M		FXCROSS.USD.DKK.6M
9M		FXCROSS.USD.DKK.9M
1Y		FXCROSS.USD.DKK.1Y

- 10 Save and repeat steps 7 to 9 for USD.NOK and USD.SEK.

Step 11

- 1 In the CCY Admin panel, select the FX.LOCAL tab.
- 2 Create a USD.DKK currency pair.
- 3 Change the *Spot Method* to *Direct*.
- 4 Move the USD.DKK FX.LOCAL MEFA Spot Feed Set to be the *Selected Primary FeedSet*:



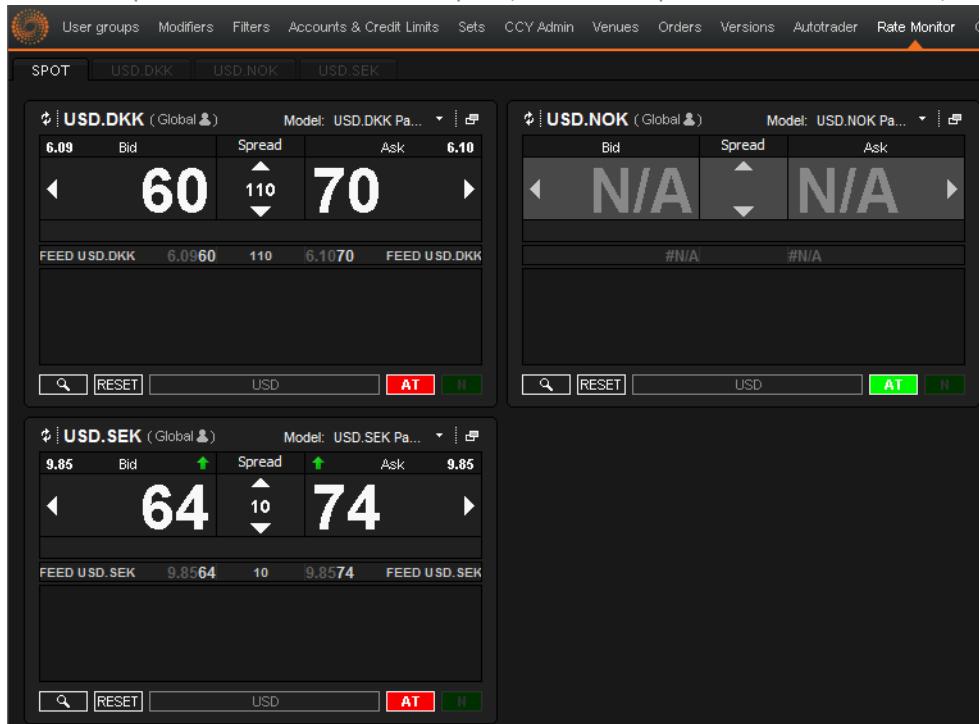
- 5 Change the *Fwd Method* to *Direct*.
- 6 Move the USD.DKK FX.LOCAL MEFA Fwd Feed Set to be the *Selected Primary FeedSet*.
- 7 Save and repeat steps 2 to 6 for USD.NOK and USD.SEK.

Step 12

- 1 Start EchoTRM.FX.LOCAL and MEFA.FX.LOCAL:
- ```
/scripts % ./start EchoTRM.FX.LOCAL
/scripts % ./start MEFA.FX.LOCAL
```

### Step 13

- 1 Create a setup for FX.LOCAL in the *Rate Monitor* panel, and select USD.DKK, USD.NOK and USD.SEK.
- 2 Check spot and forward rates for each pair. (The screen capture below is from ET 2.0.)



## Regional Currency Convention

TRM can support different market conventions depending on the region that a client user trades from. In essence, we can force a client to submit in either the global market convention or the inverse market convention. This does not affect a trader's ability to trade in either convention. Although the regional currency convention can be applied to individual users, it can be applied to groups of users (or groups of groups of users). Each user in a group will inherit any regional currency sets that are applied to the group or any parent group.

### Example - AUD vs NZD trading

In this example, the client "AU client" uses a forced *global* market convention that only allows AUD.NZD convention, conversely the client "NZ client" uses the inverse regional convention that only allows NZD.AUD.

If the NZ client tries to add AUD.NZD to a setup, a warning dialog box is displayed with the offer to use the "correct" convention.

Likewise, if the AU client tries to add NZD.AUD, a similar warning will be displayed.

This forces the NZ client to submit RFQs for NZD.AUD only, (and conversely the AU client can only submit RFQs for AUD.NZD)

Trader functionality is not affected by this restriction, and the trader can see RFQs from both clients in their appropriate convention.

## Prior configuration modules

The modules listed in the table below must be completed before regional and restricted currencies can be defined in ET.

| Module    | Reference                                                        |
|-----------|------------------------------------------------------------------|
| TRM setup | <a href="#">TRM Setup and Rate Management Module</a> on page 17. |
| FX setup  | <a href="#">FX Trading Setup Module</a> on page 25.              |

## Tasks

**Note:** You must perform the tasks in the specified order.

|               |                                                                                                                                                                                                                                 |
|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Step          | 1                                                                                                                                                                                                                               |
| Configuration | Configure ET for regional currency centricity.                                                                                                                                                                                  |
| Reference     | <a href="#">ET configuration for regional currency convention</a> on page 88.                                                                                                                                                   |
| Step          | 2                                                                                                                                                                                                                               |
| Configuration | Create a currency pair with <i>Allow Inverse?</i> ticked.                                                                                                                                                                       |
| Reference     | <a href="#">To create a currency pair model on page 181.</a>                                                                                                                                                                    |
| Step          | 3                                                                                                                                                                                                                               |
| Configuration | Create and assign a Regional Currency user currency set.                                                                                                                                                                        |
| Reference     | <a href="#">To create a Regional CCY Pair set on page 163.</a><br><a href="#">To assign regional currency pairs at user level on page 137.</a><br><a href="#">To assign regional currency pairs at group level on page 132.</a> |

## ET configuration for regional currency convention

Forcing regional currency centricity is not enabled by default. Parameters have to be set in the EchoTRM.FX, GID.rates and GID.orders server control files.

EchoTRM.FX

[fx]  
ENFORCECENTRICITY=1  
Default: 0

GID.rates and GID.orders

[server]  
ENFORCECENTRICITY=1  
Default: 0

**Warning:** Enabling this param causes inverse fwd rates to be calculated in TRM rather than in the applet. Inverse fwd rates are calculated on every spot update, since the spot rate is used in their calculation. TRM currently does not throttle inverse fwds according to the min interval setting, therefore this can place a high load on TRM and lead to delayed rates during busy periods.

## Restricted Currencies

### Overview

Certain currency pairs can be restricted so either the client is not allowed to see the pair at all, or only one side of the rate.

If a pair is assigned as one sided it will display like this in the client applet:



### Handling of crossed and derived pairs

If a currency pair which is set up as crossed or derived in the CCY Admin panel has been selected as a one sided currency, the crossed / derived calculation will be performed based on the underlying currency pairs. The following is an example.

GBP.AUD is set up as being derived via USD:

If one or more of the underlying currency pairs is a one-sided rate, this should not prevent the display of a two-sided rate for the crossed or derived pair:

| CCY Pair | One-sided Rate | Buy Only? | Display (in Spot, Tenors and Today views) |
|----------|----------------|-----------|-------------------------------------------|
| GBP.AUD  | No             | N/A       | Bid and Ask                               |
| GBP.USD  | No             | N/A       | Bid and Ask                               |
| AUD.USD  | Yes            | Yes       | Ask only                                  |

If the underlying component rates of the crossed or derived pair are two-sided, this should not prevent the system from displaying a one-sided rate for the crossed / derived pair:

| CCY Pair | One-sided Rate | Buy Only? | Display (in Spot, Tenors and Today views) |
|----------|----------------|-----------|-------------------------------------------|
| GBP.AUD  | Yes            | No        | Bid only                                  |
| GBP.USD  | No             | N/A       | Bid and Ask                               |
| AUD.USD  | No             | N/A       | Bid and Ask                               |

### Capture Trader

If a client, on behalf of whom the capture trader is dealing, has been assigned a one-sided rate, the capture trader will not inherit these settings. He will always see both sides of the rate.

### Deal ticket

When dealing on a one-sided rate, the client will not be able to change the direction of the deal from within in the deal ticket. The Buy or Sell CCY button will be disabled.

## Prior configuration modules

The modules listed in the table below must be completed before regional and restricted currencies can be defined in ET.

| Module   | Reference                                    |
|----------|----------------------------------------------|
| FX setup | <a href="#">FX Trading Setup on page 25.</a> |

## Tasks

---

**Note:** You must perform the tasks in the specified order.

---

|               |                                                                  |
|---------------|------------------------------------------------------------------|
| Step          | 1                                                                |
| Configuration | Create a Restricted Currency Pair user currency set.             |
| Reference     | <a href="#">To create a Restricted CCY Pair set on page 164.</a> |

|               |                                                                                                                                                 |
|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------|
| Step          | 2                                                                                                                                               |
| Configuration | Assign the Restricted Currency Pair user currency set to users or groups.                                                                       |
| Reference     | <a href="#">To assign restricted pairs at group level on page 133.</a><br><a href="#">To assign restricted pairs at user level on page 138.</a> |

## Configuration

Parameters have to be added to the GID.rates control file and the Administrator applet html file.

### GID.rates

The instrument sets that will adhere to the restricted currency functionality are listed by a parameter in GID.rates:

[server]  
RESTRICTEDCCYSINSTRUMENTS=FX  
Default: FX

### Administrator applet

The existing Administrator parameter must be set in order to view the User CCY Sets panel.

<param name=showUserGroupCCYSets value=true>  
Default: false

## Worked Example

The examples below follow the steps specified in the Tasks section above.

### Step 1

- 1 In the User CCY Sets panel, create a Restricted CCY Pair Set that contains AUD.USD.
- 2 Leave *Hide Bid* and *Hide Ask* at the default values of Yes.

### Step 2

- 1 Assign the Restricted Currency Pair user currency set to users or groups.

### Outcome

- 1 Client user tries to select AUD.USD in a setup.
- 2 The client applet displays:



# Variable Decimal Configuration

## Overview

The number of spot and forward decimal places for each currency pair can be defined on a client and user basis through the use of User Currency Sets. Decimal currency pair sets can be assigned at user or group level to redefine the system wide spot and forward decimal places specified per currency pair in the CCY Admin panel.

### How it works

Upon client log in the applet subscribes to currency pairs and first checks the Decimal Currency Sets assigned to the user and its parent group(s). If no sets are assigned with matching currency pairs the system wide settings specified in the CCY Admin panel are applied.

- One or more Decimal Currency Sets can be assigned to client users or groups.
- Variable decimal configuration is supported for all price taker users, including internal and external adaptor clients trading via FX portals.
- In a multi-branch FX trading scenario, the values specified in the Decimal Currency Sets will be cascaded to all underlying branches.
- For proxy and capture trader users, the decimal configuration they see when viewing a specific client's rates will depend on the decimal configuration applied to the individual user.

## Prior configuration modules

The modules listed in the table below must be completed before regional and restricted currencies can be defined in ET.

| Module   | Reference                                    |
|----------|----------------------------------------------|
| FX setup | <a href="#">FX Trading Setup on page 25.</a> |

## Tasks

**Note:** You must perform the tasks in the specified order.

|               |                                                                                                                                                                 |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Step          | 1                                                                                                                                                               |
| Configuration | Create a Decimal Currency Pair user currency set.                                                                                                               |
| Reference     | <a href="#">To create a Decimal CCY Pair set on page 165.</a>                                                                                                   |
| Step          | 2                                                                                                                                                               |
| Configuration | Assign the Decimal Currency Pair user currency set to users or groups.                                                                                          |
| Reference     | <a href="#">To assign decimal currency pairs at group level on page 133.</a><br><a href="#">To assign decimal currency pair sets at user level on page 138.</a> |

## Rate blending and best price calculation

The TRM pricing engine can source rates from multiple sources, and publish the best price from any given source at any given time. This 'best' price can be defined via a number of different algorithms.

To benefit from this functionality, it is necessary to have a TRM Full licence (see your CSS contact for details).

The best price server has been developed in such a way as to be integrated with both the liquidity outsourcing functionality and the one-click trading functionality within ET, meaning that if multiple liquidity provider banks are sending rates to the ET bank for the same currency pair, deals will be executed with the bank providing the 'best' rate at any given time.

The Rate blending mechanism is built into the TRM pricing engine. Rate blending takes place after tolerance checking and min interval processing, but before spread and rounding. This means that the market rate is calculated based on the best incoming rate.

### Tolerance Checking with Rate Blending

In order to ensure that blended rates are correctly calculated, it is advisable to switch on Tolerance checking. This ensures that the system will capture any outlier rates, and not include them in any of the rate blending calculations.

When Tolerance checking is switched on all rates coming in from the feed are tolerance checked before being used in the rate blending process.

See Also: [Tolerance processing on page 474](#).

### Calculation Frequency of Blended Rates

Blended rates are published based on the Min Interval setting in the CCY Admin Panel. This configuration setting can be found in the Current tab under the Spot Controls for any crossed or direct currency pair.

Note: It is recommended that tolerance checking is configured so that outlying rates are captured and do not distort the calculated blended price.

### Blended rates and multi entity

#### Integration of 'Best Price' server with one liquidity provider

If the bank uses one liquidity provider for sourcing rates for a particular currency pair or for multiple currency pairs, they may or may not wish to integrate the Best Price functionality into the multi-entity dealing process. The options are given in the examples below:

- ET Bank receives USD.JPY spot prices from Liquidity Provider Bank X. There is an agreement between the 2 banks that all USD.JPY spot deals will be priced by the Liquidity Provider Bank X. => No need to switch on 'Best Price' for USD.JPY at the ET Bank. Instead, the USD.JPY currency pair model will be configured as Spot Method='Direct', with the one and only feedset being the Liquidity Provider Bank X MEFA connection, and the 'Outsource' option in the 'pair definition' section of CCY Admin set to 'Yes'.
- ET Bank receives USD.JPY spot prices from Liquidity Provider Bank X. There is no specific agreement in place between the banks to guarantee that all USD.JPY spot deals will be priced by Liquidity Provider Bank X. By switching on Best Price server, the ET bank can effectively configure USD.JPY to use 'tightest' spread using a selection of feeds: the Liquidity Provider Bank X's MEFA connection, and e.g. the ET Bank's own internal price feed. Whichever rate source provides the 'tightest' spread at any time is the source that will be used in deal execution.

#### Integration of 'Best Price' server with multiple liquidity providers

If the ET bank uses multiple liquidity providers for sourcing rates for the same currency pair, it may be of interest to them to switch on the 'Best Price Server'. This will work by ensuring that whichever liquidity provider bank (or even the ET bank itself) provides the best spot price at any given time, that bank will execute on that price. This increases the competition between liquidity providers on the ET platform. The ET system would need to be configured as follows. Take USD.JPY as the example currency pair:

- USD.JPY will have Spot Method = 'Direct' in CCY Admin. The 'Rate Blending' checkbox must be ticked in the 'Select Direct Feeds' dialog box. The bank should select 'Tightest Rate' in the 'Obtain best price by' drop-down list, and should add all liquidity provider banks' feed sets into the "Selected Primary FeedSets box" on the right-hand side. The 'Outsource' column on the Pair Definition section of CCY Admin must be set to 'Yes'.

## Which currency pairs can be configured for 'best price'?

All currency pairs which take a direct spot feed (Spot Method='Direct') can be configured to do 'best price' calculations. By having the system constantly calculating the best spot price for a direct currency pair, this implies that the related crossed pairs will themselves be optimally priced. The best price server deals solely with spot prices.

### Rate sources are sent to the back office at deal logging time

When a blended rate is published as 'tightest', 'widest' or 'compare crossed with direct', the system will always record the sources of the rate. It is possible that a blended rate will be made up of a bid rate from one source and an ask rate from another.

When a blended rate is dealt on, the price breakdown will contain the rate source information, and as a result, at deal logging time, the rate source information can be passed to the back office via the DO1 message to the LBN. The version of the LBN filter released with 3.4 will have the following new node:

```
<deal>
...
<feed_source_id>
```

NoteBecause the rate source is provided in the price breakdown, if a manual trader picks up a deal request, and simply clicks the 'Accept' button, rather than the send button, then the system will not log the rate sources to the back office at deal logging time. This is because the price used in the deal comes from the client's submit message, and clients are never exposed to rate source information.

## What are the various 'Best Price' algorithms?

There are four different ways to define a 'best price' within TRM. They are:

- 1 Tighest price The system will take the highest bid and lowest ask from whichever source, and combine them into one published price.
- 2 Widest price The system will take the lowest bid and highest ask from whichever source, and combine them into one published price.
- 3 Compare Crossed with Direct TRM will work out whether a spot price is best calculated from direct feeds, or from 2 component rates making up the cross. For example, the system will be able to work out if the USD.JPY spot rate is better priced from direct feeds, or from the constituent EUR (or any other currency) rates of the cross, e.g., EUR.USD and EUR.JPY. TRM will then publish either the 'widest' or 'tightest' result depending on the bank's choice.
- 4 Blended Average TRM will publish a blended average price by taking the various price feeds, and calculating the average (mean) bid rate, and the average (mean) ask rate.

Configuration of 'best pricing' is carried out in the CCY Admin panel, the resultant rates are seen in the Rate Monitor panel.

## Prior configuration modules

The modules listed in the table below must be completed before trading with a proxy client can be done in ET.

Module	Reference
TRM setup	<a href="#">TRM Setup and Rate Management Module</a> on page 17.
FX setup	<a href="#">FX Trading Setup Module</a> on page 25.

## Tasks

**Note:** You must perform the tasks in the specified order.

Step	1
Configuration	Configure ET for rate blending and best price calculation.
Reference	<a href="#">ET configuration for rate blending and best price calculation</a> on page 95.

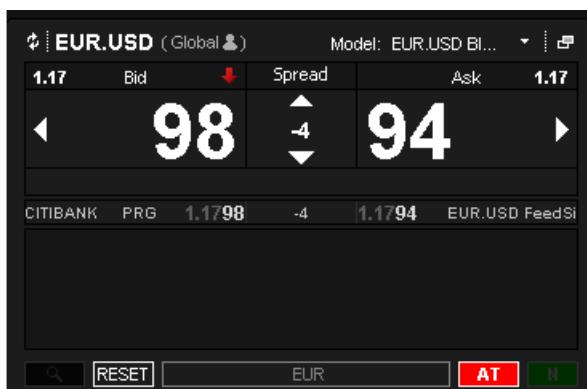
Step	2
Configuration	Create a currency pair, or pairs.
Reference	<a href="#">To create a currency pair model on page 181.</a>

Step	3
Configuration	Create two or more feedsets.
Reference	<a href="#">To create a spot feed set on page 211.</a> <a href="#">To create a forward feed set on page 211.</a>

Step	4
Configuration	Assign feedsets to currency pairs and activate blending options.
Reference	<a href="#">Assigning multiple feedsets with rate blending (tightest price, widest price or blended average) on page 182.</a> <a href="#">Assigning multiple feedsets with rate blending (compare crossed with direct) on page 183.</a>

## ET configuration for rate blending and best price calculation

The best price functionality works without any configuration options. Also the resultant blended rate shows without any configuration options. (The screen capture below is from ET 2.0.)



### EchoTRM.FX parameter

This parameter sets the number of threads to allow concurrent blending, the default is 4.

```
[server]
BLEND_THREAD_COUNT=4
Default: 4
```

## IP Validation

IP validation provides an additional security layer for users logging into ET applets. Multiple IP addresses and address ranges (using a subnet mask) can be assigned on a user or group basis in the Administrator applet.

When resource connections are relayed through an SCS, the SCS obtains the peer IP address of the client leg of the relay and it is this IP address that is passed to the resource in a resource connection handshake.

### Prior configuration modules

The modules listed in the table below must be completed before IP validation can be implemented in ET.

Module	Reference
FX setup	<a href="#">FX Trading Setup Module</a> on page 25.

## Tasks

**Note:** You must perform the tasks in the specified order.

Step	1
Configuration	Configure ET for IP validation.
Reference	<a href="#">ET configuration for IP validation</a> on page 96.
Step	2
Configuration	Assign IP addresses and subnet masks to users or groups
Reference	<a href="#">To assign IP addresses at group level</a> on page 130. <a href="#">To assign IP addresses at user level</a> on page 135.

## ET configuration for IP validation

The parameters listed in this section must be configured in order for IP validation to be activated.

### GID servers

The parameter below is added to GID.orders.ini to verify the IP address of client applet and trader applet users. Adding the parameter to GID.admin.ini will verify the IP address of users logging into the administrator applet.

```
[server]
VALIDATEIP=1
Default: 0
```

### Peer connected GID servers

If your ET system uses multiple resource server instances a system IP addresses can be set to allow servers to log into their peer.

```
[server]
SYSTEMIPADDRESSES=
Default: none
```

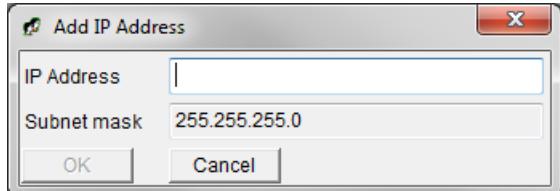
### Administrator applet

The parameter below must be set to display the *IP Addresses* button in the User groups panel.

```
<param name="useipValidation" value="true">
```

## Optional configuration

The subnet mask address can be preset using an administrator applet parameter.



```
<param name=subnetMask value=255.255.255.0>
```

Default: none

## Worked example

IP validation for client applet and trader applet users for IP addresses in the range 192.168.1.0 to 192.168.1.254.

The examples below follow the steps specified in the Tasks section above.

### Step 1

- 1 Add the following to GID.orders.ini and restart the server.

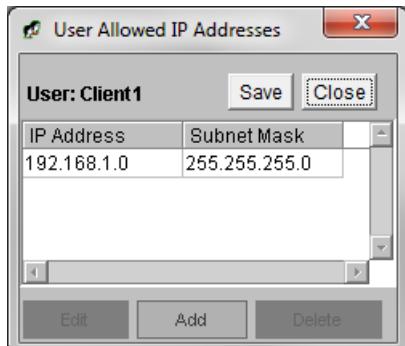
```
[server]
VALIDATEIP=1
```

- 2 Add the following to the administrator applet html and reload the applet.

```
<param name=useipValidation value=true>
```

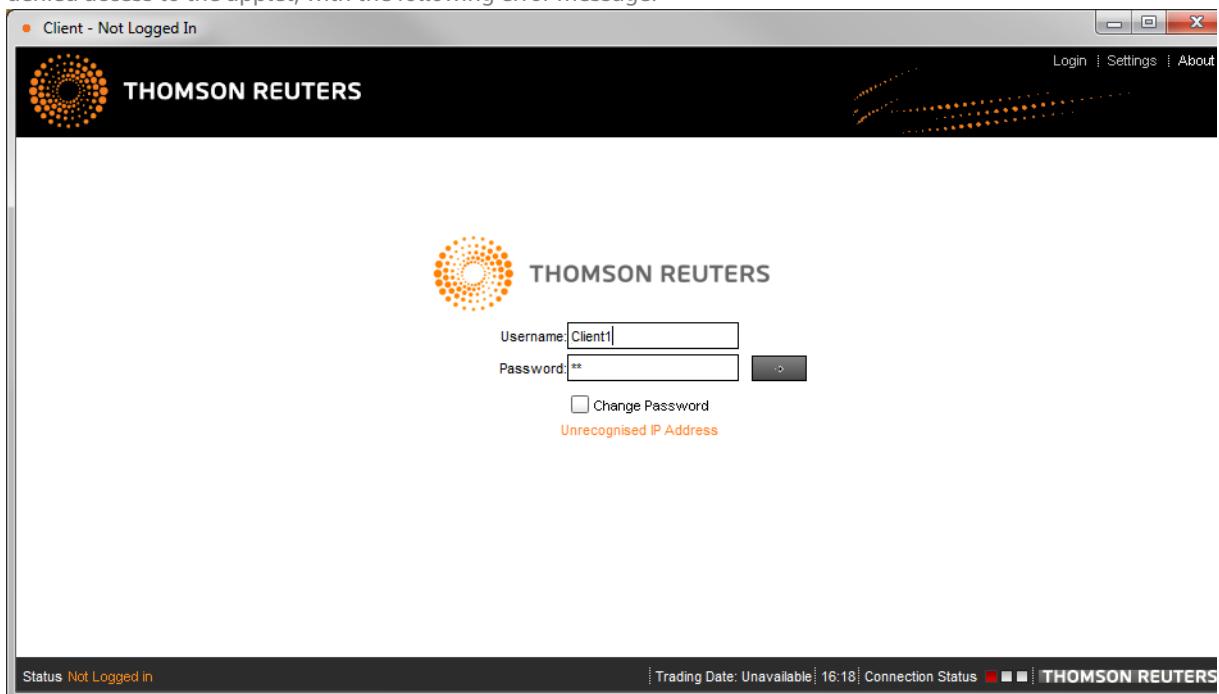
### Step 2

- 1 Select a user or group whose IP is to be validated upon login and assign an IP address of 192.168.1.0 and subnet mask of 255.255.255.0



- 2 Repeat step 1 for all intended users and groups.

Client and trader applet users logging in from an IP address outside the 192.168.1.0 to 192.168.1.254 range will be denied access to the applet, with the following error message:



## Forced Dealer Intervention

Forced Dealer Intervention (DI) is controlled by a price maker from the trader applet. Deals matching a certain criteria can be routed to manual intervention for a period of time specified by the user.

The DI criteria are:

- Client user ID
- Deal type - Spot, Forwards, Swaps, Time Option, Deposit or Loan

### Prior configuration modules

The modules listed in the table below must be completed before forced dealer intervention can be implemented in ET.

Module	Reference
FX setup	<a href="#">FX Trading Setup Module</a> on page 25.

## Tasks

**Note:** You must perform the tasks in the specified order.

Step	1
Configuration	Configure ET for forced dealer intervention.
Reference	<a href="#">ET configuration for forced dealer intervention</a> on page 99.

Step	2
Configuration	Each price maker user (Trader, Capture Trader, ClientTrader) intending to use the enforce intervention functionality must have the <i>Allow Deal Intervention</i> permission assigned.
Reference	<a href="#">Maker tab</a> on page 266.

Step	3
Configuration	Create a userset of client users whose trade requests will be subject to forced DI. Assign a userset to each price maker user (Trader, Capture Trader, ClientTrader) intending to use the enforce intervention.
Reference	<a href="#">To create a user set</a> on page 155. <a href="#">To add users to a user set</a> on page 156. <a href="#">To assign usersets at group level</a> on page 130, or <a href="#">To assign usersets at user level</a> on page 135.

### ET configuration for forced dealer intervention

The parameters listed in this section must be configured in order for forced dealer intervention to be activated.

#### GID.logs

The parameters below must be added to the GID.logs control file.

[server]

QUERY=USER\_ACCOUNTS,gid\_message::data::query::select::vw\_user\_accounts,username

QUERY=PROXY\_USERS,gid\_message::data::query::select::vw\_proxy\_users,proxyname

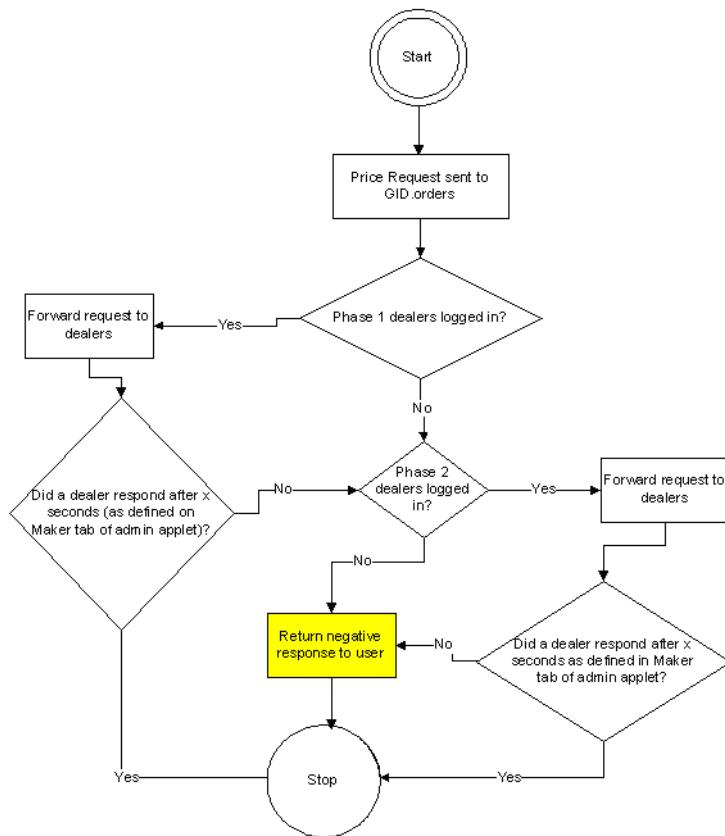
QUERY=GROUP\_ACCOUNTS,gid\_message::data::query::select::vw\_group\_accounts,groupname

```
QUERY=PROXY_GROUP,gid_message::data::query::select::vw_proxy_groups,proxygroupname
```

## Phased Dealer Intervention Routing

Through the use of Primary and Secondary Pickup filters, deal requests from price takers can be routed to price makers through a two phase system.

The diagram below outlines the workflow of this functionality.



**Figure 8:** Phased DI workflow

The Timeouts panel in the Administrator applet allows you to set the elapsed time in seconds for the two phases by deal type.

The two phases are:

- Phase 1: A deal is routed to logged in trader users whose *Pickup Filters* satisfy the deal conditions. If the deal has not been picked up after the number of seconds specified in this phase, the deal is routed to logged in trader users whose *Secondary Pickup Filters* satisfy the deal conditions.

- Phase 2: A deal has been passed on to those traders with matching *Secondary Pickup Filters*. If the deal has not been picked up after the number of seconds specified in this phase, the deal is stopped and the client is notified that no traders are available to price the deal.

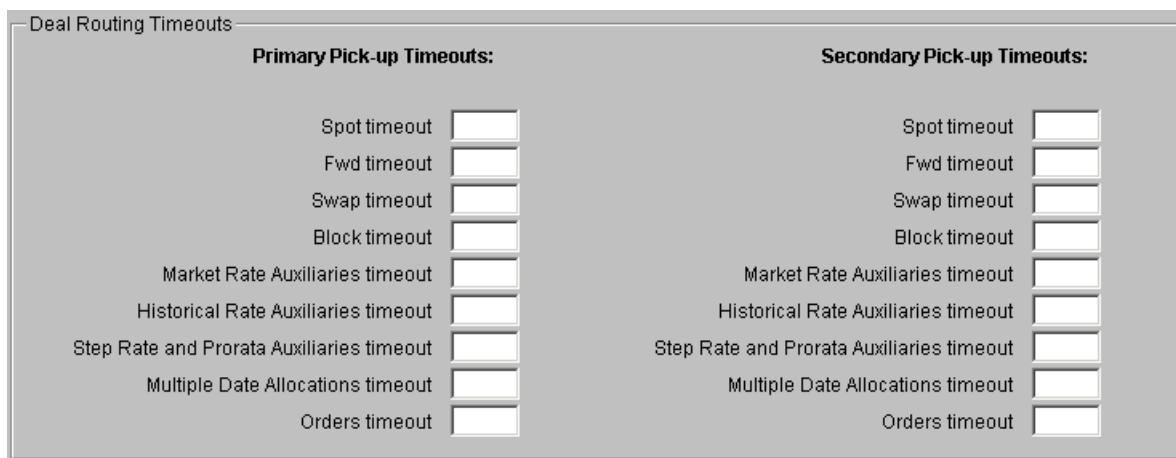


Figure 9: Timeouts panel, Deal Routing Timeouts section

## Prior configuration modules

The modules listed in the table below must be completed before forced dealer intervention can be implemented in ET.

Module	Reference
FX setup	<a href="#">FX Trading Setup Module</a> on page 25.

## Tasks

**Note:** You must perform the tasks in the specified order.

Step	1
Configuration	Create pick-up filter sets in the <i>Filters</i> panel.
Reference	<a href="#">To create a filter set on page 146.</a>

Step	2
Configuration	Assign pick-up filter sets as <i>Pickup Filters</i> and <i>Secondary Pickup Filters</i> in the <i>User groups</i> panel.
Reference	<a href="#">To assign pickup filters at group level on page 131.</a> <a href="#">To assign secondary pickup filters at group level on page 131.</a> <a href="#">To assign pickup filters at user level on page 136.</a> <a href="#">To assign secondary pickup filters at group level on page 131.</a>

Step	3
Configuration	Specify <i>Primary Pick-Up Timeouts</i> and <i>Secondary Pick-Up Timeouts</i> by deal type in the <i>Timeouts</i> panel.
Reference	<a href="#">To set Primary Pickup Timeouts on page 215.</a> <a href="#">To set Secondary Pickup Timeouts on page 215</a>

## ET configuration for phased routing

### Client applet

The message seen by client users after the secondary timeout has expired can be configured in strings.txt:

**20046=No traders available to respond to your request. Please try again later**

### GID.orders

The existing GID.orders parameter below is supported in conjunction with this functionality:

**[server]  
AUTOTRADERPICKUPTIMEOUT=x**

When set, GID.orders will send a submit message to the autotrader first, wait x seconds, and then submit to all manual traders.

This means that if the primary pick up group contains one or multiple autotraders, the trade will first be routed to them, and then to the manual trader(s) in the group. The same logic will then apply to the secondary pick up group of traders.

The purpose of this parameter is to ensure that the autotrader can price a deal first before any manual traders intervene, but it remains a requirement for the manual traders to see the deal that has been auto-traded and to act on it in case of a problem.

## Applet Version Control

The applet version used by a maker, taker or administrator can be verified as an additional step during end-user log in. The applet version reported to the resource server is checked against a set of valid versions created in the Administrator applet. If the version used by the end-user is not valid, the login can be denied or allowed to proceed with a warning message.

ET version control has the following features:

- Version checking by role - maker, taker or administrator.
- Version checking by date - an approved applet version can be activated after a certain date.
- A global version set. By default the version control functionality will not allow any versions until version are added to the default global version set, or version sets are created and added to groups.

### Global version set

- The global version set, called DEFAULT will become active once version control has been configured in the appropriate resource servers.
- The global version set will then apply to all users logging in whose role has been specified for version checking.
- If other version sets are created and assigned to groups, ET will check those sets for valid versions, then the global set, when validating applet versions upon user login.
- The behaviour of the applet when an invalid version is used (either a warning or fail), is set in the DEFAULT version set and inherited by all other version sets.

### Prior configuration modules

The modules listed in the table below must be completed before version control can be implemented in ET.

Module	Reference
FX setup	<a href="#">FX Trading Setup Module</a> on page 25.

### Tasks

**Note:** You must perform the tasks in the specified order.

Step	1
Configuration	Configure ET for version control.
Reference	<a href="#">ET configuration for version control</a> on page 104.

Step	2
Configuration	Set the action for an invalid version and the <i>Invalid Version Message</i> for a Fail action.
Reference	<a href="#">To change the settings of the DEFAULT version set on page 222.</a> <a href="#">Client and Trader applets configuration for version control</a> on page 105.
Notes	The <i>Invalid Version Message</i> text will only appear in the end-user's applet if the <i>Action on Invalid Version Error</i> is set to <i>Fail</i> . If the <i>Action on Invalid Version Error</i> is set to <i>Warning</i> , the applet user will see the text configured for string number 600. These DEFAULT version set settings apply to all version sets.

Step	3
Configuration	Create version sets or add versions to the DEFAULT set.

Reference	<a href="#">To create a version set on page 220</a> and <a href="#">To add a version to a version set on page 221</a> . Or: <a href="#">To add a version to the DEFAULT version set on page 220</a>
Step	4
Configuration	Assign the version set to a group.
Reference	<a href="#">To assign applet version control at group level on page 130</a> .
Notes	Not applicable if versions have been added to the DEFAULT version set.

## ET configuration for version control

The parameters listed in this section must be configured in order for version control to be activated.

### GID server configuration for version control

Two parameters have to be set in the appropriate GID server control file, depending on the role of the user. These parameters are:

```
[server]
VERSIONCHECKING=1
VERSIONCHECKINGROLES=maker,taker,admin,none
```

Parameter	Description
VERSIONCHECKING	0 (default) - do not carry out version checking. 1 – carry out version checking on any user with a role in the list specified with the VERSIONCHECKINGROLES parameter. 2 - carry out version checking on users with any role.
VERSIONCHECKINGROLES	This parameter contains a list of roles that should be version checked (if VERSIONCHECKING=1). If the parameter is empty, then no version checking will be done. Note that the roles in this list correspond to the values sent by the applet in the <role> node in the login message, they do not correspond to the roles stored in the ROLE column in the USERS table. Some applets do not provide role information in their login XML. These applets will not be version checked when VERSIONCHECKING=1 unless the pseudo-role “none” is included in the role list. Applets that do not provide a version number in their login XML will not be able to log in when version checking is turned on unless VERSIONCHECKING=1 and the applet’s role appended with an asterisk (“*”) is included in the role list. The role “none*” can also be included in the roles list. This pseudo role indicates that applets that do not provide a role should be version checked unless they do not contain a version attribute, in which case they should be allowed to log in.

### GID.orders.ini

If version control is to be activated for makers and/or takers (those applets logging into GID.orders), then the parameters must be set in GID.orders.ini.

### GID.admin.ini

If version control is to be activated for administrators (logging into GID.admin), then the parameters must be set in GID.admin.ini.

### Administrator applet configuration for version control

Permission to create version sets and the list of roles that appear when creating a version set must be specified for the System Administrator and Administrator usertypes in the strings.txt used by the administrator applet:

```
mergeusertype0=<usertype name='System Administrator'
colour='102,0,204'colourdisabled='0,255,0'colourlocked='0,0,255'versionsets='true'><versio
ns><applet_type>genideal
administrator</applet_type><applet_type>client</applet_type><applet_type>trader</applet_
type></versions></usertype>
```

### Client and Trader applets configuration for version control

The warning message displayed in the client and trader applets when the *Action on Invalid Version Error* set in the version control panel is set to Warning, is configured in strings.txt:

600=Incompatable Version. Please contact your System Administrator

## Worked examples

The examples below follow the steps specified in the Tasks section above.

Client applet users (takers) can only log in with 3.3.35.0.51.0.15

### Step 1

- 1 GID.orders.ini updated as follows:

```
[server]
VERSIONCHECKING=1
VERSIONCHECKINGROLES=taker

2 GID.orders restarted.

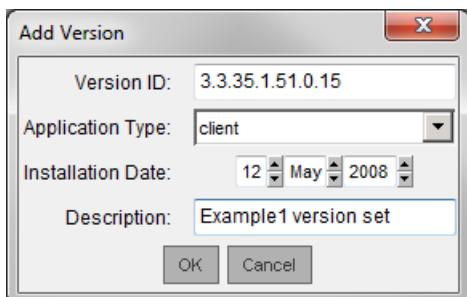
3 strings.txt for the administrator applet updated as follows:
mergeusertype0=<usertype name='System Administrator'
colour='102,0,204'colourdisabled='0,255,0'colourlocked='0,0,255'versionsets='true'><vers
ions><applet_type>genideal
administrator</applet_type><applet_type>client</applet_type><applet_type>trader</applet_
type></versions></usertype>
```

### Step 2

- 1 Login to the Administrator applet as a System Administrator, open the Versions panel.
- 2 DEFAULT version set selected. Set the *Action on 'Invalid Version Error'* to FAIL.
- 3 Set the *Invalid Version Message* to *Invalid applet version - access denied*.

### Step 3

- 1 Under the DEFAULT version set, create a version set:



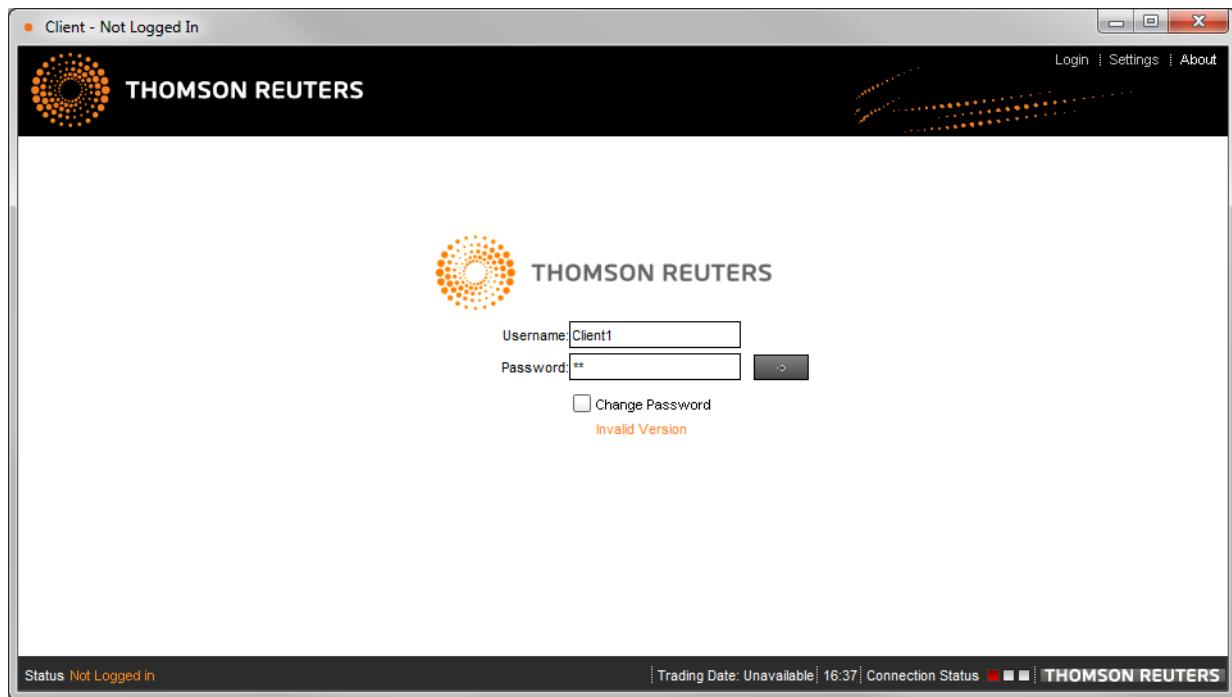
- 2 The DEFAULT version set shows the settings and the version:

**Versions**

Version ID	Application Type	Installation Date	Description
3.3.35.0.21.0.46	trader	27-APR-07	3.3.35.0.21.0.46
3.3.35.0.21.0.46	tpttraderlite	27-APR-07	3.3.35.0.21.0.46
3.3.35.1.51.0.15	client	12-MAY-08	Example1 version set
3.3.35.0.21.0.46	client	27-APR-07	3.3.35.0.21.0.46

### Outcome

- 1 A client user with a version other than 3.3.35.0.51.0.15 attempts login.
- 2 The following message is displayed in the applet:



**Note:** The 'Invalid Version' message that you set in the *Versions* panel will be in Java log.

- 3 The client user is not able to log into the applet.

Client applet users (takers) in the LongBeach group receive a warning if the applet version is not 3.5.938.1.2

#### Step 1

- 1 GID.orders.ini updated as follows:

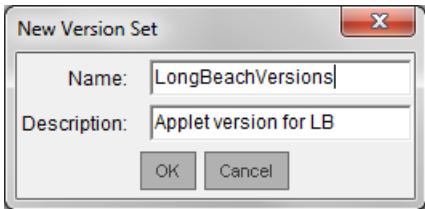
```
1 [server]
VERSIONCHECKING=1
VERSIONCHECKINGROLES=taker
2 GID.orders restarted.
3 strings.txt for the administrator applet updated as follows:
mergeusertype0=<usertype name='System Administrator'
colour='102,0,204'colourdisabled='0,255,0'colourlocked='0,0,255'versionsets='true'><versions><applet_type>genideal
administrator</applet_type><applet_type>client</applet_type><applet_type>trader</applet_
type></versions></usertype>
```

#### Step 2

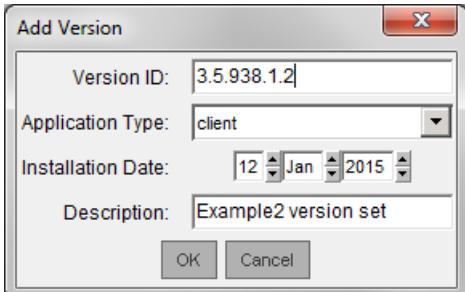
- 1 Login to the Administrator applet as a System Administrator, open the Versions panel.
- 2 DEFAULT version set selected. Set the *Action on Invalid Version Error* to *Warning*.
- 3 Set string 600 in strings.txt used by the trader applet to:  
**600=Incompatible Version. Please contact your System Administrator**

#### Step 3

- 1 Change the *Action on Invalid Version Error* drop-down menu to *Warning* in the DEFAULT version set. Click *Update Info*.
- 2 Create a version set for the LongBeach group:



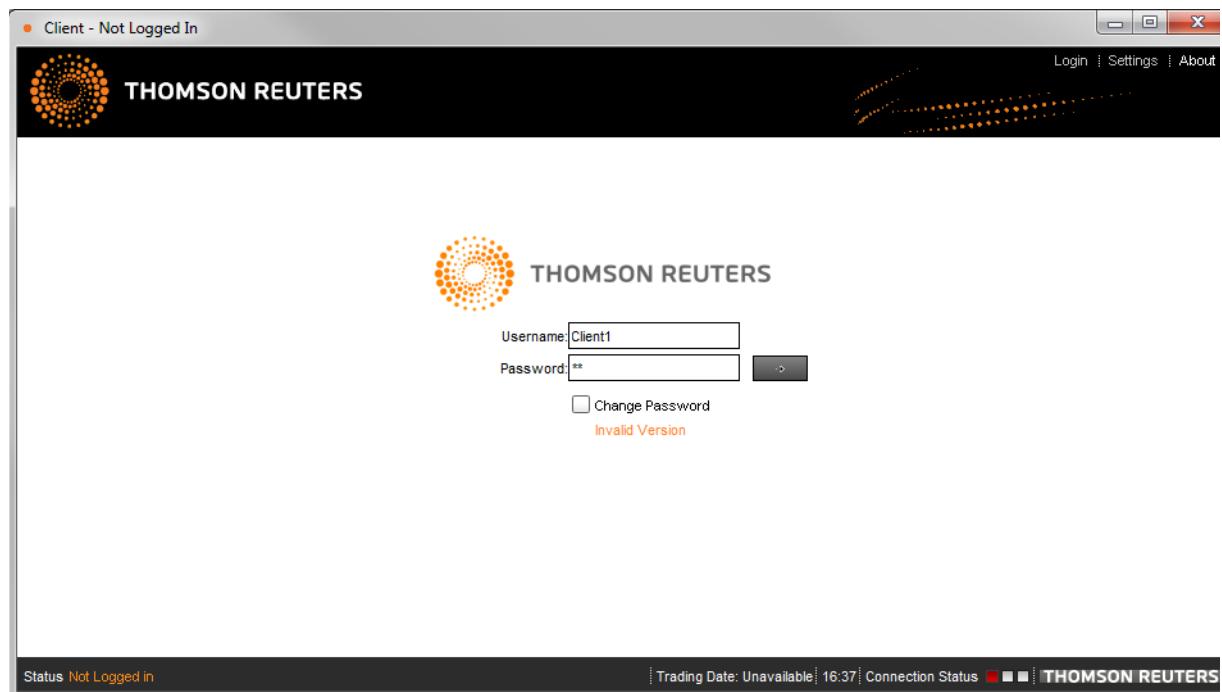
- 3 Create a version set to add to the LongBeach group:



- 4 The LongBeach Versions version set shows the settings inherited from the DEFAULT set and the version:

### Outcome

- 1 A client user in the LongBeach group with a version other than 3.5.938.1.2 attempts login.
- 2 The following message is displayed in the applet:



---

**Note:** The '*Invalid Version*' message that you set in the *Versions* panel will be in Java log.

---

- 3 The client user can click the *OK* button and proceed with the login.

## Chapter 2 Getting Started

### Starting the ET Administrator applet

Open your web browser and navigate to the page that contains the ET Administrator. The ET Administrator applet will be displayed.

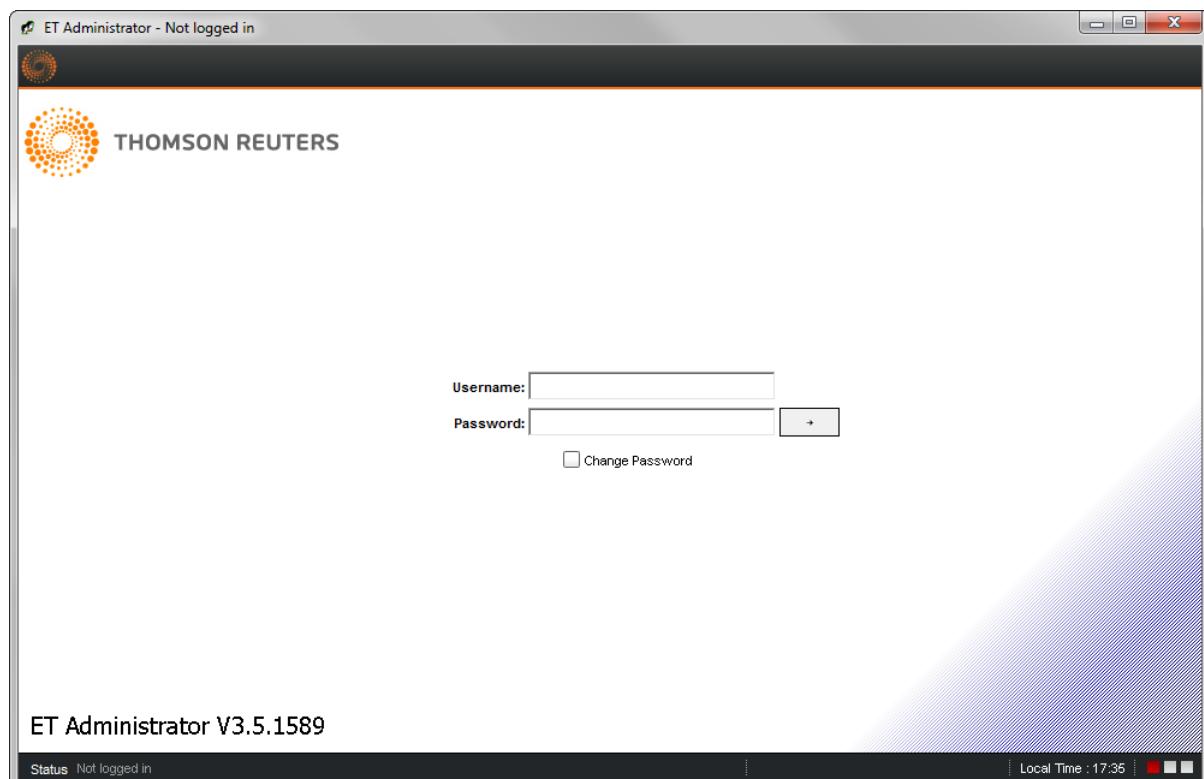


Figure 10: ET Admin Login window.

### About ET Administrator

You can view the applet version, parameter information and Java logs.

#### To view version details

- 1 Click the logo (also called home icon) in the top right and select the *Settings* button.

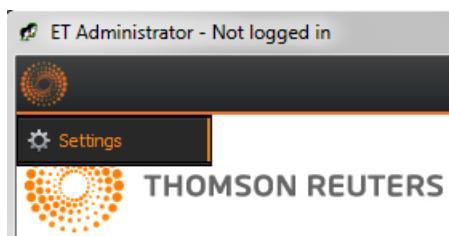


Figure 11: The ET Admin Login window showing *Settings* when the logo is clicked.

**Note:** This logo (also called home icon) is important for you to access the menu after you are logged in as well.

Therefore, if you adjust the branding, please make sure you have the WelcomeScreen.Homelcon.png in the adminingif.zip file; otherwise, you cannot access the menu.

The ET Admin displays the *About* window.

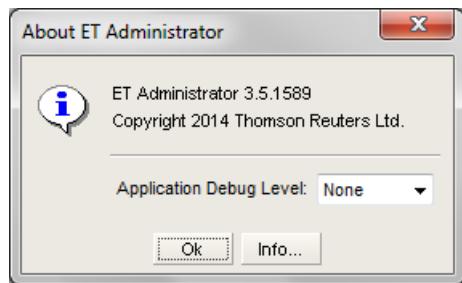


Figure 12: Administrator applet about window.

- 2 Click the *Info* button. The ET Admin displays the *System Information* window, which displays a list of the parameter settings currently in place. Scroll down to see the complete parameter list with their settings.

#### To view parameter settings and Java log

- 1 Click the logo (also called home icon) and select the *Settings* button. The ET Admin displays the *About* window.
- 2 Click the *Info* button. The ET Admin displays the *System Information* window. The right hand panel displays the parameters used by the applet and the main panel below contains the Java log created by the applet.

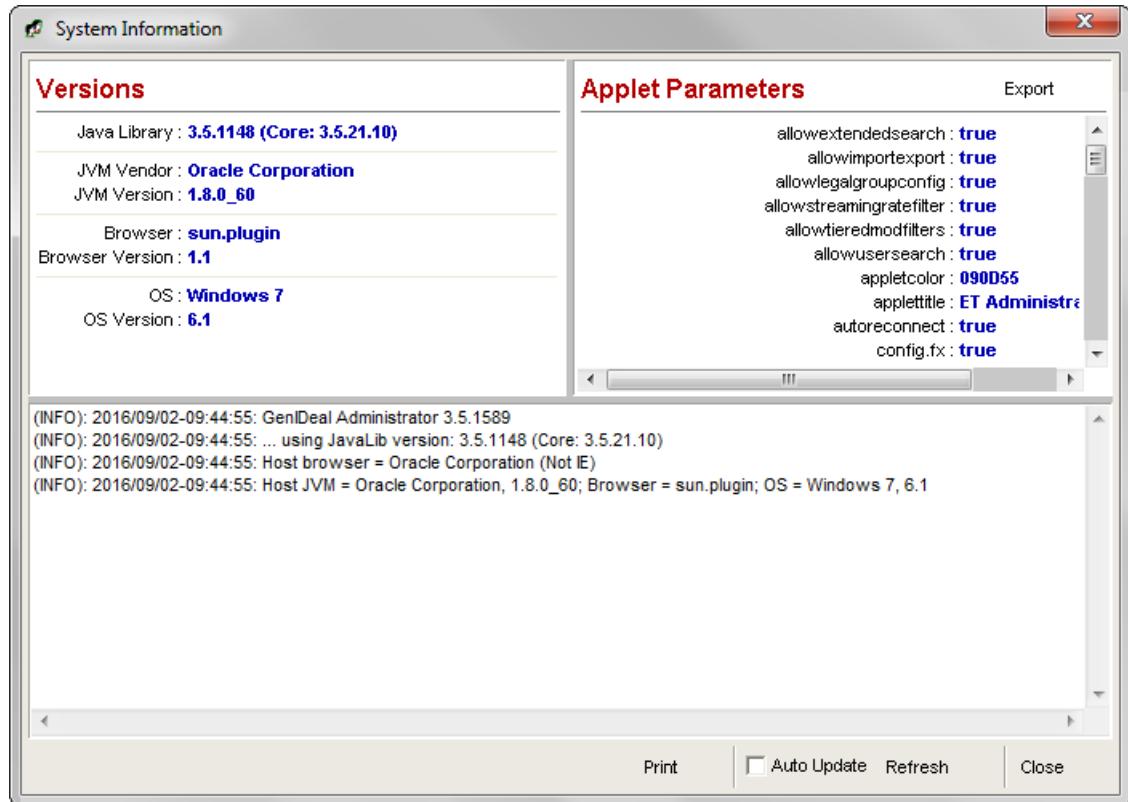


Figure 13: System Information window.

## Logging in and out

### Logging in

- 1 At the ET Login window, enter your user name and password in the *Username* and *Password* fields.
- 2 Click the  button, then you will be logged into ET Admin.

### Changing your password

- 1 At the ET Login window, enter your user name and password in the *Username* and *Password* fields.
- 2 Activate the *Change Password* checkbox.
- 3 Enter your new password in the New Password and Confirm Password fields.
- 4 Click the  button. ET Admin changes your password and logs you in to ET Admin.

### Logging out

- 1 Click the *Logout* button, or click the close icon in the top right-hand corner of ET Admin.
- 2 Click the *Yes* button. You are logged out of ET Admin.

## Panel event audit

The Administrator applet stores the user ID, date and time of the last change event in each panel to the database. The status bar at the bottom of the applet displays this information for the active panel.



Figure 14: Panel audit information

# Chapter 3 User groups Panel Tasks

## Reference

For an explanation of the User groups panel features please refer to [User groups panel on page 249](#).

## Modules that use this panel

The table below lists the modules that use the User groups panel.

Module	Reference
FX Setup	<a href="#">FX Trading Setup on page 25</a> .
Proxy trading	<a href="#">Proxy Trading with Business Units on page 41</a> .
Multi-branch FX	<a href="#">Multi-branch FX on page 78</a> .
Credit Checking	<a href="#">Credit Checking with GID.credit on page 53</a> . <a href="#">Credit Checking with the Local Bank Node API on page 59</a> .
Regional Currencies	<a href="#">Regional Currency Convention on page 87</a> .
IP Validation	<a href="#">IP Validation on page 96</a> .
Applet Version Control	<a href="#">Applet Version Control on page 103</a> .

## To create groups and users

### To create groups

#### To create a group at the top level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the *New Group* button. The ET Admin displays the *New Group* window.
- 3 Enter the Group name and Full name.

---

**Note:** Please avoid using special characters ("";\*%\\<>&|;:/) in every name.  
The Group name must be different from the Full name.

---

- 4 Click *Ok*.

- 5 The ET Admin closes the window and selects the group in the navigation panel.

#### To create a 'legal' group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the *New Group* button. The ET Admin displays the *New Group* window.
- 3 Enter the Group name and Full name.

---

**Note:** Please avoid using special characters ("";\*%\\<>&|;:/) in every name.  
The Group name must be different from the Full name.

---

- 4 Click *Ok*.

- 5 The ET Admin closes the window and selects the group in the navigation panel.

- 6 Activate the *Is Legal* group checkbox in the *General* tab.

- 7 Enter details for the Short Name, Counterparty ID, External Ref ID, all address details, phone number, fax number and Memo fields.

- 8 Click the *Save* button.

### To create a sub-group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to make a sub-group in the navigation panel. The details of the group are populated in the *General* tab.
- 3 Click the *New Group* button. The ET Admin displays the *New Group* window.
- 4 Enter the Group name and Full name.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The Group name must be different from the Full name.

- 5 Click *Ok*.
- 6 The ET Admin closes the window and selects the group in the navigation panel.

### To create a Load-balanced LBN group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the level at which the load-balanced LBN group will be created.
- 3 Click the *New Group* button. The ET Admin displays the *New Group* window.
- 4 Enter the Group name and Full name.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The Group name must be different from the Full name.

- 5 Click *Ok*.
- 6 The ET Admin closes the window and selects the group in the navigation panel.
- 7 Activate the *Load Balancing LBNs* checkbox below the fields of user information in the *General* tab.
- 8 Activate the *Allow Bank Log Search* checkbox in the *General* tab.
- 9 Click the *Save* button.

---

**Note:** A Load-balanced LBN group must have the following assigned at user or group level:

- LBN specific Archive View and Archive Modify filter sets.
- An LBN pickup filter.
- An instrument.

## To create users

### To create an API user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *API User*.
- 7 Click the *Admin* tab.
- 8 Select the permissions to assign to the user.

---

**Note:** For details of the permissions please refer to [Admin tab on page 267](#).

- 9 Click the *Save* button.

### To create an Administrator user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ("", "%\<>&|;/) in every name.

The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Administrator*.
- 7 Click the *Admin* tab.
- 8 Select the permissions to assign to the user.

**Note:** For details of the permissions please refer to [Admin tab on page 267](#).

- 9 Click the *Save* button.

### To create an AutoClientTrader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ("", "%\<>&|;/) in every name.

The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *AutoClientTrader*.
- 7 Activate the *Allow Bank Log Search* checkbox.
- 8 Click the *Save* button.

**Note:** An AutoClientTrader user must have the following assigned at user or group level:

- A submit filter set.
- A pickup filter set.
- If MM trades are to be back-to-backed with the LP, then a pickup action filter set. FX multi-entity outsourcing is controlled on a currency pair basis.
- Archive View and Archive Modify filter sets.
- An instrument.

### To create an Autodealer user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ("", "%\<>&|;/) in every name.

The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Autodealer*.
- 7 Untick the *Can password expire?* checkbox.
- 8 Activate the *Allow Bank Log Search* checkbox.

- 9 Click the *Deal Ticket* tab. Activate the *Enable Non-negotiated* checkbox.
- 10 Click the *MM Trading* tab. Activate all the checkboxes to enable all the MM features.
- 11 Click the *Save* button.

---

**Note:** An Autodealer user must have the following assigned at user or group level:

- A user set containing:
  - An autotrader user that will complete the rollover deals.
  - All the client users that are in the user set assigned to the proxy user.
  - All the trader users that are likely to submit bulk rollover deals.
- The Money Market instrument.
- A basic zero spread modifier.
- Archive View and Archive Modify filter sets.

#### To create an Autotrader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;/) in every name.  
The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Autotrader*.
- 7 Click the *Save* button.

---

**Note:** An autotrader user must have the following assigned at user or group level:

- A pickup filter set.
- An instrument.
- Archive View and Archive Modify filter sets.

#### To create a Back Office user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;/) in every name.  
The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Back Office*.
- 7 Click the *Save* button.

---

**Note:** A back office user must have the following assigned at user or group level:

- An instrument.
- Archive View and Archive Modify filter sets.

### To create a Bank Node user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("",\*%<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Bank Node*.
- 7 Click the *Save* button. If the user is under a load-balanced LBN group, the procedure is complete. If the user is not part of a load-balanced LBN group, continue with the steps below.
- 8 Activate the *Allow Bank Log Search* checkbox in the *General* tab.
- 9 Click the *Save* button.

---

**Note:** A bank node user must have the following assigned at user or group level:

---

- LBN specific Archive View and Archive Modify filter sets.
- An LBN pickup filter.
- An instrument.

### To create a Capture ClientTrader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("",\*%<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Capture ClientTrader*.
- 7 Click the *Maker* tab. Activate the *Allow Trade Capture* checkbox.
- 8 Click the *Save* button.

---

**Note:** A capture clienttrader must have the following assigned at user or group level:

---

- An account.
- A submit filter set.
- A pickup filter set.
- A modifier set.
- If MM trades are to be back-to-backed with the LP, then a pickup action filter set. FX multi-entity outsourcing is controlled on a currency pair basis.
- Archive View and Archive Modify filter sets.
- An instrument.
- A user set containing client users upon whose behalf he or she will be trading.

### To create a Capture Trader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.

- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ('"\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Capture Trader*.
- 7 Click the *Maker* tab. Activate the *Allow Trade Capture* checkbox.
- 8 Click the *Save* button.

**Note:** A capture trader must have the following assigned at user or group level:

- A user set containing client users upon whose behalf he or she will be trading.
- Archive View and Archive Modify filter sets.
- An instrument.

#### To create a Client user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ('"\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Client*.
- 7 Click the *Save* button.

**Note:** A client user must have the following assigned at user or group level:

- An account.
- A submit filter set.
- A modifier set.
- Archive View and Archive Modify filter sets.
- An instrument.

This procedure is part of the module:

- [Proxy Trading with Business Units on page 41](#).

#### To create a Client user for one-click trading

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ('"\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Client*.
- 7 In the *FX Trading* tab, activate the *Allow one click trading* checkbox.
- 8 Activate the *Trade Spot* checkbox in the *FX Trading* tab.

9 Click the *Save* button.

---

**Note:** A one click client user must have the following assigned at user or group level:

---

- An account.
- A submit filter set.
- A modifier set.
- Archive View and Archive Modify filter sets.
- An instrument.

This procedure is part of this module:

- [One-click Trading on page 43.](#)

#### To create a Limit Orders Client user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Client*.
- 7 In the *Orders* tab, activate the *Allow Limit Orders* checkbox.
- 8 In the *Orders* tab, set the appropriate permissions for the user.
- 9 Click the *Save* button.

---

**Note:** A Limit Orders client user must have the following assigned at user or group level:

---

- An account.
- A submit filter set.
- A modifier set.
- Archive View and Archive Modify filter sets.
- An instrument.

---

**Note:** The Limit Orders client user must be added to the user set assigned to the LomsProxy user. See also [Limit Orders Trading Setup on page 27](#).

---

#### To create a ClientTrader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *ClientTrader*.

---

**Note:** A ClientTrader user must have the following assigned at user or group level:

---

- An account.
- A submit filter set.

- A pickup filter set.
- A modifier set.
- If MM trades are to be back-to-backed with the LP, then a pickup action filter set. FX multi-entity outsourcing is controlled on a currency pair basis.
- Archive View and Archive Modify filter sets.
- An instrument.

#### To create a Credit Check LBN user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Credit Check LBN*.
- 7 Click the *Save* button.

**Note:** A Credit Check LBN user must have the following assigned at user or group level:

- LBN specific Archive View and Archive Modify filter sets.
- An LBN pickup filter.
- An instrument.

#### To create an Internal Sales user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Credit Check LBN*.
- 7 Click the *Save* button.

**Note:** An Internal Sales user must have the following assigned at user or group level:

- Archive View and Archive Modify filter sets.
- An instrument.

#### To create a Notification LBN user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.

- 6 Change the *Type* to *Notification LBN*.
- 7 Click the *Save* button. If the user is under a load-balanced LBN group, the procedure is complete. If the user is not part of a load-balanced LBN group, continue with the steps below.
- 8 Activate the *Allow Bank Log Search* checkbox in the *General* tab.
- 9 Click the *Save* button.

---

**Note:** A Notification LBN user must have the following assigned at user or group level:

- LBN specific Archive View and Archive Modify filter sets.
- An LBN pickup filter.
- An instrument.

#### To create an OrderWatch Trader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%<>&|;/) in every name.

The username must be different from the full name.

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *OrderWatch Trader*.
- 7 Activate the appropriate checkboxes under the:  
*General* tab
  - Allow Group Log Search
  - Allow B2B Log Search
  - Allow Bank Log Search
  - Allow Not Completed Log Search
  - Hide Original Client Details*Rates* tab
  - View Rates Panel
  - View Rates
- 8 Add the OrderWatch user to the following sets:
  - loms userset
  - Customer userset
  - OrderWatch Order Routing set

---

**Note:** An OrderWatch Trader user must have the following assigned at user or group level:

- An account.
- A pickup filter set.
- Archive View and Archive Modify filter sets.
- An instrument.

#### To create a Limit Orders Trader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%<>&|;/) in every name.

The username must be different from the full name.

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Trader*.
- 7 In the *Rates* tab, activate the *View Rates* and *View Rates Panel* checkboxes.
- 8 In the *Orders* tab, activate the *Allow Limit Orders* checkbox.
- 9 In the *Orders* tab, set the appropriate permissions for the user.

---

**Note:** A Limit Orders Trader user must have the following assigned at user or group level:

- An account.
- A pickup filter set.
- The *-O +O Transfer User* modifier set:

---

**Note:** Application of *-O +O* modifiers to Limit Order trader users is extremely important as the trader user must subscribe to the same unmodified rate as the Limit Order Transfer user so that the temperatures of orders match those in the Ladder View and Limit Orders panel. No other modifiers should be assigned to Trader users.

- Archive View and Archive Modify filter sets.
- An instrument.

---

**Note:** For Limit Order user set methodology, see also [Limit Orders Trading Setup on page 27](#).

#### To create a Proxy Client user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Proxy Client*.
- 7 (Optional) Click the *Maker* tab and activate the appropriate checkboxes for editing margins.
- 8 Click the *Save* button.

---

**Note:** A proxy client must have the following assigned at user or group level:

- A user set containing client users upon whose behalf he or she will be trading.
- Archive View and Archive Modify filter sets.
- An instrument.

This procedure is part of this module:

- [Proxy Trading with Business Units on page 41](#).

#### To create a Super Proxy user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.

- 6 Change the *Type* to *Proxy Client*.
- 7 Tick the *Super Proxy* checkbox.
- 8 (Optional) Click the *Marker* tab and activate the appropriate checkboxes for editing margins.
- 9 Click the *Save* button.

---

**Note:** A super proxy user must have the following assigned at user or group level:

---

- Archive View and Archive Modify filter sets.
- An instrument.

This procedure is part of [ET HTML5 Client Installation and Configuration Guide](#).

#### To create a Server user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%)\<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Server*.
- 7 Click the *Save* button.

#### To create a Stats Source user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%)\<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Stats Source*.
- 7 Click the *Save* button.

This procedure is part of this module:

- [Statistics on page 67](#).

#### To create a System Administrator user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%)\<>&|;/) in every name.

The username must be different from the full name.

---

- 5 Click *OK*. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *System Administrator*.

#### To create a Trader user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* window appears.

4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

---

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Trader*.
- 7 Activate the appropriate checkboxes under the *General* and *Maker* tabs.

---

**Note:** A *Trader* user must have the following assigned at user or group level:

---

- An account.
- A pickup filter set.
- Archive View and Archive Modify filter sets.
- An instrument.

#### To create an Unregistered Client user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

---

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *Unregistered Client*.
- 7 Click the *Save* button.

---

**Note:** An *Unregistered Client* user must have the following assigned at user or group level:

---

- An account.
- A submit filter set.
- A modifier set.
- Archive View and Archive Modify filter sets.
- An instrument.

#### To create a View user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the group in which you wish to create the user. The details of the group are populated in the *General* tab.
- 3 Click the *New User* button. The *New User* windows appears.
- 4 Enter the username, full name and password.

---

**Note:** Please avoid using special characters ("\*,%\\<>&|;:/) in every name.  
The username must be different from the full name.

---

- 5 Click OK. The *New User* window closes and the new user is selected with the details showing in the *General* tab.
- 6 Change the *Type* to *View User*.
- 7 Click the *Save* button.

---

**Note:** A *View* user must have the following assigned at user or group level:

---

- Archive View and Archive Modify filter sets.
- An instrument.

## Administering Users and Groups

### To delete a group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group you wish to delete.
- 3 Click the *Delete* button. The group is deleted and the navigation panel is refreshed.

**Hint:** It is only possible to delete an empty group. If the group contains any users or sub-groups the *Delete* button will be inactive.

### To delete a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user you wish to delete.
- 3 Click the *Delete* button. The user is deleted and the navigation panel refreshes.

**See Also:** [Deals logged by deleted users on page 250](#).

**See Also:** [To disable a user](#) on page 128.

### To move a group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group you wish to move.
- 3 Click the *Move* button. The *Select Target Group* window appears.
- 4 Select the new location for the group. Selecting *All Groups* will move the group to the top level.
- 5 Click *OK*. The group moves to the new location and the navigation panel refreshes.

### To move a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user you wish to move.
- 3 Click the *Move* button. The *Select Target Group* window appears.
- 4 Select the new location for the user.
- 5 Click *OK*. The user moves to the new location and the navigation panel refreshes.

### To copy a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user you wish to copy.
- 3 Click the *Copy* button. The *Copy from user : <username>* window appears.
- 4 Enter *As Username, Full Name, Password and Confirm Password*.
- 5 Click *OK*. The navigation panel refreshes and shows the copied user in the same group.

### To export a group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to export.
- 3 Click the *Export* button. The *Export Groups and Users* window opens.
- 4 Select the XML in the *Import/Export (XML)* box. To copy the XML press **CTRL-c** or right-click the mouse and select *copy*.
- 5 Click the *Close* button.

---

**Note:** The *Export* button is controlled by a parameter:

`<param name="allowImportExport" value="true" >`

Default: false

---

### To export a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to export.
- 3 Click the *Export* button. The *Export Groups and Users* window opens.
- 4 Select the XML in the *Import/Export (XML)* box. To copy the XML press CTRL-c or right-click the mouse and select copy.
- 5 Click the *Close* button.

**Note:** The *Export* button is controlled by a parameter:

```
<param name="allowImportExport" value="true" >
Default: false
```

### To import a group

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the *Import* button. The *Import Groups and Users* window opens.
- 3 Paste the XML into the *Import/Export (XML)* box.
- 4 Click the *Import* button. The *Information/instructions* box updates with *Import started*. If the group contains a user or users, the Importing User window opens.
- 5 Enter a password(s) for the new user(s).
- 6 Click the *Apply* button. The *Information/instructions* box updates with *Import complete / Imported n entry*.
- 7 Click the *Close* button. The navigation panel refreshes.

**Note:** The *Import* button is controlled by a parameter:

```
<param name="allowImportExport" value="true" >
Default: false
```

### To import a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the *Import* button. The *Import Groups and Users* window opens.
- 3 Paste the XML into the *Import/Export (XML)* box.
- 4 Click the *Import* button. The *Information/instructions* box updates with *Import started*. The Importing User window opens.
- 5 Enter a password for the new user.
- 6 Click the *Apply* button. The *Information/instructions* box updates with *Import complete / Imported 1 entry*.
- 7 Click the *Close* button. The navigation panel refreshes.

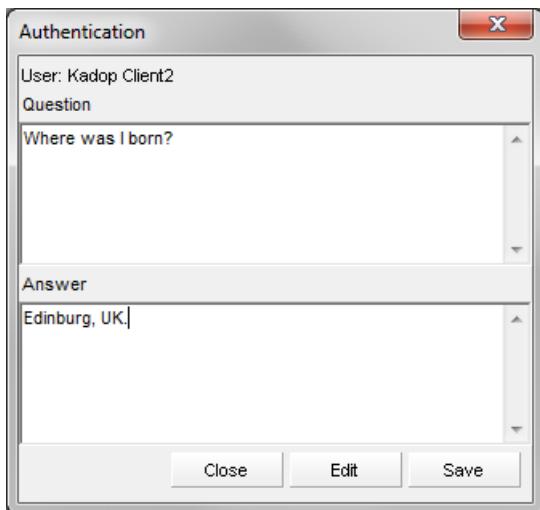
**Note:** The *Import* button is controlled by a parameter:

```
<param name="allowImportExport" value="true" >
Default: false
```

### To set Authentication for a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the user to which you would like to add authentication details. The details of the user are populated in the information panel.
- 3 Click the *Advanced* tab.
- 4 Click the *Authentication Question and Answer* button. The *Authentication* window appears.
- 5 Click the *Edit* button. The *Question* and *Answer* fields become active.
- 6 Populate the fields with the user authentication question(s) and answers(s).

**Hint:** Press SHIFT-ENTER to start another line.



- 7 Click the Save button.
- 8 Click Close. The Authentication window closes.

**Note:** The Authentication Question and Answer button is controlled by an applet parameter:

```
<param name="userAuthentication" value="true" >
Default: false
```

#### To set the Location for a user

- 1 Click the User groups button. The ET Admin displays the User groups panel.
- 2 Click the user to which you would like to set the location. The details of the user are populated in the information panel.
- 3 Click the Location drop-down menu. A list of applicable locations for that user appears.
- 4 Select a Location from the drop-down list.
- 5 Click the Save button.

**Note:** The Locations drop-down list is populated by items created in the Locations panel.

See Also: [Locations Panel Tasks on page 244](#).

#### To set Round-down currencies for a trader user

- 1 Click the User groups button. The ET Admin displays the User groups panel.
- 2 Click the trader user to which the round-down currencies are to be assigned. The details of the user are populated in the General tab.
- 3 Click the Round-down CCYs button. The currency selection window opens.
- 4 Select the currency or currencies to be rounded-down when priced by that user.
- 5 Click the Close button. The Round-down CCYs box is populated with a colon delimited list of currencies.
- 6 Click the Save button.

See Also: [General tab on page 251](#).

#### To reset a password

- 1 Click the User groups button. The ET Admin displays the User groups panel.
- 2 Click the user whose password is to be reset. The details of the user are populated in the General tab.
- 3 Enter the new password in the Password and the Confirm Password textboxes.
- 4 Click the Save button.

**Note:** The user will be asked to change their password on the next login.

### To disable a user

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the user who you wish to disable.
- 3 Activate the *Disabled* checkbox.
- 4 Click the *Save* button.

---

**Note:** The applet will return a *Bad Login* message if a disabled user attempts to login.

### To lock an account

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the user who you wish to lock.
- 3 Activate the *Account Locked* checkbox.
- 4 Click the *Save* button.

---

**Note:** Locking an account is the recommended procedure before disconnecting a user. See also [To disconnect a user on page 237](#).

### To unlock an account

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click the user who you wish to unlock.
- 3 Untick the *Account Locked* checkbox.
- 4 Click the *Save* button.

---

**Note:** An account becomes locked after the number of unsuccessful login attempts set in the Advanced panel.

**See Also:** [Password Settings panel on page 424](#).

## User/Group search

### To search for users/groups by name

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Enter the name of the user or the group you wish to find in the search textbox.
- 3 If the search is successful the ET Admin shows the user and/or the group in the search result pane where you can select the user or the group that you want.

---

**Note:** When the search result is displayed, you can press CTRL to toggle between searching by Username and searching by Fullname.

- 4 The ET Admin selects that user or that group in the navigation panel and the details of that user or that group are displayed in the *General* tab.

**Hint:** If the name has less than three letters, add asterisk (\*) to make three characters in the search textbox.

### To search for users/groups by name with a wildcard

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Enter the first two letters or more of the name of the user you wish to find followed by a wildcard in the search textbox.

**Hint:** Use an asterisk (\*) as a wildcard.

**Hint:** To search for names beginning with "c" you can type "c\*\*". This works the same for other letters.

- 3 If the search is successful the ET Admin shows the users and/or the groups in the search result pane where you can select the user or the group that you want.

---

**Note:** When the search result is displayed, you can press CTRL to toggle between searching by Username and searching by Fullname.

- 4 If multiple users/groups match the search criteria and exceed the number to show in the search result pane, the *Show All* button appears. By clicking the *Show All* button, a window opens with all the possible matches. You can select the user or the group required and click the *OK* button.
- 5 The ET Admin selects that user or that group in the navigation panel and the details of that user or that group are displayed in the *General* tab.

## To assign items at group level

### To assign accounts at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign the account.
- 3 Click the *Accounts* button. The *Group Accounts* window opens.
- 4 To add all the accounts listed in the *Unassigned Accounts* window, click the *>>* button. The accounts are moved to the *Assigned Accounts for <group name>* window.
- 5 To add individual accounts, select the account and click the *>* button. The account is moved to the *Assigned Accounts for <group name>* window.

---

**Note:** The search options at the bottom of the window accept a wildcard (\*).

---

- 6 Click the *Save* button. The *Save* window opens displaying *Data saved ok*.
- 7 Click *OK*, the *Group Accounts* window closes.

### To assign modifier sets at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign the modifier set.
- 3 Click the *Modifiers* button. The *Group Modifiers* window opens.
- 4 Select the type of modifier set using the *Type* drop-down. The modifier set drop-down is populated with the applicable modifier sets.
- 5 Select the required modifier set.
- 6 Click the *Add* button. The modifier set is listed in the window.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *Group Modifiers* window closes.

See Also: [Modifiers Panel Tasks on page 143](#).

See Also: [Modifiers Reference on page 283](#).

### To assign archive view filter sets at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign the archive view filter set.
- 3 Click the *Archive View* button. The *Group Log Viewing* window opens.
- 4 Select the required archive view filter set.
- 5 Click the *Add* button. The archive view set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Log Viewing* window closes.

See Also: [Archive Filters Panel Tasks on page 149](#).

See Also: [Archive Filters Panel Reference on page 339](#).

### To assign archive modify filter sets at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign the archive modify filter set.
- 3 Click the *Archive Modify* button. The *Group Log Modification* window opens.
- 4 Select the required archive modify filter set.

- 5 Click the *Add* button. The archive modify set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Log Modification* window closes.

**See Also:** [Archive Filters Panel Tasks](#) on page 149.

**See Also:** [Archive Filters Panel Reference](#) on page 339.

#### To assign IP addresses at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click group to which you would like to assign IP address controls.
- 3 Click the *IP Addresses* button. The *Group Allowed IP Addresses* window opens.
- 4 Click the *Add* button. The *Add IP Address* window opens.
- 5 Enter the IP address and subnet mask.
- 6 Click *OK*. The *Add IP Address* window closes. The *Group Allowed IP Addresses* window updates with the IP address and subnet mask.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *Group Allowed IP Addresses* window closes.

**See Also:** [IP Validation](#) on page 96.

#### To assign usersets at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign the userset.
- 3 Click the *Usersets* button. The *Group usersets* window opens.
- 4 Select the required userset.
- 5 Click the *Add* button. The userset is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group usersets* window closes.

**See Also:** [User Sets Panel Tasks](#) on page 155.

**See Also:** [User Sets Panel Reference](#) on page 346.

#### To assign applet version control at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign applet version control.
- 3 Click the *Versions* button. The *Group Permitted Versions* window opens.
- 4 Select the required version set.
- 5 Click the *Add* button. The version set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Permitted Versions* window closes.

**See Also:** [Applet Version Control](#) on page 103.

#### To assign submit filters at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign submit filter sets.
- 3 Click the *Submit Filters* button. The *Group Submit Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.

8 Click *Close*, the *Group Submit Filters* window closes.

#### To assign pickup filters at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign pickup filter sets.
- 3 Click the *Pickup Filters* button. The *Group Pickup Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Pickup Filters* window closes.

#### To assign secondary pickup filters at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign secondary pickup filter sets.
- 3 Click the *Secondary Pickup Filters* button. The *Group Secondary Pickup Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Secondary Pickup Filters* window closes.

#### To assign LBN filters at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign LBN filter sets.
- 3 Click the *LBN Filters* button. The *Group Local Bank Node Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Local Bank Node Filters* window closes.

#### To assign instruments at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign instruments.
- 3 Click the *Instruments* button. The *Group Instruments* window opens.
- 4 Select the required instrument set.
- 5 Click the *Add* button. The instrument set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Instruments* window closes.

#### To assign submit actions for routing multi-entity filter-based trades at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign a submit action.
- 3 Click the *Submit Actions* button. The *Group Submit Actions* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Ensure the Action column is set to B2B.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *Group Submit Actions* window closes.

See Also: Filter-based b2b checkbox, [Advanced tab on page 272](#).

**To assign pickup actions for routing multi-entity filter-based trades at group level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign a pickup action.
- 3 Click the *Pickup Actions* button. The *Group Pickup Actions* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Ensure the Action column is set to B2B.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *Group Pickup Actions* window closes.

**See Also:** Filter-based b2b checkbox, [Advanced tab on page 272](#).

**To assign warning filters at group level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign warning filter sets.
- 3 Click the *Warning Filters* button. The *Group Warning Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Warning Filters* window closes.

**To assign currencies at group level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign currency sets.
- 3 Click the *Currencies* button. The *Group Currency Sets* window opens.
- 4 Select the required currency set.
- 5 Click the *Add* button. The currency set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Currency Sets* window closes.

**To assign regional currency pairs at group level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign regional currency pair sets.
- 3 Click the *Regional CCY Pairs* button. The *Group Regional CCY Pairs* window opens.
- 4 Select the required regional currency pair set.
- 5 Click the *Add* button. The regional currency pair set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Regional CCY Pairs* window closes.

**See Also:** [Regional Currency Convention](#) on page 87.

**To assign branch pairs at group level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign an FX branch.
- 3 Click the *Branch Pairs* button. The *Group Branch Pairs* window opens.
- 4 Select the required FX branch.
- 5 Click the *Add* button. The FX branch is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.

8 Click *Close*, the *Group Branch Pairs* window closes.

See Also: [Multi-branch FX](#) on page 78.

#### To assign restricted pairs at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign restricted currency pair sets.
- 3 Click the *Restricted Pairs* button. The *Group Restricted Pairs* window opens.
- 4 Select the required restricted currency pair set.
- 5 Click the *Add* button. The restricted currency pair set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Restricted Pairs* window closes.

See Also: [Regional Currency Convention](#) on page 87.

#### To assign decimal currency pairs at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign decimal currency pair sets.
- 3 Click the *Decimal CCY Pairs* button. The *Group Decimal Currency Pair Sets* window opens.
- 4 Select the required decimal currency pair set.
- 5 Click the *Add* button. The decimal currency pair set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Decimal Currency Pair Sets* window closes.

See Also: [Variable Decimal Configuration](#) on page 92.

#### To assign Deactivation filters at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign deactivation filters. The option to set *Deactivation* filters at group level will only become active if the group contains Client users.
- 3 Click the *Deactivation* button. The *Group Deactivation* window opens.
- 4 Select the permission filter set.
- 5 Click the *Add* button. The permission filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Deactivation* window closes.

See Also: [Limit Orders Trading Setup](#) on page 27.

#### To assign Cancellation filters at group level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to assign cancellation filters. The option to set *Cancellation* filters at group level will only become active if the group contains Client users.
- 3 Click the *Cancellation* button. The *Group Cancellation* window opens.
- 4 Select the permission filter set.
- 5 Click the *Add* button. The permission filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *Group Cancellation* window closes.

See Also: [Limit Orders Trading Setup](#) on page 27.

## To assign items at user level

### To assign accounts at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign the account.
- 3 Click the *Accounts* button. The *User Accounts* window opens.
- 4 To add all the accounts listed in the *Unassigned Accounts* window, click the **>>** button. The accounts are moved to the *Assigned Accounts for <user name>* window.
- 5 To add individual accounts, select the account and click the **>** button. The account is moved to the *Assigned Accounts for <user name>* window.

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**Note:** The search options at the bottom of the window accept a wildcard (\*).

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- 6 Click the *Save* button. The *Save* window opens displaying *Data saved ok*.
- 7 Click *OK*, the *User Accounts* window closes.

### To assign modifier sets at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign the modifier set.
- 3 Click the *Modifiers* button. The *User Modifiers* window opens.
- 4 Select the type of modifier set using the *Type* drop-down. The modifier set drop-down is populated with the applicable modifier sets.
- 5 Select the required modifier set.
- 6 Click the *Add* button. The modifier set is listed in the window.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *User Modifiers* window closes.

See Also: [Modifiers Panel Tasks on page 143](#)

See Also: [Modifiers Reference on page 283](#)

### To assign archive view filter sets at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign the archive view filter set.
- 3 Click the *Archive View* button. The *User Log Viewing* window opens.
- 4 Select the required archive view filter set.
- 5 Click the *Add* button. The archive view set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Log Viewing* window closes.

See Also: [Archive Filters Panel Tasks on page 149](#).

See Also: [Archive Filters Panel Reference on page 339](#).

#### To assign archive modify filter sets at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign the archive modify filter set.
- 3 Click the *Archive Modify* button. The *User Log Modification* window opens.
- 4 Select the required archive modify filter set.
- 5 Click the *Add* button. The archive modify set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Log Modification* window closes.

See Also: [Archive Filters Panel Tasks](#) on page 149.

See Also: [Archive Filters Panel Reference](#) on page 339.

#### To assign IP addresses at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Click user to which you would like to assign IP address controls.
- 3 Click the *IP Addresses* button. The *User Allowed IP Addresses* window opens.
- 4 Click the *Add* button. The *Add IP Address* window opens.
- 5 Enter the IP address and subnet mask.
- 6 Click *OK*. The *Add IP Address* window closes. The *User Allowed IP Addresses* window updates with the IP address and subnet mask.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *User Allowed IP Addresses* window closes.

See Also: [IP Validation](#) on page 96.

#### To assign usersets at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign the userset.
- 3 Click the *Usersets* button. The *User usersets* window opens.
- 4 Select the required userset.
- 5 Click the *Add* button. The userset is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User usersets* window closes.

See Also: [User Sets Panel Tasks](#) on page 155.

See Also: [User Sets Panel Reference](#) on page 346.

#### To assign submit filters at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign submit filter sets.
- 3 Click the *Submit Filters* button. The *User Submit Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Submit Filters* window closes.

**To assign pickup filters at user level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign pickup filter sets.
- 3 Click the *Pickup Filters* button. The *User Pickup Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Pickup Filters* window closes.

**To assign secondary pickup filters at user level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign secondary pickup filter sets.
- 3 Click the *Secondary Pickup Filters* button. The *User Secondary Pickup Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Secondary Pickup Filters* window closes.

**To assign LBN filters at user level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign LBN filter sets.
- 3 Click the *LBN Filters* button. The *User Local Bank Node Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Local Bank Node Filters* window closes.

**To assign instruments at user level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign instruments.
- 3 Click the *Instruments* button. The *User Instruments* window opens.
- 4 Select the required instrument set.
- 5 Click the *Add* button. The instrument set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Instruments* window closes.

**To assign submit actions for routing multi-entity filter-based trades at user level**

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign a submit action.
- 3 Click the *Submit Actions* button. The *User Submit Actions* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Ensure the Action column is set to B2B.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *User Submit Actions* window closes.

**See Also:** Filter-based b2b checkbox, [Advanced tab on page 272](#).

### To assign pickup actions for routing multi-entity filter-based trades at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign a pickup action.
- 3 Click the *Pickup Actions* button. The *User Pickup Actions* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Ensure the Action column is set to B2B.
- 7 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 8 Click *OK*. The *Save* window closes.
- 9 Click *Close*, the *User Pickup Actions* window closes.

**See Also:** Filter-based b2b checkbox, [Advanced tab on page 272](#).

### To assign warning filters at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign warning filter sets.
- 3 Click the *Warning Filters* button. The *User Warning Filters* window opens.
- 4 Select the required filter set.
- 5 Click the *Add* button. The filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Warning Filters* window closes.

### To assign currencies at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign currency sets.
- 3 Click the *Currencies* button. The *User Currency Sets* window opens.
- 4 Select the required currency set.
- 5 Click the *Add* button. The currency set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Currency Sets* window closes.

### To assign regional currency pairs at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign regional currency pair sets.
- 3 Click the *Regional CCY Pairs* button. The *User Regional CCY Pairs* window opens.
- 4 Select the required regional currency pair set.
- 5 Click the *Add* button. The regional currency pair set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Regional CCY Pairs* window closes.

**See Also:** [Regional Currency Convention](#) on page 87.

### To assign branch pairs at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign an FX branch.
- 3 Click the *Branch Pairs* button. The *User Branch Pairs* window opens.
- 4 Select the required FX branch.
- 5 Click the *Add* button. The FX branch is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.

8 Click *Close*, the *User Branch Pairs* window closes.

**See Also:** [Multi-branch FX](#) on page 78.

#### To assign restricted pairs at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign restricted currency pair sets.
- 3 Click the *Restricted Pairs* button. The *User Restricted Pairs* window opens.
- 4 Select the required restricted currency pair set.
- 5 Click the *Add* button. The restricted currency pair set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Restricted Pairs* window closes.

**See Also:** [Restricted Currencies](#) on page 89.

#### To assign decimal currency pair sets at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign decimal currency pair sets.
- 3 Click the *Decimal CCY Pairs* button. The *User Decimal Currency Pair Sets* window opens.
- 4 Select the required decimal currency pair set.
- 5 Click the *Add* button. The decimal currency pair set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Decimal Currency Pair Sets* window closes.

**See Also:** [Variable Decimal Configuration](#) on page 92.

#### To assign Deactivation filters at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign deactivation filters. The option to set *Deactivation* filters at group level will only become active if the user is a Client.
- 3 Click the *Deactivation* button. The *User Deactivation* window opens.
- 4 Select the permission filter set.
- 5 Click the *Add* button. The permission filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Deactivation* window closes.

**See Also:** [Limit Orders Trading Setup](#) on page 27.

#### To assign Cancellation filters at user level

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user to which you would like to assign cancellation filters. The option to set *Cancellation* filters at group level will only become active if the user is a Client.
- 3 Click the *Cancellation* button. The *User Cancellation* window opens.
- 4 Select the permission filter set.
- 5 Click the *Add* button. The permission filter set is added to the list in the window.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Cancellation* window closes.

**See Also:** [Limit Orders Trading Setup](#) on page 27.

## How to change items at user or group level

### To change account assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change account assignment.
- 3 Click the *Accounts* button. The *User Accounts* or *Group Accounts* window opens.
- 4 Add or remove accounts as required.

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**Note:** The search options at the bottom of the window accept a wildcard (\*).

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- 5 Click the *Save* button. The *Save* window opens displaying *Data saved ok*.
- 6 Click *OK*, the *User Accounts* or *Group Accounts* window closes.

### To change modifier sets assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change modifier set assignment.
- 3 Click the *Modifiers* button. The *User Modifiers* or *Group Modifiers* window opens.
- 4 Select the type of modifier set using the *Type* drop-down. The modifier set drop-down is populated with the applicable modifier sets.

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**Note:** Double-click the modifier set name to view the contents.

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- 5 Use the *Up* and *Down* buttons to change the order of the modifiers in the set. And the *Add* and *Delete* buttons to change the allocation of modifier sets.
- 6 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 7 Click *OK*. The *Save* window closes.
- 8 Click *Close*, the *User Modifiers* or *Group Modifiers* window closes.

See Also: [Modifiers Panel Tasks on page 143](#).

See Also: [Modifiers Reference on page 283](#).

### To change archive view filter set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change archive view set assignment.
- 3 Click the *Archive View* button. The *User Log Viewing* or *Group Log Viewing* window opens.
- 4 Use the *Add* or *Delete* buttons to change the filter set assignment..
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Log Viewing* or *Group Log Viewing* window closes.

See Also: [Archive Filters Panel Tasks on page 149](#).

See Also: [Archive Filters Panel Reference on page 339](#).

### To change archive modify filter set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change archive modify set assignment.
- 3 Click the *Archive Modify* button. The *User Log Modification* or *Group Log Modification* window opens.
- 4 Use the *Add* or *Delete* buttons to change the filter set assignment.
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Log Modification* or *Group Log Modification* window closes.

See Also: [Archive Filters Panel Tasks on page 149](#).

See Also: [Archive Filters Panel Reference on page 339](#).

### To change the IP address assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change IP address assignment.
- 3 Click the *IP Addresses* button. The *User Allowed IP Addresses* or *Group Allowed IP Addresses* window opens.
- 4 Click the *Edit* button to edit an existing entry, or the *Delete* button to remove an existing entry.
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Allowed IP Addresses* or *Group Allowed IP Addresses* window closes.

See Also: [IP Validation](#) on page 96.

### To change userset assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change userset assignment.
- 3 Click the *Usersets* button. The *User usersets* or *Group usersets* window opens.
- 4 Use the *Add* and *Delete* buttons to change the userset assignment.
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User usersets* or *Group usersets* window closes.

See Also: [User Sets Panel Tasks](#) on page 155.

See Also: [User Sets Panel Reference](#) on page 346.

### To change applet version assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the group to which you would like to change the assigned applet versions.
- 3 Click the *Versions* button. The *Group Permitted Versions* window opens.
- 4 Use the *Add* and *Delete* buttons to change the version set assignment.
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *Group Permitted Versions* window closes.

See Also: [Applet Version Control](#) on page 103.

### To change submit filter set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned submit filter sets.
- 3 Click the *Submit Filters* button. The *User Submit Filters* or *Group Submit Filters* window opens.
- 4 Use the *Up* and *Down* buttons to change the order of the filter sets. And the *Add* and *Delete* buttons to change the allocation of filter sets.

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**Note:** Double-click the filter set name to view the contents.

- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Submit Filters* or *Group Submit Filters* window closes.

### To change pickup filter set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned pickup filter sets.
- 3 Click the *Pickup Filters* button. The *User Pickup Filters* or *Group Pickup Filters* window opens.
- 4 Use the *Up* and *Down* buttons to change the order of the filter sets. And the *Add* and *Delete* buttons to change the allocation of filter sets.

---

**Note:** Double-click the filter set name to view the contents.

- 5 Click the Save button. The Save window opens and reports *Data saved ok*.
- 6 Click OK. The Save window closes.
- 7 Click Close, the *User Pickup Filters* or *Group Pickup Filters* window closes.

#### To change LBN filter set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned LBN filter sets.
- 3 Click the *LBN Filters* button. The *User Local Bank Node Filters* or *Group Local Bank Node Filters* window opens.
- 4 Use the *Up* and *Down* buttons to change the order of the filter sets. And the *Add* and *Delete* buttons to change the allocation of filter sets.

---

**Note:** Double-click the filter set name to view the contents.

- 5 Click the Save button. The Save window opens and reports *Data saved ok*.
- 6 Click OK. The Save window closes.
- 7 Click Close, the *User Local Bank Node Filters* window closes.

#### To change instrument set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned instrument sets.
- 3 Click the *Instruments* button. The *User Instruments* or *Group Instruments* window opens.
- 4 Use the *Add* and *Delete* buttons to change the instrument set assignment.
- 5 Click the Save button. The Save window opens and reports *Data saved ok*.
- 6 Click OK. The Save window closes.
- 7 Click Close, the *User Instruments* or *Group Instruments* window closes.

#### To change submit action assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned submit actions.
- 3 Click the *Submit Actions* button. The *User Submit Actions* or *Group Submit Actions* window opens.
- 4 Use the *Up* and *Down* buttons to change the order of the filter sets. And the *Add* and *Delete* buttons to change the allocation of filter sets.

---

**Note:** Double-click the filter set name to view the contents.

- 5 Click the Save button. The Save window opens and reports *Data saved ok*.
- 6 Click OK. The Save window closes.
- 7 Click Close, the *User Submit Actions* or *Group Submit Actions* window closes.

#### To change pickup action assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned a pickup actions.
- 3 Click the *Pickup Actions* button. The *User Pickup Actions* or *Group Pickup Actions* window opens.
- 4 Use the *Up* and *Down* buttons to change the order of the filter sets. And the *Add* and *Delete* buttons to change the allocation of filter sets.

---

**Note:** Double-click the filter set name to view the contents.

- 5 Click the Save button. The Save window opens and reports *Data saved ok*.
- 6 Click OK. The Save window closes.
- 7 Click Close, the *User Pickup Actions* or *Group Pickup Actions* window closes.

### To change warning filter set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned warning filter sets.
- 3 Click the *Warning Filters* button. The *User Warning Filters* or *Group Warning Filters* window opens.
- 4 Use the *Up* and *Down* buttons to change the order of the filter sets. And the *Add* and *Delete* buttons to change the allocation of filter sets.

---

**Note:** Double-click the filter set name to view the contents.

- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Warning Filters* or *Group Warning Filters* window closes.

### To change currency set assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned currency sets.
- 3 Click the *Currencies* button. The *User Currency Sets* or *User Currency Sets* window opens.
- 4 Use the *Add* and *Delete* buttons to change the currency set assignment.
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Currency Sets* or *User Currency Sets* window closes.

### To change regional currency pair assignment

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the user or group to which you would like to change the assigned regional currency pair sets.
- 3 Click the *Regional CCY Pairs* button. The *User Regional CCY Pairs* or *Group Regional CCY Pairs* window opens.
- 4 Use the *Add* and *Delete* buttons to change the regional currency set assignment.
- 5 Click the *Save* button. The *Save* window opens and reports *Data saved ok*.
- 6 Click *OK*. The *Save* window closes.
- 7 Click *Close*, the *User Regional CCY Pairs* or *Group Regional CCY Pairs* window closes.

See Also: [Regional Currency Convention](#) on page 87.

## To assign permissions using the Admin tab

### To assign permissions to Administrator users

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the Administrator user to which you would like to assign permissions.
- 3 Click the *Admin* tab. The list of permissions is displayed in the *Admin level* window.
- 4 Select the permissions as required.
- 5 Click the *Save* button.

See Also: [Admin tab on page 267](#).

### To assign Administrator permissions to Trader users

- 1 Click the *User groups* button. The ET Admin displays the *User groups* panel.
- 2 Select the Trader user to which you would like to assign permissions.
- 3 Click the *Admin* tab. The list of permissions is displayed in the *Admin level* window.
- 4 Select the permissions as required.
- 5 Click the *Save* button.

See Also: [Admin tab on page 267](#).

# Chapter 4 Modifiers Panel Tasks

## Reference

For an explanation of the Modifiers panel features please refer to [Modifiers Reference on page 283](#).

## Modules that use this panel

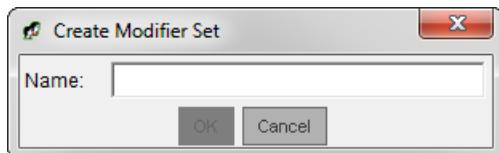
The table below lists the modules that use the Modifiers panel.

Module	Reference
FX Setup	<a href="#">FX Trading Setup on page 25</a> .

## Modifier set tasks

### To create a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Click the *New Modifier Set* button in the top panel. The *Create Modifier Set* window opens.



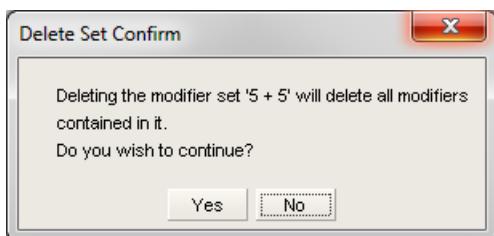
- 3 Enter a name for the modifier set.
- 4 Click the *OK* button. The *Create Modifier Set* window closes and the Modifiers panel refreshes with the new modifier set selected in the drop-down list.
- 5 Modifiers must now be added to the modifier set. Go to [To add a modifier to a modifier set on page 144](#).

### To specify a filter set to apply to a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set to which you would like to assign a filter set.
- 3 Select the filter set from the *Filter Set* drop-down list in the top panel.
- 4 Click the *Save* button.

### To delete a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set you would like to delete.
- 3 Click the *Delete Modifier Set* button. The *Delete Set Confirm* window opens.



- 4 Click the *Yes* button to proceed with the deletion. The modifier set is deleted.

### To export a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set you would like to export.
- 3 Click the *Export* button in the top panel. The *Export Modifier Sets* window opens.
- 4 Select the XML in the *Import/Export (XML)* box. To copy the XML press CTRL-C or right-click the mouse and select copy.
- 5 Click the *Close* button.

### To import a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Click the *Import* button. The *Export Groups and Users* window opens.
- 3 Paste the XML into the *Import/Export (XML)* box.
- 4 Click the *Import* button. The *Information/instructions* box updates with *Import started*, then *Import complete / Imported n entry*.
- 5 Click the *Close* button. The new modifier appears in the drop-down list..

### To view modifier set allocation in ET

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set for which you would like to view allocation to users and groups.
- 3 Click the *View* button in the top panel. The *Set used by:* window opens showing the user and groups to which the modifier set is assigned.

## Modifier tasks

### To add a modifier to a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set to which you would like to add a modifier.
- 3 Click the *Add Modifier* button in the top panel, the modifier set is updated with a new modifier.
- 4 Configure the modifier as necessary.
- 5 Click the *Save* button.

### To reorder modifiers within a modifier set

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set in which you would like to change the order of the modifiers.
- 3 Select the modifier you would like to reorder.
- 4 Click the *Up* or *Down* button in the bottom panel to change the order of the modifier in the set.
- 5 Click the *Save* button.

### To delete a modifier

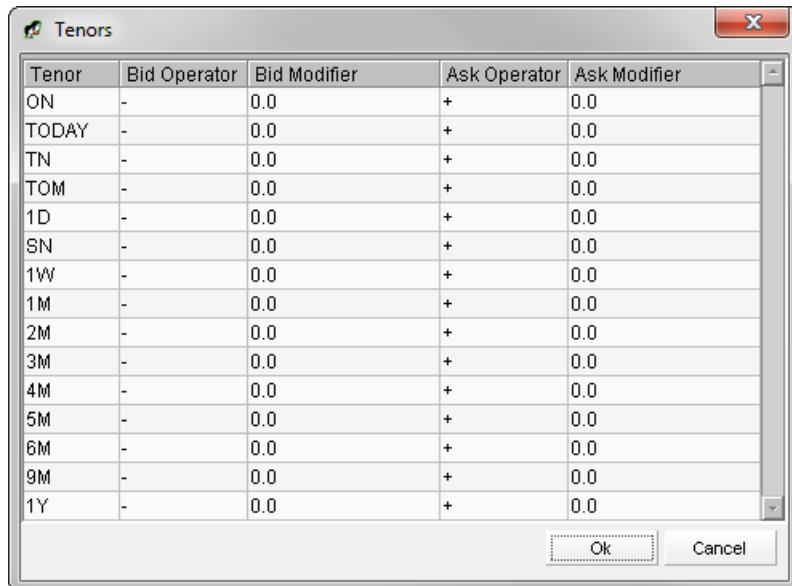
- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set from which you would like to delete a modifier.
- 3 Select the modifier you would like to delete.
- 4 Click the *Remove Modifier* button. The *Remove Modifier Confirm* window opens.



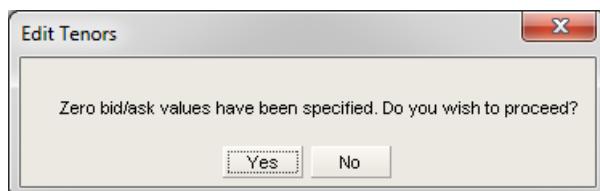
- 5 Click the *Yes* button to proceed with the deletion. The *Remove Modifier Confirm* window closes and the modifier set is refreshed.
- 6 Click the *Save* button.

### To set the tenor values of a Fwd Tenors modifier

- 1 Click the *Modifiers* button. The ET Admin displays the Modifiers panel.
- 2 Select the modifier set in which the Fwd Tenor modifier resides.
- 3 Ensure the *Field* column is set to *FWD TENORS* and click the *Tenors* button in the top panel. The *Tenors* window opens.



- 4 Edit the *Bid Modifier* and *Ask Modifier* values.
- 5 Click the *OK* button. The Tenors window closes. If any values are left at *0.0* you will see the following warning:



**Note:** By specifying tenor values for a modifier, all the values in the *Tenors* window are used, even if they are left at *0.0*.

- 6 Click the *Save* button in the top panel.

# Chapter 5 Filters Panel Tasks

## Reference

For an explanation of the Filters panel features please refer to [Permission Filters Reference](#) on page 303.

For explanations of each condition filter please refer to [Filter Conditions Reference](#) on page 309.

Examples of filter sets are given in [Filter Examples](#) on page 333.

## Modules that use this panel

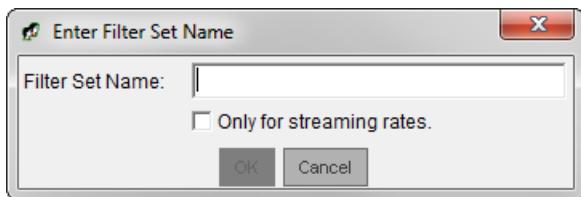
The table below lists the modules that use the Archive Filters panel.

Module	Reference
FX Setup	<a href="#">FX Trading Setup on page 25.</a>

## Filter set tasks

### To create a filter set

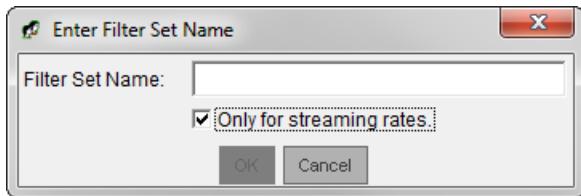
- 1 Click the *Filters* button and the *Filters* tab.
- 2 Click the *New Filter Set* button in the top panel. The *Enter Filter Set Name* window opens.



- 3 Enter a name for the filter set.
- 4 Click the *OK* button. The *Enter Filter Set Name* window closes and the Filters panel refreshes with the new filter set selected in the drop-down list.
- 5 Filters must now be added to the filter set. Go to [To add a filter to a filter set](#) on page 147.

### To create a streaming filter set

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Click the *New Filter Set* button in the top panel. The *Enter Filter Set Name* window opens.



- 3 Enter a name for the filter set and activate the *Only for Streaming rates* checkbox.
- 4 Click the *OK* button. The *Enter Filter Set Name* window closes and the Filters panel refreshes with the new filter set selected in the drop-down list.
- 5 Filters must now be added to the filter set. Go to [To add a filter to a filter set](#) on page 147.

**Note:** The available filter conditions for filters in this set is reduced to those conditions that can be used in conjunction with a modifier.

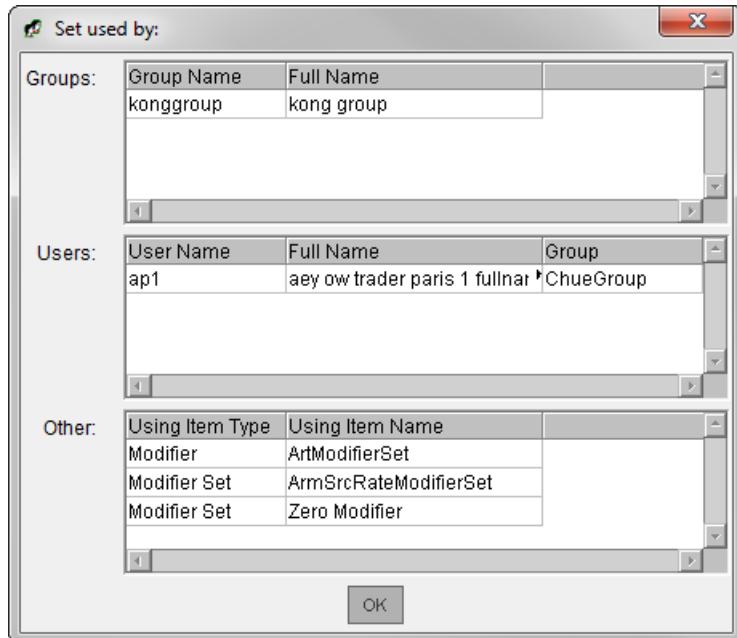
See Also: [Streaming Rate Filters on page 305](#).

**To delete a filter set**

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Select the filter set that you would like to delete.
- 3 Click the *Delete Filter Set* button. The *Delete Filter Set* window opens.
- 4 Click the *Yes* button to proceed with the deletion. The filter set is deleted and the filter set panel updates.

**To view filter set allocation in ET**

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Select the filter set for which you would like to view allocation to users and groups.
- 3 Click the *View Users* button in the top panel. The *Set used by:* window opens showing the user and groups or other items, for example a modifier, to which the filter set is assigned.

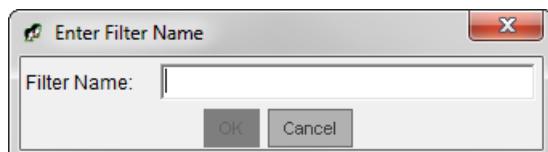


- 4 Click the *OK* button to close the window. The *Set used by:* window closes.

## Filter tasks

**To add a filter to a filter set**

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Select the filter set to which you would like to add a filter.
- 3 Click the *Add Filter* button. The *Enter Filter Name* window opens.



- 4 Enter the name for the filter.

**Note:** The filter name must be unique across the ET system.

- 5 Select the *Instrument Group* and *Permission* as appropriate.
- 6 Complete the *Description* entry.

---

**Note:** If the filter set is assigned as a Warning Filter the description is shown to the trader user as the warning.

---

- 7 Conditions must be added to the filter. Go to [To add a condition to a filter](#) on page 148.

#### To add a condition to a filter

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Select the filter set to which you would like to add a filter.
- 3 Select the filter in the set to which you would like to add a condition.
- 4 Click the *Add Condition* button in the bottom panel. A new condition appears in the Conditions area.
- 5 Select the condition required using the drop-down of filter conditions in the *Field* column.
- 6 Repeat steps 4 and 5 to add further conditions.
- 7 Click the *Save* button.

---

**Note:** The permission filter can now be assigned as a submit filter, pickup filter or warning filter.

---

#### To remove a condition from a filter

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Select the filter set from which you would like to remove a condition from a filter.
- 3 Select the filter in the set from which you would like to remove a condition.
- 4 Select the condition you would like to remove.
- 5 Click the *Remove Condition* button in the bottom panel. The condition is removed.
- 6 Click the *Save* button.

#### To remove a filter from a filter set

- 1 Click the *Filters* button and the *Filters* tab.
- 2 Select the filter set from which you would like to remove a filter.
- 3 Click the *Remove Filter* button in the top panel. The *Remove Filter* window opens.
- 4 Click *Yes* to proceed with the filter deletion. The filter is removed from the filter set.
- 5 Click the *Save* button.

# Chapter 6 Archive Filters Panel Tasks

## Reference

For an explanation of the Archive Filters panel features please refer to [Archive Filters Panel Reference](#) on page 339.

## Modules that use this panel

The table below lists the modules that use the Archive Filters panel.

Module	Reference
FX Setup	<a href="#">FX Trading Setup on page 25.</a>
Credit Checking	<a href="#">Credit Checking with GID.credit on page 53.</a> <a href="#">Credit Checking with the Local Bank Node API on page 59.</a>

## Archive filter set tasks

The xml that makes up the archive filter is ET version specific and are contained within the ET release package.

### To create an archive filter set

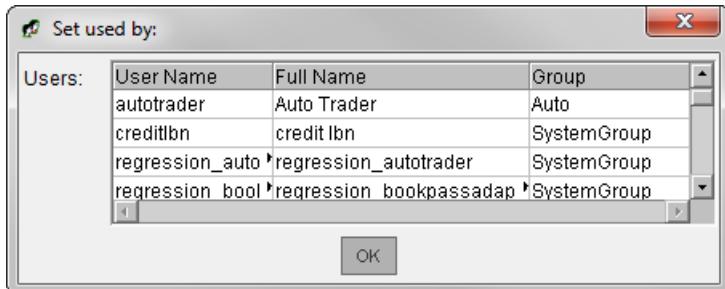
- 1 Click the *Filters* button; then click *Archive Filters* tab. The ET Admin displays the Archive Filters panel.
- 2 Click the *New Filter Set* button in the top panel. The *Enter Filter Set Name* window opens.
- 3 Enter the name of the archive filter set and click the *OK* button. The *Enter Filter Set Name* window closes and the panel updates with the new filter set selected.
- 4 Filters must now be added to the filter set. Go to [To add an archive filter to an archive filter set](#) on page 150.

### To delete an archive filter set

- 1 Click the *Filters* button; then click *Archive Filters* tab. The ET Admin displays the Archive Filters panel.
- 2 Select the archive filter set you would like to delete.
- 3 Click the *Delete Filter Set* button in the top panel. The *Delete Filter Set* window opens.
- 4 Click the *Yes* button to proceed with the filter set deletion. The *Delete Filter Set* window closes and the filter set is deleted.

To view archive filter set allocation in ET

- 1 Click the *Filters* button; then click *Archive Filters* tab. The ET Admin displays the Archive Filters panel.
  - 2 Select the archive filter set for which you would like to view allocation to users and groups.
  - 3 Click the *View* button in the top panel. The *Set used by:* window opens.



- 4 Click the **OK** button. The *Set used by:* window closes.

## Archive Filter tasks

To add an archive filter to an archive filter set

- 1 Click the *Filters* button; then click *Archive Filters* tab. The ET Admin displays the Archive Filters panel.
  - 2 Select the archive filter set to which you would like to add an archive filter.
  - 3 Click the *Add Filter* button. The *Enter Filter Name* window opens.
  - 4 Enter the name of the filter.

**Note:** The name of the filter must be unique across all filter sets in ET.

- 5 Click the *OK* button. The *Enter Filter Name* window closes and the filter set is updated with the new filter.
  - 6 Select the newly created filter and select the instrument required in the *Instrument Group* drop-down list.
  - 7 Open the filter xml in a text editor and copy all the data to the clipboard. Right-click into the right-hand panel and select paste.
  - 8 Click the *Save* button.

**Note:** The XML is validated when the filter is saved to the database.

#### To delete an archive filter from an archive filter set

- 1 Click the *Filters* button; then click *Archive Filters* tab. The ET Admin displays the Archive Filters panel.
  - 2 Select the archive filter set from which you would like to delete an archive filter.
  - 3 Select the archive filter that you would like to delete.
  - 4 Click the *Remove Filter* button. The *Remove Filter* window opens.
  - 5 Click *Yes* to proceed with the archive filter deletion. The archive filter is removed from the set.

# Chapter 7 Instruments Panel Tasks

## Reference

For an explanation of the Instruments panel features please refer to [Instruments Panel Reference on page 342](#).

## Modules that use this panel

The table below lists the modules that use the Instruments panel.

Module	Reference
FX Setup	<a href="#">FX Trading Setup on page 25</a> .

## Instrument set tasks

### To create an instrument set

- 1 Click the *CCY Admin* button and the *Instruments* tab.
- 2 Click the *New Instrument Set* button in the top panel. The *Enter Instrument Set Name* window opens.
- 3 Enter a name for the instrument set. Click the *OK* button. The *Enter Instrument Set Name* window closes and the panel updates with the new instrument set selected.
- 4 Instruments must now be added to the instrument set. Go to [To add an instrument to an instrument set](#) on page 151.

### To add an instrument to an instrument set

- 1 Click the *CCY Admin* button and the *Instruments* tab.
- 2 Select the instrument set to which you would like to add an instrument.
- 3 Click the *Add Instrument* button. The instrument set is populated with an instrument, with the default, FX.CROSS, selected.

---

**Note:** If the instrument needs to be created, please refer to step 3 of [To create an instrument](#) on page 152, then continue with step 4 below.

---

- 4 Select instrument required for the instrument set by clicking the drop-down list in the *Instrument Name* column.
- 5 Click the *Save* button.

### To remove an instrument from an instrument set

- 1 Click the *CCY Admin* button and the *Instruments* tab.
- 2 Select the instrument set from which you would like to remove an instrument.
- 3 Select the instrument row.
- 4 Click the *Remove Instrument* button. The *Remove Instrument* window opens.
- 5 Click the *Yes* button to proceed with the instrument removal. The instrument set updates.

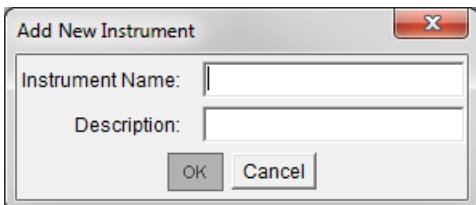
### To delete an instrument set

- 1 Click the *CCY Admin* button and the *Instruments* tab.
- 2 Select the instrument set you would like to delete.
- 3 Click the *Delete Instrument Set* button in the top panel. The *Delete Instrument Set* window opens.
- 4 Click the *Yes* button to proceed with the deletion. The instrument set is deleted and the instrument panel refreshes.

## Instrument tasks

### To create an instrument

- 1 Click the CCY Admin button and the *Instruments* tab.
- 2 Select the instrument set to which you would like to add an instrument.
- 3 Click the *New Instrument* button. The *Add New Instrument* window opens.



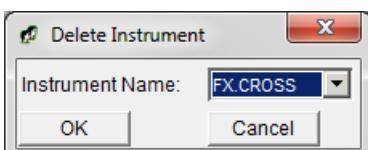
- 4 Enter the *Instrument Name* and *Description* and click the *OK* button.

**Note:** The instrument must be of the form FX.\* or MM.\*

- 5 The instrument appears in the *Instrument Name* column drop-down list .

### To delete an instrument

- 1 Click the CCY Admin button and the *Instruments* tab.
- 2 Click the *Delete Instrument* button. The *Delete Instrument* window opens.



- 3 Select the instrument you would like to delete from the ET system.

**Note:** If you would like to just delete an instrument from an instrument set, please refer to [To remove an instrument from an instrument set](#) on page 151.

**Warning:** Deleting an instrument will also remove any currencies that have been created for that instrument in the Prices panel, any currency pairs created for those currencies in the CCY Admin panel, and any feed sets created for those currency pairs in the Feeds panel.

- 4 Click the *OK* button.
- 5 The instrument is removed from the ET system.

# Chapter 8 Multi-Branch CCY Pairs Panel Tasks

## Reference

For an explanation of the Multi-Branch CCY Pairs panel features please refer to [Multi-Branch CCY Pairs Panel Reference](#) on page 344.

## Modules that use this panel

The table below lists the modules that use the Multi-Branch CCY Pairs panel.

Module	Reference
Multi-branch FX	<a href="#">Multi-branch FX on page 78</a> .

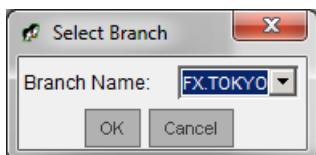
## Multi-Branch CCY Pairs tasks

### To create a new branch currency pair set

- 1 Click the CCY Admin button and the *Multi-Branch CCY Pairs* tab.
- 2 Click the *New Branch CCY Pairs Set* button in the top panel. The *Enter Branch CCY Pairs Set* window opens.
- 3 Enter a name and description for the branch currency set.
- 4 Click the *OK* button. The panel updates with the newly created user currency set selected.
- 5 Branches must now be added to the branch currency set. Go to [To add branches to a branch currency pair set](#) on page 153.

### To add branches to a branch currency pair set

- 1 Click the CCY Admin button and the *Multi-Branch CCY Pairs* tab.
- 2 Select the branch currency pair set to which you would like to add a branch.
- 3 Click the *Add Branch* button. The *Select Branch* window opens.



- 4 Select the branch you would like to add to the branch currency pair set.
- 5 Click the *OK* button. The branch order panel updates with the chosen branch. The currency selection panel on the right updates with the available currency pairs for that branch.
- 6 Repeat steps 3 to 5 to add more branches to the set.
- 7 Click the *Save* button.
- 8 Currency pairs must now be added to the branch in the branch currency set. Go to [To add currency pairs to a branch in a branch currency pair set](#) on page 154.

### To remove branches from a branch currency pair set

- 1 Click the CCY Admin button and the *Multi-Branch CCY Pairs* tab.
- 2 Select the branch currency pair set from which you would like to remove a branch.
- 3 Select the branch in the branch order panel on the left.
- 4 Click the *Remove Branch* button. The *Remove Branch* window opens.
- 5 Click the *Yes* button to proceed with the branch removal. The branch currency set updates.
- 6 Click the *Save* button.

**Changing the order of branches in a branch currency pair set**

- 1 Click the *CCY Admin* button and the *Multi-Branch CCY Pairs* tab.
- 2 Select the branch currency pair set in which you would like to change the order of branches.
- 3 Select the branch in the branch order panel on the left.
- 4 Click the *Up* or *Down* button to change the order of the branch.
- 5 Click the *Save* button.

**To delete a branch currency pair set**

- 1 Click the *CCY Admin* button and the *Multi-Branch CCY Pairs* tab.
- 2 Select the branch currency pair set you would like to delete.
- 3 Click the *Delete Branch CCY Pairs Set* button. The *Delete Branch CCY Pairs Set* window opens.
- 4 Click the *Yes* button to proceed with the branch currency pair set deletion. The branch currency pair set deletes.

**To add currency pairs to a branch in a branch currency pair set**

- 1 Click the *CCY Admin* button and the *Multi-Branch CCY Pairs* tab.
- 2 Select the branch currency pair set to which you would like to add currency pairs.
- 3 Select the branch in the branch order panel on the left. The available currency pairs display in the *Select a currency* window on the right.
- 4 Select the currency pairs to add. The *CCY pair(s) Selected* window updates with the selection.
- 5 Click the *Save* button.

---

**Note:** The branch currency pair set can now be assigned to users and / or groups.

---

See Also: [To assign branch pairs at group level](#) on page 132 and [To assign branch pairs at user level](#) on page 137.

# Chapter 9 User Sets Panel Tasks

## Reference

For an explanation of the User Sets panel features please refer to [User Sets Panel Reference on page 346](#).

## Modules that use this panel

The table below lists the modules that use the User Sets panel.

Module	Reference
Proxy trading	<a href="#">Proxy Trading with Business Units on page 41</a> . <a href="#">Proxy Trading with Business Units on page 41</a> .

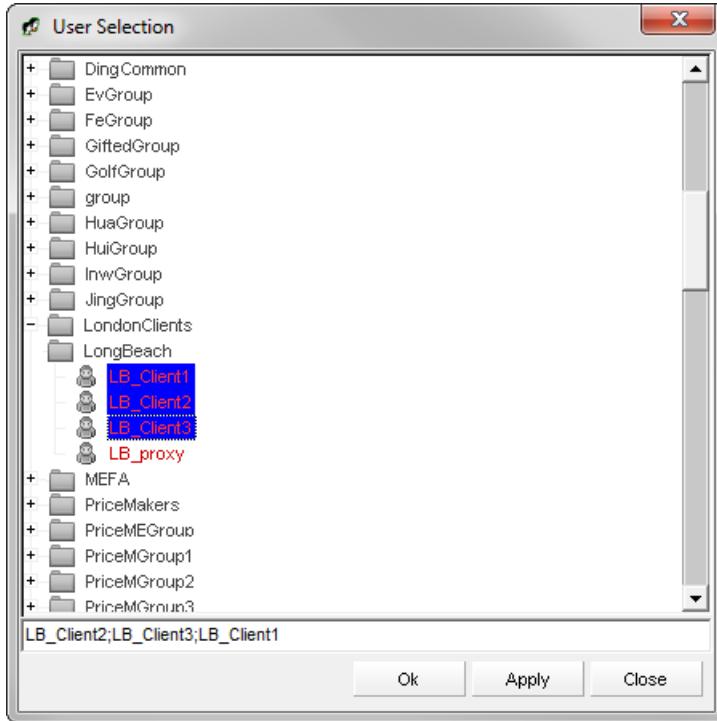
## User sets tasks

### To create a user set

- 1 Click the Sets button and the *User Sets* tab.
- 2 Click the *New User Set* button in the top panel. The *Enter User Set Name* window opens.
- 3 Enter a name for the user set.
- 4 Click the *OK* button. The user set panel updates with the newly created user set selected.
- 5 Users must now be added to the user set. Go to [To add users to a user set](#) on page 156.

### To add users to a user set

- 1 Click the Sets button and the *User Sets* tab.
- 2 Select the user set to which you would like to add users.
- 3 Click the *Add Users* button. The *User Selection* window opens.



- 4 Select the user or users you would like to add to the user set.

**Hint:** Hold down the CTRL key for multiple user selection (as above), or the SHIFT key for a range of users.

- 5 Click the *OK* button. The user set refreshes with the newly added users.
- 6 Click the *Save* button.

### To remove users from a user set

- 1 Click the Sets button and the *User Sets* tab.
- 2 Select the user set from which you would like to remove users.
- 3 Select the users you would like to remove.

**Hint:** Hold down the CTRL key for multiple user selection, or the SHIFT key for a range of users.

- 4 Click the *Remove Users* button. The users are removed from the user set.
- 5 Click the *Save* button.

### To delete a user set

- 1 Click the Sets button and the *User Sets* tab.
- 2 Select the user set you would like to delete.
- 3 Click the *Delete User Set* button. The *Delete User Set* window opens.
- 4 Click the *Yes* button to proceed with the user set deletion. The user set deletes and the user set panel refreshes.

### To assign a routing set as an observer

- 1 Click the Sets button and the *User Sets* tab.
- 2 Select the *Set Type* as *OrderWatch Order Routing* or *API Order Routing*.
- 3 Click the *Observer Routing Sets* button located next to the *Set Type* drop-down. The *Observer Routing Sets associated with MakerAPIUserSet* window opens.
- 4 Select the routing set from the available list and move it to the associated list by using the > button.
- 5 Click the *Save* button.

# Chapter 10 Group Sets Panel Tasks

## Reference

For an explanation of the Group Sets panel features please refer to [Group Sets Panel Reference on page 348](#).

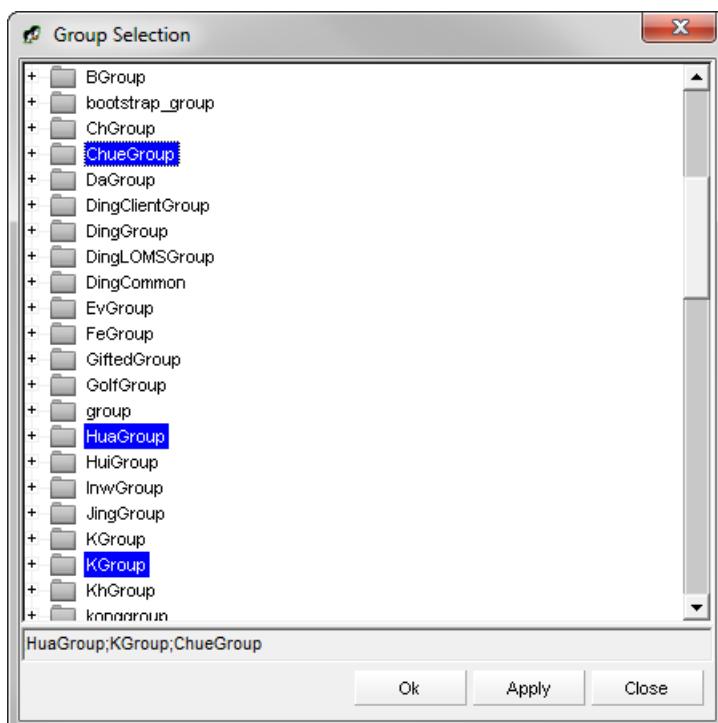
## Group sets tasks

### To create a group set

- 1 Click the Sets button and the *Group Sets* tab.
- 2 [Available since ET 2.2] Select the *Set Type (General or Client Visibility)* from the drop-down list.
- 3 Click the *New Group Set* button in the top panel. The *Enter Group Set Name* window opens.
- 4 Enter a name for the group set.
- 5 Click the *OK* button. The group set panel updates with the newly created group set selected.
- 6 Groups must now be added to the group set. Go to [To add groups to a group set on page 157](#).

### To add groups to a group set

- 1 Click the Sets button and the *Group Sets* tab.
- 2 [Available since ET 2.2] Select the *Set Type (General or Client Visibility)* from the drop-down list.
- 3 Select the group set to which you would like to add groups.
- 4 Click the *Add Groups* button. The *Group Selection* window opens.



- 5 Select the group or groups you would like to add to the group set.

**Hint:** Hold down the CTRL key for multiple group selection (as above), or the SHIFT key for a range of groups.

- 6 Click the *OK* button. The group set refreshes with the newly added groups.
- 7 Click the *Save* button.

**To remove groups from a group set**

- 1 Click the Sets button and the *Group Sets* tab.
- 2 [Available since ET 2.2] Select the *Set Type (General or Client Visibility)* from the drop-down list.
- 3 Select the group set from which you would like to remove groups.
- 4 Select the groups you would like to remove.

**Hint:** Hold down the **CTRL** key for multiple group selection, or the **SHIFT** key for a range of groups.

- 5 Click the *Remove Groups* button. The groups are removed from the group set.
- 6 Click the *Save* button.

**To delete a group set**

- 1 Click the Sets button and the *Group Sets* tab.
- 2 [Available since ET 2.2] Select the *Set Type (General or Client Visibility)* from the drop-down list.
- 3 Select the group set you would like to delete.
- 4 Click the *Delete Group Set* button. The *Delete Group Set* window opens.
- 5 Click the *Yes* button to proceed with the group set deletion. The group set deletes and the group set panel refreshes.

# Chapter 11 Currency Sets Panel Tasks

## Reference

For an explanation of the Currency Sets panel features please refer to [Currency Sets Panel Reference](#) on page 350.

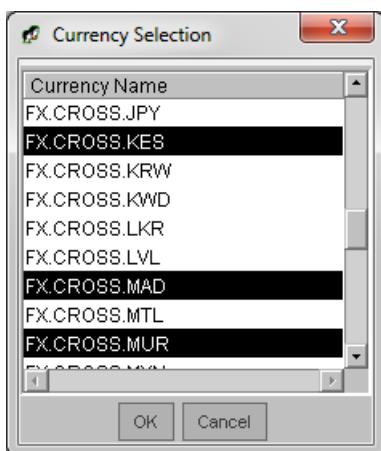
## Currency sets tasks

### To create a currency set

- 1 Click the Sets button and the *Currency Sets* tab. The ET Admin displays the *Currency Sets* panel.
- 2 Click the *New Currency Set* button in the top panel. The *New Currency Set* window opens.
- 3 Enter a name and description for the currency set and select the instrument.
- 4 Click the *OK* button. The currency set panel updates with the newly created currency set selected.
- 5 Currencies must now be added to the currency set. Go to [To add currencies to a currency set](#) on page 159.

### To add currencies to a currency set

- 1 Click the Sets button and the *Currency Sets* tab.
- 2 Select the currency set to which you would like to add currencies.
- 3 Click the *Add Currencies* button. The *Currency Selection* window opens.



- 4 Select the currency or currencies you would like to add to the currency set.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currencies.

- 5 Click the *OK* button. The currency set refreshes with the newly added currencies.
- 6 Click the *Save* button.

**To remove currencies from a currency set**

- 1 Click the Sets button and the *Currency Sets* tab.
- 2 Select the currency set from which you would like to remove currencies.
- 3 Select the currencies you would like to remove.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currencies.

- 4 Click the *Remove Currencies* button. The currencies are removed from the currency set.
- 5 Click the *Save* button.

**To delete a currency set**

- 1 Click the Sets button and the *Currency Sets* tab.
- 2 Select the currency set you would like to delete.
- 3 Click the *Delete Currency Set* button. The *Delete Currency Set* window opens.
- 4 Click the *Yes* button to proceed with the currency set deletion. The currency set deletes and the currency set panel refreshes.

**Viewing a currency set assignment**

- 1 Click the Sets button and the *Currency Sets* tab.
- 2 Select the currency set for which you would like to view allocation in ET.
- 3 Click the *View* button. The *Set used by:* window opens.



- 4 Click the *OK* button, the *Set used by:* window closes.

# Chapter 12 User CCY Sets Panel Tasks

## Reference

For an explanation of the User CCY Sets panel features please refer to [User CCY Sets Panel Reference on page 352](#).

## Modules that use this panel

The table below lists the modules that use the User CCY Sets panel.

Module	Reference
Regional currencies	<a href="#">Regional Currency Convention on page 87</a>
Restricted currencies	<a href="#">Restricted Currencies on page 89</a>
Variable decimal configuration	<a href="#">Variable Decimal Configuration on page 92</a>
One-click trading	<a href="#">One-click Trading on page 43</a>

## User CCY Sets tasks

The User CCY Sets panel is used to manage two types of user currency sets, the tasks for each type are listed in the sub-sections below.

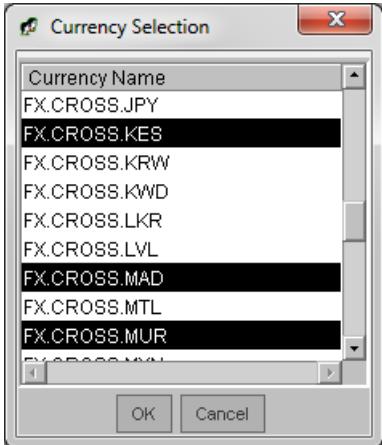
### User/Group CCY Sets

#### To create a User/Group CCY set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *User/Group CCY Sets* from the *Set Type* drop-down in the top panel.
- 3 Click the *New Currency Set* button in the top panel. The *New Currency Set* window opens.
- 4 Enter a name and description for the currency set and select the instrument.
- 5 Click the *OK* button. The panel updates with the newly created user currency set selected.
- 6 Currencies must now be added to the currency set. Go to [To add currencies to a User/Group CCY set on page 162](#).

### To add currencies to a User/Group CCY set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *User/Group CCY Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the user currency set to which you would like to add currencies.
- 4 Click the *Add Currencies* button. The *Currency Selection* window opens.



- 5 Select the currency or currencies you would like to add to the user currency set.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currencies.

- 6 Click the *OK* button. The user currency set refreshes with the newly added currencies.
- 7 Click the *Save* button.

---

**Note:** User CCY Sets can be assigned at a global, group or user level to redefine the currencies available to users.

**See Also:** [To globally redefine currencies available to clients on page 226](#), [To assign currencies at group level on page 132](#) and [To assign currencies at user level on page 137](#).

### To remove currencies from a User/Group CCY set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *User/Group CCY Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the user currency set from which you would like to remove currencies.
- 4 Select the currencies you would like to remove.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currencies.

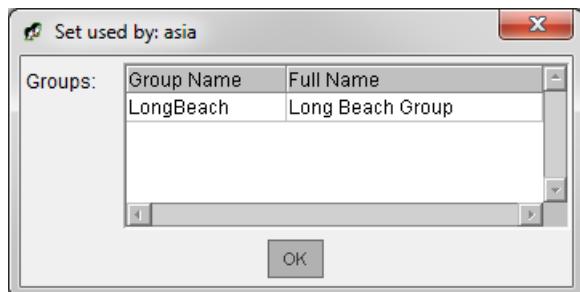
- 5 Click the *Remove Currencies* button. The currencies are removed from the user currency set.
- 6 Click the *Save* button.

### To delete a User/Group CCY set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *User/Group CCY Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the user currency set you would like to delete.
- 4 Click the *Delete Currency Set* button. The *Delete Currency Set* window opens.
- 5 Click the *Yes* button to proceed with the user currency set deletion. The currency set deletes and the user currency set panel refreshes.

### Viewing the assignment of a User/Group CCY set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *User/Group CCY Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the user currency set for which you would like to view allocation in ET.
- 4 Click the *View* button. The *Set used by:* window opens.



- 5 Click the OK button, the *Set used by*: window closes.

## Regional CCY Pair Sets

### To create a Regional CCY Pair set

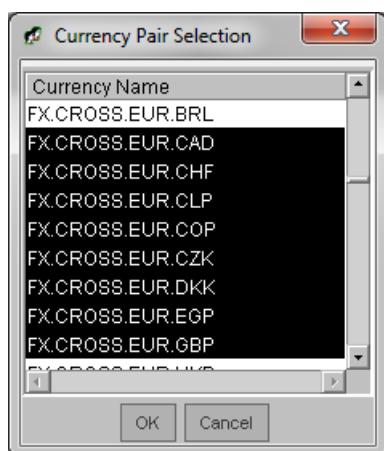
- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Regional CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Click the *New Currency Pair Set* button in the top panel. The *New Currency Pair Set* window opens.
- 4 Enter a name and description for the currency pair set and select the instrument.
- 5 Click the OK button. The panel updates with the newly created regional currency pair set selected.
- 6 Currency pairs must now be added to the currency set. Go to [To add currency pairs to a Regional CCY Pair set](#) on page 163.

This procedure is part of the following module:

- [Regional Currency Convention on page 87](#).

### To add currency pairs to a Regional CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Regional CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the regional currency pair set to which you would like to add currency pairs.
- 4 Click the *Add Currency Pairs* button. The *Currency Pair Selection* window opens.



- 5 Select the currency pair or pairs you would like to add to the regional currency pair set.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

- 6 Click the OK button. The regional currency pair set refreshes with the newly added currency pairs.
- 7 For each currency pair in the set select the appropriate setting for the *Use Inverse?* column.
- 8 Click the Save button.

This procedure is part of the following module:

- [Regional Currency Convention on page 87](#).

### To remove currency pairs from a Regional CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Regional CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the regional currency pair set from which you would like to remove a currency pair.
- 4 Select the currency pairs you would like to remove.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

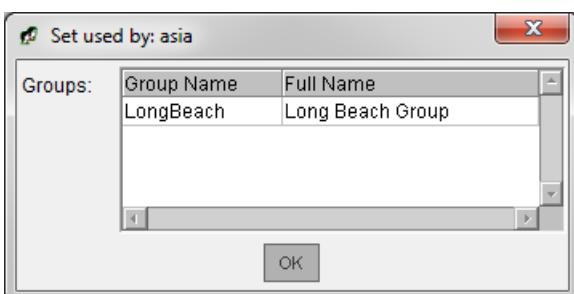
- 5 Click the *Remove Currency Pairs* button. The currencies are removed from the regional currency pair set.
- 6 Click the *Save* button.

### To delete a Regional CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Regional CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the regional currency pair set you would like to delete.
- 4 Click the *Delete Currency Pair Set* button. The *Delete Currency Pair Set* window opens.
- 5 Click the *Yes* button to proceed with the deletion. The regional currency pair set deletes and the user currency set panel refreshes.

### Viewing the assignment of a Regional CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Regional CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the regional currency pair set for which you would like to view allocation in ET.
- 4 Click the *View* button. The *Set used by:* window opens.



- 5 Click the *OK* button, the *Set used by:* window closes.

## Restricted CCY Pair Sets

### To create a Restricted CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Restricted CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Click the *New Currency Pair Set* button in the top panel. The *New Currency Pair Set* window opens.
- 4 Enter a name and description for the currency pair set and select the instrument.
- 5 Click the *OK* button. The panel updates with the newly created restricted currency pair set selected.
- 6 Currency pairs must now be added to the currency set. Go to [To add currency pairs to a Restricted CCY Pair set](#) on page 164.

This procedure is part of the following module:

- [Restricted Currencies on page 89.](#)

### To add currency pairs to a Restricted CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Restricted CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the restricted currency pair set to which you would like to add currency pairs.
- 4 Click the *Add Currency Pairs* button. The *Currency Pair Selection* window opens.
- 5 Select the currency pair or pairs you would like to add to the restricted currency pair set.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currencies.

- 6 Click the OK button. The restricted currency pair set refreshes with the newly added currency pairs.
- 7 For each currency pair in the set select the appropriate settings for the *Hide Bid?* and *Hide Ask?* columns.
- 8 Click the Save button.

This procedure is part of the following module:

- [Restricted Currencies on page 89.](#)

#### To remove currency pairs from a Restricted CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Restricted CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the restricted currency pair set from which you would like to remove a currency pair.
- 4 Select the currency pairs you would like to remove.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

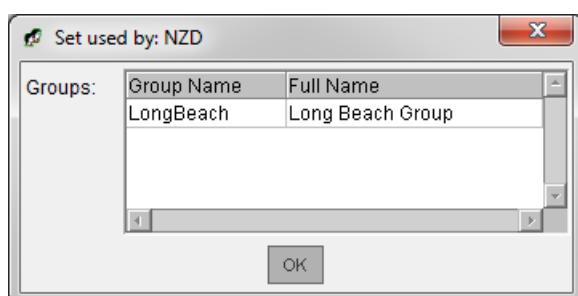
- 5 Click the *Remove Currency Pairs* button. The currencies are removed from the restricted currency pair set.
- 6 Click the Save button.

#### To delete a Restricted CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Restricted CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the restricted currency pair set you would like to delete.
- 4 Click the *Delete Currency Pair Set* button. The *Delete Currency Pair Set* window opens.
- 5 Click the Yes button to proceed with the deletion. The restricted currency pair set deletes and the user currency set panel refreshes.

#### Viewing the assignment of a Restricted CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Restricted CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Select the restricted currency pair set for which you would like to view allocation in ET.
- 4 Click the View button. The *Set used by:* window opens.



- 5 Click the OK button, the *Set used by:* window closes.

## Decimal CCY Pair Sets

#### To create a Decimal CCY Pair set

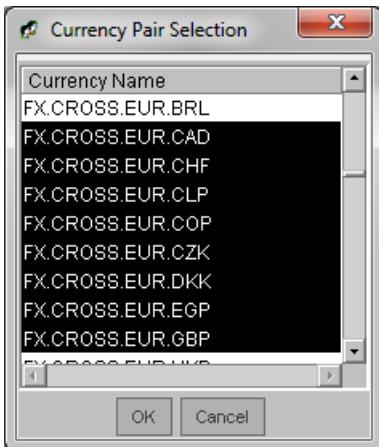
- 1 Click the Sets button and the *User CCY Sets* tab.
- 2 Select *Decimal CCY Pair Sets* from the *Set Type* drop-down in the top panel.
- 3 Click the *New Currency Pair Set* button in the top panel. The *New Currency Pair Set* window opens.
- 4 Enter a name and description for the currency pair set and select the instrument.
- 5 Click the OK button. The panel updates with the newly created decimal currency pair set selected.
- 6 Currency pairs must now be added to the currency set. Go to [To add currency pairs to a Decimal CCY Pair set](#) on page 166.

This procedure is part of the following module:

- [Variable Decimal Configuration on page 92.](#)

#### To add currency pairs to a Decimal CCY Pair set

- 1 Click the Sets button and the User CCY Sets tab.
- 2 Select *Decimal CCY Pair Sets* from the Set Type drop-down in the top panel.
- 3 Select the decimal currency pair set to which you would like to add currency pairs.
- 4 Click the Add Currency Pairs button. The *Currency Pair Selection* window opens.



- 5 Select the currency pair or pairs you would like to add to the decimal currency pair set.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

- 6 Click the OK button. The decimal currency pair set refreshes with the newly added currency pairs.
- 7 For each currency pair, and its inverse, enter the appropriate value for the *Dps* and *Fwd Disp Dps* columns.

---

**Note:** The *Fwd Scale Dps* column can not be edited and is for information only.

---

- 8 Click the Save button.

This procedure is part of the following module:

- [Variable Decimal Configuration on page 92.](#)

#### To remove currency pairs from a Decimal CCY Pair set

- 1 Click the Sets button and the User CCY Sets tab.
- 2 Select *Decimal CCY Pair Sets* from the Set Type drop-down in the top panel.
- 3 Select the decimal currency pair set from which you would like to remove a currency pair.
- 4 Select the currency pairs you would like to remove.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

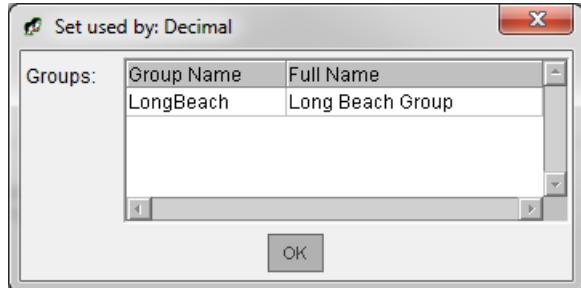
- 5 Click the Remove Currency Pairs button. The currencies are removed from the decimal currency pair set.
- 6 Click the Save button.

#### To delete a Decimal CCY Pair set

- 1 Click the Sets button and the User CCY Sets tab.
- 2 Select *Decimal CCY Pair Sets* from the Set Type drop-down in the top panel.
- 3 Select the decimal currency pair set you would like to delete.
- 4 Click the Delete Currency Pair Set button. The *Delete Currency Pair Set* window opens.
- 5 Click the Yes button to proceed with the deletion. The decimal currency pair set deletes and the user currency set panel refreshes.

## Viewing the assignment of a Decimal CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
  - 2 Select *Decimal CCY Pair Sets* from the *Set Type* drop-down in the top panel.
  - 3 Select the decimal currency pair set for which you would like to view allocation in ET.
  - 4 Click the *View* button. The *Set used by:* window opens.



- 5 Click the **OK** button, the *Set used by:* window closes.

## One-click Tolerance CCY Pair Sets

## To create a One-click Tolerance CCY Pair set

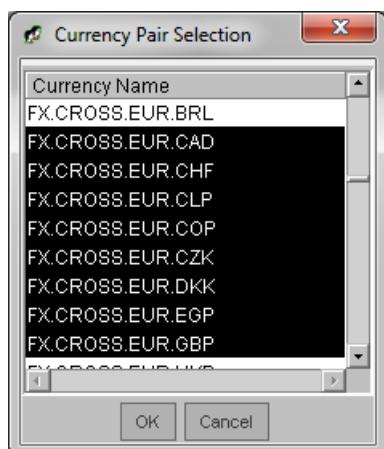
- 1 Click the Sets button and the *User CCY Sets* tab.
  - 2 Select *One-click Tolerance* from the *Set Type* drop-down in the top panel.
  - 3 Click the *New Currency Pair Set* button in the top panel. The *New Currency Pair Set* window opens.
  - 4 Enter a name and description for the currency pair set and select the instrument.
  - 5 Click the *OK* button. The panel updates with the newly created one-click tolerance currency pair set selected.
  - 6 Currency pairs must now be added to the currency set. Go to [To add currency pairs to a One-click Tolerance CCY Pair set](#) on page 167.

This procedure is part of the following module:

- One-click Trading on page 43.

To add currency pairs to a One-click Tolerance CCY Pair set

- 1 Click the Sets button and the *User CCY Sets* tab.
  - 2 Select *One-click Tolerance* from the *Set Type* drop-down in the top panel.
  - 3 Select the one-click tolerance pair set to which you would like to add currency pairs.
  - 4 Click the *Add Currency Pairs* button. The *Currency Pair Selection* window opens.



- 5 Select the currency pair or pairs you would like to add to the one-click tolerance currency pair set.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

- 6 Click the **OK** button. The one-click tolerance currency pair set refreshes with the newly added currency pairs.
- 7 For each currency pair, and its inverse, enter the appropriate value for the *Spot One-click Threshold* and *Fwd One-click Threshold* columns.
- 8 Click the **Save** button.

This procedure is part of the following module:

- [One-click Trading on page 43](#).

#### To remove currency pairs from a One-click Tolerance CCY Pair set

- 1 Click the **Sets** button and the *User CCY Sets* tab.
- 2 Select *One-click Tolerance* from the *Set Type* drop-down in the top panel.
- 3 Select the one-click tolerance currency pair set from which you would like to remove a currency pair.
- 4 Select the currency pairs you would like to remove.

**Hint:** Hold down the CTRL key for multiple currency selection, or left-click and drag the mouse for a range of currency pairs.

- 5 Click the *Remove Currency Pairs* button. The currencies are removed from the one-click tolerance currency pair set.
- 6 Click the **Save** button.

#### To delete a One-click Tolerance CCY Pair set

- 1 Click the **Sets** button and the *User CCY Sets* tab.
- 2 Select *One-click Tolerance* from the *Set Type* drop-down in the top panel.
- 3 Select the one-click tolerance currency pair set you would like to delete.
- 4 Click the *Delete Currency Pair Set* button. The *Delete Currency Pair Set* window opens.
- 5 Click the **Yes** button to proceed with the deletion. The one-click tolerance currency pair set deletes and the user currency set panel refreshes.

#### Viewing the assignment of a One-click Tolerance CCY Pair set

- 1 Click the **Sets** button and the *User CCY Sets* tab.
- 2 Select *One-click Tolerance* from the *Set Type* drop-down in the top panel.
- 3 Select the one-click tolerance currency pair set for which you would like to view allocation in ET.
- 4 Click the **View** button. The *Set used by:* window opens.
- 5 Click the **OK** button, the *Set used by:* window closes.

# Chapter 13 Accounts & SIs Panel Tasks

## Reference

For an explanation of the Accounts & SIs panel features please refer to [Accounts & SIs Panel Reference on page 356](#).

## Modules that use this panel

The table below lists the modules that use the Accounts & SIs panel.

Module	Reference
FX Setup	<a href="#">FX Trading Setup on page 25</a> .
Credit Checking with GID.credit	<a href="#">Credit Checking with GID.credit on page 53</a> .

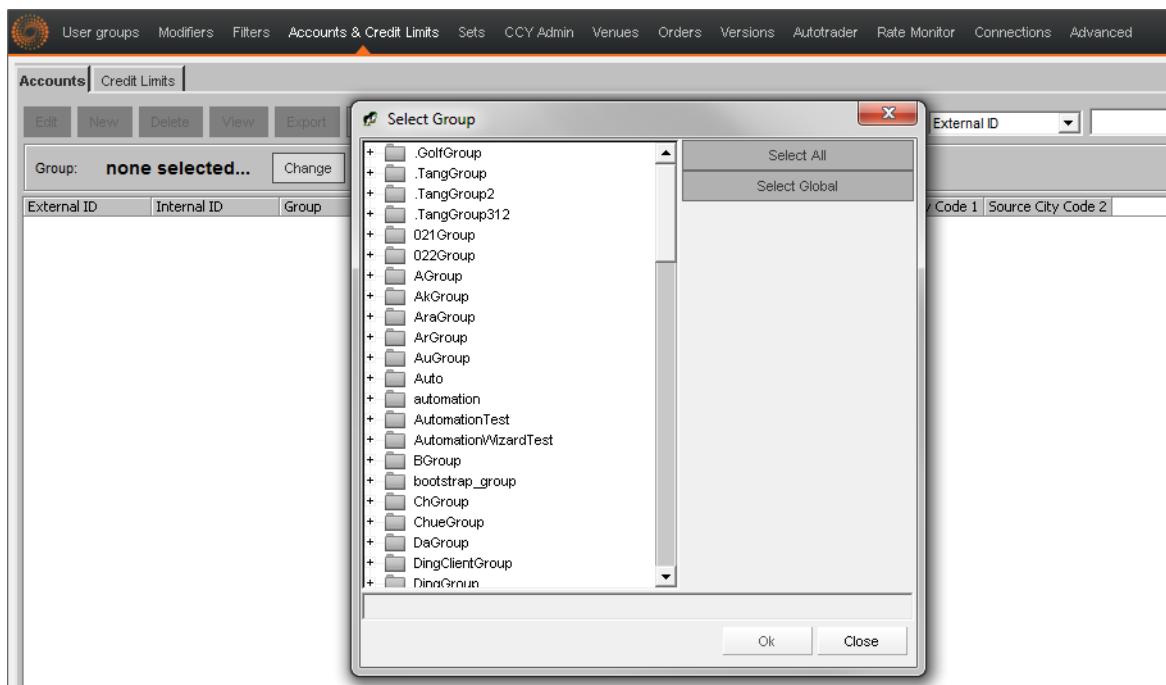
## Account tasks

Steps for these tasks depend on which panel is on display; *Accounts* panel or *Accounts & SIs* panel.

- If param name = "showSettlementInstructions" value = "false", it displays as *Accounts* panel
- If param name = "showSettlementInstructions" value = "true", it displays as *Accounts & SIs* panel

### To create an account (on *Accounts* tab)

- 1 Click the *Accounts & Credit Limits* button and the *Accounts* tab.
- 2 Click the *Change* button. The *Select Group* window opens.



- 3 Select the group in which the account is to be created. Click *Ok*. The selected group is displayed after the label *Group*.
- 4 Click the *New* button in the top panel. The *Add Account* window opens.
- 5 Enter the External ID, Internal ID, Long Name, Description, Source City Code 1 and Source City Code 2.
- 6 Click the *OK* button. The *Add Account* window closes and the *Accounts* panel updates to show the new account.

**To edit an account (on Accounts tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts* tab.
- 2 Click the *Change* button. The *Select Group* window opens.
- 3 Select the group in which the account is to be edited. Click *Ok*. The selected group is displayed after the label *Group*.
- 4 Select the account you would like to edit. The account details are highlighted.
- 5 Click the *Edit* button.
- 6 Edit the Internal ID, Long Name, Description, Source City Code 1 and Source City Code 2 as required.
- 7 Click the *OK* button.

**To delete an account (on Accounts tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts* tab.
- 2 Click the *Change* button. The *Select Group* window opens.
- 3 Select the group in which the account is to be deleted. Click *Ok*. The selected group is displayed after the label *Group*.
- 4 Select the account you would like to delete. The account details are highlighted.
- 5 Click the *Delete* button on the top panel. The *Delete Account* window opens.
- 6 Click the *Yes* button to proceed with the account deletion. The account is removed and the panel refreshes.

**To export an account (on Accounts tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts* tab.
- 2 Click the *Change* button. The *Select Group* window opens.
- 3 Select the group in which the account is to be exported. Click *Ok*. The selected group is displayed after the label *Group*.
- 4 Select the account you would like to export. The account details are highlighted.
- 5 Click the *Export* button in the top panel. The *Select export format* window opens.
- 6 Select the desired format and click the *Ok* button. The *Export Accounts* window opens.
- 7 Select the data in the *Import/Export* box. To copy the data press *CTRL-C* or right-click the mouse and select copy.
- 8 Click the *Close* button.

**To import an account (on Accounts tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts* tab.
- 2 Click the *Change* button. The *Select Group* window opens.
- 3 Select the group in which the account is to be imported. Click *Ok*. The selected group is displayed after the label *Group*.
- 4 Click the *Import* button. The *Select export format* window opens.
- 5 Select the format of the data to import and click the *Ok* button. The *Import Accounts* window opens.
- 6 Paste the data into the *Import/Export* box.
- 7 In the *How many times should these data be replicated?* box, enter the number for times you would like the data to be replicated.
- 8 Click the *Import* button. The *Information/instructions* box updates with *Import started*, then *Import complete / Imported n entry*.
- 9 Click the *Close* button. The *Accounts* panel refreshes.

**To filter for account(s) in a group (on Accounts tab)**

- 1 Select the *Filter* criterion from the drop-down list.
- 2 Enter the filter string in the text box.

**Hint:** If the applet is configured for the extended search (see below) an asterisk (\*) can be used as a wildcard.

- 3 Click the *Apply* button.
- 4 If the filter is successful the ET Admin shows the account(s) details.

External ID	Internal ID	Group	Long Name	Description	Source City Code 1	Source City Code 2
CT_EUR	CTaccount1	CT	CT EUR both	Client and Trader EUR both	1111	1222
CT_EUR_Pay_Re...	CT_EUR_Pay_Re...	CT	CT EUR Pay Receive	CT EUR Pay Receive separate	1111	2111
CT_EUR_USD_SI	CT_EUR_USD_SI	CT	CT EUR USD both	CT EUR USD within instruction type as both	1111	2111

**To create an account (on Accounts & SIs tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Select the group in which the account is to be created.

**Note:** To create a 'global' account that can be assigned to all users, select *All Groups*.

- 3 Click the *New Acc* button in the top panel. The *New Account* window opens.
- 4 Enter the External ID, Internal ID, Long Name, Description, Source City Code 1 and Source City Code 2.
- 5 Click the *Ok* button. The *New Account* window closes and the Accounts & SIs panel updates to show the new account.

**To disable an account (on Accounts & SIs tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Navigate or search for the account you would like to disable. The account details are shown on the main panel.
- 3 Activate the *Disable Account* checkbox.
- 4 Click the *Save* button.

**To delete an account (on Accounts & SIs tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Navigate or search for the account you would like to delete. The account details are shown on the main panel.
- 3 Click the *Delete* button on the top panel. The *Delete Account* window opens.
- 4 Click the *Ok* button to proceed with the account deletion. The account is removed and the panel refreshes.

**To export an account (on Accounts & SIs tab)**

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Navigate or search for the account you would like to export. The account details are shown on the main panel.
- 3 Click the *Export* button in the top panel. The *Select export format* window opens.
- 4 Select the desired format and click the *OK* button. The *Export Accounts* window opens.
- 5 Select the data in the *Import/Export* box. To copy the data press *CTRL-C* or right-click the mouse and select *copy*.
- 6 Click the *Close* button.

### To import an account (on Accounts & SIs tab)

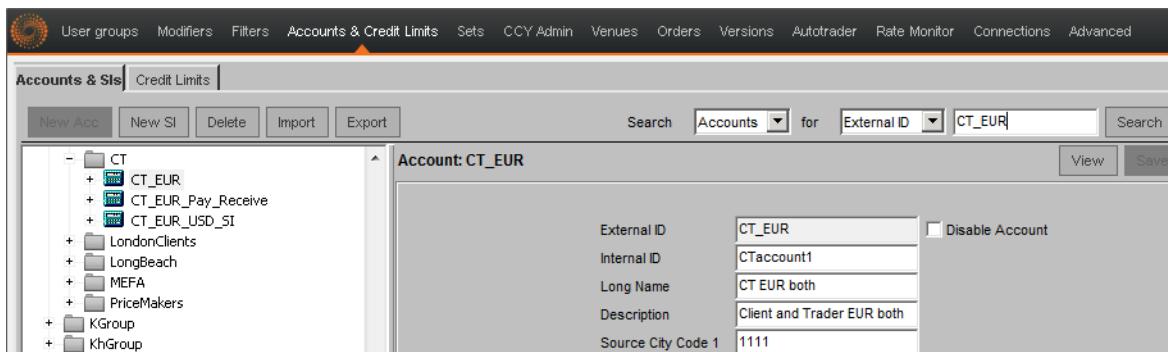
- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Click the *Import* button. The *Select export format* window opens.
- 3 Select the format of the data to import and click the *OK* button. The *Import Accounts* window opens.
- 4 Paste the data into the *Import/Export* box.
- 5 Click the *Import* button. The *Information/instructions* box updates with *Import started*, then *Import complete / Imported n entry*.
- 6 Click the *Close* button. The *Accounts & SIs* panel refreshes.

### To search for account(s) (on Accounts & SIs tab)

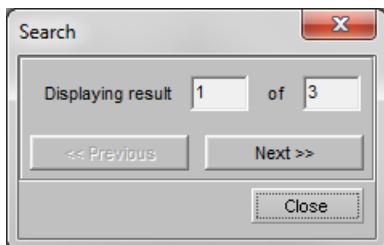
- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 In the top panel select *Accounts* from the left-hand drop-down list and either *External ID*, *Internal ID* or *Long Name* from the right-hand drop-down list.
- 3 Enter the search string in the text box.

**Hint:** If the applet is configured for the extended search (see below) an asterisk (\*) can be used as a wildcard.

- 4 Click the *Search* button.
- 5 If the search is successful the ET Admin selects the account in the navigation panel and the details of the account are displayed in the information panel.



- 6 If multiple accounts match the search criteria, a window opens with all the possible matches. Use the *Previous* and *Next* buttons to select the account required and click the *Close* button.




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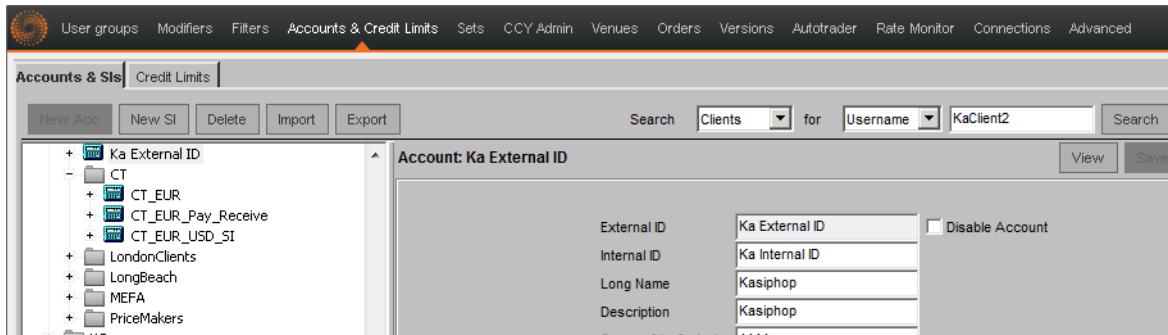
**Note:** The wildcard search facility is controlled by a parameter:

```
<param name="allowExtendedSearch" value="true">
Default: false
```

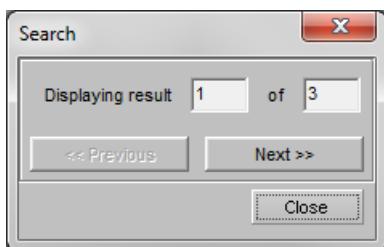
---

### To search for accounts assigned to a user (on Accounts & SIs tab)

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 In the top panel select *Clients* from the left-hand drop-down list and either *Username* or *Fullname* from the right-hand drop-down list.
- 3 Enter the search string in the text box.
- 4 Click the *Search* button.
- 5 If the search is successful the ET Admin selects the account in the navigation panel, and the details of the account are displayed in the information panel.



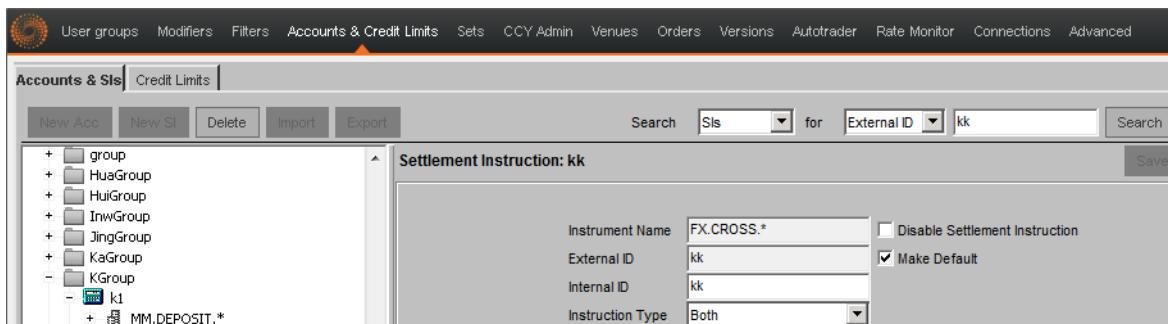
- 6 If multiple accounts match the search criteria, a window opens with all the possible matches. Use the *Previous* and *Next* buttons to select the account required and click the *Close* button.



## Settlement instruction tasks

### Viewing settlement instructions

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Navigate or search to the account for which you would like to view settlement instructions. If settlement instructions have been created for that account they will appear underneath the account name when the **[+]** is clicked.



### To create a settlement instruction

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Navigate or search to the account for which you would like to add settlement instructions.
- 3 Select the account. The account information is displayed on the main panel.
- 4 Click the *New SI* button. The *Select Instrument* window opens.
- 5 Select the instrument and the dealt currency to which the settlement instructions will apply.

---

**Note:** The default setting of \* will allow the settlement instruction to be used for all currencies.

---

- 6 Click the *OK* button. The *New Settlement Instruction* window opens.
- 7 Enter the *External ID*, *Internal ID* and *Description* and select the direction in which the settlement instruction will apply with the *Instruction Type* drop-down.
- 8 Click the *OK* button. The *New Settlement Instruction* window closes and the panel refreshes with the new settlement instruction selected.

#### To delete a settlement instruction

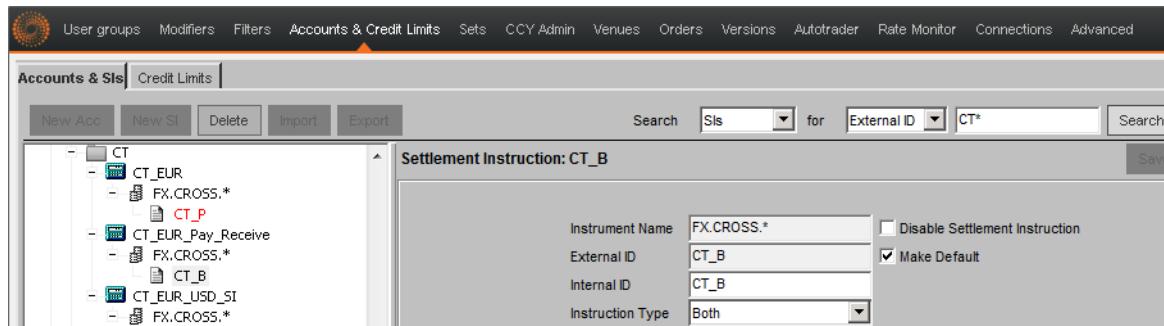
- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 Navigate or search to the account for which you would like to delete a settlement instruction.
- 3 Select the account. The account information is displayed on the main panel.
- 4 Click the  icon next to the account name. The settlement instruction instrument and currency appears underneath.
- 5 Click the  icon next to the instrument and currency to show the settlement instruction. The settlement instruction appears underneath.



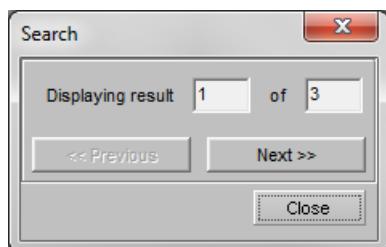
- 6 Select the settlement instruction. The main panel updates with the settlement instruction details.
- 7 Click the *Delete* button. The *Delete Settlement Instruction* window opens.
- 8 Click the *Yes* button to proceed with the deletion.
- 9 The settlement instruction is removed and the main panel updates with the account information.

### Searching for settlement instructions

- 1 Click the *Accounts & Credit Limits* button and the *Accounts & SIs* tab.
- 2 In the top panel select *SIs* from the left-hand drop-down list and either *External ID*, or *Internal ID* from the right-hand drop-down list.
- 3 Enter the search string in the text box.
- Hint:** If the applet is configured for the extended search (see below) an asterisk (\*) can be used as a wildcard.
- 4 Click the *Search* button.
- 5 If the search is successful the ET Admin selects the settlement instruction in the navigation panel and the details of the settlement instruction are displayed in the information panel.



- 6 If multiple settlement instructions match the search criteria, a window opens with all the possible matches. Use the *Previous* and *Next* buttons to select the settlement instruction required and click the *Close* button.



**Note:** The wildcard search facility is controlled by a parameter:

```
<param name="allowExtendedSearch" value="true">
Default: false
```

# Chapter 14 Credit Limits Panel Tasks

## Reference

For an explanation of the Credit Limits panel features please refer to [Credit Limits Panel Reference on page 361](#).

## Modules that use this panel

The table below lists the modules that use the Credit Limits panel.

Module	Reference
Credit Checking with GID.credit	<a href="#">Credit Checking with GID.credit on page 53</a> .

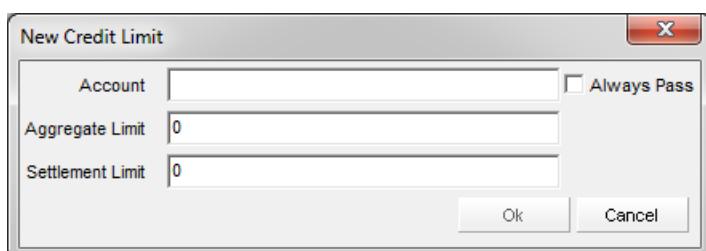
## Credit Limits tasks

### To view credit utilisation for an account

- 1 Click the *Accounts & Credit Limits* button and the *Credit Limits* tab.
- 2 Click the *Asset class* drop-down list in the top panel and select the required asset class. The main panel updates to show the credit limits for that asset class.
- 3 Select the account for which you would like to view credit utilisation.
- 4 Click the *Utilisation* button. The *Utilisation* window opens.
- 5 Click the *Close* button. The *Utilisation* window closes.

### To create credit allocations

- 1 Click the *Accounts & Credit Limits* button and the *Credit Limits* tab.
- 2 Click the *Asset class* drop-down list in the top panel and select the required asset class. The main panel updates to show the credit limits for that asset class.
- 3 Click the *New* button. The *New Credit Limit* window opens.
- 4 Click into the *Account* box. The *Select Account* window opens.
- 5 Navigate to the account to which you would like to create a credit allocation.
- 6 Select the account. The account name appears at the bottom of the *Select Account* window.
- 7 Click the *OK* button. The *Select Account* window closes and the *New Credit Limit* window updates with the account name in the *Account* box.



- 8 If no credit limits are required and the account will always pass credit checking, activate the *Always Pass* checkbox and go to step 9.
- 9 Enter the Aggregate Limit and Settlement Limit values.
- 10 Click the *OK* button. The *New Credit Limit* window closes and the panel refreshes.

#### To delete credit allocations

- 1 Click the *Accounts & Credit Limits* button and the *Credit Limits* tab.
- 2 Click the *Asset class* drop-down list in the top panel and select the required asset class. The main panel updates to show the credit limits for that asset class.
- 3 Select the account for which you would like to delete credit utilisation.
- 4 Click the *Delete* button. The *Delete Credit Limit* window opens.
- 5 Click the *OK* button to proceed with the deletion. The credit limit is removed and the panel refreshes.

#### To edit credit allocations

- 1 Click the *Accounts & Credit Limits* button and the *Credit Limits* tab.
- 2 Click the *Asset class* drop-down list in the top panel and select the required asset class. The main panel updates to show the credit limits for that asset class.
- 3 Select the account for which you would like to edit credit utilisation.
- 4 Click the *Edit* button. The *Edit Credit Limit* window opens.
- 5 Edit the Aggregate and Settlement limits as required.
- 6 Click the *OK* button. The *Edit Credit Limit* window closes and the panel refreshes with the new limits.

#### To filter the accounts displayed in the information panel

- 1 Click the *Accounts & Credit Limits* button and the *Credit Limits* tab.
- 2 Click the *Asset class* drop-down list in the top panel and select the required asset class. The main panel updates to show the credit limits for that asset class.
- 3 Select the filter criteria from the *Filter* drop-down list in the top panel.
- 4 Enter a search string in the text box in the top panel.
- 5 Click the *Apply* button. The contents of the main panel updates to show only those accounts and associated credit limits that match the filter.

#### To change the asset class

- 1 Click the *Accounts & Credit Limits* button and the *Credit Limits* tab.
- 2 Click the *Asset class* drop-down list in the top panel and select the required asset class. The main panel updates to show the credit limits for that asset class.

# Chapter 15 Prices Panel Tasks

## Reference

For an explanation of the Prices panel features please refer to [Prices Panel Reference on page 364](#).

## Modules that use this panel

The table below lists the modules that use the Prices panel.

Module	Reference
FX setup	<a href="#">FX Trading Setup on page 25</a> .
Alternative currency versions and NDFs	<a href="#">Alternative currency versions and NDFs on page 71</a> .

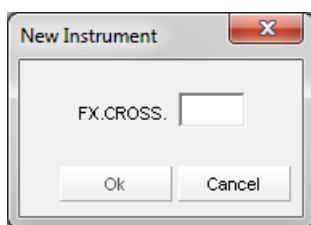
## Prices panel tasks

### To add a column

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 Click the Add Column button. The Add Column window opens.
- 4 Select the column you would like to add to the Prices panel.
- 5 Click the OK button. The Add Column window closes and the panel refreshes to show the new column.

### To add a currency

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 Click the New Instrument button. The New Instrument window opens.



- 4 Enter the three character currency code.
- 5 Click the OK button. The New Instrument window closes and the panel updates with the new currency highlighted and any default values populated.
- 6 Click the Save button.

### To delete a currency

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 Select the currency you would like to delete.
- 4 Click the Delete Instrument button. The Delete Instrument window opens.
- 5 Click the Yes button to proceed with the currency deletion. The Delete Instrument window closes and the panel refreshes.
- 6 Click the Save button.

---

**Note:** If the currency is used, it cannot be deleted.

---

### To set the default column value

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 Click the Default Column Value button. The Set default column value window opens.
- 4 Select the column for which you would like to set a default value using the Select Column drop-down list. Enter the intended default value for the column in the Default Value box.
- 5 Click the OK button. The Set default column value window closes. When a currency is added in future, the column will be populated with the default value.

**Note:** The default value is not persistent across branches in the Prices panel. This means that a default value set for FX.CROSS would not exist as a default for the same column in FX.LONDON.

### To view currency assignment

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 Select the currency for which you would like to view the associated currency pairs.
- 4 Click the View button. The Users of this instrument window opens showing the currency pairs that use the selected currency.
- 5 Click the Close button. The Users of this instrument window closes.

### To set the fixing details for a currency version or NDF

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 Add the following columns to the Prices panel:
  - Parent
  - Version Type
  - Version Display
  - Fixing Days
  - Reveal
  - Fixing Text

See Also: [To add a column](#) on page 178.

- 4 Click the New Instrument button. The ET Admin displays the New Instrument window.
- 5 Enter a three letter short code for the currency version or NDF and click OK. The New Instrument window closes.
- 6 For the newly created currency, click into the Version Type column and select NDF. The Version Type column displays NDF.
- 7 Click into the Parent column. The Select a currency window appears.
- 8 Select the parent currency. The Select a currency window closes and the chosen parent currency is displayed in the Parent column.
- 9 Click into the Version Display column and enter the label to be given to the NDF currency version when listed in the client and trader applet rates panel. Press ENTER, the Version Display column shows the currency version or NDF label.
- 10 Click into the Fixing Days column and enter the amount of days required to enforce the minimum tenors permitted for an NDF deal. Press ENTER, the Fixing Days column shows the number of fixing days.
- 11 Click into the Fixing Text column and enter a reference for the fixing rules. Press ENTER, the Fixing Text column displays the reference.
- 12 Click into the Reveal column. The ET admin displays a list of applets.
- 13 Select the applet in which the NDF or currency version is to appear. The Reveal column displays the applet name.
- 14 Click the Save button.

### To set the 'rate of last resort' for credit amount calculation

- 1 Click the CCY Admin button and the Prices tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 If the ASK\_CREDIT and BID\_CREDIT columns are not already on display, take the steps below to add them:

- a Click the *Add/Remove Column* button. The *Add/Remove Column* window opens.
  - b Click the *ask\_credit* and *bid\_credit* under the *Available Columns* box.
  - c Click the *Add>>* button. The *ask\_credit* and *bid\_credit* are under the *Selected Columns* box.
  - d Click *Ok*. The *Add/Remove Column* window closes. The information panel displays the added columns.
- 4 Click the *ASK\_CREDIT* column of the instrument that you would like to edit and edit as required.
  - 5 Click the *BID\_CREDIT* column of the instrument that you would like to edit and edit as required.
  - 6 Click the *Save* button.

**To set the 'rate of last resort' for risk amount calculation**

- 1 Click the *CCY Admin* button and the *Prices* tab.
- 2 Select the asset class using the drop-down list in the right of the top panel.
- 3 If the *ASK\_RISK* and *BID\_RISK* columns are not already on display, take the steps below to add them:
  - a Click the *Add/Remove Column* button. The *Add/Remove Column* window opens.
  - b Click the *ask\_risk* and *bid\_risk* under the *Available Columns* box.
  - c Click the *Add>>* button. The *ask\_risk* and *bid\_risk* are under the *Selected Columns* box.
  - d Click *Ok*. The *Add/Remove Column* window closes. The information panel displays the added columns.
- 4 Click the *ASK\_RISK* column of the instrument that you would like to edit and edit as required.
- 5 Click the *BID\_RISK* column of the instrument that you would like to edit and edit as required.
- 6 Click the *Save* button.

# Chapter 16 CCY Admin Panel Tasks

## Reference

For an explanation of the CCY Admin panel features please refer to [CCY Admin Panel Reference on page 369](#).

## Modules and tasks that use this panel

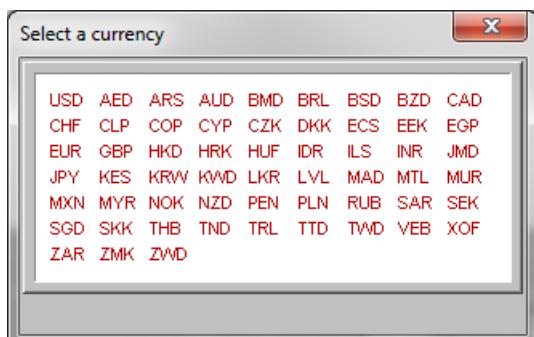
The table below lists the modules that use the CCY Admin panel.

Module	Reference
FX setup	<a href="#">FX Trading Setup on page 25</a> .
One click trading	<a href="#">One-click Trading on page 43</a> .
Multi branch FX trading	<a href="#">Multi-branch FX on page 78</a> .
Rate blending and best price calculation	<a href="#">Rate blending and best price calculation on page 93</a> .
Non Deliverable Forward currencies	<a href="#">Alternative currency versions and NDFs on page 71</a> .

## Currency pairs tasks

### To create a currency pair model

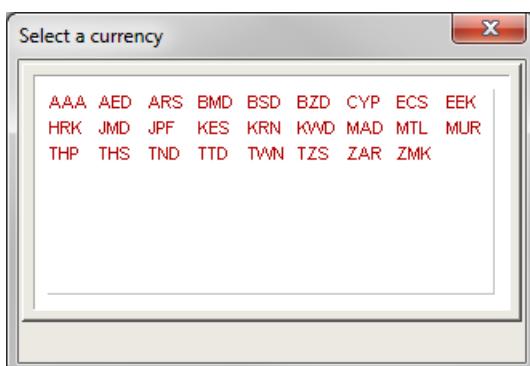
- 1 Click the CCY Admin button and the CCY Admin tab.
- 2 In the top panel, click the FX branch tab for which you want to create currency pairs.
- 3 Click into the *Currency* box. The *Select a currency* window opens.



- 4 Click the base currency for the intended currency pair. The *Select a currency* window closes and displays the current currency pairs for that currency in the *Pair Definition* panel.
- 5 Click the *New Pair* button. The *Create New Pair* window opens.



- 6 Click the *Terms Currency* field. The *Select a currency* window opens.



- 7 Click the terms currency you want. The *Select a currency* window closes and the *Terms Currency* field updates with the chosen terms currency. The *Model Name* field updates with a default name for the model.  
 8 Rename the model if required.  
 9 Tick the *Supports Inverse?* checkbox, if you want to specify that the currency pair supports inverse currency models as well as market convention.

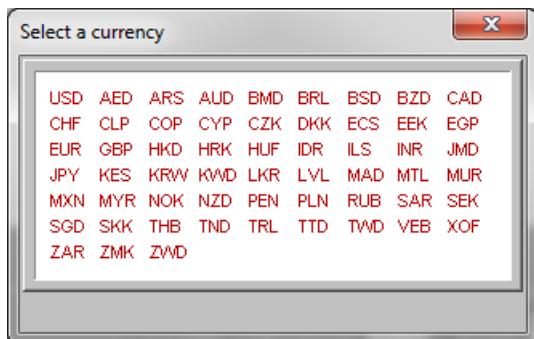
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**Note:** The support for inverse quotation of the model can be changed once the model is created.

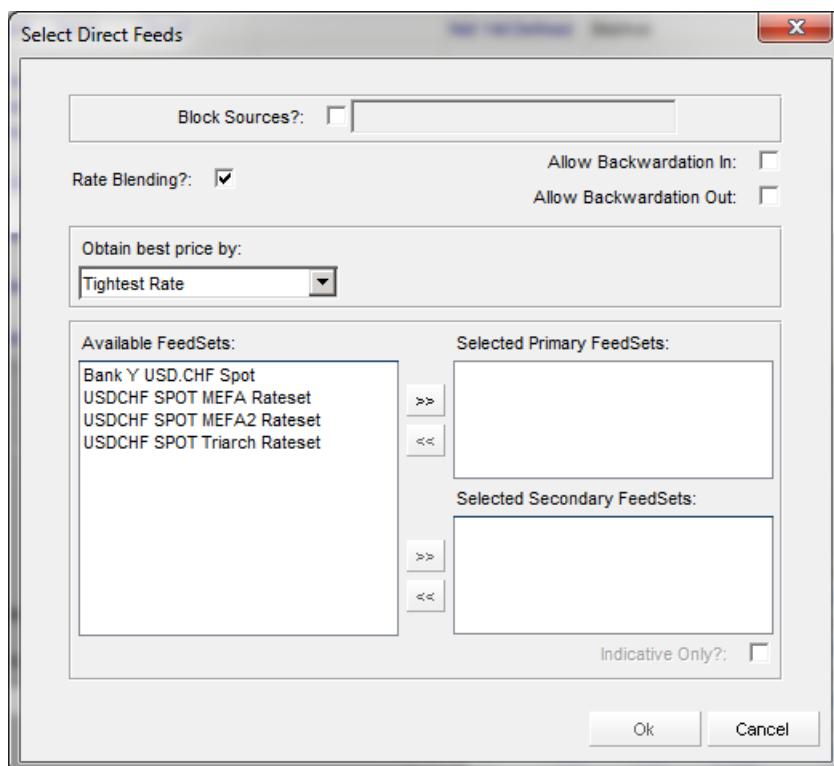
- 10 Tick the *SI pair?* checkbox, if you want to specify that the currency pair is a Systematic Internaliser. (This checkbox is available since ET 2.3.)  
 11 Click the *OK* button. The *Create New Pair* window closes and the *Pair Definition* panel updates to show the new model.

#### Assigning multiple feedsets with rate blending (tightest price, widest price or blended average)

- 1 Click the *CCY Admin* button and the *CCY Admin* tab.
- 2 In the top panel, click the FX branch tab you require.
- 3 Click into the *Currency* box. The *Select a currency* window opens.



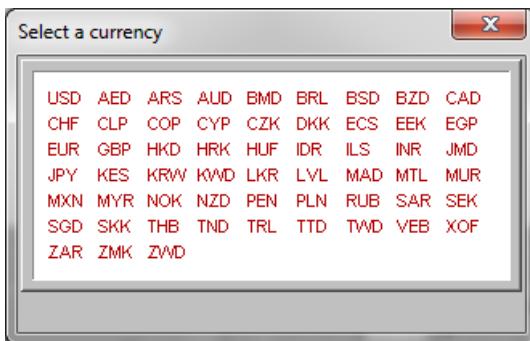
- 4 Click the base currency for the intended currency pair. The *Select a currency* window closes displays the current currency pairs for that currency in the *Pair Definition* panel.
- 5 Select the channel in the model of the currency pair to which you would like to set up rate blending.
- 6 Click the *Spot Method* drop-down list. ET Admin displays *Direct*, *Derived* and *Crossed*.
- 7 Select *Direct*. The *Spot Method* column updates to show *Direct*. The *Select Direct Feeds* window opens.
- 8 Activate the *Rate Blending?* checkbox. The *Select Direct Feeds* window changes to show the *Obtain best price by* drop-down list.



- 9 Select either *Tightest Rate*, *Widest Rate* or *Blended Average* from the *Obtain best price by* drop-down list.
  - 10 Use the >> and << buttons to assign the feed sets you wish to use for blending to the *Selected Primary FeedSets* box.
  - 11 Click the *OK* button. The *Select Direct Feeds* window closes.
  - 12 Click the *Save* button in the bottom panel to save changes made to the channel in that model.
- This procedure is part of the following module:
- [Rate blending and best price calculation on page 93](#).

#### Assigning multiple feedsets with rate blending (compare crossed with direct)

- 1 Click the *CCY Admin* button and the *CCY Admin* tab.
- 2 In the top panel, click the FX branch tab you require.
- 3 Click into the *Currency* box. The *Select a currency* window opens.



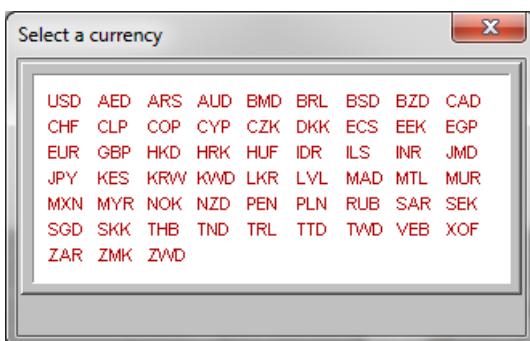
- 4 Click the base currency for the intended currency pair. The *Select a currency* window closes displays the current currency pairs for that currency in the *Pair Definition* panel.
- 5 Select the channel in the model of the currency pair to which you would like to set up rate blending.
- 6 Click the *Spot Method* drop-down list. ET Admin displays *Direct*, *Derived* and *Crossed*.
- 7 Select *Direct*. The *Spot Method* column updates to show *Direct*. The *Select Direct Feeds* window opens.
- 8 Activate the *Rate Blending?* checkbox. The *Select Direct Feeds* window changes to show the *Obtain best price by* drop-down list.
- 9 Select *Compare crossed with direct* from the *Obtain best price by* drop-down list. The *Select Direct Feeds* window updates to show the options for *Compare crossed with direct* rate blending.
- 10 Click into the *Crossing CCY* box to select the currency to be used in the cross calculation. The currencies made available are based on currency pair models which exist in the database already, so for example, if you are configuring USD.JPY, and wish to have EUR as the crossing currency, EUR will only be made available if models already exist in the database for EUR.USD and EUR.JPY, and the *Spot Method* is direct or crossed.
- 11 Once you have chosen the crossing currency, the top two *FeedSets* boxes will automatically be labelled with the constituent currency pairs necessary to calculate the cross, in this example, they are EUR.USD and EUR.JPY. Select the feed set you require for each of these pairs. Please note, it is only possible to select one feed set per constituent pair.
- 12 The *Available FeedSets* box allows you to select all the direct feeds (in this case USD.JPY) that will be used in the comparison. There is no limit to the number of direct feeds you can choose here.
- 13 Click the *OK* button. The *Select Direct Feeds* window closes.
- 14 Click the *Save* button in the bottom panel to save changes made to the model.

This procedure is part of the following module:

- [Rate blending and best price calculation on page 93.](#)

#### To delete a currency pair model

- 1 Click the *CCY Admin* button and the *CCY Admin* tab.
- 2 In the top panel, click the FX branch tab for which you want to delete currency pairs.
- 3 Click into the *Currency* box. The *Select a currency* window opens.

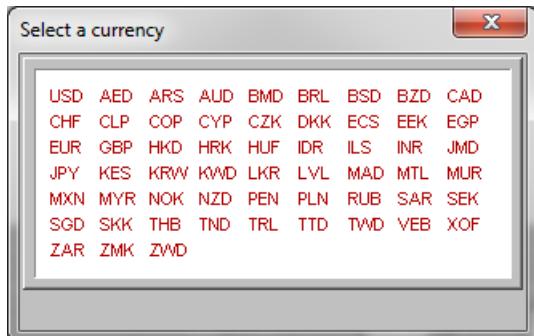


- 4 Click the base currency for the intended currency pair. The *Select a currency* window closes displays the current currency pairs for that currency in the *Pair Definition* panel.
- 5 Click the currency pair that you would like to delete. Click the *Delete Model* button. The *Delete Confirm* window opens.
- 6 Click the *Yes* button to proceed the deletion. The panel refreshes.

## Updating currency models

### Currency model selection procedure

- 1 Click the *CCY Admin* button and the *CCY Admin* tab.
- 2 In the top panel, click the FX branch tab you require.
- 3 Click into the *Currency* box. The *Select a currency* window opens.



- 4 Click the base currency for the intended currency pair. The *Select a currency* window closes displays the current currency pairs for that currency in the *Pair Definition* panel.
- 5 Select the currency pair you would like to modify.

### To create additional currency pair models

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Click the *New Model* button. The *Create New Model* window opens.
- 3 Enter the model name in the *Model Name* field.
- 4 Click the *OK* button. The *Create New Model* window closes and the *CCY Admin* panel refreshes with the new model selected.

### To Outsource a currency pair individually

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Scroll across to the *Outsource* column in the *Pair Definition* panel. Click into the *Outsource* column for the currency model you wish to outsource. The drop-down menu opens.
- 3 Select Yes.
- 4 Click the *Save* button in the bottom panel.

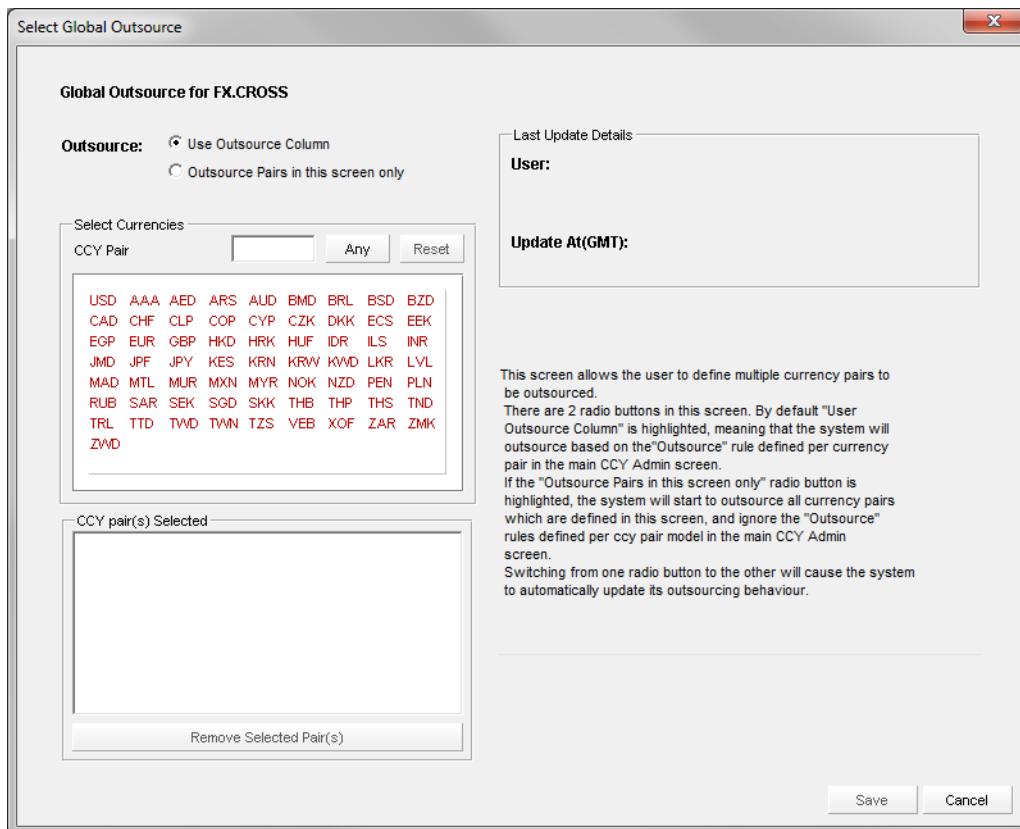
---

**Note:** Outsourcing liquidity to a Liquidity Provider with ET is part of the Multi-Entity offering, and is used in conjunction with the Multi Entity Trading Adaptor. Please refer to the RET-AD 3.5 LP & RP Multi-Entity Configuration Guide.

---

### To Outsource a currency pair globally

- 1 Click the CCY Admin button and the CCY Admin tab.
- 2 In the top panel, click the FX branch tab you require.
- 3 Click the *Global Outsource* button in the *Pair Definition* panel. The *Select Global Outsource* window opens.



- 4 Activate the *Use Outsource Column* checkbox.
- 5 Select the currency pair you wish to outsource using the *Select Currencies* panel.
- 6 Click the *Add chosen CCY pair* button. The currency pair appears in the *CCY pair(s) Selected* box below.
- 7 Repeat steps 5 and 6 for all the currency pairs you wish to outsource.
- 8 Click the *Save* button. The *Select Global Outsource* window closes.

---

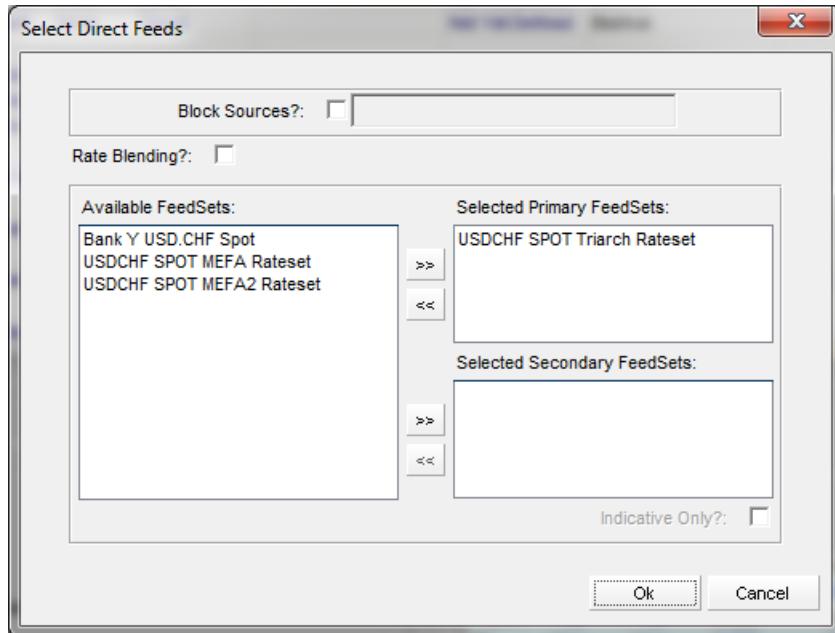
**Note:** Outsourcing liquidity to a Liquidity Provider with ET is part of the Multi-Entity offering, and is used in conjunction with the Multi Entity Trading Adaptor. Please refer to the RET-AD 3.5 LP & RP Multi-Entity Configuration Guide.

---

### To assign a feed set to a model (Direct price method)

See [Feed tasks on page 211](#) for how to create a feedset.

- 1 Select the currency pair to which you would like to assign a feed set.
- 2 Click the *Spot Method* drop-down list. ET Admin displays *Direct*, *Derived* and *Crossed*.
- 3 Select *Direct*. The *Spot Method* column updates to show *Direct*. The *Select Direct Feeds* window opens.



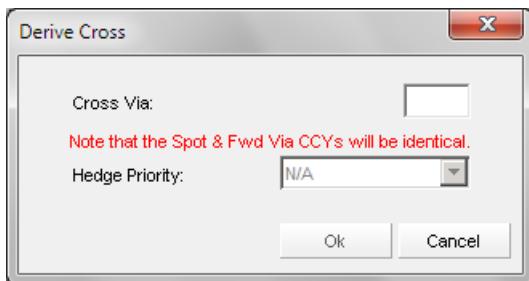
- 4 Use the >> and << buttons to assign primary and secondary feed sets.

**Note:** A secondary feed source, introduced in RET version 3.3 sp 3, is a backup feed source which becomes available and used when TRM loses its connection with primary feed source. Once the primary feed source become available again TRM will return to publish rates from primary feed source and secondary feed source will become inactive. The Secondary feed source is not used if the connection is merely stale.

- 5 Click the *OK* button. The *Select Direct Feeds* window closes.
- 6 Repeat steps 3 to 5 for the *Fwd Method* column.
- 7 Click the *Save* button.

### To set the pricing method as Derived

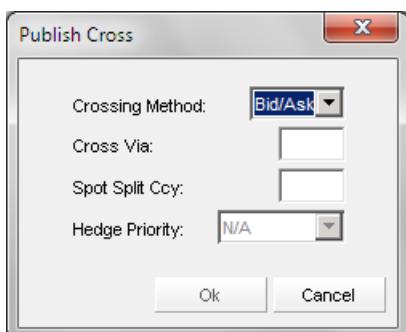
- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Click the *Spot Method* drop-down list. ET Admin displays *Direct*, *Derived* and *Crossed*.
- 3 Select *Derived*. The *Spot Method* column updates to show *Derived*. The *Derive Cross* window opens.



- 4 Click the *Cross Via* box. The *Select a currency* window opens.
- 5 Select the currency that the model is to be derived through. The *Select a currency* window closes, and the *Cross Via* box updates with the chosen currency.
- 6 [Available since ET 2.3] Select the currency pair to be hedged before the other pair, from the *Hedge Priority* drop-down list. See more information about hedging priority in [ET 2.3 Vector Pricing & Auto-Hedging Guide](#).
- 7 Click the *OK* button. The *Spot Via CCY* column updates with the cross via currency. [Available since ET 2.3] The *Hedge Priority* column updates with the chosen currency pair.
- 8 Click the *Save* button.

#### To set the pricing method as Crossed

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Click the *Spot Method* drop-down list. ET Admin displays *Direct*, *Derived* and *Crossed*.
- 3 Select *Crossed*. The *Spot Method* column updates to show *Crossed*. The *Publish cross* window opens.



- 4 Select the crossing method from the *Crossing Method* drop-down list.
- 5 Click the *Cross Via* box. The *Select a currency* window opens.
- 6 Select the currency that the model is to be derived through. The *Select a currency* window closes, and the *Cross Via* box updates with the chosen currency.
- 7 [Available since ET 2.3] Click the *Spot Split Ccy* box. The *Select a currency* window opens.
- 8 [Available since ET 2.3] Select the currency that is used for profit checking and settlement of crossed rates. The *Select a currency* window closes, and the *Spot Split Ccy* box updates with the chosen currency.

**Note:** The split currency will also be used for hedging process.

- 9 [Available since ET 2.3] Select the currency pair to be hedged before the other pair, from the *Hedge Priority* drop-down list. See more information about hedging priority in [ET 2.3 Vector Pricing & Auto-Hedging Guide](#).
- 10 Click the *OK* button. The *Spot Via CCY*, *Spot Crossing Method*, *Fwd Method*, *Fwd Via CCY* and *Fwd Crossing Method* columns update with the cross pricing settings. [Available since ET 2.3] If the *Spot Split Ccy* is set, the *Split* (*Spot Split Ccy* and *Fwd Split Ccy*) columns will update with the chosen currency; the *Hedge Priority* column will update with the chosen currency pair.
- 11 Click the *Save* button.

**See Also:** [Currency pairs and models on page 472](#).

**To change the spot one-click trading threshold**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Scroll across to the *Spot One Click Threshold* column in the *Pair Definition* panel.
- 3 Enter a value *Spot One Click Threshold* column for the chosen currency pair model.
- 4 Click the *Save* button in the bottom panel.

This procedure is part of the following module:

- [One-click Trading on page 43](#).

**To change the forward one-click trading threshold**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Scroll across to the *Fwd One Click Threshold* column in the *Pair Definition* panel.
- 3 Enter a value *Fwd One Click Threshold* column for the chosen currency pair model.
- 4 Click the *Save* button in the bottom panel.

This procedure is part of the following module:

- [One-click Trading on page 43](#).

**To specify a minimum tenor**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Scroll right in the *Pair Definition* panel until the *Min Tenor* column appears.
- 3 Click into the *Min Tenor* column. The ET admin displays a list of tenors.
- 4 Click the tenor required. The *Min Tenor* column displays the tenor selected.
- 5 Click the *Save* button in the bottom panel.

This procedure is part of the following module:

- [Alternative currency versions and NDFs on page 71](#).

**To set the ownership for a model**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Scroll right in the *Pair Definition* panel until the *Owner* column appears.
- 3 Click into the *Owner* column. The ET admin displays a list of trader users.
- 4 Click the user required. The *Owner* column displays the trader selected.
- 5 Click the *Save* button in the bottom panel.

**See Also:** [TRM model ownership on page 481](#).

**To enable Channel Link per model (available since ET 2.2 SP1)**

- 1 Click the *CCY Admin* button and the *CCY Admin* tab.
- 2 Select the parent instrument that you have created channel(s). For example, FX.CROSS
- 3 Select the currency that you want to configure. In each model, you see the *Channel Link* column.

Pair Definition						
		New Pair		New Model		
Currency:	USD	Instrument Name	Inverse?	Model Name	Channel Name	Channel Link
Filter			Yes	USD.CAD Parent Default	Global	Direct
Method:	All				CH2	No
					CH3	No
				CPGVick	Global	Direct
					CH2	Yes
					CH3	Yes
			(Inverse)			
			Yes	CPGVick	Global	Direct
					CH2	No
					CH3	Yes
				FeedSim	Global	Direct
					CH2	No
					CH3	No
				FeedSimAC	Global	Direct
					CH2	No
					CH3	No
				FeedSimVec	Global	Direct
					CH2	No
					CH3	No
USD.CAD						
USD.CHF						

- 4 Select Yes for the row of the channel that you want to enable the Channel Link control.

### To disable Channel Link per model (available since ET 2.2 SP1)

- 1 Click the CCY Admin button and the CCY Admin tab.
- 2 Select the parent instrument that you have created channel(s). For example, FX.CROSS
- 3 Select the currency that you want to configure. In each model, you see the *Channel Link* column.

**Pair Definition**

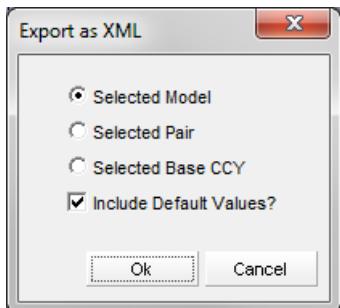
New Pair								New Model	
Currency:	USD	Instrument Name	Inverse?	Model Name (inverse)	Channel Name	Channel Link	Spot Method	Spot Via CCY	
<b>USD.CAD</b>		Yes	USD.CAD Parent Default	Global		Direct			
			CH2	No	Direct				
			CH3	No	Direct				
		(inverse)		CPGVick	Global		Direct		
				CH2	Yes	Direct			
				CH3	Yes	Direct			
<b>USD.CHF</b>		Yes	CPGVick	Global		Direct			
			CH2	No	Direct				
			CH3	Yes	Direct				
			FeedSim	Global		Direct			
		FeedSim	Global		Direct				
		FeedSimAC	Global		Direct				
		FeedSimAC	CH2	No	Direct				
		FeedSimVec	Global		Direct				
FeedSimVec	CH2	No	Direct						
FeedSimVec	CH3	No	Direct						

- 4 Select *No* for the row of the channel that you want to disable the Channel Link control.

## To show currency pair properties

### To show currency model, pair or base currency information

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Click the *Show Properties* button. The *Export as XML* window opens.



- 3 Select either *Selected Model*, *Selected Pair* or *Selected Base CCY*.
- 4 Click the *OK* button. A window opens with the XML for the chosen currency model, pair or base currency.

## To edit Spot Controls

See Also: [Spot Controls for \[CCY1.CCY2\] panel reference on page 373](#).

**Note:** Spot Controls can not be edited for derived currency pairs.

### To set the spread type for spot

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Select either Bid/Ask, Mid, Min/Max, Fix/Market or Percentage Spread from the drop-down list.
- 3 Click the *Save* button in the bottom panel.

See Also: [Spreading and rounding on page 476](#).

### To edit the spread for normal market conditions

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Edit the *bid* and *ask* spread values for normal market conditions.
- 3 Click the *Save* button in the bottom panel.

### To configure a currency pair for normal, volatile and highly volatile market conditions

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Activate the *Multi-tiered* checkbox. The *Spot Controls* panel updates to show normal, volatile and highly volatile spread columns.
- 3 Click the *Save* button in the bottom panel.

### To edit the spread for normal, volatile and highly volatile market conditions

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Follow the [To configure a currency pair for normal, volatile and highly volatile market conditions](#) on page 191.
- 3 Edit the *bid* and *ask* spread values for normal, volatile and highly volatile market conditions.
- 4 Click the *Save* button in the bottom panel.

### To edit the Good For amounts for normal, volatile and highly volatile market conditions

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 Follow the [To configure a currency pair for normal, volatile and highly volatile market conditions](#) on page 191.
- 3 Edit the *Good For* values for normal, volatile and highly volatile market conditions.
- 4 Click the *Save* button in the bottom panel.

**To set the Good For amount**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Enter a value, or values for the Good For amount.
- 3 Click the *Save* button in the bottom panel.

This procedure is part of the following module:

- [One-click Trading on page 43](#).

**To allow the Good For amount to be overridden**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Activate the *Allow overridden 'good for' amounts* checkbox.
- 3 Click the *Save* button in the bottom panel.

**To set the Dealable status**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Activate the *Dealable?* checkbox.
- 3 Click the *Save* button in the bottom panel.

**To set the Rounding rule**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Rates* tab. Select the appropriate setting using the *Rule* drop-down list.
- 3 Click the *Save* button in the bottom panel.

**See Also:** [Spreading and rounding on page 476](#).

**To allow redistribution**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Activate the *Allow Redistribute?* checkbox.
- 3 The *Interval* box becomes active. Enter a value for the interval at which the currency pair will be redistributed back to the rates infrastructure.
- 4 Click the *Save* button in the bottom panel.

**See Also:** [To create a redistribution feed set on page 212](#).

**To set the Override alert**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Enter a value in the *OR Alert* box.
- 3 Click the *Save* button in the bottom panel.

**To set the Good For override alert**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Enter a value in the 'Good For' *OR Alert* box.
- 3 Click the *Save* button in the bottom panel.

**To set the Max Time**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Enter a value in the *Max Time* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

**To set the Change Trigger**

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Enter a value in the *Change Trigger* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

### To set the Min Interval

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Enter a value in the *Min Interval* box.
- 3 Click the *Save* button in the bottom panel.

### To set the Min Movement

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Current* tab. Enter a value in the *Min Movement* box.
- 3 Click the *Save* button in the bottom panel.

### To set the Limit

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Tolerance* tab. Enter a value in the *Limit* box.
- 3 Click the *Save* button in the bottom panel.

### To set the New Range Count

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Tolerance* tab. Enter a value in the *New Range Count* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

### To set the Max Trace

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Tolerance* tab. Enter a value in the *Max Trace* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

### To set the Max Spread

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Tolerance* tab. Enter a value in the *Max Spread* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

### To make the rate indicative when out of range

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Tolerance* tab. Activate the *Make Indicative?* checkbox.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

### To set a currency model for Auto Control (available since ET 2.2)

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Spot Controls* panel, *Auto Control* tab. Activate the *Enable Auto Control* checkbox.
- 3 Click the *Add Condition* button. Repeat for your preference number of conditions.
- 4 Edit each condition with the threshold amount and the skew%.

---

**Note:** The skew% can only be 0 - 50%.

---

- 5 Click the *Save* button in the bottom panel.

## To edit Forward Controls

See Also: [Forward Controls for \[CCY1.CCY2\] panel on page 376](#).

---

**Note:** Forward Controls can not be edited for derived currency pairs.

### To edit the forward spread type

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Points* tab. Select either *Bid/Ask*, *Mid* or *Min/Max* from the *Spread* drop-down list.
- 3 In the *Spot Controls* panel, *Rates* tab. Select
- 4 Click the *Save* button in the bottom panel.

See Also: [Spreading and rounding on page 476](#).

### To set the Rounding rule

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Points* tab. Select the appropriate setting using the *Rule* drop-down list.
- 3 Click the *Save* button in the bottom panel.

See Also: [Spreading and rounding on page 476](#).

### To edit the spread for forward points

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Points* tab. Edit the *Bid* and *Ask* columns for the forward tenor. The new spread is applied to the tenor selected.
- 3 Click the *Save* button in the bottom panel.

### To edit the skew value for forward points

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Points* tab. Set the skew value to either *0.01*, *0.1* or *1.00* by clicking into the *Skew* column. This value will be used when skewing forward rates in the Rate Monitor panel, if no value is selected in the *Skew Value* drop-down in that panel.
- 3 Click the *Save* button in the bottom panel.

### To set the Factor for ON, TN and SN tenors

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Points* tab. Set the *Spread* drop-down list to *Mid*.
- 3 In the *Factor* column set the values for the *ON*, *TN* and *SN* tenors
- 4 Click the *Save* button in the bottom panel.

See Also: [Adjustment factors for ON/TN/SN trades on page 478](#).

### To set the Spot Limit

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *Spot Limit* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

### To allow redistribution

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Activate the *Allow Redistribute?* checkbox.
- 3 The *Interval* box becomes active. Enter a value for the interval at which the currency pair will be redistributed back to the rates infrastructure.
- 4 Click the *Save* button in the bottom panel.

#### To set the Override alert

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *OR Alert* box.
- 3 Click the *Save* button in the bottom panel.

#### To set the Max Time

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *Max Time* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

#### To set the Change Trigger

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *Change Trigger* box.
- 3 Click the *Save* button in the bottom panel.

---

**Note:** This setting is only available for Direct currency pairs.

---

#### To set the Min Interval

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *Min Interval* box.
- 3 Click the *Save* button in the bottom panel.

#### To set the Min Movement

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *Min Movement* box.
- 3 Click the *Save* button in the bottom panel.

#### To set the Min Spot Movement

- 1 Follow the [Currency model selection procedure](#) on page 185.
- 2 In the *Forward Controls* panel, *Current* tab. Enter a value in the *Min Spot Movement* box.
- 3 Click the *Save* button in the bottom panel.

# Chapter 17 Channels Panel Tasks

## Reference

For an explanation of the Channels panel features please refer to [Channels Panel Reference](#) on page 379.

## Channel tasks

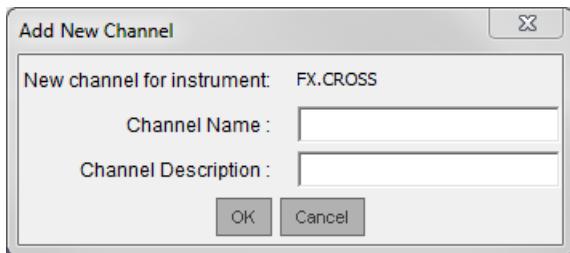
### To create a channel

---

**Note:** A new channel inherits all properties of the Global channel. You can customize the properties of a new channel; however, cannot re-set them back to the initial state in just one click.

---

- 1 Make sure you have the Channels permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the CCY Admin button and the *Channels* tab. The ET Admin displays the *Channels* panel.
- 3 In the navigation panel on the left hand side, select the instrument that you want to create a channel. The main panel on the right hand side displays the users who uses the selected instrument. By default, all users uses the default channel called Global channel.
- 4 Click the New Channel button to create a new channel of the selected instrument (parent instrument). The *Add New Channel* window appears.



- 5 Enter a name and description for the channel.
  - The channel name must be unique within the same parent instrument.
  - The channel name must not contain special characters.
  - One parent can have up to five customized channels.
- 6 Click the OK button. The currency set panel updates with the newly created currency set selected.

### To customize currency pairs of a channel

- 1 Click the CCY Admin button and the CCY Admin tab.
- 2 Select the parent instrument that you have created the new channel of it. For example, FX.CROSS
- 3 Select the currency that you want to configure. In each currency pair, you see the *Channel Name* column.

Instrument Name	Inverse?	Model Name	Channel Name	Spot Method	Spot	
EUR.USD	Yes	EUR.USD Parent Default	Global	Direct		
			CPG	Direct		
		(inverse)	EUR.USD Second Model	Channel1	Direct	
				Channel2	Direct	
USD.CAD	Yes	USD.CAD Parent Default	Global	Direct		
			CPG	Direct		
		(inverse)		Channel1	Direct	
				Channel2	Direct	

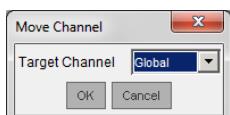
- 4 Select the row of the channel that you want to customize.  
You may filter to view only the channel you want to customize by using the *Channels* filter.
- 5 Customize the currency pair as required. See [CCY Admin Panel Tasks](#) on page 181.

### To search user(s) who use a channel

- 1 Click the CCY Admin button, the *Channels* tab.
- 2 In the navigation panel, select the instrument. The *Users* grid shows all users assigned to that instrument.
- 3 Select a search criteria from the *Search* list to search users by User Name, Group Name, or Full Name.
- 4 Type the text to search in the *Search* textbox. The search result shows in *Users* grid.

### To assign or move user(s) to a channel

- 1 Click the CCY Admin button, the *Channels* tab.
- 2 In the navigation panel, select the instrument.
- 3 In the *Users* grid in the main panel, select the user(s) you want to move.
- 4 Click the *Move Selected User(s)* button. The *Move Channel* window appears.



- 5 Select the channel from the *Target Channel* list and click OK. The selected user(s) disappear from the *Users* grid. You can see the user(s) in the target channel.

**Note:** This change takes effect immediately, so the users see the rates of the new channel immediately.

### To set up a channel

- 1 Create a channel. See [To create a channel](#) on page 196.
- 2 Create TRM for the new channel that you have created in step 1.  
For example, you have created CH1 of FX.CROSS, so in this step you create a new TRM (EchoTRM.FX.CROSS\_CH1) that has RESOURCE\_NAME = FX.CROSS\_CH1

**Note:** The format is RESOURCE\_NAME = <BRANCH\_NAME>\_<CHANNEL NAME>

You have to set up a new EchoTRM instance (both .ini and bin files).

For example, if you set up new TRM instance in EchoTRM.FX.CROSS\_CH1.ini file, you have to change two parameters as follows:

```
[EchoTRM.FX]
RESOURCE_DETAILS=HOST:172.23.12.175,TYPE:SOCK_ROBUST,PORT:16022
RESOURCE_NAME=FX.CROSS_CH1
```

- 3 Customize currency pairs of the channel. See [To customize currency pairs of a channel](#) on page 197.

When a channel is created, it allows an admin user to configure properties of its currency pairs independently from its parent instrument. However, if the admin user does not specify a configuration for the channel, it will be inherited from its parent instrument.

- 4 Start the TRM bin file. For example, EchoTRM.FX.CROSS\_CH1 to go with the example in step 2.

After EchoTRM.FX.CROSS\_CH1 started up successfully, you can see rates from this channel in Rate Monitor by creating new setup then selecting a currency pair and the channel name.

- 5 Edit the DateServer2.ini file as guided below.

- Copy the parameter CCY\_1DTOSPOT.<RESOURCE\_NAME> and its value to a new row.
- Edit the RESOURCE\_NAME to be of the new channel and save the change.

Example:

```
[dateserver]
#CCY_1DTOSPOT=USD,USD:CAD,CAD:USD,USD:TRY,TRY:USD,CAD:USD:TRY
#CCY_1DTOSPOT.FX.CROSS=USD,USD:CAD,CAD:USD,USD:TRY,TRY:USD,CAD:USD:TRY
CCY_1DTOSPOT=USD,US1,US2,US3,US4,CAD,CA1,CA2,CA3,CA4,USD:CAD,CAD:USD,RUB,EUR:RUB:USD,EU1
:RUB:USD,USD:TRY,TRY:USD,USD:US1:CAD,USD:US1:TRY,USD:US1:RUB,USD:US2:CAD,USD:US3:CAD,USD
:US4:CAD
CCY_1DTOSPOT.FX.CROSS=USD,US1,US2,US3,US4,CAD,CA1,CA2,CA3,CA4,USD:CAD,CAD:USD,RUB,EUR:RU
B:USD,EU1:RUB:USD,USD:TRY,TRY:USD,USD:US1:CAD,USD:US1:TRY,USD:US1:RUB,USD:US2:CAD,USD:US
3:CAD,USD:US4:CAD
- Restart the DateServer.
```

- 6 Assign users to the channel. See [To assign or move user\(s\) to a channel](#) on page 197.

### To delete a channel

- 1 Click the CCY Admin button and the *Channels* tab.
- 2 Select the channel you would like to delete.
- 3 Click the *Delete Channel* button. The *Delete Channel* window opens to ask for confirmation.
- 4 Click the Yes button to proceed with the channel deletion. The channel is deleted and the *Channels* panel refreshes.

# Chapter 18 Rate Monitor Panel Tasks

## Reference

For an explanation of the Rate Monitor panel features please refer to [Rate Monitor Panel Reference on page 400](#).

## Modules that use this panel

The table below lists the modules that use the Rate Monitor panel.

Module or task	Reference
Rate blending	<a href="#">Rate blending and best price calculation on page 93</a> .

## Currency setup tasks

### To create a currency pair setup

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select *New Setup* from the menu. The *New Setup* window opens.
- 3 Enter a name for the setup and select the desired FX.<name> instrument from the drop-down menu.

---

**Note:** The instrument name will prefix the name you entered to form the setup name.

- 4 Click the *OK* button. The Rate Monitor panel displays the *Setup Configuration* screen showing *Step 1: Select CCY Pair*, *Step 2: Select Channel* and *Selected* frames.
- 5 In the *Step 1: Select CCY Pair* frame, select the base then terms of each currency pair you would like to add to the setup.
- 6 In the *Step 2: Select Channel* frame, select the channel you would like to add to the setup. Select *Global* if you do not have any custom channels or would not like to set up for any custom channel. The currency pairs are listed in the *Selected* frame.

---

**Note:** Currencies with additional versions are displayed with an asterisk(\*) next to them. Clicking the currency will present a drop-down with the versions listed.

---

**Note:** If you select a custom channel, its name will display in a parenthesis next to the currency pair.

- 7 Repeat steps 5 to 6 to add more currency pairs to the setup.
- 8 Drag and drop to change the order of the currency pairs in the setup.
- 9 Click the *View Tile Mode* button to view the rate in tile mode; or click the *View Row Mode* button to view the rates in row mode. The Rate Monitor panel refreshes to show the spot rate view and the rates for all currencies selected.

### To switch between currency setups

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select the previously saved setup that you would like to view. The Rate Monitor panel updates with the contents of the selected setup.

---

**Note:** In case the setup name is cut because it is longer than the menu width, you can hover the mouse over the setup name to view the name in full.

### To edit a currency pair setup

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select the setup that you would like to edit. The setup name is marked.

**Note:** In case the setup name is cut because it is longer than the menu width, you can hover the mouse over the setup name to view the name in full.

- 3 Click the logo (also called home icon) in the top left corner and select *Setup Configuration* from the menu. The Rate Monitor panel displays the *Setup Configuration* screen of the setup that you selected.
- 4 In the *Step 1: Select CCY Pair* frame, select the base then terms of each currency pair you would like to add to the setup.
- 5 In the *Step 2: Select Channel* frame, select the channel you would like to add to the setup. Select *Global* if you do not have any custom channels or would not like to set up for any custom channel. The currency pairs are listed in the *Selected* frame.

**Note:** Currencies with additional versions are displayed with an asterisk(\*) next to them. Clicking the currency will present a drop-down with the versions listed.

**Note:** If you select a custom channel, its name will display in a parenthesis next to the currency pair.

- 6 Repeat steps 4 to 5 to add more currency pairs to the setup.
- 7 In the *Selected* frame, drag and drop to change the order of the currency pairs in the setup.
- 8 To delete a currency pair from the *Selected* frame, click the x mark of that currency pair. The deleted currency pair disappears from the *Selected* frame.
- 9 Click the *View Tile Mode* or the *View Row Mode* button to view the rates as preferred. The Rate Monitor panel refreshes to show the spot rate view and the rates for all currencies selected.

### To delete a currency pair setup

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select the setup that you would like to delete. The setup name is marked.

**Note:** In case the setup name is cut because it is longer than the menu width, you can hover the mouse over the setup name to view the name in full.

- 3 Click the logo (also called home icon) in the top left corner and select *Delete Setup* from the menu. The *Setup* window opens with the message *Delete current setup: <setup name>*. The Rate Monitor refreshes with the next setup listed if applicable; otherwise, it is empty.

### To set a currency pair setup as default

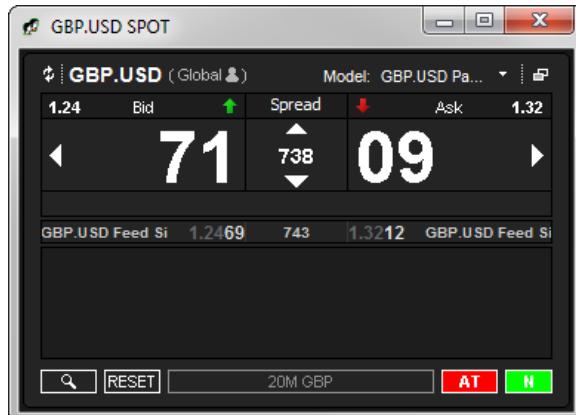
- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select the setup that you would like to set as default. The setup name is marked. The Rate Monitor panel updates with the contents of the selected setup.

**Note:** In case the setup name is cut because it is longer than the menu width, you can hover the mouse over the setup name to view the name in full.

- 3 Click the logo (also called home icon) in the top left corner and select *Set As Default* from the menu. The *Setup* window opens with the message *<setup name> is now the default setup*. The next time the Rate Monitor panel is opened, that setup will be displayed.

### To float off a currency pair from the panel

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the float icon  of the currency pair you would like to float off. The pair is floated off to a separate window.



**Figure 15:** Floated window of a currency pair in ET 2.0

#### To dock a floating currency pair

- 1 Click the dock icon  of the currency pair or close the floating window to dock it with the Rate Monitor panel.
- 2 The pair is docked with the Rate Monitor panel.

## Rate management tasks

### Spot rates in Tile Mode view

#### To reset the spot rates for all pairs shown

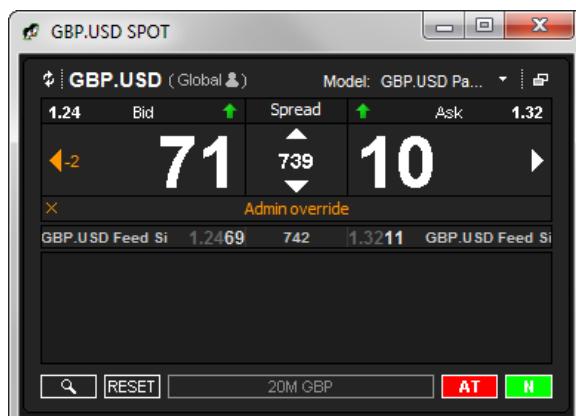
- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the logo (also called home icon) in the top left corner and select *Float Global Controls* from the menu. The *Global Controls* window opens.
- 3 Click the *RESET SPOT* button in the *Global Controls* window. All the spot rates in the setup are reset.

#### To reset the spot rates for a particular pair

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the *RESET* button in the currency pair for which you would like to reset the spot rate. The spot rate is reset.

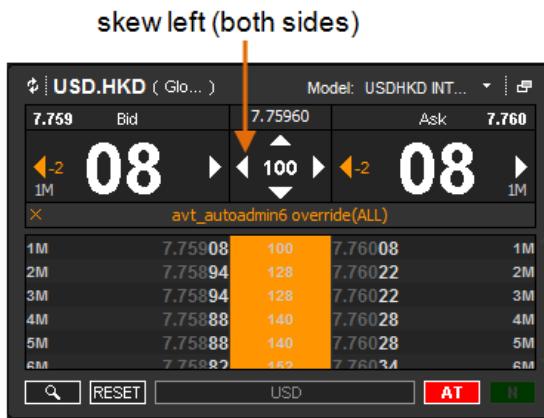
#### To skew a spot rate both sides (BID and ASK) for ET 2.0 and ET 2.1

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the arrows to the left and right of the spot rate. The spot rate is skewed and the number of pips is displayed next to the arrow used. The new rates are published and the spot window updates with *<admin user name> override*.



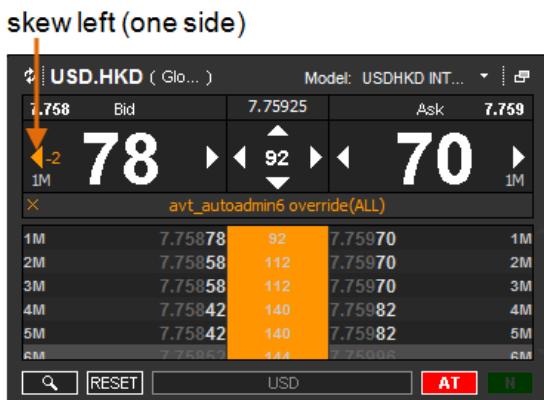
### To skew a spot rate both sides (BID and ASK) for ET 2.2 onwards

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the arrows to the left and right of the spot rate. The spot rate is skewed and the number of pips is displayed next to the arrow used. The new rates are published and the spot window updates with <admin user name> override.



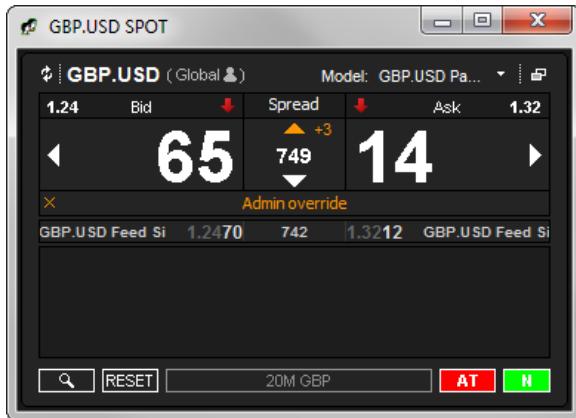
### To skew a spot rate one side (BID or ASK) for ET 2.2 onwards

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the arrows to the left or right of the spot rate. The spot rate is skewed and the number of pips is displayed next to the arrow used. The new rates are published and the spot window updates with <admin user name> override.



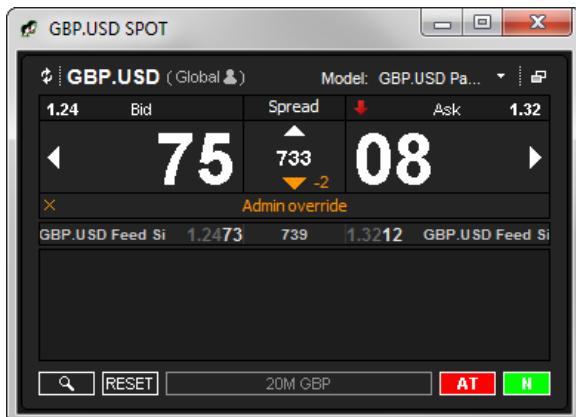
### To widen a spot rate

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the up arrow to the right of the spot rate. The spot rate is widened and the number of pips is displayed next to the arrow. The new rates are published and the spot window updates with *<admin user name> override*. (The screen capture below is from ET 2.0.)



### To tighten a spot rate

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click the down arrow to the right of the spot rate. The spot rate is tightened and the number of pips is displayed next to the arrow. The new rates are published and the spot window updates with *<admin user name> override*. (The screen capture below is from ET 2.0.)



### To change a spot rate by typing

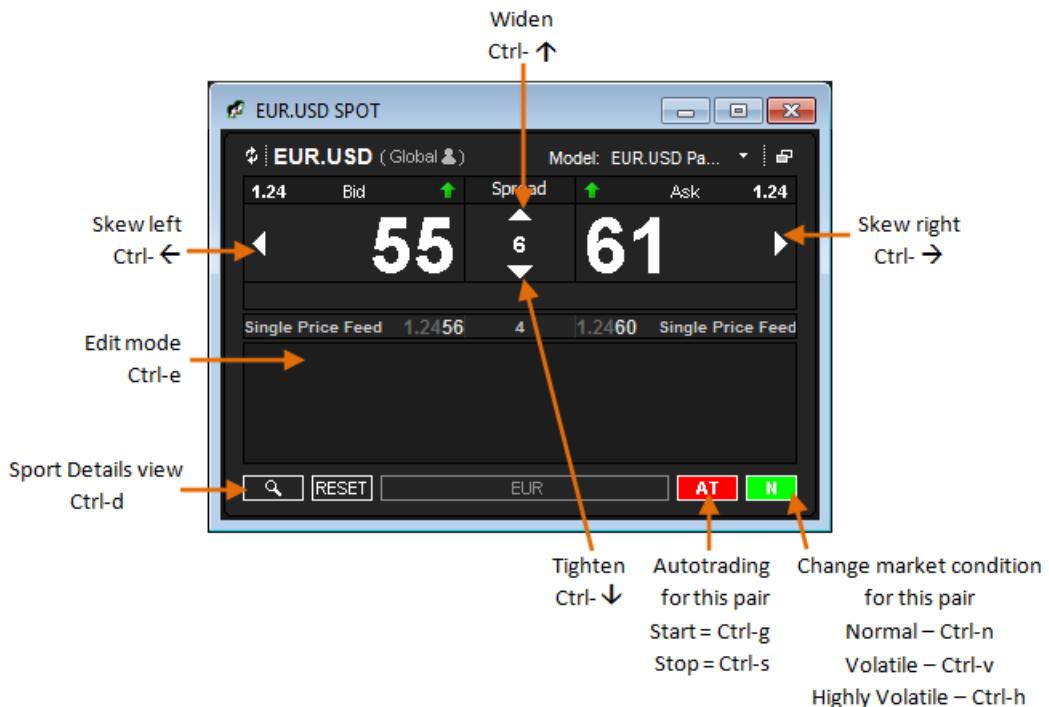
- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Click into the rate, the figures selected are highlighted.
- 3 Type in the new rate.

**Note:** The cursor moves to the next figure once the new rate has been typed.

- 4 Press ENTER on your keyboard when the rates are ready to be published. The new rates are published and the spot window updates with *<admin user name> override*.

### To navigate the spot view using the keyboard

- 1 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 2 Use the keyboard short-cuts below to navigate and edit the currency pair spot view. (The screen capture below is from ET 2.0.)



**Note:** For a full list of keyboard short-cuts for the Rate Monitor panel, refer to [Rate Monitor panel keyboard short-cuts on page 417](#)

## Forward rates

### To adjust a single forward tenor

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair you would like to adjust.
- 4 Select the *Adjustment Value* from the drop-down in the right hand side of the top panel.
- 5 Use the arrows in the tenor row to skew, widen and tighten the rate for that tenor.

### To adjust a single forward tenor by typing

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair you would like to adjust.
- 4 Click the forward points you would like to change. The forward points are selected and highlighted.
- 5 Type in a new value. The new value appears in the text box.
- 6 Use the TAB key to move to the next forward point value. The new forward points appear. The tenor row updates with <admin user name> override.

### To adjust all forward tenors

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair you would like to adjust.
- 4 Select the skew value from the drop-down in the right hand side of the top panel.
- 5 Use the *Adjust All Tenors* arrows in the top panel to skew, widen and tighten the forward points of all the tenors show.

### To adjust multiple forward tenors

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair you would like to adjust.
- 4 Select the skew value from the drop-down in the right hand side of the top panel.
- 5 Click the *Select* button. The *Select* button activates.
- 6 Click the forward tenor you would to update. The tenor is highlighted.
- 7 Use the arrows in the tenor row to skew, widen and tighten the rate for that tenor.

### To reset the forward points

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair you would like to adjust.
- 4 Click the *Reset All FWDS* button in the top panel. The forward points are reset to the market rates.

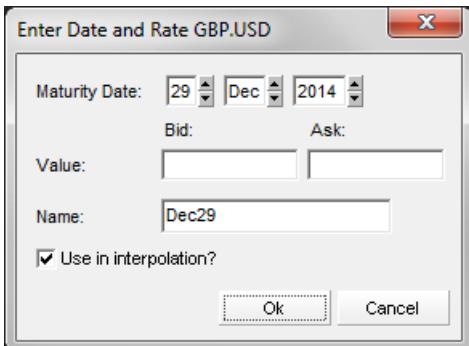
### To set the tab colour for when forward rates are overridden

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select *Preferences* from the menu. The *Settings* window appears.
- 3 Click the *Change* button for *Tab Override Colour*. The *Colour Picker* window opens.
- 4 Select a new colour and click the *OK* button. The *Colour Picker* window closes and the colour of the *Change* button for *Tab Override Colour* updates with the new colour.
- 5 Click the *Save* button. The *Settings* window closes. Any subsequent rate adjustments for forward points will change the text of the currency pair tab to the chosen colour.



### To add forward points for a specific date

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair to which you would like to add a tenor.
- 4 Click the  button in the top panel. The *Enter Date and Rate for <CCY1.CCY2>* window opens.
- 5 Enter the date and *Name* of the specific tenor to be shown in the main panel.



**Note:** The *Bid* and *Ask* rates can be interpolated automatically by activating the *Use Interpolation?* checkbox.

- 6 Click the *OK* button. The *Enter Date and Rate for <CCY1.CCY2>* window closes and the main panel refreshes with the new tenor inserted in chronological order into the tenors list.

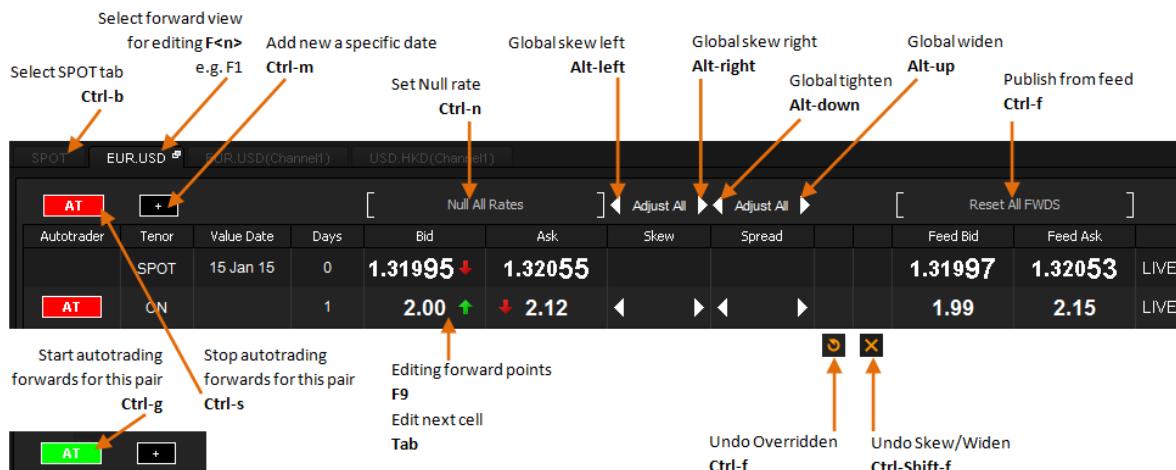
AT	1W	05 Dec 14	7	5.10	5.10	◀	▶	◀	▶	#N/A	#N/A
AT	Dec29	29 Dec 14	31	22.60 <span style="color:red">↓</span>	22.61	◀	▶	◀	▶	<span style="color:orange">○</span>	#N/A
AT	1M	31 Dec 14	33	24.05 <span style="color:red">↓</span>	24.05	◀	▶	◀	▶		23.93
AT	2M	30 Jan 15	63	48.94 <span style="color:red">↓</span>	48.94	◀	▶	◀	▶		48.83
AT	3M	27 Feb 15	91	73.12 <span style="color:green">↑</span>	73.12	◀	▶	◀	▶		73.33

### To delete a specific date tenor

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair from which you would like to remove a previously added tenor.
- 4 Hover the mouse over the name of the specific date tenor in the *Tenor* column. The name changes to the word *Delete*.
- 5 Click the word *Delete*. The warning dialog appears asking for deletion confirmation.
- 6 Click *Yes* to confirm. The main panel refreshes and the tenor is removed.

### To navigate the forward view using the keyboard

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Use the keyboard short-cuts below to navigate and edit the currency pair forward points



**Note:** For a full list of keyboard short-cuts for the Rate Monitor panel, refer to [Rate Monitor panel keyboard short-cuts on page 417](#)

## Auto Control (available since ET 2.2)

### To set a currency pair model and the permissions for Auto Control

- 1 Make sure you have the “Edit” permission for *Spot Model Data (multi tiered)* and *Spot Model Data (non-multi tiered)* set via ET Admin > User groups panel > Admin tab > CCY Admin.
- 2 Activate the *Enable Auto Control* checkbox and set conditions in CCY Admin panel (See [To set a currency model for Auto Control \(available since ET 2.2\) on page 193](#)). You can define up to ten levels together with the percent to skew the rates. The amounts must be in order from low to high.
- 3 Make sure you have the “Edit” permission for *Stop/Start Auto Control* set via ET Admin > User groups panel > Admin tab > Rate Monitor: FX.
- 4 Make sure the system enable part of book skewing (ET Admin > Advanced panel > Rates tab > *Enable Part of Book Skew (Requires user re-login)* checkbox).

## Channel Link (available since ET 2.2)

Once you enable the Channel Link feature in CCY Admin panel (see [To enable Channel Link per model \(available since ET 2.2 SP1\) on page 189](#)), you can control the custom channel(s) of that model via the Global channel. A link icon is on the tile or panel in Rate Monitor to indicate that the Channel Link feature is enabled.

## Trading tasks

### To stop autotrading across all currency pairs

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the *STOP AUTOTRADING* button in the *Global Controls* window. Autotrading is suspended across all the currency pairs in ET. The currency pair windows display the name of the user who stopped autotrading and the rates stale.

**Note:** All trader and administrator users who can see the Rate Monitor panel will see the same status of global autotrading. After the *STOP AUTOTRADING* button is clicked, the button will show as *START AUTOTRADING*. During this time, if a user starts autotrading of one or all tenors of a currency pair, the action of this user will not cancel the action that has stopped global autotrading. Hence, the button will still show as *START AUTOTRADING* so that any of these users can start autotrading for the whole system.

### To stop autotrading in a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Click the red AT button in the bottom left of the currency pair you wish to stop spot autotrading. The currency pair windows display the name of the user who stopped autotrading and the rates stale.

---

**Note:** Forward trades for this pair will also be suspended from autotrading by this action.

---

### To stop forward autotrading in a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair for which you would like to suspend autotrading of forwards.
- 4 Click the red AT button in the top panel. The currency pair windows display the name of the user who stopped autotrading in every tenor rows.

---

**Note:** Spot autotrading in this currency pair is still possible.

---

**Note:** All trader and administrator users who can see the Rate Monitor panel will see the status of autotrading on all forward tenors of a specific currency pair consistently. On a specific currency pair (for example EUR.USD) tab, after the red AT button in the top panel is clicked, it will be changed to the green AT button and the autotrading on all EUR.USD's forward tenors will stop. During this time, if a user starts autotrading of a particular forward tenor (for example 1W) of this currency pair (EUR.USD), the button will change to the red AT button so that any of these users can stop autotrading on all EUR.USD's forward tenors again.

---

**See Also:** [To set the tab colour for when forward rates are overridden](#) on page 205.

### To stop forward autotrading of a tenor in a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair for which you would like to suspend autotrading of forwards.
- 4 Click the red AT button in front of the tenor row you wish to stop forward autotrading. The currency pair windows display the name of the user who stopped autotrading in that tenor row.

### To resume autotrading across all currency pairs

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the green *START AUTOTRADING* button in the *Global Controls* window. Autotrading is resumed for all currency pairs in ET. The currency pairs in the *Spot* tab brightly display and the rates become active.

### To resume spot autotrading in a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Click the green AT button in the bottom left of the currency pair you wish to resume spot autotrading. The currency pair window brightly displays and the rates become active.

---

**Note:** If the autotrading of forwards in this currency pair had also previously been suspended, it will remain so until autotrading is resumed in the forward currency pair tab.

---

### To resume forward autotrading in a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair for which you would like to resume autotrading of forwards.
- 4 Click the green AT button in the top panel. The rates become active.

### To resume forward autotrading of a tenor in a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Select the tab with the name of the currency pair for which you would like to resume autotrading of forwards.
- 4 Click the green AT button in front of the tenor row you wish to start forward autotrading. The rates become active.

### To override the Good For amount on single currency pairs

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Click the Good For amount at the bottom of the rate window for the currency pair you wish to override the Good For amount. The <CCY1.CCY2>-Set 'Good For' Amounts window opens.
- 4 Enter a new Good For amount and click the OK button. The <CCY1.CCY2>-Set 'Good For' Amounts window closes and the new Good For amount is displayed at the bottom of the currency pair window.

**Note:** The currency pair must be permissioned to allow the overriding of Good For amounts. See [To allow the Good For amount to be overridden on page 192](#).

**Note:** If the currency pair is configured for multi-tiered Good For amounts, select the market condition for the single pair first, then change the Good For amount as required. See [To set the market condition rating for a single currency pair](#) on page 209.

### To set the market condition rating

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select *Float Global Controls* from the menu. The *Global Controls* window appears.
- 3 Click the Global Market Condition button (N, V or H) in the *Global Controls* window. This button displays the current global market condition, which by default is N. The *Set Global Market Condition* window opens.
- 4 Click the new market condition required. The *Set Global Market Condition* window closes and the Global Market Condition button updates with the new setting. All pairs that are configured for multi-tiered pricing update to the new market setting.

**See Also:** [To configure a currency pair for normal, volatile and highly volatile market conditions on page 191](#).

**See Also:** [Example 7 - Adjusting Customer Margin on Volatility Changes on page 296](#).

### To set the market condition rating for a single currency pair

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Follow the procedure [To switch between currency setups](#) on page 199 to select the currency setup required.
- 3 Click the Market Condition button at the bottom of the currency pair window. The <CCY1.CCY2> - Set Market Condition window opens.
- 4 Click the new market condition required. The <CCY1.CCY2> - Set Market Condition window closes and the Market Condition button for that currency pair updates with the new setting.

**See Also:** [To configure a currency pair for normal, volatile and highly volatile market conditions on page 191](#).

### To suspend all trading (auto and manual) in all FX branches of the bank

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the *STOP FX* button in the *Global Controls* window. Trading is suspended, both manual and autotrading across all FX branches. All visible currency pair windows change to grey and display *Trading Suspended*.

**Warning:** When restarting trading after clicking the *STOP FX* button, all models will be enabled for manual and autotrading. This includes currency pairs that were previously stopped.

**Note:** The name of this button can be renamed. See [Rate Monitor labels on page 417](#).

### To set the market condition colours

- 1 Click the *Rate Monitor* button. The ET Admin displays the Rate Monitor panel.
- 2 Click the logo (also called home icon) in the top left corner and select *Preferences* from the menu. The *Settings* window appears.
- 3 Click the *Change* button for *Normal*, *Volatile* or *Highly Volatile*. The *Colour Picker* window opens.
- 4 Select a new colour and click the *OK* button. The *Colour Picker* window closes and the colour of the *Change* button for *Normal*, *Volatile* or *Highly Volatile* updates with the new colour.

# Chapter 19 Feeds Panel Tasks

## Reference

For an explanation of the Feeds panel features please refer to [Feeds Panel Reference on page 381](#).

## Modules that use this panel

The table below lists the modules that use the Feeds panel.

Module	Reference
FX setup	<a href="#">FX Trading Setup on page 25</a> .

## Feed tasks

### To view feed sets

- 1 Click the *CCY Admin* button and the *Feeds* tab.
- 2 Click the button next to the base currency of the set you would like to view. The currency folder expands showing pairs created for that currency.
- 3 Click the button next to the currency pair of the set you would like to view. The currency folder expands showing *SPOT*, *FWD* and *REDISTRIBUTE*.
- 4 Click the button next to the feed set type you would like to view. The folder expands showing the feed sets created for that set type and pair.
- 5 Click the name of the feed set you would like to view. The contents of the feed set are displayed in the main panel.

### To create a spot feed set

- 1 Click the *CCY Admin* button and the *Feeds* tab.
- 2 Click the button next to the base currency of the pair in which you would like to create a spot feed set. The currency folder expands showing pairs created for that currency.
- 3 Click the button next to the currency pair of the set you would like to view. The currency folder expands showing *SPOT*, *FWD* and *REDISTRIBUTE*.
- 4 Click the *SPOT* folder. The *New Feed Set* button becomes active.
- 5 Click the *New Feed Set* button in the top panel. The *New Feed Set* window opens.
- 6 Enter the Set Name, select the Rate Source and leave the Command as ALIAS.
- 7 Click the *OK* button. The *New Feed Set* window closes. The main panel refreshes to show the new feedset.
- 8 Go to [To edit the RICS in a feed set on page 212](#) to add the spot RICs.

### To create a forward feed set

- 1 Click the *CCY Admin* button and the *Feeds* tab.
- 2 Click the button next to the base currency of the pair in which you would like to create a forward feed set. The currency folder expands showing pairs created for that currency.
- 3 Click the button next to the currency pair of the set you would like to view. The currency folder expands showing *SPOT*, *FWD* and *REDISTRIBUTE*.
- 4 Click the *FWD* folder. The *New Feed Set* button becomes active.
- 5 Click the *New Feed Set* button in the top panel. The *New Feed Set* window opens.
- 6 Enter the Set Name, select the Rate Source and leave the Command as ALIAS.
- 7 Click the *OK* button. The *New Feed Set* window closes. The main panel refreshes to show the new feedset.
- 8 Go to [To edit the RICS in a feed set on page 212](#) to add the forward RICs.

**To create a redistribution feed set**

- 1 Click the *CCY Admin* button and the *Feeds* tab.
- 2 Click the button next to the base currency of the pair in which you would like to create a redistribution feed set. The currency folder expands showing pairs created for that currency.
- 3 Click the button next to the currency pair of the set you would like to view. The currency folder expands showing *SPOT*, *FWD* and *REDISTRIBUTE*.
- 4 Click the *REDISTRIBUTE* folder. The *New Feed Set* button becomes active.
- 5 Click the *New Feed Set* button in the top panel. The *New Feed Set* window opens.
- 6 Enter the Set Name, select the Rate Source and leave the Command as ALIAS.
- 7 Click the *OK* button. The *New Feed Set* window closes. The main panel refreshes to show the new feedset.
- 8 Go to [To edit the RICS in a feed set](#) on page 212 to add the RICs.

**To create a derive feed set for a fixed rate pair**

- 1 Click the *CCY Admin* button and the *Feeds* tab.
- 2 Click the button next to the base currency of the pair in which you would like to create a redistribution feed set. The currency folder expands showing pairs created for that currency.
- 3 Click the button next to the currency pair of the set you would like to view. The currency folder expands showing *SPOT*, *FWD* and *REDISTRIBUTE*.
- 4 Click the *SPOT* folder. The *New Feed Set* button becomes active.
- 5 Click the *New Feed Set* button in the top panel. The *New Feed Set* window opens.
- 6 Enter the Set Name, select the Rate Source and set the Command to DERIVE. The Factor and Flip options activate.
- 7 Enter the factor in the form <value>:<CCY pair>, activate the flip checkbox if required.
- 8 Click the *OK* button. The *New Feed Set* window closes. The main panel refreshes to show the new feedset.

**See Also:** [Spot feed set Information panel on page 383](#).

**To delete a feed set**

- 1 Click the *CCY Admin* button and the *Feeds* tab.
- 2 Click the button next to the base currency of the pair in which you would like to delete a feed set. The currency folder expands showing pairs created for that currency.
- 3 Click the button next to the currency pair of the set you would like to delete. The currency folder expands showing *SPOT*, *FWD* and *REDISTRIBUTE*.
- 4 Click the button next to the *SPOT*, *FWD* or *REDISTRIBUTE* folder. The navigation panel updates with the feed sets for that feed type.
- 5 Select the feed set you would like to delete. The main panel updates with the contents of the feed set.
- 6 Click the *Delete Feed Set* button. The *Delete Feed Set* window opens.
- 7 Click the *Yes* button to proceed with the deletion. The feed set deletes.

**To edit the RICS in a feed set**

- 1 Follow the procedure, [To view feed sets](#) on page 211.
- 2 Click into the *Value* column and enter the RIC string.
- 3 Click the *Save* button in the top panel.

**To create a specific date tenor**

- 1 Follow the procedure, [To view feed sets](#) on page 211 for a forward feed set.
- 2 Click the *Create Date Tenor* button. The *New Specific Date Tenor* window opens.
- 3 Enter the Tenor Name, Tenor date, Default Name and Value, and set the Include in Interpolation? drop-down.
- 4 Click the *OK* button. The lower part of the main panel updates with the new tenor details.

**See Also:** [Specific date tenors on page 381](#).

**To delete a specific date tenor**

- 1 Follow the procedure, [To view feed sets](#) on page 211 for the forward feed set in which you would like to delete a specific date tenor.
- 2 Click the *Delete Date Tenors* button. The *Deletion of Specific Date Tenors* window opens.
- 3 Select the specific date tenor you would like to delete.
- 4 Click the OK button. The *Deletion of Specific Date Tenors* window closes. The lower part of the main panel updates with the tenor details removed.

# Chapter 20 Feed Sources Panel Tasks

## Reference

For an explanation of the Feed Sources panel features please refer to [Feed Sources Panel Reference on page 385](#).

## Modules that use this panel

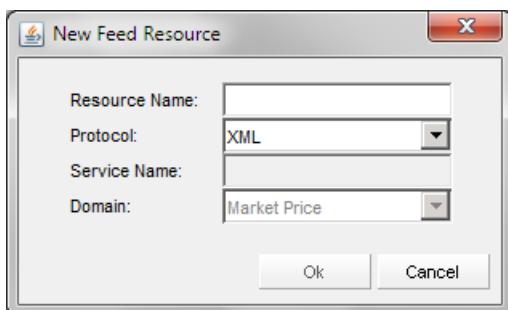
The table below lists the modules that use the Feed Sources panel.

Module	Reference
FX setup	<a href="#">FX Trading Setup on page 25</a> .

## Feed Sources tasks

### To create a new feed resource

- 1 Click the CCY Admin button and the *Feed Sources* tab.
- 2 Click the *Create/Edit Resources* button. The *Feed Resources* window opens.
- 3 Click the *New Resource* button. The *New Feed Resource* window opens.
- 4 Enter a resource name and select the protocol.



If you select *OMM* protocol, the *Service Name* and *Domain* fields will be enabled. Set the values as required.

Then if you select *Market by Volume* domain, the *Is CPG?* field will be enabled. (ET 2.3 supports CPG and non-CPG, so the *Is CPG?* checkbox disappears.) Set the value as required.

For more information about OMM protocol and CPG, please see [ET 2.0 Vector Pricing & Auto-Hedging Guide](#) or [ET 2.1 Vector Pricing & Auto-Hedging Guide](#) or [ET 2.2 Vector Pricing & Auto-Hedging Guide](#) or [ET 2.3 Vector Pricing & Auto-Hedging Guide](#).

- 5 Click the *OK* button. The *New Feed Resource* window closes and the *Feed Resources* window updates with the new resource name listed.
- 6 Click the *Close* button. The *Feed Resources* window closes.

### To delete a feed resource

- 1 Click the CCY Admin button and the *Feed Sources* tab.
- 2 Click the *Create/Edit Resources* button. The *Feed Resources* window opens.
- 3 Select the feed resource you would like to delete. The feed resource highlights.
- 4 Click the *Delete Resource* button. The *Delete Feed Resource* window opens.
- 5 Click the *Yes* button to proceed with the deletion. The *Delete Feed Resource* window closes and the *Feed Resources* window refreshes.
- 6 Click the *Close* button. The *Feed Resources* window closes.

#### To view feed resource allocation

- 1 Click the CCY Admin button and the *Feed Sources* tab.
- 2 Click the *Create/Edit Resources* button. The *Feed Resources* window opens.
- 3 Select the feed resource for which you would like to view allocation. The feed resource highlights.
- 4 The *Feed Sources using Feed Resource <resource name>* window opens.
- 5 Click the *Close* button. The *Feed Sources using Feed Resource <resource name>* window closes.
- 6 Click the *Close* button. The *Feed Resources* window closes.

#### To view feed source allocation

- 1 Click the CCY Admin button and the *Feed Sources* tab.
- 2 Select the feed source for which you would like to view allocation. The feed source highlights.
- 3 The *Feed Sets using Feed Connection <resource name>* window opens.
- 4 Click the *Close* button. The *Feed Sets using Feed Connection <resource name>* window closes.

#### To create a new feed connection

- 1 Click the CCY Admin button and the *Feed Sources* tab.
- 2 Click the *New Connection* button. The *New Feed Connection* window opens.
- 3 Enter the connection name and select the resource name from the drop-down list.

---

**Note:** If the feed resource has not yet been created see [To create a new feed resource](#) on page 214.

---

- 4 Enter the fields XML data, `<fields><field name='BID' type='DOUBLE' /><field name='ASK' type='DOUBLE' /><field name='DSPLY_NAME' type='STRING' /></fields>`. Click the *OK* button. The *New Feed Connection* window closes. The *Feed Sources* panel refreshes with the details of the new feed connection.

#### To delete a feed connection

- 1 Click the CCY Admin button and the *Feed Sources* tab.
- 2 Select the feed source you would like to delete. The feed source highlights.
- 3 Click the *Delete Connection* button. The *Delete Feed Connection* window opens.
- 4 Click the *OK* button to proceed with the deletion. The *Delete Feed Connection* window closes. The *Feed Sources* panel refreshes.

# Chapter 21 Venues Panel Tasks

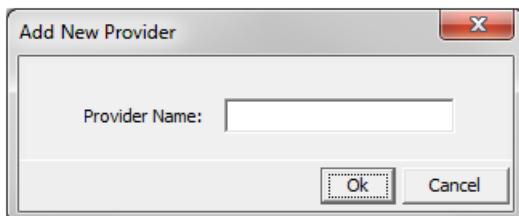
## Reference

For an explanation of the Venues panel features please refer to [Venues Panel Reference](#) on page 389.

## Venues tasks

### To add a provider (PriceStream)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *PriceStream*. The *New* button in the top panel is enabled.
- 4 Click the *New* button to add a provider. The *Add New Provider* window appears.



- 5 Enter a name.
- 6 Click the *OK* button. The *Venues* panel updates with the newly added provider selected.

### To configure the 'Retry times' of PriceStream connections

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *PriceStream*. The *Configuration Options of PriceStream Connections* displays in the main panel on the right hand side.
- 4 Set the *Retry times* as required.
- 5 Save the setting.

### To configure the details of a provider (PriceStream)

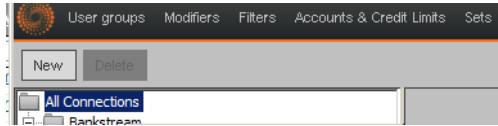
- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, expand the *PriceStream* and click the <Bank Provider Code>. The <Bank Provider Code> Configurations displays in the main panel on the right hand side.
- 4 Configure the *Connection Details* as required.
- 5 Save the setting.

### To delete a provider (PriceStream)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, expand the *PriceStream* and click the <Bank Provider Code> that you want to delete.
- 4 Click the *Delete* button. The *Remove Provider* window appears.
- 5 Click the *Yes* button to confirm. The deleted <Bank Provider Code> disappears from the list.

### To add an ECN (available since ET 2.1)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *All Connections*.



- 4 Click the *New* button. The *Add New ECN* window appears.
- 5 Select the *Connection Name* from the list. The available choices are EBS, Matching and OrderBook.



- 6 Click the *Ok* button to confirm. The *Venues* panel refreshes showing the added ECN.

### To delete an ECN (available since ET 2.1)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the <ECN> that you want to delete.
- 4 Click the *Delete* button. The *Remove Connection* window appears.
- 5 Click the *Yes* button to confirm. The deleted <ECN> disappears from the list.

### To configure the 'Retry times' of an ECN connection (available since ET 2.1)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the <ECN>. The *Configuration Options of <ECN> Connection* displays in the main panel on the right hand side.
- 4 Set the *Retry times* as required.
- 5 Save the setting.

### To configure the 'Minimum fill amount' of OrderBook connection (available since ET 2.1)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *OrderBook*. The *Configuration Options of OrderBook Connection* displays in the main panel on the right hand side.
- 4 Set the *Minimum fill amount* as required.
- 5 Save the setting.

### To add an RFQ venue (available since ET 2.2)

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *FXall RFQ*.
- 4 Click the *New* button. The *Add New RFQ Venue* window appears.
- 5 Enter a name.
- 6 Click the *Ok* button to confirm. The *Venues* panel refreshes showing the added RFQ venue.

**To delete an RFQ venue (available since ET 2.2)**

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the <RFQ venue> that you want to delete.
- 4 Click the *Delete* button. The *Remove Provider* window appears.
- 5 Click the *Yes* button to confirm. The deleted <RFQ venue> disappears from the list.

**To configure the 'Max providers' of FXall RFQ connections (available since ET 2.2)**

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *FXall RFQ*. The *Configuration Options of FXall RFQ Connections* displays in the main panel on the right hand side.
- 4 Set the *Max providers* as required.
- 5 Save the setting.

**To configure the hedging timeouts of all types of connections (available since ET 2.2)**

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *All Connections*. The *Global Settings* displays in the main panel on the right hand side.
- 4 Set the *hedge timeout* as required.
- 5 Save the setting.

**To add frequently-traded currency pair to the startup subscription (available since ET 2.3)**

- 1 Make sure you have the *Venues* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the *Venues* button. The ET Admin displays the *Venues* panel.
- 3 In the navigation panel on the left hand side, click the *All Connections*. The *Global Settings* displays in the main panel on the right hand side.
- 4 In the *Configuration Options* section, at *Auto subscription currency pairs*, click the *Select...* button. The *Select CCY pairs* window displays.
- 5 Click the *Add CCY Pair...* button. The *Select Currency Pair* window appears.
- 6 Select base currency and terms currency. Click *OK*.
- 7 Click *OK* to close the *Select CCY pairs* window.
- 8 Save the setting.

# Chapter 22 Direct Spot Panel Tasks

This panel is available since ET 2.3.

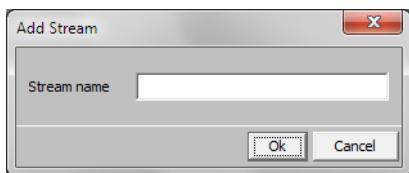
## Reference

For an explanation of the Direct Spot panel features please refer to [Direct Spot Panel Reference](#) on page 392.

## Direct Spot Engine tasks

### To add a stream

- 1 Make sure you have the *Direct Spot* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Make sure you have completed the Direct Spot Engine (DSE) setup, please see [ET 2.3 Direct Spot Engine Installation Guide](#) for procedure. If not, the Direct Spot panel will be empty.
- 3 Click the CCY Admin button. The ET Admin displays the CCY Admin panel.
- 4 Click the *Direct Spot* tab. The ET Admin displays the *Direct Spot* panel.
- 5 Click the *Add Stream* button to add a stream. The *Add Stream* window appears.



- 6 Enter a name.
- 7 Click the *OK* button. The *Direct Spot* panel refreshes with the newly added stream to every currency pairs.

### To remove a stream

- 1 Make sure you have the *Direct Spot* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the CCY Admin button. The ET Admin displays the CCY Admin panel.
- 3 Click the *Direct Spot* tab. The ET Admin displays the *Direct Spot* panel.
- 4 In the navigation pane on the left hand side, expand a currency pair and select the stream you want to remove
- 5 Click the *Remove Stream* button to remove the stream. The removed stream disappears.

### To start all streams

- 1 Make sure you have the *Direct Spot* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the CCY Admin button. The ET Admin displays the CCY Admin panel.
- 3 Click the *Direct Spot* tab. The ET Admin displays the *Direct Spot* panel.
- 4 In the *Stream Control* section in the configuration pane on the right hand side, click the *Start* button. All stream will be published to Streaming Adaptors and TRM.

### To stop all streams

- 1 Make sure you have the *Direct Spot* permission to edit. See [Admin tab](#) on page 267 for detail.
- 2 Click the CCY Admin button. The ET Admin displays the CCY Admin panel.
- 3 Click the *Direct Spot* tab. The ET Admin displays the *Direct Spot* panel.
- 4 In the *Stream Control* section in the configuration pane on the right hand side, click the *Stop* button. All stream will stop publishing to Streaming Adaptors. They will only be published to TRM.

# Chapter 23 Versions Panel Tasks

## Reference

For an explanation of the Versions panel features please refer to [Versions Panel Reference on page 394](#).

## Modules that use this panel

The table below lists the modules that use the Versions panel.

Module	Reference
Version control	<a href="#">Applet Version Control on page 103</a> .

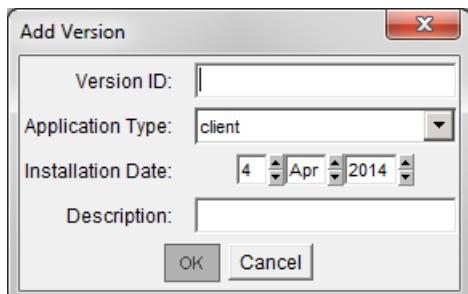
## Versions tasks

### To create a version set

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Click the *New Version Set* button in the top panel. The *New Version Set* window opens.
- 3 Enter a name and a description for the version set.
- 4 Click the *OK* button. The *New Version Set* window closes and the panel updates with the new version set selected.

### To add a version to the DEFAULT version set

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the *DEFAULT* version set.
- 3 Click the *Add Version* button in the top panel. The *Add Version* window opens.



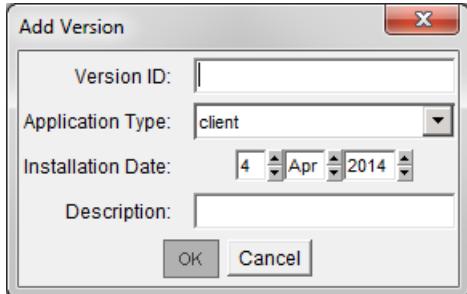
- 4 Enter the Version ID, Installation Date and Description and choose the Application Type.
- 5 Click the *OK* button. The *Add Version* window closes and the version set is updated with the new version.

---

**Note:** Versions added to the global *DEFAULT* set will apply to all roles for which version control has been configured.

### To add a version to a version set

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the version set to which the new version will be added.
- 3 Click the *Add Version* button in the top panel. The *Add Version* window opens.



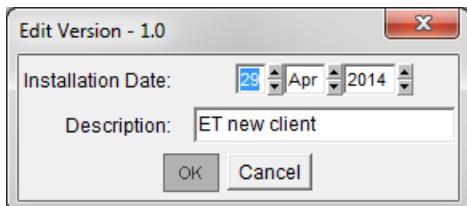
- 4 Enter the Version ID, Installation Date and Description and choose the Application Type.
- 5 Click the *OK* button. The *Add Version* window closes and the version set is updated with the new version.

### To remove versions from a version set

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the version set from which a version will be deleted.
- 3 Click the *Delete Version* button in the top panel. The version is removed from the set. If the version is assigned to more than one user or group a window opens prompting for the deletion to go ahead.

### To edit a version

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the version set in which the version to be edited resides.
- 3 Select the version to be edited and double click the left mouse button. The *Edit Version* window appears.



- 4 Edit the Installation Date and/or Description as necessary.
- 5 Click the *OK* button. The *Edit Version* window closes and the version is updated with the new details.

### To delete a version set

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the version set to be deleted.
- 3 Click the *Delete Version Set* button.

---

**Note:** Only empty version sets can be deleted.

---

### To view version set allocation

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the required version set.
- 3 Click the *View* button. The *Users of Version* window opens displaying a list of users and groups to which the version set is assigned.

**To export a version set**

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the required version set.
- 3 Select the versions you wish to export by clicking the dragging the mouse, or holding down the CTRL key.
- 4 Click the *Export* button in the top panel. The *Export Permitted Versions* window opens containing the version set details in XML format.
- 5 Select all the text with the mouse or CTRL-A.
- 6 Copy the text by right-clicking and selecting COPY, or with CTRL-C. The text is now in the clipboard and ready to paste elsewhere.

**To import a version set**

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Click the *Import* button in the top panel. The *Import Permitted Versions* window opens.
- 3 Paste the XML into the *Import/Export Data (XML)* window.
- 4 Click the *Import* button. The *Information/Instructions* window updates with the status of the Import.
- 5 Click the *Close* button. The *Import Permitted Versions* window closes and the Versions panel updates with the newly imported version set selected.

**To change the settings of the DEFAULT version set**

- 1 Click the *Versions* button. The ET Admin displays the Versions panel.
- 2 Select the DEFAULT version set. The contents of the DEFAULT version set are displayed and the *Action on 'Invalid Version' Error* drop-down and *Invalid Version Message* textbox become active.
- 3 Change the setting in the *Action on 'Invalid Version' Error* drop-down and text in the *Invalid Version Message* textbox as required.
- 4 Click the *Update Info* button.



# Chapter 24 Autotrader Panel Tasks

## Reference

For an explanation of the Autotrader panel features please refer to [Autotrader Panel Reference on page 397](#).

### Autotrader panel tasks

#### To disable streaming RFQs

- 1 Click the *Autotrader* button. The ET Admin displays the *Autotrader* panel.
- 2 In the *Streaming RFQs* section, click the *Disable* button. The streaming RFQs are disabled immediately.

#### To enable streaming RFQs

- 1 Click the *Autotrader* button. The ET Admin displays the *Autotrader* panel.
- 2 In the *Streaming RFQs* section, click the *Enable* button. The streaming RFQs are enabled immediately.

#### To disable or enable a target (all FX trading, all MM trading, all autotrading, or any individual autotrader)

- 1 Click the *Autotrader* button. The ET Admin displays the *Autotrader* panel.
- 2 In the *System-wide Trading Control* section, in the row of your target, click the value of the *Internal Status* column to set its value. To disable, select *Disabled*. To enable, select *Enabled*.

#### To disable or enable an individual autotrader to use override amounts

- 1 Click the *Autotrader* button. The ET Admin displays the *Autotrader* panel.
- 2 In the *System-wide Trading Control* section, in the row of your target, click the value of the *Use Override Amounts* column to set its value. To disable, select *No*. To enable, select *Yes*.

#### To set a target for RFQ or Limit Order

- 1 Click the *Autotrader* button. The ET Admin displays the *Autotrader* panel.
- 2 In the *System-wide Trading Control* section, in the row of your target, click the value of the *Only RFQs* column to set its value. To set for RFQ, select *Yes*. To set for Limit Order, select *No*.

#### To disable currencies or currency pairs of an asset class, branch, or product

- 1 Click the *Autotrader* button. The ET Admin displays the *Autotrader* panel.
- 2 In the navigation tree in the *Autotrading Control* section, select the asset class, branch, or product that you wish to disable currencies or currency pairs.
- 3 In the *Disabled Currencies* or the *Disabled Currency Pairs* section (depending on the selected asset class, branch, and product), select a currency or a currency pair and add to *RFQ*, *TP*, and *SL* boxes as required.
- 4 Repeat step 3 for the other currencies or currency pairs.

# Chapter 25 Advanced (formerly Global) Panel Tasks

## Reference

For an explanation of the Advanced panel features please refer to [Appendix Z: Advanced \(formerly Global\) Panel Reference on page 421](#).

## Modules and tasks that use this panel

The table below lists the modules that use the Advanced panel.

Module or task	Reference
One-click trading	<a href="#">One-click Trading on page 43</a> .
Credit checking	<a href="#">Credit Checking with GID.credit on page 53</a> . <a href="#">Credit Checking with the Local Bank Node API on page 59</a> .
Multi-branch FX	<a href="#">Multi-branch FX on page 78</a> .

## General tab

### User messaging

#### To send a message to logged in makers and / or takers

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *General* tab.
- 3 In the *Messaging* panel, select *Takers*, *Makers* or *Makers and Takers* from the drop-down list.
- 4 Select the branch from which the user is subscribing.
- 5 Enter a message in the box.
- 6 Click the *Send Message* button. The message is sent to all logged in users of the type selected in step 2.



## Currency and currency pair global control

### To globally suspend a currency

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *General* tab.
- 3 In the *Disabled Currencies* panel select the branch in which you would like to suspend a currency.
- 4 Click the currency or currencies you would like to suspend. The currencies change from red to grey.

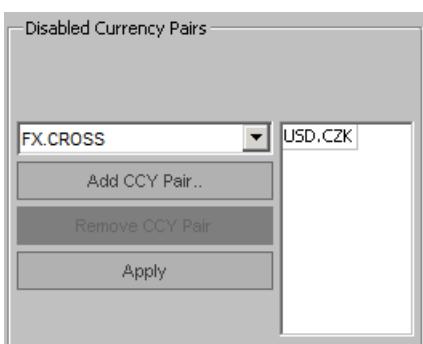


- 5 Click the *Save* button. Trading in the selected currency or currencies is suspended. The client sees this message when submitting a request for a pair that includes the suspended currency:

Status **Trading in currency DKK has been suspended**

### To globally suspend a currency pair

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *General* tab.
- 3 In the *Disabled Currency Pairs* panel select the branch in which you would like to suspend a currency pair.
- 4 Click the *Add CCY Pair* button. The *Select Currency Pairs* window opens.
- 5 Select the currency pair you in which you would like to suspend trading. The *Any* button can be used to add a wildcard.
- 6 Click the *OK* button. The *Select Currency Pairs* window closes and the currency pair selected appears in the text box.

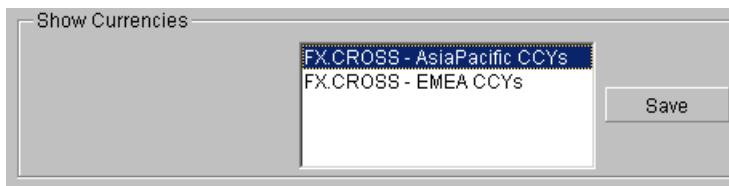


- 7 Repeat steps 3 to 5 for additional currency pairs.
- 8 Click the *Apply* button. Trading in the selected currency pair or pairs is suspended. The client sees this message when submitting a request for a suspended currency pair:

Status **Trading in USD.CZK has been suspended**

### To globally redefine currencies available to clients

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *General* tab.
- 3 In the *Show Currencies* panel which is at the bottom of page, select the currency sets you would like to use to redefine the available currencies across ET.



**Note:** The items listed here are User/Group Currency Sets created in the User CCY Sets panel.

**See Also:** [To create a User/Group CCY set on page 161](#).

- 4 Click the *Save* button. The list of available currencies to a user when creating a setup will be restricted to those in the assigned User/Group Currency Sets, upon the next user's login.

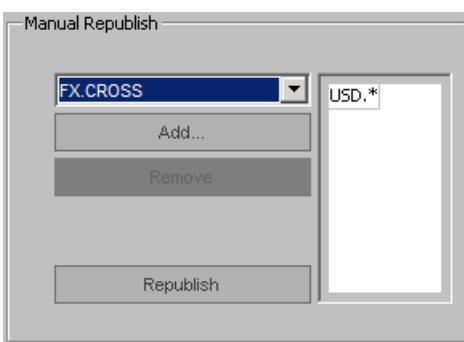
**Note:** The following parameter must be set to display the *Show Currencies* panel in the *Advanced* panel.

```
<param name="showGlobalPanelCCYSets" value="true">
Default: false
```

## Manual republishing of FX rates

### To manually republish FX rates

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *General* tab.
- 3 In the *Manual Republish* panel select the branch in which you would like to force a rate update for a currency pair or pairs.
- 4 Click the *Add* button. The *Select Currency Pairs* window opens.
- 5 Select the currency pair you for which you would like to force a rate update. The *Any* button can be used to add a wildcard.
- 6 Click the *OK* button. The *Select Currency Pairs* window closes and the currency pair selected appears in the text box.



- 7 Repeat steps 3 to 5 for additional currency pairs.
- 8 Click the *Republish* button. Prices for the selected currency pair or pairs are republished.

## Password tasks

### To set the global password rules

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *General* tab.
- 3 In the *Password Settings* panel, use the six password criteria boxes to set the password rules.
- 4 Click the *Save* button. The new password rules are active for all ET users.

## FX Trading tab

### Global configuration tasks

The checkboxes in this section enable system-wide features. In the case of auxiliary trades each client user must also be permissioned using the *FX Trading* tab in the *User groups* panel. For more information please refer to [FX Trading tab on page 262](#).

#### To allow Good For Amounts in ET

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
  - 2 Click the *FX Trading* tab.
  - 3 In the *Good For* section, activate the *Allow Good For Amounts (spot)* and / or *Allow Good For Amounts (fwd)* checkbox. The *Reset good for / volatility at EOD* checkbox appears (see below).
  - 4 Click the *Save* button. The *Good For Amount* box now appears in the CCY Admin and Rate Monitor panels.
- This procedure is part of this module:
- [One-click Trading on page 43](#).

#### To reset any Good For Amount or volatility changes at the End of Day

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Follow the procedure [To allow Good For Amounts in ET](#) on page 228.
- 3 Activate the *Reset good for / volatility at EOD* checkbox.
- 4 Click the *Save* button.

See Also: [To edit the Good For amounts for normal, volatile and highly volatile market conditions on page 191](#)

#### To enable Auxiliary Trades

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Deal type* section, activate the *Enable Auxiliary Trades* checkbox.
- 4 Click the *Save* button.

#### To enable Historic Rate Trades

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Deal type* section, activate the *Enable Historic Rate* checkbox.
- 4 Click the *Save* button.

#### To enable Out to Time Option Extensions

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Deal type* section, activate the *Enable Out to Time Option Extensions* checkbox.
- 4 Click the *Save* button.

#### To enable Time Option to Out Extensions

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Deal type* section, activate the *Enable Time Option to Out Extensions* checkbox.
- 4 Click the *Save* button.

#### To enable Time Option to Time Option Extensions

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Deal type* section, activate the *Enable Time Option to Time Option* checkbox.
- 4 Click the *Save* button.

### To allow Pre-trade Allocation Time Options

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Deal type* section, activate the *Pre-trade Allocation Time Options* checkbox.
- 4 Click the *Save* button.

### To allow Value Date to Follow Time Options

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Date / Time* section, activate the *Value Date to Follow Time Options* checkbox.
- 4 Click the *Save* button.

### To allow Can Reduce Default Margins

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Proxy* section, activate the *Can Reduce Default Margins* checkbox.
- 4 Click the *Save* button.

### To allow Can Enter Negative Margins

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Proxy* section, activate the *Can Enter Negative Margins* checkbox.
- 4 Click the *Save* button.

### To set the Default Draw Down Value

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Date/Time* section, select the default draw down value from the *Default Draw Down Value* drop-down list.
- 4 Click the *Save* button.

### To set the Roll Spot to Forward Time

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Date/Time* section, select the roll spot to forward time from the *Roll Spot to Forward Time* drop-down list.
- 4 Click the *Save* button.

## Multi Branch tasks

### To activate Multi-Branch FX in ET

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Multi Branch* section, activate the *Enable Multi Branch CCY Pairs* checkbox.
- 4 Click the *Save* button.

See Also: [Multi-branch FX on page 78](#).

## Rates tasks

### To activate credit checking on streaming rates in ET

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *FX Trading* tab.
- 3 In the *Rates* section, activate the *Credit Limit Check For Streaming Rates* checkbox.
- 4 Click the *Save* button.

See Also: [One-click Trading on page 43](#).

## Orders tab

All the options in this tab relate to the Order Watch applet, order ticket.

### Orders tasks

#### To set the Order Watch default monitoring side

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Monitoring* section, use the drop-down matrix to specify the default monitoring side by limit order deal type and side.
- 4 Click the *Save* button.

#### To set the available Order Watch styles by order type

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Styles* section, use the matrix to specify the available styles in the Order Watch order ticket by limit order deal type.
- 4 Click the *Save* button.

#### To control the visibility of the Repeats checkbox

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Miscellaneous* section, use the *Allow Repeats* checkbox to determine visibility of the *Repeats* checkbox in the Order Watch order ticket.
- 4 Click the *Save* button.

#### To control the visibility of the Auto Monitor checkbox

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Miscellaneous* section, use the *Display Auto Monitor* checkbox to determine visibility of the *Auto Monitor* checkbox in the Order Watch order ticket.
- 4 Click the *Save* button.

#### To control the entry of the price reached orders

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Miscellaneous* section, use the *Allow Entry of Price Reached* checkbox to control the entry of price reached orders in Order Watch.
- 4 Click the *Save* button.

#### To control order tolerance checking when rates are stale

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Miscellaneous* section, use the *Tolerance Check Against Stale Rates* checkbox to control tolerance checking at order activation when rates are stale.
- 4 Click the *Save* button.

#### To set the maximum number of levels in a multi-leg order

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 In the *Miscellaneous* section, use the *Maximum Depth* field to set the maximum number of levels a multi-leg (strategy) order may contain. This includes any top level parent.
- 4 Click the *Save* button.

### To set Activation control times

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 If Activation Controls are running, click the red *STOP* button. The button changes to *START*.
- 4 Set the appropriate times in the *Activation Controls* section.
- 5 Select the location of the times using the *Time Based Location* drop-down menu.
- 6 Click the *Save* button.
- 7 Click the *START* button to activate the new *Activation Control* times.

### To set Monitoring control times

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 If Monitoring Controls are running, click the red *STOP* button. The button changes to *START*.
- 4 Set the appropriate times in the *Monitoring Controls* section.
- 5 Select the location of the times using the *Time Based Location* drop-down menu.
- 6 Click the *Save* button.
- 7 Click the *START* button to activate the new *Monitoring Control* times.

### To set Client Visibility Restriction

- 1 Click the *Advanced* button. The ET Admin displays the *Advanced* panel.
- 2 Click the *Orders* tab.
- 3 Set the required setting in the *Client Visibility Restriction* section.

[See Also: ET 2.2 LOMS User Guide](#)

- 4 Click the *Save* button.

## Timeouts tab

### Trading Timeouts Tasks

#### To edit timeouts for all groups

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the asset class and branch within that class using the *Asset Class* and *Instrument* drop-downs in the top panel.
- 3 Click the  button next to the *All FX* folder in the navigation panel. The folder opens to show *All Groups* and previously created group nodes.
- 4 Select the *All Groups* node. The information panel updates to show the applicable timeouts.
- 5 Enter values for the timeouts.
- 6 Click the *Save* button.

#### To create timeouts for a specific group

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the asset class and branch within that class using the *Asset Class* and *Instrument* drop-downs in the top panel.
- 3 Click the *Add Node* button. The *Select Group* window opens.

**Note:** Only 'legal' groups appear in the *Select Group* window. A group is designated as legal when the *Is Legal Group* checkbox is ticked either when creating the group, or after it has been created. If you would like to add a group that is not a legal group, then add the group to a group set and follow the procedure [To create timeouts for a specific group set](#) on page 232.

**See Also:** [To create a 'legal' group on page 113.](#)

- 4 Select the name of the group to which you would like to assign timeout values.
- 5 Click the *OK* button. The navigation panel updates with the name of the group selected. The information panel updates to show the applicable timeouts.
- 6 Enter values for the timeouts.
- 7 Click the *Save* button.

#### To create timeouts for a specific group set

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the asset class using the *Asset Class* drop-downs and the branch using the *Instrument* drop-downs in the top panel.
- 3 Click the *Add Node* button. The *Select Group* window opens.
- 4 Click the *Group Set* radio button. The *Select Group* window updates with the group sets created in ET.

**See Also:** [To create a group set on page 157.](#)

---

**Note:** By default only 'legal' groups can be added to a group set. To allow non-legal groups to be added to group sets, set the following parameter.

```
<param name="groupsets.AllowNonLegalGroups" value="true">
Default: false.
```

---

- 5 Select the name of the groupset to which you would like to assign timeout values.
- 6 Click the *OK* button. The navigation panel updates with the name of the groupset selected. The information panel updates to show the applicable timeouts.
- 7 Enter values for the timeouts.
- 8 Click the *Save* button.

#### To add a currency pair node to a group or groupset node

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the asset class and branch within that class using the *Asset Class* and *Instrument* drop-downs in the top panel.
- 3 Click the  button next to the *All FX* folder in the navigation panel. The folder opens to show *All Groups* and previously created group nodes.
- 4 Select the group or groupset node to which you would like to add a currency pair node.
- 5 Click the *Add Node* button. The *Choose Currencies* window opens.
- 6 Select the currency pair, or use the *Any* button to insert a wildcard. The selection appears in the box at the top of the *Choose Currencies* window.
- 7 Click the *OK* button. The *Choose Currencies* window closes. The navigation panel updates to show the currency pair node under the group or groupset node.



- 8 Enter values for the timeouts.
- 9 Click the *Save* button.

### To add a risk amount node to a currency pair node

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the asset class and branch within that class using the *Asset Class* and *Instrument* drop-downs in the top panel.
- 3 Click the button next to the *All FX* folder in the navigation panel. The folder opens to show *All Groups* and previously created group nodes.
- 4 Select the group or groupset node.
- 5 Select the currency pair node to which you would like to add a risk amount node.
- 6 Click the *Add Node* button. The *Enter Timeout Amounts* window opens.
- 7 Enter the risk amount range in the *From* and *To* boxes.
- 8 Click the *OK* button. The *Enter Timeout Amounts* window closes. The navigation panel updates to show the risk amount node under the currency pair node.



- 9 Enter values for the timeouts.
- 10 Click the *Save* button.

### To delete timeout entries

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the asset class and branch within that class using the *Asset Class* and *Instrument* drop-downs in the top panel.
- 3 Click the button next to the *All FX* folder in the navigation panel. The folder opens to show *All Groups* and previously created group nodes.
- 4 Select the node you would like to delete.
- 5 Click the *Delete Node* button. The node is deleted and the navigation panel updates.

**Warning:** There is no confirmation window when deleting timeout nodes.

### To change the priority of timeout nodes

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Select the node you would like to change.
- 3 Click the *Move Up* or *Move Down* button. The node moves position in the navigation panel.

## Deal Routing Timeouts Tasks

### To set Primary Pickup Timeouts

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Under the *Primary Pickup Timeouts* section, specify the number of seconds for the Phase 1 deal pickup timeout.
- 3 Repeat step 2 for all required deal types.
- 4 Click the *Save* button.

### To set Secondary Pickup Timeouts

- 1 Click the *Advanced* button. Then click the *Timeouts* tab. The ET Admin displays the *Timeouts* panel.
- 2 Under the *Secondary Pickup Timeouts* section, specify the number of seconds for the Phase 2 deal pickup timeout.
- 3 Repeat step 2 for all required deal types.
- 4 Click the *Save* button.

## ACLs tab

For an explanation of the ACLs panel features please refer to [ACLs tab](#) on page 442.

### API Connection Licenses (ACLs) tasks

#### To create a new ACL

- 1 Click the *ACLs* button. The ET Admin displays the ACLs panel.
- 2 Click the *New* button in the top panel. The *New API Licences* window opens.
- 3 Enter the license XML. If the XML is in the clipboard, click into the text field and select **CTRL-V** on your keyboard. The XML appears in the *API Connection Licence* field.
- 4 Click the *OK* button. The *New API Licences* window closes and the panel updates with the new license.

#### To edit an ACL

- 1 Click the *ACLs* button. The ET Admin displays the ACLs panel.
- 2 Select the ACL set you would like to edit.
- 3 Click the *Edit* button in the top panel. The *Edit API Licences* window opens.
- 4 Edit the license XML displayed in the *API Connection Licence* field.
- 5 Click the *OK* button. The *Edit API Licences* window closes and edited license is saved to the database.

#### To delete an ACL

- 1 Click the *ACLs* button. The ET Admin displays the ACLs panel.
- 2 Select the ACL set you would like to delete.
- 3 Click the *Delete* button in the top panel. The ACL is deleted and the ACL panel refreshes.

#### To filter the contents of the ACLs panel

- 1 Click the *ACLs* button. The ET Admin displays the ACLs panel.
- 2 Enter the filter criteria in the free text field to the right of the *Filter* drop-down menu.

---

**Note:** The wildcard character (\*) can be used to view all filters.

- 3 Click the *Apply* button in the top panel. All the ACLs that match the filter criteria display in the main panel.

## Holidays tab

For an explanation of the Holidays panel features please refer to [Appendix W: Holidays Panel Reference](#) on page 370.

### Holidays panel tasks

#### To upload new holiday data

- 1 Locate the calendar.dat file on the ET resource machine. The standard location is in the */data* directory.
- 2 Edit and save the calendar.dat file.
- 3 In the Administrator applet, click the *Advanced* button.
- 4 Click the *Holidays* tab. The ET Admin displays the Holidays panel.
- 5 In the *Upload Holidays* area, select the currency or currencies to which changes were made when editing the calendar.dat file in step 2.
- 6 Click the *Upload* button. The *Confirm Upload* window opens.
- 7 Click the *OK* button. The *Confirm Upload* window closes and *Last Upload Details* area updates.

## B2B tab

For an explanation of the B2B panel features please refer to [B2B tab on page 445](#).

### B2B panel tasks

#### To add a B2B account for mapping

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *B2B* tab. The ET Admin displays the B2B panel.
- 3 Type the account name that will be mapped with FXall for doing Synchronous Hedging in the *FXAll B2B account mapping* box.
- 4 Click the *Add* button.
- 5 Click the *Save* button.

#### To delete B2B account(s) for mapping

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *B2B* tab. The ET Admin displays the B2B panel.
- 3 Click the account name(s) that you would like to delete from the *FXAll B2B account mapping* box.
- 4 Click the *Delete* button.
- 5 Click the *Save* button.

## Rates tab

For an explanation of the Rates panel features please refer to [Rates tab on page 446](#).

### Rates panel tasks

#### To add a volume band to the default volume bands

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Rates* tab. The ET Admin displays the Rates panel.
- 3 Click the *Add Volume Band* button. The *Create Volume Band* window opens
- 4 Type the amount and click *OK*. The Rates panel refreshes. The added volume appears in order.

#### To delete a volume band from the default volume bands

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Rates* tab. The ET Admin displays the Rates panel.
- 3 Click the volume that you would like to delete.
- 4 Click the *Delete Volume Band* button. The Rates panel refreshes. The deleted volume disappears.

#### To enable part of book control

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Rates* tab. The ET Admin displays the Rates panel.
- 3 Tick the *Enable Part of Book Skew (requires user re-login)* checkbox.

## Regulations tab

For an explanation of the Regulations panel features please refer to [Regulations tab on page 447](#).

### Regulations panel tasks

#### To enable PRIIPs support

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Regulations* tab. The ET Admin displays the Regulations panel.
- 3 Tick the *Enable PRIIPs* checkbox.

### To enforce single use of KID acceptance in One-click mode

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Regulations* tab. The ET Admin displays the Regulations panel.
- 3 Tick the *Enforce Single Use of KID Acceptance in One Click* checkbox.

### To add a file to the KID file list

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Regulations* tab. The ET Admin displays the Regulations panel.
- 3 Click the *Manage Files* button. The *Manage KID File* window opens.
- 4 Click the *Upload* button. The *Upload* window opens.
- 5 Select the file and click the *Upload* button. The selected file will be added to the KID file list.

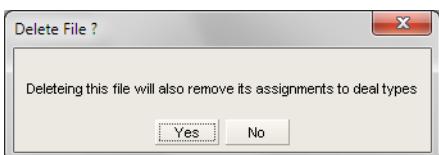
**Note:** The maximum file size is 500KB.

### To assign a KID file to a deal type

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Regulations* tab. The ET Admin displays the Regulations panel.
- 3 Click the *File* column in the row of deal type that you want. The KID file list appears.
- 4 Click the file that you want to assign to the deal type. The selected file displays in the row.

### To delete a KID file from the list

- 1 In the Administrator applet, click the *Advanced* button.
- 2 Click the *Regulations* tab. The ET Admin displays the Regulations panel.
- 3 Click the *Manage Files* button. The *Manage KID File* window opens.
- 4 Select the KID file you want to delete. Click the *Delete* button. The *Delete File ?* window opens.



- 5 Click Yes. The selected file will be deleted from the KID file list.

# Chapter 26 Connections Panel Tasks

## Reference

For an explanation of the Connections panel features please refer to [Connections Panel Reference on page 448](#).

## Connections tasks

### To disconnect a user

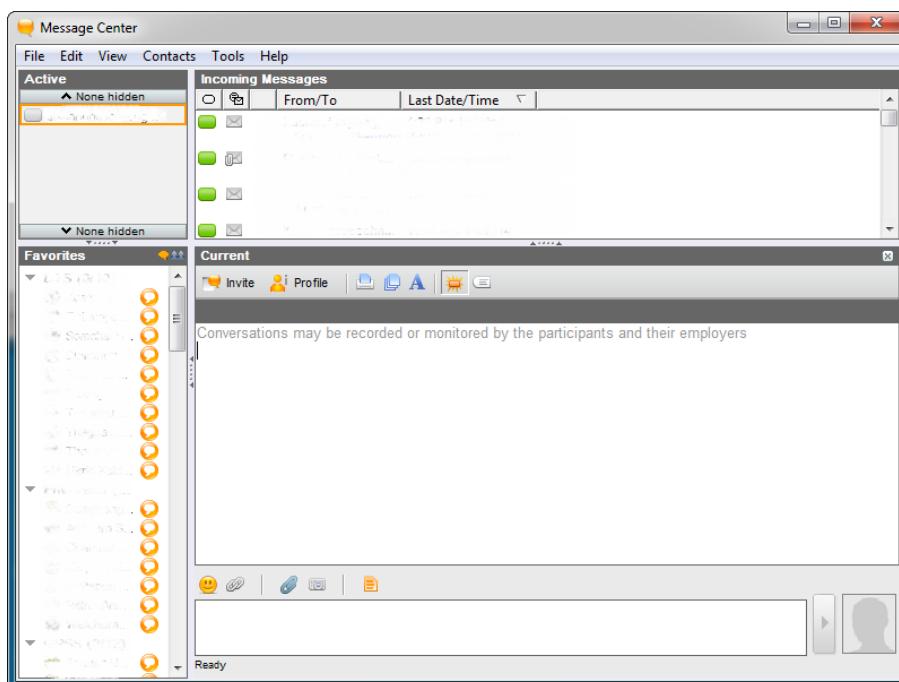
- 1 Ensure that the user will not be immediately reconnected by disabling the ability to automatically reconnect. This can be done by either:
  - Activate the *Account Locked* checkbox for that user. See [To lock an account on page 128](#).
  - Reset the user's password. See [To reset a password on page 127](#).
- 2 Click the *Connections* button. The ET Admin displays the Connections panel.
- 3 Select the user name you would like to disconnect.
- 4 Click the *Disconnect* button. The connection from the specified user to the ET server is terminated.

### To send a message to a user

- 1 Click the *Connections* button. The ET Admin displays the Connections panel.
- 2 Select the user to whom you would like to send a message.
- 3 Click the *Message* button in the top panel. The *User Message* window opens.
- 4 Enter the message in the *Message for user <username>* field.
- 5 Click the *OK* button. The *User Message* window closes and the message appears as a dialog box in the user's applet.

### To contact a user via Reuters Messaging (RM)

- 1 Click the *Connections* button. The ET Admin displays the Connections panel.
- 2 Select the user to whom you would like to send an instant message.
- 3 Click the *RM* button in the top panel. A Reuters Messaging conversation window opens:



**To filter the contents of the Connections panel**

- 1 Click the *Connections* button. The ET Admin displays the Connections panel.
- 2 Select the primary search criteria from the Filter drop-down menu. Enter the secondary filter criteria in the free text field to the right of the *Filter* drop-down menu.

---

**Note:** The wildcard character (\*) can be used to view all filters.

- 3 Click the *Apply* button in the top panel. All the connections that match the filter criteria display in the main panel.

# Chapter 27 Slippage Panel Tasks

## Reference

For an explanation of the Slippage panel features please refer to [Slippage Panel Reference on page 450](#).

## Slippage tasks

### To view a slippage tranches for a currency pair

- 1 Click the *Orders* button and the *Slippage* tab. The ET Admin displays the Slippage panel.
- 2 Select the branch (instrument) from the *Instrument* drop-down.
- 3 Click the *Select...* button. The *Select Currency Pair* window opens.
- 4 Select the currency pair or currency and wildcard or wildcard and wildcard for the slippage tranche.
- 5 The *Select Currency Pair* window closes and the *Currency pair* box updates with the selection.
- 6 The Slippage panel updates the sub-panels to show all applicable tranches for the currency pair:

The screenshot shows the ET Admin interface with the Slippage tab selected. The top navigation bar includes User groups, Modifiers, Filters, Accounts & Credit Limits, Sets, CCY Admin, Venues, Orders, Versions, Autotrader, and Rate Monit. Below the tabs, there are dropdowns for Instrument (set to FX.CROSS) and Currency pair (set to USD.CHF), along with a Select... button, Priority is \*CCY, and Change button. Three tables below list slippage tranches:

Currency	Max Amount	Sell Ask	Sell Bid	Buy Ask	Buy Bid
USD.CHF	10,000,000	1	1	1	1

Currency	Max Amount	Sell Ask	Sell Bid	Buy Ask	Buy Bid
*.CHF	15,000,000	2	2	2	2
USD.*	15,000,000	3	3	3	3

Currency	Max Amount	Sell Ask	Sell Bid	Buy Ask	Buy Bid
*,*	20,000,000	8	8	8	8

### To add a slippage tranche

- 1 Follow the procedure under [To view a slippage tranches for a currency pair](#) on page 239.
- 2 Click the *Add* button. The *Slippage for CCY1.CCY2* window opens.
- 3 Enter values for Max Amount, Sell ask, Sell bid, Buy ask and Buy bid.
- 4 Click the *OK* button, the *Slippage for CCY1.CCY2* window closes, and the top sub-panel updates with the new tranche.
- 5 Click the *Save* button.

### To edit a slippage tranche

- 1 Follow the procedure under [To view a slippage tranches for a currency pair](#) on page 239.
- 2 Select the slippage tranche in the top sub-panel that you would like to edit.

**Note:** You are only able to edit the values of the tranches that exactly match the selected currency pair.

- 3 Click the *Edit* button. The *Slippage for CCY1.CCY2* window opens.
- 4 Enter values for Max Amount, Sell ask, Sell bid, Buy ask and Buy bid.
- 5 Click the *OK* button, the *Slippage for CCY1.CCY2* window closes, and the top sub-panel updates with the new tranche values.
- 6 Click the *Save* button.

### To delete a slippage tranche

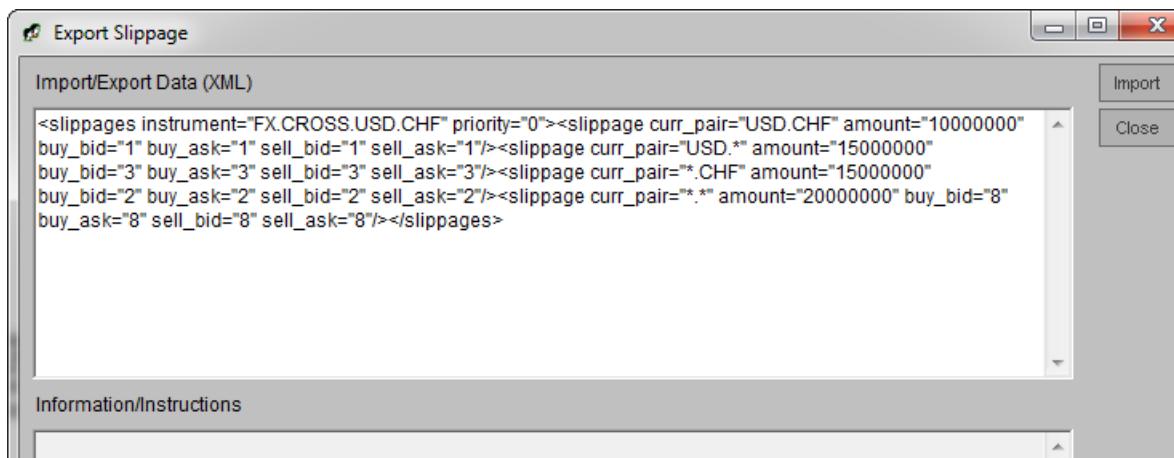
- 1 Follow the procedure under [To view a slippage tranches for a currency pair](#) on page 239.
- 2 Select the slippage tranche in the top sub-panel that you would like to delete.

**Note:** You are only able to edit the values of the tranches that exactly match the selected currency pair.

- 3 Click the *Delete* button. The slippage tranche is removed from the sub-panel.
- 4 Click the *Save* button.

### To export slippage tranches for the selected currency pair

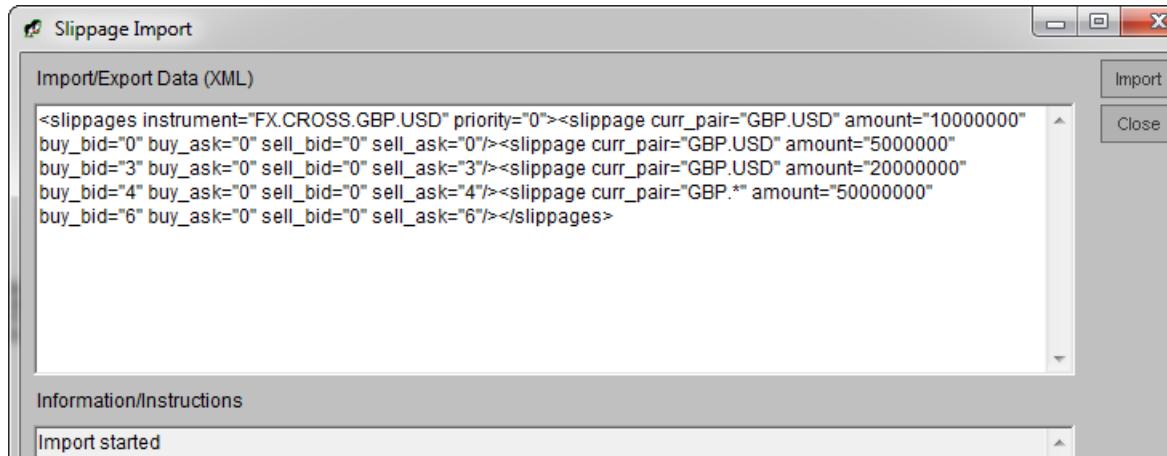
- 1 Follow the procedure under [To view a slippage tranches for a currency pair](#) on page 239.
- 2 Click the *Export* button in the top panel. The *Export Slippage* window opens.



- 3 Copy the XML in the *Import/Export Data (XML)* window.
- 4 Click the *Close* button. The *Export Slippage* window closes.

### To import slippage tranches

- 1 Click the *Orders* button and the *Slippage* tab. The ET Admin displays the Slippage panel.
- 2 Click the *Import* button in the top panel. The *Import Slippage* window opens.
- 3 Paste the XML into the *Import/Export Data (XML)* window.
- 4 Click the *Import* button. The *Information/Instructions* window updates with the status of the Import.



- 5 Click the *Close* button. The *Import Slippage* window closes and the Slippage panel updates with the newly imported slippage tranches.

# Chapter 28 Fixing and Deferred RFQs Panel Tasks

## Reference

For an explanation of the Fixing and Deferred RFQ panel features please refer to [Fixing and Deferred RFQ Panel Reference on page 458](#).

## Modules that use this panel

The table below lists the modules that use the Fixing Deferred RFQ panel.

Module	Reference
Benchmark Fixing	<a href="#">Benchmark Fixing Setup on page 30</a> .
Deferred RFQ Trading	<a href="#">Deferred RFQ Trading Setup on page 35</a> .

## Fixing tasks

**Note:** Fixing instruments can not be added to the panel until locations have been created in the *Locations* panel. Client users are then assigned the location in the *User groups* panel.

See Also: [To create a Location on page 244](#).

### To create a Fixing Time

- 1 Click the *Orders* button, the *Fixing and Deferred RFQ* tab and the *Fixing Order* tab.
- 2 Click the *New Fixing Time* button. The *Select Instrument* window opens.
- 3 Select a previously created fixing instrument.
- 4 Click the *OK* button. The *Select Instrument* window closes and the *Fixing and Deferred RFQ* panel updates to show the new fixing time.

**Note:** If you want to edit the Fixing code, you have to edit before you click the Save button.

- 5 Click the *Save* button. The *Save Confirm* window opens showing the message *Fixing code of new Fixing instrument cannot be modified after saved. Do you want to continue?*.
- 6 Click the *Continue* button. The fixing time are saved to the database.

### To edit Fixing Time details

- 1 Click the *Orders* button, the *Fixing and Deferred RFQ* tab and the *Fixing Order* tab.
- 2 Click into the *Location*, *Fixing Time*, *Cut-off time* and *Fixing code* columns to change the details.

**Note:** If you have saved the fixing time to the database, you are not able to edit the *Fixing code* column.

- 3 Click the *Save* button. The edited fixing time details are saved to the database.

### To delete a Fixing Time

- 1 Click the *Orders* button, the *Fixing and Deferred RFQ* tab and the *Fixing Order* tab.
- 2 Select the fixing time you would like to delete.
- 3 Click the *Remove Fixing Time* button. The *Delete Confirm* window opens.
- 4 Click the *Continue* button to proceed with the deletion. The main panel updates with the fixing time removed.
- 5 Click the *Save* button.

## Deferred RFQ tasks

**Note:** Deferred RFQ times can not be added to the panel until locations have been created in the *Locations* panel. Client users are then assigned the location in the *User groups* panel.

See Also: [To create a Location on page 244](#).

### To create a Deferred RFQ time

- 1 Click the *Orders* button and the *Fixing and Deferred RFQ* tab.
- 2 Click the *Deferred RFQ* tab.
- 3 Click the *New Deferred Time* button. The *Select CCY Pair* window opens.
- 4 Select the instrument from the drop-down menu. Click into the box on the right, the *Select Currencies* window opens.
- 5 Select a currency pair, then click the *OK* button. The *Select Currencies* window closes. The currency pair appears in the box next to the instrument in the *Select CCY Pair* window.

**Note:** You must have a currency pair before you can add a Deferred RFQ time. See [To create a currency pair model on page 181](#).

- 6 Click the *OK* button in the *Select CCY Pair* window, the *Select CCY Pair* window closes. The *Deferred RFQ* tab updates to show the new deferred RFQ time.

### To edit a Deferred RFQ time

- 1 Click the *Orders* button and the *Fixing and Deferred RFQ* tab.
- 2 Click the *Deferred RFQ* tab.
- 3 Click into the *Location*, *Good From* and *Good Until* columns to change the details.
- 4 Click the *Save* button. The edited Deferred RFQ time details are saved to the database.

### To delete a Deferred RFQ Time

- 1 Click the *Orders* button and the *Fixing and Deferred RFQ* tab.
- 2 Select the deferred RFQ time you would like to delete.
- 3 Click the *Remove Deferred Time* button to proceed with the deletion. The main panel updates with the deferred time removed.
- 4 Click the *Save* button.

# Chapter 29 Locations Panel Tasks

## Reference

For an explanation of the Locations panel features please refer to [Locations Panel Reference on page 462](#).

## Locations tasks

### To create a Location

- 1 Click the Orders button and the *Locations* tab.
- 2 Click the *New* button. The *New Location* window opens.
- 3 Enter the location name and description and select the appropriate locale.
- 4 Click the *OK* button. The *New Location* window closes and the Locations panel updates to show the new location.

### To edit a Location

- 1 Click the Orders button and the *Locations* tab.
- 2 Select the location you would like to edit.
- 3 Click the *Edit* button. The *Edit Location* window opens.
- 4 Edit the location locale and description as required.
- 5 Click the *OK* button. The *Edit Location* window closes.

### To delete a Location

- 1 Click the Orders button and the *Locations* tab.
- 2 Select the location you would like to delete.
- 3 Click the *Delete* button. The *Delete Location* window opens.
- 4 Click the *Yes* button to proceed with the deletion. The main panel updates with the location removed.

### To view the allocation of a Location

- 1 Click the Orders button and the *Locations* tab.
- 2 Select the location for which you would like to view user allocation.
- 3 Click the *View* button. The *Users in <location>* window opens.
- 4 Click the *OK* button to close the window.

### To filter Locations panel

- 1 Click the Orders button and the *Locations* tab.
- 2 Select the filter criteria using the drop-down.
- 3 Enter the filter string into the textbox.

---

**Note:** A wildcard (\*) can be used in the filter string.

---

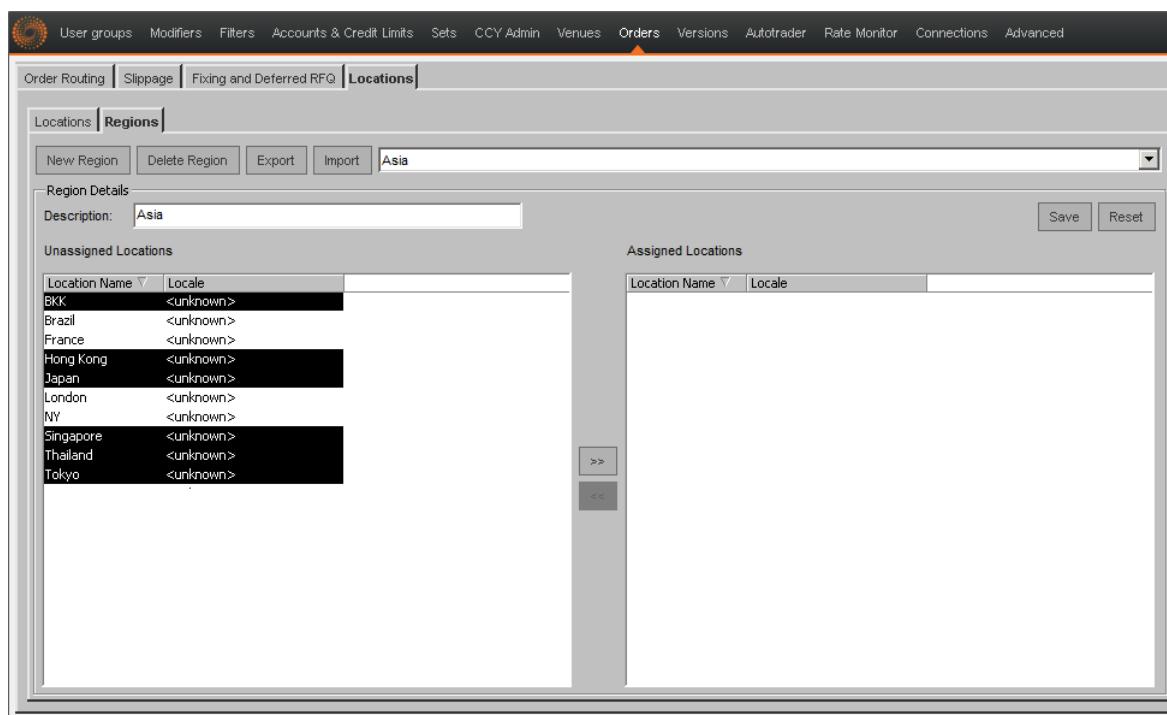
## Regions tasks

### To create a Region

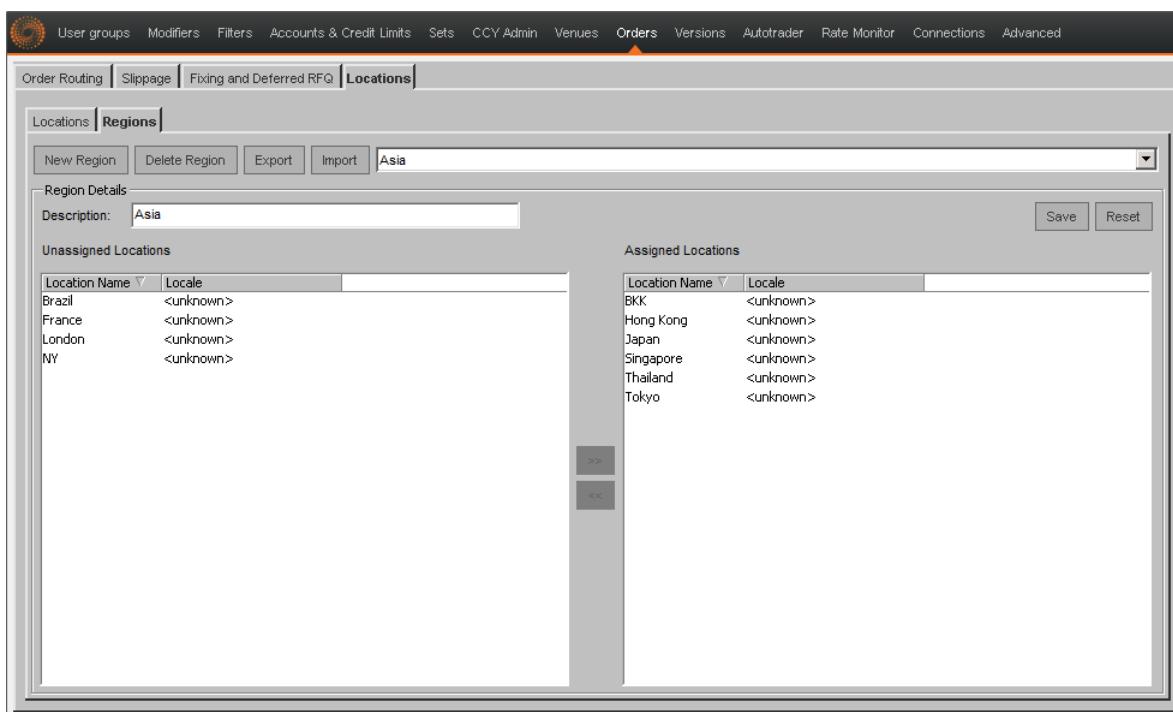
- 1 Click the *Orders* button and the *Locations* tab.
- 2 Click the *Regions* tab.
- 3 Click the *New Region* button. The *Enter Region Name* window opens.
- 4 Enter a name for the region.
- 5 Click the *OK* button. The *Enter Region Name* window closes. The panel updates with the new region selected and the available locations in the *Unassigned Locations* window.
- 6 Enter a description for the region. Click the *Save* button.
- 7 Go to [To add Locations a Region](#) on page 245.

### To add Locations a Region

- 1 Follow the procedure [To create a Region](#) on page 245, or select a previously created region.
- 2 Select the location or locations you would like to add to the region from the *Unassigned Locations* window.



- 3 Click the **>>** button. The selection location or locations appear in the *Assigned Locations* window.



- 4 Click the Save button.

#### To delete a Region

- 1 Click the Orders button.
- 2 Click the *Regions* tab.
- 3 Select the region you would like to delete.
- 4 Click the *Delete Region* button. The *Delete Region* window opens.
- 5 Click the Yes button to proceed with the deletion. The main panel updates with the region removed from the list.

# Chapter 30 Order Routing Panel Tasks

## Reference

For an explanation of the Order Routing panel features please refer to [User Sets Panel Reference on page 346](#).

## Order Routing tasks

### To add an order routing rule for Limit Order

- 1 Click the *Orders* button, the *Order Routing* tab, and the *Limit Order* tab.
- 2 Click the *New* button in the top panel. A new row is added to the order routing list.
  - The Location field will automatically be populated with the first location in the Locations panel. To edit the field click on the cell and select an alternative location from the drop down list.

### See Also:

- The Currency field will automatically be populated with the currency \*\*. To edit the field either: Click on the Currency field and enter a currency pair or double click on the Currency field to display the Select Currencies dialog box.
- The Instrument field will automatically be populated with \*. To edit the Instrument field click on the cell and select an instrument from the drop down list.
- The Group field will automatically be populated with a \*. To edit the Group field either: click on the cell and enter a group or double click on the cell to display the Select Group dialog box.
- The To field will automatically be populated with the first Order Routing Set in the list in the User Sets panel. To edit the To field click on the cell and select a value from the drop down list. This field is only relevant if the Autotrade value is set to No.
- The Pass field will automatically be populated with the first Order Routing Set in list in the User Sets panel. To edit the Pass field click on the cell and select a value from the drop down list. This field is only relevant if the Autotrade value is set to No.
- The Default Sales field will automatically be populated with the first Order Routing Set in list in the User Sets panel. To edit the Default Sales field click on the cell and select a value from the drop down list. This field is only relevant if the Autotrade value is set to No.
- The Autotrade field will automatically be populated with No. To edit the Autotrade field click on the cell and select Yes from the drop down list. This field is only applicable to new orders to determine if they will be created as OM orders or as LOMS orders. If the Autotrade field is set to No then a newly created order will be routed as an OM order (manually traded, can be partially filled) otherwise it will be routed as a LOMS order (can be autotraded and cannot be partially filled).

**To delete an order routing rule**

- 1 Click the *Order Routing* button, the *Order Routing* tab, and the *Limit Order* tab.
- 2 Select the rule you would like to delete.
- 3 Click the *Delete* button. The *Delete Routing Rule* window opens.
- 4 Click the *Yes* to proceed with the deletion. The *Delete Routing Rule* window closes and the rule is removed from the list.
- 5 Click the *Save* button.

**To change the priority of an order routing rule**

- 1 Click the *Order Routing* button, the *Order Routing* tab, and the *Limit Order* tab.
- 2 Select the rule you would like to move.
- 3 Click the *Up* or *Down* button to move the rule within the list.
- 4 Click the *Save* button.

## Appendix A      User groups panel

The User groups panel allows you to create, configure and manage users and groups.

### User groups panel procedures

Relevant procedures for this panel are detailed in [User groups Panel Tasks on page 113](#).

### The User groups panel

To access the User groups panel, click the *User groups* button.

The screenshot illustrates the User groups panel interface. The left sidebar shows a hierarchical tree of user groups, with 'All Groups' expanded. The main area displays a user configuration form for 'User: client1'. The top right of the form has buttons for 'New Group', 'New User', 'Delete', 'Move', 'Copy', 'Export', and 'Import'. Below these buttons are checkboxes for 'Disabled' and 'Account Locked'. The configuration form includes fields for Username (client1), Full name (London Client1), Type (Client), Password, Confirm Password, Email, Telephone, Mobile (0), Fax, RM Address, Short Name, Counterparty ID, Log ID (client1), Location (<unknown>), and MA Reference Number. At the bottom of the form are several checkboxes under sections like 'Searching', 'Regulation', and 'Enforcement'. The bottom of the screen features a navigation bar with links like 'Accounts', 'Modifiers', 'Archive View', etc., and a status bar showing 'Status Connected' and system logs.

## Top panel

The top panel is shown by ①.

This panel allows you to:

- Create, delete, move, import and export users and groups
- Copy a user.

Item	Description
New Group button	Creates a new group at the level currently selected in the navigation panel.  <a href="#">See Also: To create groups on page 113.</a>
New User button	Creates a new user at the level currently selected in the navigation panel.  <a href="#">See Also: To create users on page 114.</a>
Delete button	Deletes the selected user or group. When deleting a group, the button is inactive until all users in the group have been deleted.  <b>Note:</b> You are not prompted to confirm the deletion.  <b>Note:</b> Parameter controlled: <code>&lt;param name="AllowDelete" value="true"&gt;</code> Default: true  <a href="#">See Also: To delete a group on page 125.</a> <a href="#">See Also: To delete a user on page 125.</a>
Move button	Moves the selected user or group to a new location.  <a href="#">See Also: To move a group on page 125.</a> <a href="#">See Also: To delete a group on page 125.</a>
Copy button	Copies the selected user or group to an XML text file.  <a href="#">See Also: To copy a user on page 125.</a>
Export button	Exports the selected user or group to an XML text file.  <a href="#">See Also: To export a group on page 125.</a> <a href="#">See Also: To export a user on page 126.</a>
Import button	Opens the <i>Import Groups and Users</i> window.  <a href="#">See Also: To import a group on page 126.</a> <a href="#">See Also: To export a group on page 125.</a>
Disabled checkbox	Has the user been disabled.  <a href="#">See Also: To disable a user on page 128.</a>
Account Locked checkbox (this permission is for group level)	Has the account been locked. Accounts are automatically locked after the configured number of bad login attempts.  <a href="#">See Also: To set the global password rules on page 227.</a> <a href="#">See Also: To lock an account on page 128.</a>
Common configuration checkbox	Applies the settings to all users in the group

### Deals logged by deleted users

The GID.admin server can be configured to retrieve deals logged by a deleted user by forcing the groupname to be used in the search. This ensures that even if users are deleted when a group search is carried out the archive search will return deals matched by groupname. The following parameters should be set in GID.admin.ini:

```
[server]
DEALMATCH=group
MANAGEGROUPLOGMATCHING=1
```

**Note:** Where a new user is created with a username identical to that of a previously deleted user, the new user can view all deals done by the deleted user.

Before deleting a user, it may be advisable to consider the option to disable them instead. Please see [To disable a user on page 128](#).

## Navigation panel

The navigation panel is shown by ② .

This panel allows you to:

- Select a user or group.
- Search for users/groups - in the search box, type first two letters or more of the name that you want to search followed by \*; for example, cl\* or tra\*.

The search result will be displayed. You can press CTRL to toggle between searching by Username and searching by Fullname.

## User Configuration tabs

The user configuration tabs are shown by ③ .

The sub-sections below describe the configuration options under the General, Rates, Deal Ticket, FX Trading, MM Trading, Orders, Maker, Admin, Comments and Advanced tabs.

### General tab

The information displayed in this tab can be group information or user information depending on which one is selected.

