

Release Flash

Prof Trades indicated in Time Sales Sheet

US4031-RFL-100 (3.71.0, 3.71.1, 3.72.0)

A Last Traded Price Source (Lsrc) column has been added to the Time Sales Sheet to indicate a Prof Trade and other trade types.

Information provided in this column is "IIO dependent". An IIO can provide its own mapping from *Trade Type* to *Last Traded Price Source*. Currently, mapping is implemented in UTP and ETS/EBS.

UTP

The UTP Derive IIO has the following mapping from *Trade Type* to *Last Traded Price Source*:

Trade Type	Last Traded Price Source
Prof Trade	Prof
Conventional Trade	
Block Trade	Block
Basis Trade	Basis
Guarantee Cross Trade	Guar
Asset Allocation Trade	Asset
External Match Trade	Ext
Exchange For Swap Trade	ExSw
Exchange For Physical Trade	ExPh
Strategy Leg Conventional Trade	Leg
Strategy Leg Block Trade	LegBlk
Strategy Leg Basis Trade	LegBas
Strategy Leg Guaranteed Cross Trade	LegGuar
Strategy Leg Asset Allocation Trade	LegAst
Strategy Leg External Match Trade	LegExM
Strategy Leg Exchange For Swap Trade	LegExSw
Strategy Leg Guaranteed Cross Trade	LegGuar
Strategy Leg Exchange For Physical Trade	LegExPh

Note: *Conventional Trade* has been left empty.

Current mapping does not cover all available trade types. Other mapping entries can be added in the future if necessary.

The *TimeSalesSheet* running on UTP looks like this, with trade types shown in the Lsrc column:



Mkt Time	ID	Trad	Price	Volume	Theor	B/S	Lsrc
14:11:21	KPN.MAR11.10.C	1	3.00	0		SELL	
14:11:21	KPN.MAR11.10.C	1	3.00	1			
14:11:21	KPN.MAR11.10.C	1	3.00	0		BUY	
14:11:59	AEX.MAR11.12.C	444	444.00	0		SELL	
14:11:59	AEX.MAR11.12.C	444	444.00	0		BUY	
14:20:52	AEX.MAR11.12.C	333	333.00	0		SELL	
14:20:52	AEX.MAR11.12.C	333	333.00	0		BUY	
14:42:44	FTI.MAY11	5	330.00	39			
14:42:57	FTI.JUN11	3	410.00	331			
14:42:59	FTI.APR11	1	300.00	67			
14:47:02	FTI.JUN11	1	410.00	332			
14:54:51	FTI.MAR11	8	394.95	17390			
14:59:59	HEI.MAR11.35.C	1	0.25	0		BUY	
14:59:59	HEI.MAR11.35.C	1	0.25	1			
15:00:43	HEI.MAR11.32.C	555	555.00	0		SELL	
15:00:43	HEI.MAR11.32.C	555	555.00	0		BUY	
15:00:43	HEI.MAR11.32.C	555	555.00	555			Prof
15:03:05	AEX.MAR11.200.C	50	33.00	0		SELL	
15:03:06	AEX.MAR11.200.C	50	33.00	0		SELL	
15:03:07	AEX.MAR11.200.C	50	33.00	0		SELL	
15:03:07	AEX.MAR11.200.C	50	33.00	0		SELL	
15:03:07	AEX.MAR11.200.C	50	33.00	0		SELL	
15:03:08	AEX.MAR11.200.C	50	33.00	0		SELL	
15:03:08	AEX.MAR11.200.C	33	33.00	0		SELL	
15:12:16	FTI.SEP11	6	410.20	51			
15:12:16	FTI.JUN11	6	410.25	338			
15:12:16	FTI.JUN11	6	410.25	338			Leg
15:12:16	FTI.SEP11	6	410.20	51			Leg