#### Group Information

**Note:** Please avoid using special characters ("",\*%<>&|;:/) in every name of groups.

Item	Description	Required
Full name field	The group's full name.	Yes
Short name field	Free text field (also taken by members of the group).	
Counterparty ID field	Free text field (also taken by members of the group).	
External Ref ID field	Free text field (also taken by members of the group).	
Contact Name field	Free text field (also taken by members of the group).	
Address Line 1 field	The full address of the group	For legal groups.
Address Line 2 field		
City field		
State field		
Post/Zip Code field		
Country field		
Phone Number field	Free text field	No
Fax Number field	Free text field	No
Memo field	Free text field	For legal groups.
Log ID field	The ID placed in any log files for this group	Yes

Item	Description	Required
Maker LEI / UCI	Legal Entity Identifier (LEI) or Unique Counterparty Identifier (UCI) of maker	For FX Swaps and NDF trade to meet regulation
Taker LEI / UCI	Legal Entity Identifier (LEI) or Unique Counterparty Identifier (UCI)	
Reporting Centre ID	The centre designated to report the trade	
Reporting Party ID	The party designated to report the trade	
Namespace	The Namespace of the party assigning the trade	
Load Balancing LBNs checkbox	If selected, group is designated a special LBN group. For LBN groups: <ul style="list-style-type: none"> <li>LBN filters can only be assigned at Group level; hence all LBN users share the same filters.</li> <li>The system will load-balance between LBNs using a round robin algorithm.</li> </ul> <u><a href="#">To create a Load-balanced LBN group on page 114.</a></u>	N/A
Is legal group checkbox	Select if the group is a legal entity. A group designated as “legal” will have the address details and the legal entity memo printed on the deal ticket. Legal groups are the only groups recognised by the Group Sets and Timeouts panels. When creating a legal group, the Short Name, Counterparty ID, External Ref ID, address details, contact numbers and Memo fields cannot be empty.	N/A
MA Reference Number	Master Agreement Reference Number	For the confirmation action between a bank and the bank's client

## User Information

**Note:** Please avoid using special characters ("\*,%\\<>&|;/) in every name of users.

Item	Description
Username field	The field indicates the currently selected user and cannot be edited.
Full name field	The full name given to the user.
Type drop-down	The user type designated to the user. <b>See Also:</b> <a href="#">User Types on page 253.</a>
Client LBN checkbox	Used to indicate that the user is an LBN Client.
Super Proxy checkbox	Used to indicate that the user is a super proxy user for HTML5 Client. <b>See Also:</b> <a href="#">HTML5 Client Installation and Configuration Guide</a>
Password field	Used to enter a new password for the user. <b>See Also:</b> <a href="#">To reset a password on page 127.</a>
Confirm Password field	Used to enter the new password for the user to confirm. <b>See Also:</b> <a href="#">To reset a password on page 127.</a>
Email field	The user's email address.
Telephone field	The user's telephone number.
Mobile field	The user's mobile (cell) phone number. This field is used in conjunction with the sending of SMS items to users for filled orders.

Item	Description
Fax field	The user's fax number.
RM Address	The user's full Reuters Messaging address, in the form: <code>&lt;name&gt;.&lt;company domain&gt;@reuters.net</code> See Also: <a href="#">To contact a user via Reuters Messaging (RM) on page 237</a> .
Short Name field	Populated from the details at group level.
Counterparty ID field	
Log ID field	The user's Log ID. This is the same as the username by default.
Location drop-down	The user's location. The drop-down is populated by the <i>Locations</i> panel. See Also: <a href="#">Locations Panel Reference on page 462</a> .

## User Types

User Type	Description
API User	Used by the AdminAPI for the purpose of ET administration via the AdminAPI rather than the Administrator applet.
Administrator	This user can carry out administration tasks using the Administrator applet. The permissions available to that user are configurable. See Also: <a href="#">Admin tab on page 267</a> . See Also: <a href="#">To create an Administrator user on page 115</a> .
Auto ClientTrader	An autotrading client/trader used when ET is acting as a Relationship Partner in a multi-entity scenario. See Also: <a href="#">To create an AutoClientTrader user on page 115</a> .
AutoDealer	This user type enables the bulk rollover of Money Market (MM) deals. See Also: <a href="#">To create an Autodealer user on page 115</a> . For more details refer to the ET Autodealer Configuration Guide.
Autotrader	This user type should be set if the user will be logging into the system as an Autotrader.
Back Office	A back office user would log into the Trader applet and would typically have full access to the deal log / search functions and could be granted limited access to CCY admin or the Autotrader panel. This user type must not have access to the active deal panel or any dealer intervention functions but should be able to view and print recreated deal tickets and use export functions from the blotter.
Bank Node	This user connects to the system and perform credit checks and retrieves executed trades. The GID.credit server can be added to the ET system basic credit checking and settlement and aggregate limit checks. An API is also provided to interface third-party credit checking and risk management systems with ET. See Also: <a href="#">Credit Checking with GID.credit on page 53</a> .
Capture ClientTrader	A Capture Trader that also allows the marshalling of multi-entity trades when the ET system is acting as a Relationship Partner.
Capture Trader	This user type is configured to trade on behalf of another user (or users) of type Client or Unregistered Client and also complete the deal - this user type has both a client and trader screen to allow completion of all parts of the deal.
Client	This user can submit trade requests and limit orders.
ClientTrader	A Trader that also allows the marshalling of multi-entity trades when the ET system is acting as a Relationship Partner.
Credit Check LBN	A user of LBN who can access ET system for credit checking

User Type	Description
Internal Sales	This user can be configured to audit trader's work.
Notification LBN	This user accesses ET system to receive notifications.
OrderWatch Trader	This trader user has permissions to only process limit orders.
Proxy Client	This user type may be configured to trade on behalf of another user (or users) of type Client or Unregistered Client. <i>See Also: <a href="#">Proxy Trading with Business Units on page 41</a>.</i>
Server	This user is created when multiple instances of resource servers are running.
Stats Source	A stats source user is created for ET statistics collection with the GID.stats server. <i>See Also: <a href="#">Statistics on page 67</a></i>
System Administrator	A super user with permission to administer all user types. No granularity as to the user's permissions can be set. This is achieved with the Administrator user type.
Trader	This user can receive trade requests, and process limit orders.
Unregistered Client	This user is created for 'walk-up' price takers and has an account assigned. A bank proxy client or capture trader would typically select an unregistered user and associated account during proxy trade capture.
View User	This user is created with configurable default permissions given control to the maker bank to build roles that suit their workflow with minimal configuration when creating new users.

## Permissions and Settings in General tab

**Note:** The options populated depend on the type of user.

Permission and Setting in General tab	Description
<i>Searching</i>	
Allow Group Log Search checkbox	If ticked: this allows a user to search logs at group level.
Allow B2B Log Search checkbox	If ticked: this allows Client, Trader, Auto Trader, ClientTrader and Auto ClientTrader to search for b2b deals which were picked up from an RP Trader who locates in a different group.
Allow Bank Log Search checkbox	If ticked: this allows a user to search logs at bank level. ClientTrader user should have "Allow Bank Log Search" permission so that the "Status" and "State" in Active Deal panel will be displayed correctly.
Allow Not Completed Log Search checkbox	If ticked: this allows a user to search logs for incomplete deals.
Allow Related Trades checkbox	If ticked: this allows a user to right-click a deal in the deal log and view related trades.
Allow Cancel Matured Trades checkbox	If ticked: this allows the trader user to cancel matured trades The following parameter must also be set in the DateServer2.ini file if cancelling matured trades is to be allowed: <b>[dateserver]</b> <b>VALIDOLDDATES=1</b>

Permission and Setting in General tab	Description
Allow Cancel Unmatured Trades checkbox	If ticked: this allows the trader user to cancel unmatured trades.
Allow Minor Modification checkbox	Permission for minor deal modification. <b>See Also:</b> <a href="#">Deal Modification on page 63</a> .
<i>Regulation</i>	
Enforce EMIR checkbox	If ticked: this will enforce the user to confirm a completed deal that meets the EMIR requirement.
Can Ignore EMIR Confirmation checkbox	If ticked: the user can hide the confirmation window or logout of the session without confirming any completed deals. Otherwise, the user needs to confirm all EMIR regulated deals before logging out.
Allow Non-Price Forming Trade checkbox	[ET 2.3 onwards] If ticked: this will show the NPFT checkbox in the client ticket. The client can tick the NPFT checkbox to mark the trade as NPFT. If a trade is marked as NPFT, it would not contribute to the price discovery process such as cancellation and post trade allocation
Enforce PRIIPs (KID) checkbox	If ticked and the <i>Enable PRIIPs</i> checkbox in the <i>Regulations</i> tab in the <i>Advanced</i> panel is ticked, KID will be displayed for the client to accept before the deal can proceed.
Don't Show Again Checkbox (KID) checkbox	If ticked: the "Don't Show Again" checkbox appears on the KID window. If the client ticks it, the KID will not appear again in that login session.
<i>General</i>	
Allow Email Notifications checkbox	If ticked: there will be an E-mail notification checkbox on Deal Ticket. When a deal is completed, there will be an email notification.
Allow Save Not Completed checkbox	If ticked: this allows deals that have not been completed to be saved, enabling subsequent modification of the margin.
Hide Original Client Details checkbox	This functionality is specific to Multi-Entity trading. It allows the Relationship bank to prevent the Liquidity Provider from seeing the identity of the client making the initial RFQ. For details, see the LP & RP Multi Entity Configuration Guide.
Credit Check The Trader checkbox	If ticked: the client/trader used in multi-entity trading is credit checked on deal submission to the META.
Own submit filters checkbox	If ticked: the proxy user will use submit filters assigned to the user itself, rather than those assigned to the client upon whose behalf they are trading.
Credit Check on Re-Submit checkbox	If ticked: the deal is credit checked on re-submission.
Get Accounts and Users on login checkbox	If ticked, the accounts and if applicable list of clients that a client applet user can select are displayed using drop-down menus, rather than a search box. Activating this checkbox in conjunction with <i>Show Accounts drop-down list in Client Applet</i> checkbox in the <i>Advanced</i> panel, Others section will not show a default account and force client users to select an account. The client applet parameter <code>&lt;param name=showSSI value=false&gt;</code> must also be set. See also <a href="#">Others on page 433</a> . It is recommended that this box is unticked for proxy users with 2000 or more users and accounts assigned.
Credit Check Override checkbox	If unticked (default): Disable Latest and Send (or Book) buttons when credit check fails. If ticked: Enable Latest and Send (or Book) button when credit check fails. Trader can complete then deal regardless of the credit check response.

Permission and Setting in General tab	Description
Trader Check Override checkbox	If unticked (default): The manual trader can NOT override a failed credit check of LP trader. If ticked: Allows a manual trader to override a failed credit check of LP trader.
Can Re-Submit checkbox	If unticked (default): The option for a price maker to resubmit a held deal is not available If ticked: A price maker can resubmit the deal to autotrader without any further intervention by right clicking on a held deal and selecting Resubmit. Or, the price maker can click the Resubmit button in the deal ticket. Notes Once Deal is resubmitted to Autotrader, Autotrader will not release the deal to the stack. so Autotrader must be available for autopricing always. When Capture Trader clicks on Resubmit button, Deal will be Automatically logged.
Can Accept Client Prices checkbox	If unticked: Do not display Accept button for one way deal in the Trader applet deal ticket. If ticked (default): Display Accept button for one way deal in the Trader applet deal ticket.
Can Hold Deal checkbox	If unticked: The Hold button is not available in trader deal ticket If ticked (default): The Hold button is available in trader deal ticket
Allow 2 Way Accept checkbox	If unticked (default): Do not display Accept button for two way deals in the Trader applet deal ticket. If ticked: Display Accept button for two way deals in the Trader applet deal ticket.
Enforce Cancel Reason checkbox	Forces the user to insert a reason when cancelling a deal.
Allow pricing via Credit Check checkbox	Allows pricing via the CA2 credit check response message.
View Active Panel checkbox	Allows Traders and Capture Traders to see the <i>Active Deals</i> panel.
Allow Submit Differences checkbox	Allows Partial Fills for LomsProxy user.
Allow News and Charting checkbox	Allows Client and Proxy to see URL, but not suggested to use. [ET 2.1 onwards] This checkbox is removed as the Chart and News buttons in the Composite view on Rates panel are no longer necessary. Also, the size of news and chart will automatically be adjusted by the applets.
Can Publish checkbox	This is for Bank node user, Notification LBN and Credit Check LBN user.
Allow DPP checkbox	Proprietary use only.
Currency Selection Control selection box	Chooses to display chooser or drop-down of currencies for user.
Edit Extra Spot DPS	Chooses to enable or disable the ability of the user to edit extra spot dps or to follow the global setting. <b>See Also:</b> Edit Extra Spot DPS in: <a href="#">Trader calculation</a> on page 429
Reporting User	[Since ET 1.0; until ET 2.0] Chooses the reporting capability level for the user.
Sales Reporting Sets	[ET 2.1 onwards] Chooses the Sales reporting capability level for the user. <b>See Also:</b> <a href="#">ETBI User Guide</a>
Trading Reporting Sets	[ET 2.1 onwards] Chooses the Trader reporting capability level for the user. <b>See Also:</b> <a href="#">ETBI User Guide</a>

## Rates tab

The permissions and settings in the Rates tab are described in the following table.

Permission and Setting in Rates tab	Description
<i>General</i>	
View Rates Panel checkbox	If ticked: the user is authorised to view the Rates panel but not the indicative rates. For the user to be able to view rates in the Rates panel the View Rates checkbox must be ticked.
View Rates checkbox	If ticked: the indicative rates are displayed in the Rates panel.
View Price Ladder checkbox	[ET 2.1 onwards] If ticked: the user is authorized to receive and view client spot rates in volume ladder. This checkbox is enabled when the View Rates Panel checkbox is ticked.
View Spot checkbox	If ticked: the Spot radio button for rate subscriptions is shown on the client user interface rates panel. <b>Note:</b> This setting does not apply to the value date submission of Auxiliary trades. The recommended method of restricting submission of Auxiliary trades is to use permission filters.
View Value Today checkbox	If ticked: streaming rates for the TODAY tenor are shown on the client applet rates panel. <b>Note:</b> This setting does not apply to the value date submission of Auxiliary trades. The recommended method of restricting submission of Auxiliary trades is to use permission filters.
FX tenors indicatives checkbox	If ticked: this allows user to view tenor rates in the Tenors view of the Client applet Rates panel.
Swaps checkbox	If ticked: this allows the user to view swap rates.
Trade Value Today checkbox	If ticked: the client user is allowed to submit/trade value today transactions with ET. <b>Note:</b> This setting does not apply to the value date submission of Auxiliary trades. The recommended method of restricting submission of Auxiliary trades is to use permission filters.
Prompt for Market Convention checkbox	If ticked: this is to enforce Regional Market convention. <b>See Also:</b> <a href="#">Regional Currency Convention on page 87</a> .
Only View All-in Rate checkbox	If ticked: ONLY an 'All-in Rate' is displayed on a users deal ticket applicable to all outright requests, recreated deal tickets and on deal acknowledgements. When doing a 1d, 1w, etc deal only the all-in value is displayed, the spot or fwd points are not displayed.
Display Mid Price checkbox	If ticked: the user can see the 'Mid price' rate in Deal Ticket. This permission is for Client, Proxy, Trader, and Capture Trader users; the 'Mid Price' field will be displayed on ticket. No Mid price field when the value date is SPOT because SPOT deal type does not have the Mid price field.
Allow Multiple Tiered Prices checkbox	If ticked: the user is able to subscribe to the same currency pair up to three times with different dealt amounts. With the appropriate modifier configuration the price taker can view the spreads associated to each pricing tier in the same setup window. <b>See Also:</b> <a href="#">Module: One-click Trading on page 43</a> .
Allow Rates Setup Modification checkbox	If ticked: this allows Client, Proxy, and Capture Trader to add new Rates panel and modify/delete any existing Rates panel setups.

## Deal Ticket tab

The permissions and settings in the Deal Ticket tab are described in the following table.

Permission and Setting in Deal Ticket tab	Description
<i>Negotiation</i>	
Enable Non-negotiated checkbox	Controls the <i>Non-negotiated</i> check box in the client applet deal ticket. When the <i>Enable Non-negotiated</i> checkbox is ticked in the Administrator applet, the <i>Non-negotiated</i> checkbox will appear in the client applet deal ticket. The <i>Enable Non-negotiated</i> checkbox in the client deal ticket allows price takers to automatically accept any new price the maker might put through on a trade.
Default to Non-negotiated checkbox	If ticked: the client deal ticket defaults trades to a non-negotiated state.
Natural Confirmation checkbox	If ticked: when a trader accepts a client price, the trade is completed and logged with no further intervention required from the client.
Manual Acknowledgement	If ticked: the Ack button is displayed in the client deal ticket, and the client is required to click this button before clicking the Accept or Reject buttons. If unticked: the Ack button is not displayed in the client deal ticket, and the client can accept or reject the price without having to acknowledge it first. Whenever Natural Confirmation is ticked, the client user does not have an option to click Accept or Reject, so the Manual Acknowledgement will be changed to unticked.
<i>Accounts</i>	
Display within trade on behalf of list checkbox	Extension of Proxy Client and Capture Trader functionality. <b>See Also:</b> <a href="#">Module: Proxy Trading with Business Units</a> on page 41.
Do Not Credit Check Me checkbox	This functionality is specific to Multi-Entity trading. It allows the suppression of unnecessary credit checks. For details, see the Reuters TGST document LP & RP Multi Entity Configuration Guide.
Allow Non-Standard Settlement Instructions checkbox	If ticked: this allows clients to submit deals with their own free text non-standard settlement instructions.
<i>Chat</i>	
Can Initiate Chat checkbox	Can Initiate Chat checkbox functionality for Trader users. If ticked for a Trader: this displays the Chat button in the deal ticket in the Trader applet and allows the trader to initiate a chat session on the deal ticket with a Client. If unticked for a Trader the Chat button in the deal ticket in the Trader applet is not displayed and the trader cannot participate in a chat session on the deal ticket with a Client even if the chat session has been initiated by the client. Can Initiate Chat checkbox functionality for Client users. If ticked for a Client: this displays the Chat radio button in the deal ticket of the Client applet and allows the Client to initiate a chat session on the deal ticket with a Trader. If unticked for a Client the Chat radio is still displayed in the Client applet but the Client can only participate in a chat session on the deal ticket with a Trader if the Trader has initiated the chat session.
<i>Deal Ticket Format</i>	
Show Custom fields in Tickets checkbox	If ticked: displays the custom fields in the client applet deal ticket.
Display Sight Bill checkbox	If ticked: Sight Bill margin is displayed on the client deal ticket.

Permission and Setting in Deal Ticket tab	Description
View Split Value Date checkbox	If ticked: the <i>Split Value Date</i> tab is displayed on the deal ticket; and the Modify Split Value Date checkbox is enabled.
Modify Split Value Date checkbox	If ticked: the split value date can be modified.
<i>Deal Type</i>	
Two-way checkbox	If ticked: this allows the user to view two-way deals.
Uneven Swaps checkbox	If ticked: this enables the user to perform uneven swap deals.
Outright checkbox	If ticked: this allows the user to view outright deals.
Trade Spot checkbox	If ticked: the client user is allowed to submit/trade Spot transactions with ET. <b>Note:</b> This setting does not apply to the value date submission of Auxiliary trades. The recommended method of restricting submission of Auxiliary trades is to use permission filters.
Post Trade Allocations checkbox	Allocate an FX trade marked as "post trade allocation" at time of capture, across multiple accounts. If ticked: this allows the user to remove a trade negotiated against a single account, and replace it with one or more trades against one or more accounts.
Roll Spot to Forward checkbox	Specify value date for and FX trade marked as "roll spot to forward" at time of capture.
<i>Auxiliary Trading</i>	
Time Option checkbox	If ticked: the display of the Client applet deal ticket displays the Select Trade Type drop-down, from which Time Option may be selected. When the Client user selects Time Option, the view of the deal ticket toggles to display Tenor/ Date selection elements for both Start Date and End Date. Start Date defaults to Spot; End Date defaults to blank.
Time Option Draw-down checkbox	If ticked: this enables the user to perform take-up against an FX time option contract within the time option window.
Market Rate Early Take-up checkbox	If ticked: this enables the user to perform early take-up against an FX trade using market rates; this will leave a residual cash flow at the original trade date. <b>See Also:</b> <a href="#">To enable Auxiliary Trades on page 228</a> .
Market Rate Extension checkbox	If ticked: this enables the user to perform extension against an FX trade using market rates; this will leave a residual cash flow at the original trade date. <b>See Also:</b> <a href="#">To enable Auxiliary Trades on page 228</a> .
Historic Rate Early Take-up checkbox	If ticked: this enables the user to perform early take-up against an FX trade using historic rates; this will eliminate any residual cash flow at the original trade date. <b>See Also:</b> <a href="#">To enable Auxiliary Trades on page 228</a> and <a href="#">To enable Historic Rate Trades on page 228</a> .
Historic Rate Extension checkbox	If ticked: this enables the user to perform extension against an FX trade using historic rates; this will eliminate any residual cash flow at the original trade date. <b>See Also:</b> <a href="#">To enable Auxiliary Trades on page 228</a> and <a href="#">To enable Historic Rate Trades on page 228</a> .
Market Rate Time Option Extension checkbox	If ticked: this enables the user to perform time option extension against an FX trade using market rates; this will leave a residual cash flow at the original trade date. <b>See Also:</b> <a href="#">To enable Time Option to Time Option Extensions on page 228</a> .

Permission and Setting in Deal Ticket tab	Description
Historic Rate Time Option Extension checkbox	If ticked: this enables the user to perform time option extension against an FX trade using historic rates; this will eliminate any residual cash flow at the original trade date.  <u>See Also:</u> <a href="#">To enable Time Option to Time Option Extensions on page 228</a> and <a href="#">To enable Historic Rate Trades on page 228</a> .
<i>Others</i>	
Allow Splits checkbox	If ticked: this allows riskamount to be split over multiple funds for all Spot, Forward, and Swap trades.
Allow Streaming RFQ checkbox	If ticked: a client user can see new prices continuously being streamed from an autotrader within a specified streaming time.
Submit Using Latest Rate checkbox	If ticked: deals are submitted using the latest rate, rather than the rate in the applet at the time the deal ticket was opened.
Allow Matured Deal Modification checkbox	If ticked: this allows the CaptureTrader user to modify matured deals. The Allow Cancel Matured Trades checkbox must be ticked before this checkbox. The following parameter must also be set in trader applet  <code>&lt;param name="allowViewHistory" value="true" &gt;</code>
Allow Unmatured Deal Modification checkbox	If ticked: this allows the CaptureTrader user to modify unmatured deals. The Allow Cancel Unmatured Trades checkbox must be ticked before this checkbox. The following parameter must also be set in trader applet  <code>&lt;param name="allowViewHistory" value="true" &gt;</code>
Allow Back Value Date Trading checkbox	If ticked: this allows a capture trader to submit back value dated trades.
View Initial Rate One-way on Ticket checkbox	Controls the visibility of the indicative spot rate, forward points and swap points on the client deal ticket.  For spot deals: indicative spot rate is shown on ticket. For forward outright deals: indicative spot rate, fwd pts and all-in rate are shown on ticket. For swap deals: spot price, swap points, near fwd pts and all-in + far fwd pts + all-in are shown on ticket.
View Initial Rate Two-way on Ticket checkbox	Controls the visibility of the indicative spot rate, forward points and swap points on the client deal ticket.  For spot deals: spot, fwds, all-in both left and right hand side, are shown on ticket. For forward outright deals: spot, fwds, and all-in, both left and right hand side, shown on ticket. For swap deals: spot price, swap points at top of ticket, and fwds + all-in near, fwds + all-in far.
View Markup checkbox	If ticked: this allows the user to view markup.
Verbose Ticket checkbox	If ticked: the 'Sell' and 'Buy' labels in the applet are changed to 'Pay' and 'Receive' respectively.

Permission and Setting in Deal Ticket tab	Description
Round-down CCYs button and field	<p>Currencies selected here will be rounded down, rather than use the conventional rounding method.</p> <p>For example:</p> <p>I Buy USD.JPY 2,890,000 JPY Outright All in: 120.147285 Contra JPY = 2,890,000 x 120.147285 The full contra amount is: 347,225,653.65</p> <p>If JPY is set to as 0 AMOUNT DPS in Prices panel, Admin applet If JPY is set as a Round-down CCY this figure will be logged as 347,225,653 If JPY is not set as a Round-down CCY this figure will be logged as 347,225,654</p> <p><b>Note:</b> Round Down CCY (eg, JPY) works only when Client user puts deal amount in Base CCY (eg. EUR for EUR.JPY deal) but this does not work if Client user puts deal amount in Terms CCY (eg.JPY for EUR.JPY deal).</p> <p><b>See Also:</b> <a href="#">To set Round-down currencies for a trader user on page 127</a>.</p>
Auto Open Ticket chooser	When set to 'No' a ticket will not automatically be opened on start-up. If set to FX or MM a FX or MM ticket will automatically be opened on client applet start-up.
Enforce Max Num of Open Tickets checkbox	If ticked: the 'Max Num Open Tickets' field is enabled.
Allow variable dealt amount checkbox	If ticked: this allows an anomaly of split liquidity trading where the LP bank for the contra currency pair component has its dealt currency amount derived from the deal currency component. The contra currency component dealt currency amount will change every time the dealt currency component changes its price.
Max Num Open Tickets box (unavailable for Trader and Capture Trader users)	Restricts customer to a maximum number of open tickets.
Amount of variance box	When the 'Allow Variable dealt amount' field is activated, this allows you to specify the percentage amount by which variations in dealt amount will be tolerated.
Show Offset Difference checkbox	Controls the visibility of the <i>Offset Difference</i> value in the client applet deal ticket.
Show Flip Button for Outrights checkbox	Controls the visibility of the <i>Flip</i> button in the client applet outright deal ticket.
Show Flip Button for Swaps checkbox	Controls the visibility of the <i>Flip</i> button in the client applet swap deal ticket.
Allow Roll to Multiple Value Date checkbox	If ticked: this allows both of the client applet checkboxes: "Roll Spot to Forward" and "Post Trade Allocation" to be selected enabling the client to take a single legged deal and convert it into multiple legs with different amounts divided among different accounts.
Roll to Multiple Amount Tolerance	<p>When a client performs an "Allow Role to Multiple Date" deal this represents the percentage amount a client can go under the original parent deal amount. For example, if the tolerance is 20% and the original deal is for 1 Mio USD then the client's "Allow Role to Multiple Date" total amount can be anywhere from .8Mio to 1 Mio.</p> <p>This enhances the Roll Spot to Forward functionality to use the block deal ticket. For more information, please refer to the <a href="#">ET 2 Client User Guide</a>.</p>

## FX Trading tab

The permissions and settings in the FX Trading tab are described in the following table.

Permission and Setting in FX Trading tab	Description
<i>One-click Trading</i>	
Allow One Click trading (spot) checkbox	Enables one click trading functionality on spot rates for a client user. <a href="#">See Also: Module: One-click Trading</a> on page 43.
Allow One Click trading (fwds) checkbox	Enables one click trading functionality on forward rates for a client user. <a href="#">See Also: Module: One-click Trading</a> on page 43.
Fill at My Rate Only (client's favour) checkbox	Gives the user the additional control to only accept the price on which he or she clicked. <a href="#">See Also: Module: One-click Trading</a> on page 43.
Enforce one click acknowledgement checkbox	The client user must acknowledge all the one click deals by confirming a list of trades completed that session before logging out of the applet. <a href="#">See Also: Module: One-click Trading</a> on page 43.
One Click Gap Time box For - All Pairs - Same Pair option button	The number of seconds before another one click deal can be initiated for either all currency pairs or just the same currency pair. <a href="#">See Also: Module: One-click Trading</a> on page 43.
One Click Freeze Time checkbox	The number of seconds for which a rate is frozen on the initial click. Within this time the client user can click again to submit a one-click request at the frozen rate Maximum value 10 seconds. The client user must have the Double Click radio button selected in the <i>Settings</i> window, <i>1-Click</i> tab. <a href="#">Module: One-click Trading</a> on page 43.
Default One Click Action dropdown	This allows you to set the default one-click action which can be "Last Save" (the last setting of the user), "Fill at Latest", "Fill at My Rate Only" or "Slippage".
<i>Others</i>	
Allow Block Trades checkbox	If ticked: this enables the Blocks button and the creation and submission of block trades, in the Client applet. <b>Note:</b> This functionality is not related to Block Orders.
Inherit Client Restricted Pairs checkbox (available for Proxy and Capture Trader users)	Controls the visibility of the restricted ccy pairs when Proxy/Capture changes the user in the deal ticket.
Default FX Value Date dropdown	This permission is for Client, Proxy Client, and Capture Trader user types. The value is the default tenor when a user adds new currency pairs in Rates Panel setup.

## MM Trading tab

The permissions and settings under the MM Trading tab are described in the following table:

Permission and Setting in MM Trading tab	Description
<i>Deal Types</i>	
Deposits checkbox	If ticked: the user can view and trade MM Deposits.
Loans checkbox	If ticked: the user can view and trade MM Loans.
Deposit Rollover checkbox	If ticked: this enables Deposit Rollovers as MM deal types.
Loan Rollover checkbox	If ticked: this enables multiple start instructions to be specified.

Permission and Setting in MM Trading tab	Description
<i>Rollover Actions</i>	
Can View Rollover Actions checkbox	If ticked: this allows rollover actions to be set at the time of trade capture and manual rollover.
Repay At Maturity checkbox and Default (radio buttons)	If ticked: this allows Repay at Maturity to be set as rollover action at time of trade capture and manual rollover.  The default radio button is used to define the default rollover action at time of trade capture and manual rollover.
Instruction at Maturity checkbox and Default (radio buttons)	If ticked: this allows Instruction at Maturity to be set as rollover action at time of trade capture and manual rollover.  The default radio button is used to define the default rollover action at time of trade capture and manual rollover.
Auto Principal Only checkbox and Default (radio buttons)	If ticked: this allows Auto Principal Only to be set as rollover action at time of trade capture and manual rollover.  The default radio button is used to define the default rollover action at time of trade capture and manual rollover.
Auto Principal & Interest checkbox and Default (radio buttons)	If ticked: this allows Auto Principal & Interest to be set as rollover action at time of trade capture and manual rollover.  The default radio button is used to define the default rollover action at time of trade capture and manual rollover.
<i>Others</i>	
Multiple Start Instructions checkbox	If ticked: this enables Loan Rollover actions.
Split Payments checkbox	If ticked: this enables payment over multiple accounts.
Default MM Value Date	If ticked: this sets the default MM value date as one of: CCY, Today, Tom, or Spot.

## Orders tab

The Orders tab contains configuration options for limit order and block order users.

Permission and Setting in Orders tab	Description	Associated Configuration
<i>General</i>		
Allow Limit Orders checkbox	Permissions a client user for limit orders.	No
Super User checkbox	If ticked: this allows the user to deactivate orders activated by a different user.	No
View Orders Only checkbox	If ticked: this prevents users from making any changes to the orderbook and allows them to view the entire orderbook for the bank.	No
Deactivate Very Hot Orders checkbox	If ticked: this allows the user to deactivate very hot orders.	Very Hot orders must be configured.
Deactivate submitted Orders checkbox	If ticked: this allows the user to deactivate orders that have hot price but that have not been picked up or filled by a Trader.	No

Permission and Setting in Orders tab	Description	Associated Configuration
Zero Markup on TP checkbox	If ticked: Take Profit orders activated by this user will not have a markup applied.	No
Zero Markup on SL checkbox	If ticked: Stop Loss orders activated by this user will not have a markup applied.	No
Allow Forward orders checkbox	If ticked: this allows the user to apply a Forward Value Date to their limit orders.	Forward orders functionality must be configured.
Allow Enable/Disable Activation checkbox	If ticked: the <i>Activation &amp; Monitoring</i> permission in Trader applet is enabled (Setting > Orders > System tab).	No
Allow Enable/Disable Monitoring checkbox	If ticked: the <i>Activation &amp; Monitoring</i> permission in Trader applet is enabled (Setting > Orders > System tab).	No
Allow Order Credit Check Override checkbox	Allows a limit order maker user to override the credit check result.	No
Connect to OM checkbox	Allows to connect to OM but this is not used. Client will not be able to create/view Limit Orders in LOMSServer when this checkbox is ticked.	No
Roll Spot Orders to Forward checkbox	If ticked: this allows the user to roll spot limit orders to forward.	Roll Spot to Forward functionality must be configured.
Allow Spot Fixing Order checkbox	If ticked: this allows the user to mark spot limit orders as Benchmark Fixing Orders.	Benchmark Fixing orders functionality must be configured.
Allow Forward Fixing Order checkbox	Permissions the user for Fixing orders.	Benchmark Fixing orders functionality must be configured.
As Sales User checkbox	If ticked: the Capture user will be like Proxy Client user which cannot fill any orders	No

*Trade Requirement*

Editor checkbox	If ticked: this allows the creation or modification of trade requirements via the client applet interface.	No
Create TRs checkbox	If ticked: this allows creation of trades requirements via an electronic interface API (for example, TRAPI or PMS Interface API).	No
Delete TRs checkbox	If ticked: deletion of trade requirements regardless of their source.	No
Report To checkbox	If ticked: this allows trades to be reported to an API user.	No
Allow Deferred RFQ checkbox	If ticked: this allows the user to submit deferred RFQs for certain currency pairs.	<u>See Also: <a href="#">Deferred RFQ Trading Setup on page 35</a></u>
Order Management checkbox	If ticked: this allows creation, modification of orders (for example, add or remove trade requirements) and priming or un-priming of orders.	No

Permission and Setting in Orders tab	Description	Associated Configuration
Order Execution checkbox	If ticked: this allows submission of an order for execution.	No
Allow Order Intervention checkbox	If ticked: this allows a user to intervene FIXING and DEFERRED orders by enabling the "Stop all" button for other user's orders which are in "Awaiting Activation" status.	No
<i>Order Management</i>		
Activate Orders checkbox	Permissions activation of limit orders.	No
Deactivate Orders checkbox	Permissions deactivation of limit orders.	No
Cancel Orders checkbox	Permissions cancellation of limit orders.	No
Flip Orders checkbox	Permissions limit order flipping	No
Strategy checkbox	If ticked: displays the Strategies button on Orders Panel Tool bar of the Client/Trader applets	No
Allow SMS on Orders checkbox	Permissions SMS messages of limit order fills.	Mobile phone number set in the User groups panel.
Maximum Number of Filters numeric box	The maximum number of limit order filters in the user's Limit Orders panel.	No
Call Client checkbox	If ticked: the <i>Call</i> checkbox in order ticket is enabled.	No
Fill Now checkbox	If ticked: this enables Fill Now option for OrderWatch Trader and Capture Trader users.	No
Fill checkbox	If ticked: this enables Fill option for OrderWatch Trader and Capture Trader users.	No
Fill Early checkbox	If ticked: this enables Fill Early option for OrderWatch Trader and Capture Trader users.	No
Fill and Roll checkbox	If ticked: this enables Fill and Roll option for OrderWatch Trader and Capture Trader users.	No
Pass Orders checkbox	If ticked: this enables Pass Orders option for OrderWatch Trader and Capture Trader users.	No
Pass To checkbox	If ticked: this enables Pass To option for OrderWatch Trader and Capture Trader users.	No
Undo Pass checkbox	If ticked: this enables Undo Pass option for OrderWatch Trader and Capture Trader users.	No
Steal Orders checkbox	If ticked: this enables Steal Orders option for OrderWatch Trader and Capture Trader users.	No
Accept Orders checkbox	If ticked: this enables Accept Orders option for OrderWatch Trader and Capture Trader users.	No
Reject Orders checkbox	If ticked: this enables Reject Orders option for OrderWatch Trader and Capture Trader users.	No
Allow Cancellation Requests checkbox	If ticked: OrderWatch Trader and Capture Trader users can request to cancel orders.	No
Deny Cancellation Requests checkbox	If ticked: OrderWatch Trader and Capture Trader users can deny cancellation requests.	No

Permission and Setting in Orders tab	Description	Associated Configuration
Allow Deactivation Requests checkbox	If ticked: OrderWatch Trader and Capture Trader users can request deactivation.	No
Deny Deactivation Requests checkbox	If ticked: OrderWatch Trader and Capture Trader users can deny deactivation requests.	No
Unaccept On Activation checkbox (available for Orderwatch Trader and Capture Trader users)	If ticked: if Orderwatch Trader or Capture Trader re-activates an order by editing and clicking <i>Activate</i> , the "Accepted" flag is set to "No". (depending on GrpAccept and Auto Accept Setting)  Purpose of this setting is to let the order be back into the inbox after the editing is finished.  If unticked: if Orderwatch Trader or Capture Trader opens and re-activates an order without editing, the "Accepted" flag is still set to "Yes".	No
Allow Archive Order Search checkbox (available for Orderwatch Trader and Capture Trader users)	If ticked: this allows searching for archive orders. The <i>Archive Search</i> feature is displayed on the toolbar.	No

## Maker tab

The options under the Maker tab, which are used to define which margin types trader and proxy client users may edit during a deal, are described in the following table:

Permission and Setting in Maker tab	Description
Allow Edit Customer Margin checkbox	If ticked: this allows the user to edit the Customer Margin.
Allow Edit Branch Margin checkbox	If ticked: this allows the user to edit the Branch Margin.
Allow Edit Volume Margin checkbox	If ticked: this allows the user to edit the Volume Margin.
Allow Edit Base Margin checkbox	If ticked: this allows the user to edit the Base Margin.
Allow Edit Sight Bill Margin checkbox	If ticked: this allows trader to see and alter Sight Bill margin.
Allow Deal Intervention checkbox	If ticked: this allows a trader to intervene on an Autotrading deal by taking over manual control.
Allow Disable Autotrader checkbox	If ticked: this allows a trader to disable autotrading via the Autotrader panel.
Allow Trade Capture checkbox	If ticked: this allows the capture trader user to do capture trading. If this checkbox is not ticked, Capture Trader does not work as Capture Trader although User type is selected as Capture Trader.
Allow Adjust Market Rate checkbox	If ticked: this allows Trader and Capture Trader to adjust the Market Rate in the trader's deal ticket.
Can view CPG Panel checkbox	If ticked: this allows Trader to view CPG Monitor panel.

Permission and Setting in Maker tab	Description
Can Perform Actions on Exceptions checkbox	If ticked: this allows Trader to view and select the action when the Trader right click an exception in the Exception Blotter in the CPG Monitor panel.
Can Add/Remove Volume Bands checkbox	If ticked: this allows Trader to control volume bands in CPG Monitor panel.
Can View Threshold Amount Monitor checkbox	[ET 2.1 onwards] If ticked: this allows Trader to view Threshold Amount Monitor.

## Admin tab

Granular administration permissions can be assigned to maker (Trader, and Administrator user types). The *System Administrator* usertype has all permissions assigned.

The permission to each Parent function and Child function can be granted at the following levels: "No access" - Do not display the function; "View only" - Display the function / setting; "Edit" - Full access to the function / setting.

Parent Function (Panel)	Child Function	Description
Accounts & Sls		
Accounts & Sls	Settlement Instructions	Access to accounts and settlement instructions
Advanced		
Advanced	ACLs	Access to the ACLs tab which is about API Connection Licence
Advanced	Holidays	Access to the Holidays tab which is for settings about holidays
Advanced	LOMS Global Tab	Access to the Orders tab which is for settings about LOMS
Advanced	Password Controls	Access to password settings in the Advanced panel.
Advanced	Reset good for / volatility at EOD	Access to reset functions
Advanced	Rollover ranges	Access to rollover ranges
Advanced	Timeouts	Access to the Timeouts tab
Advanced	Volume Bands (Advanced)	Accss to the setting for volume bands (advanced)
Archive Filters		Access to the archive filters parent function
Autotrader		Access to the Autotrader panel
Autotrader	LOMS autotrader settings	Access to LOMS specific autotrader settings
Autotrader	Stop / Start all autotrading	Access to ALL autotrading controls
Autotrader	Stop / Start all trading	Access to ALL trading controls
Autotrader	Stop / Start asset class level	Access to stop / start auto trading at the asset class level.
Autotrader	Stop / Start branch level	Access to stop / start auto trading at the branch level.
CCY Admin		Access to CCY admin panel
CCY Admin	CCY Static Data	Access to the static data in CCY grid.
CCY Admin	Create/Delete Pairs	
CCY Admin	Fwd Model Data	Access to Fwd model data

Parent Function (Panel)	Child Function	Description
CCY Admin	Fwd Redistribute Data	Access to Fwd redistribution data
CCY Admin	Fwd Tolerance Data	Access to Fwd tolerance data
CCY Admin	Outsource definitions	Access to Outsource setting
CCY Admin	Override (OR) alerts	Access to override alerts
CCY Admin	Rate Blending	Access to blending algorithms
CCY Admin	Spot Model Data (multi tiered)	Access to Spot model data multi tiered
CCY Admin	Spot Model Data (non-multi tiered)	Access to Spot model data non-multi tiered
CCY Admin	Spot Redistribute Data	Access to Spot redistribution control
CCY Admin	Spot Tolerance Data	Access to Spot tolerance data
CCY Admin	Volume Bands	Access to the band settings in CCY Admin panel
Channels		Access to the CCY Admin > Channels panel
Connections		Access to connections panel
Connections	Disconnect users	Access to disconnect function
Connections	Message users	Access to messaging function
CPG		
CPG	Hedging Rules	Access to Hedging Rules in Trader applet
CPG	Stop/start Auto Hedging	Access to the button on Trader applet's Option bar to start/stop hedging
CPG	Enable/disable Liquidity Providers	Access to the button on CPG Monitor to enable/disable providers
Credit Limits		Access to Credit limits function
Credit Limits	All Groups	Access to Credit limits function for all groups. A permission related to Credit Limits and Can Browse Other Groups is required. The new permission will allow a bank to restrict admin users from View/Editing Credit Limits in other groups. If an admin user did not have the explicit permission set to View Credit Limits of Other groups, only their own group would be visible. This permission overrides Can Browse Other Groups in the Credit Limits panel
Currency Sets		Access to currency sets
Feed Sources		Access to Feed Sources panel
Feed Sources	MEFA protocol	Access to MEFA protocols function
Feed Sources	Multiple feed connections	Access to multiple feed connections
Feeds		Access to Feeds panel
Filters		Access to the filters parent function
Fixing and Deferred RFQ		Access to Fixing and Deferred RFQ panel
Fixing and Deferred RFQ	Deferred RFQ	Access to this Deferred RFQ sub panel.

Appendix A User groups panel

Parent Function (Panel)	Child Function	Description
Fixing and Deferred RFQ	Fixing Order	Access to this Fixing Times sub panel.
FXOB		Legacy panel which is not used in ET system
Group Sets		Access to the groupsets parent function
Holidays		Access to holiday currency upload function
Instruments		Access to the Instruments parent function
Location		Access to the Location Panel
Modifiers		Access to the modifiers parent function
Modifiers	Base Modifier	Access to the Base tab on the Modifiers Panel
Modifiers	Branch Modifier	Access to the Branch tab on the Modifiers Panel
Modifiers	Customer Modifier	Access to the Customer tab on the Modifiers Panel
Modifiers	Volume Modifier	Access to the Volume tab of the Modifiers Panel
Order Routing		Access to the Order Routing table
Prices		Access to prices panel
Rate Monitor - FX		Access to Rate Monitor Panel
Rate Monitor - FX	Fwd Indicative / Dealable status	Access to Fwd indicative / dealable settings
Rate Monitor - FX	Fwd Rates	Access to Fwd Rates
Rate Monitor - FX	Models	Access to CCY Model drop down
Rate Monitor - FX	Override good for	Access to Override good for functionality
Rate Monitor - FX	Reset Spot	Access to Reset Spot
Rate Monitor - FX	Skew Forwards	Access to skew controls
Rate Monitor - FX	Skew Spot	Access to Skew Spot
Rate Monitor - FX	Spot Indicative / Dealable status	Access to Spot indicative / dealable settings
Rate Monitor - FX	Spot Market Condition	Access to Spot market condition (Global Volatility button)
Rate Monitor - FX	Spot Rates	Access to Spot Rates
Rate Monitor - FX	Stop / Start all pairs	Access to stop / start all currency pairs
Rate Monitor - FX	Stop/start Auto Control	Access to stop / start Auto Control (the AC button appears)
Rate Monitor - MM		Access to Rate Monitor Panel
Rate Monitor - MM	Indicative / Dealable status	Access to Spot indicative / dealable settings
Rate Monitor - MM	MM Rates	
Rate Monitor - MM	Reset Rates	Access to Reset Rates
Rate Monitor - MM	Skew Rates	Access to MM skew controls

Parent Function (Panel)	Child Function	Description
Rate Monitor - MM	Stop / Start all currencies	Access to stop / start all currencies
Slippage		Access to slippage information
Timeouts		Access to Timeouts panel
User CCY Sets		Access to User CCY Sets parent function
User CCY Sets	Decimal CCY Sets	Access to Decimal CCY Sets
User CCY Sets	One-click Tolerance	Access to One-click Tolerance ccy pair sets
User CCY Sets	Regional CCY Sets	Access to Regional ccy pair sets
User CCY Sets	Restricted CCY Sets	Access to Restricted ccy pair sets
User CCY Sets	User/Group CCY Sets	Access to user ccy sets
User Groups		Access to User Groups parent function
User Groups	Admin tab	Access to the Admin tab
User Groups	Administrat accounts	Access to the accounts button
User Groups	Administrat archive filters	Access to the archive filter button
User Groups	Administrat branch CCY pairs	Access to the Branch Pairs button
User Groups	Administrat currencies	Access to the Currencies button
User Groups	Administrat decimal CCY pairs	Access to the Decimal CCY Pairs button
User Groups	Administrat instruments	Access to the Instruments button
User Groups	Administrat IP addresses	Access to the IP address button
User Groups	Administrat LBN filters	Access to the LBN filters button
User Groups	Administrat modifier sets	Access to the Modifiers button
User Groups	Administrat One-click Tolerance	Access to the One-click Tolerance button
User Groups	Administrat pickup actions	Access to the Pickup Actions button
User Groups	Administrat pickup filters	Access to the Pickup Filters button
User Groups	Administrat regional CCY pairs	Access to the Regional CCY pairs button
User Groups	Administrat restricted CCY pairs	Access to the Restricted Pairs button
User Groups	Administrat secondary pickup filters	Access to the Secondary Pick-up Filters button
User Groups	Administrat submit actions	Access to the Submit Actions button
User Groups	Administrat submit filters	Access to the Submit Filter button

Appendix A User groups panel

Parent Function (Panel)	Child Function	Description
User Groups	Administrate usersets	Access to the Usersets button
User Groups	Administrate versions	Access to the Versions button
User Groups	Administrate warning filters	Access to the Warning filters button
User Groups	Authentication question	Access to authentication question field
User Groups	Browse other groups	Ability for this user to see groups above the users own group. Applicable only to admin users. View: Only view other groups according to the user's other User Group permissions. Edit: Can make changes according to the user's other User Group permissions.
User Groups	Change passwords	Access to user password field and the Expire Password checkbox.
User Groups	Change Usertype	Access to the usertype field
User Groups	Create groups	Ability to create groups
User Groups	Create users	Ability to create users
User Groups	Deal signing certificates	
User Groups	Delete groups	Access to the delete groups function
User Groups	Delete users	Access to the delete user function
User Groups	DPP re-subscription	Access to force DPP re-subscription function
User Groups	Enable users	Access to the account lock function
User Groups	FX tab Can see / edit step & prorate functionality Can see / edit 'Only View All-in Rate' checkbox Can see / edit 'view spot / today' checkboxes Can see / edit 'trade spot / today' checkboxes	Access to the FX tab on the user setup
User Groups	General tab	
User Groups	Group Details	Ability to see or edit the group static data (email address, phone number etc).
User Groups	Import / Export	Access to the import / export function
User Groups	Legal group	Access to legal group settings
User Groups	Login certificates	
User Groups	LOMS tab	Access to the LOMS tab
User Groups	Maker tab	Access to the Maker tab on the user setup
User Groups	MM tab	Access to the MM tab on the user setup
User Groups	Move groups	Ability to move groups in the tree
User Groups	Move users	Ability to move users between groups
User Groups	User Details	Ability to see or edit the user static data (email address, phone number etc).

Parent Function (Panel)	Child Function	Description
User Sets		Access to the usersets parent function
User Sets	Add user to userset	
User Sets	Create userset	
User Sets	Delete userset	
User Sets	Remove user from userset	
Venues		Access to the Venues panel
Versions		Access to Versions panel

## Comments tab

The Comments tab can be used for noting some information in particular.

Setting in Comments tab	Description
Comments textbox	A textbox provided for noting additional information if there is any.

## Advanced tab

The options in the Advanced tab are described in the following table:

Permission and Setting in Advanced tab	Description
Authentication Question and Answer button	Opens the <i>Authentication</i> window. <a href="#">To set Authentication for a user on page 126</a> .
<i>Security</i>	
Login Certificate Required checkbox	If ticked: certificate ID check is performed at login.
Deal Signing Required checkbox	If ticked: the client is required to perform deal signing.
<i>Others</i>	
Query Signed Deals	Allows the user to search the deal log for deals that were signed at the time the trade is logged into the system.
Filter-based b2b checkbox	If ticked, the multi-entity trades are not routed according to the Outsource column in the CCY Admin panel, but by the Submit Actions assigned to RP Client users or Pickup Actions applied to ClientTrader users. Please refer to the LP & RP Multi Entity Configuration Guide.
Allow DPP checkbox	Proprietary use only.

## Bottom panel

The bottom panel is shown by **④**.

This panel allows you to assign items to groups and individual users.

Item	Description
Accounts button	Opens the <i>Group Accounts</i> or <i>User Accounts</i> window for assigning accounts to groups or users. <a href="#">See Also: To assign accounts at group level on page 129</a> . <a href="#">See Also: To assign accounts at user level on page 134</a> .

Item	Description
Modifiers button	<p>Opens the <i>Group Modifiers</i> or <i>User Modifiers</i> window for assigning modifier sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign modifier sets at group level on page 129</a>.</p> <p><b>See Also:</b> <a href="#">To assign modifier sets at user level on page 134</a>.</p>
Archive View button	<p>Opens the <i>Group Log Viewing</i> or <i>User Log Viewing</i> window for assigning archive filter view sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign archive view filter sets at group level on page 129</a>.</p> <p><b>See Also:</b> <a href="#">To assign archive view filter sets at user level on page 134</a>.</p>
Archive Modify button	<p>Opens the <i>Group Log Modification</i> or <i>User Log Modification</i> window for assigning archive modify filter sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign archive modify filter sets at group level on page 129</a>.</p> <p><b>See Also:</b> <a href="#">To assign archive modify filter sets at user level on page 135</a>.</p>
IP Addresses button	<p>Opens the <i>Group Allowed IP Addresses</i> or <i>User Allowed IP Addresses</i> window for assigning IP addresses to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign IP addresses at group level on page 130</a>.</p> <p><b>See Also:</b> <a href="#">To assign IP addresses at user level on page 135</a>.</p> <p><b>See Also:</b> <a href="#">Module: IP Validation</a> on page 96.</p>
Usersets button	<p>Opens the <i>Group Usersets</i> or <i>User Usersets</i> window for assigning usersets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign usersets at group level on page 130</a>.</p> <p><b>See Also:</b> <a href="#">To assign usersets at user level on page 135</a>.</p> <p><b>See Also:</b> <a href="#">Module: Proxy Trading with Business Units</a> on page 41.</p> <p><b>See Also:</b> <a href="#">Module: Proxy Trading with Business Units</a> on page 41.</p>
Versions button	<p>Opens the <i>Group Permitted Versions</i> window for assigning versions to groups.</p> <p><b>See Also:</b> <a href="#">To assign applet version control at group level on page 130</a>.</p>
Submit Filters button	<p>Opens the <i>Group Submit Filters</i> or <i>User Submit Filters</i> window for assigning filter sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign submit filters at group level on page 130</a>.</p> <p><b>See Also:</b> <a href="#">To assign submit filters at user level on page 135</a>.</p>
Pickup Filters button	<p>Opens the <i>Group Pickup Filters</i> or <i>User Pickup Filters</i> window for assigning filter sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign pickup filters at group level on page 131</a>.</p> <p><b>See Also:</b> <a href="#">To assign secondary pickup filters at user level on page 136</a>.</p>
Secondary Pickup Filters button	<p>Opens the <i>User Secondary Pickup Filters</i> window for assigning secondary filter sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign secondary pickup filters at group level on page 131</a>.</p> <p><b>See Also:</b> <a href="#">To assign secondary pickup filters at user level on page 136</a>.</p>
LBN Filters button	<p>Opens the <i>Group Local Bank Node Filters</i> or <i>User Local Bank Node Filters</i> window for assigning filter sets to LBN groups or users.</p> <p><b>See Also:</b> <a href="#">To assign LBN filters at group level on page 131</a>.</p> <p><b>See Also:</b> <a href="#">To assign LBN filters at user level on page 136</a>.</p>
Instruments button	<p>Opens the <i>Group Instruments</i> or <i>User Instruments</i> window for assigning instrument sets to groups or users.</p> <p><b>See Also:</b> <a href="#">To assign instruments at group level on page 131</a>.</p> <p><b>See Also:</b> <a href="#">To assign instruments at user level on page 136</a>.</p>

Item	Description
Submit Actions button	<p>Opens the <i>Group Submit Actions</i> or <i>User Submit Actions</i> window for assigning filter sets as submit actions to groups or Client users.</p> <p>Submit Actions are assigned to client users for the routing of multi-entity trades. Money Market multi-entity trades can only be routed using Submit or Pickup Actions. FX multi-entity trades can either be routed by currency pair using the CCY Admin panel, or by Submit or Pickup Actions.</p> <p><i>See Also:</i> Filter-based b2b checkbox, <a href="#">Advanced tab on page 272</a>.</p> <p><i>See Also:</i> <a href="#">To assign submit actions for routing multi-entity filter-based trades at group level on page 131</a>.</p> <p><i>See Also:</i> <a href="#">To assign submit actions for routing multi-entity filter-based trades at user level on page 136</a>.</p>
Pickup Actions button	<p>Opens the <i>Group Pickup Actions</i> or <i>User Pickup Actions</i> window for assigning filter sets as pickup actions to groups or ClientTrader users.</p> <p>Submit Actions are assigned to client users for the routing of multi-entity trades. Money Market multi-entity trades can only be routed using Submit or Pickup Actions. FX multi-entity trades can either be routed by currency pair using the CCY Admin panel, or by Submit or Pickup Actions.</p> <p><i>See Also:</i> Filter-based b2b checkbox, <a href="#">Advanced tab on page 272</a>.</p> <p><i>See Also:</i> <a href="#">To assign pickup actions for routing multi-entity filter-based trades at group level on page 132</a>.</p> <p><i>See Also:</i> <a href="#">To assign pickup actions for routing multi-entity filter-based trades at user level on page 137</a>.</p>
Warning Filters button	<p>Opens the <i>Group Warning Filters</i> or <i>User Warning Filters</i> window for assigning filter sets as a warning filter to groups or users.</p> <p><i>See Also:</i> <a href="#">To assign warning filters at group level on page 132</a>.</p> <p><i>See Also:</i> <a href="#">To assign warning filters at user level on page 137</a>.</p>
Currencies button	<p>Opens the <i>Group Currency Sets</i> or <i>User Currency Sets</i> window for assigning currency sets to groups or users.</p> <p><i>See Also:</i> <a href="#">To assign currencies at group level on page 132</a>.</p> <p><i>See Also:</i> <a href="#">To assign currencies at user level on page 137</a>.</p> <p><i>See Also:</i> <a href="#">To globally redefine currencies available to clients on page 226</a>.</p>
Regional CCY Pairs button	<p>Opens the <i>Group Regional Currency Pair Sets</i> or <i>User Regional Currency Pair Sets</i> window for assigning regional currency sets to groups or users.</p> <p><i>See Also:</i> <a href="#">To assign regional currency pairs at group level on page 132</a>.</p> <p><i>See Also:</i> <a href="#">To assign regional currency pairs at user level on page 137</a>.</p> <p><i>See Also:</i> <a href="#">Module: Proxy Trading with Business Units</a> on page 41.</p>
Certificates button	<p>Opens the <i>Certificates</i> window for assigning login or deal signing certificates to users.</p>
Branch Pairs button	<p>Opens the <i>Branch Pairs</i> window for assigning <i>Multi-Branch Currency Pair Sets</i>.</p> <p><i>See Also:</i> <a href="#">To assign branch pairs at group level on page 132</a>.</p> <p><i>See Also:</i> <a href="#">To assign branch pairs at user level on page 137</a>.</p> <p><i>See Also:</i> <a href="#">Module: Multi-branch FX</a> on page 78.</p>
Restricted Pairs button	<p>Opens the <i>Group Restricted Currency Pair Sets</i> or <i>User Restricted Currency Pair Sets</i> window for assigning restricted currency sets to groups or users.</p> <p><i>See Also:</i> <a href="#">To assign restricted pairs at group level on page 133</a>.</p> <p><i>See Also:</i> <a href="#">To assign restricted pairs at user level on page 138</a>.</p> <p><i>See Also:</i> <a href="#">Module: Restricted Currencies</a> on page 89.</p>
Decimal CCY Pairs button	<p>Opens the <i>Group Decimal Currency Pair Sets</i> or <i>User Decimal Currency Pair Sets</i> window for assigning decimal currency sets to groups or users.</p> <p><i>See Also:</i> <a href="#">To assign decimal currency pairs at group level on page 133</a>.</p> <p><i>See Also:</i> <a href="#">To assign decimal currency pair sets at user level on page 138</a>.</p> <p><i>See Also:</i> <a href="#">Module: Variable Decimal Configuration</a> on page 92.</p>

Item	Description
Deactivation button	Opens the <i>Group Deactivation</i> or <i>User Deactivation</i> window for assigning deactivation permission sets to groups or users. <b>See Also:</b> <a href="#">To assign Cancellation filters at group level on page 133</a> . <b>See Also:</b> <a href="#">To assign Cancellation filters at user level on page 138</a> .
Cancellation button	Opens the <i>Group Cancellation</i> or <i>User Cancellation</i> window for assigning deactivation permission sets to groups or users. <b>See Also:</b> <a href="#">To assign Deactivation filters at group level on page 133</a> . <b>See Also:</b> <a href="#">To assign Deactivation filters at user level on page 138</a> .
Versions	Opens the <i>Group Versions</i> or <i>User Versions</i> window for assigning versions to groups or users. <b>See Also:</b> <a href="#">To assign applet version control at group level on page 130</a> . <b>See Also:</b> <a href="#">Module: Applet Version Control</a> on page 103.
Save button	Saves the changes made to the user/group.
Reset button	Reverts the user's/group's details to the last saved version in the database.

## Quick reference to locations of items, based on RET 3.5.3

Below is a quick reference of each item based on its old location in RET 3.5.3. You may skip this information if you do not need reference to the old location.

### Quick reference to locations of items, based on RET 3.5.3 - General tab

Item	Location in ET
<i>General tab, Negotiation</i> in RET 3.5.3	
Default to Non-negotiated checkbox	<i>Deal Ticket tab, Negotiation</i>
Enable Non-negotiated checkbox	
Manual Acknowledgement checkbox	
Natural Confirmation checkbox	
<i>General tab, Deal Type</i> in RET 3.5.3	
Allow Back Value Date Trading checkbox	<i>Deal Ticket tab, Others</i>
Allow Matured Deal Modification checkbox	
Allow Splits checkbox	
Allow Streaming RFQ checkbox	
Allow Unmatured Deal Modification checkbox	
Submit Using Latest Rate checkbox	
Allow Cancel Matured Trades checkbox	<i>General tab, Searching</i>
Allow Cancel Unmatured Trades checkbox	
Allow Block Trades checkbox	<i>FX Trading tab, Others</i>
Allow Limit Orders checkbox	<i>Orders tab, General</i>
<i>General tab, Rates</i> in RET 3.5.3	

Item	Location in ET
Allow Rates Setup Modification checkbox	<i>Rates tab, General</i>
Only View All-in Rate checkbox	
View Rates checkbox	
View Rates Panel checkbox	
View Initial Rate One-way on Ticket checkbox	<i>Deal Ticket tab, Others</i>
View Initial Rate Two-way on Ticket checkbox	
Allow Email Notifications checkbox	<i>General tab, General</i>
<i>General tab, Accounts</i> in RET 3.5.3	
Allow Non-Standard Settlement Instructions checkbox	<i>Deal Ticket tab, Accounts</i>
Display within trade on behalf of list checkbox	
Do Not Credit Check Me checkbox	
<i>General tab, Log Search</i> in RET 3.5.3	
Allow B2B Log Search checkbox	<i>General tab, Searching</i>
Allow Bank Log Search checkbox	
Allow Group Log Search checkbox	
Allow Not Completed Log Search checkbox	
Allow Related Trade checkbox	
<i>General tab, Certificate</i> in RET 3.5.3	
Deal Signing Required checkbox	<i>Advanced tab, Security</i>
Login Certificate Required checkbox	
<i>General tab, Chat</i> in RET 3.5.3	
Can Initiate Chat checkbox	<i>Deal Ticket tab, Chat</i>

Item	Location in ET
<i>General tab, Others in RET 3.5.3</i>	
Allow 2 Way Accept checkbox	<i>General tab, General</i>
Allow News and Charting checkbox	
Allow pricing via Credit Check checkbox	
Allow Save Not Completed checkbox	
Allow Submit Differences checkbox	
Can Accept Client Prices checkbox	
Can Hold Deal checkbox	
Can Publish checkbox	
Can Re-Submit checkbox	
Credit Check on Re-Submit checkbox	
Credit Check Override checkbox	
Credit Check The Trader checkbox	
Enforce Cancel Reason checkbox	
Get Accounts and Users on login checkbox	
Hide Original Client Details checkbox	
Own submit filters checkbox	
Trader Check Override checkbox	
View Active Panel checkbox	
Verbose Ticket checkbox	<i>Deal Ticket tab, Others</i>
View Markup checkbox	
Filter-based b2b checkbox	<i>Advanced tab, Others</i>
Query Signed Deals checkbox	
Allow Minor Modification checkbox	<i>General tab, Searching</i>
<i>General tab, One-click Trading in RET 3.5.3</i>	
Allow One Click Trading (fwds) checkbox	<i>FX Trading tab, One Click Trading</i>
Allow One Click Trading (spot) checkbox	
Default One Click Action drop-down list	
Enforce One Click Acknowledgement checkbox	
Fill at My Rate Only (client's favour) checkbox	
For - All Pairs - Same Pair checkbox	
One Click Freeze Time checkbox	
One Click Gap Time textbox	
Allow Multiple tiered prices checkbox	<i>Rates tab, General</i>

Item	Location in ET
General tab, lower part in RET 3.5.3	
Allow variable dealt amount checkbox	Deal Ticket tab, Others
Amount of variance% textbox	
Auto Open Ticket chooser	
Enforce Max Num of Open Tickets checkbox	
Max Num Open Tickets textbox	
Round-down CCYs button and textbox	
Currency Select Control chooser	General tab, General

## Quick reference to locations of items, based on RET 3.5.3 - FX tab

Item	Location in ET
FX tab, View Rates in RET 3.5.3	
FX tenors indicatives checkbox	Rates tab, General
Prompt for Market Convention checkbox	
Swaps checkbox	
Trade Value Today checkbox	
View Spot checkbox	
View Value Today checkbox	
FX tab, Deal Ticket Format in RET 3.5.3	
Display Sight Bill checkbox	Deal Ticket tab, Deal Ticket Format
Modify Split Value Date checkbox	
Show Custom fields in Tickets checkbox	
View Split Value Date checkbox	
FX tab, Deal Type in RET 3.5.3	
Outright checkbox	Deal Ticket tab, Deal Type
Post Trade Allocations checkbox	
Roll Spot to Forward checkbox	
Trade Spot checkbox	
Twoway checkbox	
Uneven Swaps checkbox	
Time Option checkbox	Deal Ticket tab, Auxiliary Trading
Time Option Draw-down checkbox	

Item	Location in ET
<i>FX tab, Auxiliary Deal in RET 3.5.3</i>	
Historic Rate Early Take-up checkbox	<i>Deal Ticket tab, Auxiliary Trading</i>
Historic Rate Extension checkbox	
Historic Rate Time Option Extension checkbox	
Market Rate Early Take-up checkbox	
Market Rate Extension checkbox	
Market Rate Time Option Extension checkbox	
<i>FX tab, Others in RET 3.5.3</i>	
Allow Roll to Multiple Date checkbox	<i>Deal Ticket tab, Others</i>
Roll to Multiple Amount Tolerance% textbox	
Show Flip button for Outrights checkbox	
Show Flip button for Swaps checkbox	
Show Offset Difference checkbox	
Default FX Value Date drop-down list	<i>FX Trading tab, Others</i>
Inherit Client Restricted Pairs checkbox	

## Quick reference to locations of items, based on RET 3.5.3 - MM tab

Item	Location in ET
<i>MM tab, Deal Type in RET 3.5.3</i>	
Deposit Rollover checkbox	<i>MM Trading tab, Deal Type</i>
Deposits checkbox	
Loan Rollover checkbox	
Loans checkbox	
<i>MM tab, Others in RET 3.5.3</i>	
Bulk Rollover checkbox	<i>MM Trading tab, Others</i>
Multiple Start Instructions checkbox	
Split Payments checkbox	

Item	Location in ET
<i>MM tab, Rollover Actions in RET 3.5.3</i>	
Auto Principal & Interest checkbox Default (radio button)	<i>MM Trading tab, Rollover Actions</i>
Auto Principal Only checkbox Default (radio button)	
Can View Rollover Actions checkbox	
Instruction at Maturity checkbox Default (radio button)	
Repay At Maturity checkbox and Default (radio button)	
<i>MM tab in RET 3.5.3</i>	
Default MM Value Date: drop-down list	<i>MM Trading tab, Others</i>

## Quick reference to locations of items, based on RET 3.5.3 - LOMS tab

Item	Location in ET
<i>LOMS tab, upper part in RET 3.5.3</i>	
Allow Enable/Disable Activation checkbox	<i>Orders tab, General</i>
Allow Enable/Disable Monitoring checkbox	
Allow Forward Fixing Order checkbox	
Allow Forward Orders checkbox	
Allow Order Credit Check Override checkbox	
Allow Spot Fixing Order checkbox	
As Sales User checkbox	
Connect To OM checkbox	
Deactivate Submitted Orders checkbox	
Deactivate Very Hot Orders checkbox	
Roll Spot Orders to Forward checkbox	
Super User checkbox	
View Orders Only checkbox	
Zero Markup on SL checkbox	
Zero Markup on TP checkbox	

Item	Location in ET
<i>LOMS tab, Trade Requirement in RET 3.5.3</i>	
Allow Deferred RFQ checkbox	<i>Orders tab, Trade Requirement</i>
Allow Order Intervention checkbox	
Create TRs checkbox	
Delete TRs checkbox	
Editor checkbox	
Order Execution checkbox	
Order Management checkbox	
Report To checkbox	
<i>LOMS tab, Order Management in RET 3.5.3</i>	
Activate Orders checkbox	<i>Orders tab, Order Management</i>
Allow SMS on Orders checkbox	
Cancel Orders checkbox	
Deactivate Orders checkbox	
Flip Orders checkbox	
Accept Orders checkbox	<i>Orders tab, Trade Requirement</i>
Allow Archive Order Search checkbox	
Allow Cancellation Requests checkbox	
Allow Deactivation Requests checkbox	
Call Client checkbox	
Deny Cancellation Requests checkbox	
Deny Deactivation Requests checkbox	
Disable AutoMonitor checkbox	
Enable AutoMonitor checkbox	
Fill checkbox	
Fill Early checkbox	
Fill Now checkbox	
Pass Orders checkbox	
Pass To checkbox	
Reject Orders checkbox	
Reset Orders checkbox	
Steal Orders checkbox	
Unaccept On Activation checkbox	
Undo Pass checkbox	
<i>LOMS tab, lower part in RET 3.5.3</i>	
Maximum Number of Filters: textbox	<i>Orders tab, Order Management</i>

## Quick reference to locations of items, based on RET 3.5.3 - Maker tab

Item	Location in ET
Allow Adjust Market Rate checkbox	<i>Maker</i> tab
Allow Deal Intervention checkbox	
Allow Disable Autotrader checkbox	
Allow Edit Base Margin checkbox	
Allow Edit Branch Margin checkbox	
Allow Edit Customer Margin checkbox	
Allow Edit Sight Bill Margin checkbox	
Allow Edit Volume Margin checkbox	
Allow Trade Capture checkbox	

## Appendix B      Modifiers Reference

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### Overview

A modifier adjusts the bid and/or ask price of the indicative rates published to clients within the ET Client applet. The ET system looks for a match between specific properties of the rates being published and modifier conditions. If a match is found the rates are published and the client can trade with the respective rates.

You will not see any streamed rates in the client applet unless at least one modifier set has been applied either at the user level or at a higher group level.

**See Also:** Modifier sets are created in the administration applet by an administrator who has been given appropriate permissions and applied to individual users and groups by a user administrator.

- To learn more about how ET 2 calculates prices, see the [Pricing Guide](#).

### Modifier panel procedures

Relevant procedures for this panel are detailed in [Modifiers Panel Tasks on page 143](#).

### What are modifiers?

A modifier adjusts the rate presented to a client to take into account the following:

- Cost of a servicing a transaction.
- Risk that needs to be covered.
- Size of the trade.

The difference between the **ASK** and **BID** rates is the spread. Modifiers are one means that the bank has for adjusting the spread. You can also set up the Trader Rates Management (TRM) server to apply spread adjustments based on trading models and market conditions.

The rate from the feed is adjusted at several points:

- 1 The price feed provides a raw market rate which may be a mid-market rate, or a ask/bid price pair.
- 2 The TRM price feed application applies spreads to the raw rate. The spread can be based on time of day or market conditions (for example a highly volatile market may have a greater spread). In addition:
  - A trader may skew the ask/bid rate about the mid rate making a bias towards bid or ask.
  - A trader can override the price by providing a manual rate.
- 1 Modifiers applied to a client can then further adjust the fed rate.
- 2 During deal negotiation, the trader can add additional mark-up to the deal.

**See Also:** To learn more about how the ET system calculates prices, see the [Pricing Guide](#).

### What is the difference between a Source Rate Modifier and a TRM spread?

Both TRM spreads and source rate modifiers are applied to the core bank rate, but there are differences between a TRM spread rate and a source rate modified rate. The table below explains the differences / similarities:

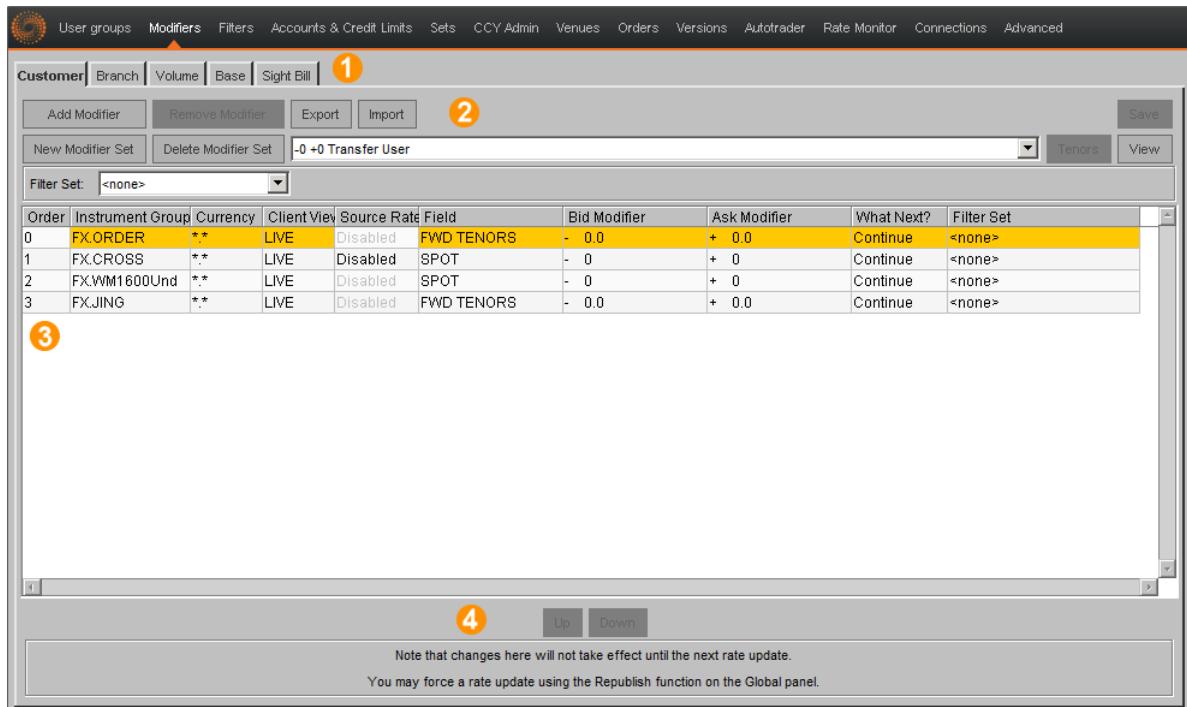
TRM Spread	Source Rate Modifier
Applied to the core bank rate.	Applied to the core bank rate.
Included in the market maker rate in the Rate Monitor Panel.	Not included in the Rate Monitor Panel rate.
Will create one core bank rate only.	Can create multiple core bank rates (by creating different modifier sets containing different source rate modifiers and applying each modifier set to a different client / client group).

TRM Spread	Source Rate Modifier
The auto-trader will provide the same core bank price for all clients requesting the same price at the same time.	The auto-trader will provide different core bank rates for clients requesting the same price at the same time (depending on which source rate modifier is applied to each client).
TRM produces a single tiered price.	Source rate modifiers produce multiple price tiers.

**See Also:** An example of a forward rate modifier employing the Source Rate option is given in [Example 8 - Forward Modifier Using the Source Rate on page 299](#).

## The Modifiers panel

To access the Modifiers panel, click the *Modifiers* button.



## Modifier type tabs

The modifier type tabs are located at ① .

The following modifier types are available in ET, and are configured and applied in ET Administrator

Field	Description
Customer	This is a customer-specific modifier that specifies the amount applied to the published rate to compensate the bank's risk for underwriting transactions associated with the trading profile.
Branch	The branch modifier is applied at the group level. It adjusts the raw rate for trade orders placed by branch users, such as bank sales personnel, on behalf of the client. This can be any justified value for the overhead expenses of maintaining a branch sales function.
Volume	The Volume modifier is applied at the group level. It adjusts the raw rate based on the total principal amount of the transaction and is applied to compensate the bank's risk for underwriting the transaction of a particular size or volume range. It recovers the costs associated with the warehousing and overhead of small-valued trades.
Base	This modifier is applied to the raw (published) rate to compensate the bank's risk for underwriting the transaction.
Sight Bill	This modifier factors a funding cost, if a deal will be settled with a Sight Bill.

## Top panel

The top panel is shown by ② .

This panel allows you to:

- Create and delete modifier sets.
- Add modifiers to a modifier set and remove modifiers from a modifier set.
- Assign a filter set to the modifier set.

Field	Description
Add Modifier button	Adds a modifier to the modifier set.
Remove Modifier button	Removes the selected modifier from the modifier set.
Export button	Exports the modifier set to XML.
Import button	Imports a modifier set from XML.
New Modifier Set button	Opens the <i>Create Modifier Set</i> window to create a modifier.
Delete Modifier Set button	Deletes the selected modifier set.
Save button	Saves changes made to the modifier set.
Tenors button	Opens the <i>Tenors</i> window.  <b>Note:</b> The tenors button is active when the Field column in the modifier set is of the type Fwd Tenors.
View button	Displays the allocation of the modifier set in ET.

## Main panel

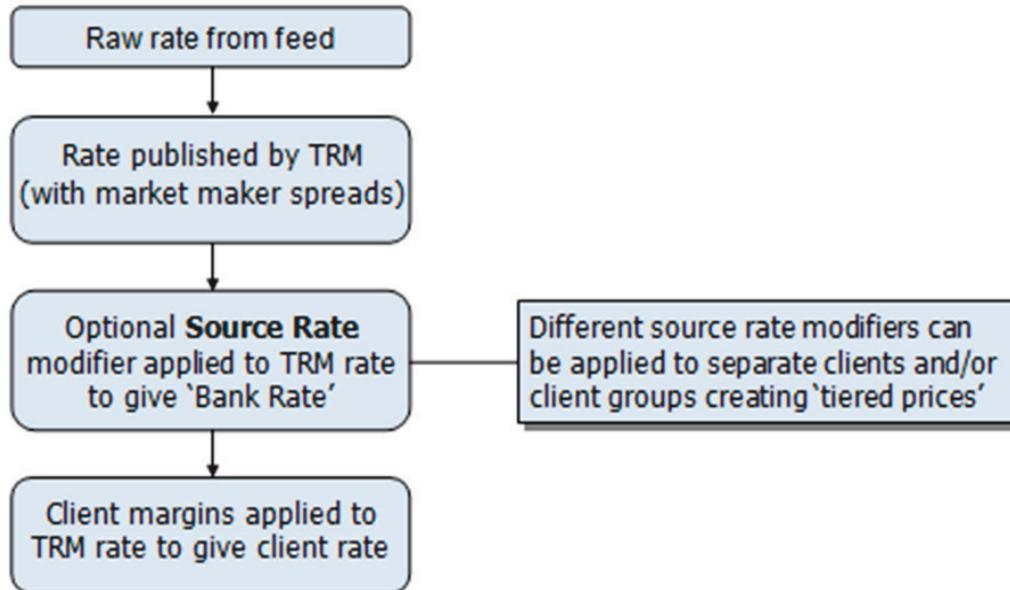
The main panel is shown by **③**.

A modifier set has the following elements:

Field	Description
Order	In a modifier set, modifiers are evaluated in the order that you specify, starting with the modifier that has order zero. Additional modifiers within the set are numbered consecutively.
Instrument Group	The modifier must be configured for the instrument being traded; for example FX.CROSS or MM.DEPOSIT
Currency	<p>The currency pair to which the modifier applies to. You can specify:</p> <ul style="list-style-type: none"> <li>A specific currency (MM) or currency pair (FX), for example <b>EUR</b> or <b>GBP .USD</b>.</li> <li>Any FX deal that has a specific CCY1 or CCY2, for example <b>GBP .*</b> or <b>* .GBP</b>.</li> <li>Any currency (MM) or currency pair (FX), for example <b>*.*</b>.</li> <li>Currency pairs that are the result of an FX cross calculation.</li> <li>A previously created currency set.</li> </ul> <p><b>Note:</b> To match all currency pairs that have a specific currency as either CCY1 or CCY2 you need to create a pair of modifier rules. For example for all FX deals involving USD, you need to create a modifier for <b>USD.*</b> (picks up most USD pairs) and a modifier for <b>*.USD</b> (pick up the remaining pairs, such as EUR.USD).</p>
Client View	This determines whether rates are displayed ( <b>LIVE</b> ) or withheld ( <b>DENY</b> ) from the client.
Source Rate	The source rate modifier is applied to the core bank rate.
Field	This specifies whether the modifier applies to <b>SPOT</b> rates or forward points ( <b>FWD TENORS</b> ) for foreign exchange instruments. For Money Market instruments this always applies to <b>INTEREST RATE</b> .
Bid Modifier	This is the operation and value used to calculate the modified the bid (FX) or borrow (MM) rate.
Ask Modifier	This is the operation and value used to calculate the modified the ask (FX) or lend (MM) rate.
What Next?	This determines whether any further modifiers are applied after this one.
Filter Set	A filter set may be applied to the modifier. The modifier will only be applied for deals that satisfy the filter condition. You can apply a filter set to a modifier set or to individual modifiers within a set.

## Source Rate

Source rate modifiers are applied to the core bank rate. The diagram below illustrates at what point a source rate modifier gets applied:

**Figure 16:** Rate modifier application

## Field

The field selection can contain "Spot" or "Fwd Tenors" where the Instrument Group is "FX.CROSS" and "Interest Rate" for a Money Markets Instrument Group. The administrator is therefore able to create separate pricing logic for Spot prices and Fwd Tenor prices sent to a client

Field	Description
SPOT	For <b>SPOT</b> , decimals can only be used with the modifier type. Whole integers must be used for +, -, min & fix, (any decimal will be truncated and rounded to the nearest whole figure). This will be added as the number of pips. <b>Note:</b> a "pip" is the smallest increment of price movement.
FWD TENORS	Modifier values can be assigned for each standard tenor period in a forward tenors modifier. This allows the user to set explicit modifier values for each tenor in the forward curve and model their client rates with more accuracy. If broken dated deals are submitted, then the system will calculate the modifier based on the setting of the <i>Stepped FX Modifiers</i> checkbox in the Advanced panel, Trader calculation section. <b>See Also:</b> <a href="#">Trader calculation on page 429</a> .

In **Foreign Exchange** the spread is referred to as pips and is the last decimal place in the quote. For example: GBP.USD is quoted at 4 decimal places = 1.4587 (minus 1 pip would be 1.4586).

In **Money Markets** the BID is an actual reflection of what is deducted from the interest rate. A bank will usually want to borrow at a lower price than that at which they lend.

## The What Next? parameter

Use the **What Next?** parameter to choose how the system applies further modifiers:

Name	Description
Continue	Moves on to the next modifier in the set. If there are no more rules in the current set, the system processes the next modifier set at that user or group level. If there are no more modifier sets within a level, the system will search for modifiers at the next higher group level until all levels are searched.

Name	Description
Next Set	Moves onto the next modifier set, ignoring any other rules in the current set. If there are no more modifier sets at the current level, the system will search for modifiers at the next higher group level until all levels are searched.
Next Level	Moves on to the next higher group level, ignoring any other rules in the current modifier set and ignoring any other modifier sets at the current level. The system will continue the search up the hierarchy from that point.
Stop	Stops after the current rule has been applied. No other modifiers will be processed, and the system will not search up through the group hierarchy.

## Bottom panel

The bottom panel is shown by ④.

This panel allows you to:

- Change the order of modifiers within the set.

Field	Description
Up button	The user name of the member added to the user set.
Down button	The full name of the member added to the user set.

## How are modifiers applied?

Each modifier adjusts the rate that is presented to a client. Modifiers can be applied to individual users or groups of users. Multiple modifiers may be applied to the same source rate; the effect is cumulative.

Two important rules apply:

- Modifiers are always evaluated in the order they appear in a set starting at 0.
- Modifier sets at subgroup and group level are evaluated after those modifiers set at an individual client's level.

If a filter set is applied to a modifier or a modifier set, the filter condition is evaluated before the modifier is applied. If the filter results in a **DENY** action, the filter will not be applied.

If a **DENY** modifier is the first modifier to be applied in the modifier hierarchy then it cannot be overridden by a subsequent **ALLOW** filter. If the rate has at any point been allowed in an **ALLOW** filter, then any subsequent **DENY** filters are ignored.

## Order of modifiers

When you create a Modifier set, you specify the order that the modifiers within that set are applied. You can apply several modifier sets to a user or group. These will be applied in the order that you specify them at each level.

The system searches for modifiers at the user level, then continues the search for modifiers upwards through the group hierarchy.

You can change this default behaviour in two ways:

- The **What Next?** parameter determines what action needs to be taken after applying a modifier
- The **min** and **max** modifiers can override later modifiers by applying a minimum or maximum markup.

The order that you specify modifiers can have significant effects on the prices published to clients. If a multiplicative bid modifier rule follows an additive bid modifier rule the published price could be much smaller or greater than if the two rules were in the opposite order.

If the **What Next?** parameter is set to **Continue**, modifier sets applied to parent groups are also checked.

## Bid and Ask Modifiers

The Bid Modifier relates to the bid/borrow price and consists of a list of price operators and a field where a numeric value can be entered.

The Ask Modifier relates to the ask/lend price and consists of a list of price operators and a field where a numeric value can be entered.

Name	Bid modifier	Ask modifier
+	Applies a positive value to the BID.	Applies a positive value to the ASK.
-	Applies a negative value to the BID.	Applies a negative value to the ASK.
*	Applies a multiplicative factor to the BID (applies to "Spot" & "Interest Rate").	Applies a multiplicative factor to the ASK (applies to "Spot" & "Interest Rate").
abs	Applies a multiplicative factor to the BID (applies to "All Fwd Tenors" only).	Applies a multiplicative factor to the ASK (applies to "All Fwd Tenors" only).
min	Works on the rounded up mid rate of the price. It ensures that the Bid and Ask prices are spread by the "min" modifier in the designated direction from the mid price.	Works on the rounded up mid rate of the price. It ensures that the Bid and Ask prices are spread by the "min" modifier in the designated direction from the mid price.
fix	Has the same functionality as "min" but ensures there is always a fixed difference between Bid & Ask, irrespective of if the spread of the feed rate narrows or widens.	Has the same functionality as "min" but ensures there is always a fixed difference between Bid & Ask, irrespective of if the spread of the feed rate narrows or widens.

See Also: [Example 1 on page 292](#).

## Modifier Sets

Modifiers are grouped together in named sets. These modifier sets can be assigned to users using the User Modifiers dialog box, and assigned to groups using the Group Modifiers dialog box.

If no modifier set is applied at the user level then the user will only receive published rates if modifier sets applied higher up the hierarchy provide appropriate permissions.

## Modifier sets hierarchy

The administrator can create some very flexible modifier rules because modifier sets can be assigned to users, subgroups and groups. It also means that you can apply modifiers to a large numbers of users if you arrange the users into groups.

- Modifier sets can be applied at the user level and at any parent group level.
- After a modifier is evaluated, the "What Next?" parameter [on that modifier set] determines whether additional modifiers should be applied at the same level or a higher group level.
- Within each level, modifiers are evaluated in the order you specify.
- The effect of modifier sets is cumulative.

## Guidelines for Setting up Modifiers

When setting up new modifiers it is advisable to test them by having a Client applet open at the same time. The main points to remember are:

- By default, rates are not published; modifiers need to be applied in order for clients to see the published spreads.
- Modifiers and multiple modifier sets are collected together in ordered groups. Modifiers are applied cumulatively; each modifier set being evaluated from the bottom up in the group hierarchy, and each modifier within a set being evaluated in a linear order starting at 0.
- The hierarchical and linear order of evaluation can be overridden by the use of Next Step and Next Level in the **What Next?** field instead of the default value Continue.
- Filter sets can be applied to modifiers indicating that only deals satisfying the criteria of the filter set should have the modifier applied. These apply to indicative quotes and are independent of Submit filters.

**Important:** In order to deny the display of a currency pair, it must be denied by the first modifier encountered for that currency pair. After a rate has been allowed, then any subsequent Deny modifiers are ignored.

Applying a **LIVE** or a **DENY** modifier does not automatically imply that the reverse modifier applies - although by default in the absence of any modifiers no rates will be displayed - effectively **DENY**. The use of a 'catch all' modifier at global level is recommended. There are two strategies:

- **DENY** everything at a global parent group level and apply a **LIVE** modifier further down the hierarchy.
- apply a global **LIVE** modifier, and **DENY** further down the hierarchy.

**Important:** If a **DENY** modifier is the first modifier to be applied in the modifier hierarchy then it cannot be overridden by a subsequent **ALLOW** filter. If the rate has at any point been allowed in an **ALLOW** filter, then any subsequent **DENY** filters are ignored.

## What is the relationship between permission filters and modifiers?

Permission filters enable the administrator to route deal requests from clients to traders. The routing process is as follows:

When a deal request is received, the Reuters Trading system checks that the client has permission to submit the deal, and then attempts to route the deal to an available trader.

The system searches for a match between specific properties of the deal request and filter conditions.

If a match is found the permission is applied and the deal is either allowed or denied.

Modifiers adjust the way that the system looks for a match between specific properties of the rates being published and modifier conditions in force.

Modifiers can be linked to filter sets so that the modifier is only applied under specified conditions. A modifier is a rule that adjusts the bid and/or ask price of the indicative rates published to clients within the client applet. Modifiers are grouped together in named ordered modifier sets. One modifier set can be applied to many users or group.

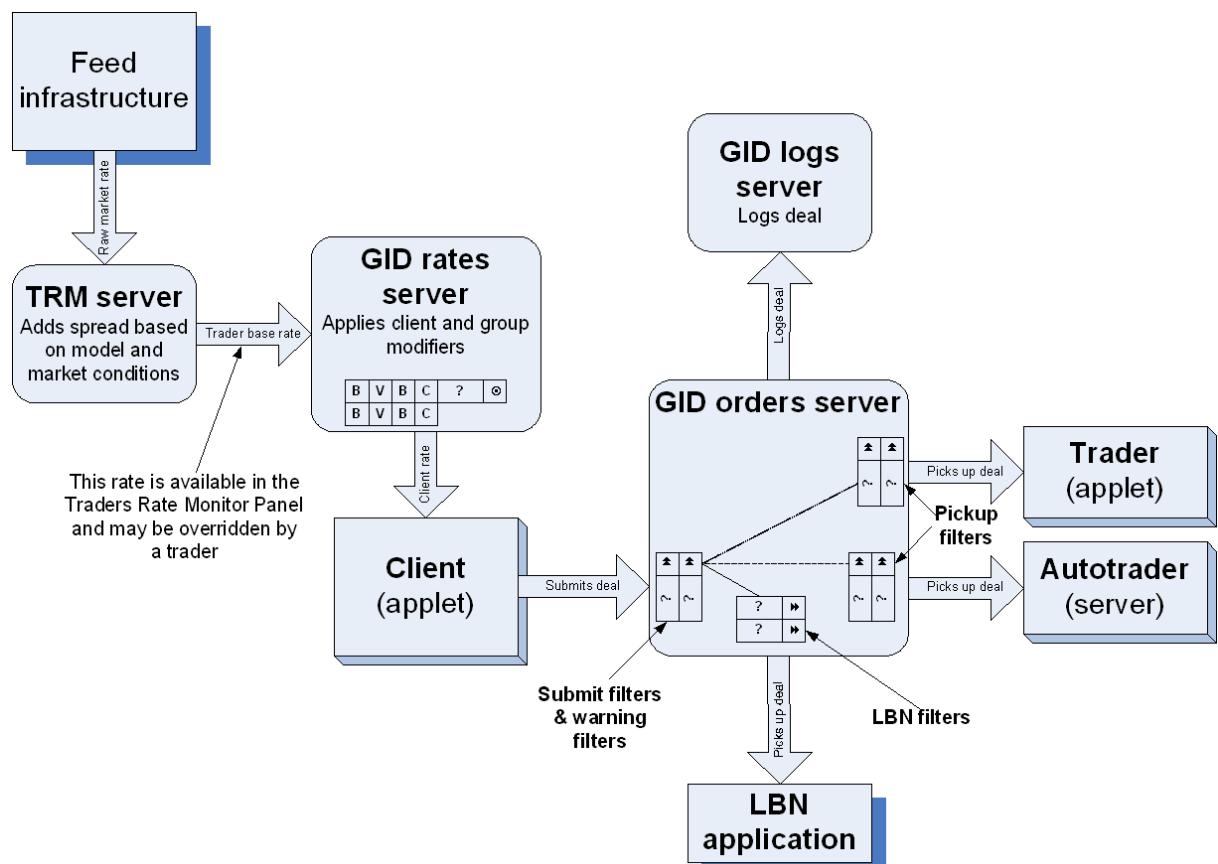


Figure 17: Filter and modifier overview

**Important:** By default a new installation of ET will deny all deal requests from being submitted by a client, or picked up by a trader. It is the task of the administrator to set up permissions so that the right deal requests get through to the right trader. In the same way, a new installation will not publish any spreads to clients. It is the task of the administrator to set up modifiers so that clients can see the correct spreads.

## Which filters apply to each user type?

The table below lists the filter types that apply to each trading user type. Administration and other non-trading user types are not included in this table since they cannot have filters or modifiers.

User type	Archive View	Archive Modify	Pickup	Submit	LBN	Warning
AutoDealer	Y	Y				
Autotrader	Y	Y	Y			
Bank Node	Y	Y			Y	
Capture Trader	Y	Y	Y	Y		
Client	Y	Y		Y		Y
Client/Trader	Y	Y	Y	Y		Y
Proxy Client	Y	Y				
Trader	Y	Y	Y			
Unregistered Client	Y	Y		Y		Y

## Which user types can have modifiers?

The table below lists the filter types that apply to each trading user type. Each of these user types can also have modifiers applied. Administration and other non-trading user types are not included in this table since they cannot have filters or modifiers.

User type	Modifier
AutoDealer	Y
Autotrader	Y
Bank Node	
Capture Trader	Y
Client	Y
Client/Trader	Y
Proxy Client	Y
Trader	Y
Unregistered Client	Y

**See Also:** User types are described in [User Types on page 253](#).

# Appendix C Modifier Examples

This chapter presents examples of how modifiers can be used in a real time environment. All examples in this chapter are based on the following user group hierarchy:

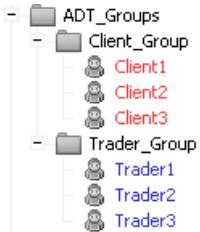


Figure 18: User hierarchy for filter examples

## Example 1

Market EUR.USD = 1.1605/1.1621 (Mid is 1.1613)

If the modifier applied to the client had a single modifier set containing:

Bid Modifier	Ask Modifier
min 10	min 10

- The spread would change to be 10 pips either side of the mid point.
- The prices seen by the client and trader will be 1.1603/1.1623.

If the modifier applied to the client had a single modifier set containing:

Bid Modifier	Ask Modifier
- 5	+ 5

- The Bid would be reduced by 5 pips and the Ask increased by 5 pips.
- The prices seen by the client and trader will be 1.1600/1.1626.

## Example 2

The following modifiers have been applied to the subgroup Client\_Group.

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	**	LIVE	Disabled	SPOT	- 10	+ 10	Continue	<none>

Figure 19: FX Modifier Set

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	MM.DEPOSIT	*	LIVE	Disabled	INTEREST RATE	- 0.0	+ 0.0	Continue	<none>

Figure 20: MM Modifier Set

Therefore, all users in the subgroup of Client\_Group will be able to see FX and MM rates if no other modifiers are applied at user level.

These modifiers show the FX rates spread by 10 pips on the published Bid rate and by 10 pips on the published Ask rate. The MM rates are spread by a basis point on the Deposit side and a basis point on the Placement side.

### Example 3

The following FX Modifier has been applied to the subgroup Client\_Group.

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	*.*	LIVE	Disabled	SPOT	- 10	+ 10	Continue	<none>

Figure 21: FX Modifier Set

And the following RestrictCAD Modifier has been applied to the user Client1.

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	*.CAD	DENY	Disabled	SPOT	- 0	+ 0	Continue	<none>
1	FX.CROSS	CAD*	DENY	Disabled	SPOT	- 0	+ 0	Continue	<none>

Figure 22: Restrict CAD Modifier Set

Therefore, all users in the subgroup Client\_Group can see the rates for all currencies, except for the user Client1, who cannot see the rate for CAD, since the DENY modifier is the modifier that is applied.

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**Note:** If at any point a rate has been allowed then subsequent DENY filters are denied

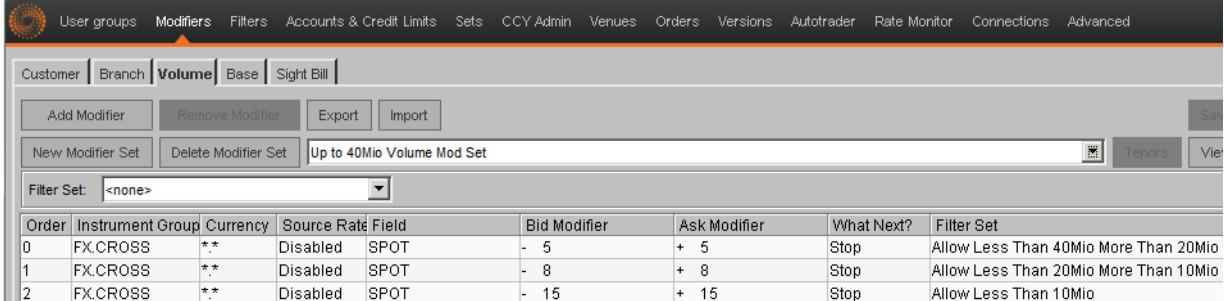
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In the above example, the modifier does not prevent Client1 from executing a trade with CAD. Subject to appropriate Submit filter permissioning, the client could still submit a CAD deal, but the price would have to be supplied by a trader.

## Example 4

The behaviour of a modifier set or modifiers in a set can be influenced by the permission filters assigned. In this example a different risk amount based permission filter is assigned to each modifier in the set to create a tiered modifier set that varies the spread published the client according to the dealt amount.

**Note:** Not all conditions available in a filter can be used in conjunction with a modifier set. When creating filter sets for modifiers, ticking the Only for Streaming Rates checkbox ensures that only the streaming rate filter conditions are displayed.



The screenshot shows the 'Modifiers' section of the ET 2 Administration interface. The 'Volume' tab is selected. A search bar at the top right contains the text 'Up to 40Mio Volume Mod Set'. Below it, a dropdown menu 'Filter Set' is set to '<none>'. The main table lists three modifiers for FX.CROSS instrument group:

Order	Instrument Group	Currency	Source Rate Field	Bid Modifier	Ask Modifier	What Next?	Filter Set	
0	FX.CROSS	**	Disabled	SPOT	- 5	+ 5	Stop	Allow Less Than 40Mio More Than 20Mio
1	FX.CROSS	**	Disabled	SPOT	- 8	+ 8	Stop	Allow Less Than 20Mio More Than 10Mio
2	FX.CROSS	**	Disabled	SPOT	- 15	+ 15	Stop	Allow Less Than 10Mio

Figure 23: Modifier set with a filter set assigned to each modifier.

The screen shots below show how the spread published to the client changes as result of the dealt amount specified in the user's favourites.

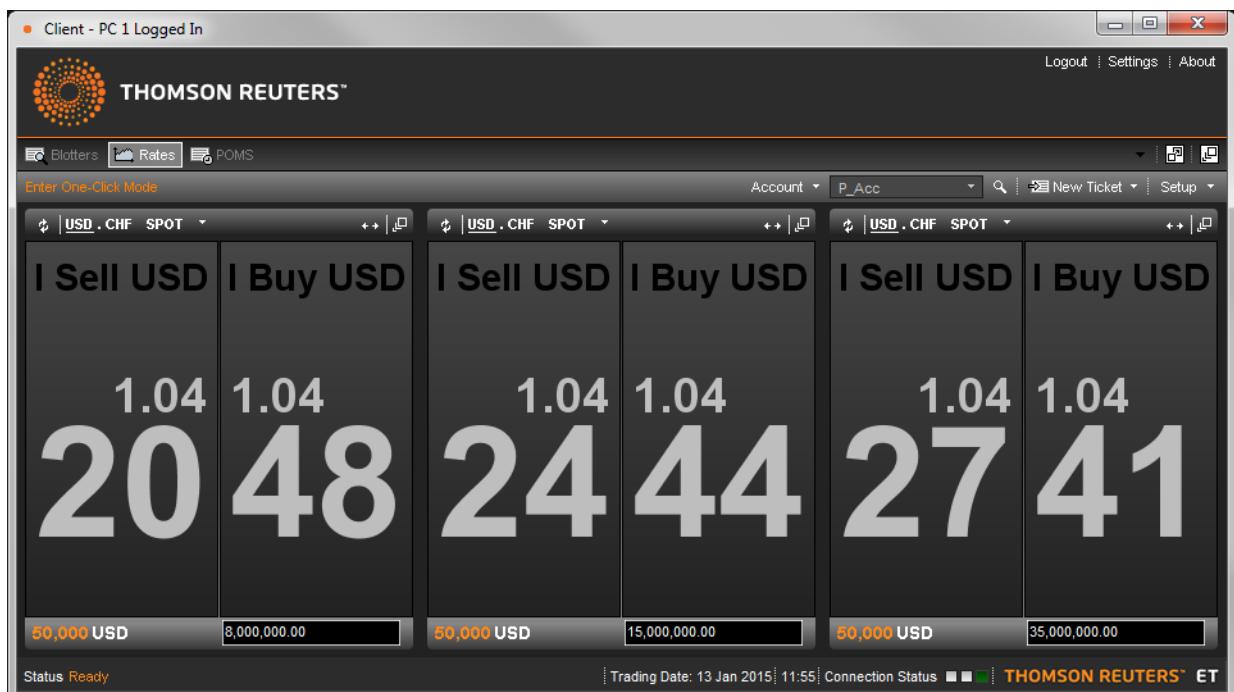
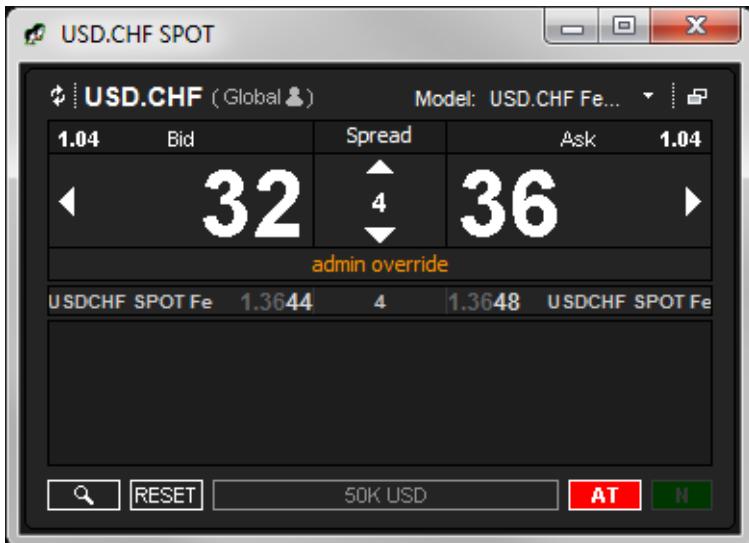


Figure 24: Client applet with modifier applied.

By looking at the market rate below, the spreads of 5, 8 and 15 taken from the modifier can be seen. (The screen capture below is from ET 2.0.)



- Dealt amount 8,000 USD -  $1.0417 / 51 = 15$  pips off the market rate of 1.0432 / 36.
- Dealt amount 15,000 USD -  $1.0424 / 44 = 8$  pips off the market rate of 1.0432 / 36.
- Dealt amount 35,000 USD -  $1.0427 / 41 = 5$  pips off the market rate of 1.0432 / 36.

## Example 5 - Using the MIN modifier

The following two examples demonstrate the use of the min modifier:

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	**	LIVE	Enabled	SPOT	- 4	+ 4	Continue	0 to 500k
1	FX.CROSS	**	LIVE	Enabled	SPOT	- 9	+ 9	Continue	500to1mio
2	FX.CROSS	**	LIVE	Enabled	SPOT	min 6	min 6	Continue	FX Standard
3	FX.CROSS	**	LIVE	Enabled	SPOT	- 2	+ 2	Continue	0 to 500k
4	FX.CROSS	**	LIVE	Enabled	SPOT	- 11	+ 11	Continue	500to1mio

Figure 25: FX All Currency Modifier Set - with a min modifier

Indicative Quotes in the applet will show a 26 pips mark up (Order 0,1,3,4 modifiers)

A trader deal ticket of value < 500k will show a mark up of 8 pips. (Order 0,2,3 modifiers)

A trader deal ticket of value > 500k will show a mark up of 20 pips (order 1,2,4 modifiers)

## Example 6 - Changing the order of modifiers

Changing the order of the modifiers in the above example results in the min modifier being applied at the start for all quotes.

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	**	LIVE	Enabled	SPOT	min 6	min 6	Continue	FX Standard
1	FX.CROSS	**	LIVE	Enabled	SPOT	- 4	+ 4	Continue	500to1mio
2	FX.CROSS	**	LIVE	Enabled	SPOT	- 9	+ 9	Continue	500to1mio
3	FX.CROSS	**	LIVE	Enabled	SPOT	- 2	+ 2	Continue	0 to 500k
4	FX.CROSS	**	LIVE	Enabled	SPOT	- 11	+ 11	Continue	500to1mio

Figure 26: FX All Currency Modifier Set - with a min modifier (2)

Indicative Quotes in the applet will show a 32 pips mark up (sum of all modifiers)

A trader deal ticket of value < 500k will show a mark up of 12 pips. (Order 0,1,3 modifiers)

A trader deal ticket of value > 500k will show a mark up of 26 pips. (Order 0,2,4 modifiers)

## Example 7 - Adjusting Customer Margin on Volatility Changes

The customer margin can be adjusted according to different levels of volatility is applied to the bank rate. It also allows the bank to control customer margins based on a combination of volatility and deal volume.

The matrix below gives an indication of how this might be set up:

Volume	Up to 1 mio	Up to 5 mio	Up to 10 mio	Up to 20 mio	Up to 50 mio	Greater than 50 mio
Volatility	Additional Base Margin to be applied:					
Normal	-6 / +6	-5 / +5	-4 / +4	-3 / +3	-2 / +2	-1 / +1
Volatile	-7 / +7	-6 / +6	-5 / +5	-4 / +4	-3 / +3	-2 / +2
Highly Volatile	-8 / +8	-7 / +7	-6 / +6	-5 / +5	-4 / +4	-3 / +3

Figure 27: Matrix

On submission of a spot request for a risk amount of X, the system will register the current level of volatility for the rate in question. When the trader or AutoTrader prices that deal, it will automatically apply the pre-defined margin rules associated with that level of volatility and volume.

Three filter sets would be created, "Highly Volatile", "Volatile" and "Normal", each with the relevant VOLATILITY rule applied, as shown below.

The screenshot shows the 'Filters' screen with the 'Filters' tab selected. A table lists filter conditions:

Field	Rule
VOLATILITY	ANY = HIGHLYVOLATILE
RISKAMOUNT - USD	ALL = 50000000

These filter sets can then be linked to modifier sets. The screenshot below illustrates a "Customer" margin Modifier set which has been linked to a "Highly Volatile" rule. It dictates that when a rate is highly volatile (set by the Market Maker in the Rate Monitor panel) the customer rate will have a -3 / +3 margin applied:

The screenshot shows the 'Customer' margin modifier set. A table lists modifier details:

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FXCROSS	**	LIVE	Disabled	SPOT	- 3	+ 3	Continue	Highly Volatile 50mio

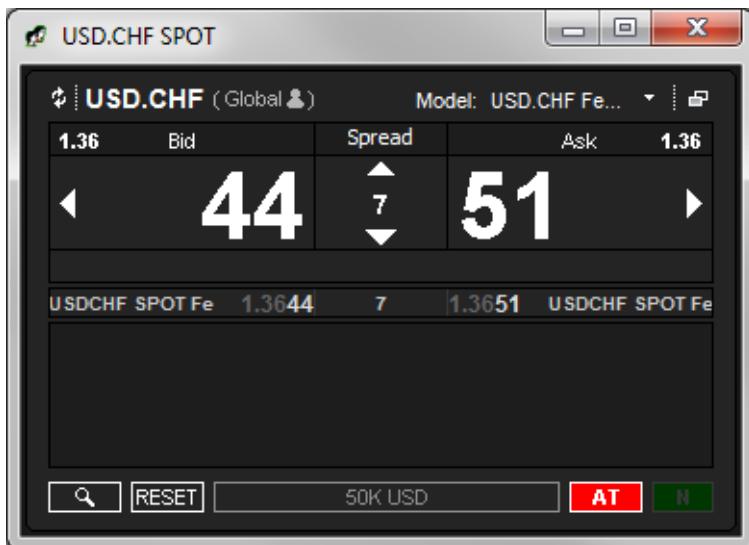
It is also possible, if desired, to apply a volume margins in the usual way. The following modifier sets have been applied to a particular client user:

The screenshot shows the 'User Modifiers' dialog for 'client1'. A table lists modifier sets assigned to the 'Customer' type:

Order	Name	Level
0	2 pips	client1
1	Highly Volatile Modifiers	client1
2	Volatile Modifiers	client1
3	Normal Modifiers	client1

This implies that the customer will have a -2 + +2 margin applied to all pairs, and then, based on the volatility level of the rate, additional margin applied.

If the Administrator deem the market to be Highly Volatile (HV), by using, in this case the buttons on the currency pairs in the Rate Monitor panel (The screen capture below is from ET 2.0.):



When the customer submits an RFQ for USD.CHF, the customer margin added to the price by the trader will be 5, comprising of the 2 pips from the "2 and 2" modifier, and 3 pips from the "Highly Volatile Modifiers" set also applied to the customer.

See Also: [To configure a currency pair for normal, volatile and highly volatile market conditions on page 191.](#)

## Example 8 - Forward Modifier Using the Source Rate

Separate source rate modifier values for GBP.USD and USD.CHF have been defined in each of these modifier sets.

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	**	LIVE	Disabled	SPOT	- 0	+ 0	Continue	<none>
1	FX.CROSS	GBP.USD	LIVE	Enabled	FWD TENORS	- 10.0	+ 10.0	Continue	<none>
2	FX.CROSS	USD.CHF	LIVE	Enabled	FWD TENORS	- 5.0	+ 5.0	Continue	<none>

Order	Instrument Group	Currency	Client View	Source Rate	Field	Bid Modifier	Ask Modifier	What Next?	Filter Set
0	FX.CROSS	**	LIVE	Disabled	SPOT	- 0	+ 0	Continue	<none>
1	FX.CROSS	GBP.USD	LIVE	Enabled	FWD TENORS	- 5.0	+ 5.0	Continue	<none>
2	FX.CROSS	USD.CHF	LIVE	Enabled	FWD TENORS	- 2.0	+ 2.0	Continue	<none>

The modifier sets are applied to different client users as follows:

Modifier Set Name	Assigned To
"Source Rate Modifiers"	Bob Smith
"Source Rate Modifiers2"	John Brown

Both of the previously mentioned customer users request a forward 3M price in GBP.USD.

The price breakdowns received by the trader / auto-trader for this request, contain differing Market Fwd Points as follows.

### Bob Smith: 10 pip Source Rate Modifier

GBP.USD		
Good For Amount	20,000,000 GBP	
Dir	Sell	Buy
Status	Live	Live
ON	-8.89	11.11
TODAY	-12.60	7.40
TN	-8.51	11.49
TOM	-11.49	8.51
SPOT	↓1.2472	↓1.3209
1D	-7.00	13.00
SN	-7.00	13.00
1W	-4.75	15.25
1M	14.03	34.03
2M	38.97	58.97
3M	63.10	83.09
4M	72.05	92.05

The 3M rate above is seen in the Trader's Rates panel.

Value Date		Client Sells GBP	Client Buys GBP	All In	Contra Net	Estimated Profit
16-Apr-2015 (3M)		4,000,000.00 GBP		1.253610	5,014,440.00 USD	0.00 USD

Accept or calculate new price

The market forward points displayed in the trader's deal ticket are different to the base market forward points supplied by the pricing engine. The difference is the source rate modifier of -10 pips

### John Brown: 5 pip Source Rate Modifier

GBP.USD		
Good For Amount	20,000,000 GBP	
Dir	Sell	Buy
Status	Live	Live
ON	-3.94	6.06
TODAY	-7.56	2.44
TN	-3.50	6.50
TOM	-6.50	3.50
SPOT	↑ 1.2475	1.3212
1D	-2.00	8.00
SN	-2.00	8.00
1W	0.25	10.25
1M	19.02	29.02
2M	43.92	53.92
3M	68.11	78.11
4M	77.07	87.07

The 3M rate above is seen in the Trader's Rates panel.

Deal 1346449 : Bank Buys GBP 4,000,000.00 vs USD 21-Apr-2015 (3M) at 1.254109

**GBP.USD**

**Bank Buys GBP 4,000,000.00 vs USD 21-Apr-2015 (3M) at 1.254109**

Price Calculation		Deal Breakdown	Summary	Warnings
Latest	Accept 1.254109	Send	Withdraw	Memo
Client 20	0			
GBP.USD - Market		GBP.USD - Client		GBP.USD - All In
SPOT	21-Jan-2015	1.24 1.32 72 08	0	1.24 1.32 72 08 0
3M	21-Apr-2015	68.11 78.11	0.00	68.11 78.11 0.00 1.254011 1.328611

The market forward points displayed in the trader's deal ticket are different to the base market forward points supplied by the pricing engine. The difference is the source rate modifier of -5 pips

The example above only shows source rate modifiers being applied on forward points. The functionality is also applicable to spot rates.

### Displaying the Source Rate in the Deal Log

At deal logging time, the source rate modifiers are not published in the markup breakdown section of the quote breakdown. Instead, the core bank rate is logged as part of the core market fwd points. Using the two deals done above for the different clients, below is the deal object information at deal logging time:

### Bob Smith: 10 pip Source Rate Modifier

```

└─<quote_breakdown>
 └─<core_taker_spot_price>1.2473</core_taker_spot_price>
 └─<market_spot_price>1.2473</market_spot_price>
 └─<core_market_spot_price>1.2473</core_market_spot_price>
 └─<market_fwd_pts>63.10</market_fwd_pts>
 └─<core_market_fwd_pts>63.10</core_market_fwd_pts>
 └─<spot_markup>0</spot_markup>
 └─<fwd_markup>0.00</fwd_markup>
└─<markup_breakdown>
 └─<base_spot_markup>0</base_spot_markup>
 └─<volume_spot_markup>0</volume_spot_markup>
 └─<branch_spot_markup>0</branch_spot_markup>
 └─<customer_spot_markup>0</customer_spot_markup>
 └─<base_fwd_markup>0.00</base_fwd_markup>
 └─<volume_fwd_markup>0.00</volume_fwd_markup>
 └─<branch_fwd_markup>0.00</branch_fwd_markup>
 └─<customer_fwd_markup>0.00</customer_fwd_markup>
└─<markup_breakdown_core>
 └─<base_spot_markup>0</base_spot_markup>
 └─<volume_spot_markup>0</volume_spot_markup>
 └─<branch_spot_markup>0</branch_spot_markup>
 └─<customer_spot_markup>0</customer_spot_markup>
 └─<base_fwd_markup>0.00</base_fwd_markup>
 └─<volume_fwd_markup>0.00</volume_fwd_markup>
 └─<branch_fwd_markup>0.00</branch_fwd_markup>
 └─<customer_fwd_markup>0.00</customer_fwd_markup>

```

### John Brown: 5 pip Source Rate Modifier

```

└─<quote_breakdown>
 └─<core_taker_spot_price>1.2472</core_taker_spot_price>
 └─<market_spot_price>1.2472</market_spot_price>
 └─<core_market_spot_price>1.2472</core_market_spot_price>
 └─<market_fwd_pts>68.11</market_fwd_pts>
 └─<core_market_fwd_pts>68.11</core_market_fwd_pts>
 └─<spot_markup>0</spot_markup>
 └─<fwd_markup>0.00</fwd_markup>
└─<markup_breakdown>
 └─<base_spot_markup>0</base_spot_markup>
 └─<volume_spot_markup>0</volume_spot_markup>
 └─<branch_spot_markup>0</branch_spot_markup>
 └─<customer_spot_markup>0</customer_spot_markup>
 └─<base_fwd_markup>0.00</base_fwd_markup>
 └─<volume_fwd_markup>0.00</volume_fwd_markup>
 └─<branch_fwd_markup>0.00</branch_fwd_markup>
 └─<customer_fwd_markup>0.00</customer_fwd_markup>
└─<markup_breakdown_core>
 └─<base_spot_markup>0</base_spot_markup>
 └─<volume_spot_markup>0</volume_spot_markup>
 └─<branch_spot_markup>0</branch_spot_markup>
 └─<customer_spot_markup>0</customer_spot_markup>
 └─<base_fwd_markup>0.00</base_fwd_markup>
 └─<volume_fwd_markup>0.00</volume_fwd_markup>
 └─<branch_fwd_markup>0.00</branch_fwd_markup>
 └─<customer_fwd_markup>0.00</customer_fwd_markup>

```

## Appendix D      Permission Filters Reference

---

This chapter describes structure of filters and filter sets, the rules used by the system to evaluate filters, and guidelines for developing a naming convention for filters.

By default, users are not allowed to submit or pick up deals unless a filter set has been applied either at the user level, or at a higher group level.

### Contents

- [What are the elements of a filter?](#)
- [Guidelines for setting up filters](#)
- [Streaming Rate Filters](#)
- [Examples of Permission Filters](#)

### Filters panel procedures

Relevant procedures for this panel are detailed in [Filters Panel Tasks on page 146](#).

## What are the elements of a filter?

A filter has the following elements:

Element	Description
Order	Filters are evaluated in the order that you specify, starting with the filter that has order zero. Additional filters within the filter set are numbered consecutively.
Name	A name that identifies this specific filter. This must be unique within the entire system - the same name may not be used in another filter set.
Instrument Group	The filter must be configured for the instrument being traded; for example <b>FX.CROSS</b> or <b>MM.DEPOSIT</b> .
Permission	This can be either <b>DENY</b> or <b>ALLOW</b> . <b>Note:</b> You set this to <b>DENY</b> for warning filters.
Description	The Description field is used to provide a detailed description of the filter for reference. For warning filters, this is the warning message that will be displayed to the trader.
Conditions	You can specify between one and eight conditions. All conditions must be satisfied for the filter permission to be evaluated.

## How are permission filters evaluated?

The system is designed to allow a great flexibility for routing trades. Permission filters let you specify the rules that are appropriate to your business requirements. They are evaluated as follows:

- As soon as a user submits a deal to the system, submit filters for that user (and hierarchical parent groups) are evaluated.
- If the deal passes the submit filters, the system evaluates the pickup filters to determine the trader to whom the deal should be routed, including AutoTrader and capture trader users. If the deal cannot be routed, the client is informed that no traders are available.
- While pickup filters are being evaluated, LBN filters are also evaluated to determine how the deal will be routed to LBNs. For example, it may be that SPOT deals are routed to a different credit-check LBN than forward deals.
- If a client has warning filters applied, the filters are evaluated when a trader user picks up a deal from that client.

The main rules for evaluating filter conditions are:

- 1 All conditions within a single filter are evaluated.
- 2 Filters in a filter set are evaluated sequentially.
- 3 Filters are searched for using the user group hierarchy.

### Multiple condition evaluation

If there is more than one condition, each of the conditions must evaluate to true, otherwise the filter will not be matched.

**Important:** If a filter does not match, the opposite permission is not applied. For example, a filter that denies deal requests less than 10 million USD will not automatically allow deals over 10 million USD. You will need to set up a second filter to allow deals over 10 million USD. This could be a "catch all" filter either applied later in the filter set or to a parent group.

Filter Type	Condition	Permission type	Result
Any	Any evaluates <b>false</b>	<b>ALLOW</b> or <b>DENY</b>	Filter action not performed. Search for filters continues.
Any	All evaluate <b>true</b>	<b>ALLOW</b>	Action performed. Search for filters terminated.
Submit, Pickup, LBN	All evaluate <b>true</b>	<b>DENY</b>	Action not performed. Search for filters terminated.
Warning	All evaluate <b>true</b>	<b>DENY</b>	Deal not picked up by autotrader. Message displayed when picked up by manual trader. Search for filters terminated.

### Sequential evaluation

When you create a filter in a set, it is given a sequence number (starting with zero). Filters within a filter set are evaluated in sequence order:

- If a match is not found, the next filter in the set is evaluated. If none of the filters are matched, the next filter set at the same level is evaluated.
- If a match is found (that is, all the conditions for the filter are satisfied), no further filters in that set are evaluated.

**Hint:** The order of the filters in a filter set can be changed after they have been created using the "Up" and "Down" buttons at the bottom of the Filters panel.

### User/group hierarchy search

If the system does not find any filter conditions that evaluate true, then the search for filters continues in the user's parent group, and then continues up the group hierarchy.

**Important:** If no matches are found, the requested action will be denied.

## Guidelines for setting up filters

When setting up new filters it is advisable to test them by having ET Client and ET Trader open at the same time. The main points to remember are:

- By default a deal will be denied. Pick up and submit filters need to be applied in order for clients and traders to deal.
- As a general rule, you should apply hard and fast routing rules at user level.
- Assigning a filter at the Group level does not always override the permissions at the sub-group level. For example, if you Deny all deals > 6M at the user level, and allow ALL deals at the Group level, the routing will deny deals > 6M.
- Changes made in ET Administrator take immediate effect. The clients and traders do not need to log off and then log on again.
- A filter will pass if the deal request conforms to all conditions in that filter.

**Important:** It is possible to set up combinations of fields and operators in a condition that do not work.

## Streaming Rate Filters

Two enhancements of streaming rate functionality since 3.4 SP2.

- Performance improvements in GID.rates when analysing filter sets assigned to modifiers:
  - Streaming rate filter sets ensure that GID.rates only has a smaller number of filter conditions to analyse before modifying rates.
  - Disabled by default.
  - See [Performance improvements in GID.rates \(streaming rate filter sets\) on page 305](#).
- Submit filter set check at subscription time when one-click trading is activated:
  - One-click trading deactivated for a currency pair if the dealt amount in the subscription message is above that set in the submit filter for the client.
  - Enabled by default.
  - Streaming rate filter set functionality must also be enabled.
  - See [Check the client's dealable limits before permitting one click trading on page 307](#).

---

**Warning:** If you do not want to use the streaming rate functionality in ET and need one-click trading you must set the following parameter in GID.rates.ini:

```
[server]
CHECKSUBMITFILTERSATSUBSCRIPTION=0
```

The default is 1

---

## Performance improvements in GID.rates (streaming rate filter sets)

A performance enhancement (introduced since RET 3.4) that reduces the number of filter conditions that GID.rates will have to consider when assessing the filter sets assigned to a modifier.

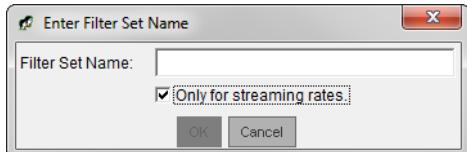
There are filter conditions that GID.rates will act upon when determining a modifier value are now the only filter conditions listed in a new filter set type.

These conditions are:

- RISKAMOUNT - USD
- BASE\_CCY\_AMOUNT
- SHORTNAME
- GOOD\_FOR\_RISKAMOUNT
- AMOUNT
- TIME
- LEG\_RISK\_AMOUNT - USD
- LEG\_BASE\_CCY\_AMOUNT
- DEAL\_RISK\_AMOUNT - USD

- DEAL\_BASE\_CCY\_AMOUNT
- TICKETTYPE
- VOLATILITY

To assist the creation of filter sets for rate streaming, when creating a new filter set it can be deemed for streaming rates, and only the above conditions will be available.



A new GID.rates server parameter ensures that only those modifiers with streaming rate filter sets assigned are applied when reading a modifier set.

To make use of this performance enhancement please employ the configuration options below. The default setting will mean that the GID.rates server in your ET system will continue to assess all filter sets assigned to modifiers.

### Configuration - administrator applet

The following parameter activates "Only for streaming rates" checkbox when creating new filter sets in the Administrator applet.

```
<param name="allowStreamingRateFilter" value="true">
```

Default: false

The presence of the TICKETTYPE filter condition is controlled by this parameter.

```
<param name="filterCondition.ShowTicketTypeFilter" value="true" >
```

### Configuration - GID.rates server

The following parameter as introduced in Apricot SP3 and makes GID.rates check additional fields relating to a deal, including TIME and VOLATILITY which are streaming rate filter conditions.

```
[server]
```

```
ALLOWSTREAMINGFILTERS=1
```

Default: 0

The parameter below, when set to 1 GID.rates will only use filter sets designated as streaming rate filter sets when applying filters assigned to modifiers.

If the parameter is set to 0, all filter sets assigned to modifiers will be used. As previous releases GID.rates will read every filter condition in a filter set assigned to a modifier, but only act on the streaming-related filter conditions.

```
[server]
```

```
USESTREAMINGRATEFILTERSETS=1
```

Default: 0

## Check the client's dealable limits before permitting one click trading

To prevent the unnecessary opening of a deal ticket when a client is trying to deal on amount over his allowed limit, ET system (since RET 3.4) will check the client's allowed limit as soon as a rate subscription is made for a particular amount. If the client tries to subscribe to an amount which is greater than his or her allowed dealt amount as dictated in the submit filter, the rate panel for that currency pair will change colour and a tooltip against the rate will display the message "You are trying to trade above your tradable limit".

---

**Note:** This functionality is independent from the system wide Max Stream settings for each currency pair.

---

For example if the client is only allowed to submit deals up to 4Mio USD. When in 1-Click mode, a subscription of 2Mio EUR would allow the client to submit a trade but a stream of 6Mio USD would be permitted:



### Configuration

Checking the client's submit filter at subscription is activated by default in the GID.rates server. However in order to use this enhancement you need to activate the streaming rates functionality and ensure that the submit filter sets assigned to clients are 'Streaming Rate Filter Sets'

---

**Warning:** If you do not want to use the streaming rate functionality in ET and need one-click trading you must set the following parameter in GID.rates.ini:

```
[server]
CHECKSUBMITFILTERSATSUBSCRIPTION=0
```

The default is 1

---

## Examples of Permission Filters

This section gives a brief introduction to the way that conditions are specified for a filter. It also demonstrates the convention that will be used elsewhere in this document for describing filters.

The precise details of the set of operators and range of values available for a filter condition depends on the condition type.

- More examples of filter conditions are given in [Filter Examples on page 333](#)
- Details of the full set of filter conditions and their related operators and value ranges are given in the [Filter Conditions Reference on page 309](#)

### Simple filter set with single filter and condition

The following is an simple example of a filter set:

---

```
Allow 1Mio Risk Trades:
0: Permit less than 1Mio risk amount
 FX.CROSS ALLOW WHERE
 RISK_AMOUNT-USD ALL < 1000000
```

---

This filter set has one filter (numbered 0). The condition for this filter will be matched for deals where the total amount of risk (on all legs) is less than 1 million units (in the risk currency).

This filter set can be applied to an individual user as a submit filter permitting a client to submit a deal where the risk amount for the entire deal is less than 1000000. It can also be used as a pickup filter for a group of auto traders: any AutoTrader in that group is allowed to pick up deals where the total risk amount < 1000000.

In this example (and other similar examples), the first line (in bold) is the name of the filter set (Allow 1Mio Risk Trades). Each filter in the set starts with the order number (0:) and the name of the filter. If there is a description, this will be displayed on the next line, in italic text.

**Hint:** The description gives the message to be displayed in the trader applet if this is a warning filter.

The filter permission and instrument are specified using the following pattern:

```
<permission> <instrument> WHERE
```

You replace **<permission>** with **ALLOW** or **DENY** as appropriate, and **<instrument>** with the instrument or branch name. This line is indented from the filter order/name line in the examples in this document.

Each condition is written on a separate line, using the condition names and operators that are available.

### Filter set with multiple filters and conditions

To build more complex conditions, filters are grouped into a filter set.

For example, to build a filter to permit only FX trades where one of the currencies is GBP and the total risk value is no more than 10 million has three individual filter components, two of which have two conditions each:

---

```
Allow 10 Mio GBP Trades:
0: Permit GBP.* up to 10Mio
 FX.CROSS ALLOW WHERE
 CURRENCY_PAIR = GBP.XXX
 RISK_AMOUNT ALL <= 1000000
1: Permit *.GBP up to 10Mio
 FX.CROSS ALLOW WHERE
 CURRENCY_PAIR = XXX.GBP
 RISK_AMOUNT ALL <= 1000000
2: Deny *.* any amount

Not permitted to trade non GBP currency pairs
 FX.CROSS DENY WHERE
 CURRENCY_PAIR = XXX.XXX
```

---

Filter 0: allows FX.CROSS deals if the currency pair has GBP as CCY1 AND a risk amount less than or equal to 10 million risk units.

Filter 1: allows deals if the currency pair has GBP as CCY2 AND a risk amount less than or equal to 10 million risk units.

The final filter (2:) denies deals for any currency pair.

---

**Note:** The final filter will stop the search for filter sets at this point for any deal, including any GBP pair > 10Mio.

---

# Appendix E Filter Conditions Reference

---

This section contains a description of each of the available filter fields and the related values that can be specified. Note that some filter fields may be available if related licensed features are available, or may be restricted by your system configuration.

## Contents

- [Condition Fields and Rules](#)
- [Conditions by category](#)
- [Filter Condition Reference](#)

## Condition Fields and Rules

Up to eight conditions can be added to a single filter. Conditions are added in a logical order and all the conditions have to be satisfied for the filter permission to be applied.

All currently available Conditions are described, with examples, in this section.

---

**Note:** As of the RET Apricot release, the conditions are case sensitive where applicable. For example you can create two groups with same name, but different case (Client\_Group1 and client\_group1). A condition field based upon a user defined variable, such as CLIENTGRP would involve the selection of Client\_Group1 or client\_group1. Previous releases of ET would not be able to distinguish between these two groups.

---

## Syntax and operators

The syntax and operators used in filter conditions are outlined below.

### Syntax

A filter condition has the following general syntax:

```
NAME { operator1 | operator2 } <value>
```

**NAME** is the name of the condition (picked from a drop-down list),

Either **operator1** or **operator2** can be selected (curly brackets represent the group, vertical bars separate the options)

The field is compared with **value**. Items in angle brackets are place holders for values.

Syntax examples are shown like this:

```
ACCOUNT { ALL | ANY } { = | ! } <account name>
```

### Condition Comparison Operators

Filter conditions compare the value of a field from the deal data with a defined value. The range of operators available depends on the condition field.

Operator	Description
=	Equal to
!	Not equal to
<	Less than or equal to
<=	Less than or equal to
>	Greater than
>=	Greater than or equal to
ALL	Where multiple conditions apply, ALL of the conditions must be met. For example, for split allocations across three accounts, if the filter was set to ALLOW, ACCOUNT, ALL, =, AccountA, the deal would not be allowed

Operator	Description
<b>ANY</b>	Where multiple conditions apply, ANY of the conditions must be met. For example, for split allocations across three accounts, if the filter was set to ALLOW, ACCOUNT, ANY, =, AccountA, the deal would be passed if one of the accounts was AccountA.

## Conditions by category

The main section of this appendix contains an alphabetic listing of filter condition keywords. This section groups the conditions into categories

Category	Description and conditions
Streaming Rate Filter <a href="#">See Also: Streaming Rate Filters on page 305.</a>	<p>Streaming rate filters are used in conjunction with modifiers.</p> <ul style="list-style-type: none"> <li>• <a href="#">AMOUNT</a></li> <li>• <a href="#">BASE_CCY_AMOUNT</a></li> <li>• <a href="#">DEAL_BASE_CCY_AMOUNT</a></li> <li>• <a href="#">DEAL_RISK_AMOUNT (FX)</a></li> <li>• <a href="#">GOOD_FOR_RISKAMOUNT</a></li> <li>• <a href="#">LEG_BASE_CCY_AMOUNT</a></li> <li>• <a href="#">LEG_RISK_AMOUNT</a></li> <li>• <a href="#">RISKAMOUNT</a></li> <li>• <a href="#">SHORTNAME (Currency)</a></li> <li>• <a href="#">TICKETTYPE (FX only)</a></li> <li>• <a href="#">TIME</a></li> <li>• <a href="#">VOLATILITY</a></li> </ul>
Counterparty information	<p>Information relating to the deal parties.</p> <ul style="list-style-type: none"> <li>• <a href="#">ACCOUNT</a></li> <li>• <a href="#">CLIENT</a></li> <li>• <a href="#">CLIENTGRP</a></li> <li>• <a href="#">CLIENT_GRPSET</a></li> <li>• <a href="#">PROXYCLIENT, PROXYCLIENT GRP</a></li> <li>• <a href="#">PROXYCLIENT_GRPSET</a></li> <li>• <a href="#">TRADER</a></li> <li>• <a href="#">TRADERGRP</a></li> <li>• <a href="#">TRADER_GRPSET</a></li> </ul>
Deal Value and Risk	<p>These conditions relate to the rates and value of the deal.</p> <ul style="list-style-type: none"> <li>• <a href="#">AMOUNT</a></li> <li>• <a href="#">BASE_CCY_AMOUNT</a></li> <li>• <a href="#">DEAL_BASE_CCY_AMOUNT</a></li> <li>• <a href="#">DEAL_RISK_AMOUNT (FX)</a></li> <li>• <a href="#">FILL_INIT_LOCATION</a></li> <li>• <a href="#">GOOD_FOR_RISKAMOUNT</a></li> <li>• <a href="#">LEG_BASE_CCY_AMOUNT</a></li> <li>• <a href="#">LEG_NUM_REQUIREMENTS</a></li> <li>• <a href="#">LEG_RISK_AMOUNT</a></li> <li>• <a href="#">NETTYPE</a></li> <li>• <a href="#">ONE_CLICK_ACTION (FX Only)</a></li> <li>• <a href="#">RATETYPE</a></li> <li>• <a href="#">RISKAMOUNT</a></li> <li>• <a href="#">SETTLEMENT</a></li> <li>• <a href="#">SHORTNAME (Currency)</a></li> <li>• <a href="#">STREAMING_RFQ (FX Only)</a></li> </ul>

Category	Description and conditions
Date and maturity	<p>These conditions relate to the dates in the deal record. Date types are the tenor name (for example, SPOT, 3W, 1Y) or BROKEN. Dates and times are in server time.</p> <ul style="list-style-type: none"> <li>• <a href="#">BASE_SPLITVALUE_DAY</a></li> <li>• <a href="#">DATE</a></li> <li>• <a href="#">FAR_LEG_VALDATETYPE (FX only)</a></li> <li>• <a href="#">MATURITYDATE (MM only)</a></li> <li>• <a href="#">MATURITYDATETYPE (MM only)</a></li> <li>• <a href="#">NEAR_LEG_VALDATETYPE (FX only)</a></li> <li>• <a href="#">PARENT_VALDATETYPE (FX only)</a></li> <li>• <a href="#">TERM_SPLITVALUE_DAY</a></li> <li>• <a href="#">TIME</a></li> <li>• <a href="#">VALIDATE</a></li> <li>• <a href="#">VALDATETYPE</a></li> <li>• <a href="#">WEEKDAY</a></li> </ul>
Limit Orders and Routing	<p>These conditions are used for deciding how to route the order based on LOMS and trading condition properties.</p> <ul style="list-style-type: none"> <li>• <a href="#">AUTOMONITOR</a></li> <li>• <a href="#">BASE_CCY_AMOUNT</a></li> <li>• <a href="#">DEALTYPE</a></li> <li>• <a href="#">EXECUTE_STYLE (FX only)</a></li> <li>• <a href="#">IN_COMPETITION</a></li> <li>• <a href="#">NONNEGOTIATED</a></li> <li>• <a href="#">RATETYPE</a></li> <li>• <a href="#">REMARKS</a></li> <li>• <a href="#">TICKETTYPE (FX only)</a></li> <li>• <a href="#">TRANSTYPE (FX only)</a></li> <li>• <a href="#">VOLATILITY</a></li> </ul>
Autotrader	<p>These conditions are particularly useful when deciding whether to route to an Autotrader</p> <ul style="list-style-type: none"> <li>• <a href="#">BASE_CCY_AMOUNT</a></li> <li>• <a href="#">GOOD_FOR_RISKAMOUNT</a></li> <li>• <a href="#">RISKAMOUNT</a></li> <li>• <a href="#">TICKETTYPE (FX only)</a></li> <li>• <a href="#">TIME</a></li> </ul>
Auxiliary Trades	<p>Time options and historic rate extensions.</p> <ul style="list-style-type: none"> <li>• <a href="#">HIST_EXT_GAP and TOTAL_HIST_DURATION</a></li> <li>• <a href="#">HIST_RATE_DIVERGENCE and HIST_LOSS_AMT</a></li> <li>• <a href="#">HIST_RATE_DIVERGENCE</a></li> <li>• <a href="#">NUM_HR_EXTENSIONS</a></li> <li>• <a href="#">PARENT_TRANSTYPE (FX only)</a></li> <li>• <a href="#">PARENT_VALDATETYPE (FX only)</a></li> <li>• <a href="#">ROLL_PAST_CUTOFF</a></li> <li>• <a href="#">TIMEOPTION_END</a></li> <li>• <a href="#">TIMEOPTION_RANGE</a></li> <li>• <a href="#">TIMEOPTION_START</a></li> <li>• <a href="#">TOTAL_HIST_DURATION</a></li> <li>• <a href="#">TRADE_DAYS_TILL_PARENT_VALIDATE (FX only)</a></li> </ul>

Category	Description and conditions
Multi-entity	<p>Filter conditions that relate to multi-entity system configurations.</p> <ul style="list-style-type: none"><li>• <a href="#"><u>B2B DEAL</u></a></li><li>• <a href="#"><u>ORIGINATING_CLIENT</u></a></li><li>• <a href="#"><u>ORIGINATING_CLIENTGRP</u></a></li><li>• <a href="#"><u>ORIGINATING_CLIENT_GRPSET</u></a></li><li>• <a href="#"><u>LP ENTITY ID</u></a></li></ul>

## Filter Condition Reference

This section lists the available filter conditions in name order. Unless otherwise noted, filter conditions apply to all instruments.

### ACCOUNT

Allows deals to be filtered depending on which account is being traded.

```
ACCOUNT { ALL | ANY } { = | ! } <account name>
```

The **account name** is populated from a pop-up window. This list is populated with the names of all accounts in the system.

The following is an example of a filter on a single account:

---

```
Island Bank Account - ALL
0: Entire deal is allocated Island Bank Treasury account
FX.CROSS ALLOW WHERE
ACCOUNT ALL = Island Bank Treasury
```

---

To filter on an account in a split allocation:

---

```
Island Bank Account - ANY
0: Any part of the deal is allocated to Island Bank Treasury account
FX.CROSS ALLOW WHERE
ACCOUNT ANY = Island Bank Treasury
```

---

To exclude a particular account:

---

```
Island Bank Account - DENY
0: Any part of the deal is allocated to Island Bank Treasury account
FX.CROSS DENY WHERE
ACCOUNT ANY ! Island Bank Treasury
```

---

### AMOUNT

AMOUNT can be used in a streaming rate filter.

The AMOUNT condition is used to filter by the dealt currency amount, rather than the equivalent risk amount.

```
AMOUNT { ALL | ANY } { = | < | <= | > | >= | ! } <amount>
```

The **amount** field contains a positive integer amount that can be up to 13 digits (including comma separators).

To deny trades based on an amount:

---

```
Deny trades less than 2Mio
0: Deny LT 2M
FX.CROSS DENY WHERE
ANY AMOUNT < 2,000,000
```

---

### AUTOMONITOR

This filter condition is associated with the Automonitor column in the Order Routing panel

```
AUTOMONITOR { TRUE | FALSE }
```

For an order to be picked up by an AutoTrader, the following conditions must be set:

- the order has the Automonitor flag set to “Yes” in the order routing panel
- the order satisfies the conditions of the routing rule (that is Location, Currency Pair, Amount and Group)
- The LOMS AutoTrader has the filter condition AUTOMONITOR TRUE assigned to pickup filters

To filter LOMS Automonitored trades:

---

```
LOMS Automonitor
0: Allow Automonitor
FX.CROSS ALLOW WHERE
AUTOMONITOR TRUE
1: Prevent Autotrader picking up manual deals
FX.CROSS DENY WHERE
AUTOTRADER FALSE
```

---

## AUTOTRADABLE

This filter condition is used to route the trade according to the autotradable flag.

```
AUTOTRADABLE { TRUE | FALSE }
```

In the ET system, the autotradable flag is set to true for all deals created using the trading applet. Deals submitted via the Trading API may have this flag set false for deals that must be processed by a manual trader.

To allow an AutoTrader to pick up trades:

---

```
LOMS Autotradable
0: Allow Autotradable
FX.CROSS ALLOW WHERE
AUTOTRADABLE TRUE
```

---

## BASE\_CCY\_AMOUNT

`BASE_CCY_AMOUNT` can be used in a streaming rate filter and applies to `FX` instruments only.

This filter condition is used to filter on the amount entered in the base currency.

```
BASE_CCY_AMOUNT {ALL | ANY} { = | ! } <amount>
```

By filtering on the base currency this filter condition can be used instead of `RISKAMOUNT` to set a minimum amount for deals where the risk currency, usually USD or EUR, is not involved. The `BASE_CCY_AMOUNT` condition is also more flexible than the `AMOUNT` filter which is not tied to the base or terms currency so would use whatever the client specified as the dealt currency.

For example, creating a minimum dealt amount for a CHF.HUF deal as CHF 10,000, the `RISKAMOUNT` filter can not be used nor can the `AMOUNT` filter as that would either take CHF or HUF depending on which field the customer used.

To set the minimum amount for a CHF deal at CHF 10,000:

---

```
CHF min amount 10000
0: Allow Base CCY CHF
FX.CROSS ALLOW WHERE
BASE_CCY_AMOUNT TRUE
1: Allow CHF.*
FX.CROSS ALLOW WHERE
SHORTNAME = CHF.*
```

---

## BASE\_SPLITVALUE\_DAY

This is the day of the week on which the base currency settles. It is intended for handling Islamic CCY.

```
BASE_SPLITVALUE_DAY { ALL | ANY } { = | ! } {*} | Sunday | Monday | Tuesday | Wednesday | Thursday | Friday
| Saturday }
```

For example:

---

```
Allow deals if base value day is Friday
0: Allow base value day on Friday
FX.CROSS ALLOW WHERE
BASE_SPLITVALUE_DAY ALL = Friday
```

---

## B2B\_DEAL

This filter condition is used to filter multi-entity trades.

```
B2B_DEAL { TRUE | FALSE }
```

To restrict the view of multi-entity trades:

---

```
B2B deny
0: Deny B2B
FX.CROSS DENY WHERE
B2B_DEAL = TRUE
```

---

## CCY1\_PARENT

For a synthetic currency (for example an NDF or offshore version of a currency), this condition allows you to filter on the parent currency. For example, An NDF version of the Hong Kong Dollar (HKD) may be called HKN. This filter will be evaluated against the HKD.

CCY1 is the first currency of the currency pair.

`CCY1_PARENT { = | ! } <parent>`

The `<parent>` currency will be populated from a currency picker window.

To filter a (synthetic) Hong Kong dollar with stepped rate:

---

**Filter on HKD stepped**

`0: Allow HKD parent with Stepped pricing (version 1)`  
  `FX.CROSS ALLOW WHERE`  
    `CCY1_PARENT = HKD`  
    `CCY1_VERSION_TYPE = Step`

---

## CCY1\_VERSION\_DISPLAY

This allows you to select a currency by the display name rather than the three-character ISO code.

CCY1 is the first currency of the currency pair.

`CCY1_PARENT { = | ! } <display name>`

The `<display name>` is a free format text field.

To filter a (synthetic) Hong Kong dollar with stepped rate:

---

**Filter on HKD stepped**

`0: Allow HKD parent with Stepped pricing (version 2)`  
  `FX.CROSS ALLOW WHERE`  
    `CCY1_VERSION_DISPLAY = HKD Stepped`

---

## CCY1\_VERSION\_TYPE

This allows you to select a currency version by type.

CCY1 is the first currency of the currency pair.

`CCY1_PARENT { = | ! } <type>`

The `<type>` is selected from a drop-down list.

---

**Note:** The list of version types is determined by a parameter to the admin applet.

---

To filter a (synthetic) Hong Kong dollar with stepped rate:

---

**Filter on HKD stepped**

`0: Allow HKD parent with Stepped pricing (version 1)`  
  `FX.CROSS ALLOW WHERE`  
    `CCY1_PARENT = HKD`  
    `CCY1_VERSION_TYPE = Step`

---

## CCY2\_PARENT

For a synthetic currency (for example an NDF or offshore version of a currency), this condition allows you to filter on the parent currency. For example, An NDF version of the Hong Kong Dollar (HKD) may be called HKN. This filter will be evaluated against the HKD.

CCY2 is the first currency of the currency pair.

`CCY2_PARENT { = | ! } <parent>`

The `<parent>` currency will be populated from a currency picker window.

To filter a (synthetic) Hong Kong dollar with stepped rate:

---

**Filter on HKD stepped**

`0: Allow HKD parent with Stepped pricing (version 1)`  
  `FX.CROSS ALLOW WHERE`  
    `CCY2_PARENT = HKD`  
    `CCY2_VERSION_TYPE = Step`

---

## CCY2\_VERSION\_DISPLAY

This allows you to select a currency by the display name rather than the three-character ISO code.

CCY2 is the first currency of the currency pair.

```
CCY2_PARENT { = | ! } <display name>
The <display name> is a free format text field.
To filter a (synthetic) Hong Kong dollar with stepped rate:
```

---

```
Filter on HKD stepped
0: Allow HKD parent with Stepped pricing (version 2)
FX.CROSS ALLOW WHERE
CCY2_VERSION_DISPLAY = HKD Stepped
```

---

## CCY2\_VERSION\_TYPE

This allows you to select a currency version by type.

CCY2 is the first currency of the currency pair.

```
CCY2_PARENT { = | ! } <type>
The <type> is selected from a drop-down list.
```

---

**Note:** The list of version types is determined by a parameter to the admin applet.

---

To filter a (synthetic) Hong Kong dollar with stepped rate

```
Filter on HKD stepped
0: Allow HKD parent with Stepped pricing (version 1)
FX.CROSS ALLOW WHERE
CCY2_PARENT = HKD
CCY2_VERSION_TYPE = Step
```

## CLIENT

This filters on the user name of the client that submitted the trade.

```
CLIENTGRP { = | ! } <client name>
The <account name> is populated from a pop-up window This list is populated with the names of all clients and groups in the system. You can only select a user rather than a group.
```

---

**Note:** The Select Client pop-up window only includes users that are client types, including client/traders, capture traders and proxy clients.

---

To allow trades from an individual client:

---

```
Allow all trades from user Jon Psmythe (jpsmythe)
0: Deny Client1
FX.CROSS DENY WHERE
CLIENT = jpsmythe
```

---

**Important:** Normally, when you submit deals the deal taker is client and the deal taker is the trader who picks up the deal. However, in the cancel deal case, the deal taker is the trader, so you need to use the **TRADER** or **TRADERGRP** conditions instead of the **CLIENT** or **CLIENTGRP** conditions to select deals based on the trading user.

## CLIENTGRP

This condition allows you to select trades submitted by a client buy user group membership.

```
CLIENTGRP { = | ! } <client group>
The <account group> name is populated from a pop-up window This list is populated with the names of all groups in the system.
```

To allow trades from a group of clients:

---

```
Deny all trades from London group clients
0: Deny London clients
FX.CROSS DENY WHERE
CLIENTGRP = London_Group
```

---

**Important:** Normally, when you submit deals the deal taker is client and the deal taker is the trader who picks up the deal. However, in the cancel deal case, the deal taker is the trader, so you need to use the **TRADER** or **TRADERGRP** conditions instead of the **CLIENT** or **CLIENTGRP** conditions to select deals based on the trading user.

## CLIENT\_GRPSET

Check condition on client groupset.

```
CLIENT_GRPSET { ALL } { = | ! } <group sets name>
```

For example:

---

```
Allow deals from clients in UK group set
0: Allow deals from clients in UK group set
FX.CROSS ALLOW WHERE
CLIENT_GRPSET ALL = UK
```

---

## DATE

This filters on the submit date of the trade.

```
DATE { = | < | <= | > | >= | ! } <date>
```

You select the **<date>** using a date entry control.

To prevent trading on Christmas Day 2008:

---

```
Deny all deals on 25 Dec 2008
0: Deny deals on Christmas 08
FX.CROSS DENY WHERE
DATE = 25 Dec 2008
```

---

To exclude trading on Christmas Day 2008 (alternative):

---

```
Allow all deals NOT on 25 Dec 2008
0: Allow deals not on Christmas Day 2008
FX.CROSS ALLOW WHERE
DATE != 25 Dec 2008
```

---

To prevent trading during 1st and 7th October 2012:

---

```
Deny all deals between 1 and 7 Oct 2012
0: Deny deals between Oct 1 and 7
FX.CROSS DENY WHERE
DATE > 1 Oct 2012
DATE < 7 Oct 2012
```

---

## DEAL\_BASE\_CCY\_AMOUNT

**DEAL\_BASE\_CCY\_AMOUNT** can be used in a streaming rate filter and applies to **FX** instruments only.

This filter condition uses the total amount for a deal in the base currency.

```
DEAL_BASE_CCY_AMOUNT { ALL | ANY } { = | < | <= | > | >= | ! } <amount>
```

## DEAL\_RISK\_AMOUNT (FX)

**DEAL\_RISK\_AMOUNT** can be used in a streaming rate filter and applies to **FX** instruments only.

The deal level risk amount filters on the net USD equivalent dealt amount for the deal.

```
DEAL_RISK_AMOUNT { ALL | ANY } { = | < | <= | > | >= | ! } <amount>
```

---

**Note:** The **DEAL\_RISK\_AMOUNT** filter displays the risk currency, so if the risk is calculated in USD, the condition will be displayed as **DEAL\_RISK\_AMOUNT - USD**.

---

The risk amount of the deal is calculated in a currency that you define during system configuration, in many cases this is USD or EUR.

The **<amount>** field contains a positive integer amount that can be up to 13 digits (including comma separators).

To allow deals that have less than 1 Mio (USD) total risk:

---

```
Pass deals with risk of Less than or equal to 1Mio USD
0: Deny deal greater than 1Mio
```

---

---

```
FX.CROSS DENY WHERE
 DEAL_RISK_AMOUNT ALL > 1,000,000
1: Allow deals up to 1Mio
 FX.CROSS ALLOW WHERE
 DEAL_RISK_AMOUNT ALL <= 1,000,000
```

---

To prevent deals that have greater than 1Mio risk on any leg or the total deal:

---

```
Pass deals with risk of 1mil USD or more
0: Deny deal with leg greater than 1Mio
 FX.CROSS DENY WHERE
 DEAL_RISK_AMOUNT ANY > 1,000,000
```

---

The system normally evaluates the risk amount as follows:

- 1 The deal amount for each leg calculated.
- 2 The leg amounts are converted to the risk currency.
- 3 The amounts of each leg are summed, taking into account the buy/sell direction, to produce a total net risk amount.

---

**Note:** An EVEN swap will have a net risk amount of zero.

---

When evaluating two way RFQs from portals, the logic is as follows:

- For one leg deals, (for example SPOT or one way OUTRIGHT deals) the total risk value is the same as the risk value for the leg.
- For two leg SWAP deals, one leg must be buy and the other sell. So, for 2-way SWAP deals, the system can calculate the risk amount for each of the two legs, then calculate the absolute (ABS) difference between them to get the deal level net risk amount.

## DEALTYPE

The deal type value refers to whether the client is buying or selling base, and not whether the trader is buying or selling. This condition only works with the single leg Outright deal request. Swaps and Two Way deal requests will not be picked up by this filter condition.

```
DEALTYPE { ALL | ANY } { = | ! } { Sell | Buy | Twoway }
```

You select the type from a drop-down list.

To allow deals if the client is selling base currency:

---

```
Pass deals if client is selling base currency
0: Allow selling base currency
 FX.CROSS ALLOW WHERE
 DEAL_TYPE ALL = SELL
1: Deny buying base currency
 FX.CROSS DENY WHERE
 DEAL_TYPE ALL = BUY
```

---

**Note:** If routing with this condition, remember to set the client's Enable Non-negotiated flag in the Users and Groups panel.

---

## EXECUTE\_STYLE (FX only)

This condition allows you to route trades based on the type of order. It only applies to **FX** instruments.

```
EXECUTE_STYLE { = | ! } <order type>
```

You select the **<order type>** from a drop-down list:

Option	Description
RFQ	Request For Quote.
SL	Stop Loss (limit order).
TP	Take Profit (limit order).
CALL	Call (limit order).

Option	Description
STREAMING	Streaming RFQ.

## FAR\_LEG\_VALDATETYPE (FX only)

FAR\_LEG\_VALDATETYPE applies to FX instruments only.

```
FAR_LEG_VALDATETYPE {ALL} { = < <= > >= ! } <tenor>
```

The far leg value date type.

See Also: [VALDATETYPE on page 331](#).

## FILL\_INIT\_LOCATION

```
FILL_INIT_LOCATION { ALL } { = | ! } <location>
```

Check the location where the deal is filled.

For example

---

```
Allow deals if the location where the deal is filled is London
0: Allow if the location is London
FX.CROSS ALLOW WHERE
FILL_INIT_LOCATION ALL = London
```

---

## GOOD\_FOR\_RISKAMOUNT

GOOD\_FOR\_RISKAMOUNT can be used in a [streaming filter](#).

This allows routing based on the good for amount associated with a rate.

```
GOOD_FOR_RISKAMOUNT { ALL | ANY } { = < <= > >= ! } Good For Risk Amount
```

You cannot specify a value for the good for risk amount in this filter. It is defined at the currency pair level in the CCY Admin Panel. However, using this filter you can create a routing that you can modify by adjusting the value in the CCY Admin Panel and that can depend on the prevailing market volatility in a multi-tier model.

By setting the GOOD\_FOR\_RISKAMOUNT to be less than or equal to the 'good for' amount, the pickup filter for an AutoTrader can be dynamically changed using the Spot Controls section of the CCY Admin panel.

To allow an administrator to control the risk amount in an AutoTrader's pickup filter at currency pair level:

---

```
Autotrader Pickup Filter
0: AT Good for Pickup 0
 FX.CROSS ALLOW WHERE
 SHORTNAME = USD.JPY
 ALL GOOD_FOR_RISKAMOUNT < Good For Risk Amount
```

---

To use this filter, the administrator sets the Good For Amount for the [USD.JPY](#) currency pair in the CCY Admin Panel, for example, setting the SPOT Good For Amount 5 million. RFQs submitted by a client for risk amounts less than 5 million USD will be pickup up by the AutoTrader. Any requests over 5Mio will be ignored. The administrator will be able to change the USD equivalent AutoTrader's risk amount on a currency pair basis using the Spot Control frame.

---

**Note:** The Good For Amount feature must be enabled in the administration applet.

---

See Also: [To allow Good For Amounts in ET on page 228](#) and [To edit the Good For amounts for normal, volatile and highly volatile market conditions on page 191](#).

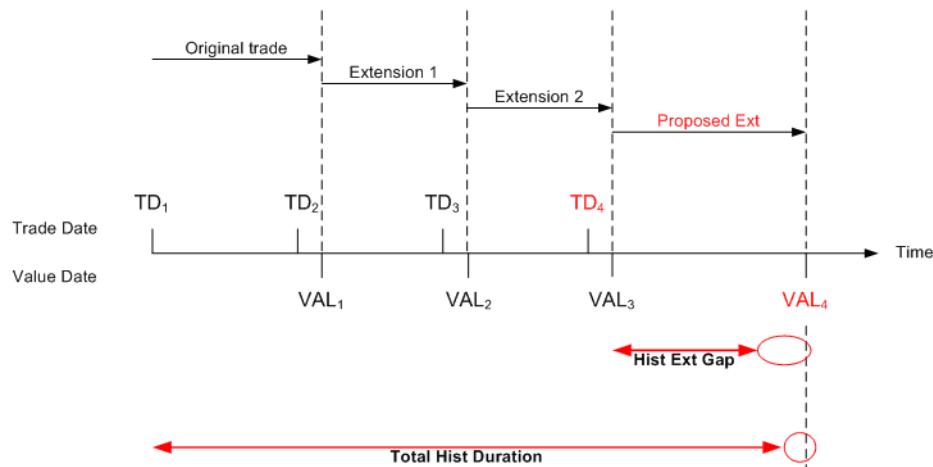
See Also: [ET AutoTrader Guide](#).

## HIST\_EXT\_GAP and TOTAL\_HIST\_DURATION

The HIST\_EXT\_GAP condition is used to control how far a trade can be extended in calendar months beyond its current value date. Unless extensions have already been applied to the trade the value date will be the original trade value date. If the trade has been extended, the value date of the latest extension is used.

The TOTAL\_HIST\_DURATION filter condition is used to specify the Total Historic Duration of a trade, from the original trade date.

The diagram below shows how the two filter conditions apply to one trade and its historic extensions:



These two filter conditions could be used in conjunction with one another to allow a client the ability to extend a trade to up 1 month, for a total permitted extension of 3 months. The following filter set would be created and applied to that client:

---

```
Hist_Ex_up_to_1M_for_3M
0: Deny greater than 1month ext
 FX.CROSS DENY WHERE
 HIST_EXT_GAP ANY > 1
1: Deny greater than 1month ext and total hist ext of 3months
 FX.CROSS DENY WHERE
 HIST_EXT_GAP ANY > 1
 TOTAL_HIST_DURATION ALL > 3
```

---

**Note:** The recommended method of configuring these two filter conditions is with a DENY permission.

---

## HIST\_RATE\_DIVERGENCE and HIST\_LOSS\_AMT

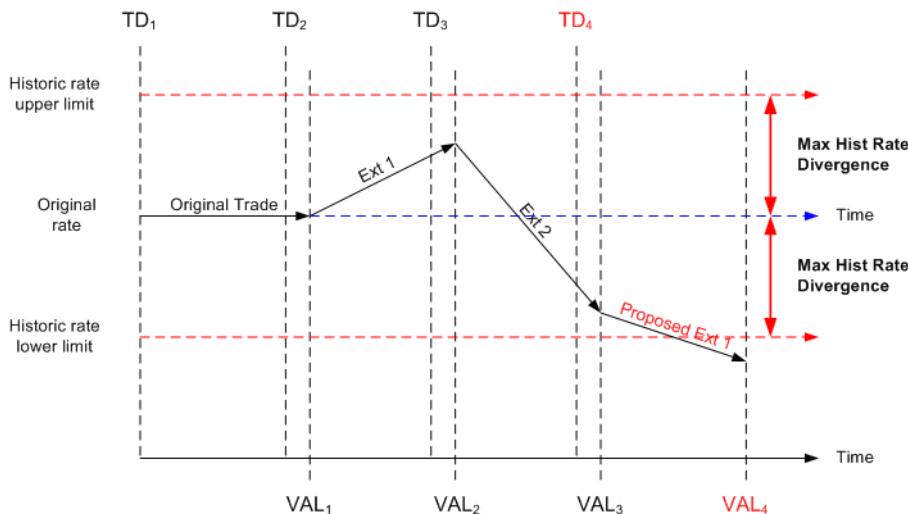
The HIST\_LOSS\_AMT filter condition is used to control the size of the loan from the bank that the auxiliary would need to generate to the customer. This loan is expressed in the risk currency. The screenshot below highlights the bottom portion of the deal ticket where the loan amount is calculated.

This is a per trade limit that controls the maximum loan that a client can roll forward. This is essential since any notional loan from a historic extension will appear as an off-balance sheet item for the customer. Banks are typically required to demonstrate to regulators that they have controls in place for this type of business.

In order to stop a trade being broken up into partial amounts for the purpose of reducing the loan on each extension, the HIST\_RATE\_DIVERGENCE filter condition is used in conjunction with the HIST\_LOSS\_AMT condition.

HIST\_RATE\_DIVERGENCE is a complementary control to HIST\_LOSS\_AMT that traps a customer that breaks up an extension requirement into multiple partial extensions that would have individually fallen within the HIST\_LOSS\_AMT tolerance.

The HIST\_RATE\_DIVERGENCE condition takes a percentage value and is calculated as the percentage difference in the original rate and the current market rate at the time of the Historic Rate Extension, as shown below.



The following filter set could be applied to a client as a submit filter:

---

```
HR Ext LT 100k and LT 5 pc
0: Deny loan grater than 100k and divergence greater than 5pc
 FX.CROSS DENY WHERE
 HIST_LOSS_AMT ANY > 100,000
 HIST_RATE_DIVERSION ANY > 5
```

---

The client would therefore not be able to submit an Historic Rate Extension if the rate provided by the trader required a loan of for than 100,000 of the risk currency and was more than 5 percent greater than the rate of the original trade.

## HIST\_RATE\_DIVERSION

See [HIST\\_RATE\\_DIVERSION and HIST\\_LOSS\\_AMT on page 321](#)

## IN\_COMPETITION

IN\_COMPETITION is a filter that can only be applied to traders.

```
IN_COMPETITION { TRUE | FALSE }
```

This can be used to filter competitive versus non-competitive deals amongst those submitted by multi-bank portals. A user submitting a request from a multi-bank portal will have the choice of more than one liquidity provider from which to receive a price. If more than one has been selected, the IN\_COMPETITION flag will be set for that request.

---

```
Trader pickup single provider
0: Deny if in competition with other providers
 FX.CROSS DENY WHERE
 IN_COMPETITION = TRUE
```

---

```
Trader pickup multiple provider
0: Allow if in competition with other providers
 FX.CROSS ALLOW WHERE
 IN_COMPETITION = TRUE
```

---

**Note:** If no filtering is done on IN\_COMPETITION, then any deal submitted through a multi-bank portal will be able to be picked up by the traders, unless a different filter prohibits the trader.

## LEG\_BASE\_CCY\_AMOUNT

This condition allows you to filter trades based on the base amount in a leg. It can be used in a [streaming rate](#) filter.

```
LEG_BASE_RISK_AMOUNT { ALL | ANY } { = | < | <= | > | >= | ! } <amount>
```

The <amount> field contains a positive integer amount that can be up to 13 digits (including comma separators).

You should use DEAL\_BASE\_CCY\_AMOUNT if you want to use the net amounts for block trades. The 'All' qualifier for LEG\_BASE\_CCY\_AMOUNT does not calculate the total amount of all trades in the block.

Where the deal request is split between more than one account, each allocation is added together, and the total risk amount is used.

To Pass deal requests where none of the legs exceed 1 million in the base currency

---

```
Allow legs risk <1Mio
0: Allow anything less than 1mio
 FX.CROSS ALLOW WHERE
 LEG_BASE_CCY_AMOUNT ALL < 1,000,000
```

---

By using the **ALL** operator, the filter will match if each legs taken individually is less than 1 million risk amount.

To reject deal requests where any of the legs exceed 1 million in the base currency

---

```
Reject legs risk >1Mio
0: Allow anything less than 1mio
 FX.CROSS DENY WHERE
 LEG_BASE_CCY_AMOUNT ANY >= 1,000,000
```

---

By using the **ANY** operator, the filter will match if any of the legs is equal to or greater than 1 million risk amount.

**Important:** In an even swap deal, the net risk amount may be zero, but the risk amount each of the legs will be non zero.

## LEG\_NUM\_REQUIREMENTS

```
LEG_NUM_REQUIREMENTS { = | < | <= | > | >= | ! } <number>
```

Number of accounts used in a deal. This condition checks the value of the <requirements> node of the <submit> message.

## LEG\_RISK\_AMOUNT

This condition allows you to filter trades based on the risk amount in a leg. It can be used in a [streaming rate](#) filter.

```
LEG_RISK_AMOUNT { ALL | ANY } { = | < | <= | > | >= | ! } <amount>
```

---

**Note:** The **LEG\_RISK\_AMOUNT** filter displays the risk currency, so if the risk is calculated in USD, the condition will be displayed as **LEG\_RISK\_AMOUNT - USD**.

---

The risk amount of the deal is calculated in a currency that you define during system configuration, in many cases this is USD or EUR.

The <amount> field contains a positive integer amount that can be up to 13 digits (including comma separators).

**Important:** You should use DEAL\_RISK\_AMOUNT if you want to use the net amounts for block traders. The 'All' qualifier for LEG\_RISK\_AMOUNT does not calculate the total amount of all trades in the block

Where the deal request is split between more than one account, each allocation is added together, and the total risk amount is used.

To Pass deal requests where none of the legs exceed 1 million

---

```
Allow legs risk <1Mio
0: Allow anything less than 1mio
 FX.CROSS ALLOW WHERE
 LEG_RISK_AMOUNT ALL < 1,000,000
```

---

By using the **ALL** operator, the filter will match if each legs taken individually is less than 1 million risk amount.

To reject deal requests where any of the legs exceed 1 million

---

```
Reject legs risk >1Mio
0: Allow anything less than 1mio
 FX.CROSS DENY WHERE
 LEG_RISK_AMOUNT ANY >= 1,000,000
```

---

By using the **ANY** operator, the filter will match if any of the legs is equal to or greater than 1 million risk amount.

**Important:** In an even swap deal, the net risk amount may be zero, but the risk amount each of the legs will be non zero.

## LP ENTITY ID

This condition is used to route liquidity when ET is configured as a Relationship Partner (RP) in a multi-entity system.

**See Also:** For more information about configuring relationship partners please refer to the latest version of the [RET-AD 3.4 LP & RP Multi Entity Configuration Guide](#).

```
LP ENTITY ID { ALL | ANY } { = | ! } <feed>
```

Choose the <feed> from a drop down list of configured feed sources.

This is used when you need to split liquidity to more than one provider. For example, if EUR.JPY is derived from EUR.USD, you may outsource USD.JPY to one provider and the EUR.USD to another provider (LP1). Use the LP ENTITY ID condition to route EUR.USD to one LP and USD.JPY to the other.

To route deal requests based on the liquidity provider:

---

```
USD.JPY is outsourced to LP2
0: Allow LP2 outsourced
 FX.CROSS ALLOW WHERE
 LP ENTITY ID = MEFA_LP2.Feed
```

---



---

```
EUR.USD is outsourced to LP1
0: Allow LP1 outsourced
 FX.CROSS ALLOW WHERE
 LP ENTITY ID = MEFA_LP1.Feed
```

---

## MATURITYDATE (MM only)

**MATURITYDATE** only applies to MM instruments.

```
MATURITYDATE { ALL | ANY } { <date> }
```

MM deal maturity date.

## MATURITYDATETYPE (MM only)

**MATURITYDATETYPE** only applies to MM instruments

```
MATURITYDATETYPE { ALL | ANY } { = | < | <= | > | >= | ! } <tenor>
```

MM deal maturity date type.

## NEAR\_LEG\_VALDATETYPE (FX only)

**NEAR\_LEG\_VALDATETYPE** applies to **FX** instruments only.

```
NEAR_LEG_VALDATETYPE {ALL} { = | < | <= | > | >= | ! } <tenor>
```

The near leg value date type.

See Also: [VALDATETYPE on page 331](#).

## NETTYPE

The net direction of the dealt currency across the deal.

```
NETTYPE { = | ! } {EVEN | BUY | SELL | UNKNOWN}
```

### Control net direction

```
0: Deny uneven swaps
FX.CROSS DENY WHERE
NETTYPE != EVEN
1: Deny net buy
FX.CROSS DENY WHERE
NETTYPE = BUY
2: Deny net sell
FX.CROSS DENY WHERE
NETTYPE = SELL
3: Deny if netting is indeterminate
FX.CROSS DENY WHERE
NETTYPE = UNKNOWN
```

## NUM\_HR\_EXTENSIONS

```
NUM_HR_EXTENSIONS { = | < | <= | > | >= | ! } <number>
```

Number of permitted Historic Rate Extensions.

## NONNEGOTIATED

```
NONNEGOTIATED { TRUE | FALSE }
```

Tests whether the client has set the non-negotiated flag when submitting the deal. Useful if you want to route all non-negotiated trades to specific traders. Or to inhibit certain clients from submitting non-negotiated deals.

## ONE\_CLICK\_ACTION (FX Only)

```
ONE_CLICK_ACTION { ALL | ANY } { = | ! } {
 fill_at_my_rate_only|fill_at_my_rate_or_better|fill_at_latest|slippage|fillnow_at_client|
 fillnow_at_latest }
```

Check one-click style of one-click deal. "fillnow\_at\_client" and "fillnow\_at\_latest" are LOMS type when filling order.

For example:

```
Allow deals if one click style is fill at my rate only
0: Allow if one click style is fill at my rate only
FX.CROSS ALLOW WHERE
ONE_CLICK_ACTION ALL = fill_at_my_rate_only
```

## ORIGINATING\_CLIENT

`ORIGINATING_CLIENT { ALL } { = | ! } <client username>`

Check condition on originating client username in b2b deal.

For example:

```
Allow deals originating from Jon Psmythe (jpsmythe)
0: Allow deals originating from jpsmythe
FX.CROSS ALLOW WHERE
ORIGINATING_CLIENT ALL = jpsmythe
```

## ORIGINATING\_CLIENTGRP

`ORIGINATING_CLIENTGRP { ALL } { = | ! } <client group>`

Check condition on originating client group in b2b deal.

For example:

```
Allow deals originating from clients in London group
0: Allow deals from London group
FX.CROSS ALLOW WHERE
ORIGINATING_CLIENTGRP ALL = London_Group
```

## ORIGINATING\_CLIENT\_GRPSET

`ORIGINATING_CLIENT_GRPSET { ALL } { = | ! } <group sets name>`

Check condition on originating client groupset in b2b deal.

For example:

```
Allow deals from originating client in UK group set
0: Allow deals from UK group set
FX.CROSS ALLOW WHERE
ORIGINATING_CLIENT_GRPSET ALL = UK
```

## PARENT\_TRANSTYPE (FX only)

`PARENT_TRANSTYPE` applies to FX instruments only.

`PARENT_TRANSTYPE { = | ! } {SPOT | FORWARD | BLOCK | SWAP | T-OPTION}`

The original deal type. This condition can be used to permission auxiliary deals.

The example below will deny the submission of an auxiliary trade if the original deal was a Block.

**Auxiliary control**

```
0: Deny if parent is block
FX.CROSS DENY WHERE
PARENT_TRANSTYPE = BLOCK
```

## PARENT\_VALDATETYPE (FX only)

`PARENT_VALDATETYPE` applies to FX instruments only.

`PARENT_VALDATETYPE { ALL } { = | ! } <tenor>`

Check the parent deal's value date specified in tenor format when submitting an auxiliary deal.

For example:

```
Deny SPOT
0: Deny all trades with parent value date of SPOT
FX.CROSS DENY WHERE
PARENT_VALDATETYPE = SPOT
Deny all but SPOT
0: Deny all trades with parent value date of SPOT
FX.CROSS DENY WHERE
PARENT_VALDATETYPE ! SPOT
Allow more than one week (disallow if = 1 week)
0: Allow trades with parent value date more than a week
FX.CROSS ALLOW WHERE
PARENT_VALDATETYPE > 1W
Allow less than one 1 month
```

```

0: Allows parent value date less than or equal to 1 mo
FX.CROSS ALLOW WHERE
PARENT_VALDATETYPE <= 1M
Deny Broken
0: Deny all trades where a parent value date is also a broken date
FX.CROSS DENY WHERE
PARENT_VALDATETYPE = BROKEN

```

---

## PROXYCLIENT, PROXYCLIENT GRP

The name of the Proxy Client or Group in which it resides.

```

PROXTCLIENT { = | ! } <proxy client username>
PROXTCLIENTGRP { = | ! } <proxy client group>

```

---

### Control proxy client

```

0: Allow the client to trade as BankA proxy
FX.CROSS ALLOW WHERE
PROXYCLIENT = BankA
1: Deny the client trading anything but BankB
FX.CROSS DENY WHERE
PROXYCLIENT ! BankB

```

---

## PROXYCLIENT\_GRPSET

Check condition on proxy client groupset. It will take effect only on the deals that are submitted by proxy client.

```
PROXYCLIENT_GRPSET { ALL } { = | ! } <group sets name>
```

For example:

```

Allow deals from proxy client in UK group set
0: Allow deals from UK group set
FX.CROSS ALLOW WHERE
PROXYCLIENT_GRPSET ALL = UK

```

---

## RATETYPE

This condition is used to filter by the type of rate.

```
RATETYPE { ALL | ANY } { = | ! } { DIRECT | INTERPOLODATED }
```

Type	Description
DIRECT	The rate for the trade was fed as a 'Direct' rate as selected in the CCY Admin panel.
INTERPOLODATED	The rate for the trade was fed as 'Crossed' or 'Derived' as selected in the CCY Admin panel.

The following parameter must be set in EchoTRM.FX.ini for the filter condition to operate:

```
[fx]
RATE_TYPE=1
Default: 0
```

## REMARKS

The REMARKS filter condition is used when processing ET-LOM orders with remarks.

## RISKAMOUNT

RISKAMOUNT can be used in a streaming rate filter.

```
LEG_RISK_AMOUNT { ALL | ANY } { = | < | <= | > | >= | ! } <amount>
```

The RISKAMOUNT filter displays the risk currency, so if the risk is calculated in USD, the condition will be displayed as RISKAMOUNT - USD.

The ALL and ANY operators have particular relevance when setting up a condition using Risk Amount. Where the deal request is split between more than one account, setting the operator to ALL or ANY will determine the outcome of the Condition.

For example, if a trade has a total Risk Amount of USD 6 Million, but this is split across three accounts, the following behaviour would be observed:

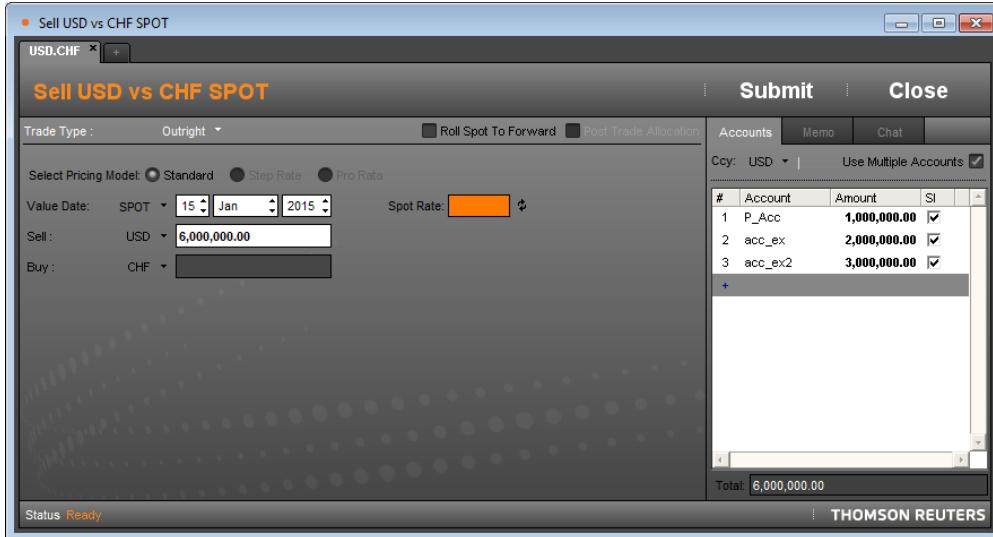


Figure 28: ALL and ANY operator behaviour when filtering Risk Amount with multiple account

```

Deny all deal reqs with risk amt more than 1mio USD
0: Deny anything more than 1mio
FX.CROSS DENY WHERE
RISKAMOUNT > 1,000,000
1: Allow anything less or equal to 1mio
FX.CROSS ALLOW WHERE
RISKAMOUNT <= 1,000,000
Pass deal reqs with risk amt less than 1mio USD
0: Deny anything less than 1mio
FX.CROSS DENY WHERE
RISKAMOUNT < 1,000,000
1: Allow anything equal or more than 1mio
FX.CROSS ALLOW WHERE
RISKAMOUNT >= 1,000,000

```

Condition	Description
ANY RISKAMOUNT - USD < 2 Mio	The above trade would satisfy this condition as one of the leg Risk Amounts is less than USD 2 Million.
ALL RISKAMOUNT - USD < 2 Mio	The above trade would not satisfy this condition as ALL of the legs are not less than USD 2 Million.

## ROLE

ROLE is not used by ET.

## ROLL\_PAST\_CUTOFF

Clients creating Roll Spot requests can be permissioned with a time based control on a currency by currency basis. Using the Prices panel in the Administrator applet, each currency that should restrict Roll Spot requests sets a time in a new column entitled 'roll\_cutoff'. Submit filters then applied to the client Allow or Deny the creation of Roll Spot requests as this pre-configured time.

## SETTLEMENT

The settlement instruction type, used to filter non-standard settlement instructions.

```
SETTLEMENT { = | ! } {Non-Standard}
```

```
Allow non-standard deals
0:
```

---

```

FX.CROSS ALLOW WHERE
 SETTLEMENT = Non-Standard
Deny non-standard deals
 0:
 FX.CROSS ALLOW WHERE
 SETTLEMENT != Non-Standard

```

---

## SHORTNAME (Currency)

Any valid currency pair.

```

SHORTNAME { = | ! } {CCY1.CCY2 }
 SHORTNAME { = } {<ccy set>.<ccy set>}

```

---

**Note:** != (not equal) is not supported for currency sets.

---

```

Deny EUR base curr
 0: Deny all deals where EUR is the base currency
 FX.CROSS DENY WHERE
 SHORTNAME = EUR.*
Deny USD terms curr
 0: Deny all deals where USD is the terms currency
 FX.CROSS DENY WHERE
 SHORTNAME = *.USD
Allow All
 0: Allow all trades
 FX.CROSS ALLOW WHERE
 SHORTNAME = *.*
Allow EUR base CHF terms curr
 0: Allow trades where EUR is the base and CHF is the terms
 FX.CROSS ALLOW WHERE
 SHORTNAME = EUR.CHF
Deny All
 0: Deny all trades
 FX.CROSS DENY WHERE
 SHORTNAME = *.*

```

---

**See Also:** It is also possible to select a previously created Currency Set. Please see [To create a currency set on page 159](#) for details on how this is done.

## SOURCE\_OF\_DATA

SOURCE\_OF\_DATA is not used by ET.

## STREAMING\_RFQ (FX Only)

```
STREAMING_RFQ { ALL } { = } { TRUE | FALSE }
```

Check whether a deal is priced by streaming RFQ.

---

```

Allow deals priced by streaming RFQ
0: Allow streaming RFQ deals
 FX.CROSS ALLOW WHERE
 STREAMING_RFQ = TRUE

```

---

## TERM\_SPLITVALUE\_DAY

```
TERM_SPLITVALUE_DAY { ALL | ANY } { = | ! } {*} | Sunday | Monday | Tuesday | Wednesday | Thursday | Friday
 | Saturday }
```

This is the day of the week on which the term currency settles. It is intended for handling Islamic CCY.

For example:

---

```

Allow deals if term value day is Friday
0: Allow term value day on Friday
 FX.CROSS ALLOW WHERE
 TERM_SPLITVALUE_DAY ALL = Friday

```

---

## TICKETTYPE (FX only)

**TICKETTYPE** can be used in a streaming rate filter.

**TICKETTYPE** applies to FX instruments only.

**TICKETTYPE { = | ! } { MANUAL | ONECLICK | ALWAYSACCEPT }**

This condition is used to route trades from the client applet based on their RFQ type - a one-click trade or a request generated manually using a deal ticket.

Condition	Description
<b>ONECLICK</b>	The trade request was generated by a one-click trade in an ET client applet.
<b>MANUAL</b>	The trade request was generated by a deal ticket in an ET client applet.
<b>ALWAYSACCEPT</b>	The trade request was generated from the RTFX portal and was accepted within the price expiry time.

The presence of the TICKETTYPE filter condition is controlled by this parameter:

<param name="filterCondition.ShowTicketTypeFilter" value="true" >

Default: false

## TIME

**TIME** can be used in a streaming rate filter.

Enables filtering on the time of trade submission.

**TIME { < | <= | > | >= } { <hhmm> }**

---

**Note:** Verified against the system clock on the server running the ET system. For more information see [ET Time Settings on page 482](#).

---

### Allow deals after 0730 and before 1800 only

0: Allow after 0730  
FX.CROSS ALLOW WHERE

TIME > 0730

1: Deny before 0730  
FX.CROSS DENY WHERE

TIME < 0730

2: Allow before 1800  
FX.CROSS ALLOW WHERE

TIME < 1800

3: Deny after 1800  
FX.CROSS DENY WHERE

TIME > 1800

### Catch all filter

0: Deny all others  
FX.CROSS DENY WHERE

TIME = \*

---

**Note:** Whether you ALLOW or DENY depends on the other filters you have set up.

---

The equality operators work with this condition, in effect they will only pass if the time of the deal request matches the condition to the minute. The examples below use the TIME condition.

---

**Note:** You can also use the equality operator (=) with the TIME condition. This will have the effect of only passing the deal request if the time matches the condition to the minute. For example: ALLOW if TIME!=1200 would inhibit deal requests for a 60 second period.

---

## TIMEOPTION\_END

Enables time options to be filtered according to their end date. For example, time-options could be denied that end more than 1 year out.

```
TIMEOPTION_END {ALL | ANY} { < | <= | > | >= } { <tenor> }
```

## TIMEOPTION\_RANGE

Allows a bank to limit the duration of a time-option. For example, deny time-options that are longer than three months.

```
TIMEOPTION_RANGE {ALL | ANY} { < | <= | > | >= } { <number of whole months> }
```

## TIMEOPTION\_START

Enables time options to be filtered according to their start date. For example, time-options could be denied that start more than 6 months out.

```
TIMEOPTION_START {ALL | ANY} { < | <= | > | >= } { <tenor> }
```

## TOTAL\_HIST\_DURATION

(see [HIST\\_EXT\\_GAP](#) and [TOTAL\\_HIST\\_DURATION](#) on page 319)

## TRADE\_DAYS\_TILL\_PARENT\_VALDATE (FX only)

`TRADE_DAYS_TILL_PARENT_VALDATE` applies to FX instruments only.

The number of days remaining until the value date of the parent deal.

```
TRADE_DAYS_TILL_PARENT_VALDATE { = | < | <= | > | >= } { <number of whole days> }
```

## TRADER

This filters on the user name of the trader that submitted the cancel deal.

```
TRADER { = | ! } <trader name>
```

The `account name` is populated from a pop-up window This list is populated with the names of all clients and groups in the system. You can only select a user rather than a group.

---

**Note:** The Select Trader pop-up window only includes users that are trader types, including client/traders.

---

The initial deal routing filters are evaluated before the deal is picked up and the trader/trader group is known making it impossible to route an incoming deal by the dealer. However, once the deal has been completed (and the dealer is known) the routing filters are re-evaluated. It is at this point (after deal completion) that the trader/trader group filters become effective, particularly with Deal Notification local bank nodes.

To allow trades from an individual trader:

```
Allow all trades from user Jon Psmythe (jpsmythe)
0: Deny by Trader
 FX.CROSS DENY WHERE
 TRADER = jpsmythe
```

**Important:** Normally, when you submit deals the deal taker is client and the deal taker is the trader who picks up the deal. However, in the cancel deal case, the deal taker is the trader, so you need to use the `TRADER` or `TRADERGRP` conditions instead of the `CLIENT` or `CLIENTGRP` conditions to select deals based on the trading user.

## TRADERGRP

This condition allows you to select cancel trades submitted by a trader according to user group membership.

```
TRADERGRP { = | ! } <trader group>
```

The `account group` name is populated from a pop-up window This list is populated with the names of all groups in the system.

To allow trades from a group of traders:

```
Deny all trades from London group trader
0: Deny London traders
FX.CROSS DENY WHERE
TRADERGRP = London_Group
```

**Important:** Normally, when you submit deals the deal taker is client and the market maker is the trader who picks up the deal. However, in the cancel deal case, the deal taker is the trader, so you need to use the **TRADER** or **TRADERGRP** conditions instead of the **CLIENT** or **CLIENTGRP** conditions to select deals based on the trading user.

## TRADER\_GRPSET

Check condition on maker groupset. It will not affect submit and pickup filters because GID.orders do not know who is a maker when checking for submit and pickup filters.

```
TRADER_GRPSET { ALL } { = | ! } <group sets name>
```

For example:

```
Allow deals from trader in UK group set
0: Allow deals from UK group set
FX.CROSS ALLOW WHERE
TRADER_GRPSET ALL = UK
```

## TRANSTYPE (FX only)

This condition allows you to filter by FX deal transaction type.

**TRANSTYPE** applies to FX instruments only.

```
TRANSTYPE { = | ! } { SPOT | BLOCK | FORWARD | SWAP | NDF | T-OPTION | TO-DDOWN | MR-ETU | MR-EXT | MR-TO-EXT | HR-ETU | HR-EXT | HR-TO-EXT | CANCEL | CANCELLATION }
```

For example:

---

```
Deny SPOT trades
0: Deny all spot trades
FX.CROSS DENY WHERE
TRANSTYPE = SPOT
Deny forward trades
0: Deny all forward trades
FX.CROSS DENY WHERE
TRANSTYPE = FORWARD
Deny block trades
0: Deny all block trades
FX.CROSS DENY WHERE
TRANSTYPE = BLOCK
Deny swap trades
0: Deny all swap trades
FX.CROSS DENY WHERE
TRANSTYPE = SWAP
```

---

## VALIDATE

The value date of a deal.

```
VALIDATE {ALL | ANY} { = | < | <= | > | >= | ! } { <date> }
```

## VALIDATETYPE

The value date type (tenor name).

```
VALIDATE {ALL | ANY} { = | ! } { <tenor> }
```

For example:

---

```
Deny SPOT
0: Deny all trades with value date of SPOT
FX.CROSS DENY WHERE
VALIDATETYPE = SPOT
Deny all but SPOT
0: Deny all trades with value date of SPOT
FX.CROSS DENY WHERE
VALIDATETYPE ! SPOT
Allow more than one week (disallow if = 1 week)
0: Allow trades with value date more than a week
```

---

```

FX.CROSS ALLOW WHERE
 VALDATETYPE > 1W
Allow less than one 1 month
 0: Allows value date less than or equal to 1 mo
 FX.CROSS ALLOW WHERE
 VALDATETYPE <= 1M
Deny Broken
 0: Deny all trades where a value date is also a broken date
 FX.CROSS DENY WHERE
 VALDATETYPE = BROKEN

```

---

## VERSION\_TYPE

This filter allows for special deal modification events to be identified and if necessary routed to a different LBN.

```
VERSION_TYPE { = | ! } { ROLL_FWD_PENDING | ROLL_FWD_COMPLETE | PTA_PENDING | PTA_COMPLETE | SPOT | FORWARD
| BLOCK | SWAP | T-OPTION }
```

---

**Note:** PTA\_PENDING and PTA\_COMPLETE will only be present in the drop-down for this filter condition if the

---

**Note:** showAllowPostTradeAllocations

---

**Note:** parameter is set in the admin.html.

## VOLATILITY

VOLATILITY can be used in a streaming rate filter.

```
VALIDATE { NORMAL | VOLATILE | HIGHLYVOLATILE }
```

The VOLATILITY filter condition is used in conjunction with Volatility based modifiers.

**See Also:** For more information please see [Example 7 - Adjusting Customer Margin on Volatility Changes on page 296](#).

## WEEKDAY

The day of the week on which the trade request is made.

```
VALIDATE { = | ! } {Sunday | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday }
```

For example:

---

```

Deny deals on Sundays
 0: Deny Sundays
 FX.CROSS DENY WHERE
 WEEKDAY = Sunday
Allow all deals accept on Sundays
 0: Allow M to Sat deals
 FX.CROSS ALLOW WHERE
 WEEKDAY ! Sunday

```

---

# Appendix F Filter Examples

## Contents

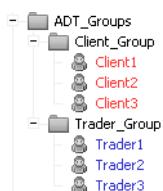
- [Overview](#)
- [Submit and Pickup filters](#)
- [Using currency sets with filters](#)
- [Filter Evaluation Example](#)

## Overview

This chapter presents examples of how filters can be used in a real time environment.

**See Also:** Further examples of filters are included in [Modifier Examples on page 292](#).

All examples in this chapter are based on the following user group hierarchy:



**Figure 29:** User hierarchy for filter examples

## Submit and Pickup filters

Submit filters are evaluated when a client user attempts to submit a deal. Pickup filters are evaluated when a trader or AutoTrader picks up the deal. In both cases at least one filter condition should evaluate true (and that needs rewording)

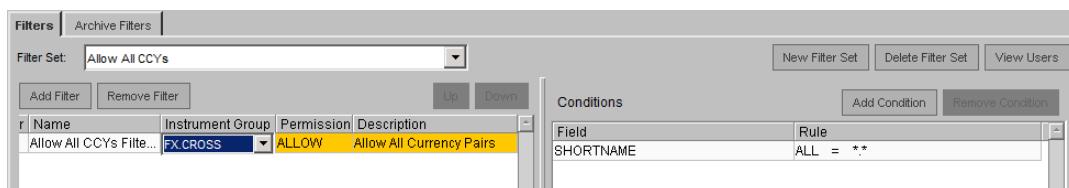
### FX all trade pickup filter

This example allows all FX currency pairs but does not specify a maximum trade value.

```
Allow all CCYs
 0: Allow all CCYs Filter 1
 Allow all CCY pairsFX.CROSS ALLOW WHERE
 SHORTNAME = *.*
```

**Code Sample 1:** Filter to allow all currency pairs

The filter condition `SHORTNAME = *,*` matches any currency pair name (for example GBP.USD, EUR.CHF).



**Figure 30:** Allow All CCYs filter set in Filters panel of administration applet

You can set up a global rule by applying a filter set to a group. If you apply this filter to the ADT\_Group group, any trader user (in this case trader1, trader2, and trader3) within the ADT\_Group can pick up any FX deal.

Although this is applied to the ADT\_Group, the client users (Client1, Client2, Client3) will not be able to pick up deals, because they are only allowed to submit deals.

- Full details of the `SHORTNAME` condition are given in [SHORTNAME \(Currency\) on page 328](#).
- Instructions for creating filter sets in the administration applet are given in [To create a filter set on page 146](#).

## Risk Amount Filter

This filter allows deals where the risk amount is less than 1 Million (USD).

```
Risk Amount less than 1Mio
 0: RA less than 1Mio Filter 1
 RiskAmount LT 1MioFX.CROSS ALLOW WHERE
 RISKAMOUNT ALL < 1,000,000
```

**Code Sample 2:** Filter to risk amount to less than 1 Million (USD)

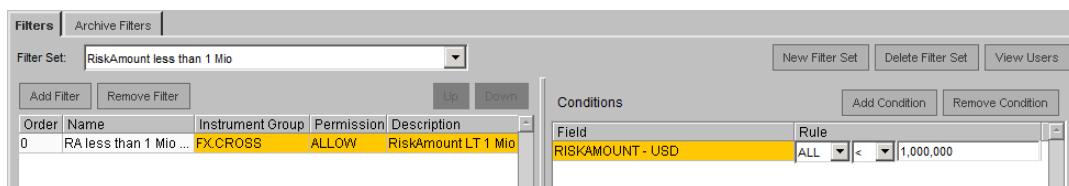
The condition **RISKAMOUNT ALL < 1,000,000** specifies the maximum value of the deal in terms of the risk currency, taking into account all legs of the deal.

**Note:** In these examples, the system has been configured to use USD as the risk currency. If another currency is used, **RISKAMOUNT** will show the appropriate currency symbol.

For example, if you configure your system to calculate risk in Euros, the risk amount will appear as:

**RISKAMOUNT – EUR**

. Risk calculations are based on the raw mid SPOT rate, regardless of deal type.



**Figure 31:** Pickup Risk Amount Filter

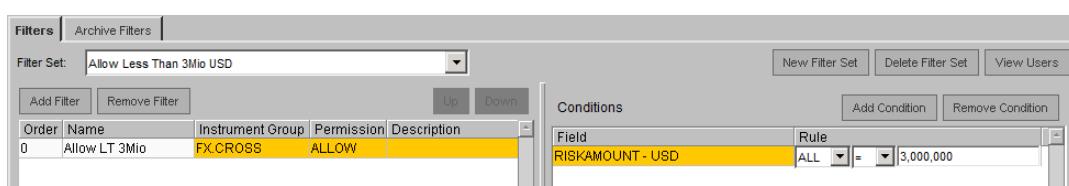
Risk amount filters are particularly useful for deciding whether you can route a deal to an AutoTrader. Typically, deals with large risk amounts will be handled by a manual trader.

Although this is applied to the ADT\_Group, the client users (Client1, Client2, Client3) will not be able to pick up deals, because they are only allowed to submit deals.

## Risk Amount less than 3 Million Filter

The following filter has been applied to the Client\_Group subgroup, thus allowing Client1, Client2 and Client3 to only submit requests with a risk amount less than USD 3 Million.

```
0 Permission = ALLOW WHERE RISKAMOUNT - USD ALL < 3,000,000
```



**Figure 32:** Submit Risk Amount Filter

When using a Risk Amount filter as a Submit filter for a client, it is important to remember that every account is treated individually.

## Trade routing by Client name or group

This filter has two examples.

## Example 1

The following filter has been applied to trader1.

```
0 Permission = ALLOW WHERE CLIENT ! Client1
```

The screenshot shows the 'Filters' configuration screen. The 'Filter Set' dropdown is set to 'Allow all except client1'. The main area contains a table with columns: Order, Name, Instrument Group, Permission, and Description. A single row is selected with the following values: Order 0, Name 'Allow NE Client1', Instrument Group 'FXCROSS', Permission 'ALLOW', and Description 'Client1'. To the right of the table is a 'Conditions' panel with a table showing a single condition: Field 'CLIENT' and Rule 'ALL ! Client1'.

Figure 33: Trader Pickup Filter

This filter allows all deals to come through to trader1, except those from Client1; this can be applied for specific clients or whole client groups.

## Example 2

The following filter has been applied to the Trader\_Group subgroup, thus allowing them to receive trades from all groups except the Client\_Group subgroup.

```
0 Permission = ALLOW WHERE CLIENTGRP ! Client_Group
```

The screenshot shows the 'Filters' configuration screen. The 'Filter Set' dropdown is set to 'Deny Client\_Group'. The main area contains a table with columns: Order, Name, Instrument Group, Permission, and Description. A single row is selected with the following values: Order 0, Name 'Allow NE Client\_Gr...', Instrument Group 'FXCROSS', Permission 'ALLOW', and Description 'Client\_Group'. To the right of the table is a 'Conditions' panel with a table showing a single condition: Field 'CLIENTGRP' and Rule 'ALL ! Client\_Group'.

Figure 34: Trader Pickup Filter

## Routing certain currencies based on time of day

The following example will allow you to route certain currency pairs to certain traders. In the example below, we are routing all Hong Kong dollar deals to a certain trader between the hours of 07:00 and 12:00.

```
0 Permission = ALLOW WHERE SHORTNAME = HKD.*
 ANDTIME < 1200
 ANDTIME > 0700
1 Permission = ALLOW WHERE SHORTNAME = *.HKD
 ANDTIME < 1200
 ANDTIME > 0700
2 Permission = DENY WHERE SHORTNAME = *.*
```

The screenshot shows the 'Filters' configuration screen. The 'Filter Set' dropdown is set to 'HKD 0700 to 1200'. The main area contains a table with columns: Order, Name, Instrument Group, Permission, and Description. Three rows are listed: 0 'HKD.any allow' (Instrument Group 'FXCROSS', Permission 'ALLOW'), 1 'any.HKD allow' (Instrument Group 'FXCROSS', Permission 'ALLOW'), and 2 'deny the rest' (Instrument Group 'FXCROSS', Permission 'DENY'). To the right of the table is a 'Conditions' panel with a table showing three conditions: Field 'SHORTNAME' with Rule 'ALL = HKD.\*', Field 'TIME' with Rule 'ALL < 1200', and Field 'TIME' with Rule 'ALL > 0700'.

Figure 35: Trader pickup filter routing all HKD trades between 0700 and 1200.

## Routing a SWAP trade using NETTYPE

The example below shows a filter set which will only allow even swaps trades. This filter can be applied as part of an AutoTrader's pickup filter logic. All uneven swaps would then be routed to other traders.

**0 Permission = DENY WHERE NETTYPE ! EVEN**

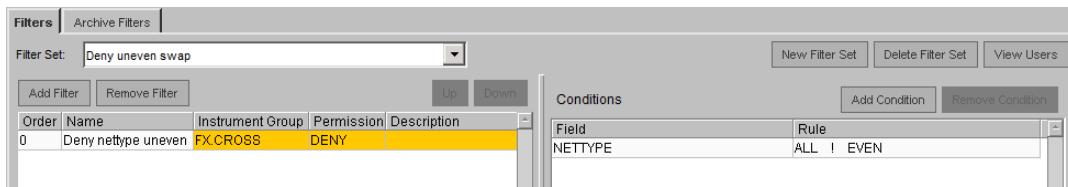


Figure 36: Deny Uneven SWAP filter.

## Using currency sets with filters

Currency sets can be used with the SHORTNAME filter condition to cover multiple currency pair combinations.

### Deny Scandinavian currencies against USD

An efficient method to ensure all permutations of Scandinavian (DKK, NOK and SEK) currencies quoted against each other and USD, are denied, would be to use a Currency Set.

The 'Scandi' currency set is created using the Currency Sets panel in the ET Administrator applet, and contains:

```
FX.CROSS.DKK
FX.CROSS.NOK
FX.CROSS.SEK
FX.CROSS.USD
```

See Also: [To create a currency set on page 159](#).

The following filter is created:

```
0 Permission = DENY WHERE SHORTNAME = Scandi.Scandi
1 Permission = ALLOW WHERE SHORTNAME = *.*
```

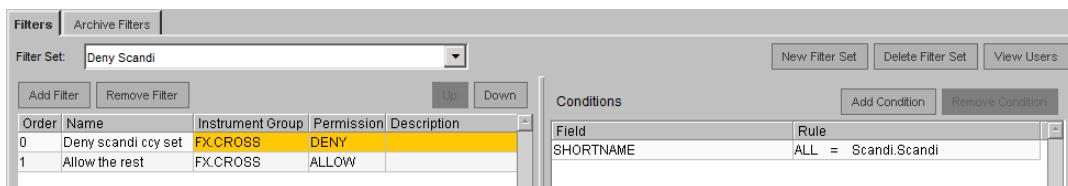


Figure 37: A filter set using a currency set.

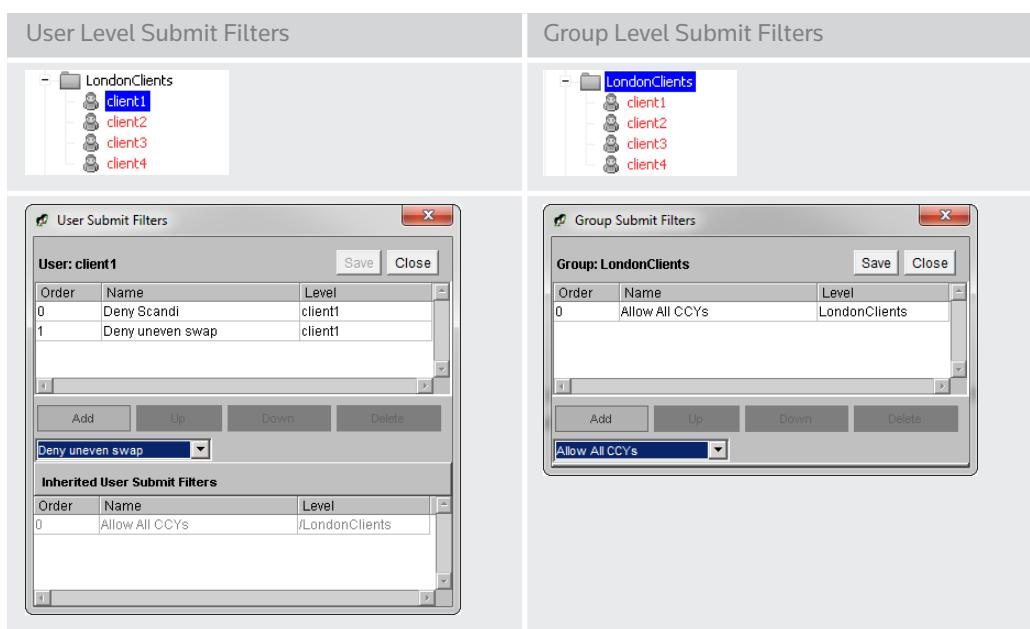
## Filter Evaluation Example

Filters are grouped together in named sets. These filter sets can be assigned to users, groups and sub-groups using the Pickup Filters and/or Submit Filters dialog box.

The Pickup Filters and Submit Filters dialog boxes are displayed by clicking the User Groups icon from the Actions Panel. Select the user, group or sub-group to which you want to assign a pickup or submit filter, and click the Pickup Filters or Submit Filters button.

Filter sets are evaluated from user level upwards. At each level the filter sets are evaluated in order, starting at zero.

Each filter in an assigned filter set is examined in order, starting at zero. As soon as the conditions of a filter have been met, the permission of that filter is then applied, and no further filter sets are evaluated.



### Group Level Submit Filters

In the example above, the client user 'ldn1' has two filter sets applied at user level, and one filter applied at group level. When submitting an RFQ, the filter sets will be evaluated as follows:

- 1 Deny Scandi
- 2 Deny uneven swap

If none of the filters contained in these sets have been satisfied, the filter sets at the next level will be examined. Continuing with above example the filter set assigned to the group 'London\_Clients' would then be examined:

- 3 Allow All CCYs

## Order Example

A trader has been assigned the filter set "London Low Tier Filter Set" as a pickup filter. This filter set allows the trader to pickup GBP trades where the risk amount in USD is less than or equal to 10 Million. This rule is achieved as follows:

The first two filters in the set provide permission of a trade involving GBP whether it's quoted as the Base or Terms currency, and for a USD equivalent risk amount of under 10 Million. This permission could not be achieved in a single filter with three conditions allowing GBP.\*, \*.GBP and Riskamount <= 10 Million, as the Conditions follow Boolean AND logic.

The filters themselves follow a Boolean OR logic, therefore using the example above the filters are examined from filter zero:

```

IF <TRADE>
 [Currency Pair = GBP.XXX AND RiskAmount <= 10 Mio USD]THENALLOW
 OR
 [Currency Pair = XXX.GBP AND RiskAmount <= 10 Mio USD]THENALLOW
 OR
 [Currency Pair = XXX.XXX (Any CCY pair)]THENDENY
END

```

As soon as a filter and its condition are satisfied by a trade the corresponding Permission (ALLOW or DENY) is applied, and no further filters are examined in that set.

The following table shows how various different trades would be processed with the "London Low Tier Filter Set".

Trade	Filter # criteria met	Reason	Outcome
GBP.USD, Buy USD 8 Mio	#0	SHORTNAME condition satisfied AND RISKAMOUNT less than USD 10 Mio	ALLOW - Trade displayed in trader's applet.
EUR.GBP, Buy EUR 50 Mio (65 USD Equivalent amount)	#2	SHORTNAME condition satisfied for filter #1, however RISKAMOUNT is more than USD 10 Mio, so all Conditions not satisfied for filter #1. The final "Catch All" filter is ordered next in the filter set and is satisfied by any currency pair, with no other condition. Once this condition has been met the system would act according the Permission, and not process any more filter sets applied to the trader.	DENY - Trade not displayed

## Overview

Archive filters specify the items that can be displayed (and modified) in the trading applets and LBNs.

There are two types of archive filter:

- [Archive view filters](#) define the fields in the deal that can be viewed
- [Archive modify filters](#) define which fields in the deal can be modified

These filters are provided by Reuters client support staff and presented as an XML structure. This structure defines the available selection criteria and the columns that can be displayed on the archive logs panel in the trading applets.

Archive view and archive modify filters are installed during system configuration or during a system upgrade (for example, as the result of installing a service pack). These filters are related to a specific database schema version.

**Important:** Using an incorrect version of an archive view filter will cause problems with the trader applet and GID.logs server.

## Archive Filters panel procedures

Relevant procedures for this panel are detailed in [Archive Filters Panel Tasks on page 149](#).

## What is the relationship between archive view filters and search filters?

Archive view filters determine which data fields can be retrieved from the database by the GID.logs server and are available to a user.

Search filters allow the user to specify the criteria using that data set.

The XML nodes in the archive view filter define the data that is available for:

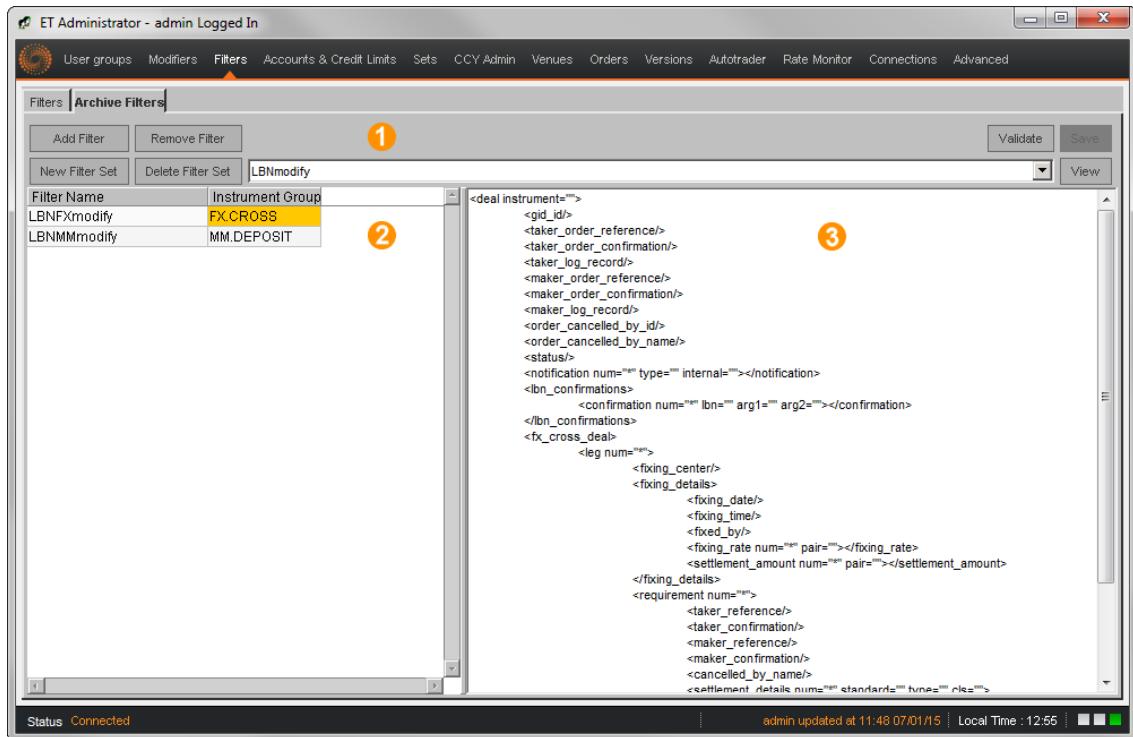
- The columns that can be displayed in the archive log.
- The search criteria in user-defined search filters.
- Print templates.

**See Also:** Archive filters and search filters are not discussed any further in this document. To learn more about:

- Defining the columns for the archive log and defining the fields available to the user in the search filter window, see the [ET 2 Applet Branding and Customization Guide](#).
- Using the search filters and the archive view panel to find information about deals, see the [ET 2 Client User Guide](#) or the [ET 2 Trader User Guide](#).

## The Archive Filters panel

To access the Archive Filters panel, click the *Filters* button and the *Archive Filters* tab.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete archive filter sets.
- Create and delete archive filters.
- Add and remove archive filters from archive filter sets.
- Save changes made to archive filter sets.

Field	Description
Add Filter button	Adds an archive filter to the selected archive filterset.
Remove Filter button	Removes the selected archive filter from the archive filter set.
New Filter Set button	Creates a new archive filter set.
Delete Filter Set button	Deletes the selected archive filter set. <b>Note:</b> If the archive filter set is assigned to a group or user you will be prompted before deleting the set.
Validate button	Validates the XML in the selected archive filter.
View button	Opens a window showing the assignment of the archive filter set in ET.
Save button	Saves changes to the selected archive filter set.

## Archive filter list

The archive filter list is shown by ② .

Field	Description
Filter Name column	The name given to the filter.
Instrument Group drop-down	A list of available instruments in ET.

## Archive filter contents

The archive filter contents are shown by ③ .

This window contains the XML for the archive filter selected from the archive filter list on the left.

# Appendix H Instruments Panel Reference

## Overview

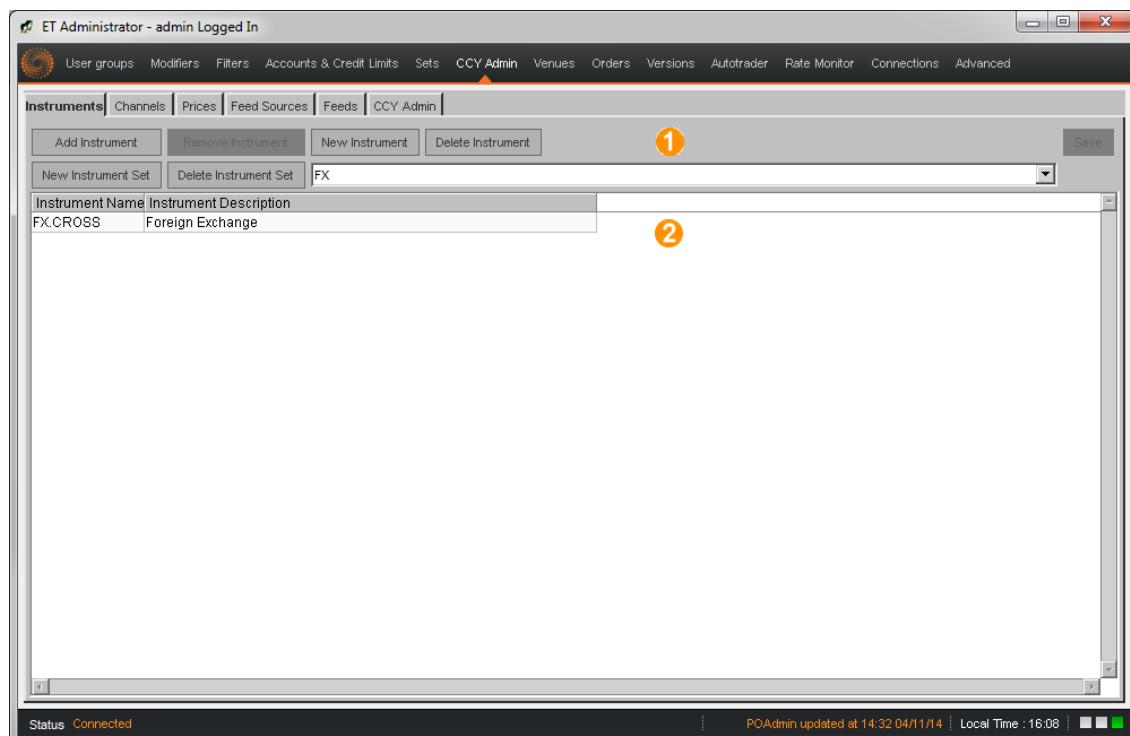
The Instruments panel allows you to manage the system-wide asset classes such as FX and MM.

## Instruments panel procedures

Relevant procedures for this panel are detailed in [Instruments Panel Tasks on page 151](#).

## The Instruments panel

To access the Instruments panel, click the CCY Admin button and the Instruments tab.



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete instrument sets.
- Create and delete instruments.
- Add and remove instruments from instrument sets.
- Save changes made to instrument sets.

Field	Description
Add Instrument button	Adds an instrument row to the selected instrument set.
Remove Instrument button	Removes the selected instrument row from the instrument set.
New Instrument button	Creates a new instrument. The instrument will then appear in the Instrument Name column drop-down list when a new instrument is added to a set.

Field	Description
Delete Instrument button	Deletes the selected instrument from the ET system. <b>Warning:</b> All instances of the instrument will be removed from the system, for example currencies, currency pairs and feedsets.
New Instrument Set button	Creates a new instrument set.
Delete Instrument Set button	Deletes the selected instrument set.
Save button	Saves changes to the selected instrument set.

## Instrument set contents panel

The instrument set contents panel is shown by  .

Field	Description
Instrument Name column	Populated by a drop-down list of available instruments.
Instrument Description column	The description given to the instrument when it was created.

## Appendix I

## Multi-Branch CCY Pairs Panel Reference

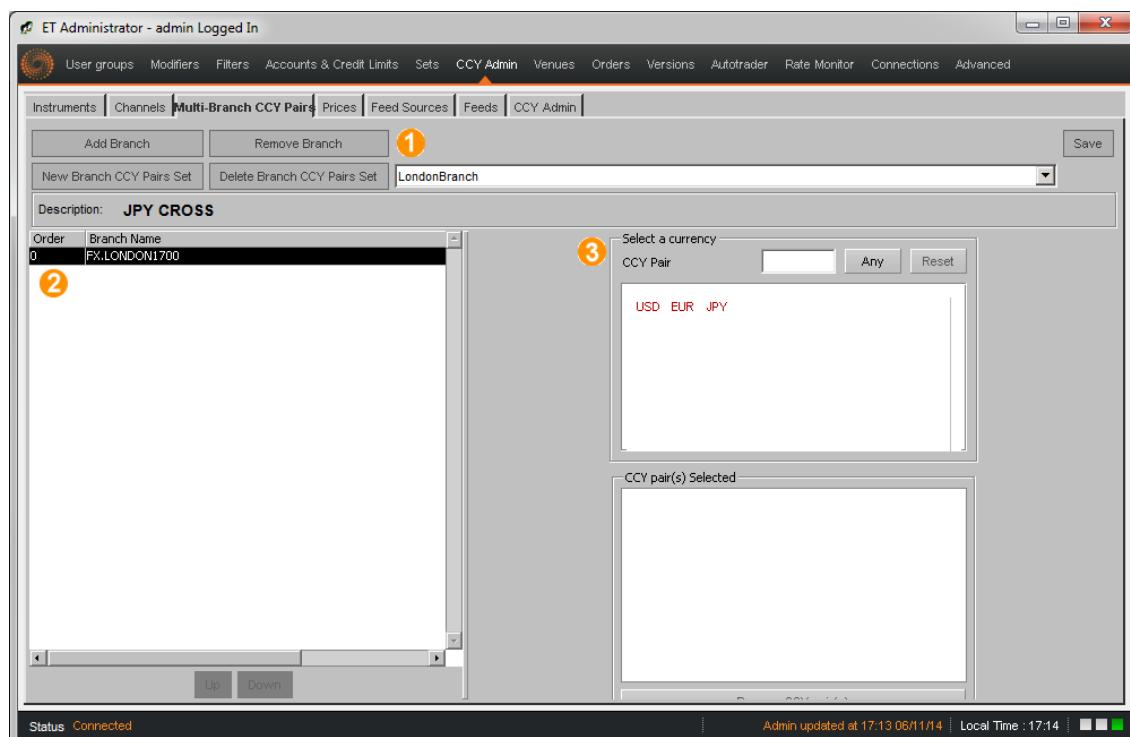
The Multi-Branch CCY Pairs panel allows you to manage additional FX branches that receive their rates from the main TRM repository. The assignment of these branches to the price taker is transparent; the end user will only see the main FX instrument in the client applet.

### Multi-Branch CCY panel procedures

Relevant procedures for this panel are detailed in [Multi-Branch CCY Pairs Panel Tasks on page 153](#).

## The Multi-Branch CCY Pairs panel

To access the Multi-Branch CCY Pairs panel, click the *Multi-Branch CCY Pairs* button.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete branch currency pair sets
- Add branches to branch currency pair sets and remove branches from branch currency pair sets.

Field	Description
Add Branch button	Adds a branch (previously created in the instruments panel) to the selected branch set.
Remove Branch button	Removes the selected branch from the set.
New Branch CCY Pairs Set button	Creates a new multi-branch currency pairs set.
Delete Branch CCY Pairs Set button	Deletes the selected multi-branch currency pairs set.

Field	Description
Save button	Saves the changes made to the multi-branch currency pairs set.
Description	The description of the selected multi-branch currency pairs set.

## Branch order panel

The branch order panel is shown by **②**.

This panel allows you to change the order of the branches within a set, and view the currency pairs assigned to a branch.

Field	Description
Order column	The order number of the branch within the branch set.
Branch Name column	The name of the branch
Up button	Moves the selected branch up one position in the set.
Down button	Moves the selected branch down one position in the set.

## Currency selection

The currency selection panel is shown by **③**.

The panel displays the available currencies for the branch selected in the branch order window **②**.

Field	Description
CCY Pair window	Displays the currencies selected from the window below.
Any button	Adds a '*' to the CCY Pair window, denoting any currency in the branch.
Reset button	Removes the contents of the CCY Pair window.
Remove CCY pair(s) button	Removes the selected currency pairs from the CCY Pair(s) Selected window, and therefore the branch set.

## Configuration

The Multi-Branch CCY Pairs panel is controlled by an Administrator applet parameter:

```
<param name="ShowMultiBranchCCYs" value="true">
```

## Overview

The User Sets panel allows you to create and populate user sets. User sets are used when setting up:

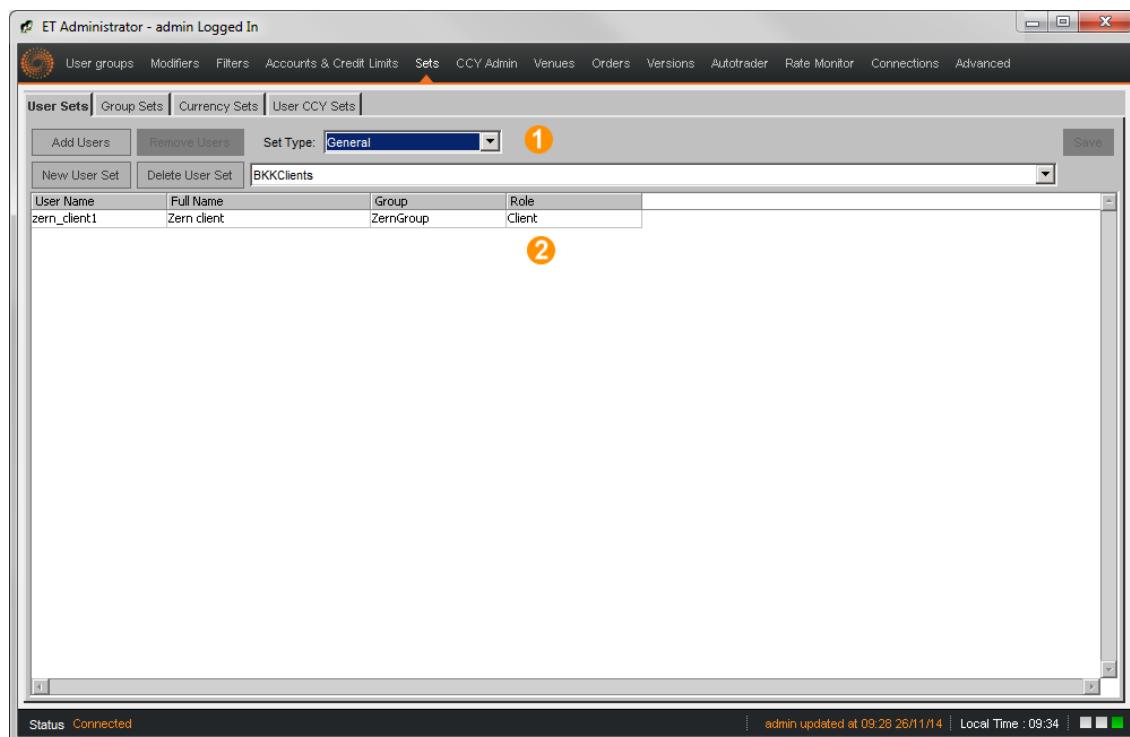
- Proxy trading
- Limit Orders
- Portal adaptors, for example RTFX

## User Sets panel procedures

Relevant procedures for this panel are detailed in [User Sets Panel Tasks on page 155](#).

## The User Sets panel

To access the User Sets panel, click the *Sets* button and the *User Sets* tab.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete user sets.
- Add members to a user set and remove members from a user set.

Item	Description
Add Users button	Opens the <i>User Selection</i> window to add members to the selected user set.
Remove Users button	Removes the selected member from the set.
New User Set button	Creates a new user set.
Delete User Set button	Deletes the selected user set.

Item	Description
Set Type list	Indicates the type of the user to be added/deleted. The user sets of this type are listed in the user set list. <b>See Also:</b> <a href="#">Set Type on page 347</a>
User Set list	Selects to show the user(s) of this user set in the main panel where new user(s) can be added and the existing user(s) can be removed.
Save button	Saves changes made to the user set.

## Main panel

The main panel is shown by ② .

Each of the columns can be sorted alphabetically by clicking the column heading.

Field	Description
User Name column	The user name of the member added to the user set.
Full Name column	The full name of the member added to the user set.
Group column	The group in which the member resides.
Role column	The role of the user according to the user type.

## Set Type



Three set types are available.

- General - for all general purpose sets
- OrderWatch Order Routing - for manual OrderWatch traders.
- API Order Routing - for Maker API.

---

**Note:** Only users who are in an API Order Routing set and not in any other type of set can log in to the ET system via Maker API.

---

## Observer Routing Sets

It is possible to assign other routing sets as observers of a routing set. An example use is when an OrderWatch Order Routing set is configured as an observer of an API Order Routing set, so manual traders on that desk (OrderWatch Order Routing set) can see orders owned by the API routing set and request steal.

Both API Order Routing sets and OrderWatch Order Routing sets can be assigned as observers.

**See Also:** [To assign a routing set as an observer on page 156](#).

## Overview

The Group Sets panel allows you to create and populate group sets. Group sets are used when setting up:

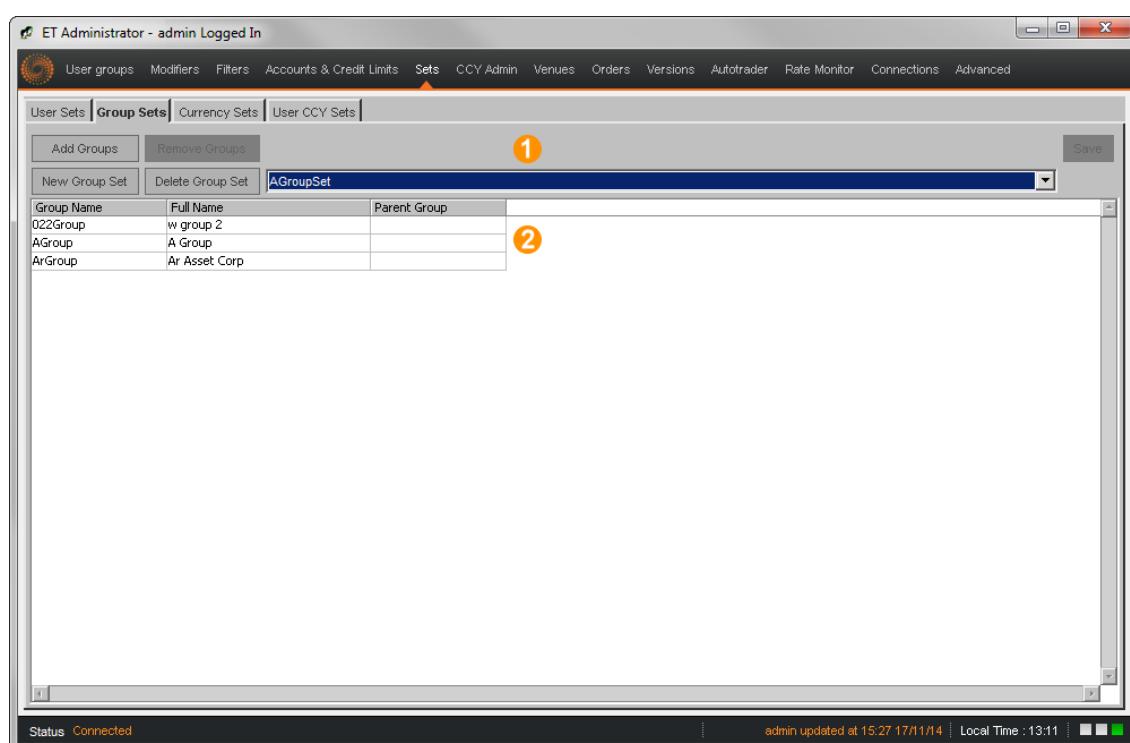
- Timeouts

## Group Set panel procedures

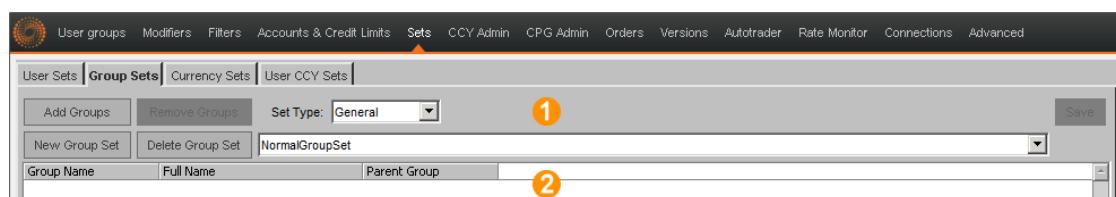
Relevant procedures for this panel are detailed in [Group Sets Panel Tasks on page 157](#).

## The Group Sets panel

To access the Group Sets panel, click the *Sets* button and the *Group Sets* tab.



**Figure 38:** Group Sets panel in ET 2.0 and ET 2.1



**Figure 39:** Group Sets panel with the *Set Type* field, available since ET 2.2

## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete group sets.
- Add groups to a group set and remove groups from a group set.

Item	Description
Add Groups button	Opens the <i>Group Selection</i> window to add groups to the selected group set.
Remove Groups button	Removes the selected group from the set.
New Group Set button	Creates a new group set.
Delete Group Set button	Deletes the selected group set.
Set Type field	[Since ET 2.2] Sets the type (General or Client Visibility) See Also: <a href="#">ET 2.2 LOMS User Guide</a>
Save button	Saves changes made to the group set.

## Main panel

The main panel is shown by **②**.

Each of the columns can be sorted alphabetically by clicking the column heading.

Item	Description
Group Name column	The name of the group.
Full Name column	The full name of the group.
Parent Group column	The name of the parent group, is the group is a sub-group.

## Group Set panel configuration

By default only groups designated as a Legal Group will be displayed for inclusion in Group Sets.

Setting the following parameter will allow non-legal and legal groups to be added to a group set.

<param name="groupsets.AllowNonLegalGroups" value="true">

Default: false

# Appendix L      Currency Sets Panel Reference

## Overview

The Currency Sets panel allows you to create and populate currency sets. Currency sets are used when setting up:

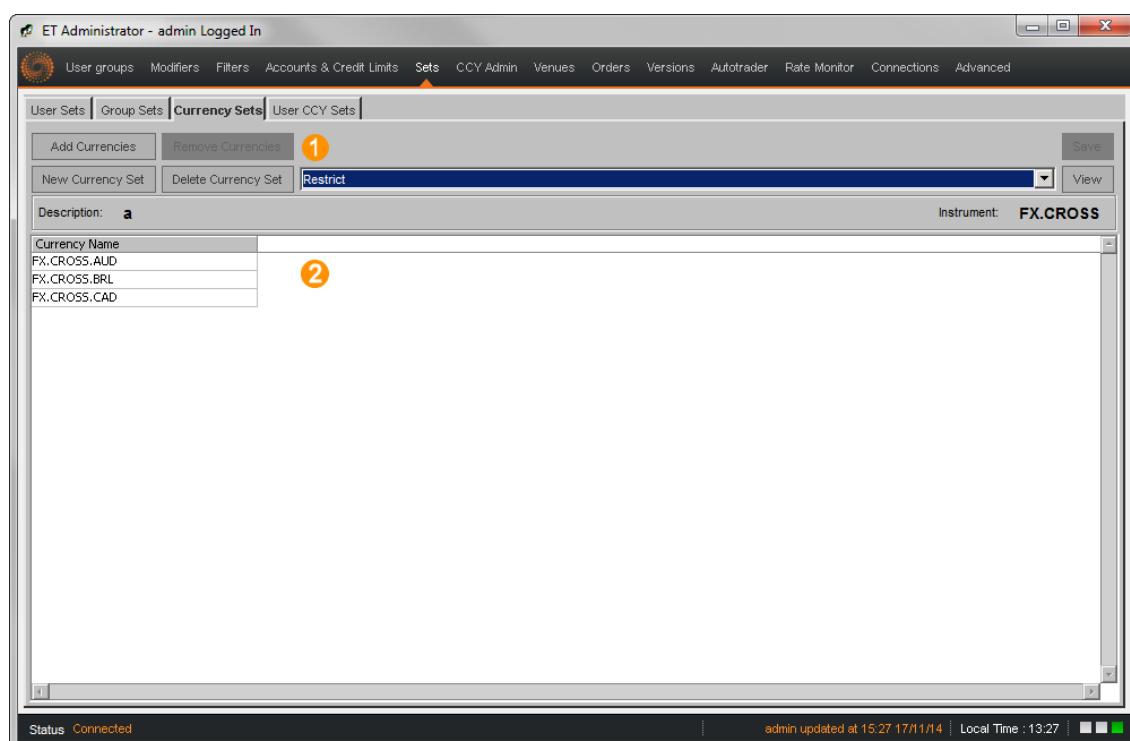
- Permission filters.

## Currency Sets panel procedures

Relevant procedures for this panel are detailed in [Currency Sets Panel Tasks on page 159](#).

## The Currency Sets panel

To access the Currency Sets panel, click the *Sets* button and the *Currency Sets* tab.



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete currency sets.
- Add members to a currency set and remove currencies from a currency set.

Field	Description
Add Currencies button	Opens the <i>Currency Selection</i> window to add currencies to the selected currency set.
Remove Currencies button	Removes the selected currency from the set.
New Currency Set button	Creates a new currency set.
Delete Currency Set button	Deletes the selected currency set.
Save button	Saves changes made to the currency set.

Field	Description
View button	Views the allocation of the currency set within ET.

## Main panel

The main panel is shown by **②**.

The column can be sorted alphabetically by clicking the column heading.

Field	Description
Currency Name column	The name of the currency.

# Appendix M User CCY Sets Panel Reference

## Overview

The User CCY Sets panel allows you to create and populate currency sets. User CCY sets are used when setting up:

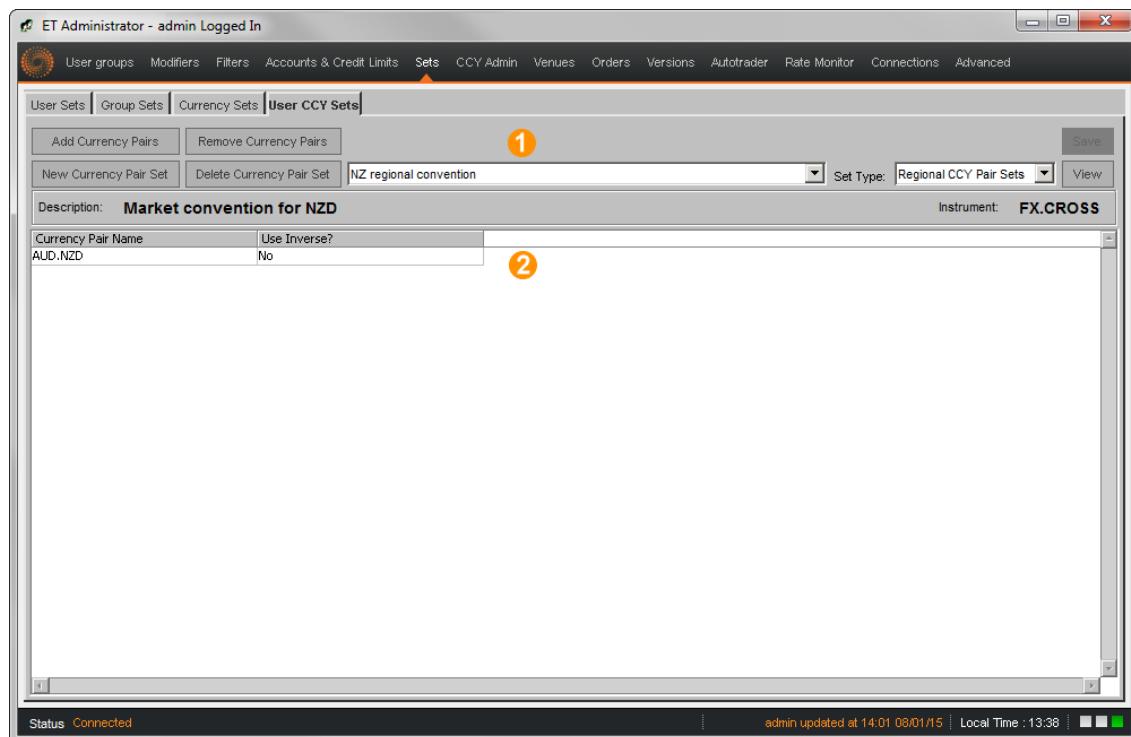
- User or Group currency sets - assigned globally or to users or groups to redefine the currencies available.
- Regional currency pair sets - assigned to groups to force a quoting convention for specific currency pairs. See also [Regional Currency Convention on page 87](#).
- Restricted currency pair sets - assigned to users or groups to limit trading to one side, Bid or Ask, or to deny a currency pair from being added to a setup. See also [Restricted Currencies on page 89](#).
- Decimal currency pair sets - assigned to users or groups to redefine the spot decimal places (DPs) and forward display DPs by currency pair. See also [Variable Decimal Configuration on page 92](#).
- One-click tolerance currency sets - assigned to users or groups to redefine spot threshold and fwd threshold. See also [One-click Trading on page 43](#).

## User Currency Set panel procedures

Relevant procedures for this panel are detailed in [User CCY Sets Panel Tasks on page 161](#).

## The User CCY Sets panel

To access the User CCY Sets panel, click the *Sets* button and the *User CCY Sets* tab.



## Top panel

The top panel is shown by ①.

This panel allows you to:

- Create and delete User/Group CCY sets.
- Create and delete Regional CCY Pair sets.
- Add and remove currencies to and from User/Group CCY sets.
- Add and remove currency pairs to and from Regional CCY Pair sets.

The buttons and columns displayed in the main panel depend on the type of user currency set selected.

### User/Group currency sets

Item	Description
Add Currencies button	Opens the <i>Currency Selection</i> window to add currencies to the selected set.
Remove Currencies button	Removes the selected currency from the set.
New Currency Set button	Creates a new user/group currency set.
Delete Currency Set button	Deletes the selected user/group currency set.
Save button	Saves changes made to the user/group currency set.
View button	Views the allocation of the user/group currency set within ET.

### Regional currency pair sets

Item	Description
Add Currency Pairs button	Opens the <i>Currency Pair Selection</i> window to add currency pairs to the selected set.
Remove Currency Pairs button	Removes the selected currency pair or pairs from the set.
New Currency Pair Set button	Creates a new regional currency pair set.
Delete Currency Pair Set button	Deletes the selected regional currency pair set.
Save button	Saves changes made to the regional currency pair set.
View button	Views the allocation of the regional currency pair set within ET.

### Restricted currency pair sets

Item	Description
Add Currency Pairs button	Opens the <i>Currency Pair Selection</i> window to add currency pairs to the selected set.
Remove Currency Pairs button	Removes the selected currency pair or pairs from the set.
New Currency Pair Set button	Creates a new restricted currency pair set.
Delete Currency Pair Set button	Deletes the selected restricted currency pair set.
Save button	Saves changes made to the restricted currency pair set.
View button	Views the allocation of the restricted currency pair set within ET.

## Decimal currency pair sets

Item	Description
Add Currency Pairs button	Opens the <i>Currency Pair Selection</i> window to add currency pairs to the selected set.
Remove Currency Pairs button	Removes the selected currency pair or pairs from the set.
New Currency Pair Set button	Creates a new decimal currency pair set.
Delete Currency Pair Set button	Deletes the selected decimal currency pair set.
Save button	Saves changes made to the decimal currency pair set.
View button	Views the allocation of the decimal currency pair set within ET.

## One-click Tolerance

Item	Description
Add Currency Pairs button	Opens the <i>Currency Pair Selection</i> window to add currency pairs to the selected set.
Remove Currency Pairs button	Removes the selected currency pair or pairs from the set.
New Currency Pair Set button	Creates a new one-click tolerance currency pair set.
Delete Currency Pair Set button	Deletes the selected one-click tolerance currency pair set.
Save button	Saves changes made to the one-click tolerance currency pair set.
View button	Views the allocation of the one-click tolerance currency pair set within ET.

## Main panel

The main panel is shown by  .

The data and columns displayed in the main panel depend on the type of user currency set selected.

Each column can be sorted alphabetically by clicking the column heading.

## User/Group currency pair sets

Field	Description
Currency Name	The name of the currency added to the set.

## Regional currency pair sets

Field	Description
Currency Pair Name	The currency pair added to the set.
Use Inverse?	Can the pair be quoted as the inverse when the set is assigned to a user or group.

## Restricted currency pair sets

Field	Description
Currency Pair Name	The currency pair added to the set.

Field	Description
Hide Bid?	Is the bid side hidden from the client view.
Hide Ask?	Is the ask side hidden from the client view.

## Decimal currency pair sets

Field	Description
Currency Pair Name	The currency pair added to the set.
Dps	<p>The number of spot decimal places for this currency pair.  <u>See Also: Relationship between numbers, DPS and Unit Quotation on page 470.</u></p> <p>This field is editable and will override the global settings for this currency pair in the CCY Admin panel.</p>
Fwd Disp Dps	<p>The number of decimal places for this currency pair to which forward points are displayed to clients and traders.  <u>See Also: Relationship between numbers, DPS and Unit Quotation on page 470.</u></p> <p>This field is editable and will override the global settings for this currency pair in the CCY Admin panel.</p>
Fwd Scale Dps	<p>In a forward point value, the number of decimal places to the left to which the decimal point must be moved, before being applied to the Spot rate to obtain the all-in forward rate.</p> <p>This value can not be edited and is provided for reference only.</p> <p>The global value for Fwd Scale Dps, is set on a currency pair basis in the CCY Admin panel.</p>

## One-click Tolerance

Field	Description
Currency Pair Name	The currency pair added to the set.
Spot One-click Threshold	These parameters define the limit (in number of pips) that the price can move by (away from the bank's favour), from when the deal is submitted by a client to when the deal is picked up by an Autotrader. Deals that move outside this limit will not be honoured.
Fwd One-click Threshold	<p>(These parameters are only relevant if the Autotrader is configured to use thresholds).</p> <p><u>See Also: One-click Trading on page 43.</u></p>

# Appendix N Accounts & SIs Panel Reference

## Overview

The Accounts & SIs panel allows you to create, configure and manage accounts (funds) and associated settlement instructions.

## Accounts & SIs panel procedures

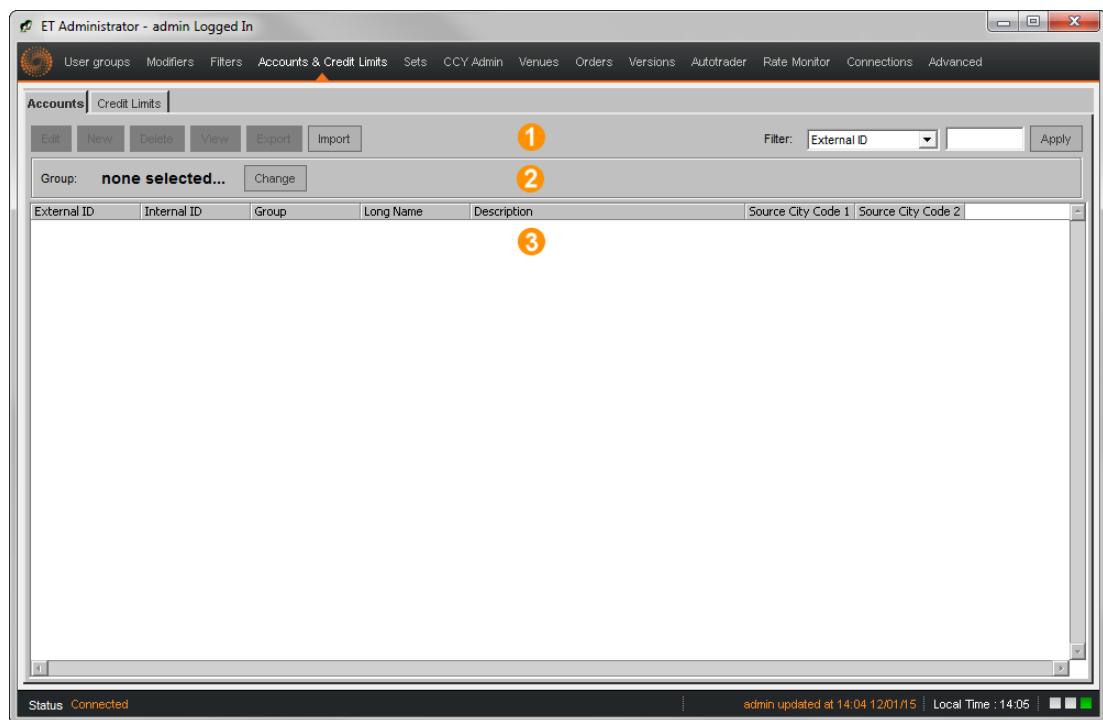
Relevant procedures for this panel are detailed in [Accounts & SIs Panel Tasks on page 169](#).

The display of the *Accounts & SIs* panel depends the value of the parameter described below:

- If param name = "showSettlementInstructions" value = "false", it displays as *Accounts* panel
- If param name = "showSettlementInstructions" value = "true", it displays as *Accounts & SIs* panel

## The Accounts panel

To access the Accounts panel, click the *Accounts & Credit Limits* button while param name = "showSettlementInstructions" value = "false".



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create, edit, delete, import and export accounts.
- View the user(s) of account(s).
- Filter for account(s) in the selected group.

Item	Description
Edit button	Opens the <i>Edit Account</i> window to edit an account for the group selected in the information panel ③ .

Item	Description
New button	Opens the <i>Add Account</i> window to create an account for the group selected in the group selection panel ②.
Delete button	Deletes the item selected in the navigation panel.
View button	Shows the account allocation across ET.
Export button	Exports the item selected in the navigation panel.
Import button	Imports an account into ET.
Apply button	Filters the account in the selected group according to the criteria in the <i>Filter</i> drop-down list and text box, and displays the result in the information panel ③.

## Group selection panel

The group selection panel is shown by ②.

This panel allows you to:

- Browse existing groups in ET to select a group in order to create, edit, delete, export, import accounts or view their users.

## Information panel

The information panel is shown by ③.

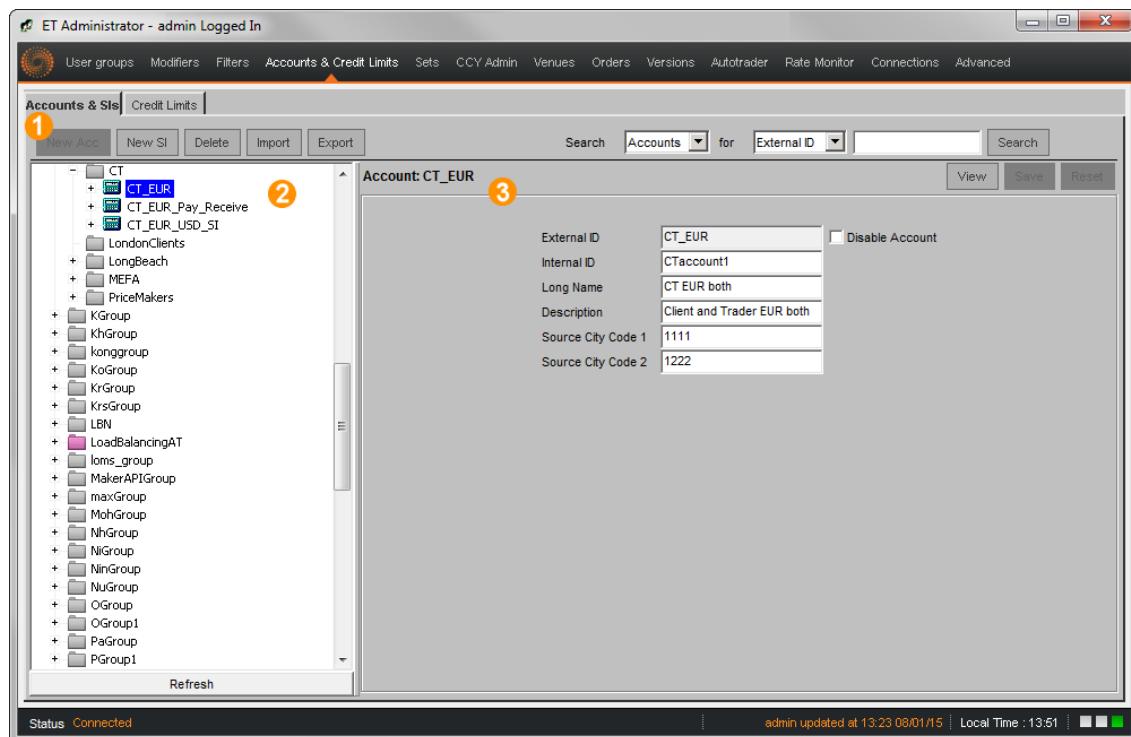
The data shown here depends on the selection in the navigation panel, either account or settlement instruction.

### Account Information

Item	Description	Required?
External ID field	The name by which the client will identify the account. By default, must be unique within the group. May be constrained by the system administrator to be unique within the system.	Yes
Internal ID field	The name by which the counterparty will identify the account.	Yes
Long Name field	The Long Name identifier of the account.	No
Description field	A free text description of the account that appears in any of the trade details on either the client or trader applets.	No
Source City Code 1 field	A city code.	No
Source City Code 2 field	Another city code.	No

## The Accounts & SIs panel

To access the Accounts & SIs panel, click the *Accounts & Credit Limits* button while param name = "showSettlementInstructions" value = "true". Click the *Accounts & SIs* tab.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete accounts and settlement instructions and import and export accounts.
- Search for accounts and settlement instructions.

Item	Description
New Acc button	Opens the <i>New Account</i> window to create an account for the group selected in the navigation panel.
New SI button	Opens the <i>Select Instrument</i> window to begin the process of adding a settlement instruction to an account.
Delete button	Deletes the item selected in the navigation panel.
Export button	Exports the account selected in the navigation panel. <b>Note:</b> Settlement instructions cannot be exported.
Import button	Imports an account into ET.
Search button	Performs a search based on the criteria entered in the box and items chosen from the drop-down lists.

### Navigation panel

The navigation panel is shown by ② .

This panel allows you to:

- Browse accounts assigned to existing groups in ET.
- Navigate to a group in order to create or edit accounts or settlement instructions.

## Information panel

The information panel is shown by .

The data shown here depends on the selection in the navigation panel, either account or settlement instruction.

### Account Information

Item	Description	Required?
External ID field	The name by which the client will identify the account. By default, must be unique within the group. May be constrained by the system administrator to be unique within the system.	Yes
Internal ID field	The name by which the counterparty will identify the account.	Yes
Long Name field	The Long Name identifier of the account.	No
Description field	A free text description of the account that appears in any of the trade details on either the client or trader applets.	No
Source City Code 1 field	A city code.	No
Source City Code 2 field	Another city code.	No
Disable Account checkbox	Disables the selected account.	
View button	Shows the account allocation across ET.	
Save button	Saves any changes made to the account details to the database.	
Reset button	Resets the account details to the values last successfully saved to the database.	

### Settlement Instruction Information

Item	Description
Instrument Name field	The asset class and currency to which the settlement instruction applies.
External ID field	The name by which the client will identify the settlement instruction. By default, must be unique within the group. May be constrained by the system administrator to be unique within the system.
Internal ID field	The name by which the counterparty will identify the settlement instruction. Must be unique within the system.
Instruction Type field	Pay, Receive, or Both pay and receive.
Description field	A free text description of the settlement instruction that appears in any of the trade details on either the client or trader applets.
Disable Settlement Instruction field	Disables the selected settlement instruction.
Make Default checkbox	When selected, configures the settlement instruction as the default for the instrument. The default settlement instruction is indicated by the display of its External ID in red text in the Accounts & SIs panel tree view.

Item	Description
Save button	Saves any changes made to the settlement instruction details to the database.
Reset button	Resets the settlement instruction details to the values last successfully saved to the database.

# Appendix O Credit Limits Panel Reference

## Overview

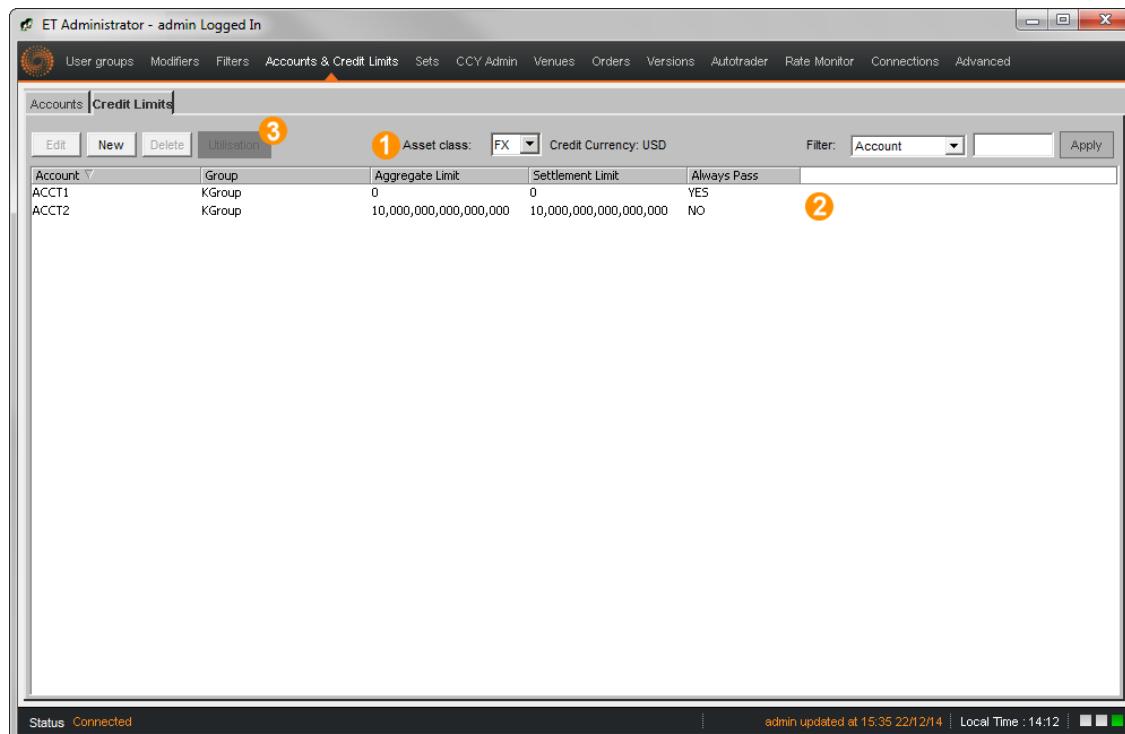
The Credit Limits panel allows you to create, configure and manage credit when using the GID.credit resource server.

## Credit Limits panel procedures

Relevant procedures for this panel are detailed in [Credit Limits Panel Tasks on page 176](#).

## The Credit Limits panel

To access the Credit Limits panel, click the *Credit Limits* button.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Create, edit and delete credit allocations.
- View credit utilisation.
- Search for credit limit allocations.

Field	Description
Edit button	Opens the <i>Edit Credit Limit</i> window to edit existing credit limits.
New button	Opens the <i>New Credit Limit</i> window to create a new credit limit for an account.
Delete button	Deletes the selected account credit limit.

Field	Description
Utilisation button	Opens the Utilisation window to view aggregate and settlement utilisation of the selected account. <a href="#">Utilisation window</a> on page 362.
Asset class drop-down	Allows the switching between FX and MM.
Credit Currency display	The currency used for credit calculations.
Filter drop-down	The credit limit panel filter criteria.
Apply button	Applies the selected <i>Filter</i> criteria.

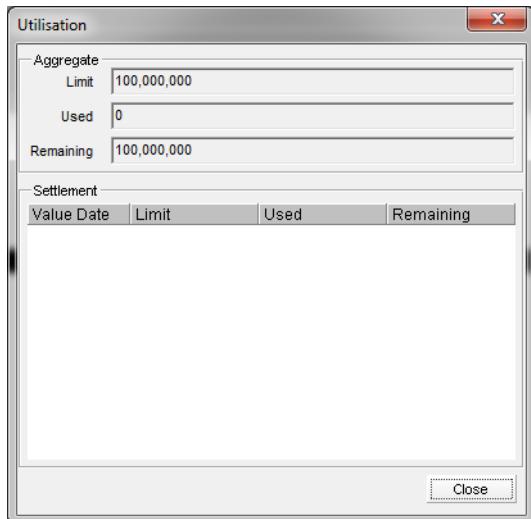
## Information panel

The information panel is shown by ② .

Field	Description
Account column	The account to which the credit limit is assigned.
Group column	The group to which the account is assigned.
Aggregate Limit column	The total amount of all outstanding deals regardless of when they will settle.
Settlement Limit column	The maximum amount that can be settled on a particular date for an account.
Always Pass column	The value of the <i>Always Pass</i> flag for the credit limit.

## Utilisation window

The utilisation window is shown by clicking the *Utilisation* button ③ .



Field	Description
Aggregate Limit field	The aggregate value for the credit.
Aggregate Used field	The total value of used credit for the credit limit.
Aggregate Remaining field	The total value of remaining aggregate credit for the credit limit.
Settlement Value Date column	The value date on which an outstanding trade will mature.

Field	Description
Settlement Limit column	The settlement value for the credit limit.
Settlement Used column	The value of used settlement credit limit.
Settlement Remaining column	The total value of remaining settlement credit for the credit limit.

**Note:** Any deal that has breached the credit limit is displayed in red.

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# Appendix P Prices Panel Reference

## Overview

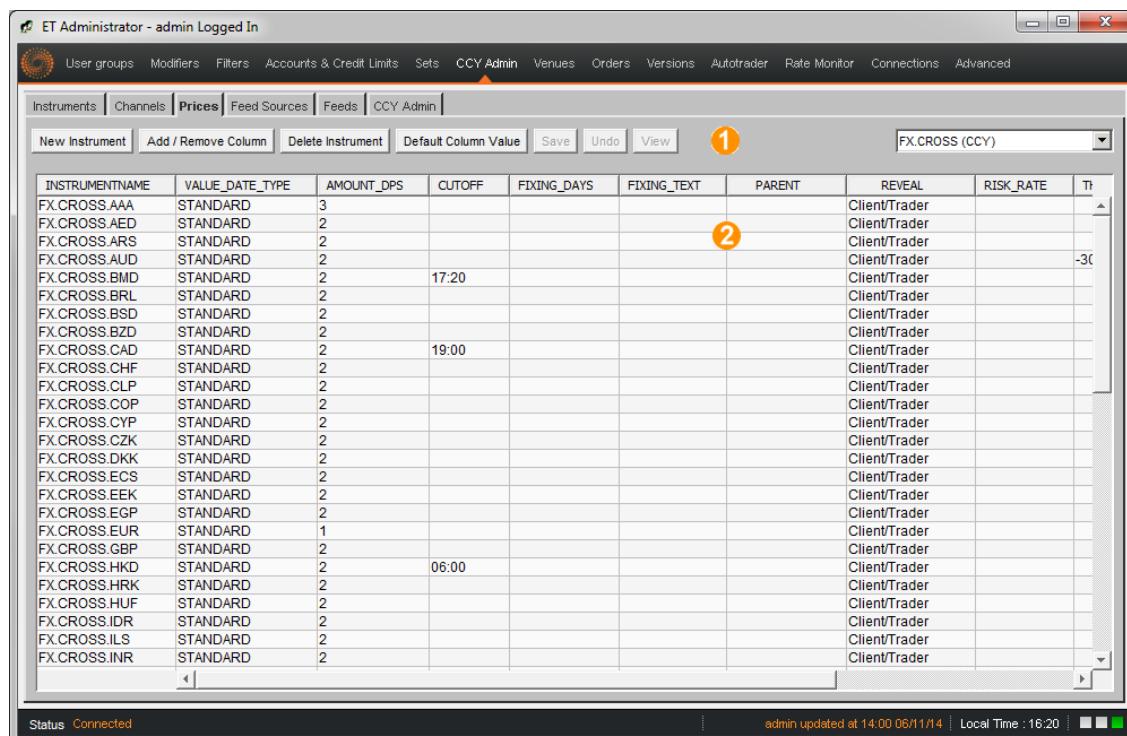
The Prices panel allows you to create and configure FX and MM currencies.

## Prices panel procedures

Relevant procedures for this panel are detailed in [Prices Panel Tasks on page 178](#).

## The Prices panel

To access the Prices panel, click the CCY Admin button and the *Prices* tab.



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete currencies.
- Add a configuration column.
- View which currency pairs use a selected currency.

Field	Description
New Instrument button	Opens the <i>New Instrument</i> window to add a new currency to the system, for the branch selected.
Add Column button	Opens the <i>Add Column</i> window to add a column to the information panel.
Delete Instrument button	Deletes the selected currency from the system.

Field	Description
Default Column Value button	When a currency is added in future, the column will be populated with the default value. The default value is not persistent across branches in the Prices panel. This means that a default value set for FX.CROSS would not exist as a default for the same column in FX.LONDON.
Save button	Saves changes made to the currency.
Undo button	Resets the currency to the last set of values successfully saved to the database.
View button	Opens the <i>Users of this instrument</i> window to show which currency pairs use the selected currency.
Branch drop-down	The FX or MM branch.

## Information panel

The information panel is shown by .

Field	Asset Class	Description
Instrument Name column	FX, MM	The FX or MM branch, followed by the three letter currency code.
Amount DPS column	FX	Number of decimal places to use when quoting amounts in this currency.
Ask Credit column	FX	ET will use this default ask rate to calculate the credit amount when it is not possible to obtain a rate from TRM.
Ask Risk column	FX	ET will use this default ask rate to calculate the risk amount when it is not possible to obtain a rate from TRM.
Basis column	MM	Calculation of accrued interest, Day Basis for CCY. Either 360 or 365.
Bid Credit column	FX	ET will use this default bid rate to calculate the credit amount when it is not possible to obtain a rate from TRM.
Bid Risk column	FX	ET will use this default bid rate to calculate the risk amount when it is not possible to obtain a rate from TRM.
Cutoff column	FX	The cutoff time for deals with a value date of today.
Cutoff Tz column	FX	The time zone in which the CUTOFF time has been defined.
Default Value Date column	MM	The date to use as the start of the interpolated curve on the client. Note that the client can override this in the setup panel for MM.
Dps column	MM	Number of decimal places for the MM rate. (DPS setting in CCY Admin is for FX)
Fixing Days column	FX	The amount of days required to enforce the minimum tenors permitted for an NDF deal. <b>See Also:</b> <a href="#">Alternative currency versions and NDFs</a> on page 71.

Field	Asset Class	Description
Fixing Text column	FX	A reference for the fixing rules (NDF). <a href="#">See Also: Alternative currency versions and NDFs on page 71.</a>
Friday column	FX	Used to offset any currency, typically New Zealand dollar. Values are in minutes, where - nnn values brings the close of day forward (earlier). Entering a value of -180 would bring forward the close of currency for that day by 3 hours. <a href="#">See Also: Offset and Daylight Savings Time behaviour on page 484.</a>
Interest Paid column	MM	Interest payment schedule, can be "Annually", "At Maturity" or none. (Only valid for MM trades > 1Y)
Method column	MM	There are four money market interpolation methods for determining the interest rate for a non-quoted period: LINEAR -Method is based on linear interpolation of the "principal+interest" over "principal" ratio, between benchmark rates. SMOOTH - Method is based on cubic spline interpolation of the "principal+interest" over "principal" ratio, between benchmark rates. STEPPED - Method is based on choosing the best rate (in the bank's favour) from the benchmark rates that bracket the required maturity date. RATE_LINEAR -Method is based on linear interpolation of the interest rate between benchmark rates. This is recommended interpolation method to use as Market standard. HRR trades use this method.
Monday column	FX	Used to offset any currency, typically New Zealand dollar. Values are in minutes, where - nnn values brings the close of day forward (earlier). Entering a value of -180 would bring forward the close of currency for that day by 3 hours. <a href="#">See Also: Offset and Daylight Savings Time behaviour on page 484.</a>
Parent column	FX	The parent currency of the NDF or Version CCY.
Profit Ccy column	MM	Profit currency (default is USD) (For FX set under Profit CCY in CCY Admin)
Reveal column	FX	Select the applet in which the NDF currency should appear. <a href="#">See Also: Alternative currency versions and NDFs on page 71.</a>
Risk Amount Operator column	MM	Determines how Risk amount is calculated for a given currency: e.g., for CCY XXX, Risk Amount Operator = MULTIPLY. If a user submits a deal for XXX against YYY, the XXX amount needs to be converted to USD (risk currency). This is done by MULTIPLYING XXX by the USD.XXX rate.

Field	Asset Class	Description
Risk Rate column	MM	Default risk rate if no TRM rate.
Roll Cutoff column	FX	ROLL_CUTOFF column is used for FX Roll spot to forward and this column is used together with the filter named as "ROLL_PAST_CUTOFF" to check the submission of Roll Spot requests. The roll_cutoff time will check the FX server when an FX roll spot to forward deal is submitted by the user. <a href="#">See Also: ROLL_PAST_CUTOFF on page 327.</a>
Roll Cutoff Tz column	FX	Time zone set for Roll Cutoff.
Saturday column	FX	Used to offset any currency, typically New Zealand dollar. Values are in minutes, where -nnn values brings the close of day forward (earlier). Entering a value of -180 would bring forward the close of currency for that day by 3 hours. <a href="#">See Also: Offset and Daylight Savings Time behaviour on page 484.</a>
Spot Cutoff column	FX	The cutoff time for deals with a value date of spot.
Tom Cutoff column	FX	The cutoff time for deals with a value date of tomorrow. (TOM = tomorrow)
Tom Cutoff Tz column	FX	The time zone in which the TOM CUTOFF time has been defined (TZ = Time Zone)
Thursday column	FX	Used to offset any currency, typically New Zealand dollar. Values are in minutes, where -nnn values brings the close of day forward (earlier). Entering a value of -180 would bring forward the close of currency for that day by 3 hours. <a href="#">See Also: Offset and Daylight Savings Time behaviour on page 484.</a>
Tuesday column	FX	Used to offset any currency, typically New Zealand dollar. Values are in minutes, where -nnn values brings the close of day forward (earlier). Entering a value of -180 would bring forward the close of currency for that day by 3 hours. <a href="#">See Also: Offset and Daylight Savings Time behaviour on page 484.</a>
Value Date Type column	FX	There are two options (the default value is Standard): <ul style="list-style-type: none"> <li>Split – This option allows different settlement dates for each currency in the CCY pair to suit their rest-days and workdays. It is intended for handling Islamic CCY.</li> <li>Standard – The settlement date will be the same for both currencies in the CCY pair.</li> </ul>

Field	Asset Class	Description
Version Display column	FX	<p>Enter the text to be displayed for the NDF currency in the Rates panel in the Client and Trader applets.</p> <p><b>See Also:</b> <a href="#">Alternative currency versions and NDFs on page 71</a>.</p>
Version Type column	FX	<p>The currency version type (NDF etc) for the currency version.</p> <p><b>See Also:</b> <a href="#">Alternative currency versions and NDFs on page 71</a>.</p>
Wednesday column	FX	<p>Used to offset any currency, typically New Zealand dollar. Values are in minutes, where -nnn values brings the close of day forward (earlier). Entering a value of -180 would bring forward the close of currency for that day by 3 hours.</p> <p><b>See Also:</b> <a href="#">Offset and Daylight Savings Time behaviour on page 484</a>.</p>

# Appendix Q CCY Admin Panel Reference

## Overview

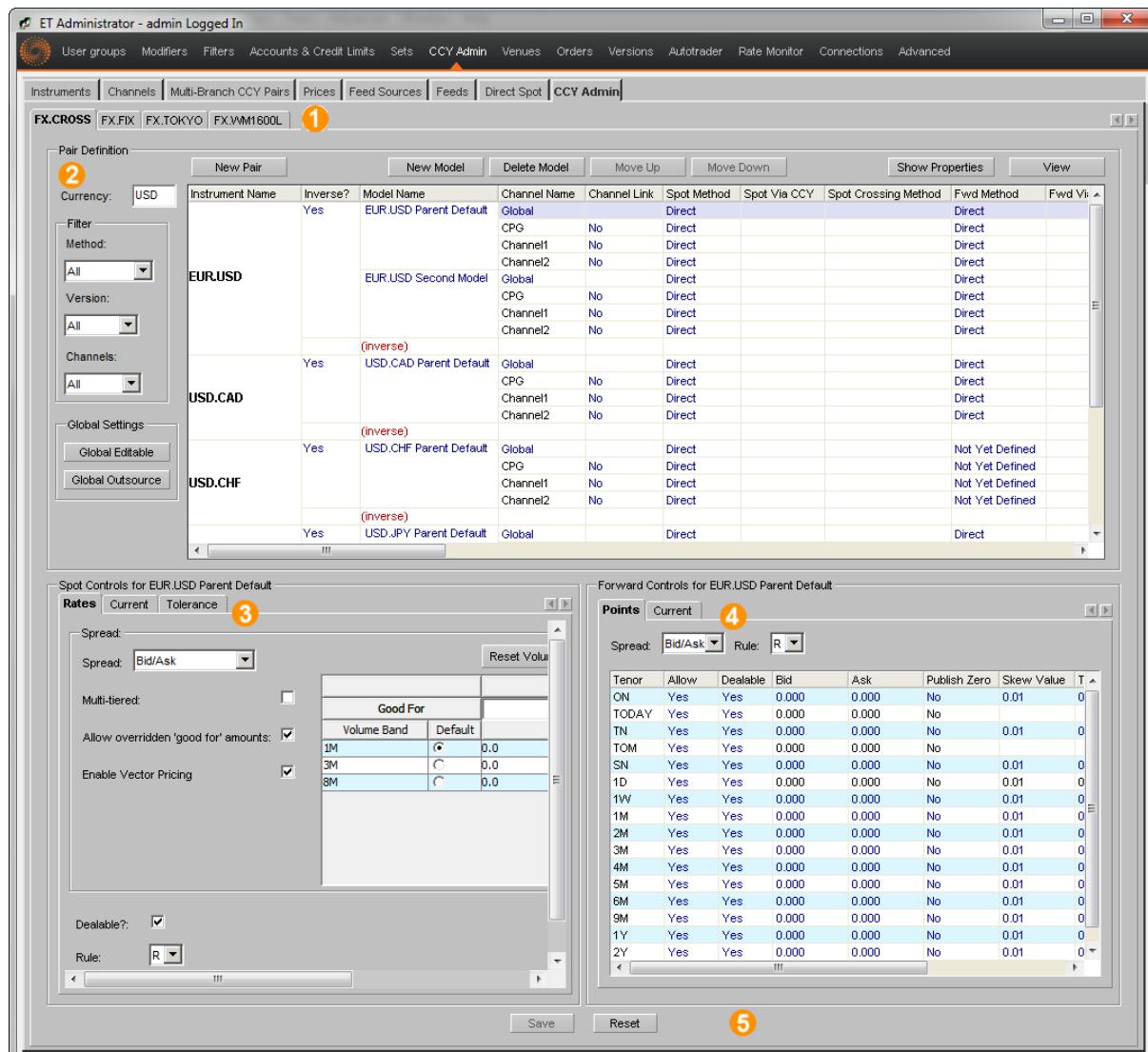
The CCY Admin panel allows you to manage currency pairs and models.

## CCY Admin panel procedures

Relevant procedures for this panel are detailed in [CCY Admin Panel Tasks on page 181](#).

## The CCY Admin panel

To access the CCY Admin panel, click the CCY Admin button and the CCY Admin tab.



## Branch panel reference

The top panel is shown by ① .

This panel allows you to select the FX branch that you wish to configure.

## Pair definition panel reference

The *Pair Definition* panel is shown by  .

Item in <i>Pair Definition</i> panel	Description
Currency field	Displays the <i>Select a currency</i> window and allows you to choose a currency.
Filter Method drop-down menu	Allows you to specify which currency pairs are displayed in the grid by Spot Method. <ul style="list-style-type: none"> <li>• <i>All</i></li> <li>• <i>Direct</i></li> <li>• <i>Crossed</i></li> <li>• <i>Derived</i></li> <li>• <i>Not Derived</i></li> </ul>
Filter Version drop-down menu	Allows you to specify which currency pairs are displayed in the grid by version. <ul style="list-style-type: none"> <li>• <i>All</i></li> <li>• <i>NDF</i></li> <li>• <i>offshore</i></li> <li>• <i>onshore</i></li> </ul>
Filter Channels drop-down menu	Allows you to view the information of selected channel together with Global channel. <ul style="list-style-type: none"> <li>• <i>All</i></li> <li>• <i>Global</i></li> <li>• &lt;<i>First Custom Channel</i>&gt; if existing</li> <li>• &lt;<i>Second Custom Channel</i>&gt; if existing</li> <li>• &lt;<i>Next Custom Channel</i>&gt; if existing</li> </ul>
Global Editable button	Opens the <i>Global Editable</i> window for the branch to control the visible currencies in the <i>Pair Definition</i> panel.
Global Outsource button	Opens the <i>Select Global Outsource</i> window for the branch to control the outsourcing of currency pairs at a global level. <u>See Also:</u> <a href="#">To Outsource a currency pair globally on page 186</a> .
New Pair button	Allows you to create a new currency pair. <u>See Also:</u> <a href="#">To create a currency pair model on page 181</a> .
New Model button	Allows you to create a new currency model. <u>See Also:</u> <a href="#">To create additional currency pair models on page 185</a> .
Delete Model button	Allows you to delete a currency model.
Move Up button	Allows you to move a currency model up the order.
Move Down button	Allows you to move a currency model down the order.
Show Properties button	Allows you to export the currency, currency pair, or model as XML.
View button	Allows you to view which other currency pairs are using the selected pair as a via currency.
Instrument Name column	The name of the currency pair.
Inverse? column	Does the currency pair support inverse pricing.
Model Name column	The name of the currency model.
Channel Name column	The name of the distribution channel.
Spot Method column	Direct, Crossed or Derived. <u>See Also:</u> <a href="#">Currency pairs and models on page 472</a> .
Spot Via CCY column	If the method is not direct, this is the currency to be used for crossing spot. <b>Note:</b> The same currency is used for crossing spot and forwards.

Item in Pair Definition panel	Description
Spot Crossing Method column	Mid, or Bid/Ask. <b>See Also:</b> <a href="#">Currency pairs and models on page 472</a> .
Fwd Method column	Direct or Crossed. <b>See Also:</b> <a href="#">Currency pairs and models on page 472</a> .
Fwd Via CCY column	If the method is not direct, this is the currency to be used for crossing forwards.
Fwd Crossing Method column	Mid, or Bid/Ask. <b>See Also:</b> <a href="#">Currency pairs and models on page 472</a> .
From column	Defines the time from which the model will be used, according to the time at the server. <b>Note:</b> The server time zone is specified in the DateServer2 control file. <a href="#">Currency pairs and models on page 472</a> .
To column	Defines the time up to which the model will be used, according to the time at the server. <b>Note:</b> The server time zone is specified in the DateServer2 control file. <b>See Also:</b> <a href="#">Forward point publication on page 479</a> .
Editable column	Controls the restriction of currency pair editing. When set to No the Spot Controls and Forward Controls for a currency pair are greyed out, and the rates for the pair can not be adjusted in the Rate Monitor panel. This column is overridden by the selection made in the <i>Global Editable</i> window. <b>See Also:</b> <a href="#">Global Editable button on page 370</a> .
Split columns Spot Split Ccy / Fwd Split Ccy	The Split currency is the currency used by the back office for profit checking and settlement of crossed rates. In most cases this will be the same as the via currency although in some cases this may not be true.
Spot Threshold column Fwd Threshold column	These parameters define the limit (in number of pips) that the price can move by (away from the bank's favour), from when the deal is submitted by a client to when the deal is picked up by an Autotrader. Deals that move outside this limit will not be honoured. (These parameters are only relevant if the Autotrader is configured to use thresholds). <b>See Also:</b> <a href="#">One-click Trading on page 43</a> .
Outsource column	Allows the currency model to be outsourced to a Liquidity Provider. This column is overridden by the selection made in the <i>Global Outsource</i> window. See <a href="#">Global Outsource button on page 370</a> . <b>Note:</b> Outsourcing liquidity to a Liquidity Provider with ET is part of the Multi-Entity offering, and is used in conjunction with the Multi Entity Trading Adaptor. Please refer to the RET 3.5 LP & RP Multi-entity Configuration Guide.
Dps column	Spot DPS (Digital Points) - the number of decimal places. <b>See Also:</b> <a href="#">Relationship between numbers, DPS and Unit Quotation on page 470</a> .
Owner column	Specifies the owner for the currency model. For this permission to be enforced the <i>All models for all traders</i> checkbox in the Advanced panel, General tab must be unticked. <b>See Also:</b> <a href="#">Others on page 433</a> and <a href="#">TRM model ownership on page 481</a> .
Fwd Disp Dps column	The number of decimal places to which forward points are displayed to clients and traders. <b>See Also:</b> <a href="#">Relationship between numbers, DPS and Unit Quotation on page 470</a> .

Item in Pair Definition panel	Description
Fwd Scale Dps column	<p>In a forward point value, the number of decimal places to the left to which the decimal point must be moved, before being applied to the Spot rate to obtain the all-in forward rate.</p> <p><b>See Also:</b> <a href="#">Relationship between numbers, DPS and Unit Quotation on page 470</a>.</p>
Unit Quotation column	<p>For currency pairs with a very large or very small exchange rate (e.g. EUR.JPY) allows the rate to be specified for a multiple of the terms, for example give the Euro rate for 1000 Yen.</p> <p>This list is populated with powers of ten (1, 10, 100, ..., 100,000).</p> <p>This is specified for the inverse - the market convention model fixes this to 1.</p> <p><b>See Also:</b> <a href="#">Relationship between numbers, DPS and Unit Quotation on page 470</a>.</p>
Bignums column	<p>The number of digits displayed in the larger point size.</p> <p><b>See Also:</b> <a href="#">Relationship between numbers, DPS and Unit Quotation on page 470</a>.</p>
Bignum Offset column	<p>Defines the position of the Bignums in a rate.</p> <p><b>See Also:</b> <a href="#">Relationship between numbers, DPS and Unit Quotation on page 470</a>.</p>
Profit Ccy column	<p>The Profit currency is the currency in which the deal profit may be shown on the trader's ticket.</p>
Warm Pips column	<p>Number of pips from the market rate at which the order reaches the status Warm or Hot.</p>
Hot Pips column	<p><b>See Also:</b> <a href="#">ET 2.x Installation and Configuration Guide</a></p>
Min Tenor column	<p>The minimum tenor period that is allowed for this currency version (typically 1W).</p> <p><b>See Also:</b> <a href="#">Alternative currency versions and NDFs on page 71</a>.</p>
Price Tolerance column	<p>Determines tolerance percentage deviation from the market price when the trader prices the deal. Within this tolerance the price will remain acceptable. The Price Tolerance Units are percentage points, not pips or a percentage. For example, 0.00500 =&gt; 0.5%.</p> <p><b>See Also:</b> <a href="#">ET 2.x Installation and Configuration Guide</a></p>
Pricing Model column	<p>The interpolation method for the currency model.</p> <p><b>See Also:</b> <a href="#">ET FX and MM Pricing Guide</a>.</p>
Accrue Ccy column	<p>The dealt amounts for contra currency split components can be configured to be expressed in the crossing currency, base currency or terms currency. This field can not be dynamically selected in the trader applet.</p> <p>This allows the RP bank to control the currency in which margins and spreads are accumulated, avoiding "profit at risk" scenarios.</p>
Channel Link column	<p>[ET 2.2 SP1 onwards] Is the Channel Link feature per model enabled? If Yes, the tile border of Global channel and custom channel(s) of that model in Rate Monitor panel will be highlighted. (If that model has no custom channel in Rate Monitor, the Global channel will not be highlighted.) This setting persists even after a restart.</p> <p><b>See Also:</b> <a href="#">Channel Link (available since ET 2.2) on page 410</a></p>
Hedge Priority Pair	<p>[ET 2.3 onwards] The underlying currency pair of a derived or crossed currency pair that has the first priority to be hedged.</p>

## Spot Controls for [CCY1.CCY2] panel reference

The Spot Controls for CCY1.CCY2 panel is shown by  .

---

**Note:** This panel will only become active for currency pairs with a Direct or Crossed spot method.

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### Rates tab

Item	Description
Spread type drop-down list	Either: Bid/Ask, Mid, Min/Max, Fix/Market, Percentage Spread <b>See Also:</b> <a href="#">Spread processing on page 476</a>
Multi-tiered checkbox	If activated, spread values and Good For amounts can be created for multiple market condition types (Normal, Volatile and Highly Volatile).
Enable automatic volatility switching checkbox	If activated, enables the automatic volatility switching functionality. The volatility setting is automatically changed by analysing the incoming rate spread. <b>See Also:</b> <a href="#">Automatic Volatility Switching Example on page 375</a> .
Allow overridden 'good for' amounts checkbox	If activated the Good For amount for this pair will able to be overriden by an Administrator user in the Rate Monitor panel. <b>See Also:</b> <a href="#">To override the Good For amount on single currency pairs on page 209</a> .
Enable Vector Pricing checkbox	If activated, the setting for volume bands will be enabled.
Reset Volume Bands button	Click this button to reset the volume bands to be the same as the default volume bands (which is previously set in Advanced panel).
Add Volume Band button	Click to add another row of volume band to the grid.
Delete Volume Band button	Click to delete the selected row of volume band.
Deallowable checkbox	If activated, the rate is deemed Live and will be autotraded.
Rule drop-down list	Rounding rule <b>See Also:</b> <a href="#">Rounding on page 477</a> .
Skew Value drop-down list	The SPOT rates will change by this value when the rates are skewed via the button cluster in the top panel, or via the individual skew buttons in each currency pair window.

#### *Item in the grid*

Good For numeric box(es)	The value up to which the bank will allow autotrading.
Spread numeric box(es)	The spread values up to which the bank will automatically switch volatility.
Bid column(s)	Bid value spread to be applied to the rate.
Ask column(s)	Ask value spread to be applied to the rate.
Volume Band column	The list of the band added
Default column	The flag for identifying which band is the default band. The rate of this band is used when the system needs to know which rate to be picked from the vectored prices. See more information about the default band in <a href="#">ET 2.0 Vector Pricing &amp; Auto-Hedging Guide</a> or <a href="#">ET 2.1 Vector Pricing &amp; Auto-Hedging Guide</a> or <a href="#">ET 2.2 Vector Pricing &amp; Auto-Hedging Guide</a> or <a href="#">ET 2.3 Vector Pricing &amp; Auto-Hedging Guide</a> .

## Current tab

Field	Description
Allow Redistribute? checkbox	Enable the redistribution of rates for this currency pair back into the rates infrastructure.
Interval numeric box	The interval at which this currency pair will be redistributed back into the rates infrastructure. If zero (00:00:00), the prices will be redistributed to the client bank feed infrastructure at the same time as they are published to traders (and via GID.rates, to clients).
OR Alert numeric box	Override alert for spot rates. If the spot rate is overridden an alert will be triggered after the interval time set here.
Good For OR Alert numeric box	Override alert for Good For amounts. If the Good For amount is overridden an alert will be triggered after the interval time set here.
Max Time numeric box	The time to live (TTL) of the spot rate. If no rate update is received from the feed after the time interval set here, the rate is set to stale. <b>Important:</b> A value of 00:00:00 gives an infinite TTL - the rate never stales.
Change Trigger numeric box	The number of pips a spot rate from the feed must move in order to be published before the min interval period elapses. <b>See Also:</b> <a href="#">Rate publication on page 479</a>
Min Interval numeric box	Publication interval. States how often the spot rate is published to the client or trader. <b>See Also:</b> <a href="#">Rate publication on page 479</a>
Min Movement numeric box	The minimum movement of a spot rate, from one rate to the next, to make it worthy of publication. <b>See Also:</b> <a href="#">Rate publication on page 479</a>

## Tolerance tab

Field	Description
Limit numeric box	Tolerance limit expressed in pips. This defines the number of pips a rate must move by (mid rate to mid rate comparison) for it to be considered 'out of range' and not worthy of publication.
New Range Count numeric box	The number of times an out of range rate should occur in any given R row before it is considered good to publish.
Max Trace numeric box	The number of R rows that should be generated to accommodate out of range rates.
Max Spread numeric box	The maximum spread permissible on the published spot rate. If exceeded, the rate will be set to stale.
Make Indicative? checkbox	If activated, this will ensure that the currently published rate is set to stale as soon as an out of range rate is received from the feed.

## Auto Control tab

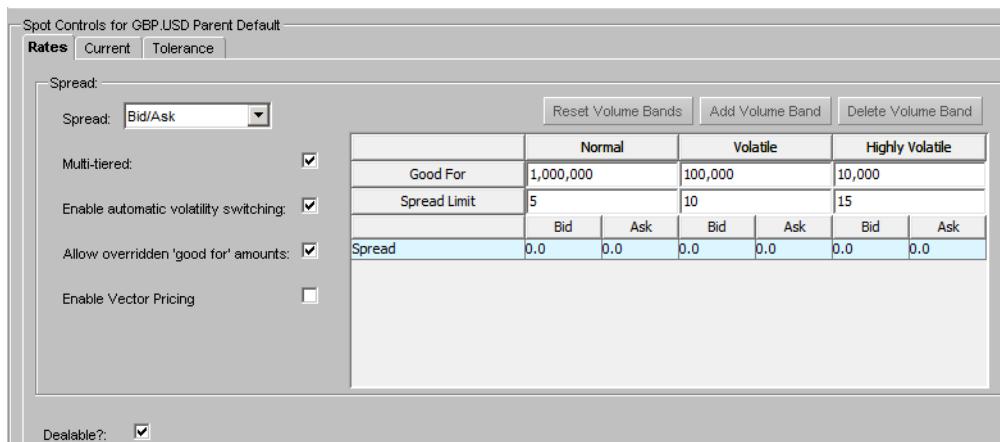
Item	Description
Enable Auto Control checkbox	If activated, you can add/remove conditions and set the open amount to monitor and skew% in each condition.
Add Condition button	Click to add another row of condition to the grid.
Remove Condition button	Click to remove the selected row of condition from the grid.

Item	Description
# column	The number of condition.
Open Amount >=	The open amount you want to monitor in the Threshold Amount panel.
Skew%	The skew% for normal rates when the open amount in the Threshold Amount panel reaches this condition. The value can only be 0 - 50%.
Volatile Skew%	The skew% for volatile rates when the open amount in the Threshold Amount panel reaches this condition. The value can only be 0 - 50%.
H.Volatile Skew%	The skew% for highly volatile rates when the open amount in the Threshold Amount panel reaches this condition. The value can only be 0 - 50%.

## Automatic Volatility Switching Example

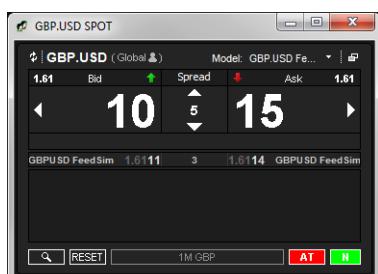
**Note:** The screen captures in this section are from ET 2.0.

GBP.USD has the following Spread Limits per Volatility range:



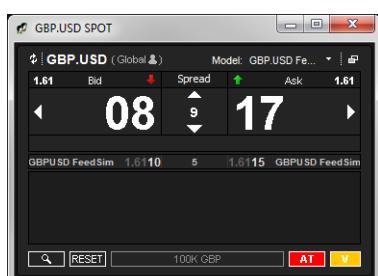
Spread: 5 pips.

The spread is under 5 pips so the Volatility rating for GBP.USD is Normal:



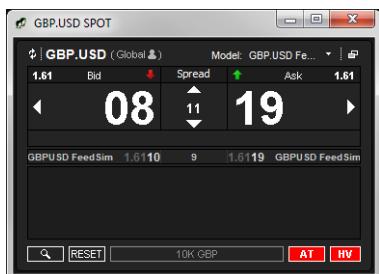
Spread: 9 pips.

The spread is over 5 pips but not over 10 pips so the Volatility rating for GBP.USD is automatically changed to Volatile:



Spread: 11 pips.

The spread is over 10 pips so the Volatility rating for GBP.USD is automatically changed to Highly Volatile:



## Forward Controls for [CCY1.CCY2] panel

The Forward Controls for CCY1.CCY2 panel is shown by 4.

### Points tab

Field	Description
Spread drop-down	Either: <i>Bid/Ask, Mid</i> . <i>See Also: Spread processing on page 476</i>
Rule drop-down	Rounding rule. <i>See Also: Rounding on page 477</i> .
Tenor column	The name of a tenor. This is derived from a system-wide list of published tenors. This list will also include any specific date tenors
Allow column	Allow the feed for this forward tenor. If set to "no" then it will be displayed as N/A in the Rates Monitor panel.
Dealable column	Allows autotrading for this spot or forward rate. (Dealable = false/no means no autotrading).
Bid column	The value of the spread.
Ask column	
Publish Zero column	Allows zero values to be published and used for interpolation if required. If set to "no" then zeros will be discarded.
Skew Value column	The value used when the forward points are skewed in the Rate Monitor panel. <b>Note:</b> If a Skew Value is set in the Rate Monitor panel, this value will be overridden.
Tolerance	Tolerance limit expressed in pips. This defines the number of pips a rate must move by (mid rate to mid rate comparison) for it to be considered 'out of range' and not worthy of publication. <i>See Also: Tolerance processing on page 474</i>
Max Spread	The maximum spread permissible on the published forward rate. If exceeded, the rate will be set to stale. <i>See Also: Tolerance processing on page 474</i>
Factor (%) column	Adjustment factor for ON, TN and SN trades. <i>See Also: Adjustment factors for ON/TN/SN trades on page 478</i>

## Current tab

Field	Description
Spot Limit numeric box	<p>The percentage movement of the spot rate required in order for the PFA to stale the forward curve. This is because changes to the spot rate may have an impact on the forward points.</p> <p>Automatic mode (trrmanualrepublish=false, default value) Forward points received from the feed will be set to 'Direct' in the Fwd Method column on CCY Admin. As a result, forward points will be published automatically without any trader intervention. When running in this mode, if the Spot Rate moves by Spot Limit %, then the entire forward curve will be marked indicative, and the info column in the forward monitor panel will read "Significant Spot Movement".</p> <p>Manual mode (trrmanualrepublish=true) Forward points received from the feed will be set to 'Manual' in the Fwd Method column on CCY Admin. As a result, the trader will have to manually Apply the fwd points in order to publish them. When running in this mode, if the spot rate moves by the Spot Limit %, then the trader receives a message stating that the spot rate has moved by x% and that the fwd points may need manually adjusting.</p> <p><b>See Also:</b> <a href="#">Forward point publication on page 479</a>.</p>
Allow Redistribute? checkbox	Enable the redistribution of rates for this currency pair back into the rates infrastructure.
Interval numeric box	<p>The interval at which this currency pair will be redistributed back into the rates infrastructure.</p> <p>If zero (00:00:00), the prices will be redistributed to the client bank feed infrastructure at the same time as they are published to traders (and via GID.rates, to clients).</p>
OR Alert numeric box	Override alert for spot rates. If the spot rate is overridden an alert will be triggered after the interval time set here.
Max Time numeric box	<p>The time to live (TTL) of the forward rate. If no rate update is received from the feed after the time interval set here, the rate is set to stale.</p> <p><b>Important:</b> A value of 00:00:00 gives an infinite TTL - the rate never stales.</p>
Change Trigger numeric box	<p>The number of pips a forward rate from the feed must move in order to be published before the min interval period elapses.</p> <p><b>See Also:</b> <a href="#">Rate publication on page 479</a></p>
Min Interval numeric box	<p>Publication interval. States how often the forward rate is published to the client or trader.</p> <p><b>See Also:</b> <a href="#">Rate publication on page 479</a></p>
Min Movement numeric box	<p>The minimum movement is a forward rate, from one rate to the next, to make it worthy of publication.</p> <p><b>See Also:</b> <a href="#">Rate publication on page 479</a></p>
Min Spot Movement numeric box	<p>The minimum movement of the spot rate, from one rate to the next, to make it worthy of publication.</p>

## Lower panel reference

The lower panel is shown by **5**.

Item	Description
Save button	Saves the changes made to the database.
Reset button	Resets the data to the values last saved to the database.

# Appendix R      Channels Panel Reference

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## Overview

The bank can distribute up to five core prices to different price streaming channels based on their clients. TRM has been enhanced to support multiple price streaming based on different channels. It also allows the bank to configure whether they want to publish the core rates which are directly sourced from an aggregator or publish the core rates which have been controlled in TRM.

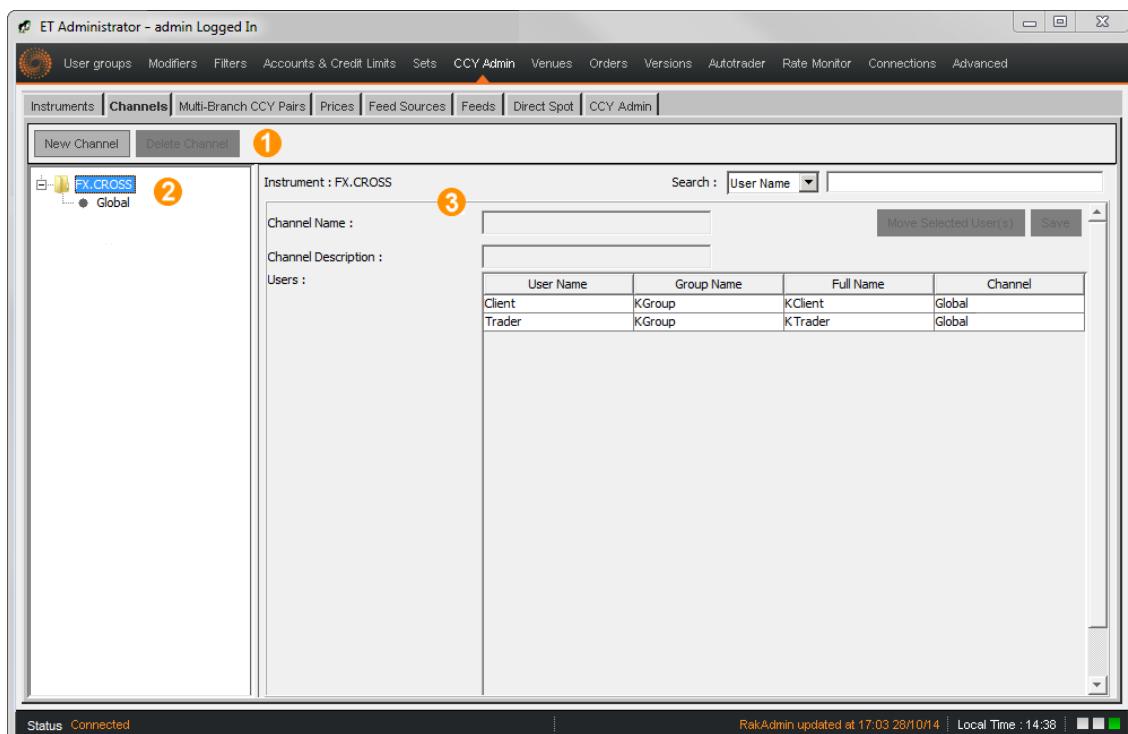
Under each instrument, there is a default channel called Global. Every setting to a currency or currency pairs for the parent instrument will be used by the Global channel.

## Channels panel procedures

Relevant procedures for this panel are detailed in [Channels Panel Tasks on page 196](#).

## The Channels panel

To access the Channels panel, click the CCY Admin button and the *Channels* tab.



## Top panel

The top panel is shown by **1**.

This panel allows you to:

- Create and delete channels.

Item	Description
New Channel button	Creates a new channel.
Delete Channel button	Deletes a selected channel.

## Navigation panel

The navigation panel is shown by **②**.

This panel allows you to:

- Select the instrument that you want to create/delete channels.

## Main panel

The main panel is shown by **③**.

This panel allows you to:

- Search user by User Name, Group Name or Full Name in the selected channel.
- Move the selected user(s) another channel.

Item	Description
Instrument/Channel field	The name of the selected instrument/channel.
Search menu	You select the search criteria from this menu: User Name, Group Name and Full Name.
Search textbox	You type the text to search in this box.
Channel Name field	The name of the selected channel.
Channel Description	The description of the selected channel.
Users grid	The grid listing the users who use the selected channel. It shows User Name, Group Name and Full Name. It also shows Channel Column when you select an instrument.
Move Selected User(s) button	You click this button to move the selected user to another channel.
Save button	You click this button to save the setting.

# Appendix S Feeds Panel Reference

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## Overview

The Feeds panel allows you to create and manage feed sets.

## Feeds panel procedures

Relevant procedures for this panel are detailed in [Feeds Panel Tasks on page 211](#).

## Specific date tenors

There are certain circumstances that require the forward tenor rate curve to be more accurately modelled. These circumstances include:

- Specific dates where extraordinary cash flow demands cause temporary spikes in the interest rates and therefore the forward points. These dates occur around quarterly International Money Market (IMM) dates and year-end, and hence are sometimes known as "Year End Adjustments".
- Fixed dates at which Central Bank interest rates are reviewed and potentially changed. If the market expects a change in rates then the forward point curve would also step up or down at that date.
- Both of these scenarios involve rate spikes or changes on specific dates.
- Because the absolute dates represented by standard tenors change every day, they cannot model these rate changes on specific dates.
- Functionality introduced with the Guava release allows the user to configure a specific date (or dates) whose rate is subscribed to from the rates infrastructure and that can be used in the curve.

In order to allow trading of large volumes, and in particular to use the Autotrader, rates must be as accurate as possible. The FX curves can have significant spikes or steps on special dates, and the only way to model the curve accurately is to create rates for specific date tenors.

See Also: [To create a specific date tenor on page 212](#).

## The Feeds panel

To access the Feed Sources panel, click the CCY Admin button and the Feeds tab.

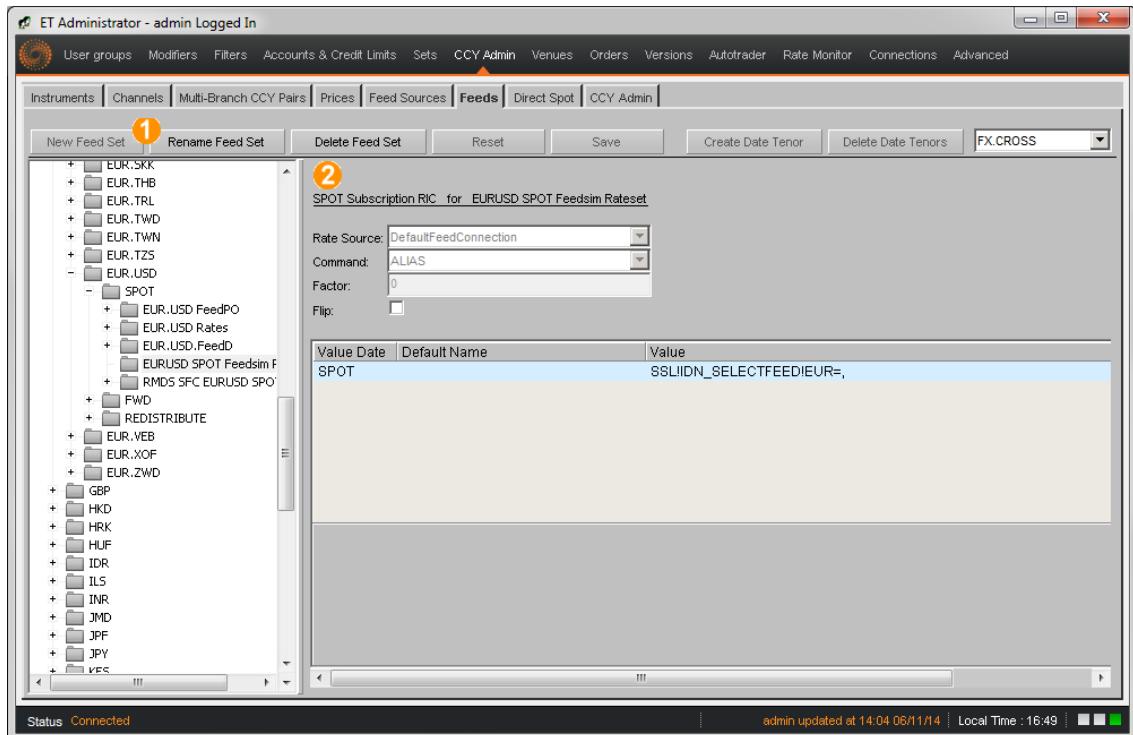


Figure 40: Feed panel Spot Feed Set view.

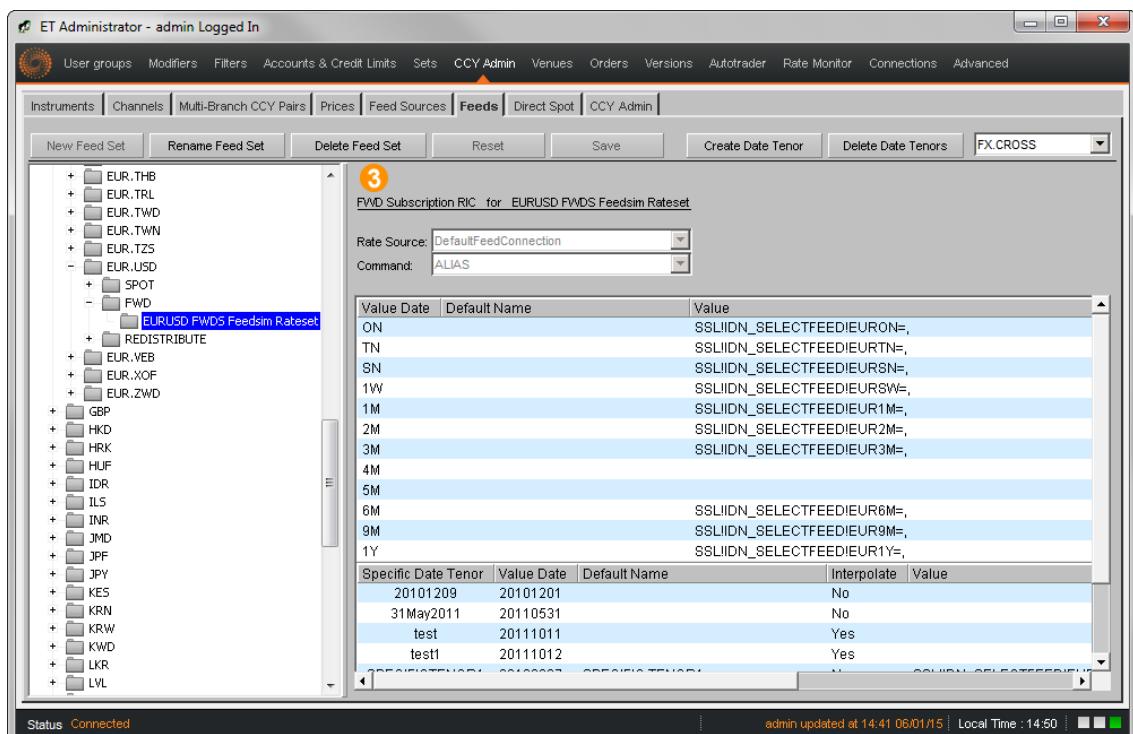


Figure 41: Feed panel Forward Feed Set view.

## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create, rename and delete feed sets.
- Create and delete date tenors.
- Change the FX asset class view.

Field	Description
New Feed Set button	Opens the <i>New Feed Set</i> window. <b>Note:</b> This button only becomes active once you have selected a currency pair. <b>See Also:</b> <a href="#">To create a spot feed set on page 211</a> . <b>See Also:</b> <a href="#">To create a forward feed set on page 211</a> .
Rename Feed Set button	Opens the <i>Rename Feed Set</i> window.
Delete Feed Set button	Deletes the selected feed set.
Reset button	Resets the values in the feed set back to the last values successfully saved to the database.
Save button	Saves changes made to the feed set.
Create Date Tenor button	Opens the <i>New Specific Date Tenor</i> window for the creation of a specific date tenor. <b>Note:</b> This button only becomes active once you have selected a forward feed set. <b>See Also:</b> <a href="#">To create a specific date tenor on page 212</a> .
Delete Date Tenors button	Deletes previously created specific date tenors.
Asset class drop-down	Select the FX asset class for which you would like to manage the feed sets.

## Spot feed set Information panel

The spot feed set information panel is shown by ② .

Field	Description
Rate Source drop-down	List of available feed connections. <b>See Also:</b> <a href="#">To create a new feed connection on page 215</a>
Command drop-down	Either ALIAS or DERIVE <b>Note:</b> DERIVE is only used to create a fixed rate feed set.
Factor text box	Factor for a fixed rate feed set.
Flip check-box	<ul style="list-style-type: none"> <li>• If ticked - bid/ask rate calculated for a static feed set.</li> <li>• If unticked - bid/bid rate calculated for a static feed set.</li> </ul>
Value Date column	Feed set tenor.
Default Name column	Default name.
Value column	RIC value.

## Forward feed set Information panel

The forward feed set information panel is shown by .

Field	Description
Rate Source drop-down	List of available feed connections. <a href="#">See Also: To create a new feed connection on page 215</a>
Command drop-down	Either ALIAS or DERIVE <b>Note:</b> DERIVE is only used to create a fixed rate feed set.
Value Date column	Feed set tenor.
Default Name column	Default name.
Value column	RIC value.
Specific Date Tenor column	The name of the user-created specific date tenor <a href="#">See Also: To create a specific date tenor on page 212.</a>
Value Date column	The value of the specific date tenor.
Default Name column	Default name.
Interpolate column	Is the specific date tenor included in rate interpolation.
Value column	RIC value.

# Appendix T Feed Sources Panel Reference

## Overview

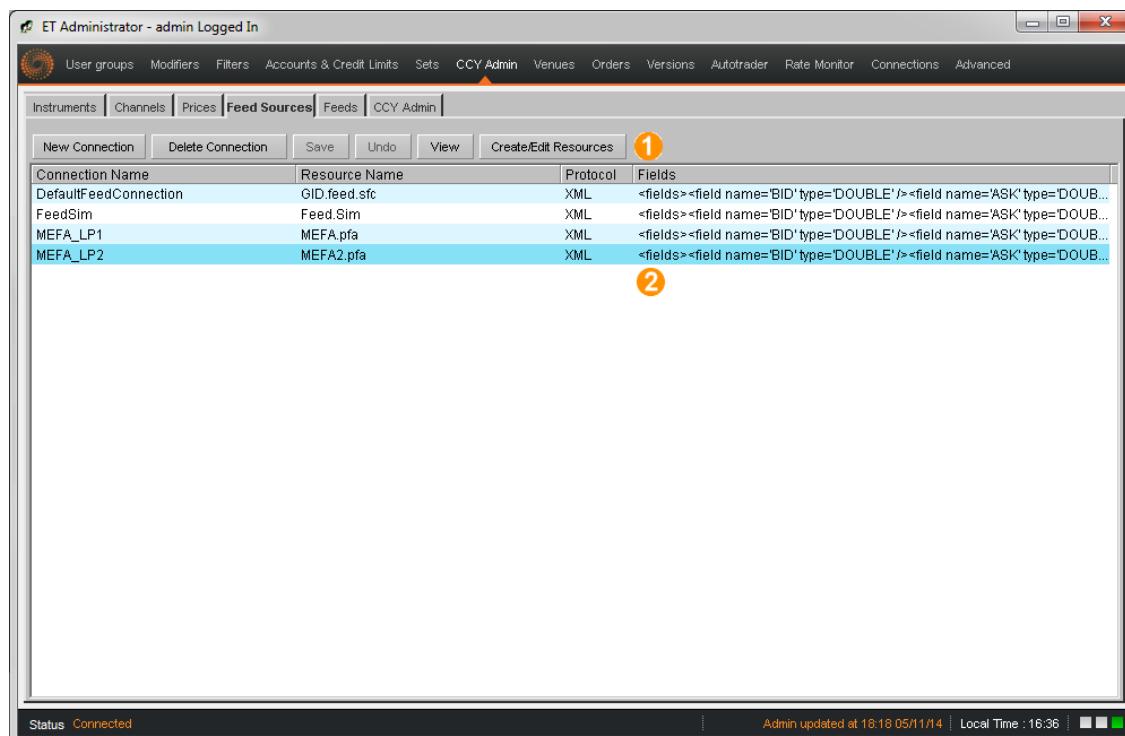
The Feed Sources panel allows you to create and manage feed sources.

## Feed Sources panel procedures

Relevant procedures for this panel are detailed in [Feed Sources Panel Tasks on page 214](#).

## The Feed Sources panel

To access the Feed Sources panel, click the CCY Admin button and the *Feed Sources* tab.



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and edit feed resources.
- Create and delete feed connections.

Field	Description
New Connection button	Opens the <i>New Feed Connection</i> window.
Delete Connection button	Deletes the selected feed connection.
Save button	Saves changes made to a feed connection.
Undo button	Resets any changes made to the values last saved to the database.
View button	Opens the <i>Feed Sets using Feed Connection '&lt;connection name&gt;'</i> window to view feed connection allocation.

Field	Description
Credit/Edit Resources button	Opens the <i>Feed Resources</i> window to manage feed resources. <i>See Also:</i> <a href="#">Feed Resources window</a> on page 386.

## Information panel

The information panel is shown by ② .

Field	Description
Connection Name column	The name given to the connection.
Resource Name column	The feed resource used by the feed connection. This field is populated by the items created in the <i>Feed Resources</i> window, accessed via the Credit/Edit Resources button. <i>See Also:</i> <a href="#">Feed Resources window</a> on page 386.
Protocol column	The protocol used by the feed resource, as specified when the resource was created. This can be changed in the <i>Feed Resources</i> window, accessed via the Credit/Edit Resources button. <i>See Also:</i> <a href="#">Feed Resources window</a> on page 386. <i>See Also:</i> <a href="#">Feed protocols</a> on page 387.
Fields column	The XML string specifying the FIDs to be retrieved from the feed. <b>Note:</b> The whole XML string must be entered as a single line, and there must be no white space characters (e.g. space or tab) between each XML element: <code>&lt;fields&gt;&lt;field name='BID' type='DOUBLE' /&gt;...&lt;/fields&gt;</code> <i>See Also:</i> <a href="#">Feed protocols</a> on page 387.

## Feed Resources window

The Feed Resources window is displayed clicking the *Create/Edit Resources* button, in ① .

Field	Description
New Resource button	Opens the <i>New Feed Resource</i> window to create a new feed resource and associated protocol.
Delete Resource button	Deletes the selected feed resource.
Save button	Saves changes made to a feed resource.
Undo button	Resets any changes made to the values last saved to the database.
View button	Opens the <i>Feed Sources using Feed Resource '&lt;connection name&gt;'</i> window to view feed resource allocation.
Resource Name column	The name of the feed resource. (Actual registered resource name for the legacy feed and nickname for infrastructure direct connection feed)
Protocol column	The protocol used by the feed resource. <i>See Also:</i> <a href="#">Feed protocols</a> on page 387.
Service Name column	The name of feed service to subscribe for an infrastructure direct connection feed.
Domain column	The type of provided prices: Market Price (single price) or Market by Volume (vector price).
Host column	The host name of feed infrastructure.

Field	Description
Port column	The port number of feed infrastructure.
Ping Timeout column	The timeout parameter of feed infrastructure.
User Name column	The user name for feed infrastructure authentication.
Password column	The password for feed infrastructure authentication.
Is CPG? column	The flag to determine whether feed target is CPG.

## Feed protocols

TRM understands a number of feed formats which are provided via a feed adaptor resource. Feed adaptors such as the SFCFeed server are responsible for translating data from the client bank feed infrastructure into one of the protocols that ET system components, including TRM can process. They also provide the mechanism for redistributing data published by TRM back into the client bank feed infrastructure.

In the sections below, there are references to the *Appendix\_A* file. This file defines the Field identifiers, their data types and other information for the records made available via the underlying feed architecture.

Feeds are setup in two parts:

- Protocol - an XML string containing fields that are to be retrieved from the feed. The XML is added to the Fields column in the Feed Sources panel. See [To create a new feed connection on page 215](#).
- RIC (Reuters Information Code) - The delimited service name and record, for example **SSL!IDN\_SELECTFEED!EUR6M=,**, see [To edit the RICS in a feed set on page 212](#).

### XML string - format and content

The XML string is comprised of a <fields> element with one or more <field> child elements, for example:

```
<fields>
<field name='BID' type='DOUBLE' />
<field name='ASK' type='DOUBLE' />
<field name='DSPLY_NAME' type='STRING' />
</fields>
```

---

**Note:** XML is a case sensitive language. The node and element names must be in lower case, the FID names as specified in the *Appendix\_A* file, and the type attribute in upper case.

---

The field node attributes **name** and **type** are listed below.

Field node attribute	Required	Description
name	Yes	The Field Identifier (FID) for the particular field. If there is no alias property, then this attribute must correspond with an entry in the TIB/Triarch <i>Appendix_A</i> file.
type	Yes	Attribute which defines the expected data type of the field. This will be used by TRM to translate incoming feed updates into the correct value. This attribute takes two values: DOUBLE - A floating-point number (which may include a + or - sign). STRING - A string of characters.

### XML for Redistribution

If a feed is to be redistributed, a field for the Spot DPS and a field for the Forwards Scale factor need to be included in the feed definition:

```
<field name='dps' type='DOUBLE' />
<field name='scale' type='DOUBLE' />
```

Choose appropriate actual FID names for the dps and scale FIDs from the *Appendix\_A* file.

## Using multiple feed connections and field aliases to access alternative FIDs

TRM expects the names 'BID' and 'ASK' to describe the FIDs for the bid and ask price respectively. However, it is possible that the FID name you wish to use is different. In these cases, the FID name can be declared as an alias to the BID or ASK using an extra attribute

```
<fields>
<field name='BID' type='DOUBLE' alias='BEST_BID' />
<field name='ASK' type='DOUBLE' alias='YIELD' />
</fields>
```

It is possible to set up allow multiple feed connections to be defined using the same rate resource. Each feed connection can have a different set of entries in the 'fields' column, allowing it to subscribe to a different set of FIDs. Different fields can then be aliased to BID and ASK in order to bring these through the system.

### RIC - format and definition

The RIC for each tenor is specified in the Feeds panel. Please refer to [To edit the RICS in a feed set](#) on page 212 for more information.

The code itself is specified in one of two forms, depending on the infrastructure in use.

In each case, the Record entry is the actual RIC code (specified in the APPENDIX\_A document) whereas service is the name of a service providing the required information. A TRM full license allows multiple feeds to be specified.

Infrastructure	Format	Example
Triarch	SSL!Service!Record,	SSL!IDN_SELECTFEED!EUR6M=,
TIB	Service.Record,	RSF.EUR6M=,

The conventions for specifying a RIC name are:

- If the base or terms currency is USD, omit the USD (e.g. GBP.USD will be GBP, USD.JPY will be JPY).
- If the tenor is SPOT, then omit the tenor name, otherwise use the standard tenor (1M, 3D, 1Y).

For USD.JPY spot - SSL!IDN\_SELECTFEED!JPY=,

For USD.JPY 2M - SSL!IDN\_SELECTFEED!JPY2M=,

### Feed subscriptions using DERIVE

The DERIVE Feed set command is only used when currencies have a fixed rate (such as the EUR member currencies in the run up to the EUR). For example, each of the 'IN' currencies had a fixed rate against the EUR for 2 years, before the legacy currencies became obsolete. The 'IN' currencies could then be calculated against EUR.USD based on a fixed factor.

If, for example, GBP were to join the Euro currency, a fixed EUR.GBP exchange rate (say 0. 6948) would be established for a period of time. A TRM DERIVE feed would be configured to perform the calculation of this rate against the prevailing GBP.USD rate, and the Factor field would be specified as 0.6985:GBPUSD.

TRM will then calculate the GBP.USD rate by dividing the EUR.GBP (fixed) rate by the variable EUR.USD rate. However, we need to specify whether we calculate bid/bid or bid/ask rate. If the latter is required, then the Flip checkbox must be selected.

# Appendix U      Venues Panel Reference

---

## Overview

The Venues Panel allows you to

- add providers from the PriceStream and configure the connections to these providers. The purpose is for doing auto-hedging with these providers.
- [ET 2.1 onwards] add ECN connections: EBS, Matching, and OrderBook, which are for doing auto-hedging with the providers that connect to your ET system via these ECN connections.
- [ET 2.2 onwards] add more ECN connections: HOTSPOT and MOEX.
- [ET 2.2 onwards] add FXall RFQ connections which are for synchronous hedging via CPG.
- [ET 2.3 onwards] add frequently-traded currency pairs to the startup subscription.

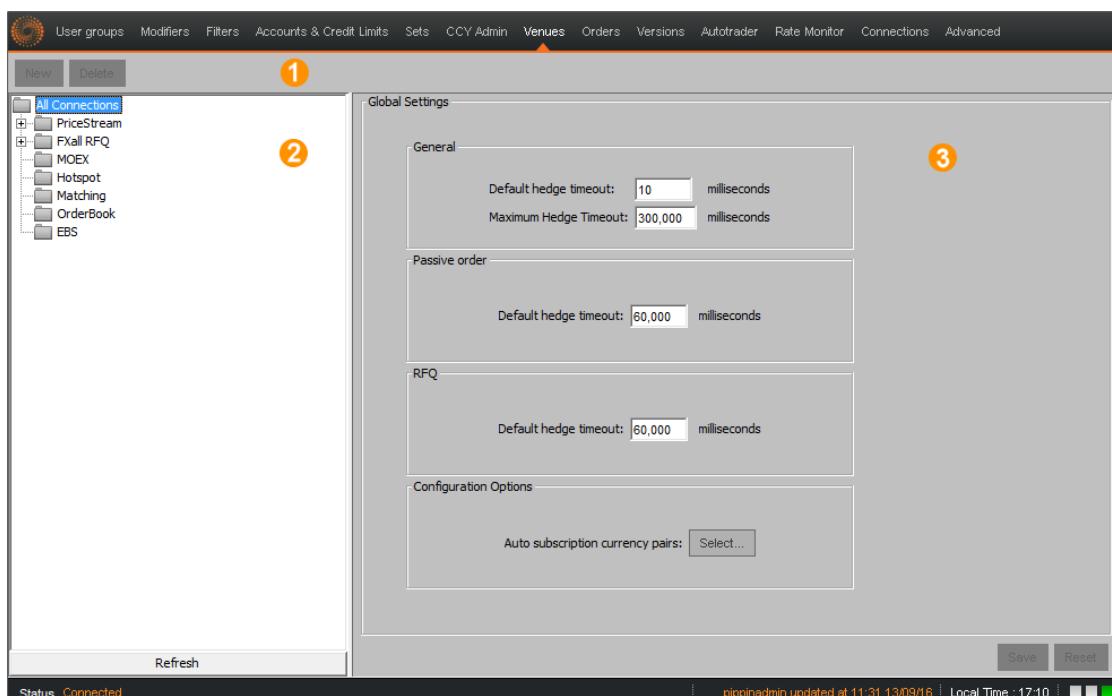
For detailed information about setting the system for Auto Hedging via CPG (Core Price Generator, which is an ET's own built-in price aggregator), please see [ET 2.0 Vector Pricing & Auto-Hedging Guide](#) or [ET 2.1 Vector Pricing & Auto-Hedging Guide](#) or [ET 2.2 Vector Pricing & Auto-Hedging Guide](#) or [ET 2.3 Vector Pricing & Auto-Hedging Guide](#).

## Venues panel procedures

Relevant procedures for this panel are detailed in [Venues Panel Tasks on page 216](#).

## The Venues panel

To access the Venues panel, click the *Venues* button.



## Top panel

The top panel is shown by **1**.

This panel allows you to:

- Create and delete PriceStream connections.
- [ET2.1 onwards] Create and delete ECN connections.
- [ET2.2 onwards] Create and delete FXall RFQ connections.

Item	Description
New button	<ul style="list-style-type: none"> <li>Creates a new PriceStream connection (when you select <i>PriceStream</i>).</li> <li>or [ET 2.1 onwards] Creates a new ECN connection (when you select <i>All Connections</i>).</li> <li>or [ET 2.2 onwards] Creates a new FXall RFQ connection (when you select <i>FXall RFQ</i>).</li> </ul>
Delete button	<ul style="list-style-type: none"> <li>Deletes a PriceStream connection.</li> <li>or [ET 2.1 onwards] Deletes an ECN connection.</li> <li>or [ET 2.2 onwards] Deletes an <i>FXall RFQ</i> connection.</li> </ul>

## Navigation panel

The navigation panel is shown by **②**.

This panel allows you to:

- Select the PriceStream connection that you want to configure.
- [ET 2.1 onwards] Select the ECN connection that you want to configure.
- [ET 2.2 onwards] Select the FXall RFQ connection that you want to configure.
- Refresh the Venues panel. The main panel will be cleared. The expanded tree in the navigation panel will collapse.

## Main panel

The main panel is shown by **③**.

This panel allows you to:

- Configure the common options of every PriceStream connection.
- Configure the connection details of each PriceStream connection.
- [ET 2.1 onwards] Configure the connection details for each ECN connection.
- [ET 2.2 onwards] Configure the connection details for each FXall RFQ connection.
- [ET 2.2 onwards] Configure the global setting for all connections.
- [ET 2.3 onwards] Add frequently-traded currency pairs to the startup subscription.

Button	Description
Save button	You click this button to save the setting.
Reset button	You click this button to discard the change.

Global Settings (ET 2.2 onwards)	Description
<i>General</i>	
Default hedge timeout	Default Hedge timeout in the hedging rule. If you create a new rule, it will use this number as default.
Maximum hedge timeout	Maximum hedge timeout in hedging rule. User cannot set hedge timeout to be greater than this number.  (For Join algo, it will use maximum hedge timeout from Passive Order > Hedge Timeout.  For RFQ destination, it will use maximum hedge timeout from RFQ > Default hedge timeout.)
<i>Passive order</i>	

Global Settings (ET 2.2 onwards)	Description
Default hedge timeout	Maximum hedge timeout for passive order (Join algo.)
<i>RFQ</i>	
Default hedge timeout	Maximum hedge timeout for RFQ (FXall RFQ destination)
<i>Configuration Options</i>	
Auto subscription currency pairs: Select... button	[ET 2.3 onwards] The button for adding frequently-traded currency pairs to the startup subscription. See more information in <a href="#">ET 2.3 Vector Pricing &amp; Auto-Hedging Guide</a> .

Other Configuration Item	Description
Retry times	The number of times that CPG allows the bank to retry when the hedged deal is rejected by the liquidity provider.
Minimum fill amount	[ET 2.1 onwards] The minimum quantity that allows the ECN to fill the order. This setting is available for only OrderBook. The default value is 1.
Bank Provider Code field	The code of the provider which must be the same as configured in TRDA.
PriceStream Account field	The PriceStream account name which must be the same as configured in TRDA.
RFQ Venue Code field	[ET 2.2 onwards] The code of the RFQ venue which must be the same as configured in TRDA.
FXall RFQ Account field	[ET 2.2 onwards] The FXall RFQ account name which must be the same as configured in TRDA.
Max providers	[ET 2.2 onwards] The number that you set to limit the number of providers in a hedging rule, for every FXall RFQ connection.

# Appendix V Direct Spot Panel Reference

## Overview

The Direct Spot Panel is available since ET 2.3. It allows you to

- add or remove streams which are from Direct Spot Engine (which directly receives feeds from Thomson Reuters hosted Aggregation API or from an external source/aggregator). Spreads for each stream are customisable by traders.
- start or stop all streams.

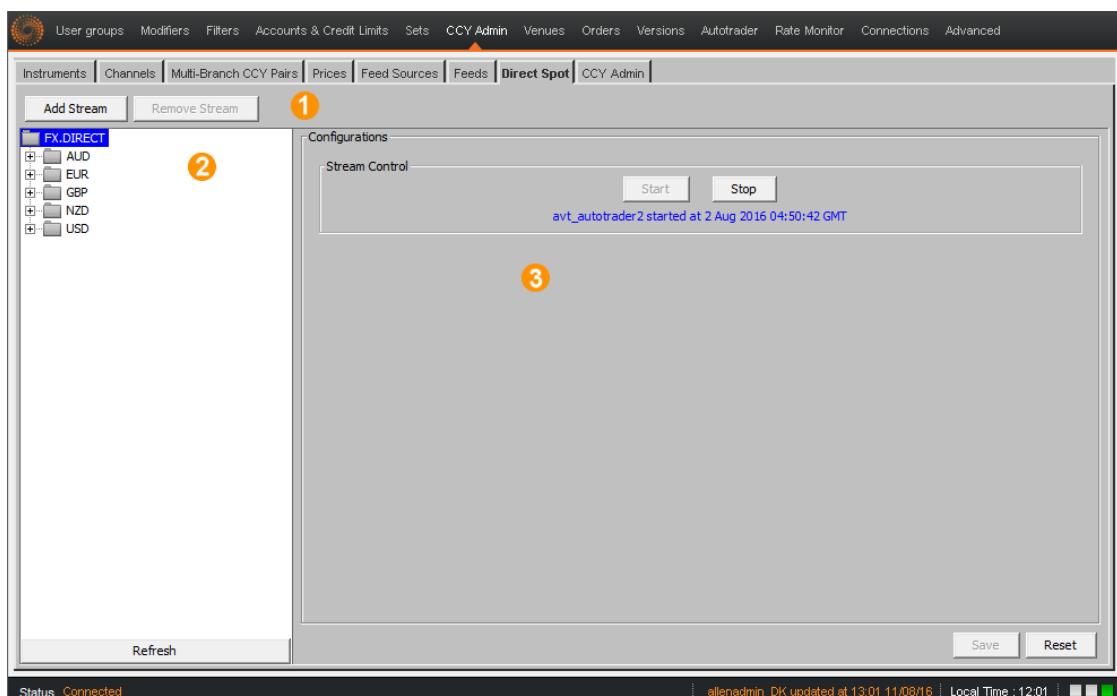
For detailed information about Direct Spot Engine (DSE) setup, please see [ET 2.3 Direct Spot Engine Installation Guide](#).

## Direct Spot panel procedures

Relevant procedures for this panel are detailed in [Direct Spot Panel Tasks on page 219](#).

## The Direct Spot panel

To access the Direct Spot panel, click the CCY Admin button and the *Direct Spot* tab.



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Add and remove streams.

Item	Description
Add Stream button	Adds a new stream to every currency pair.
Remove Stream button	Removes the selected stream from every currency pair.

## Navigation panel

The navigation panel is shown by ② .

This panel allows you to:

- Select the stream connection that you want to add or remove.
- Refresh the Direct Spot panel. The main panel will be cleared. The expanded tree in the navigation panel will collapse.

## Main panel

The main panel is shown by ③ .

This panel allows you to:

- Start or stop all the streams.

Item	Description
Save button	You click this button to save the setting.
Reset button	You click this button to discard the change.

Item	Description
<i>Stream Control</i>	
Start button	Starts all streams so the prices are published to Streaming Adaptors and TRM.
Stop button	Stops all streams so the prices are not published to Streaming Adaptors. They are only published to TRM.

# Appendix W      Versions Panel Reference

## Overview

The Versions panel allows you to:

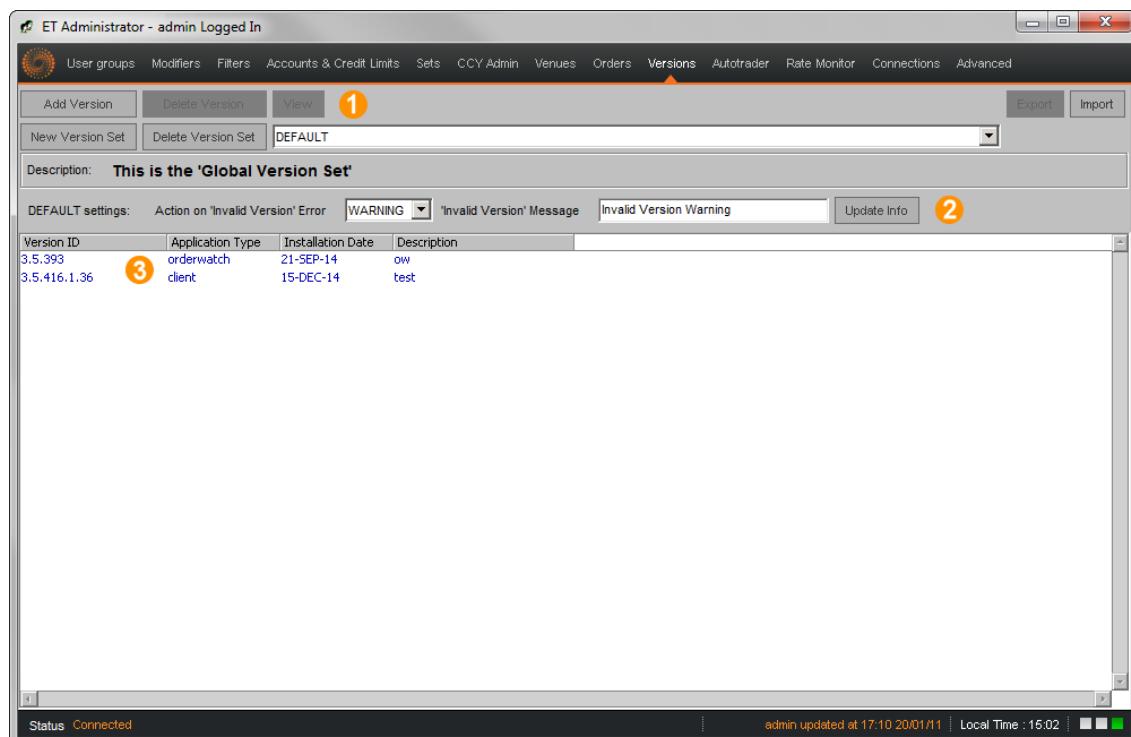
- Create approved versions of the client, trader and administrator applets with which end users can successfully login.
- Display a warning, or not allow login of the version is not approved.
- Redefine the invalid applet version message.

## Versions panel procedures

Relevant procedures for this panel are detailed in [Versions Panel Tasks](#) on page 220.

## The Versions panel

To access the Versions panel, click the *Versions* button.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete version sets.
- Add versions to a version set and remove versions from a version set.

Field	Description
Add Version button	Opens the <i>Add Version</i> window to add a version to the selected version set.
Delete Version button	Removes the selected version from the set.
New Version Set button	Opens the <i>New Version Set</i> window to create a new version set.

Field	Description
Delete Version Set button	Deletes the selected version set.
View button	Opens the <i>Users of Version</i> window to display the allocation of the version set in ET.
Export button	Opens the <i>Export Permitted Versions</i> window with an XML version of the selected version set.
Import button	Opens the <i>Import Permitted Versions</i> window to import version sets from XML.
Description	The description entered by the administrator when the version set was created.

## Default version set settings panel

The main panel is shown by ② .

This panel only applies to the *DEFAULT* version set.

The *DEFAULT* version set is a master set that is applied at the top level in ET and applies to every role configured for version control.

Here you can define the desired action when an end-user attempts a login with an invalid applet version and specify the message displayed for a failed attempt.

**Important:** These settings apply to all other version sets created in the Versions panel.

Field	Description
Action on 'Invalid Version' Error drop-down	Action taken when the user attempts to login with an invalid applet version. <ul style="list-style-type: none"> <li>Warning - The end-user sees a pop-up window in the applet. Once the window is closed, the user is able to login. The text in the pop-up window is defined by strings.txt number 600.</li> </ul> <p><b>See Also:</b> <a href="#">ET configuration for version control</a> on page 104.</p> <ul style="list-style-type: none"> <li>Fail - The end-user sees a pop-up window in the applet. The user is not able to login. The text in the pop-up window is defined by the 'Invalid Version' Message textbox.</li> </ul>
'Invalid Version' Message textbox	The text that appears to the user if the version is invalid, and the Action on 'Invalid Version' Error drop-down is set to Fail.

## Main panel

The main panel is shown by ③ .

Each of the columns can be sorted alphabetically by clicking the column heading.

Field	Description
Version ID column	The approved applet version.
Application Type column	The type of applet.
Installation date column	The date from which this version of the applet will be approved.
Description	The description entered by the administrator when the version was created.



## Appendix X Autotrader Panel Reference

### Overview

The autotrader functions in the same way as a manual trader, but completes deals without any human intervention. Autotraders are created and configured as system users in the Administration applet in the same way as a manual trader.

You may restrict autotrading to specific deals and/or specific trading conditions by the appropriate configuration of deal filters and client/server parameters. These can, for example, protect against arbitrage or prevent autotrading in the absence of a successful credit check.

Configuration parameters are documented in the [ET Autotrader Guide](#).

It is possible to run multiple autotraders. For instance, multiple autotraders with identical routing rules may be used purely for load balancing. Alternatively, multiple autotraders may be configured with different sets of routing rules, such that deal throughput is partitioned (perhaps by trading centre) between different autotraders. Partition credit checking and STP processing may be enabled by the application of mirror filters to multiple Local Bank Nodes (LBNs). So it is possible to apply differing autotrade criteria for each regional centre, client subgroup, etc. Each autotrader account must be created and configured separately in the Administration applet.

### Autotrader panel procedures

Relevant procedures for this panel are detailed in [Autotrader Panel Tasks on page 224](#).

### The Autotrader panel

To access the Autotrader panel, click the *Autotrader* button.

Target	Use Override Amounts	Disable RFQs Only	Internal Status	Changed By	Date/Time (GMT) Changed	Effective Status
ALL FX TRADING	Yes	Enabled	avt_autoadmin5	Tuesday, 28 June 2016 14...	Enabled	Enabled
ALL MM TRADING	No	Disabled	avt_autoadmin5	Tuesday, 28 June 2016 14...	Disabled	Disabled
ALL AUTO-TRADING	Yes	Enabled	avt_autoadmin3	Wednesday, 14 January 2...	Disabled	Disabled
avt_autotraderAUTO3	Yes	Enabled			Enabled	Enabled

## Streaming RFQs section

The Streaming RFQs section panel is shown by ① .

This section allows you to:

- Enable/disable Streaming RFQs.

Item	Description
Disable button	Disables Streaming RFQs.
Enable button	Enables Streaming RFQs.

## System-wide Trading Control section

The System-wide Trading Control section is shown by ② .

This section allows you to:

- Enable/disable all FX trading in the system.
- Enable/disable all MM trading in the system.
- Enable/disable all autotrading in the system.
- Enable/disable any individual autotrader that is currently logged into the system.

Each column in the System-wide Trading Control section is described in the detail in the following table:

Column	Description	Comment
Target	The target that can be disabled or enabled by a user.	
Use Override amounts	If set to "Yes" the autotrader obtains the override 'good for' amount by trader, otherwise the value is taken from the feed or default value in CCY Admin panel. See <a href="#">TRM Setup and Rate Management on page 17</a> for more information.	This drop-down will be made available only if the target is an autotrader.
Only RFQs	Used to distinguish between RFQs and Limit Orders.	Only available for the "All Trading" and "All Auto-Trading" targets.
Internal Status	Status drop-down	
Changed By	Shows the last user who has overridden the status.	This will be blank at first
Date/Time GMT	Shows date/time in which the status was overridden by a user.	This will be blank at first. This Date/Time is date/time of user's machine.
Effective Status	The current status of the target.	For example, the effective status of all the auto-traders will be changed to Disabled after a user disabled "All Auto-Trading". But the internal status of all still remains the same except "All Auto-Trading". This will be useful for users to know the status of each level before disabling all trading.

## Autotrading Control section

The Autotrading Control section is shown by ③.

This section allows you to:

- View the Last Enable/Disable Details of the selected asset class, branch or product.
- View the Disabled Currencies frame of the selected asset class, branch or product.
- Enable/disable the selected asset class, branch or product.

Item	Description
Disable <asset class, branch, or product> button	Disables the asset class, branch, or product that is currently selected in the Navigation Tree.
Enable <asset class, branch, or product> button	Enables the asset class, branch, or product that is currently selected in the Navigation Tree.
Navigation Tree section	See <a href="#">Navigation Tree on page 399</a> .
Last Enable/Disable Details of <asset class, branch, or product> section	See <a href="#">Last Enable/Disable Details on page 399</a> .
Disabled Currencies or Currency Pairs for <asset class, branch, or product> section	See <a href="#">Disabled Currencies on page 399</a> .

## Navigation Tree

The Navigation Tree section is shown by ④.

This section allows you to:

- View available asset classes, branches and products in tree view.
- Select asset class, branch or product.

## Last Enable/Disable Details

The Last Enable/Disable Details section is shown by ⑤.

This section allows you to:

- View the Last Enable/Disable Details of the asset class, branch or product that is currently selected in the Navigation Tree.

## Disabled Currencies

The Disabled Currencies section is shown by ⑥.

This section allows you to:

- Disable the currencies or currency pairs of the asset class, branch or product that is currently selected in the Navigation Tree.

## Apply and Undo

The Apply button and the Undo button are shown in the bottom part of the Autotrader panel.

Item	Description
Apply button	Applies all the changes.
Undo button	Undoes all the changes.

## Appendix Y      Rate Monitor Panel Reference

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### Overview

The Rate Monitor panel allows you to view and manage spot and forward rates.

Multiple currency setups may be created, for each of which a maximum of 20 currency pairs may be defined. For each setup, it is possible to configure custom rates displays.

If a TRM override or full license is available, and the trader has suitable permissions, this panel enables the trader to

- Change models dynamically (in addition to time-of-day model changes) by activating alternative models.
- Change the market condition settings (Normal, Volatile and Highly Volatile) dynamically to reflect changes in the volatility of currency pair.
- Manually intervene in the tolerance processor by deleting R rows or setting an out-of-tolerance row as baseline rate.
- Override the fed rates, by
  - typing in Spot and Forward rates directly
  - increasing or decreasing the Spot spread
  - sending a null forward rate
  - skewing the mid-point of the Spot rate
- Restore rate from feed.

The Rate Monitor panel can show rates if

- They are for a direct pair
- They are for a crossed pair

In addition, the trader can enable or disable autotrading for a currency (Spot, individual tenors or all forwards) or all currencies.

---

**Note:** Keyboard short-cuts are available for these tasks.

**See Also:** [Rate Monitor panel keyboard short-cuts](#) on page 417.

Since ET 2.2, the overriding (skew/widen) and auto-trading actions will last till the next update or change from a trader if you set the following parameter in the TRM configuration file.

[fx]

PERSIST\_RATEMANAGEMENT\_DATA=1

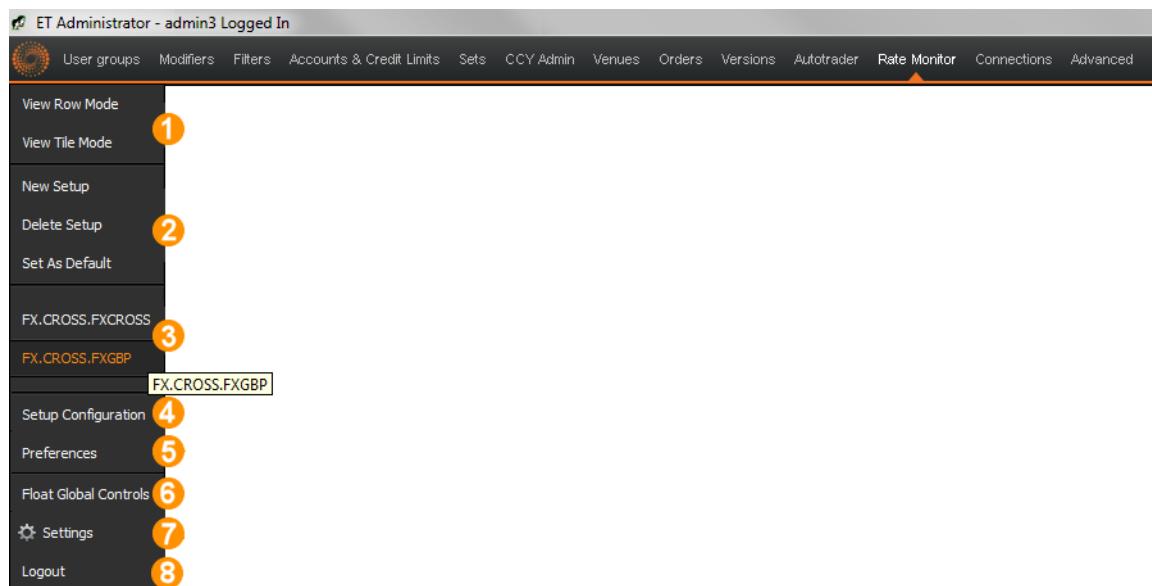
### Rate Monitor panel procedures

Relevant procedures for this panel are detailed in [Rate Monitor Panel Tasks on page 199](#).

## The Rate Monitor panel

To access the Rate Monitor panel, click the *Rate Monitor* button.

### Main Menu



Item	Description
View Row Mode	Displays the SPOT rate(s) in row(s). (This is equivalent to the Multi-SPOT in previous version.)
View Tile Mode	Displays the SPOT rate(s) in tiled panel(s).

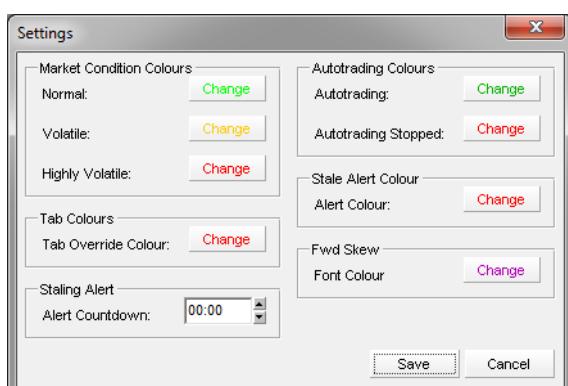
Item	Description
New Setup	Opens the <i>New Setup</i> window to create a new currency pairs view. <i>See Also:</i> <a href="#">To create a currency pair setup on page 199</a> .
Delete Setup	Deletes the current setup.
Set As Default	Sets the current setup as the default view when the Rate Monitor panel opens.

Item	Description
List of <Setup Name>	Display the selected setup in the current view. The instrument name (which is also known as branch name) is the prefix in the <i>Setup Name</i> . In case the name is cut because it is longer than the menu width, you can hover the mouse over the setup name to see the name in full.

Item	Description
<b>4</b>	Setup Configuration Displays the pane where you can manage the current setup by adding more currency pairs, removing selected currency pairs or arranging the order of selected currency pairs.
<b>5</b>	Item Description Preferences Opens the Settings window to change the colours used by the Rate Monitor panel, and the staling alert countdown. <i>See Also:</i> <a href="#">Settings window</a> on page 402.
<b>6</b>	Item Description Float Global Controls Opens the <i>Global Controls</i> window. <i>See Also:</i> <a href="#">Global Controls window</a> on page 403. Dock Global Controls Docks the <i>Global Controls</i> window which makes it disappear from the screen.
<b>7</b>	Item Description Settings Opens the <i>About ET Administrator</i> window. <i>See Also:</i> <a href="#">About ET Administrator</a> on page 110.
<b>8</b>	Item Description Logout Logs you out from ET Admin. <i>See Also:</i> <a href="#">Logging in and out</a> on page 112.

## Settings window

In the Settings window, you may configure both the colour coding of rates and market conditions in the applet and a countdown for the rate 'staling alert'.



Each rates display setting that is configurable in the Settings dialog is described in the following table:

Item	Description
<b>Market Condition Colours</b>	
Normal colour change button	Specify the colour of the value Normal, as displayed in the Rate Monitor panel Market column. Default = green
Volatile colour change button	Specify the colour of the value Volatile, as displayed in the Rate Monitor panel Market column. Default = yellow
Highly Volatile colour change button	Specify the colour of the value Highly Volatile, as displayed in the Rate Monitor panel Market column. Default = red
<b>Tab colours</b>	
Wrap-around	Where the Bid and Ask rates do not share the same Big Figures - i.e. when forward points are updated and the spread is greater than 100 pips - this setting specifies the colour in which the Big Figures are displayed. For example where for EUR.USD the Bid rate is 1.1098 and the Ask rate 1.1102, the rate is displayed in the Rate Monitor as 1.1098/02, the Big Figure (marked here in bold) is displayed in the 'Wrap-around' colour to signify that it is not the same as the Ask price
<b>Staling Alert</b>	
Alert countdown timer box	Specify the duration of the staling alert countdown. This value should not exceed the 'Max Time' parameter. Where Max Time is exceeded, countdown starts immediately from Max Time value.
<b>Autotrading Colours</b>	
Autotrading colour change button	Colour used to show that the rate is available for autotrading use. Default = green.
Autotrading stopped colour change button	Colour used when autotrading is not allowed. Default = red.
Stale alert colour change button	Colour used for the message that appears in the bottom of each currency pair view.
Forward skew font colour change button	Specifies the colour in which skewed forward rates will be displayed.
Save button	Saves the value entered into the <i>Alert countdown timer box</i> .

## Global Controls window

In the *Global Controls* window, you can

- Control system-wide autotrading.
- Set the market volatility rating.
- Reset spot rates.

- Stop trading on the entire ET system.



Item	Description
STOP AUTOTRADING button	Suspends all autotrading in ET. <i>See Also:</i> <a href="#">To stop autotrading across all currency pairs on page 207</a> .
START AUTOTRADING button	Resumes all autotrading in ET. <i>See Also:</i> <a href="#">To resume autotrading across all currency pairs on page 208</a> .
STOP FX button	Stops trading in all FX branches in ET. <i>See Also:</i> <a href="#">To suspend all trading (auto and manual) in all FX branches of the bank on page 209</a> .
STOP MM button	Stops trading in all MM branches in ET.
Global Market Condition button	Opens the <i>Set Global Market Condition</i> window. The button caption shows the selected condition which can be <i>N</i> (NORMAL), <i>V</i> (VOLATILE) or <i>H</i> (H VOLATILE). <i>See Also:</i> <a href="#">To set the market condition rating on page 209</a> .
RESET SPOT button	Clears any spot rate overrides in the currency pair view. <b>Note:</b> Any spot rate overrides set in other currency pair views (setups) will not be reset.

## Spot view

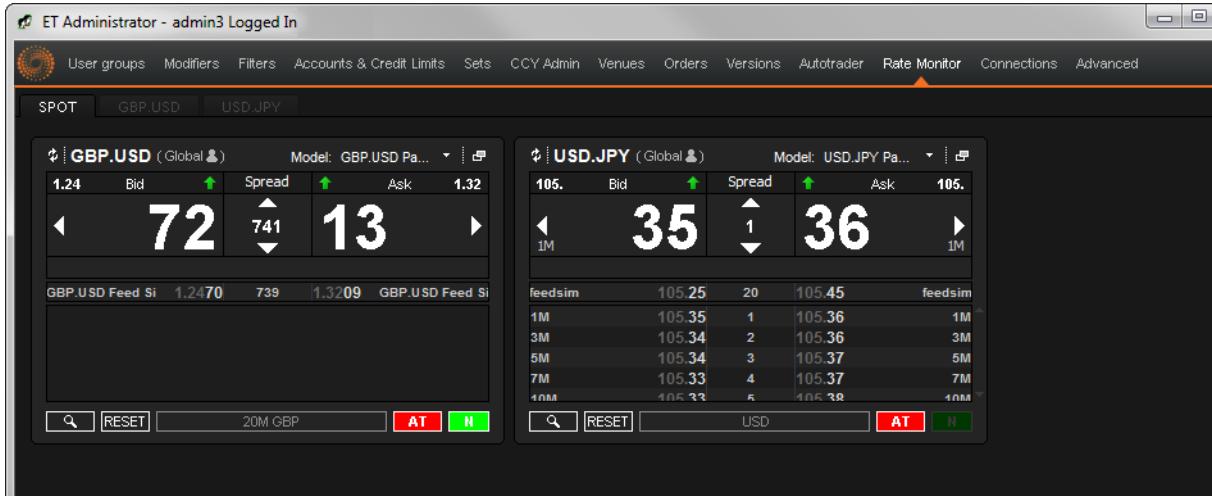


Figure 42: Spot view in ET 2.1

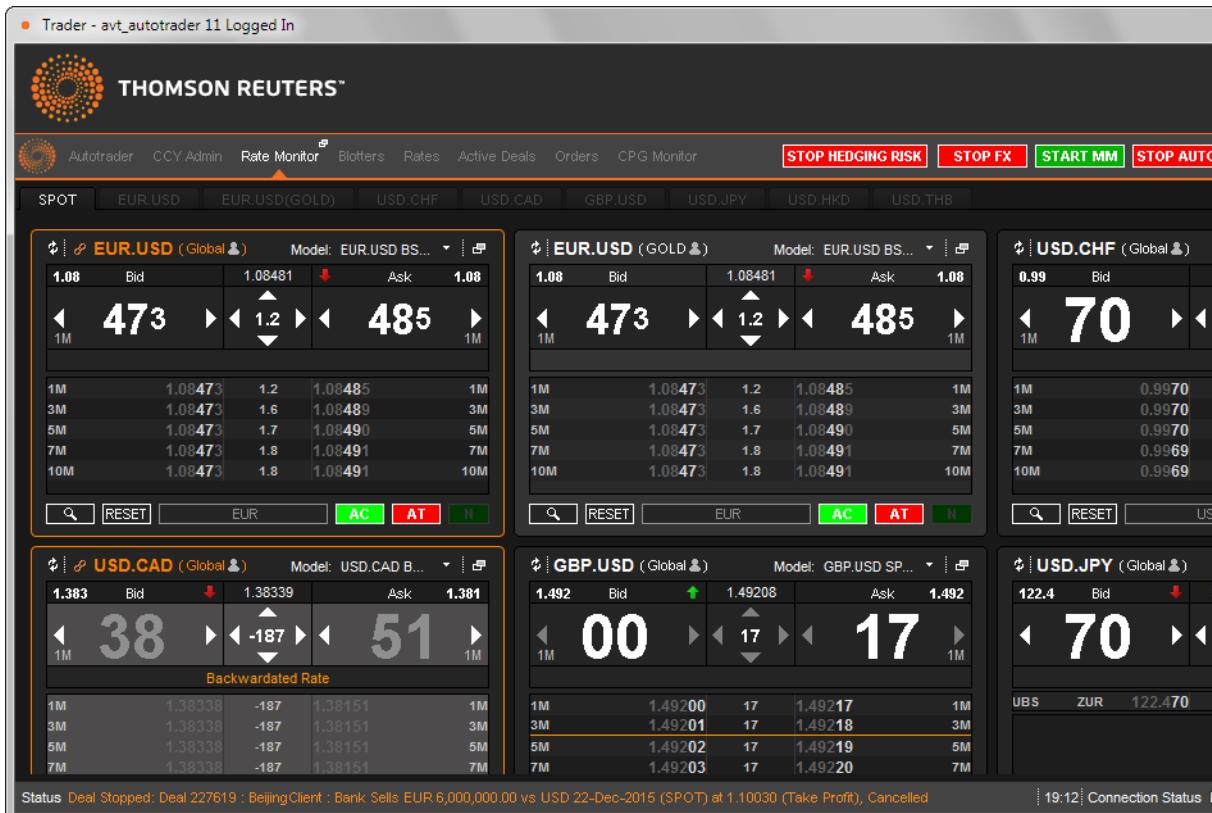


Figure 43: Spot view in ET 2.1

## Spot currency pair view

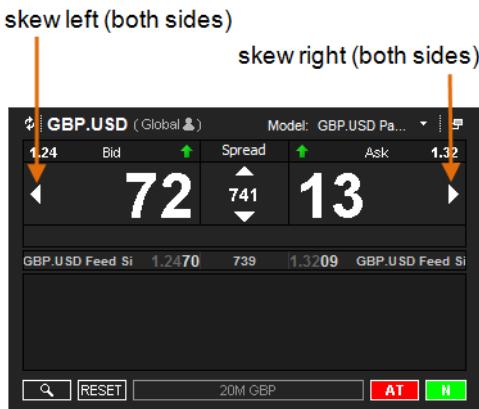


Figure 44: Spot currency pair view in ET 2.1

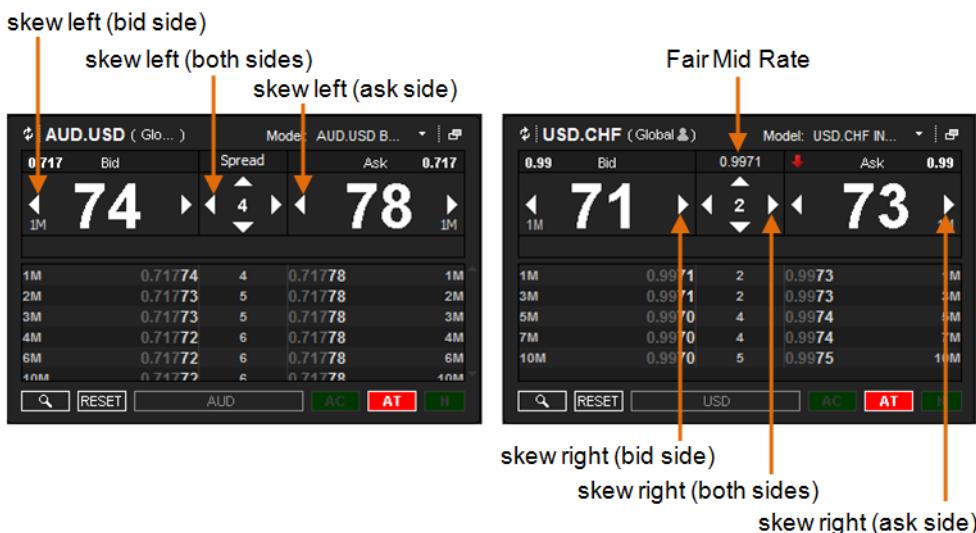


Figure 45: Spot currency pair view in ET 2.2

### Fair Mid Rate (available since ET 2.2)

Fair Mid Rate is generated from the market raw rates through the venues in CPG. It is displayed for each currency pair so that you (a trader) can use it as a reference point for your skew/spread. The Fair Mid Rate is shown on a currency pair from the CPG source rates. For other feed sources (non-CPG rates), the tile shows the word "Spread" instead as shown in [Figure 45](#).

### One-sided Skew (available since ET 2.2)

The skew control in the Rate Monitor allows one-sided change as well as both sides with the buttons described in [Figure 45](#). When you (a trader) have a position for a currency, and want to skew the rates only on one side, either right or left, you can keep the other side unchanged. For example, when you are short on INR, you would want to skew USD/INR to the right on the offer side but keep the bid unchanged. It should also be possible for you to create an asymmetric skewing of prices.

### Part of Book Control (available since ET 2.2)

When you skew/widen the rate in a band, it applies to that band including the lower bands. For example, when you have 1M, 3M, 5M, 7M and 10M. If you skew the rate in 5M, it will apply to 5M, 3M and 1M as well. You need to enable this feature in Advanced panel > Rates tab to allow part of book control ([To enable part of book control on page 235](#)).

## Sanity Adjustment for Part-of-Book Skew

The system does the sanity adjustment only on part-of-book skew. The sanity adjustment makes sure that a higher volume band does not have a smaller spread than a lower volume band. In general it does this by adjusting unskewed bands to be in line with skewed bands. If both manual skewing and auto skewing are both skewing at the same time, the manual bands are adjusted to be in line with auto skewed bands.

Additionally, since ET 2.2 SP1, the sanity adjustment logic has been improved to use the mid of the top of book as boundary so the rate cannot be skewed beyond that mid rate.

## Control Buttons

The buttons listed in the table below appear in each configured rate view.

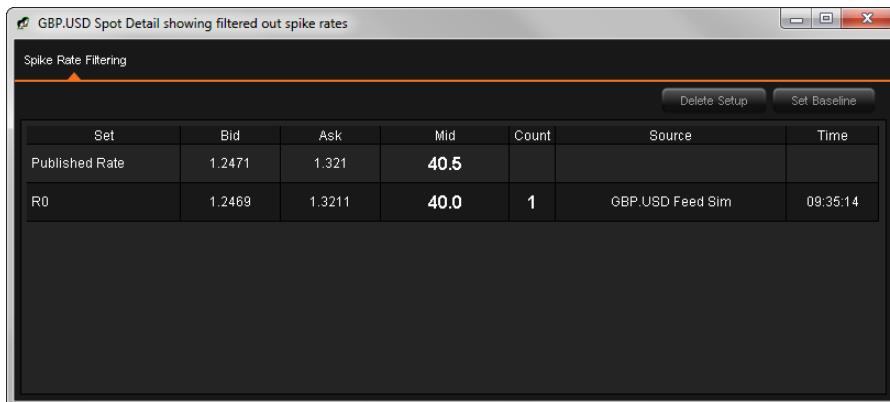
Item	Description
Skew Value drop-down list	You need to click the  button in the top left corner to view this item. The value by which the SPOT rates will change when skewed either by the button cluster in the top panel, or by the individual skew buttons in each currency pair window. <b>Note:</b> If no skew value is selected, the value set in the Spot Controls pane in the CCY Admin panel is used. This is 0.01 by default.
Model drop-down list	The name of the currency model currently in effect. Changing the model here has an immediate effect and overrides the current active model set in the CCY Admin panel.
Float button 	Toggles between a docked and floating panel.
Skew left button 	Skews the spot rate with respect to the mid rate.
Skew right button 	See Also: <a href="#">Figure 44</a> and <a href="#">Figure 45</a>
Widen button 	Increases the spread.
Tighten button 	Decreases the spread.
red AT button (Suspend Autotrading button)	Suspends autotrading for the currency pair. See Also: <a href="#">To stop autotrading in a single currency pair on page 208</a> .
green AT button (Resume Autotrading button)	Resumes autotrading for the currency pair. See Also: <a href="#">To resume spot autotrading in a single currency pair on page 208</a>
Publication status	Displays the status of the rate that has been published to the Client. If the rate is LIVE (or ready for trade), nothing will be displayed. If the rate is stale (e.g. Backwardated Rate), the status will be displayed.
Good for amount box	The Good For amount for the currency pair. This is set in the CCY Admin panel, unless overridden by entering a value in this box. See Also: <a href="#">To override the Good For amount on single currency pairs on page 209</a> .
Auto Volatility checkbox	Enables the automatic volatility switching functionality. You need to click the Market Condition button to view this item. The volatility setting is automatically changed by analysing the incoming rate spread.
Market Condition button	The market condition for the currency pair. This is set on a global level by the Global Market Condition button in the tool bar, unless overridden by changing the value here. See Also: <a href="#">To set the market condition rating for a single currency pair on page 209</a> .
RESET button	Clears the changes made to the rates.

Item	Description
View details button 	Opens the spot details window.

### Spot details window

The spot detail window is shown by clicking the *View details* button .

See Also: [Tolerance processing on page 474](#).



Field	Description
Delete Setup button	Deletes the selected R row
Set Baseline button	Sets the selected row as baseline or 'good' rate.

### Auto Control (available since ET 2.2)

The Auto Control feature supports only Spot view.

#### Auto Control (AC) button

Once you complete the required setting (see: [To set a currency pair model and the permissions for Auto Control on page 207](#)), the AC button appears for that model of the currency pair.



Figure 46: Rate Monitor panel with the AC button.

Item	Explanation
<b>AC</b>	You click this button to enter the auto-control mode. The system removes skewing values from the bands that match the auto-control conditions. In this mode, the system auto-skews the rates whenever the open amount in the Threshold Amount Monitor matches the pre-defined condition.
<b>AC</b>	You click this button to exit the auto-control mode. The system removes the skewing values applied by the Auto Control feature.

### The auto-skewing trigger

While the currency pair model is in the auto-control mode, the system automatically skews the rates whenever the open amount in the Threshold Amount Monitor matches a pre-defined condition. The system automatically skews the rates by the skew% defined in that condition.

### The separating line

The bands that are not in range of the defined conditions will be in manual-control. In the tile, there is a line to separate between the bands in auto-control and manual-control.

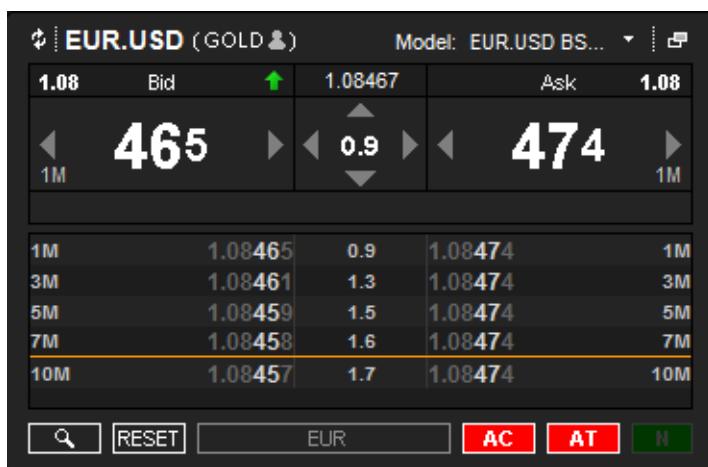


Figure 47: A tile of a currency pair showing the separating line between the bands in auto-control and manual-control

For example, you have the price ladder with 1M, 3M, 5M, 7M and 10M; and you set the conditions (threshold amounts and skew%) in CCY Admin panel as follows:

Open Amount >=	Skew%	Explanation
1M	10%	When the open amount is equal or greater than 1M but still less than 3M, the system skews the rates by 10%.
3M	20%	When the open amount is equal or greater than 3M but still less than 5M, the system skews the rates by 20%.
5M	30%	When the open amount is equal or greater than 5M but still less than 7M, the system skews the rates by 30%.
7M	50%	When the open amount is equal or greater than 7M, the system skews the rates by 50%.

The line separates between 7M and 10M, because 7M is the last amount among the conditions which is still in auto-control. The 10M band is out of range, so it is in manual control.

### Scenario 1

The open amount is 4M.

Based on the setting in the example above, the matched condition is the amount 3M, so the skew% to apply to the rates is 20%. The system will auto-skew the rates at the bands below or equal 4M (which are 1M and 3M bands).

## Scenario 2

The open amount is 12M.

Based on the setting in the example above, the matched condition is the amount 7M, so the skew% to apply to the rates is 50%. The system will auto-skew the rates at the bands below or equal 7M (which are 1M, 3M, 5M, and 7M bands). The 10M band is excluded because it is in manual control.

### Volatile Skew% and H.Volatile Skew% (since ET 2.2 SP1)

Auto Control supports multi-tiered models, which means the rates can also get skewed based on volatility level. If you enable the Multi-tiered model feature, you can additionally set Skew% for Volatile and H.Volatile.

#	Open Amount >=	Skew %	Volatile Skew %	H.Volatile Skew %
1	1M	2	5	10
2	3M	20	25	30
3	5M	25	46	50

**Figure 48:** The Volatile Skew% and H.Volatile Skew% columns in Auto Control setting for a multi-tiered model.

### Channel Link (available since ET 2.2)

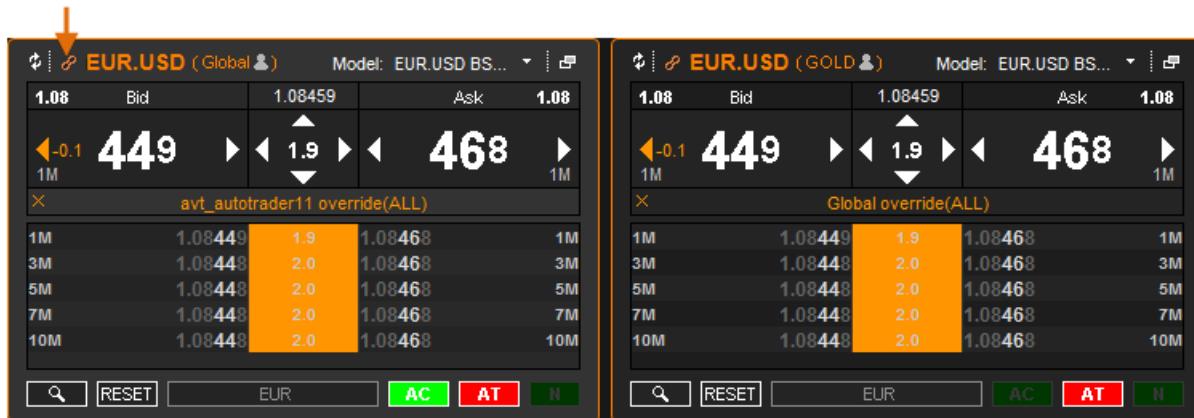
The Channel Link feature supports Spot view and Forwards view. It includes the following controls:

- Skewing the rates
- Widening/tightening the rates
- Stopping/starting autotrading

This feature excludes the action that you type at the rate to override.

Once you enable the Channel Link feature (see [To enable Channel Link per model \(available since ET 2.2 SP1\) on page 189](#)), you can control the custom channel(s) of that model via the Global channel. The border of the tiles in Rate Monitor are highlighted as shown below to indicate that the Channel Link feature is enabled.

### Channel Link icon



**Figure 49:** A custom channel (on the right) is linked with the Global channel (on the left)

The pips applied from the Global channel to a linked custom channel can only be cancelled at the Global channel.

For example, you apply 3 pips skew at the Global channel;

1. Both (Global and custom) channels have 3 pips applied.
2. At the custom channel, you add 1 more pip so altogether 4 pips applied.
3. At the custom channel, if you click "X", it will only cancel the 1 pip.

At the custom channel, you can cancel the pips inherited from the Global channel only after you disable the Channel Link feature.

See Also: [To disable Channel Link per model \(available since ET 2.2 SP1\) on page 190](#)

See Also: [Matrix of expected behaviour with different Channel Link & Auto Control settings on page 411](#)

### Matrix of expected behaviour with different Channel Link & Auto Control settings

This matrix complies with ET 2.2 SP1 onwards.

Number	Setting		Expected Behaviour	
	Auto Control	Channel Link	Auto-Control Based on individual channel setting?	Inherit from Global?
			* When open amount in Threshold Amount monitor reaches the amount you set in CCY Admin, it will apply skew% to the rate.	* Inherit Skew/widen, Stop auto trading, volatility from Global (Including manual skew/widen and auto control)
1 (Default)	Disabled	Disabled	No	No
2	Disabled	Enabled	No	Yes
3	Enabled	Disabled	Yes	No
4	Enabled	Enabled	No	Yes

## Forwards view

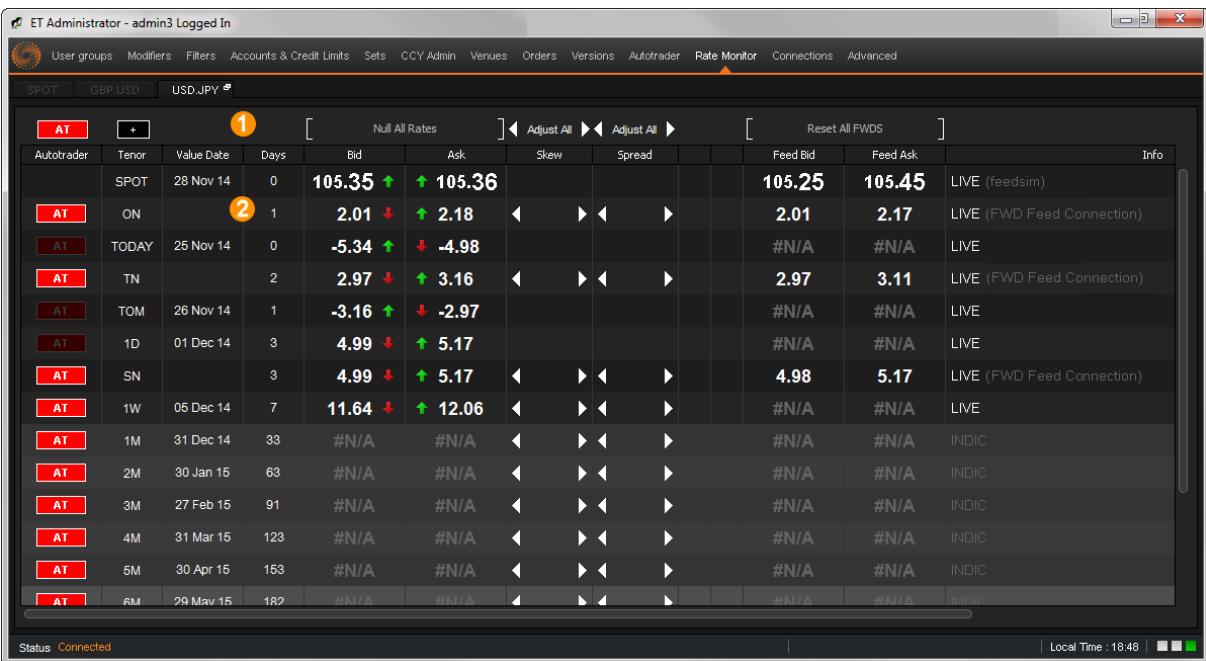


Figure 50: Forwards view in ET 2.0 and ET 2.1

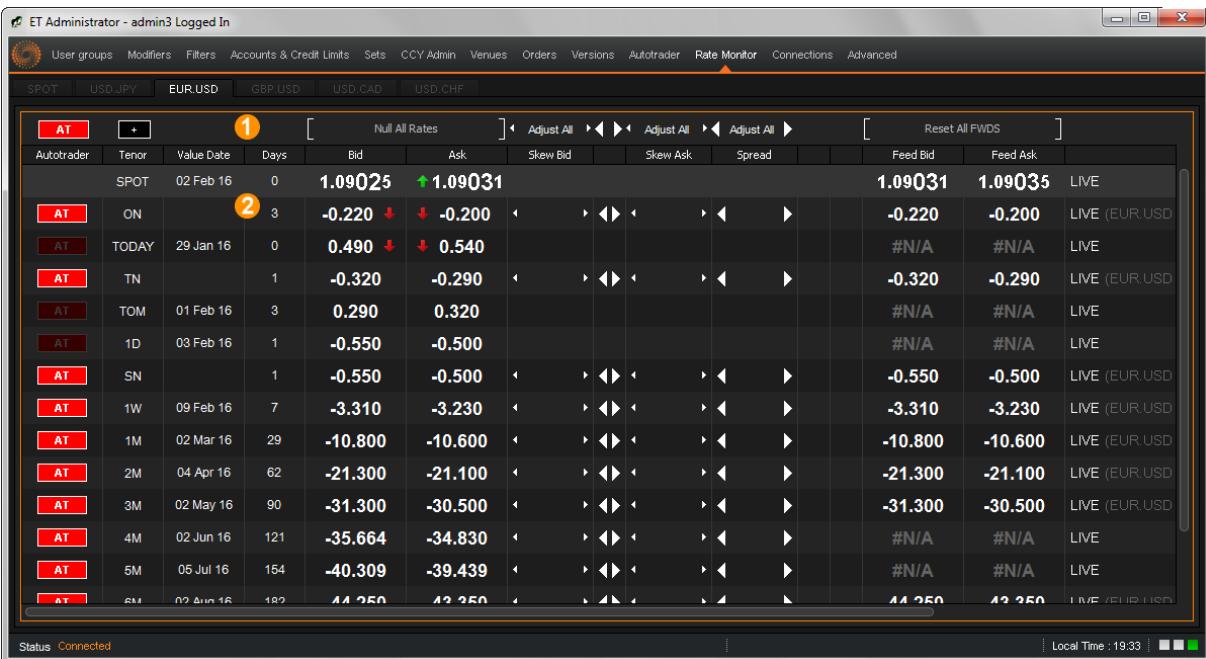


Figure 51: Forwards view with one sided skew introduced in ET 2.2

## Top panel

The top panel is shown by ①.

Field	Description
red AT button	Suspends autotrading in all forward tenors.
green AT button	Resumes autotrading in all forward tenors.
Null All Rates button	Sends a null rate for all forward tenors.

Field	Description
Specific Date button	Opens a window for the creation of a specific forward date. <b>See Also:</b> <a href="#">To add forward points for a specific date on page 206.</a>
Reset All FWDS button	Clears the changes made to the forward points.
Float button	Float the currency pair window.
Adjust All button (above the Skew column)	Left and right buttons skews the forward rates with respect to the mid rate.
Adjust All button (above the Spread column)	Left to decrease (tighten) and right to increase (widen) the spread of forward rates
Adjustment Value drop-down	The value by which the forward rates will change when skewed either by the button in the top panel, or by the individual skew buttons in each tenor row. <b>Note:</b> If no skew value is selected, the value set in the Forward Controls panel in the CCY Admin panel is used. This is 0.01 by default. <b>See Also:</b> <a href="#">To edit the skew value for forward points on page 194.</a>

## Information panel

The information panel is shown by

Field	Description
Skew left both sides button	Skews the forwards rate in that row with respect to the mid rate.
Skew right both sides button	
Skew left one side button	
Skew right one side button	
Spread left button	Increases the spread in that row.
Spread right button	Decreases the spread in that row.
Undo Skew & Widen button	Clears the changes made to the forwards rate in that row.
Undo Forward Update button	Clears the changes made to the forwards rate in that row.

## Tenors

Each pair instrument has a number of tenors that represent the set of values at a certain point in time.

There are several types of tenor:

- SPOT provides the actual ask/mid/bid price on the spot date (for most currencies two working days after TODAY, although some currency pairs are "one day to spot" so that SPOT = TOMORROW).
- Standard tenors (1D, 2D, 1W, 1M, 1Y etc) which display forward points for standard trading periods. The standard tenors are listed in the Publishable Tenors property of the default instrument.
- Specific date tenors which include Spike Date tenors representing points for single fixed future dates (IMM etc), and Step Date tenors (typically a pair of dates) which represent a change in the pricing curve (turn of year).
- The Swap points (ON TN etc.) that appear in the Publishable Tenors represent the cost or profit of exchanging (or swapping) one currency for another over a certain period of time (that is between two specified tenors). This cost or profit is the interest rate differential between the two currencies expressed in foreign exchange points.

Dates which do not correspond to a tenor are simply called "broken" dates

Tenor	Description
SPOT	The spot price (delivery generally for 2 business days from today). ON (OverNight) Today to Tomorrow. TN (Tomorrow Next) Tomorrow to Spot. SN (SPOT Next) SPOT to 1 Business Day after SPOT. SW (SPOT Week) Spot to 1 Week (or 7 calendar days after SPOT).
ON, TN, SN	Displays the forward points adjusted for outright deals as opposed to swap deals for value today (TODAY) or value tomorrow (TOM).
TODAY TOM	Working days after SPOT.
1D (SN) 2D 3D 4D 5D 6D 1W (SW) 2W 3W	7,14 and 21 calendar days from SPOT.
1M 2M 3M 4M 5M 6M 7M 8M 9M 10M 11M	Calendar months after SPOT. Assuming no public holidays, these will be the same value date for each month as the SPOT value, however they will be affected by the "end/end" rule. In these cases, if SPOT value falls on the last business day of the month, all tenors are set to the last business day of the month respectively. If any of these tenors fall on a non-working day, then the date is moved backwards to the last business day in that month rather than moving forwards into the next month.
1Y	1 calendar year after SPOT. Since this is effectively 12M, the "end/end" rule will still apply.

## Row view (Multi SPOT)

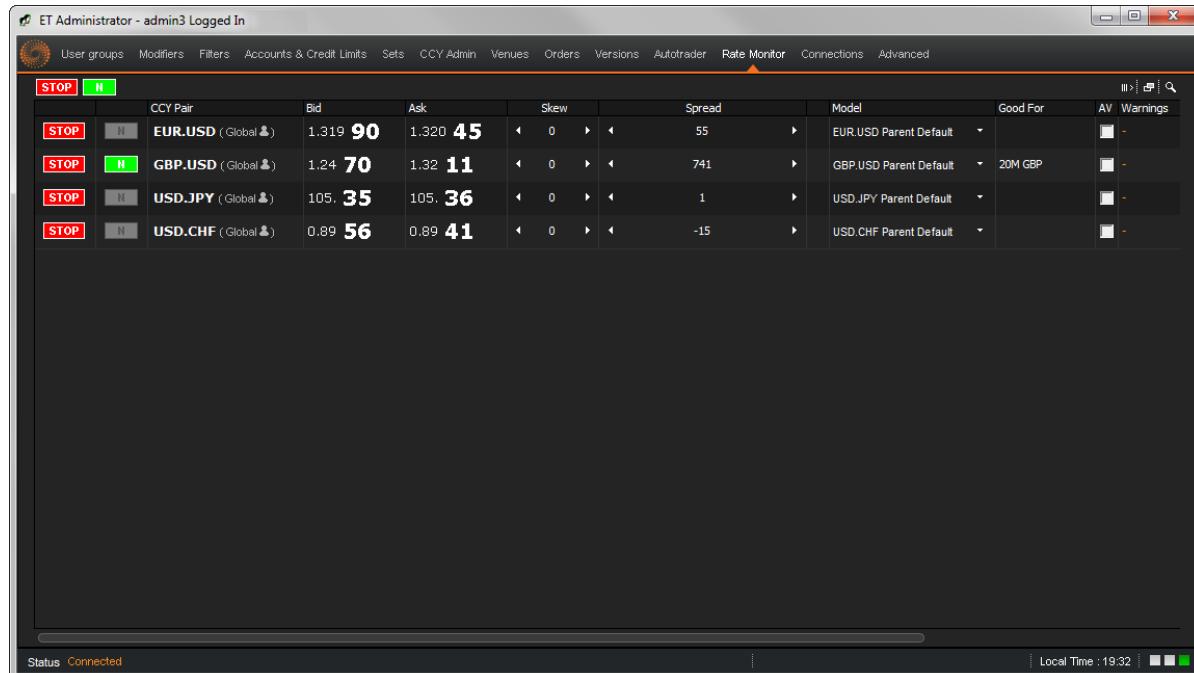


Figure 52: Spot in Row view in ET 2.0 and ET 2.1

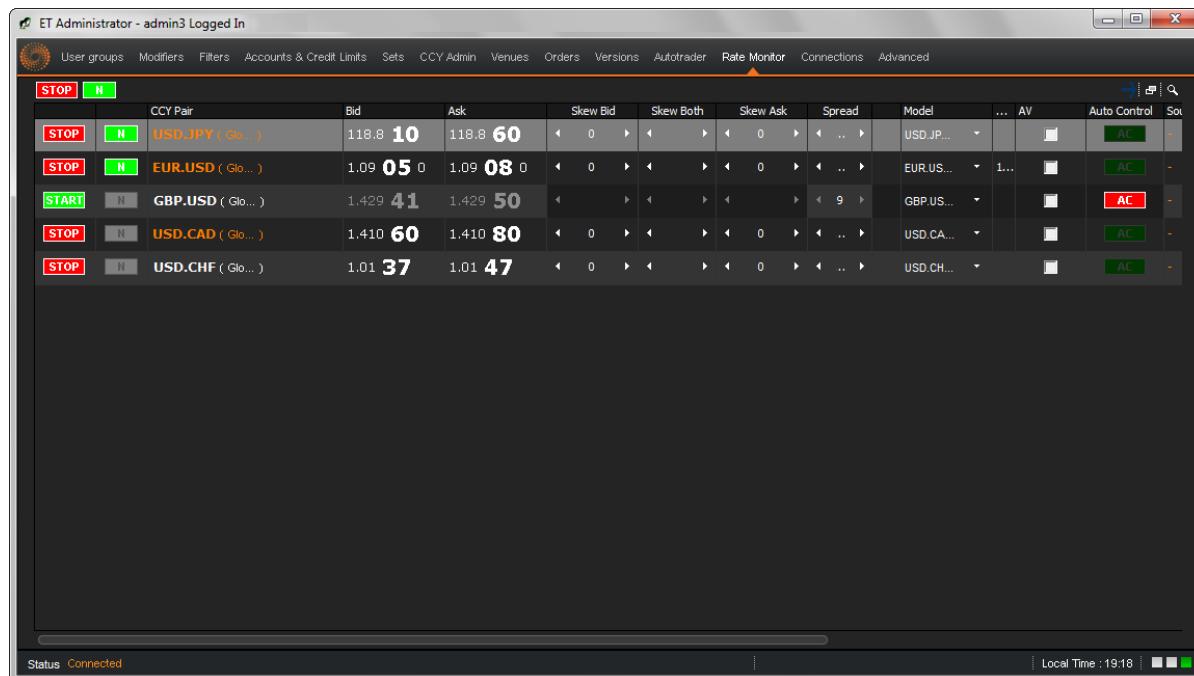


Figure 53: Spot in Row view with one-sided skew and Auto Control introduced in ET 2.2

Item	Description
STOP/START (Autotrading) button	Stop/Start Autotrading for every row.
Shrink/Expand button	Toggles the full / shrink view mode.
Float/Dock button	Toggles between a docked and floating panel.

Item	Description
View details button 	Opens the spot details window.

The buttons listed in the table below appear in each row of Multi SPOT view (expand mode view).

Item	Description
Stop Autotrading button	Suspends autotrading for the currency pair. <a href="#">See Also: To stop autotrading in a single currency pair on page 208.</a>
Volatility button	Sets the volatility to normal, volatile or highly volatile.
Skew left both sides button	
Skew right both sides button	
Skew left BID side (since ET 2.2)	Skews the spot rate with respect to the mid rate.
Skew right BID side (since ET 2.2)	
Skew left ASK side (since ET 2.2)	
Skew right ASK side (since ET 2.2)	
Widen button (Spread right)	Increases the spread.
Tighten button (Spread left)	Decreases the spread.
Clear skew/widen button 	Clears the skew/widen made to the spot rate.
Undo button 	Undo all changes to the spot rate.
Model drop-down list	The name of the currency model currently in effect. Changing the model here has an immediate effect and overrides the current active model set in the CCY Admin panel.
Good for amount field	The Good For amount for the currency pair. This is set in the CCY Admin panel, unless overridden by entering a value in this box. <a href="#">See Also: To override the Good For amount on single currency pairs on page 209.</a>
Skew Value drop-down	The value by which the SPOT rates will change when skewed by the individual skew buttons in each currency pair row. <b>Note:</b> If no skew value is selected, the value set in the Spot Controls pane in the CCY Admin panel is used. This is 0.01 by default.
Automatic Volatility checkbox	Enables the automatic volatility switching functionality. The volatility setting is automatically changed by analysing the incoming rate spread.
<b>AC</b>	You click this button to enter the auto-control mode. The system removes skewing values from the bands that match the auto-control conditions. In this mode, the system auto-skews the rates whenever the open amount in the Threshold Amount Monitor matches the pre-defined condition.

Item	Description
<b>AC</b>	You click this button to exit the auto-control mode. The system removes the skewing values applied by the Auto Control feature.
Market Condition button	The market condition for the currency pair. This is set on a global level by the Global Market Condition button in the tool bar, unless overridden by changing the value here. <b>See Also:</b> <a href="#">To set the market condition rating for a single currency pair on page 209</a> .
View details button	Opens the spot details tolerance details window.
Publication status	Displays the status of the rate that has been published to the Client. If the rate is LIVE (or ready for trade), nothing will be displayed. If the rate is stale (e.g. Backwarddated Rate), the status will be displayed.

## Rate Monitor labels

The following strings.txt entries configure the labels in the Rate Monitor panel:

String	Default Value	Rate Monitor panel area
202238	Adjust All Tenors	Forwards view
202239	Skew Value	Forwards view
202241	RESET SPOT	Global Controls
202081	STOP FX	Global Controls
202082	START FX	Global Controls
202085	STOP MM	Global Controls
202086	START MM	Global Controls

## Rate Monitor panel keyboard short-cuts

Keyboard short-cuts are available for the menu bar, spot and forward views.

### Menu bar

Operation	Default keyboard short-cut
Stop all autotrading	Ctrl-p
Start all autotrading	Ctrl-o
Select SPOT panel	Ctrl-b
Select forward panel 1 ... 10	F1 ... F10
Select forward panel 11 ... 20	F11 ... F20
Set NORMAL volatility (Global)	Alt-n
Set VOLATILE volatility (Global)	Alt-v
Set HIGHLY VOLATILE volatility (Global)	Alt-h
Reset all Spot	Ctrl-r

## Spot currency pair view

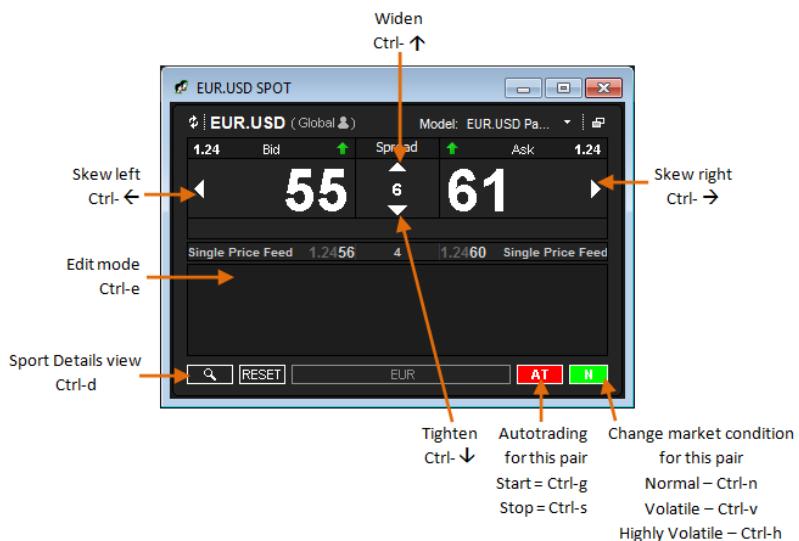


Figure 54: Spot currency pair view in ET 2.0 and ET 2.1

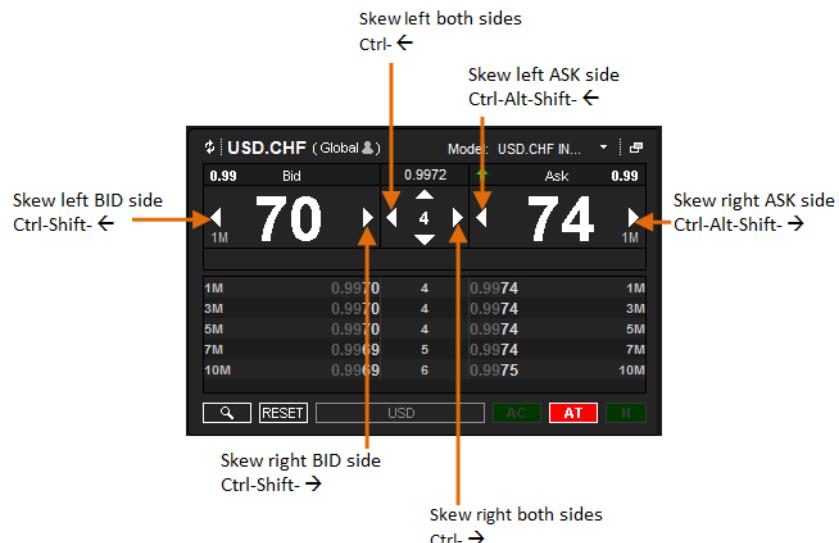


Figure 55: Additional keyboard short-cuts for one-sided skew introduced in ET 2.2

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**Note:** Other short-cuts (apart from those for one-sided skew) remain the same.

---

Operation	Default keyboard short-cut
Select SPOT panel 1 ... panel 9	Ctrl-1 ... Ctrl-9
Select SPOT panel 10	Ctrl-O
Select SPOT panel 11 ... panel 19	Ctrl-Alt-1 ... Ctrl-Alt-9
Select SPOT panel 20	Ctrl-Alt-O
Toggle Spot edit mode	Ctrl-e
Widen spread	Ctrl-up
Tighten spread	Ctrl-down
Skew left both sides	Ctrl-left

Operation	Default keyboard short-cut
Skew right both sides	Ctrl-right
Skew left BID side (since ET 2.2)	Ctrl-Shift-left
Skew right BID side (since ET 2.2)	Ctrl-Shift-right
Skew left ASK side (since ET 2.2)	Ctrl-Alt-Shift-left
Skew right ASK side (since ET 2.2)	Ctrl-Alt-Shift-right
Undo skew/widen	Ctrl-Shift-f
Set normal market condition	Ctrl-n
Set volatile market condition	Ctrl-v
Set highly volatile market condition	Ctrl-h
View spot details panel	Ctrl-d
Setup tab up	Alt-up
Setup tab down	Alt-down
Publish from feed	Ctrl-f
Stop autotrading	Ctrl-s
Start autotrading	Ctrl-g
Open good for dialog (selected SPOT)	Alt-g
Reset good for amount (selected SPOT)	Alt-d

### Forward currency pair view

The screenshot shows the forward currency pair view interface. Key components include:

- Top Bar:** Shows tabs for SPOT, EUR.USD, EUR.USD(Channel1), and USD HKD(Channel1). It includes buttons for AT (Autotrader), + (Add new), Null All Rates, Adjust All (left and right), and Reset All FWDS.
- Table Headers:** Autotrader, Tenor, Value Date, Days, Bid, Ask, Skew, Spread, Feed Bid, Feed Ask.
- Data Rows:** One row for EUR.USD showing AT ON, Tenor 15 Jan 15, Days 0, Bid 1.31995 (red), Ask 1.32055, Skew 2.00 (green), Spread 2.12, Feed Bid 1.31997, Feed Ask 1.32053, and LIVE status.
- Bottom Buttons:** AT, +, Start autotrading forwards for this pair (Ctrl-g), Stop autotrading forwards for this pair (Ctrl-s), F9 (Editing forward points), Tab (Edit next cell), Undo Overridden (Ctrl-f), and Undo Skew/Widen (Ctrl-Shift-f).

Orange arrows point to specific controls with their corresponding keyboard shortcuts:

- Select SPOT tab (Ctrl-b)
- Select forward view for editing F<n> e.g. F1 (Ctrl-m)
- Add new a specific date (Ctrl-m)
- Set Null rate (Ctrl-n)
- Global skew left (Alt-left)
- Global skew right (Alt-right)
- Global widen (Alt-up)
- Publish from feed (Ctrl-f)
- Start autotrading forwards for this pair (Ctrl-g)
- Stop autotrading forwards for this pair (Ctrl-s)
- Editing forward points (F9)
- Edit next cell (Tab)
- Undo Overridden (Ctrl-f)
- Undo Skew/Widen (Ctrl-Shift-f)

Operation	Default keyboard short-cut
Global widen	Alt-up
Global tighten	Alt-down
Global skew left	Alt-left
Global skew right	Alt-right
Set null	Ctrl-n
Apply price updates	Ctrl-a

Operation	Default keyboard short-cut
Undo price updates	Ctrl-u
Start forward editing	F9
Edit next cell	Tab
Reset All FWDS (Publish from feed)	Ctrl-f
Undo skew/widen	Ctrl-Shift-f
Stop autotrading	Ctrl-s
Start autotrading	Ctrl-g
Add new specific dates	Ctrl-m

### Row view (Multi SPOT view)

Multi SPOT view is known as Row Mode view in ET 2.0 onwards.

Operation	Default keyboard short-cut
Skew Left both sides	Ctrl-left
Skew Right both sides	Ctrl-right
Skew left BID side (since ET 2.2)	Ctrl-Shift-left
Skew right BID side (since ET 2.2)	Ctrl-Shift-right
Skew left ASK side (since ET 2.2)	Ctrl-Alt-Shift-left
Skew right ASK side (since ET 2.2)	Ctrl-Alt-Shift-right
Widen	Ctrl-up
Tighten	Ctrl-down
Switching BID to ASK	Tab
Switching ASK to BID	Shift-tab
Stop	Ctrl-s
Start/Go	Ctrl-g
Select 1st Row	F10
Select Previous Row	Down
Select Previous Row	Up

## Appendix Z Reference

## Advanced (formerly Global) Panel

The Advanced panel allows you to:

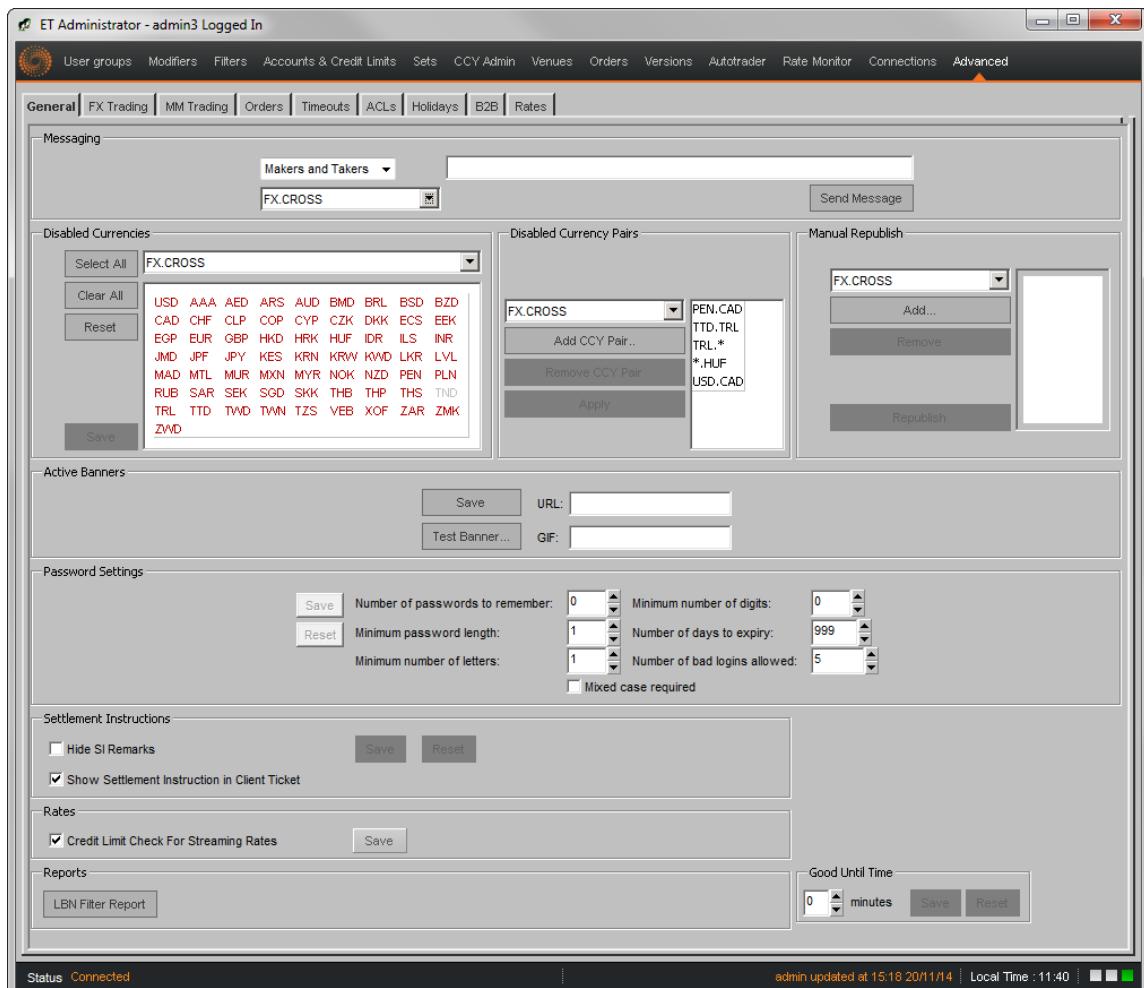
- Send a message to end-users logged into the client and / or trader applets.
- Globally disable currencies and currency pairs by branch.
- Globally redefine the currency pairs available to users.
- Manage password rules for all users.
- Permission ET for auxiliary trade types, Good For amounts and multi-branch FX.
- View the allocation of LBN Filters to LBNs.
- Configure global LOMS settings and order book exporting.

### Advanced panel procedures

Relevant procedures for this panel are detailed in [Advanced \(formerly Global\) Panel Tasks on page 225](#).

#### General tab

To access the Advanced panel General tab, click the Advanced button and the *General* tab.



## Messaging panel

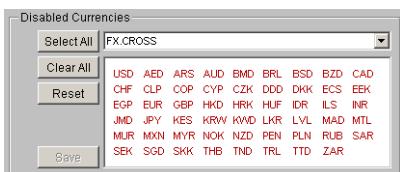


**Figure 56:** Advanced panel, general tab, messaging panel

This panel allows you to send message to users logged into the client and trader applets.

Item	Description
User type drop-down	Message destination. <ul style="list-style-type: none"> <li>• Makers - those users logged in to the trader applet.</li> <li>• Takers - those users logged into the client applet.</li> </ul>
Instrument drop-down	The FX or MM branch (Instrument names for FX and MM).
Send Message button	Sends the message in the text box.

## Disabled Currencies panel



See Also: [To globally suspend a currency on page 226](#).

Item	Description
Select All button	Selects all the currencies listed.
Clear All button	Clears all the selected currencies listed.
Reset button	Resets the currency selection to the selection last saved to the database.
Save button	Saves the currently selected currencies to be disabled.

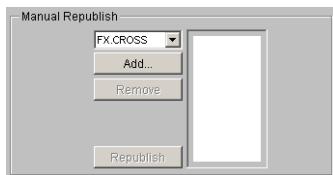
## Disabled Currency Pairs panel



See Also: [To globally suspend a currency pair on page 226](#).

Item	Description
Add CCY Pair button	Opens the <i>Select Currency Pairs</i> window to add currency pairs to the list of those to be disabled.
Remove CCY Pair button	Removes the selected currency pair from the list of currency pairs to be disabled.
Apply button	Disables the chosen currency pair for the chosen branch.

## Manual Republish panel



This panel is used to force a rate update out to applet users. This action maybe appropriate if the modifier values have been changed by an administrator, and the new margins need to be pushed out to the client and trader applets immediately.

Item	Description
Add button	Opens the <i>Select Currencies</i> window to add currencies for republishing.
Remove button	Removes the selected currency from the list of currencies to be republished.
Republish button	Manually republish the currencies listed and those that match any wildcards used.

The Any button adds a wildcard to the currency selection. The following table contains descriptions for some typical pattern examples:

Currency Selection	Resultant Pattern	Description
*	*	Any cross.
EUR*	EUR*	Any EUR quotes cross.
USD	*USD*	Any cross that contains USD.
GBP.USD	GBP.USD	Only the GBP.USD rate.

## Active Banners panel



Item	Description
URL text box	The URL to which client users will be taken when clicking an active banner. For example, if the url for launching Admin is "https://bank.fx.com/admin.html", put "https://bank.fx.com" in this field.
GIF text box	The location of the .gif file for the banner that will appear above the client applet. The file must reside in a sub-directory called <i>gif</i> at the top level of the web server.
Save button	Saves the active banners configuration
Test Banner	Opens the banner file found at: <b><a href="https://&lt;web server&gt;/gif/&lt;GIF text box entry&gt;">https://&lt;web server&gt;/gif/&lt;GIF text box entry&gt;</a></b>

## Password Settings panel

The screenshot shows a dialog box titled "Password Settings". It contains several input fields and buttons:

- Save** and **Reset** buttons.
- Number of passwords to remember:** A numeric box set to 0.
- Minimum number of digits:** A numeric box set to 0.
- Minimum password length:** A numeric box set to 1.
- Number of days to expiry:** A numeric box set to 9999.
- Minimum number of letters:** A numeric box set to 1.
- Number of bad logins allowed:** A numeric box set to 5.
- Mixed case required:** A checkbox that is unchecked.

Item	Description
Save button	Saves the changes made to the password settings to the database.
Reset button	Resets the password settings to the those last saved to the database.
Number of passwords to remember numeric box	The number of previous passwords ET will store in the database. The user will not be able to change his or her password to one that matches a previously used password stored in the database.
Minimum number of letters numeric box	The minimum number of letters passwords must contain.
Mixed case required checkbox	If ticked, passwords will have to contain both upper and lower case letters. <b>Note:</b> This checkbox activates if the <i>Minimum number of letters</i> value is two or higher.
Minimum number of digits numeric box	The minimum number of digits passwords must contain.
Number of days to expiry numeric box	The number of days before passwords expire.
Number of bad logins allowed numeric box	The number of failed login attempts allowed before the user's account is locked. <b>See Also:</b> <a href="#">To unlock an account on page 128</a> .

## Settlement Instructions

The screenshot shows a dialog box titled "Settlement Instructions". It contains three checkboxes:

- Hide SI Remarks
- Show Settlement Instruction in Client Ticket
- Save** and **Reset** buttons.

Item	Description
Hide SI Remarks checkbox	If unticked (default): Remarks button is not displayed. All messages to the trader default to 'SSI'. If ticked: Display Remarks button in SI field. (Click on Change button in SI field in Deal ticket, Remarks button is available right next to Cancel button.)
Show Settlement Instruction in Client Ticket	If ticked: Display settlement instructions (SI) in Deal ticket. If unticked (default): Settlement instructions (SI) are not displayed.

## Multi Branch

Item	Description
Enable Multi Branch CCY Pairs checkbox	Activates the Multi-Branch FX functionality in ET. <b>See Also:</b> <a href="#">Multi-branch FX on page 78</a> .
Asset drop-down	The asset used for the TRM rate repository when Multi-Branch FX functionality is activated. <b>See Also:</b> <a href="#">Multi-branch FX on page 78</a> .

## Rates

Item	Description
Credit Limit Check for Streaming Rates checkbox	Enables streaming rates to be credit checked for the subscription amount in the client applet. If the dealt amount is over the credit limit, the one-click rates are purple and one-click trading is not possible. <b>See Also:</b> <a href="#">One-click Trading on page 43</a> .

## Reports

Item	Description
LBN Filter Report button	Opens the <i>LBN Filter Report</i> window that details, in an XML format, all LBN filters assigned to or inherited by all LBN groups and users.

## Show Currencies

This panel is used to redefine the currencies seen by end-users at a global level.

---

**Note:** The items listed here are User/Group Currency Sets created in the User CCY panel.

**See Also:** [To create a User/Group CCY set on page 161](#).

Item	Description
User Currency sets box	The available User Currency Sets in ET.
Save button	Saves any changes made to the selection of User Currency Sets.

---

**Note:** The following parameter must be set to display the *Show Currencies* panel in the Advanced panel.

<param name="showGlobalPanelCCYSets" value="true">

Default: false

## FX Trading tab

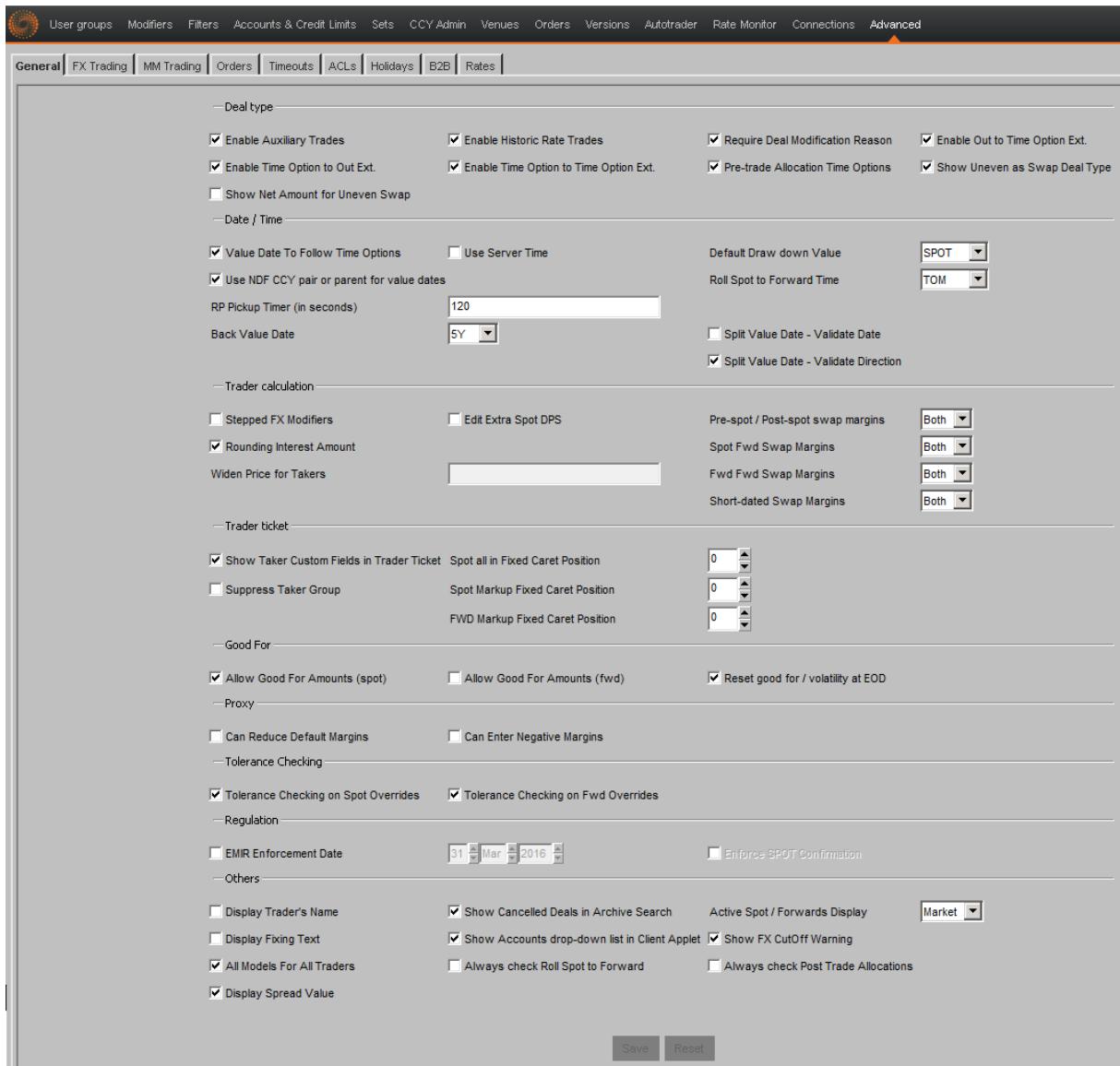
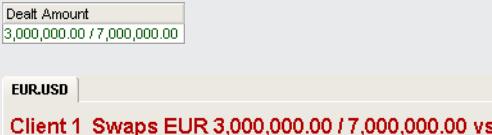
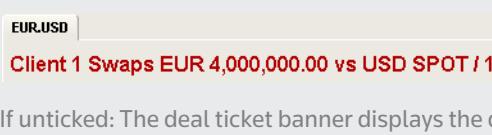


Figure 57: Advanced panel, FX Trading tab (screenshot from ET 2.2 SP2)

### Deal Type section

Item in Deal Type section, FX Trading tab	Description
Enable Auxiliary Trades checkbox	Enables Auxiliary Trades in ET. <b>Note:</b> Client users must also be permissioned at user or group level. <b>See Also:</b> <a href="#">FX Trading tab on page 262</a> .
Enable Out to Time Option Ext. checkbox	Enables Out to Time Option Extension an outright or far leg of swap trade in ET. <b>Note:</b> Client users must also be permissioned at user or group level. <b>See Also:</b> <a href="#">FX Trading tab on page 262</a> .
Pre-trade Allocation Time Options checkbox	Enables Pre-trade Allocation Time Option legs within a block trade in ET. <b>Note:</b> Client users must also be permissioned at user or group level. <b>See Also:</b> <a href="#">FX Trading tab on page 262</a> .

Item in <i>Deal Type</i> section, <i>FX Trading</i> tab	Description
Enable Historic Rate Trades checkbox	Enables Market Historic Rate Auxiliaries. <b>Note:</b> Client users must also be permissioned at user or group level. See Also: <a href="#">FX Trading tab on page 262</a> .
Require Deal Modification Reason checkbox	Forces a deal modification to be given. See Also: <a href="#">Deal Modification on page 63</a> .
Enable Time Option to Out Ext. checkbox	Enables Time Options to be extended into an outright so that the far leg is fixed. <b>Note:</b> Client users must also be permissioned at user or group level. See Also: <a href="#">FX Trading tab on page 262</a> .
Enable Time Option to Time Option Ext. checkbox	Enables a time option extension of a time option trade. <b>Note:</b> Client users must also be permissioned at user or group level. See Also: <a href="#">FX Trading tab on page 262</a> .
Show Uneven as Swap Deal Type checkbox	Affected applet - trader If ticked: The Dealt Amount column in the Active Deals panel and the deal ticket banner displays the text 'UNEVEN'.  If unticked: The Dealt Amount column in the Active Deals panel and the deal ticket banner displays the dealt amount for both legs of an uneven swap. 
Show Net Amount for Uneven Swap checkbox	Affected applet - trader If ticked (default): The deal ticket banner displays the net amount of an uneven swap.  If unticked: The deal ticket banner displays the dealt amount for both legs of an uneven swap.  If <i>Show Uneven as Swap Deal Type</i> is ticked the banner will display 'UNEVEN'.

## Date / Time section

Item in <i>Date / Time</i> section, <i>FX Trading</i> tab	Description
Value Date To Follow Time Options checkbox	Enables a spot trade marked as a "value date to follow" trade to be a rolled forward as an outright or time option trade. <b>Note:</b> Client users must also be permissioned at user or group level. See Also: <a href="#">FX Trading tab on page 262</a> .

Item in Date / Time section, FX Trading tab	Description
Use Server Time checkbox	If ticked: Time at status bar in the client and trader applets will be displayed as Server time (GMT) If unticked: Time at status bar in the client and trader applets will be displayed as Local time
Use NDF CCY Pair or parent for Value Dates checkbox	To support 2 value dates mechanism for NDF. If ticked: To use NDF pair or its parent pair value dates If unticked: To use the default behaviour by using the non-NDF CCY value dates
RP Pickup Timer (in seconds) numeric box	The time in seconds within which an RP client/trader (Trader) must pick up a multi-entity back to back deal.
Default Draw down Value drop-down	This is the default draw down value date when a draw-down is opened. Typical values are "TODAY" or "SPOT". Other dates that can be selected are BLANK and TOM.
Roll Spot to Forward Time drop-down	Determines If spot deals done Today can be rolled TODAY or TOM.
Back Value Date drop-down	This setting will be applied to calculate the value date on the ticket when a user selects the value date as "BACKVAL". For example, if you set Back Value Date = 1W, when you select BACKVAL on the ticket, the value date will be "1-week-ago" date.
Split Value Date - Validate Date checkbox	If ticked: Split value dates and compound dates will be pushed to next common working day If unticked: Split value dates will default to a working day of the split currency, but the compound dates will be pushed to next common working day. For Islamic countries, the correct setting is disabled because their weekend falls on Thursday and Friday.
Split Value Date - Validate Direction checkbox	If ticked: The bank should receive the funds before paying the contra currency. Value date of the currency being sold by the client must be on or before the value date of the currency being bought. This is enabled by default. Example: EUR.AED, Client buying EUR, Client selling AED. In this case, The Islamic value date has to be earlier than the default value date. EUR.AED, Client selling EUR, Client buying AED. In this case, The Islamic value date has to be later than the default value date.  This validation is not required for: a) two-way requests nor derived pairs as in this case the final direction of the deal is unknown at submit time. b) requests where both the base and terms are both split currencies.  There will be a Warning dialog popped up when the condition has not passed Direction Validation.  If unticked: The value dates will not be direction validated.

## Trader calculation

Item in <i>Trader calculation</i> section, <i>FX Trading</i> tab	Description
Stepped FX Modifiers checkbox	<p>If ticked: The stepped interpolation method is used in the Trader applet When Client submits Broken date, the largest tenor modifiers will be used for the broken date.</p> <p>If unticked (default): linear interpolation method is used in the Trader applet When Client submits Broken date, the interpolated (between nearest two tenors) margin will be used for the broken date.</p> <p><b>See Also:</b> <a href="#">Field on page 287</a>.</p>
Edit Extra Spot DPS checkbox	<p>If ticked: A trader can edit extra spot DPs, the All-in DPs is then used in pricing calculation for spot rate and spot markup.</p> <p>Example: USDJPY has following DPs settings in CCY Admin Panel of Admin Applet. (Spot) DPS=2, Fwd Disp DPS=2, Fwd Scale DPS=2 ALL in DPS=Spot DPS+Fwd Disp DPS = ie 4 (limited max=10) SPOT_MARKUP_DPS=ALL in DPS - (Spot) DPS= 4-2=2</p> <ul style="list-style-type: none"> <li>• Trader can edit spot markup up to SPOT_MARKUP_DPS, i.e. 2 dps.</li> <li>• Trader can edit spot price at DPS setting (i.e. 2) and spot markup at the whole number (i.e. 0)</li> <li>• Client/Proxy gets rate from Trader with Spot rate in ALL_IN_DPS precision and Spot markup in SPOT_MARKUP_DPS precision.</li> </ul> <p>If unticked (default): Trader can not edit extra Spot DPs, and standard DPS setting is used.</p> <ul style="list-style-type: none"> <li>• Trader can edit spot markup up to 0 DPs.</li> <li>• Client/Proxy gets rate from Trader with Spot rate in DPs precision and Spot markup in 0 DPs.</li> </ul> <p>Notes:</p> <ul style="list-style-type: none"> <li>• When Client submits deal, Standard DPs setting is used regardless of the setting of this parameter.</li> <li>• When Trader views New Pending Deal, Standard DPs setting is used regardless of this parameter.</li> <li>• This parameter does not affect the rate adjustment.</li> <li>• Once the deal has been priced by the trader, this parameter has no further effect. The effective DPs used (either ALL_IN_DPs or DPs) will continue to be used when the deal is displayed and logged.</li> <li>• This parameter does not affect Fwd points and All in rate display in both client and trader deal ticket.</li> </ul>
Rounding Interest Amount checkbox	<p>Controls the adjustment interest rate and amount of Auxiliary deal which is an effect from rounding historical rate (HR).</p> <p>If ticked (default): Money market interest rate will be adjusted by rounding historical rate. Any adjusted rate falls in customer margin and market MM rate+customer margin=HR MM rate.</p> <p>Please see Pricing guide for adjusting MM rate.</p> <p>If unticked: Money market interest rate will not be adjusted by rounding historical rate. The customer margin column shows zero and market MM rate=HR MM rate.</p>

Item in <i>Trader calculation</i> section, <i>FX Trading</i> tab	Description
Widen Price for Takers currency pair selection	<p>When a portal sends a deal (with a currency pair specified in this list) to ET with useDPS = Y, the trader and autotrader will round the rate from the breakdown message with widen rounding method (rounding down BID rate, and rounding up ASK rate.)</p> <p>Example: Widen Price for Takers currency pair selection = GBP.USD,USD.JPY</p> <p>CASE1: portal send GBP.USD deal with useDPS = Y, trader applet will round rate from breakdown with a widen method.</p> <p>CASE2: portal send EUR.USD deal with useDPS = Y, trader applet will round rate from breakdown with a round-half-up method.</p> <p>Portal adaptor version: 360T v2.00.24 and higher RTFX v5.02.07 and higher</p> <p><b>Note:</b> The selection box can take wildcards.</p>
Pre-spot / Post-spot swap margins drop-down	<p>Both (default) : Apply margin on both near and far leg for prespot-postspot swap (TOD-FWD,TOM-FWD) deal.</p> <p>Far: Apply margin on far leg only for prespot-postspot swap. (Near leg margin will be ignored and Zero margin will be applied.)</p> <p>Gap: Apply margin on far leg only based on gap for prespot-postspot swap. (Near leg margin will be zero.)</p>
Spot Fwd Swap Margins drop-down	<p>Both (default): Apply margin on both near (spot) leg and far (fwd) leg for spot-forward swap.</p> <p>Far: Apply margin on far leg only. The near (spot) leg margin will be ignored and zero margin will be applied.</p>
Fwd Fwd Swap Margins drop-down	<p>Both (default): To apply margin at near leg and far leg, for forward-forward swap (forward/forward).</p> <p>Far: To apply margin at far leg only, for forward-forward swap (forward/forward). The near leg margin will be zero.</p> <p>Gap: To apply margin at far leg only based on gap, for forward-forward swap (forward/forward). The near leg margin will be zero.</p>
Short-dated Swap Margins drop-down	<p>Both (default): Apply margin on both near and far leg for shot date swap (ON, TN, SN).</p> <p>Far: Apply margin on far leg only for shot date swap (ON, TN, SN).</p> <p>Gap: Combine the margins of near and far leg and Apply on far leg only by setting zero markup on near leg for ON only. apply margin on FAR leg for TN and SN.</p>

## Trader ticket

Item in <i>Trader ticket</i> section <i>FX Trading</i> tab	Description
Show Taker Custom Fields in Trader Ticket checkbox	<p>If unticked (default): Remarks column is NOT available in Trader deal ticket.</p> <p>If ticked: Display Remarks column in Trader Ticket.</p>
Suppress Taker Group checkbox	<p>If unticked (default): Display the name of Client and all the groups / subgroups in Deal Ticket.</p> <p>If ticked: Display the name of Client and subgroups in Deal Ticket (The name of associated groups will be suppressed.)</p>

Item in <i>Trader ticket</i> section <i>FX Trading</i> tab	Description
Spot all Fixed Caret Position numeric box	<p>To define the position of increment/decrement digit for Spot rate (market/client) field when click on up/down arrow buttons in trader deal ticket.</p> <p><i>spotallinfixedcaretposition=0</i> one click on up button at market spot all in changes 99.0000-&gt;99.0100 one click on up button at client spot all in changes 99.0200-&gt;99.0300 (markup changes 2-&gt;3)</p> <p><i>spotallinfixedcaretposition=1</i> one click on up button at market spot all in changes 98.9200-&gt;98.9201 one click on up button at client spot all in changes 98.9400-&gt;98.9401 (markup changes 2-&gt;2.01)</p> <p><i>spotallinfixedcaretposition=2</i> one click on up button at market spot all in changes 99.1000-&gt;99.1010 one click on up button at client spot all in changes 99.1200-&gt;99.1210 (markup changes 2-&gt;2.10)</p>
Spot Markup Fixed Caret Position numeric box	<p>To define the position of increment/decrement digit for Spot Markup field when click on up/down arrow buttons in trader deal ticket.</p> <p><i>spotmarkupfixedcaretposition=0</i> one click on up button changes 2.00-&gt;3.00</p> <p><i>spotmarkupfixedcaretposition=1</i> one click on up button changes 2.00-&gt;2.01</p> <p><i>spotmarkupfixedcaretposition=2</i> one click on up button changes 2.00-&gt;2.10</p>
Fwd Markup Fixed Caret Position numeric box	<p>To define the position of increment/decrement digit for FWD markup when click to up/down arrow buttons in Trader, Capture Trader and proxy client Deal Ticket.</p> <p><b>Example</b> Proxy Client Forward Markup = 1,234.567 <i>FWD_DISP_DPS = 3</i> If <i>fwdMarkupFixedCaETPosition = 3</i>, the fwd markup field will be changed to 1,234. 5 67 .. 1,234. 6 67 .. 1,234. 7 67 ..... If <i>fwdMarkupFixedCaETPosition = 2</i> the fwd markup field will be changed to 1,234.5 6 7 .. 1,234.5 7 7 .. 1,234.5 8 7 ..... by clicking arrow up button.</p> <p><b>Notes</b></p> <ul style="list-style-type: none"> <li>If the value is greater than markup DPS range or 0, old behaviour of increment/decrement (defined by SpinnerNumberTextField class) will be in use.</li> <li>This Change was made in ET3.3 SP3 and Apricot sp5 to allow Capture Trader and Proxy Client, to control the mark up fields in client FX ticket.</li> </ul>

## Good For

Item in <i>Good For</i> section, <i>FX Trading</i> tab	Description
Allow Good For Amounts (spot) checkbox	If ticked: activates the Allow Good For Amounts functionality. <i>See Also:</i> <a href="#">To set the Good For amount on page 192</a> . <i>See Also:</i> <a href="#">One-click Trading on page 43</a> .

Item in <i>Good For</i> section, <i>FX Trading</i> tab	Description
Allow Good For Amounts (fwd) checkbox	If ticked: activates the Allow Good For Amounts functionality for forward rates. <b>See Also:</b> <a href="#">To set the Good For amount on page 192</a> . <b>See Also:</b> <a href="#">One-click Trading on page 43</a> .
Reset good for / volatility at EOD checkbox	Any Good For Amounts or Volatility changes are reset at the end of day. <b>Note:</b> This checkbox activates when <i>Allow Good For Amounts</i> is ticked. <b>See Also:</b> <a href="#">To edit the Good For amounts for normal, volatile and highly volatile market conditions on page 191</a> . <b>See Also:</b> <a href="#">To set the market condition rating on page 209</a> .

## Proxy

Item in <i>Proxy</i> section, <i>FX Trading</i> tab	Description
Can reduce Default Margins checkbox	If ticked: the default margin can be reduced by the trader user in the deal ticket
Can Enter Negative Margins checkbox	If ticked: a negative margin can be entered in the deal ticket.

## Tolerance Checking

Item in <i>Tolerance Checking</i> section, <i>FX Trading</i> tab	Description
Tolerance Checking on Spot Overrides checkbox	If unticked (default): Overridden spot rates (skew/widens) on Rate monitor will NOT be tolerance checked. If ticked: Overridden spot rates (skew/widens) on Rate monitor will be tolerance checked. <b>Note:</b> Tolerance pips for Spot rates can be set in SPOT Limit column, Tolerance Tab, Spot control table of CCY Admin Panel.
Tolerance Checking on Fwd Overrides checkbox	If unticked (default): Overridden fwd rates (skew/widens) on Rate monitor will NOT be tolerance checked. If ticked: Overridden fwd rates (skew/widens) on Rate monitor will be tolerance checked. <b>Note:</b> Tolerance pips for Forward rates can be set in Tolerance column, Points Tab, Fwd control table of CCY Admin Panel.

## Regulation

Item in <i>Regulation</i> section, <i>FX Trading</i> tab	Description
EMIR Enforcement Date checkbox	If unticked (default): Turn off EMIR confirmation in Bank level. <i>No Confirmation</i> button on Client Applet. If ticked: Turn on EMIR confirmation in Bank level. The <i>Confirmation</i> button appears on Client Applet if the enforcement date is today or in the past.
EMIR Enforcement Date spinner	The date that bank starts using EMIR regulation. <ul style="list-style-type: none"><li>• If the date is in the future, no confirmation is needed.</li><li>• If the date is today or in the past, the <i>Confirmation</i> button appears on Client Applet.</li></ul>

Item in Regulation section, FX Trading tab	Description
Enforce SPOT Confirmation checkbox	If unticked (default): User will not be enforced to confirm SPOT and Outright deals. If ticked: User will be enforced to confirm SPOT and Outright deals. This option works with Echo Applet RET 3.5.750.1.26.

## Others

Item in Others section, FX Trading tab	Description
Display Trader's Name checkbox	If unticked (default): Trader's name is not displayed in client deal ticket. If ticked: Display trader's name in client deal ticket.
Show Cancelled Deals in Archive Search checkbox	If unticked: MM/FX cancelled deal is not displayed If ticked: Display MM/FX original cancelled deal.
Active Spot / Forwards Display drop-down	Market (default): Display market spot and fwd rates on Trader active deal panel columns when deal is Completed. Client: Display client spot & fwd rates on Trader active deal panel when deal is completed. (*client rate = market rate + margin)
Display Fixing Text checkbox	If unticked (default): The second line of Fixing text will not be displayed. If ticked: Display the second line of Fixing text for NDF deals in client and trader deal ticket. Configured by string 121074 Notes <ul style="list-style-type: none"><li>• This parameter is required if NDF trades are supported.</li><li>• This will work if showSSI=true and base and term CCY is not USD</li><li>• The first line of Fixing text can be set at Admin Applet Prices panel, FIXING TEXT column.</li></ul>
Show Accounts drop-down list in Client Applet checkbox	Controls the visibility of the Default Account drop-down list in the Client applet, Settings window. Notes <ul style="list-style-type: none"><li>• The Get Accounts and Users on login checkbox in the User groups panel must be enabled for the Default Account drop-down list to appear in the client applet Settings window. See also <a href="#">General tab on page 421</a></li><li>• To force client users to select an account from the list, set the following client applet parameter:&lt;param name=showSSI value=false&gt;.</li></ul>
Show FX Cut Off Warning checkbox	The default text of the warning message should be - "The cut-off time has passed. Value date will be shifted to next business day. Would you like to continue with this deal? Yes /No". String 121810
All Models for All Traders checkbox	If ticked (default): All traders are able to edit all currency pair models. If unticked: Only traders permissioned as the Owner of a currency pair can edit the currency pair model. Note: The appropriate permissions also have to be assigned to the trader user in the User groups panel, Admin tab. <u>See Also:</u> <a href="#">To set the ownership for a model on page 189</a> .
Always check Roll Spot to Forward checkbox	If unticked (default): The Roll Spot to Forward checkbox will not be automatically ticked when the deal ticket is opened. If ticked: The Roll Spot to Forward checkbox will be automatically ticked when the deal ticket is opened.

Item in Others section, FX Trading tab	Description
Always check Post Trade Allocations checkbox	If unticked (default): The <i>Post Trade Allocations</i> checkbox will not be automatically ticked when the deal ticket is opened. If ticked: The <i>Post Trade Allocations</i> checkbox will be automatically ticked when the deal ticket is opened.
Display Spread Value checkbox	Available since ET 2.2 SP2 If unticked: Do not display the spread values in Rates panel. If ticked (default): Display the spread values in Rates panel's button/ladder/tenor views.

## MM Trading tab

To access the Advanced panel MM tab, click the *Advanced* button, then click the *MMTrading* tab.

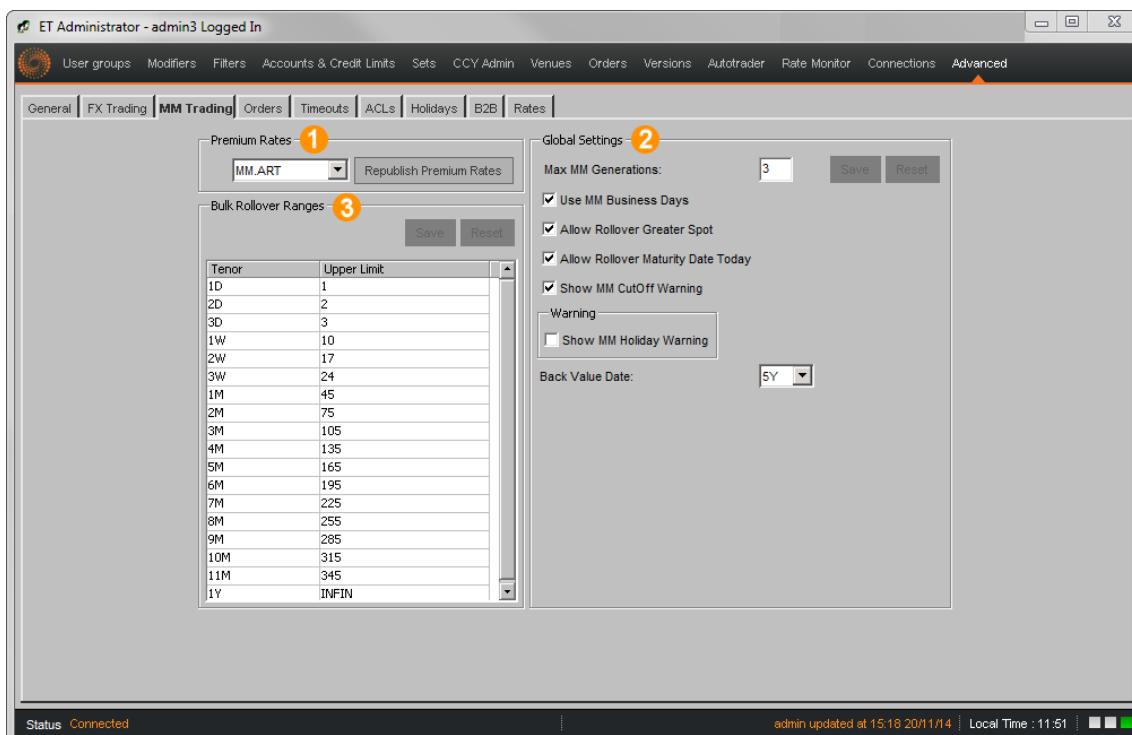


Figure 58: Advanced panel, MM Trading tab

### Premium Rates panel

The Premium Rates panel is shown by ①.

Item	Description
MM branch drop-down	Select the MM branch for rate republishing.
Republish Premium Rates button	Republish the Premium rates in the selected MM branch.

### Bulk Rollover Ranges panel

The Bulk Rollover Ranges panel is shown by ③.

This panel is used to calculate the new maturity date for a rollover Money Market deal. The difference between the value date and maturity date of the existing deal are used to determine the new deal maturity date tenor.

Item	Description
Tenor column	Tenor used in rollover deal.
Upper Limit column	Upper limit of existing deal maturity date minus value date.

### Bulk rollover ranges example

Existing MMTrading deal:

- Value date: Spot (6 June 2008 - Friday)
- Maturity date: 2BD (10 June 2008 - Tuesday)

Bulk rollover ranges

Tenor	Upper Limit
1D	1
2D	2
3D	3
1W	10
2W	17

**Figure 59:** Bulk Rollover Ranges set in Administrator applet

The difference between the value date and maturity date is 4 days. This lies in the range 3 to 10, the upper limit is applied giving the maturity date of the rollover deal a 1W tenor.

## Global Settings panel

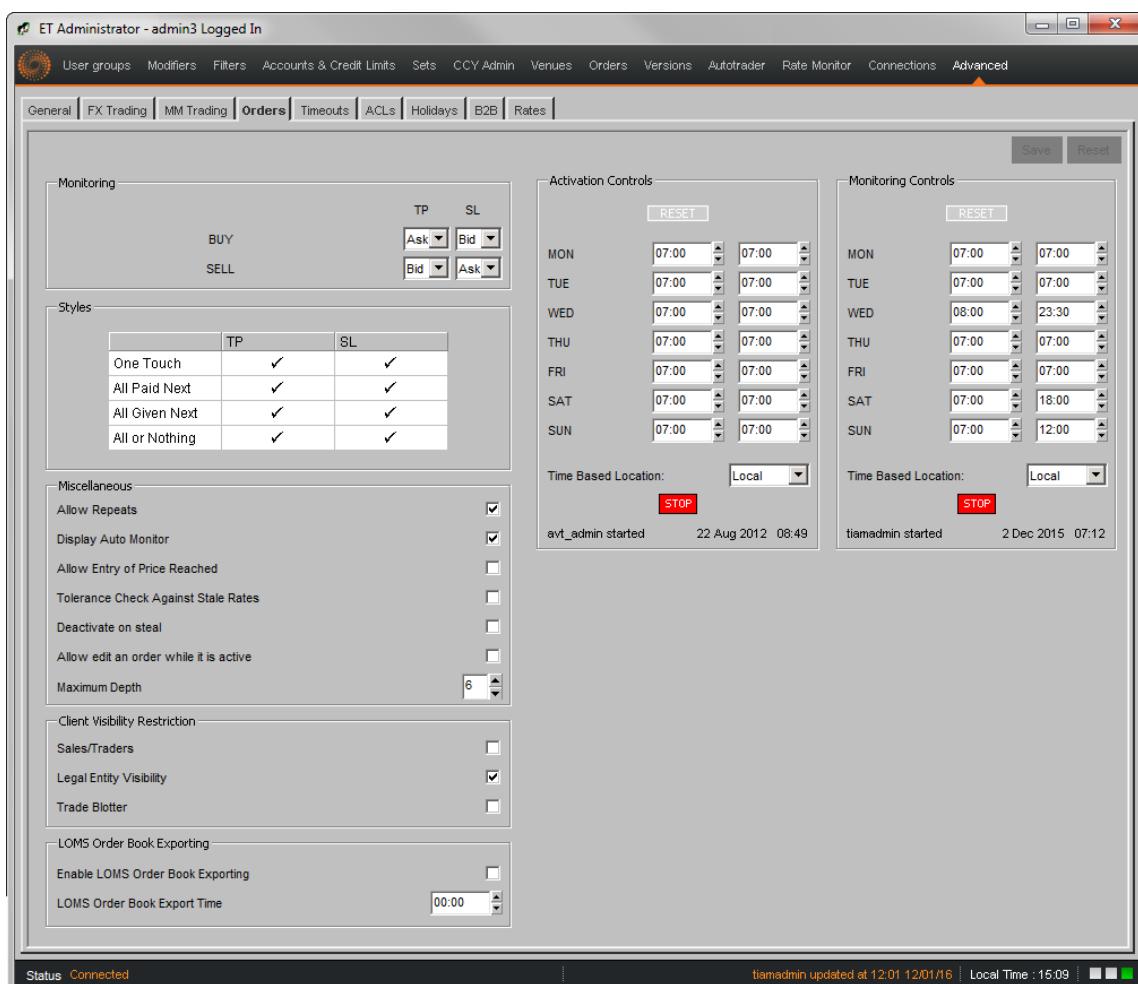
The MM Global Settings panel is shown by **②**.

Item	Description
Max MM Generations numeric box	The maximum number of rollovers that can be created from one deal.
Use MM Business Days checkbox	If ticked: Only Business days will be used for money market date and tenor calculations and non-working days (holidays and weekends) will be ignored. Example: Over the Easter period (UK market) If SPOT is Thurs before the Easter weekend, the Tuesday after Easter would be 1D (Good Friday, Saturday, Easter Sunday and Bank Holiday Monday are not counted). If unticked (default): Use actual elapsed days in tenors. Example: Over the Easter period (UK market) If SPOT is Thurs before the Easter weekend, the Tuesday after Easter would be 5D (Good Friday, Saturday, Easter Sunday and Bank Holiday Monday are counted although you could not settle GBP).
Allow Rollover Greater Spot checkbox	If ticked: Rollovers on deposits or loan MM trades are possible when the maturity date rollover is greater than SPOT. If unticked (default): Rollover trades can only be made where the maturity date is within the TODAY to SPOT period.
Allow Rollover Maturity Date Today checkbox	If ticked: Rollovers on deposits or loan MM trades are possible when the maturity date rollover is TODAY. If unticked (default): Rollover trades cannot be made where the maturity date of the rolled over deal is TODAY.

Item	Description
Show MM CutOff Warning checkbox	If ticked (default): Display warning when a client submits an MM deal past the branch close time. The default message is: "The cut-off time has passed. Value date will be shifted to next business day. Would you like to continue with this deal? Yes /No." If unticked: The warning message is not displayed. string 121810
Show MM Holiday Warning checkbox	If ticked (default): Display a warning message when to the client when a TOM or spot value date has moved due to a currency holiday. If unticked: The warning message is not displayed.
Back Value Date drop-down list	Back Value Date to be set for MM trading.

## Orders tab

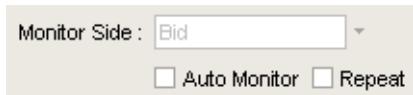
To access the Advanced panel Orders tab, click the *Advanced* button, then the *Orders* tab.



## Monitoring panel

The permissions in the Monitoring section of the Admin applet determine the default value displayed in the monitor fields on the ticket when a new BUY/SELL (base) TP/SL or Call order is created. The monitor field dictates whether the order is monitored against the BID or the ASK and by configuring defaults for these fields based on the rate most commonly selected by the takers, the Administrator is able to customise the ticket to suit the user.

For example: The Administrator selects the value BID in the TP BUY dropdown box and saves. When a user opens a ticket in the Client applet or Trader applet, the Monitored field in the ticket will display the value BID by default.



**Figure 60:** *Monitor Side* box, Trader applet

Item	Description
TP BUY drop-down	The default side to be monitored for a buy (base) Take Profit order.
SL BUY drop-down	The default side to be monitored for a buy (base) Stop Loss order.
TP SELL drop-down	The default side to be monitored for a sell (base) Take Profit order.
SL SELL drop-down	The default side to be monitored for a sell (base) Stop Loss order.
Call drop-down	The default side to be monitored for a Call order.

## Styles panel

The settings in this panel govern the list of available order styles by order type.

Item	Description	Order Type
One Touch style options	Indicates that the order is only to be filled once all market sources (Broker lines, D3000, EBS) have been hit on the bid. The order is executed at the next available rate, which may be above, below, or at the order level. <b>Note:</b> This is typically applicable for CALL orders, however the Admin applet Styles section also allows it to be available for TP orders.	TP, CALL, SL
All Paid Next	The order can not be partially filled.	TP, SL
All Given Next	Indicates that the order is only to be filled once all market sources (Broker lines, D3000, EBS) have been hit on the offer. The order is executed at the next rate available, which can be above, below, or at the order level. <b>Note:</b> This is typically applicable for CALL orders however it is supported for TP orders (subject to the configuration via the admin applet).	TP, CALL, SL
All or Nothing	The order should be filled close to the rate once the market reaches the level indicated by the order or goes through the rate.	TP, CALL, SL

## Miscellaneous panel

Item	Description
Allow Repeats checkbox	Determines the availability of the <i>Repeat</i> checkbox in the order ticket.  Monitor Side : Bid <input type="checkbox"/> Auto Monitor <input type="checkbox"/> Repeat
Display Auto Monitor checkbox	Determines the availability of the <i>Auto Monitor</i> checkbox in the order ticket.  Monitor Side : Bid <input type="checkbox"/> Auto Monitor <input type="checkbox"/> Repeat
Allow Entry of Price Reached checkbox	Determines if orders can be captured if they are at 'price reached' at the time of activation.

Item	Description
Tolerance Check Against Stale Rates checkbox	Permits orders to be tolerance checked against stale rates. The system will display a Price Tolerance warning for orders activated with a price inside the specified price tolerance limit, even if the indicative rates are stale.
Deactivate on steal checkbox	When a user steals the order, the order becomes deactivated.
Allow edit an order while it is active checkbox	Permits orders to be edited while it is active.
Maximum Depth field	The maximum number of levels a multi-leg (strategy) order may contain. This includes any top level parent. The value is validated against the LOMSServer parameter: <code>&lt;param name="LOMS.maxDepth" value="5"&gt;</code> Default: 2

## Client Visibility Restriction panel (available since ET 2.2)

This panel is for setting the client visibility restriction in order monitoring.

See Also: [ET 2.2 LOMS User Guide](#)

Item	Description
Sales/ Traders checkbox	When this checkbox is ticked, this configuration prevents traders from accessing client data on orders placed by the bank sales people. It is defined at bank level. 'Sales' user types = proxy client, internal sales 'Trader' user types = trader, capture trader, orderwatch trader
Legal Entity Visibility checkbox	When this checkbox is ticked, this configuration prevents traders to see client data on orders placed by a sales belonging to another legal entity than their own legal entity. It is defined at bank level.
Trade Blotter checkbox	This checkbox is enabled if Sales/Traders checkbox or Legal Entity Visibility checkbox is ticked. When this checkbox is ticked, this configuration prevent traders from accessing client data on executed orders in the Trade Blotter. It is defined at bank level.

## LOMS Order Book Exporting panel

This functionality allows the order book to be dumped into a file at scheduled times in the event that recovery is required following database corruption. To enable Order Book dumping, the *Enable LOMS Order Book Exporting* checkbox must be ticked and a daily export time must be specified:

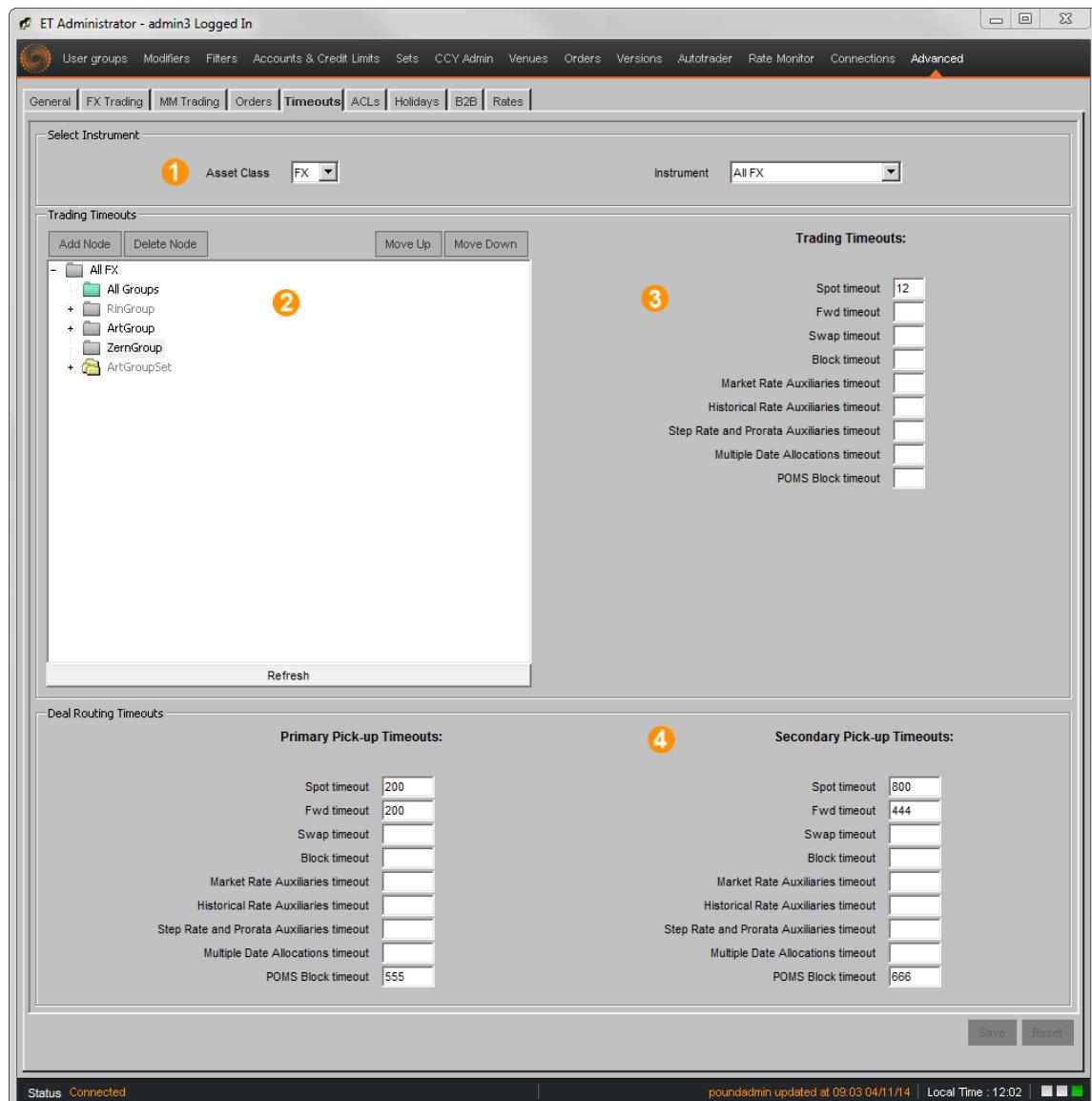
Item	Description
Enable LOMS Order Book Exporting checkbox	Activates the LOMS Order Book Dumping functionality.
LOMS Order Book Export Time time box	The time at which the LOMS Order Book will be dumped.

## Activation Controls and Monitoring Controls panels

These panel are used to set day and time constraints for the automatic activation and monitoring of orders. The timezone of the specified daily control times can also be set.

## Timeouts tab

To access the Timeouts panel, click the *Advanced* button then click the *Timeouts* tab.



The Timeouts tab allows you to:

- Create and edit deal pricing price timeouts in a global level or by client group, currency pair and risk amount:
  - If a deal matches the criteria set in the Timeouts panel, the timer in the trader deal ticket is populated by the values specified.
  - If no value is set for a timeout the system default of 20 seconds will populate the trader deal ticket.
  - The **priceTimeout** autotrader parameter overrides the Timeouts panel values. If the **priceTimeout** parameter is not set for the autotrader, the autotrader will use the Timeout panel values.
- Create and edit deal routing timeouts for phased dealer intervention where deal requests from price takers can be routed to price makers through a two phase system.

See Also: [Phased Dealer Intervention Routing on page 100](#).

## Timeouts procedures

Relevant procedures for this tab are detailed in [Timeouts Panel Tasks on page 213](#).

## Top panel

The top panel is shown by ① .

This panel allows you to select the asset class and instrument.

Field	Description
Asset class drop-down	Select either FX or MM (if Money Markets is installed).
Instrument drop-down	Lists the available instruments for the asset class. <i>All FX</i> will applies to all FX.<name> branches.
Add Node button	Opens a window to add a criteria to the node. The type of window depends on the node selected: <ul style="list-style-type: none"> <li>Top level group selected - opens the <i>Select Group</i> window.</li> <li>Group selected - opens the <i>Choose Currencies</i> window.</li> <li>Currency pair selected - opens the <i>Enter Timeout Amounts</i> window.</li> </ul>
Delete Node button	Deletes the selected node.
Move Up button	Moves the selected node up.
Move Down button	Moves the selected node down.
Save button	Saves the changes made.
Reset button	Resets the values in the panel to the values last successfully saved to the database.

## Navigation panel

The timeout information panel is shown by ② .

This panel is used to navigate timeout nodes. Use the  button to expand the node.

## Timeout Information panel - FX

The timeout information panel is shown by ③ .

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**Note:** The administrator applet will not allow values of less than 5 seconds for the timeouts.

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Field	Description
Spot timeout numeric box	The timeout in seconds for a spot deal matching the criteria of the selected node.
Fwd timeout numeric box	The timeout in seconds for a forward deal matching the criteria of the selected node.
Swap timeout numeric box	The timeout in seconds for a swap deal matching the criteria of the selected node.
Block timeout numeric box	The timeout in seconds for a block deal matching the criteria of the selected node.
Market Rate Auxiliaries timeout numeric box	The timeout in seconds for a market rate auxiliary deal matching the criteria of the selected node.
Historical Rate Auxiliaries timeout numeric box	The timeout in seconds for a historical rate auxiliary deal matching the criteria of the selected node.
Multiple Date Allocations timeout numeric box	The timeout in seconds for a deal with multiple date allocations, for example Roll Spot to Forward and Post Trade Allocations, matching the criteria of the selected node.
POMS Block timeout numeric box	Not supported in ET.

## Timeout Information panel - MM

The timeout information panel is shown by ③ .

Field	Description
Deposit timeout numeric box	The timeout in seconds for a Money Market deposit matching the criteria of the selected node.
Loan timeout numeric box	The timeout in seconds for a Money Market loan matching the criteria of the selected node.

## Deal Routing Timeouts - FX

The deal routing timeout information panel is shown by ④ .

Field	Description
<i>Primary Pick-up Timeouts</i>	
Spot timeout numeric box	The timeout in seconds after which a spot deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
Fwd timeout numeric box	The timeout in seconds after which a forward deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
Swap timeout numeric box	The timeout in seconds after which a swap deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
Block timeout numeric box	The timeout in seconds after which a block deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
Market Rate Auxiliaries timeout numeric box	The timeout in seconds after which a Market Rate Auxiliary deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
Historical Rate Auxiliaries timeout numeric box	The timeout in seconds after which a Historic Rate Auxiliary deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
Multiple Date Allocations timeout numeric box	The timeout in seconds after which a Multiple Date Allocation deal will be routed to a logged in trader user whose Secondary Pickup Filters match the deal specification.
POMS Block timeout numeric box	Not Supported in ET.

## Hierarchy

The system will start checking nodes from the bottom of the tree up to the top level group. Once a node has been found that matches the criteria the timeout values for that node are used.

### Example

Timeouts nodes have been created as below:

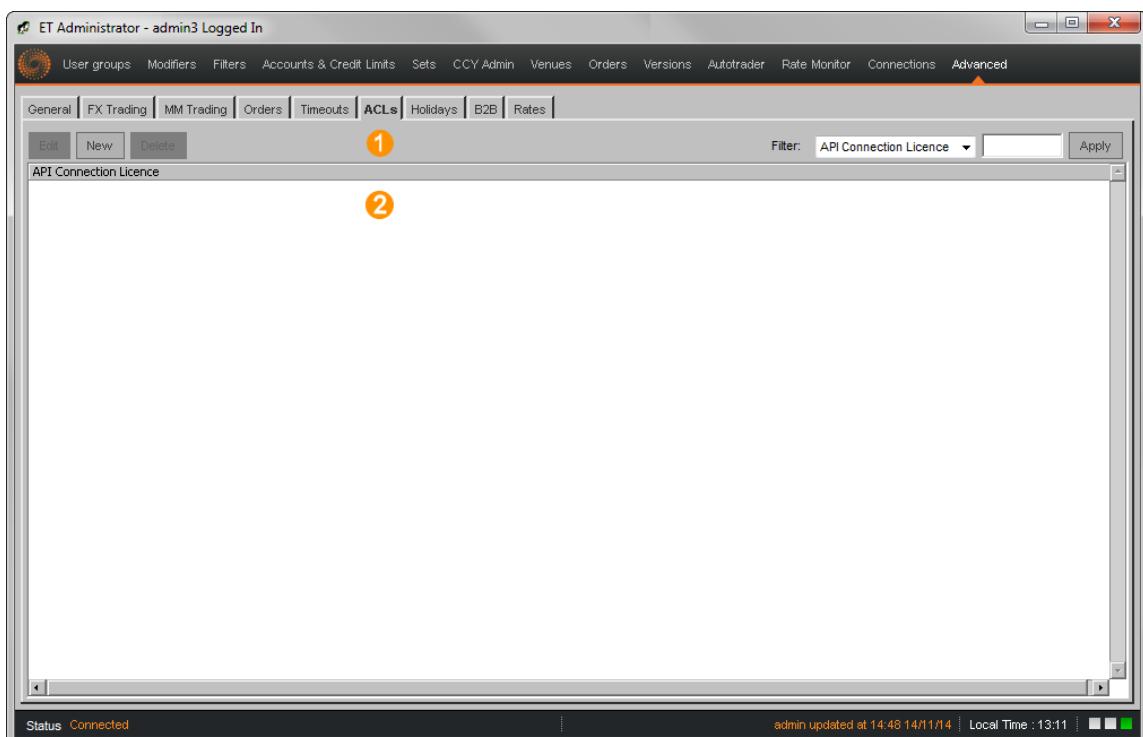


- A client in the Long Beach group receives timeouts for GBP.USD specified in node ③ .
- A client in the Long Beach group receives timeouts for EUR.USD specified in node ① .

- A client in any other group apart from LongBeach receives timeouts for GBP.USD specified in node ②.
- Any client in the system receives timeouts for USD.\* specified at the *All Groups* node. If no values are set, then the timeout will be the default of 20 seconds.

## ACLs tab

To access the ACLs panel, click the *Advanced* button then click the *ACLs* tab.



The ACLs (API Connection Licenses) panel allows you to:

- Manage API connection licenses.

Clients, traders and administrators, as well as various libraries including LBN, JD API, Tr API, all log on to the GID system as 'users'. To control the redistribution and proliferation of client side interfaces, Thomson Reuters assigns a license to each API instance that requires a server connection.

To enable this, the concept of an API Instance String (AIS) and a Server Instance String (SID) has been adopted:

- API Instance String (AIS) - An encoded piece of XML that defines the customer or owner of the API library instance and the name of the API. These AIS strings are located in the licence file that accompanies the API library when it is issued.
- Server Instance String (SID) - A string identifier for an instance of the server. This string is stored in the licence file issued for use with that server.

Each licence must be signed to ensure authenticity. Thomson Reuters provide to each Client a signed ACL (SACL); this licence is then installed in the server database.

## ACLs panel procedures

Relevant procedures for this panel are detailed in [API Connection Licenses \(ACLs\) tasks on page 234](#).

### Top panel

The top panel is shown by ①.

This panel allows you to edit, create and delete API connection licenses and filter existing entries.

Item	Description
Edit button	Opens the <i>Edit API Licences</i> window to edit the selected license.

Item	Description
New button	Opens the <i>New API Licences</i> window to enter a new license XML string.
Delete button	Deletes the selected license. <b>Note:</b> No confirmation is requested prior to deletion.
Filter drop-down menu and text field	Used to filter the licenses displayed in the main panel.
Apply button	

## Main panel

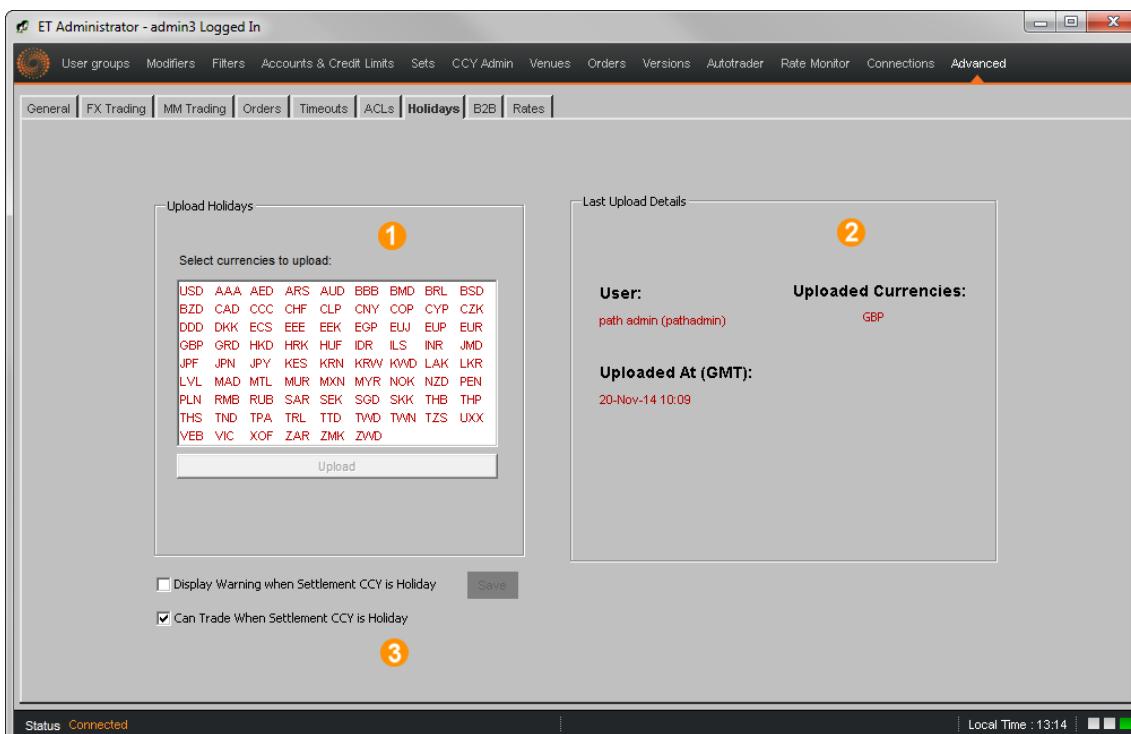
The main panel is shown by ② .

This panel is used to display API connection licences.

Item	Description
API Connection Licence	The API connection license XML.

## Holidays tab

To access the *Holidays* panel, click the *Advanced* button then click the *Holidays* tab.



The Holidays panel allows you to:

- Upload an edited calendar.dat file.
- Update up to ten currency pairs at a time

The ET administration applet supports a dynamic update of holidays at any time without disabling any open pricing requests. Currency holiday changes can be made to the existing server holiday file (calendar.dat) and manually uploaded via the *Holidays* panel.

**Note:** Updates made to holiday data take effect when the DateServer performs the end of trading day date roll.

## Holidays panel procedures

Relevant procedures for this panel are detailed in [Holidays panel tasks on page 234](#).

### Upload Holidays area

The upload holidays area is shown by ① .

This part of the Holidays panel allows you to instruct ET which currencies in the newly edited calendar.dat file have been changed.

Item	Description
Select currencies to upload field	Lists the available currencies in the ET system.
Upload button	Opens the <i>Confirm Upload</i> window to confirm the reading of new currency holiday information by the DateServer.

### Last Upload Details area

The last uploaded details area is shown by ② .

This part of the Holidays panel shows you:

- Which Administrator applet user last uploaded new holiday data into ET.
- The time and date of the upload action.
- The currencies chosen.

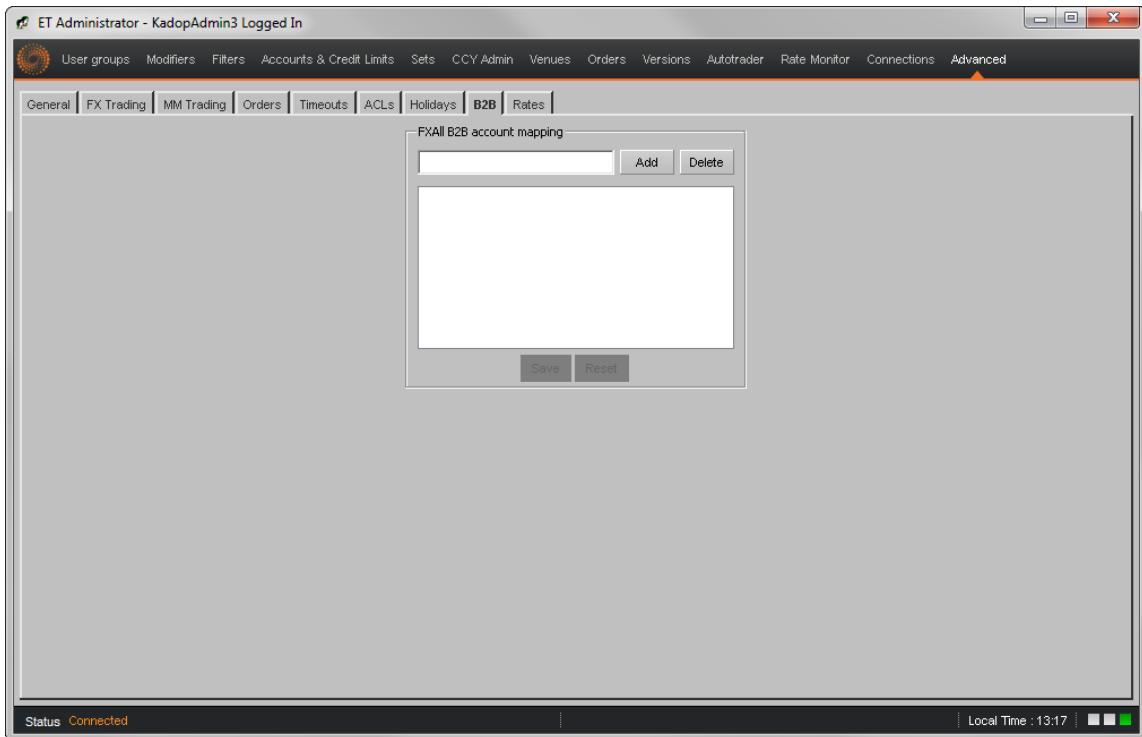
### Holiday configuration options

ET configuration options relating to holidays are shown by ③ .

Item	Description
Display Warning when Settlement CCY is a Holiday checkbox	Controls the visibility of a warning message in the client applet when the user selects a value date on a settlement currency rest day.
Can Trade When Settlement CCY is Holiday checkbox	Controls the ability to trade in a currency in the client applet when the user selects a value date on a settlement currency rest day.
Save button	Saves changes made to the checkboxes above.

## B2B tab

To access the *B2B* panel, click the *Advanced* button then click the *B2B* tab.



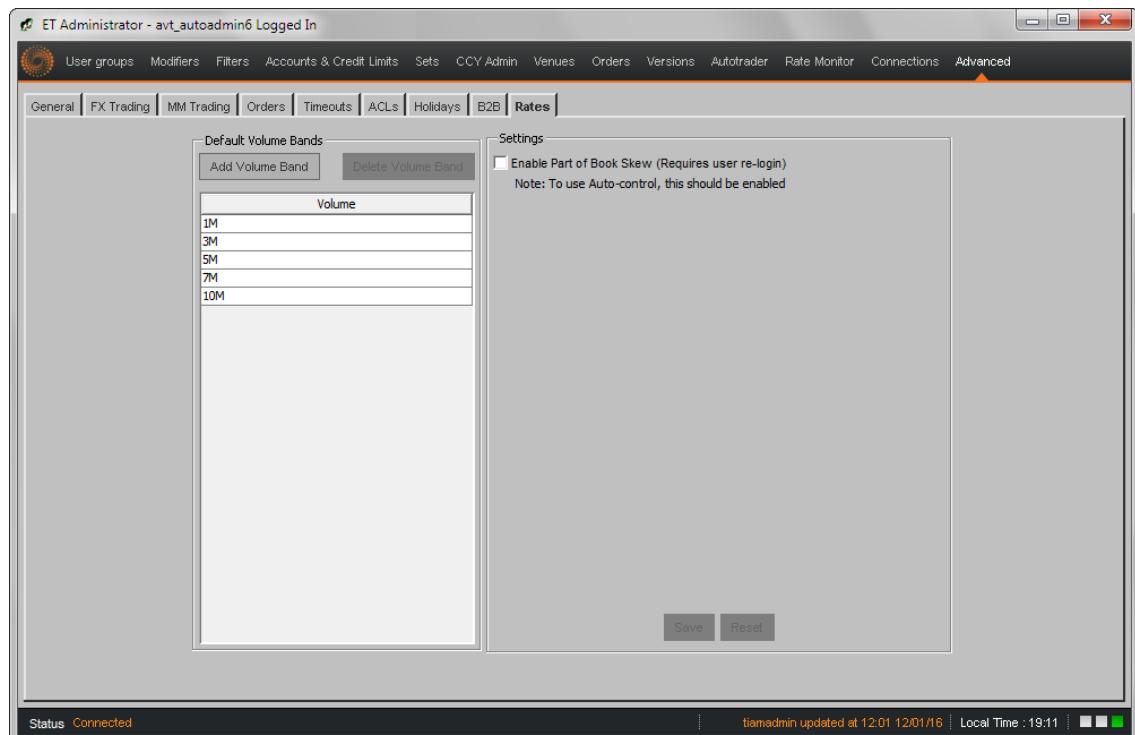
## B2B panel procedures

Relevant procedures for this panel are detailed in [B2B panel tasks on page 235](#).

Item	Description
account text box	This is for you to input the account to be added for mapping in Synchronous Hedging.
Add button	Adds the account in the account text box to the account list. These accounts will be in the drop-down of <i>LP Account Mapping</i> column in <i>CCY Admin</i> .
Delete button	Deletes the account(s) you selected from the account list.
account list box	Shows the FXAll B2B account list.
Save button	Saves changes made to the account list.
Reset button	Discards the changes made to the account list since last save.

## Rates tab

To access the *Rates* panel, click the *Advanced* button then click the *Rates* tab.



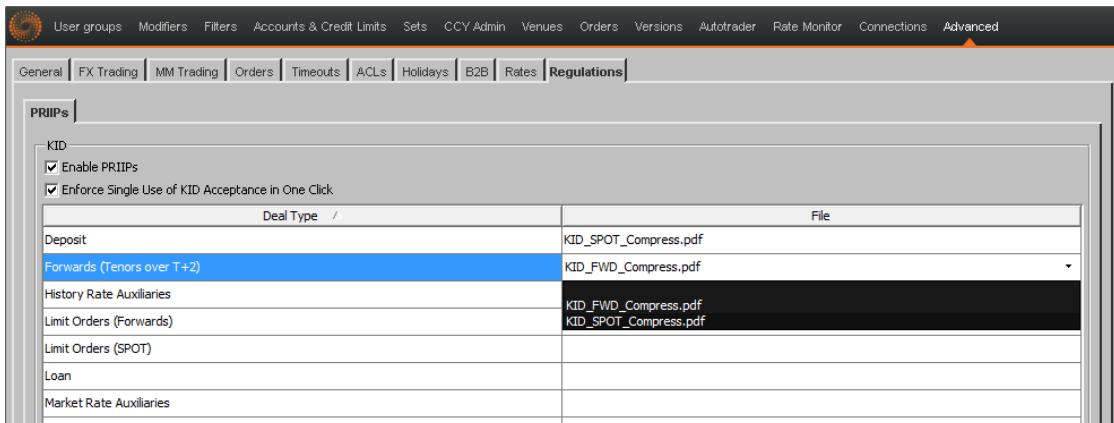
## Rates panel procedures

Relevant procedures for this panel are detailed in [Rates panel tasks on page 235](#).

Item	Description
Add Volume Band button	Opens the <i>Create Volume Band</i> window for adding the band as the amount specified.
Delete Volume Band button	Deletes the volume band you selected from the volume list.
Volume list box	Shows the list of the default volume bands.
Enable Part of Book Skew (Requires user re-login)	[ET 2.2 onwards] Enables part of book skew which requires user re-login. <b>Note:</b> To use Auto-control, this must be enabled.

## Regulations tab

To access the *Regulations* panel, click the *Advanced* button then click the *Regulations* tab.



## Regulations panel procedures

Relevant procedures for this panel are detailed in [Regulations panel tasks on page 235](#).

Item	Description
Enable PRIIPs checkbox	If ticked, enables PRIIPs in the system.
Enforce Single Use of KID Acceptance in One Click checkbox	If ticked, enforces the client to accept KID for every deal in One-click mode.
Deal Type column	Contains the deal types that supports KID.
File column	Contains the selected file for the deal type.
Manage Files button	Opens the <i>Manage KID File</i> window for adding and deleting KID files.
Save button	Saves the changes.
Reset button	Discards the changes made on this panel since last save.

## Appendix AA Connections Panel Reference

The Connections panel allows you to:

- View, order and filter connections to ET servers
- Disconnect users from the ET servers.
- Send a message or instant message (via Reuters Messaging) to logged in users.

### Connections panel procedures

Relevant procedures for this panel are detailed in [Connections Panel Tasks on page 237](#).

### The Connections panel

To access the Connections panel, click the *Connections* button.

User	User Group	UserType / Role	Logged in at	Server
ChClient	ChGroup	Client / Client	02:21:39 12/01/15	GID.rates
KAdmin3	KGroup	System Administrator / System Admini...	05:07:15 12/01/15	GID.admin
KClient2	KGroup	Client / Client	02:31:41 12/01/15	GID.rates
KClient2	KGroup	Client / Client	02:31:41 12/01/15	GID.orders
LomsProxy	loms_group	Proxy Client / Proxy Client	02:20:36 12/01/15	GID.orders
creditLBN	LBN	Bank Node / Bank Node	02:20:39 12/01/15	GID.rates
creditLBN	LBN	Bank Node / Bank Node	02:20:39 12/01/15	GID.orders
creditLBN	LBN	Bank Node / Bank Node	02:20:39 12/01/15	GID.logs

## Top panel

The top panel is shown by  .

This panel allows you to message and disconnect users and filter the contents of the main panel.

Item	Description
Message button	Opens the <i>User Message</i> window to send a message to the selected user.
RM button	Opens an RM conversation window.
Disconnect button	Disconnects the selected user.
Filter drop-down menu and text field	Used to filter the connections details displayed in the main panel.
Apply button	

## Main panel

The main panel is shown by  .

This panel is used to display active connections to ET servers.

The columns can be sorted alphabetically by clicking the column heading.

Item	Description
User column	The username of the user logged in.
User Group	The group of the user logged in.
UserType / Role	The user type of the user logged in.
Logged in at	The time logged in: hh:mm:ss AM/PM, dd mmm yyyy.
Server	The name of the server logged into, e.g. GID.rates.
Message	Free text

## Appendix AB      Slippage Panel Reference

---

The Slippage panel allows you to:

- Create, edit and delete slippage tranches.
- Import and export slippage tranches by currency pair.

### Slippage overview

Slippage is a margin applied to the tracking price of a stop loss limit order after execution.

- The slippage margins are defined by tranches.
- Tranches are setup on a currency pair and risk amount basis.
- Slippage is therefore not client specific, but dependent on the slippage value (margin) specified in the tranche that satisfies the stop loss currency pair and dealt amount.
- Each slippage margin is defined by four categories: Sell Ask, Sell Bid, Buy Ask and Buy Bid.
- A tranche will be defined with a maximum value only, this is to remove the need for range checking and ordering.

When a Stop Loss order is executed, LOMS server will check the risk amount tranche that the order belongs to, and pickup the slippage value for it. LOMS will then calculate the all in rate for the order to be booked at, and store this in the order record with the slippage value and the client price.

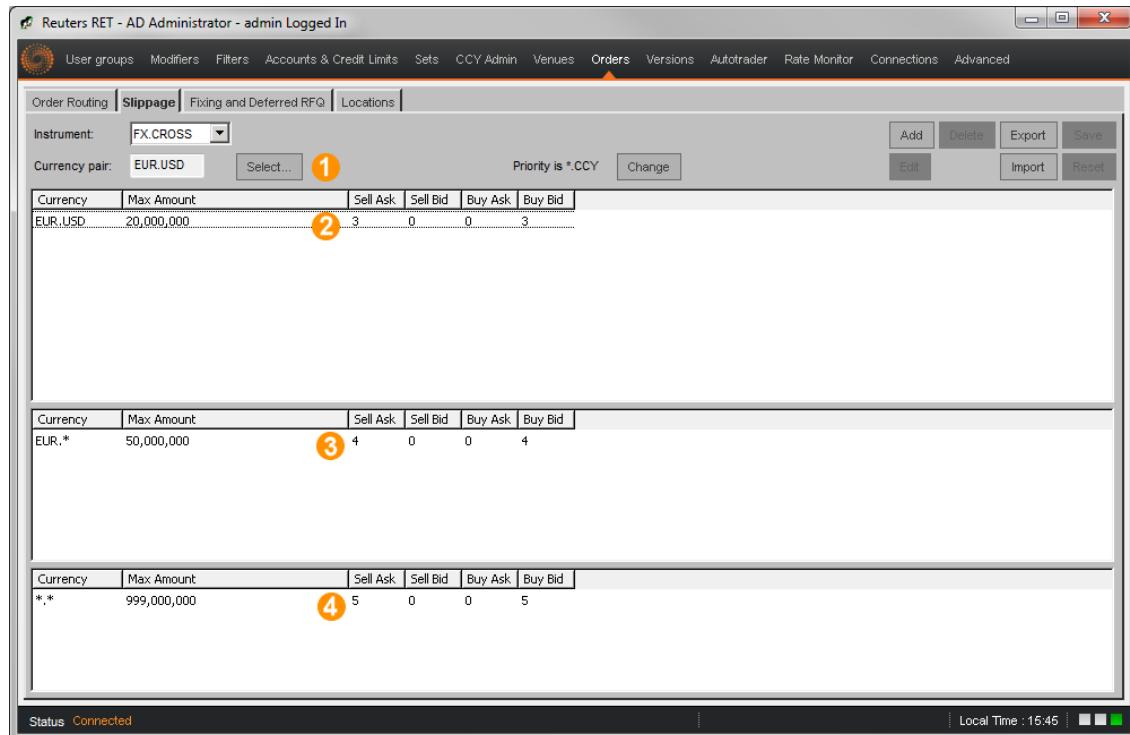
**See Also:** RET-LOM 3.4 SP2 Installation and Configuration Guide.

### Slippage panel procedures

Relevant procedures for this panel are detailed in [Slippage Panel Tasks](#) on page 239.

## The Slippage panel

To access the Slippage panel, click the *Order* button and the *Slippage* tab.



### Top panel

The top panel is shown by ① .

This panel allows you to:

- Select the FX branch and currency pair.
- Add, edit and delete tranches.
- Export and import slippage tranches.

Field	Description
Instrument drop-down list	Lists the available branches.
Currency pair view	Displays the currency pair for which the slippage tranches are assigned.
Select button	Opens the <i>Select Currency Pair</i> window to select a currency pair.
Change priority button	Switches the priority for currency pairs with a single wildcard. <b>See Also:</b> <a href="#">CCY.* or *.CCY Priority</a> on page 452.
Add button	Opens the <i>Slippage for CCY1.CCY2</i> window to create a slippage tranche for the active currency pair selection.
Delete button	Deletes the selected slippage tranche.
Edit button	Edits the selected slippage tranche. <b>Note:</b> It is only possible to edit tranches that exactly match the active currency pair selection.
Export button	Opens the <i>Export Slippage</i> window with an XML version of the active currency pair slippage tranches.
Import button	Opens the <i>Import Slippage</i> window to import slippage tranches from XML.

Field	Description
Save button	Saves any changes made to the slippage tranches.
Reset button	Reverts the slippage data to the values last successfully saved to the database.

## Tranche sub-panels

The sub-panels are shown by **②**, **③** and **④**.

Currency pair selection for tranches includes the wildcard option. For this reason the slippage panel is divided into sub-panels. For example if EUR.USD is selected as the currency pair in the top panel, if slippage tranches exist for EUR.\* and \*.\* then three sub-panels would appear showing the tranches that are applicable to EUR.USD.

- Tranches are ordered smallest to largest.
- The maximum value allowed in the *Max Amount* field is 999,999,999,999
- The CCY.\* / \*.CCY sub-panel only displays tranches that have a value in the Max Amount column that is greater than the value of the largest max amount in the CCY.CCY sub-panel.
- The \*.\* sub-panel only displays tranches that have a value in the Max Amount column that is greater than the value of the largest Max Amount in the CCY.CCY panel.

Field	Description
Currency column	The currency pair for which the slippage tranche was created.
Max Amount column	The maximum dealt amount value up to which the tranche applies.
Sell Ask	The slippage margin that will be applied to a sell ask stop loss.
Sell Bid	The slippage margin that will be applied to a sell bid stop loss.
Buy Ask	The slippage margin that will be applied to a buy ask stop loss.
Buy Bid	The slippage margin that will be applied to a buy bid stop loss.

## Hierarchy

Using the 'Any' button in the currency pair selector will create tranches with a wildcard entry, for example EUR.\*. If a Slippage entry exists for EUR.USD and EUR.\* the specific entries will override the non-specific so the amount of slippage applied will be taken from the EUR.USD tranche.

A catch all of \*.\* will apply a tranche to all the currency pairs that do not meet the criteria of currency specific or non-specific tranches.

This creates a currency hierarchy as follows:

- 1 CCY1.CCY2
- 2 CCY1.\* or \*.CCY2 (see [CCY.\\* or \\*.CCY Priority](#) below.)
- 3 \*.\*

Once a slippage tranche satisfies the stop loss criteria, no further slippage is applied.

### CCY.\* or \*.CCY Priority

The logic used when applying slippage margin for currency pairs with one specific currency and one wildcard can be changed using the *Priority is* button in the top panel.

For example, if the tranches have been created as follows:

Currency	Max Amount	Sell Ask	Sell Bid	Buy Ask	Buy Bid
USD.*	15,000,000	3	3	3	3
*.CHF	15,000,000	2	2	2	2

And an I Sell USD.CHF 10Mio USD Stop Loss was executed, the table below shows how the slippage applied would depend on the *Priority is* setting.

Priority is	Slippage applied
CCY*	3
*.CCY	2

## Configuration

The slippage panel is activated by an administrator applet parameter. The client and trader applets used for the submission and logging of limit orders also need applet parameters for the slippage functionality.

Applet	Parameter	Description
Administrator	<param name="ShowSlippage" value="true">	This enables the slippage panel in the Admin applet. Default false.
Client	<param name="traderAdjustAcceptMarkups" value="false">	This instructs LOMSServer to apply slippage to the Client Price to get an All-in rate that takes slippage into account.
Trader	<param name="LOMS.sl_additional_slippage" value="true">	This is required to display slippage in the Trader applet ticket

## Worked Examples

Tranches as below:

The screenshot shows the Slippage panel with the following configuration:

- Instrument:** FX.CROSS
- Currency pair:** USD.CHF
- Priority:** \*CCY
- Tranches:**
  - Tranche 1:** USD.CHF, Max Amount: 10,000,000. Columns: Sell Ask (1), Sell Bid (1), Buy Ask (1), Buy Bid (1).
  - Tranche 2:** \*.\*CHF, Max Amount: 15,000,000. Columns: Sell Ask (2), Sell Bid (2), Buy Ask (2), Buy Bid (2).
  - Tranche 3:** USD.\*, Max Amount: 15,000,000. Columns: Sell Ask (3), Sell Bid (3), Buy Ask (3), Buy Bid (3).
  - Tranche 4:** \*.\*, Max Amount: 20,000,000. Columns: Sell Ask (8), Sell Bid (8), Buy Ask (8), Buy Bid (8).
- Buttons:** Add, Delete, Export, Save, Edit, Import, Reset.

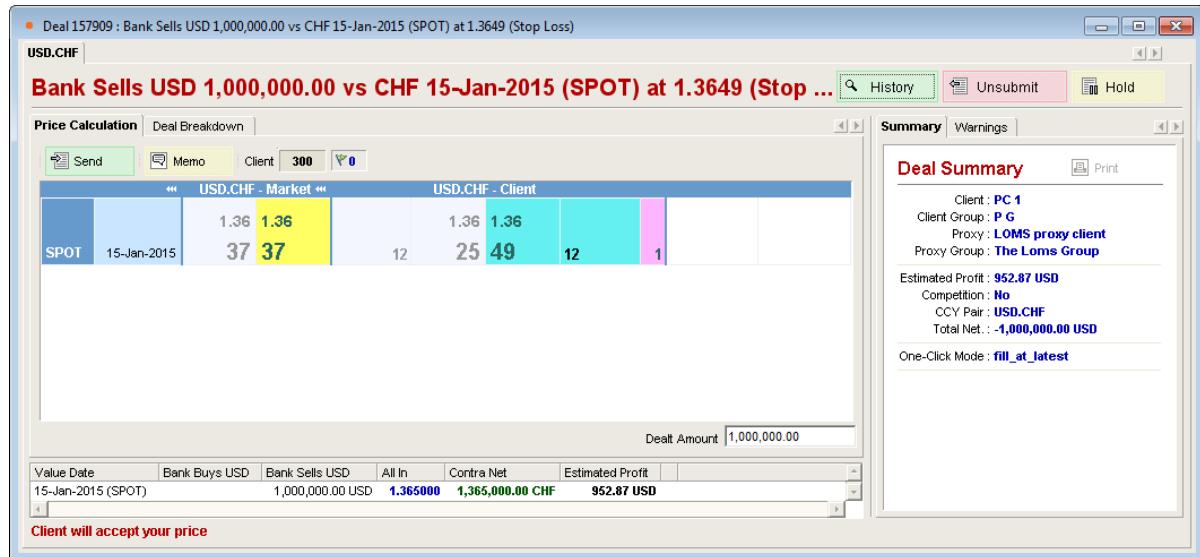
### Example 1

The Client submits an I Sell 6Mio USD, USD.CHF Stop Loss:

The screenshot shows the Order 5.1.8708 dialog with the following details:

- Order Type:** Buy 6,000,000.00 USD vs CHF at 1.3661 S/L
- Account:** P\_Acc
- Type:** S/L
- Value Date:** SPOT, 15 Jan 2015
- Buy:** USD 6,000,000.00, Price: 1.3661
- Sell:** CHF 8,196,600.00
- Monitor Side:** Bid
- Good From:** GFA
- Good Till:** GTC
- Pay SI:** P\_SI
- Receive SI:** P\_SI
- Remarks:** [empty]
- Post Trade:** Allocation
- Notify By:** E-mail
- Condition:** If Done, If Timeout, OCO
- Notes:** 5.1.8708 Top Parent Buy @ 1.3661 (S/L)

When the price is reached and the order executed, the trader user sees slippage of 1 in the deal ticket:



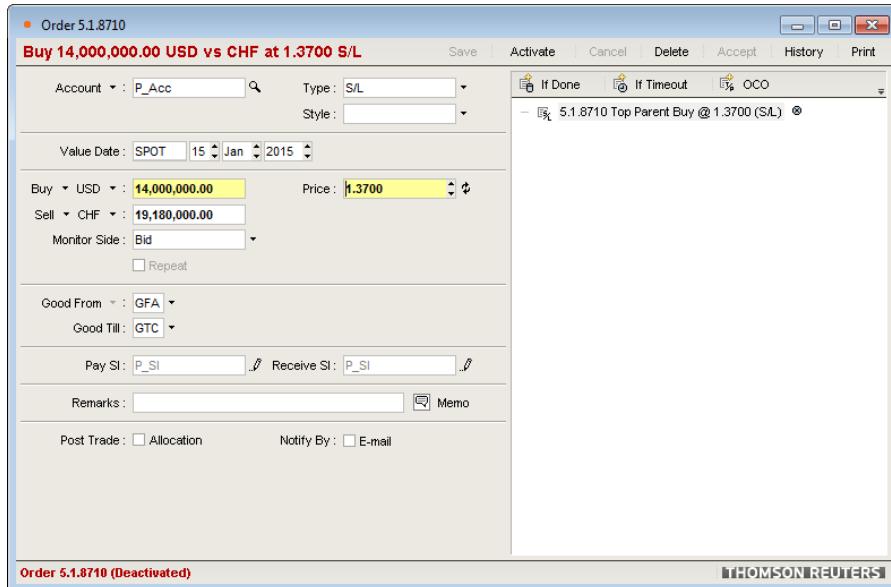
The deal XML for the completed deal:

```

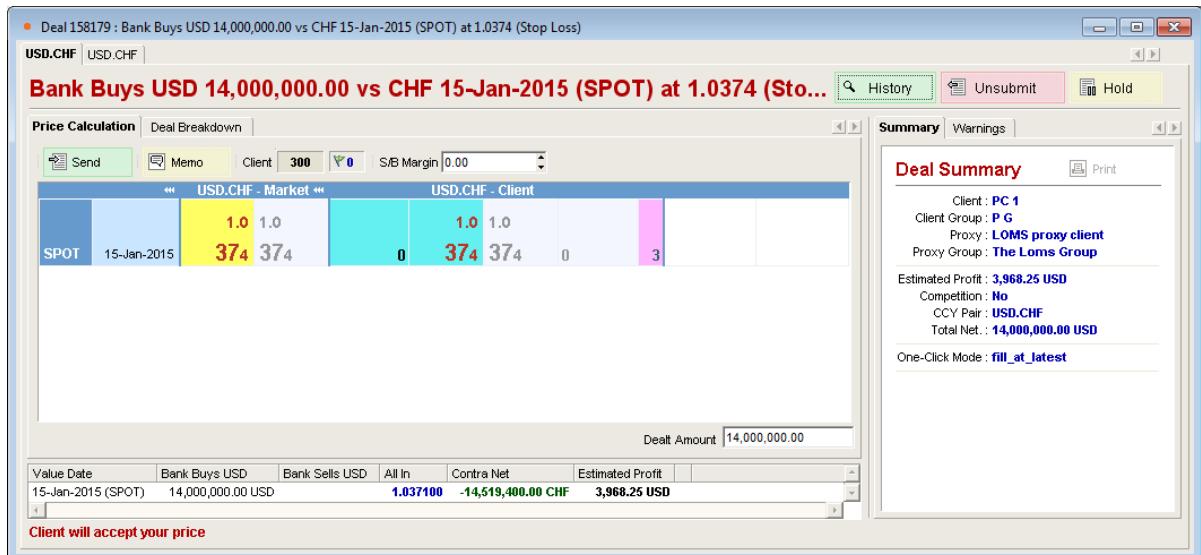
<spot>1.0230</spot>
<fwds>0.00</fwds>
<all_in>1.0229</all_in>
...
<slippage_spot_markup>1</slippage_spot_markup>
```

## Example 2

The Client submits an I Sell 14Mio USD, USD.CHF Stop Loss:



When the price is reached and the order executed, the trader user sees slippage of 3 in the deal ticket:



The deal XML for the completed deal:

```

<spot>1.0230</spot>
<fwds>0.00</fwds>
<all_in>1.0227</all_in>
...
<slippage_spot_markup>3</slippage_spot_markup>

```

### Example 3

The Client submits an I Sell 18Mio USD, USD.CHF Stop Loss:

The screenshot shows the Order Entry window with the following details:

- Order Type:** Buy 18,000,000.00 USD vs CHF at 1.3700 S/L
- Account:** P\_Acc
- Type:** S/L
- Value Date:** SPOT, 15 Jan 2015
- Buy:** USD : 18,000,000.00, Price : 1.3700
- Sell:** CHF : 24,660,000.00
- Monitor Side:** Bid
- Good From:** GFA
- Good Till:** GTC
- Pay SI:** P\_SI
- Receive SI:** P\_SI
- Remarks:** [empty]
- Post Trade:** Allocation
- Notify By:** E-mail

At the bottom, it says "Order 5.1.8710 (Active)" and "THOMSON REUTERS".

When the price is reached and the order executed, the trader user sees slippage of 8 in the deal ticket:

The screenshot shows the Deal Ticket window with the following details:

- Deal Type:** Deal 158015 : Bank Sells USD 18,000,000.00 vs CHF 15-Jan-2015 (SPOT) at 1.3600 (Stop Loss)
- Currency:** USD.CHF
- Summary:** Bank Sells USD 18,000,000.00 vs CHF 15-Jan-2015 (SPOT) at 1.3600 (Stop Loss)
- Price Calculation:** USD.CHF - Market vs USD.CHF - Client

	USD.CHF - Market	USD.CHF - Client				
SPOT	15-Jan-2015	1.36 00	1.36 00	0 00	0 00	8

- Deal Amount:** 18,000,000.00
- Value Date:** 15-Jan-2015 (SPOT)
- Bank Buys USD:** 18,000,000.00 USD
- Bank Sells USD:** 1.360800 CHF
- Contra Net:** 24,494,400.00 CHF
- Estimated Profit:** 10,554.09 USD
- Deal Summary:**
  - Client: PC 1
  - Client Group: P G
  - Proxy: LOMS proxy client
  - Proxy Group: The Loms Group
  - Estimated Profit: 10,554.09 USD
  - Competition: No
  - CCY Pair: USD.CHF
  - Total Net.: 18,000,000.00 USD
  - One-Click Mode: fill\_at\_latest
- Note:** Client will accept your price

The deal XML for the completed deal:

```

<spot>1.0230</spot>
<fwds>0.00</fwds>
<all_in>1.0222</all_in>
...
<slippage_spot_markup>8</slippage_spot_markup>

```

## Appendix AC Fixing and Deferred RFQ Panel Reference

The Fixing and Deferred RFQ panel is used for:

- Benchmark fixing locations, times and codes by fixing instrument.
- Deferred RFQ times by currency pair.

### Fixing and Deferred RFQ panel procedures

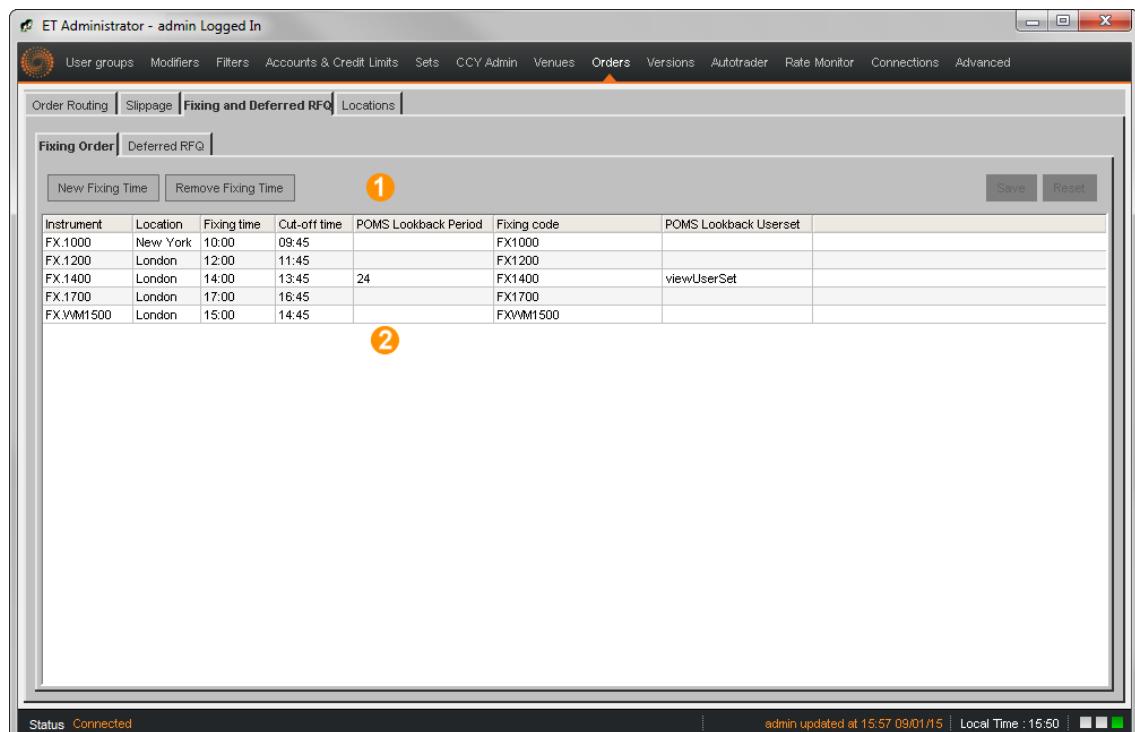
Relevant procedures for this panel are detailed in [Fixing and Deferred RFQs Panel Tasks on page 242](#).

### The Fixing and Deferred RFQ panel

To access the Fixing and Deferred RFQ panel, click the *Orders* button and the *Fixing and Deferred RFQ* tab.

The tab is split into Fixing Order and Deferred RFQ.

#### Fixing Order tab



#### Fixing Order tab - top panel

The top panel is shown by ①.

This panel allows you to:

- Add, edit and remove fixing times.

Field	Description
New Fixing Time button	Opens the <i>Select Instrument</i> window to add a fixing time to a previously created fixing server instance.
Remove Fixing Time button	Removes the selected fixing time.
Save button	Saves changes made to fixing details.
Reset button	Resets the data back to the data last saved in the database.

## Fixing Order tab - main panel

The main panel is shown by **②**.

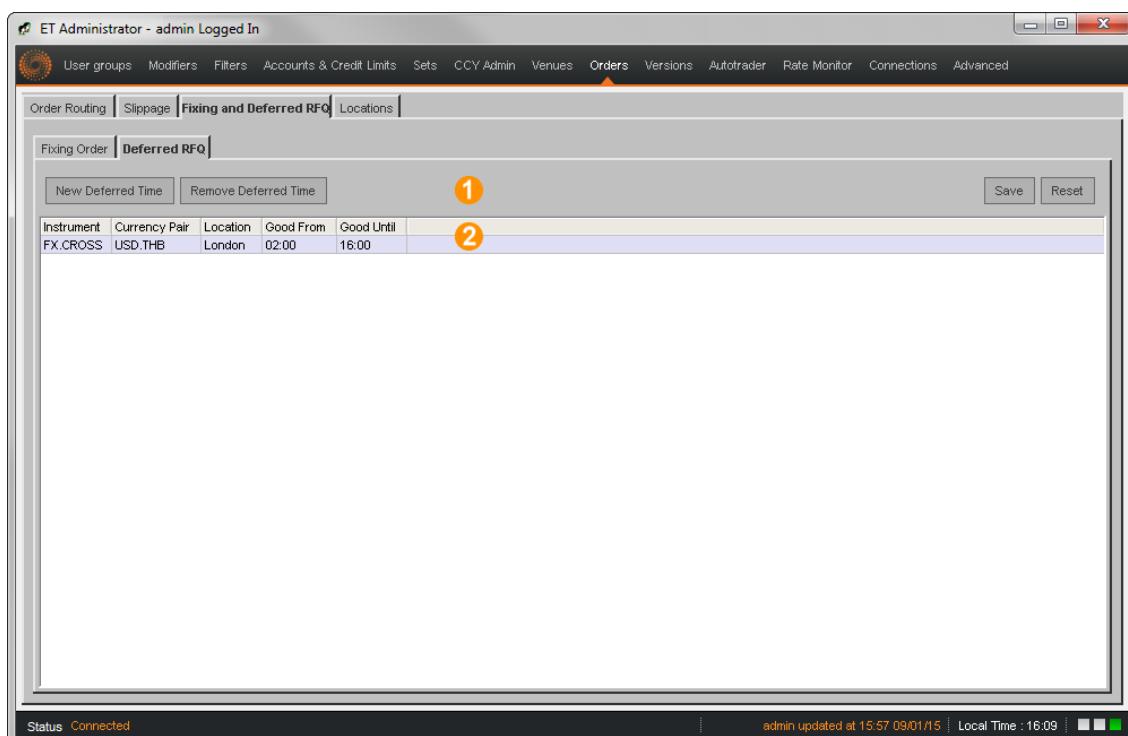
Each of the columns can be sorted alphabetically by clicking the column heading.

Field	Description
Instrument column	The name of the fixing server.
Location column	The location of the fixing server.
Fixing Time column	The local time at which fix orders are submitted to the LOMSServer.
Cut-off time	After this time fixing orders are not allowed to be created.
Fixing code	Unique code given to the fixing server.

## Fixing instrument creation notes

- Each instrument must have only one fixing time and each fixing time must relate to only one instrument.
- All times are the local time for the chosen location. For more information, please refer to [Benchmark Fixing Setup on page 30](#).

## Deferred RFQ tab



### Deferred RFQ tab - top panel

The top panel is shown by ①.

This panel allows you to:

- Add, edit and remove deferred RFQ times.

Field	Description
New Deferred Time button	Opens the Select CCY Pair window to add a fixing time to a previously created currency pair.
Remove Deferred Time button	Removes the selected deferred RFQ time.
Save button	Saves changes made to fixing details.
Reset button	Resets the data back to the data last saved in the database.

### Deferred RFQ tab - main panel

The main panel is shown by ②.

Each of the columns can be sorted alphabetically by clicking the column heading.

Field	Description
Instrument column	The instrument for the configured deferred RFQ time.
Deferred time column	The currency pair for the configured deferred RFQ time.
Location column	Drop-down list of locations created in the <i>Locations</i> panel.
Good From column	The time at which the deferred RFQ request is sent to the LOMSServer.
Good Until column	The date roll for the currency pair.

### Deferred RFQ creation notes

- Each currency pair must have only one deferred time.
- Does not support currency sets.
- All times are the local time for the chosen location. For more information, please refer to [Deferred RFQ Trading Setup on page 35](#).

## Appendix AD Locations Panel Reference

The Locations panel allows you to manage global locations and regions. Locations and regions are used when setting up:

- Limit Order (LOMS) routing

A set of locations can be grouped into a region. All users located within the region can take access to any order they can see as if they were in the same location as the current owner. The rules for location apply to all users whose location is in the same region.

**Note:** Orders are passed in accordance with the Routing rule defined for currency and location and NOT the region.

### Locations panel procedures

Relevant procedures for this panel are detailed in [Locations Panel Tasks on page 244](#).

## The Locations panel

To access the Locations panel, click the *Orders* button and the *Locations* tab.

The panel is split into Locations and Regions, accessed using the tabs at the top of the panel.

### Locations tab

Location Name	Locale	Description
BKK	<unknown>	Bangkok Thailand
Brazil	<unknown>	Brazil
France	<unknown>	
Hong Kong	<unknown>	
Japan	<unknown>	
London	<unknown>	London
Singapore	<unknown>	
Thailand	<unknown>	
Tokyo	<unknown>	Tokyo

### Locations tab - top panel

The top panel is shown by ①.

This panel allows you to:

- Create, edit, import, export and delete locations.
- View location allocation to users.

Field	Description
New button	Opens the <i>New Locations</i> window to add a location.
Edit button	Opens the <i>Edit Locations</i> window to edit the selected location.
View button	Opens the <i>Users in &lt;location&gt;</i> window to view the allocation of the location.
Export button	Opens the <i>Export Locations</i> window with an XML version of the selected location.
Import button	Opens the <i>Import Locations</i> window to import locations from XML.
Filter drop-down and text box	Filter criteria available in drop-down list. The text box where you input the text required.
Apply button	Applies the filter criteria to the panel.

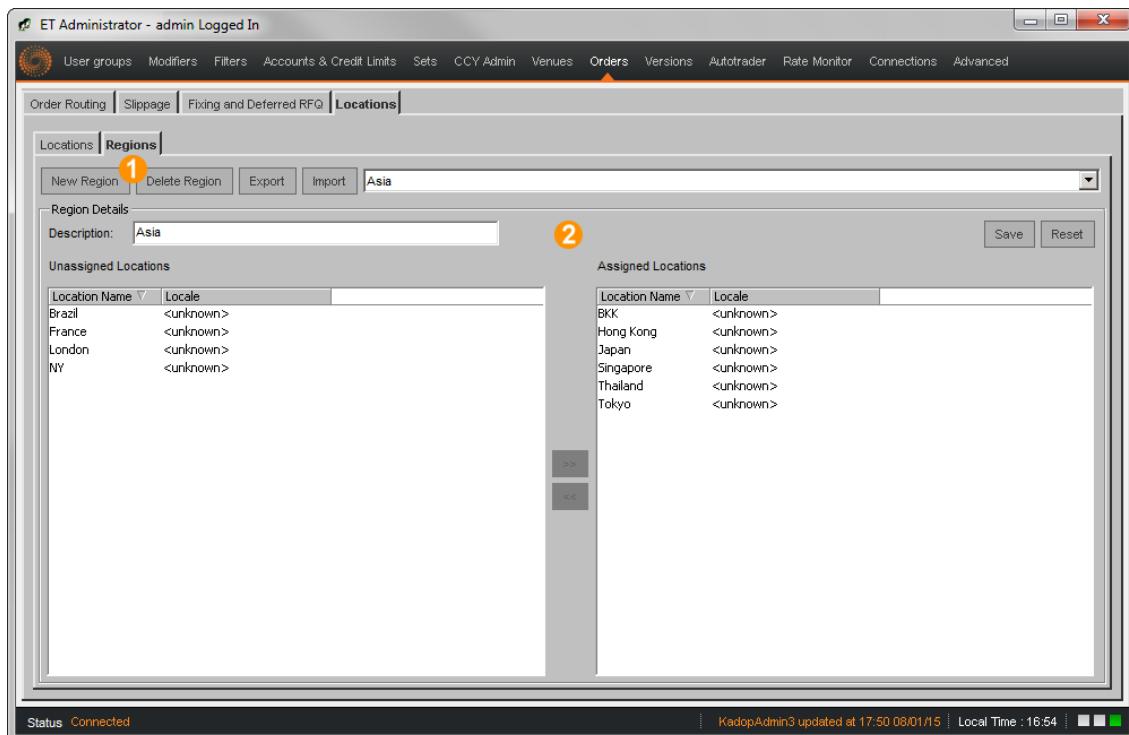
### Locations tab - main panel

The main panel is shown by **②**.

Each of the columns can be sorted alphabetically by clicking the column heading.

Field	Description
Location Name column	The name of the location.
Locale column	The locale of the location.
Description column	The description given to the location.

## Regions tab



### Regions tab - top panel

The top panel is shown by ①.

This panel allows you to:

- Create, delete, import and export regions.
- Assign and unassign locations to a region.

Field	Description
New Region button	Opens the <i>User Selection</i> window to add members to the selected user set.
Delete Region button	Removes the selected member from the set.
Export button	Creates a new user set.
Import button	Deletes the selected user set.

### Regions tab - Region Details panel

The main panel is shown by ②.

Each of the columns can be sorted alphabetically by clicking the column heading.

Field	Description
Description box	The description given to the region.
Unassigned Locations window	Available locations that can be assigned to the selected region.
Assigned Locations window	Locations assigned to the selected region.
Save button	Saves changes made to the region.
Reset button	Reverts the data to the values last successfully saved to the database.

## Configuration

The Locations panel is controlled by an Administrator applet parameter:

```
<param name="ShowLocationsPanel" value="true">
```

# Appendix AE Order Routing Panel Reference

## Overview

The Order Routing panel allows you to manage routing rules for Limit Order Management (LOM).

The routing criteria are defined by the Location, Currency Pair, Qualifier, Amount and Group columns.

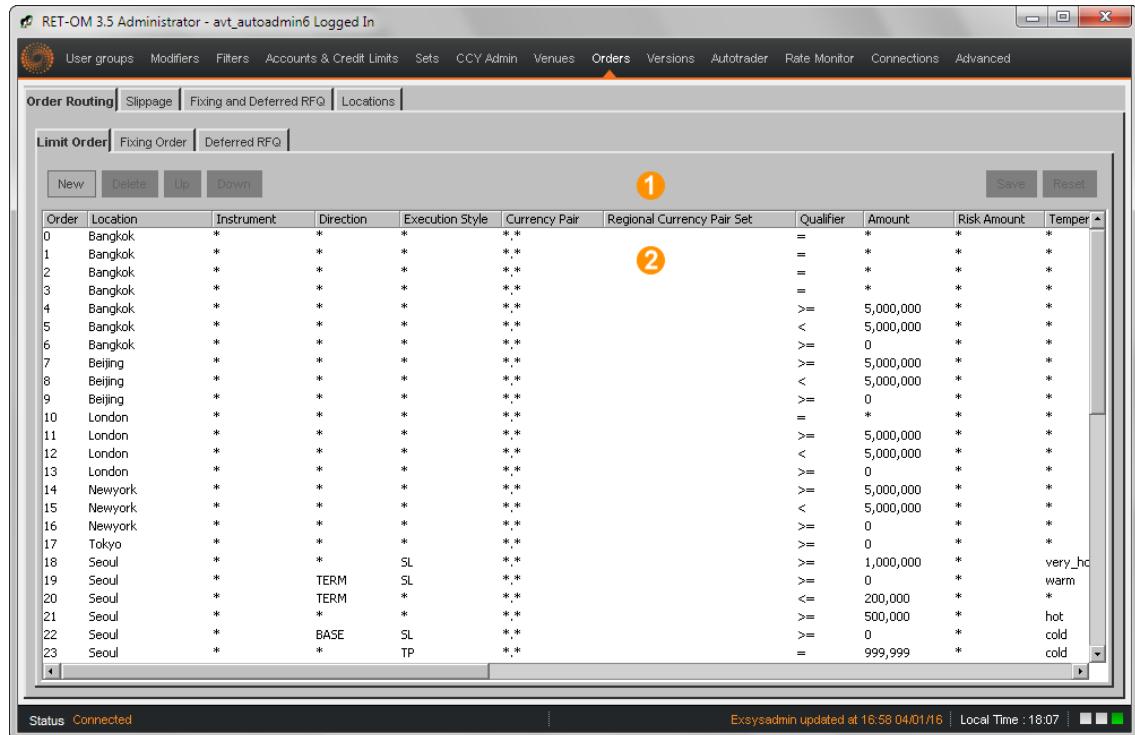
The resultant actions taken when an order satisfies the criteria are directed by the To, Pass, Default Sales and Automonitor columns. The first three of these are populated by Order Routing Sets created in the user sets panel. The behaviour of these three columns is covered in Routing rules panel on page 300.

## Order Routing panel procedures

Relevant procedures for this panel are detailed in [Chapter 30: Order Routing Panel Tasks](#) on page 247.

## The Order Routing panel

To access the Order Routing panel, click the *Orders* button and the *Order Routing* tab.



## Top panel

The top panel is shown by ① .

This panel allows you to:

- Create and delete order routing rules.
- Change the order of order routing rules.

Item	Description
New button	Adds a new rule routing rules list.
Delete button	Removes the selected routing rule.
Up button	Moves the selected routing rule up the list.
Down button	Moves the selected routing rule down the list.

Item	Description
Reset button	Discards the changes.
Save button	Saves the changes made to the order routing rule.

## Main panel

The main panel is shown by  .

---

**Note:** Rules are prioritised in descending order.

---

Field	Description
Order column	<p>The order number of the routing rule.</p> <p>Location column List of locations configured in the Locations panel.</p> <p><b>See Also:</b> <a href="#">To create a Location on page 244</a>.</p>
Currency Pair column	Currency pair for the routing rule. The default is all currencies.
Qualifier column	Operand applicable to the value in the Amount column.
Amount column	Amount, in the dealt currency. NOT USD equivalent.
Group column	Group for the routing rule. The default is all groups.
To column	<p>Corresponds to the To field in the Order Watch application.</p> <p>If creating an order using the Order Watch application, the To field in that order will default to the order routing set assigned here.</p> <p>The client applet does not have the To option, so the order routing set assigned here will receive the orders activated in the client applet.</p> <p>Note: This field is only relevant if the Autotrade value is set to No.</p>
Pass column	<p>Corresponds to the Pass field in the Order Watch application.</p> <p>When orders are passed to other centres at the close of trading, the default order routing set for the Pass field is assigned from here.</p> <p>Note: This field is only relevant if the Autotrade value is set to No.</p>
Default Sales column	<p>The routing set assigned here would normally be a set containing Sales Persons who need to view all of the orders in the system. This is in addition to the user set that can view all orders dictated by the OVERVIEWUSERSET LOMS Server parameter.</p> <p>Note: This field is only relevant if the Autotrade value is set to No.</p>
Automonitor column	<p>This directs orders to an autotrader in conjunction with a pickup filter assigned to the autotrader that has the rule AUTOMONITOR=TRUE.</p> <p>If an order satisfies the conditions of the routing rule (Location, Currency Pair, Amount and Group) and this is set to Yes that order is flagged for Automonitoring. This alone does not mean the order will be picked up by an autotrader. The LOMS autotrader must also have the filter condition AUTOMONITOR assigned and set to TRUE:</p> <p><b>See Also:</b> <a href="#">AUTOMONITOR on page 313</a> and <a href="#">Permission Filters Reference on page 303</a></p>

## Configuration

The Order Routing panel is controlled by an Administrator applet parameter:

```
<param name="LOMS.ShowRoutingPanel" value="true">
```

## Appendix AF TRM Reference

---

### Licencing and permissions

The ET system is a licensed product. Access to functionality is controlled by license features which permit certain operations to be performed using the system.

The TRM basic license provides a standard set of features allowing use of the TRM system. The license features are listed below for information. You will not be able to use the TRM system without at least the basic license. In addition to the TRM basic license, there are two other licenses that allow additional actions.

This document assumes that you have at least a TRM basic license. Attention will be drawn to actions that require additional licenses.

#### TRM basic licence

The features listed in the table below are permitted by the TRM basic licence.

Feature	Description
TRM Pair Definition	Currency pair instruments can be defined and managed.
TRM Price Model (Single)	A single set of parameters for each currency pair specifying spread type and amount.
TRM Spot Tolerance	Allows tolerance checking and market rate quality to be monitored.
TRM Feeds	Allows feed servers to be configured and administered.
TRM Rate Monitor	Allows TRM administrators and traders to view the trader rates.
TRM Rate Status	Ability to stop or start rates via the Rates Monitor panel.
Autotrader	Allows automated trading.
Statistics	Enables the ET system statistics or connections panel.
Feed Connections	Allows configuration of feed connections.

#### TRM override licence

The features listed in the table below are activated by the TRM override licence and are in addition to the TRM basic features.

Feature	Description
TRM Override Rates	TRM administrators and traders can override the prices published by TRM and switch models dynamically. (Basic license only allows the automatic change of models determined by time of day).
TRM Price Model (Multi)	Support for changing market conditions. Trader can determine different spread parameters depending on the volatility of the market.

#### TRM full licence

The features listed in the table below are activated by the TRM full licence and are in addition to the TRM basic and TRM override features.

Feature	Description
TRM Redistribute	This allows trader rates to be published back to the client bank's rate infrastructure.
Multiple Feed Connections	Supports the ability to create multiple connections to a feed.
MEFA Protocol Feed Connection Support	Allows the Multi-Entity Feed Adaptor protocol to be used when defining feed resources.
Rate Blending and Best Price support	Allows the configuration of rate blending to provide the best price for any suitably configured instrument.

## Permissions

In addition to the licensing scheme, there is a layer of permissions that can be granted or denied for individual users and groups of users. These permissions enable functions that the client installation is licensed to use. It is possible to set up administrators with different specialisations. For example by setting appropriate permissions, they may be able to define currency pairs, but not branches or currencies.

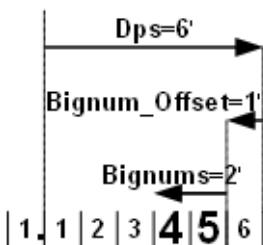
Administration of the TRM system is additionally controlled by permissions applied to the administrator user. These are set using the Admin tab of the User Configuration section of the User Groups panel on the Admin applet. A description of the permissions together with procedures for creating and modifying users and permissions is described in : [Admin tab](#) on page 267 and [To assign permissions using the Admin tab](#) on page 142.

## Relationship between numbers, DPS and Unit Quotation

Instruments have a number of properties that determine how the price (SPOT or forward points) is calculated and displayed. These properties may be used within the TRM server for calculation, or are passed through (to a Trader applet, for example) for calculation and display purposes.

### Numbers and DPS

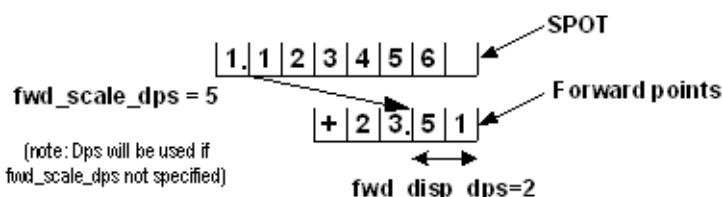
The key property is the spot DPs (decimal places). This is used in the calculation of spreads as well as rounding. For display purposes, the Bignum Offset is counted from the rightmost decimal digit (in the example below, Dps is 6, and Bignum\_Offset is 1) working to the left. The Bignums property indicates the number of digits that should be displayed in a larger font. Typically, Dps=4, Bignum\_Offset=0 and Bignums=2.



Forward points need scaling so that they are applied to the correct part of the SPOT value.

If Fwd Scale DPS is not specified, then (spot) DPS is used as the default value.

Fwd disp dps is used to round the forward value before being published. Note that normal practice is for DPs to be greater than fwd disp dps i.e. SPOT is sometimes displayed to higher precision than forwards.



### Examples

The table below demonstrates the relationship between, DPS, bignums and bignum offset.

DPS	Bignums	Bignum offset	Rate display
4	2	1	<b>I Sell USD</b> ▲ 37 2 1.0 37 2
4	2	0	<b>I Sell USD</b> ▼ 68 1.03 68

## Unit quotation

The Unit Quotation modifies the calculation of an inverse rate as follows:

- 1 The rate is calculated as (1 / market convention rate).
- 2 This is multiplied by the Unit Quotation factor.
- 3 The result is rounded to the Inverse DPS - Unit Quotation Value.

Currency Pair	DPS	Spot rate (ask)	Unit Quotation	Spot Rate (ask, displayed)
USD.JPY (mkt)	2	102.93	n/a	102.93
JPY.USD (inverse)	9	0.000718173	1,000	7.718173

## Example

The inverse model for EUR.JPY has been set with a unit quotation of 1,000.



## Currency pairs and models

Currency pairs are defined as 'Models', which reflect different pricing styles. Although there may be more than one model for each currency pair which can run at different times of the day, only one model is in effect at any given time.

### Pricing Methods

The following pricing methods are supported:

- Direct requires a live feed for that pair is available to the system.
- Crossed relies on crossing via rates (cross components) which are themselves defined by models in the usual way. When crossing rates in the PFA modifiers are applied after the cross calculation takes place.
- Derived relies on crossing two rates in the applet (either through USD, EUR or any other configurable currency) whereby modifiers are applied to the rates published by the PFA (direct or crossed) pricing model before the cross calculation takes place.
- Manual (applies to forward points only). The trader or TRM administrator sets the appropriate values.

The table below covers the spot and forward pricing combinations.

Method		Via Currency		Crossing Method	
Spot	Forward	Spot	Forward	Spot	Forward
Direct	Direct	N/A	N/A	N/A	N/A
	Crossed	N/A	Available	N/A	Bid/Ask or Mid
	Forward	Not valid			
Cross	Direct	Available(*)	Available(*)	Bid/Ask	Bid/Ask
		Available(*)	Available(*)	Mid	Mid
	Crossed	N/A	N/A	Bid/Ask or Mid	Bid/Ask or Mid
	Manual	Available	N/A	Bid/Ask or Mid	
	Derived	Not valid			
Derived	Derived	Available(*)	Available(*)	Bid/Ask	Bid/Ask

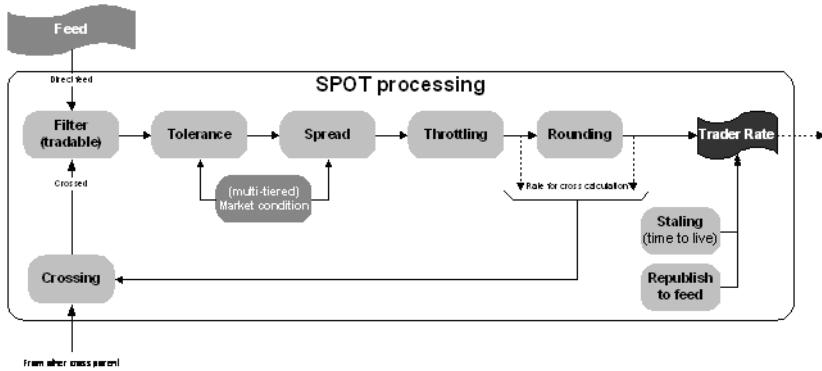
(\*) The via currency must be the same for Spot and Forwards.

### Models

NoteThe display of indicative rates to clients may be time-dependent. Additionally, auto-traders may switch pricing model when trading is switched between locations.

Not all models are mutually exclusive; for example, time zones may overlap between European and US trading hours. If two or more models are configured in the CCY admin panel with time overlap, the model that is at the top of the list will be active during the overlap time.

Traders may switch between models. The change takes immediate effect, with the PFA immediately publishing prices based on the modified model. (Exceptionally, a restart of the PFA is required when static data is changed.)



## Tolerance processing

Tolerance checking controls how spikes in the market are treated by the price feed application (PFA). Such spikes in the rate - for example a rate coming in from the feed which is much higher or lower than previously published rates - may be accidental, and unrepresentative of the true market rates.

Using TRM, traders can define how many times a spike should occur before it is considered to be a standard market rate, as well as how great that spike must be in order to be 'out of range' relative to the currently published rate. For example, a EUR.USD rate might be considered 'out of range' if it jumps by 50 pips.

The Spot Controls frame Tolerance tab is used to configure the handling of large swings in the Spot feed rate. By comparing the mid-market rate for any incoming rate with the mid-market of the current rate, it is possible to determine whether a new rate is within tolerance limits.

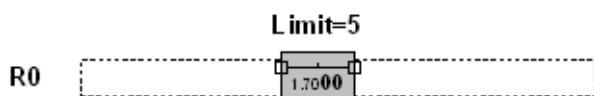
When configuring tolerance for Spot, a trader must define:

- How many pips from the current implied Mid rate a rate update must move in order to be considered 'out of range' (via the Limit parameter).
- How many times an out of range rate may occur before being considered consistent enough to become the new current rate (via the New Range Count parameter).
- A maximum spread, so that a gradually widening spread does not go undetected. If the Max Spread is reached, the rate is stated (via the Max Spread parameter).

The Forward Controls frame is used to configure forward tolerance settings. The tolerance column has the same role as the limit field in Tolerance panel of SPOT, and the Max Spread column has the same role as the Max Spread setting in the Spot Tolerance panel.

Tolerance processing checks that the incoming prices are within limits that may depend on market conditions. Although the price is often expressed as Ask/Bid, tolerance processing works on the Mid value which can be calculated from (Ask-Bid/2).

In principle, as each price comes in, it is checked against the last in-tolerance price (shown as R0 in the diagram below). The Limit property determines whether the new price is out-of-tolerance or not, by specifying how many pips the mid price can move. (R0 refers to row zero, R1 to row one, and so on. See [Figure 63](#).



**Figure 62:** R0 and Limit

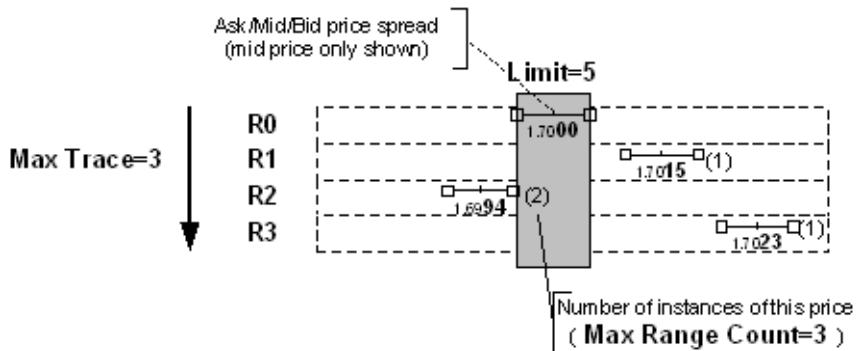
If it is within tolerance, then this becomes the new R0 price, and any R1..Rn prices are removed.

If the price is out of tolerance, then we record this price. If the *Make Indicative* property is true, then the last R0 price will be marked as Indicative (staled).

The *Max Trace* property determines how many distinct prices we record. If the price has already been recorded, the TRM server internally increments a count of instances and update the record's date stamp.

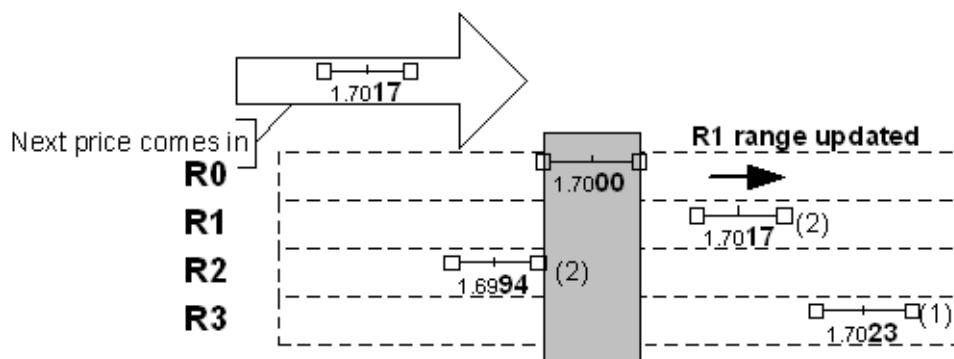
If the price has not already been recorded, and Max Trace has not been exceeded, we add a new row to the table and record the price and the time stamp.

If, however, Max Trace rows have been stored (excluding R0), the price with the oldest time stamp is discarded, and the new price and time stamp is recorded there instead.



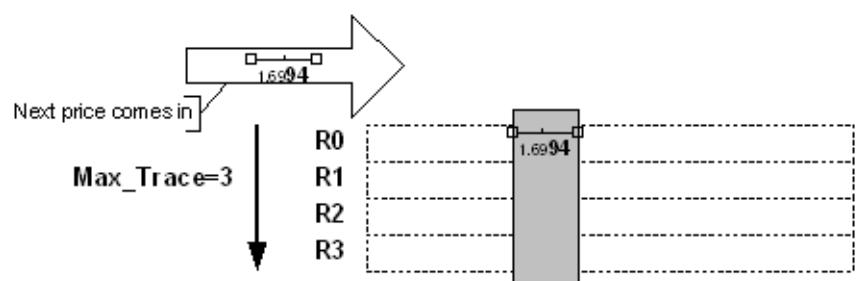
**Figure 63:** Relationship between Max Trace, Max Range Count and Spot Limit

If another price comes in that is out of tolerance (but within the tolerance of another row, say R1) then this updates the range count for that price, and also updates the range to reflect the price received.



**Figure 64:** Effect of exceeding Max Range Count

If the price has been recorded already, and incrementing the count will make it equal to *Max Range Count*, then this becomes the new R0 count.



**Figure 65:** Effect of exceeding Max Range Count (continued)

## Spreading and rounding

The sections below explain the types of spread processing and rounding employed by TRM.

### Spread processing

Spread processing is applied to an direct, manual or crossed feed. It is always applied after tolerance checking, crossing and swap points processing, but before throttling and rounding, although the spread process applies rounding itself.

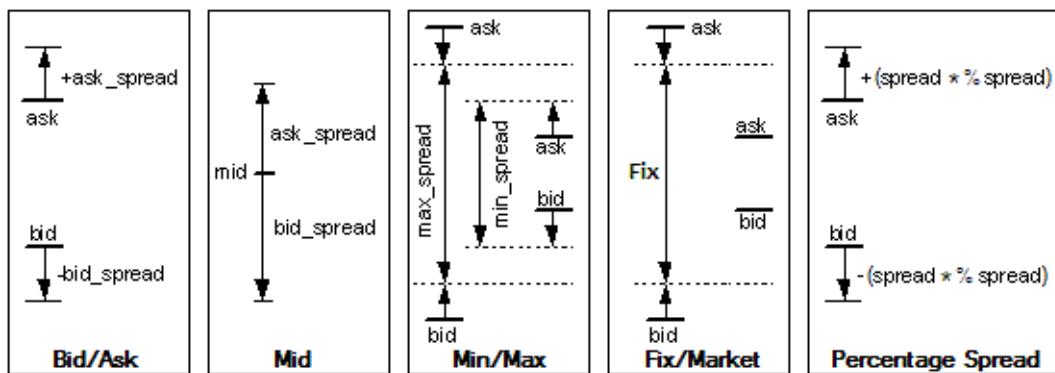


Figure 66: Spread processing types

There are five spread types (controlled by the *Spread\_Type* property), illustrated in the figure above:

- Bid/Ask offsets the ask and bid prices by a specified amount
- Mid calculates new ask and bid from the mid value
- Min/Max brings the spread within the specified range
- Fix/Market publishes the market rate if Market Spread is less than Fix/Market Spread. The system applies the Fix Spread to the mid rate if the Market Spread is greater than or equal Fix/Market Spread
- Percentage Spread by offsets the ask and bid prices by  $\text{Spread} * \% \text{ spread}$  if bid is less than ask

The main processing path is:

- Get the spread type for the tenor
- Populate ask/bid/mid with missing values ( $\text{mid} = \text{ask} + \text{bid} / 2$ , status merge)
- Perform the appropriate spread calculation
- Post-process spread rates (rounding, min-spot spread, mid recalculation)

## Rounding

The table below covers the three types of rounding that can be selected for each currency pair in the Administrator applet.

Algorithm	Description	Example
Truncate	Simply cuts off the extraneous trailing digits but does not actually round.	
Round	(also called modf rounding because of an internal function used) rounds down trailing digits if they are less than .xxxx5, otherwise round up (.xxxx represents the significant decimal places) Note that .xxxx4999 will round down.	
Widen	rounds up or down depending on the sign of the forward points (-Bid rounds up, -Ask truncates)	

### Spot rounding for cross calculation

By default the spot rate from the feed will be rounded by TRM to the ccy pair DPS (rounding method is up to rounding rule specified, see table above). Then, TRM will use the rounded rate to perform spreading and further crossing calculations:

FEED -> Spot Rate (unrounded) -> PFA (rounded) -> (spread, cross calculation)

TRM can be configured to use the unrounded spot rate to calculate crosses:

FEED -> Spot Rate (unrounded) -> PFA (unrounded) ->(spread, cross calculation)

### Configuration

[fx]  
ROUND\_FED\_SPOT\_RATE=0

Default=1

## Adjustment factors for ON/TN/SN trades

For short periods, such as overnight (ON), tomorrow/next day (TN) and Spot/next day (SN), it is possible that the next working day is not the next calendar day, but one or two days later if the period falls across a weekend, or even longer if market holidays are in force.

To allow for these extra days, a factor can be applied to the forward points such that the published prices take into account the effect of the extra days.

Without the factor, or a factor of 100%, the same spread will be applied whether the period spans 1 day or more than 1 day.

If a factor > 100% is specified, then the prices will be adjusted to take into account the extra days. If the spread is skewed (asymmetrical bid/ask), the skew will also be scaled as demonstrated in the example below.

This example assumes that rates and spread points are suitably scaled and the effects of rounding are not considered.

Note The factor fields are only available if the forward spread method is set to "Mid".



Figure 67: Setting the ON/TN/SN Factor

Input data					
Tenor	Spread		Rate		
	Bid	Ask	Bid	Ask	Factor (%)
ON	1.000	2.000	1.03	1.25	120%
TN	1.000	2.000	-2.59	-2.54	120%
SN	1.000	2.000	-0.94	-0.89	120%
No. of extra days in period:				2	

Calculated Values							
Regular mid spreads							
Tenor	Mid rates	Effective spread		Published Rates			
		BID	ASK	Bid	Ask	MID	Skew
ON	1.1400	1.0000	2.0000	0.14	3.14	3.0000	0.50
TN	-2.5650	1.0000	2.0000	-3.57	-0.57	3.0000	0.50
SN	-0.9150	1.0000	2.0000	-1.92	1.09	3.0000	0.50

Including scaling factor							
Effective spread Published Rates							
Tenor	Mid rates	Effective spread		Published Rates			
		BID	ASK	Bid	Ask	MID	Skew
ON	1.1400	1.4000	2.8000	-0.26	3.94	4.2000	0.70
TN	-2.5650	1.4000	2.8000	-3.97	0.24	4.2000	0.70
SN	-0.9150	1.4000	2.8000	-2.32	1.89	4.2000	0.70

Figure 68: Effect of Factor on ON/TN/SN trades

## Forward point publication

Publication of forward points is configured in one of two modes, Manual or Automatic. This is defined by an applet-level parameter. Each mode is described below.

---

**Note:** Manual Mode requires a TRM override or full license.

---

## Configuration

The TRM server publishes forward point automatically by default. The following applet parameter must be set to manually publish forward points:

```
<param name="trmmannualrepublish" value="true">
```

Default: false

### Automatic mode

In Automatic mode, the TRM server automatically publishes direct forward points. Any related crossed forward points are also published automatically.

In Automatic mode the Pair Definition frame Fwd Method drop-down list displays the options: Direct, Crossed, Derived, and None.

### Manual mode

In Manual mode, the trader must manually publish forward points from rates received from the feed. This is only available if the SPOT method is direct or crossed.

In order to manually publish forward points, the forward model must first be configured as Forward Method = Manual. In the Pair Definition panel of the CCY Admin panel, the forward method drop-down list displays the options: Manual, Crossed, Derived and None.

To manually publish forward points, you either override the rate for each tenor you want published, using the Rate Monitor panel, or apply the rates from the feed and manually publish them.

#### Manual mode and the override countdown (OR Alert)

If the user overrides a rate when in manual mode, where an OR (override) Alert has been set on the CCY Admin panel Forward Controls panel, a countdown displayed in the Status column indicates the length of time for which the overridden rates remain valid before staling.

Note that the username of the user who applied the override is displayed in the Override column.

When the Override countdown times out, a warning message is generated for each manually published tenor, indicating that the rates may be stale and may need updating:

---

**Note:** Rates do not automatically become Indicative / go stale. Manual intervention is required.

---

## Rate publication

Min Interval, Min Movement, and Change Trigger interact as follows:

Parameter	Value
Change Trigger	3.00
Min Movement	1.50
Min Interval	30 seconds

The settings in the table above will create the following rate publication behaviour:

- Check the forward points every 30 seconds.
- If the rate coming in at the beginning of the next 30-second period has not moved by at least 1.5, then do not publish to GID.rates.

- However, if at any time (regardless of 30-second intervals) a rate comes in which exceeds the current rate by 3.0 points, publish to GID.rates immediately.

## Rate publication summary

Rate publication is summarised in the table below.

Condition	1	2	3	4
Trigger publish	True	False	False	False
Can publish	X	True	False	X
Fields changed	X	True	X	False
Publish	Yes	Yes	No	No

## Reason for rates being marked indicative

The tables below list the reasons that a rate can be shown as indicative or "stale" (in descending order of importance). In the case where more than one reason applies at the time, the most significant reason for staleness will be displayed.

There are exceptions to this general rule, for example:

- If a rate is marked *Non-dealable* or *User Stopped* and the feed sends a stale rate, the reason for staleness will be updated to show *Stale Feed*.
- If a rate is *User Stopped*, and a subsequent rate comes in, but no further rates are received before Max Time is exceeded, the reason for staleness will be updated to show *Stale Rate*.
- If a forward rate is *Non-dealable* or *Disallowed* and the rate is overridden with a Null rate, the reason for staleness is updated to show *Null Override*.
- If the rate is marked *Stale Feed* and a valid override is applied, the reason for staleness will be removed (the rate is no longer stale). When the override times out, the reason for staleness will be updated to *Override Timeout*.

Reason for staleness (spot)

Reason	Description	Direct	Cross
Non-dealable	Non-dealable by the autotrader	Yes	Yes
User Stopped	User stopped autotrading	Yes	Yes
Feed Down	Feed rate not available	Yes	
Tolerance	Range Row (Rn) generated due to tolerance breach	Yes	
Stale Feed	Rate from feed is stale	Yes	
Stale Rate	Max Time exceeded	Yes	
Max Spread	Max Spread exceeded	Yes	
Override Timeout	Rate overridden has now gone stale (time greater than OR Alert)	Yes	Yes
Backwardated Rate	The rate is backwardated (bid > ask)	Yes	Yes
Significant Spot Movement	Spot has moved by more than the spot limit change %	Yes	

Reason for staleness (forward)

Reason	Description	Direct	Manual	Cross
Non-dealable	Non-dealable by the autotrader	Yes		Yes

Reason	Description	Direct	Manual	Cross
Disallowed	Allow set to no in forward control panel. N/A will be displayed	Yes		Yes
User Stopped	User stopped autotrading	Yes	Yes	Yes
Null Override	User set rate to Null	Yes	Yes	Yes
Feed Down	Feed rate not available	Yes		
Tolerance	Range Row (Rn) generated due to tolerance breach	Yes		
Stale Feed	Rate from feed is stale	Yes		
Stale Rate	Max Time exceeded	Yes		
Override Timeout	Rate overridden has now gone stale (time greater than OR Alert)	Yes		Yes
Backwardated Rate	The rate is backwardated (bid > ask)	Yes		Yes
Significant Spot Movement	Spot has moved by more than the spot limit change %	Yes		

## TRM model ownership

The setting in the Advanced Panel called "All models for all traders" is ticked by default. When this checkbox is ticked, the system will carry on operating as at present, i.e., it will presume that all traders are able to act on all models (providing they have the relevant admin permissions assigned). When set to 0 (zero), the system will assume that no trader is allowed to act on any model unless they have a specific permission to do so.

### TRM Model Ownership Example

- 1 The Trader user nftrader2 has the permission via inclusion in a user set (CAD Traders) to own the USD.CAD model:

Instrument Name	Inverse?	Model Name	Owners
USD.CAD	Yes	USD.CAD Default (inverse)	CAD Traders

- 2 In the trader applet Rate Monitor panel for nftrader2, only USD.CAD prices can be altered.

## Appendix AG ET Time Settings

### System Clock and Time zone

The Solaris system clock and timezone drive the following functions in ET.

### Time based permission filter conditions

Submit and Pickup Filters with time and/or date based conditions use the system clock on the server running the ET system. For example, filters can be used to define currency cutoff through the use of submit filter and routing rules through the use of pickup filters.

### Deal ticket - 'Date/Time' value

The date and time in the printed deal ticket is logged as the date and time at the UNIX server when the trade was completed.

**SPOT Description:**

Client ID:	KClient2 (KClient2)
Trader ID:	CaptureTrader (CaptureTrader)
Date/Time:	26-Dec-2014 -06:58:16 (GMT) <b>1</b>
Client Ticket No:	3
Ticket No:	1341355
Type:	SPOT
SPOT Summary:	I SOLD 5,000,000.00 EUR vs USD at 1.3197000 on 30-Dec-2014 (SPOT) ( I BOUGHT 6,598,500.00 USD)

**SPOT Details:**

Dealt Currency:	EUR USD	Spot Price:	1.31970
Volume:	5,000,000.00 EUR	Forward Points:	0.00
Value Date:	30-Dec-2014 (SPOT)	All-In Rate:	1.3197000
Maturity Status:	Matured		
Requirement:	K External ID : I SOLD 5,000,000.00 EUR, I BOUGHT 6,598,500.00 USD		
Settlement Instructions:	0. Type: Receive Std: Y SI: K External ID 1. Type: Pay Std: Y SI: K External ID		

Printed By: KClient2 12-Jan-15 - 17:06:54 (Indochina Time)

The suffix in parenthesis, as shown by **1**, is defined by an applet parameter:

```
param name="logPrintTimeSuffix" value="GMT">
```

The Printed By date and time at the bottom of the printed deal ticket is covered in [Local PC Time](#) on page 485.

### Java logging

The Java based back end processes, for example the autotrader, LBNs and adaptors log at the system clock time.

## TRM models

TRM model "To" and "From" times use the Solaris system clock to determine when models become active. The TRM server takes the timezone from the shell that executes the EchoTRM.FX binary. By default the timezone is taken from the *TZ* environment variable, however this variable can be redefined in the *envlist* file called by the ET server management script.

For Example, the following lines in the *envlist* file will execute EchoTRM.FX processes in Middle European Time.

```
TZ=MET
export TZ
```

## ET Server Time

Server Time is the time used by the back end ET servers. This affects currency cutoffs, Money Market branch time, TRM model time and logging of the GID servers.

Server time is defined at Greenwich Mean Time (GMT), also called Coordinated Universal Time (UTC), which is deduced from the system clock and timezone. It is not affected by daylight saving.

### Currency cutoff times

Currency cutoff times are defaulted at GMT and can be overridden by timezone settings. A list of available time zones is defined in tag 2630 in strings.txt archived in admngif.zip. Once the appropriate timezone is defined, a currency cutoff timezone can be set in a location other than GMT timezone.

Money Market times are defaulted to GMT time and can be offset by the parameter TIME\_ZONE in EchoMM.ini:

```
TIME_ZONE=<string for time zone>,<time zone offset in minutes>
```

For example, setting below will offset the MM branch by 1 hour from GMT.

```
TIME_ZONE=London Time,60
```

The column cutoff TZ location is designed for FX currencies and has no effect to EchoMM cutoff time settings.

In the example below, the branch opens at 6:00 GMT - but appears to the user as '7:00 London time' because we have put a 60 minute offset to GMT.

```
[branch]
OPEN=6:00
CLOSE=16:00
OPEN_MESSAGE=Open for business
CLOSE_MESSAGE=Closed
TIME_ZONE=London Time,60
INSTRUMENTS=../data/Instruments.dat
DEFAULT_RISKAMOUNT=100000
```

### Offset and Daylight Savings Time behaviour

The ET time zone behaviour is designed to always keep the same end of day time for a foreign currency regardless of what is happening with the time in the host system. The Offset settings (Monday, Tuesday, Wednesday, Thursday, Friday and Saturday) should be configured as if neither the host system nor local time for the currency in question is in Daylight Savings Time.

For example for an ET system based in New York the end of day for the system is 5pm Eastern Standard Time (EST). With no additional offset configuration users in New Zealand, +17 hours ahead, will see the trading date change at 10am. The offset functionality is used to move the date roll time for a currency by a given number of minutes. In order to make the date roll at 8am (2 hours earlier) for NZD a value of -120 (2 x 60mins) will be entered into the offset columns.

The configuration does NOT have to be adjusted when EST moves into Daylight Savings Time (DST) in New York, but New Zealand does not. Whenever two time zones move out of sync, the offset is recalculated automatically by DateServer, such that changes do not have to be made twice a year for each CCY affected. For this example, the offset will be narrowed by 1 hour when New York moves to DST. The end of day now occurs at 4pm EST, therefore in order to maintain the 8am date roll in New Zealand the offset will effectively change to -120 as the DateServer has reduced the offset by 1 hour.

### MM branch hours

Money Market branch open time are defined in EchoMM.ini. These times are set at GMT.

```
[branch]
OPEN=08:00
CLOSE=17:00
```

It can be adjusted by the TIME\_ZONE parameter (see above).

### UNIX binary logging

The ET back end servers (registry, GID server etc.) time stamp their logs with the server time.

## Trade Date

Trading date time is set for date server and is usually set to EST5EDT, which means Eastern Standard Time with +5 hours offset from GMT and has day light time called Eastern Daylight Time. This time should be adjusted by the information given from /usr/share/lib/zoneinfo under Solaris 8.

The times for roll date are defined in DateServer2.ini:

```
[dateserver]
Note these are ccy and not country code
CCY_1DTOSPOT=USD,USD:CAD,CAD:USD,USD:MEP,MEP:USD
CCY_1DTOSPOT.FX.CROSS=USD,USD:CAD,CAD:USD
CCY_1DTOSPOT.MM.DEPOSIT=CAD,USD
SETTLE_CCY=USD
TIMEZONE=EST5EDT
VALIDOLDDATES=0
```

```
[closeofday]
SUN = 1400
MON = 1700
TUE = 1700
WED = 1700
THU = 1700
FRI = 1700
SAT = 1700
```

Individual currency date roll time can be offset from the date server time. The offsets are defined in minutes.

The offset is adjusted during daylight saving. For example, the rule for New Zealand dollar is:

```
if (EST is in DST)
{
if (NZ not in DST)
{
offset narrows by 1hr
}
}
else
{
if (NZ is in DST)
{
offset widens by 1hr
}
}
```

Otherwise offset is used as set.

The "offset" setting used in the admin applet relates to the default offset given that the CCY and EST are in the same DST settings. Whenever the two time zones move out of sync, the offset is recalculated automatically by DateServer, such that changes do not have to be made twice a year for each CCY affected.

## Local PC Time

The time shown in the status area of client and trader applets is in local PC time.

The local time is also used as a timestamp on the printed deal ticket:

The date and time listed in the Deal Log uses the time and date the deal was completed at the server.

Server time used in the Deal Log.

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