ETS/EBS

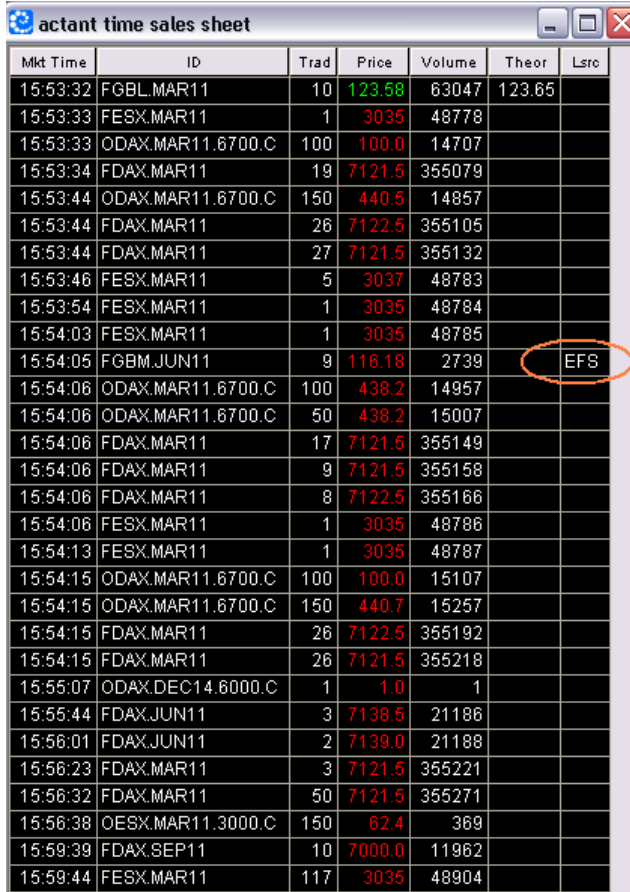
The ETS/EBS IIO has the following mapping from *Trade Type* to *Last Traded Price Source*:

Trade Type	Last Traded Price Source
Regular Trade	
Block Auction Trade	BlkAuct
Basis Trade	Basis
EFP Trade	EFP
EFP-Index Futures Trade	EFPI
OTC Block Trade	Block
EFP-Fin Trade	EFPF
Vola Trade	Vola
EFS Trade	EFS

Note: *Regular Trade* has been left empty.

Current mapping on ETS/EBS covers all possible trade types defined in Eurex® Release 13.0 (Eurex - Enhanced Broadcast Solution, Interface Specification - Final Version).

The *TimeSalesSheet* running on ETS/EBS looks like this, with trade types shown in the Lsrc column:



Mkt Time	ID	Trad	Price	Volume	Theor	Lsrc
15:53:32	FGBL.MAR11	10	123.58	63047	123.65	
15:53:33	FESX.MAR11	1	3035	48778		
15:53:33	ODAX.MAR11.6700.C	100	100.0	14707		
15:53:34	FDAX.MAR11	19	7121.5	355079		
15:53:44	ODAX.MAR11.6700.C	150	440.5	14857		
15:53:44	FDAX.MAR11	26	7122.5	355105		
15:53:44	FDAX.MAR11	27	7121.5	355132		
15:53:46	FESX.MAR11	5	3037	48783		
15:53:54	FESX.MAR11	1	3035	48784		
15:54:03	FESX.MAR11	1	3035	48785		
15:54:05	FGBM.JUN11	9	116.18	2739		EFS
15:54:06	ODAX.MAR11.6700.C	100	438.2	14957		
15:54:06	ODAX.MAR11.6700.C	50	438.2	15007		
15:54:06	FDAX.MAR11	17	7121.5	355149		
15:54:06	FDAX.MAR11	9	7121.5	355158		
15:54:06	FDAX.MAR11	8	7122.5	355166		
15:54:06	FESX.MAR11	1	3035	48786		
15:54:13	FESX.MAR11	1	3035	48787		
15:54:15	ODAX.MAR11.6700.C	100	100.0	15107		
15:54:15	ODAX.MAR11.6700.C	150	440.7	15257		
15:54:15	FDAX.MAR11	26	7122.5	355192		
15:54:15	FDAX.MAR11	26	7121.5	355218		
15:55:07	ODAX.DEC14.6000.C	1	1.0	1		
15:55:44	FDAX.JUN11	3	7138.5	21186		
15:56:01	FDAX.JUN11	2	7139.0	21188		
15:56:23	FDAX.MAR11	3	7121.5	355221		
15:56:32	FDAX.MAR11	50	7121.5	355271		
15:56:38	OESX.MAR11.3000.C	150	62.4	369		
15:59:39	FDAX.SEP11	10	7000.0	11962		
15:59:44	FESX.MAR11	117	3035	48904		

Showing / Hiding Lsrc Column

The *Lsrc* column is shown by default but can be selected / deselected manually from the *TimeSalesSheet* tab in the *Column Settings* dialog:

