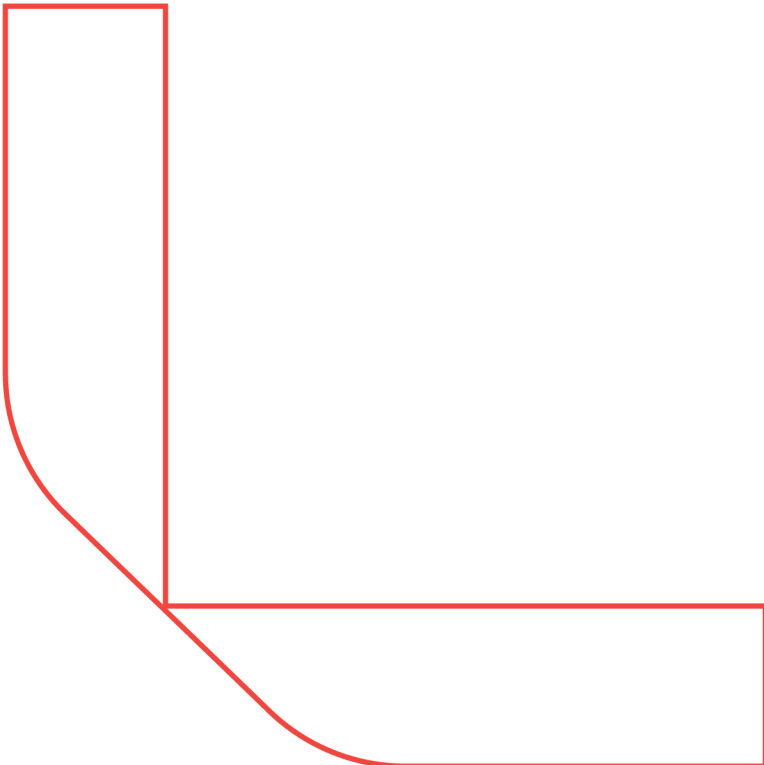


# Integral Analytics User Guide



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Tuesday, January 24, 2023 (7.132v1)

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## CHAPTER 1

# Analytics

## 1.1 Introduction

Integral Analytics reports provide powerful filtering tools for analyzing and rationalizing the data that comprise your business so you can quickly identify trends and make effective decisions.

For a list of new features and functionality in this release, see [What's New](#) on page 151.

- Pivots
  - [Pivot-Trade report](#) on page 11
- Trades
  - [Trade-Summary report](#) on page 13
  - [Trade-Volume report](#) on page 14
  - [Trade-Statistics report](#) on page 18
  - [Trade-Details report](#) on page 22
  - [Trade-Reconciliation report](#) on page 41
  - [Trade-Details-Print report](#) on page 29
- Positions
  - [Positions-CcyPair report](#) on page 61
  - [Positions-Ccy report](#) on page 64
- Profit
  - [Profit-Cover report](#) on page 68
  - [Profit-Sales report](#) on page 71
  - [Profit-Spreads report](#) on page 75
  - [Profit-Yields report](#) on page 79
- Spot Exposure
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  - [Spot-Exposure-Yields-Detail report](#) on page 86
- Portfolio
  - [Portfolio-Details report](#) on page 122
- Orders
  - [Order-Summary report](#) on page 90
  - [Order-Volume report](#) on page 92
  - [Order-Statistics report](#) on page 95
  - [Order-Details report](#) on page 99
  - [Order-Reconciliation report](#) on page 104
  - [Order-RFSQuotes report](#) on page 110
  - [Order-RFSQuotesMaker report](#) on page 112
- Analysis
  - [Analysis-Trends report](#) on page 128
  - [ProviderRank-Cpty report](#) on page 131
  - [EventTimes-Templates report](#) on page 133
  - [EventTimes-Details report](#) on page 135
- Reference
  - [Reference-CustomerStreams report](#) on page 140
  - [Reference-TradingParties report](#) on page 142
  - [Reference-EoDRates report](#) on page 143
  - [Users-LoginDetail report](#) on page 145
  - [Customers](#) on page 147
- [Archives](#) on page 149

The screenshot shows the Integral Analytics web application. The interface includes a top navigation bar with a search bar and a 'Go' button. A left sidebar contains a 'Reports' section with a tree view of report categories. The main content area features a 'Report Criteria' panel with various filters and a 'Volume' table displaying trade data. Red callouts with numbers 1 through 7 point to specific elements: 1 points to the Reports sidebar, 2 points to the Report tabs, 3 points to the Report Criteria panel, 4 points to the Volume table, 5 points to the Update/Reset buttons, 6 points to the Report Criteria panel's expand/collapse icon, and 7 points to the Go button.

**Report Criteria**

Group By: Cpty ID | None | None

Cpty: All

Ccy Pair: All

FX Trade Type: ☒ Spot ☒ Outright ☒ NDF ☒ Swap ☒ FwdFwd

FX Swap Leg: ☒ Near Leg ☒ Far Leg

Maker/Taker: All

Period: Today

From/To: 07-Jul-2018 | Jul-2018


**Volume**

Cpty	Number Of Trades	USD Amount	ADV	Avg. Trade Size
<b>Cpty Summary:</b>	<b>4,875</b>	<b>1,331,114,135.85</b>		<b>273,049.05</b>
Customer01	303	392,353,535.80	392,353,535.80	1,294,896.16
Customer02	293	269,521,296.33	269,521,296.33	919,867.91
Customer03	283	187,742,210.15	187,742,210.15	663,400.04
Customer04	69	158,099,853.56	158,099,853.56	2,291,302.23
Customer05	830	94,548,098.10	94,548,098.10	113,913.37
Customer06	758	61,939,208.11	61,939,208.11	81,713.99
Customer07	42	57,405,044.30	57,405,044.30	1,366,786.77
Customer08	7	26,019,679.09	26,019,679.09	3,717,097.01
Customer09	4	16,692,911.58	16,692,911.58	4,173,227.90
Customer10	17	13,552,988.83	13,552,988.83	797,234.64
Customer11	18	10,964,364.40	10,964,364.40	609,131.36
Customer12	3	9,000,000.00	9,000,000.00	3,000,000.00
Customer13	318	8,491,427.72	8,491,427.72	26,702.60
Customer14	94	7,840,037.20	7,840,037.20	83,404.65
Customer15	6	7,302,388.96	7,302,388.96	1,217,064.83
Customer16	45	3,543,120.14	3,543,120.14	78,736.00
Customer17	5	3,263,818.77	3,263,818.77	652,763.75
Customer18	1,757	2,006,944.87	2,006,944.87	1,142.26
Customer19	15	373,050.00	373,050.00	24,870.00






Page 1 2

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**Table 1-1** Analytics screen components

Item	Description
1	Side navigation panel: Click the reports in the panel to open a report.
2	Report tabs: Reports open in a tab so that you can easily manage open reports and preserve the filter settings of each report as you click between them.
3	Report criteria panel: The most common filter criteria are shown here. Access less commonly used report criteria by expanding the panel with the  Filter button.

**Table 1-1** Analytics screen components (continued)

Item	Description
4	<p>Report results panels: When you generate a report, the results appear here in one or more panels. Look through multiple pages of results with navigation tools at the bottom of panel. The report results may include active content:</p> <ul style="list-style-type: none"> <li>• Links with context menus that allow you to generate reports on specific counterparties and drill-down through your data (see <a href="#">Drill down through report results</a> on page 8)</li> <li>• Links that open popup windows with trade and order ticket details (see <a href="#">Trade ticket details</a> on page 55 and <a href="#">Order and request ticket details</a> on page 114)</li> </ul>
5	<p><b>Update</b> and <b>Reset</b> buttons: Click the <b>Update</b> button to generate the report or to refresh the report results after you change criteria. The <b>Reset</b> button restores the criteria of the most recently generated report.</p> <p> <b>New Tab</b> button: Add a tab of the same report type. See <a href="#">Add multiple tabs of the same report type</a> on page 9.</p> <p>  <b>Favorite toggle</b> button: Add the report with the current criteria to Favorites in the navigation panel. See <a href="#">Report favorites</a> on page 9.</p>
6	<p><b>Download</b> buttons: Most reports include buttons so you can download report results as printable  PDF files or as  CSV files that you can work with in Excel and other apps.</p>
7	<p><b>Trade/Order</b> quick search drop-down list and field: If you know the ID of a specific trade, order, or customer order that you want to examine, you can enter the ID in the field and open a popup window with the item's details.</p>

## 1.2 Drill down through report results

Many reports include active links to grouped results, such as currency pairs and counterparty IDs.

When you hover your pointer over these links, context menus open that allow you to generate reports on specific categories and drill-down through your data.

The drill-down report opens in its own tab labeled to indicate the data that you originally drilled down into. For example, if you open a Trade Statistics report on an organization named "BrokerB", the report tab reads "Trade Statistics-BrokerB". This label does not change if you change the report's filter criteria.



Volume	
Cpty	Number C
<b>Cpty Summary:</b>	
Customer01	
CU Volume	
Custo Statistics	
Custo Details	
Custo Positions-CcyPair	
Custo Positions-Ccy	
Custo Order Volume	
Custo Order Details	
Customer08	
Customer09	
Customer10	

**Figure 1-1** Report results with drill-down menu for Customer01

## 1.3 Report favorites

You can “favorite” specific reports and report criteria with the ☆ Favorites toggle button in the top right of the Analytics screen.

Your favorite reports (including their report criteria) are saved under the Favorites item in the navigation panel.

### ***To add a report to Favorites:***

1. Generate the report that you want to favorite.
2. Click the ☆ Favorites toggle button in the top right of the screen.

A popup window opens.

3. Enter the name of your new favorite report.
4. Click **Add**.

### ***To remove a report from Favorites:***

1. Generate the report that you want to remove.
2. Click the ★ Favorites toggle button in the top right of the screen.

A popup window opens.

3. Click **Remove**.

## 1.4 Add multiple tabs of the same report type

If you want to preserve the results of a report and further analyze your data with the same report type, you can add multiple tabs of the same report type with the + New Tab button in the top right of the Analytics screen.

## 1.5 Work with PDF reports

You must have a PDF viewer, such as Adobe Acrobat Reader installed and configured, so that you can view and print the PDF files generated from the various reports and detail screens.

The Analytics provider and developer assume no responsibility or liability for third-party software, hardware, or services.

# CHAPTER 2

## Pivot reports

### 2.1 Introduction

Pivot reports allow you to quickly summarize and analyze large amounts of data, aggregating results and showing new perspectives on your data, by dragging and dropping data dimensions to different rows and columns.

- [Pivot-Trade report](#) on page 11

### 2.2 Pivot-Trade report

Pivot reports allow you to quickly summarize and analyze large amounts of data, aggregating results and showing new perspectives on your data, by dragging and dropping data dimensions to different rows and columns.

The Pivot-Trade report gives this dynamic perspective on trade metrics over a time period.

- [Report filter criteria](#) on page 11
- [Report metrics](#) on page 11
- [Data dimensions](#) on page 12
- [Generate the report](#) on page 12

#### 2.2.1 Report filter criteria

You can generate a Pivot-Trade report according to the following criteria:

**Table 2-1** *Pivot-Trade report filter criteria*

Interval drop-down list	Currently the only interval is "Month".
Period drop-down list and From/To fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.

#### 2.2.2 Report metrics

You can choose the metrics in the Pivot-Trade report:

- Volume USD (bil): Total trade volume in billions denominated in USD
- Volume USD (mil): Total trade volume in millions denominated in USD
- Cover Profit USD: Total profit from cover trades in USD

- Yield: Total yield per million USD

## 2.2.3 Data dimensions

Data dimensions are the categories by which you can filter, group, and label your data. The Pivot-Trade report includes the following data dimensions that you can drag and drop between rows and columns.

**Table 2-2** *Pivot-Trade report data dimensions*

<b>Cpty</b>	Defaults to all counterparties. Click the arrow on the button to open a popup window to select individual counterparties or to filter the list of counterparties.
<b>Month</b>	Defaults to all months in the selected period. Click the arrow on the button to open a popup window to select individual months.
<b>TradeType</b>	Defaults to all trade types. Click the arrow on the button to open a popup window to select individual trade types: <ul style="list-style-type: none"> <li>• FXSPOT</li> <li>• FXOUTRIGHT</li> <li>• FXSwaps (spot-forward and forward-forward swap)</li> </ul>
<b>MakerTaker</b>	Whether the counterparty is a maker or a taker on trades. Defaults to both maker and taker. Click the arrow on the button to open a popup window to select either "Maker" or "Taker" individually.

## 2.2.4 Generate the report

1. Open a Pivot-Trade report tab (**Pivots > Pivot-Trade**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Pivot-Trade report shows the trading activity that matches your filter criteria. By default, the report shows metrics for counterparty (rows) by month (columns). Additional data dimension (**TradeType** and **MakerTaker**) are reserved in buttons above the table.

4. Click and drag the data dimensions between columns and rows to customize your view of the report results.
5. Choose a metric to show as values in the report:
  - Volume USD (bil): Total trade volume in billions denominated in USD
  - Volume USD (mil): Total trade volume in millions denominated in USD
  - Cover Profit USD: Total profit from cover trades in USD
  - Yield: Total yield per million USD

# CHAPTER 3

## Trade reports

### 3.1 Introduction

Analytics provides the following reports for trade data:

- [Trade-Summary report](#) on page 13
- [Trade-Volume report](#) on page 14
- [Trade-Statistics report](#) on page 18
- [Trade-Details report](#) on page 22
- [Trade-Reconciliation report](#) on page 41

### 3.2 Trade-Summary report

The Trade-Summary report provides a quick overview of trading activity, including the top five currency pairs and counterparties by volume according to the criteria you specify.

- [Report filter criteria](#) on page 13
- [Generate the report](#) on page 13

#### 3.2.1 Report filter criteria

You can generate a Trade-Summary report according to the following criteria:

**Table 3-1** Trade-Summary report filter criteria

Period drop-down list	Select a preset time period, such as “Today” or “WTD” (week-to-date). To specify a custom time period, select “Custom” and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
-----------------------	---

#### 3.2.2 Generate the report

1. Open a Trade-Summary report tab (**Trades > Trade-Summary**).
2. Specify the report criteria.  
The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.
3. Click the **Update** button.

The Trade-Summary report shows the following information for the trading activity that matches your filter criteria, grouped by currency pair, counterparty, or both:

**Table 3-2 Trade-Summary report results**

Summary table	
Total Volume	Total volume of all done trades in the report
Number of Trades	Total number of trades in all workflow states (done, pending, failed) in the report
Done Trades	Number of done trades in the report
Avg. Trade Size	Average trade size for all trades in the report
Rejected Trades	Number of rejected trades in the report
Failed Trades	Number of failed trades in the report
Manual Trades	Number of trades entered manually by admin users
Spot Trades	Number of spot trades and percentage of total number of trades
Outright Trades	Number of outright trades and percentage of total number of trades
Swap Trades	Number of swap trades (spot-forward and forward-forward) and percentage of total number of trades
ESP Trades	Number and percentage of trades resulting from ESP price discovery
RFS Trades	Number and percentage of trades resulting from RFS price discovery
Order Trades	Number and percentage of trades resulting from submitted orders
Net/Netted/Avg. Trades	Number of net/netted trades executed by admin users
Top five currency pairs by volume	
Number of Trades	Total number of trades for the currency pair in the report
USD Amount	The total volume of trades for the currency pair in the report
Average Trade Size	The average trade size of trades for the currency pair in the report
Top five currency pairs by counterparty	
Number of Trades	Total number of trades for the counterparty in the report
USD Amount	The total volume of trades for the counterparty in the report
Average Trade Size	The average trade size of trades for the counterparty in the report

### 3.3 Trade-Volume report

The Trade-Volume report shows trading volumes according to the criteria you specify.

- [Report filter criteria](#) on page 15
- [Generate the report](#) on page 17
- [Download report results](#) on page 17
- [Print report results](#) on page 18


### 3.3.1 Report filter criteria

You can generate a Trade-Volume report according to the following criteria:

**Table 3-3** Trade-Volume report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose “CcyPair” in the leftmost list and “Cpty” in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Cpty Dealer: Counterparty’s dealer user ID</li> <li>• Cpty Region: Counterparty’s geographic region</li> <li>• Cpty Country: Counterparty’s country</li> <li>• Org Account: Your organization’s legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• LEI: The organization’s Legal Entity Identifier as assigned by the CFTC</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Org Dealer: Your organization’s dealer user ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Prime Broker: Prime broker on the trade</li> <li>• PB Account: Primer broker account on the trade</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Trading Session: Geographical/time-zone region</li> <li>• Date: Trade date</li> <li>• Week: Monday’s date</li> <li>• Month: Grouped numerically by the first of day of the each month</li> <li>• Quarter: Q1, Q2, Q3, Q4</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Stream: The stream that sourced the price</li> <li>• Trade Type: The trade type</li> <li>• Book: The book the trade was done in (A, B, All, None)</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty’s trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as “All”, “Takers”, or “Takers-Brokers”.
<b>Ccy Pair</b> field	Enter a currency pair (for example, “EUR/USD”) in which you want to see report results. Leave empty or enter “All” to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter “EUR*” you get a report with all EUR/* currency pairs. If you enter “*USD*”, your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type and FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>

**Table 3-3 Trade-Volume report filter criteria (continued)**

<b>Period drop-down list and From/To fields</b>	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Maker/Taker drop-down list</b>	Whether your organization is a maker or a taker on trades
<b>Book drop-down list</b>	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow Type drop-down list</b>	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty field</b>	The counterparty on covered trades
<b>Prime Broker field and Direct Trades Only checkbox</b>	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Portfolio ID field</b>	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Stream field</b>	The pricing stream that sourced the trade price
<b>Client Tag field and Trade/Cpty radio buttons</b>	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer field</b>	The counterparty dealing user on the trade
<b>Org Dealer field</b>	Your dealing user on the trade
<b>Cpty Account field</b>	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against



**Table 3-3** Trade-Volume report filter criteria (continued)

<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg</b> field	The counterparty's geographic region
<b>Region</b> field	
<b>CptyOrg</b> field	The counterparty's country
<b>Country</b> field	
<b>LEI</b> field	The Legal Entity Identifier
<b>Broker</b> field	The type of trade in the broker trading workflow:
<b>Trades</b> drop-down list	<ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>

### 3.3.2 Generate the report

1. Open a Trade-Volume report tab (**Trades > Trade-Volume**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Trade-Volume report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:


**Table 3-4** Trade-Volume report results

Number of Trades	Total number of done trades
USD Amount	Volume of trades in USD by grouping
ADV	The average daily volume (ADV). Calculated by the total volume of the reporting period divided by the number of business days in the reporting period. The average daily volume is only significant when you filter your reports by a reporting period longer than a single day.
Avg. Trade Size	Average trade size by grouping

### 3.3.3 Download report results

You can download the report as a [CSV](#) file.


1. Generate the report. See [Generate the report](#) on page 17.

2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.3.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 17.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.4 Trade-Statistics report

The Trade-Statistics report shows trading activity grouped by currency pair, counterparty, or both according to the criteria you specify.

- [Report filter criteria](#) on page 18
- [Generate the report](#) on page 21
- [Download report results](#) on page 21
- [Print report results](#) on page 22


### 3.4.1 Report filter criteria

You can generate a Trade-Statistics report according to the following criteria:

**Table 3-5 Trade-Statistics report filter criteria**

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Cpty Dealer: Counterparty's dealer user ID</li> <li>• Cpty Region: Counterparty's geographic region</li> <li>• Cpty Country: Counterparty's country</li> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• LEI: The organization's Legal Entity Identifier as assigned by the CFTC</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Prime Broker: Prime broker on the trade</li> <li>• PB Account: Primer broker account on the trade</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Trading Session: Geographical/time-zone region</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month: Grouped numerically by the first of day of the each month</li> <li>• Quarter: Q1, Q2, Q3, Q4</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Stream: The stream that sourced the price</li> <li>• Trade Type: The trade type</li> <li>• Book: The book the trade was done in (A, B, All, None)</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type</b> and <b>FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop- down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.

**Table 3-5 Trade-Statistics report filter criteria (continued)**

<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Book</b> drop- down list	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow</b> <b>Type</b> drop- down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered</b> <b>Cpty</b> field	The counterparty on covered trades
<b>Prime</b> <b>Broker</b> field and <b>Direct</b> <b>Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty</b> <b>Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg</b> <b>Region</b> field	The counterparty's geographic region

**Table 3-5** Trade-Statistics report filter criteria (continued)

<b>CptyOrg</b> Country field	The counterparty's country
<b>LEI</b> field	The Legal Entity Identifier
<b>Broker</b> <b>Trades</b> drop-down list	The type of trade in the broker trading workflow: <ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>

### 3.4.2 Generate the report

1. Open a Trade-Statistics report tab (**Trades > Trade-Statistics**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Trade-Statistics report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 3-6** Trade-Statistics report results

Volume	Total volume of done trades
Avg. Trade Size	Average trade size
Total	Total number of trades in all workflow states (done, pending, failed)
Done	Number of done trades
Failed	Number of failed trades
Rejected	Number of rejected trades
Rejected Percentage	The percentage of rejected trades in relation to the total number of trades
Manual	Number of manual trades

### 3.4.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 21.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.4.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 21.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.5 Trade-Details report

The Trade-Details report shows done trades by currency pair, counterparty, and dealer user according to the criteria you specify.

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**IMPORTANT:** Trade-Details reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

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You can also view the details of a trade or order by clicking the ID in the report results. See [Trade ticket details](#) on page 55 and [Order and request ticket details](#) on page 114 for more information.

- [Report filter criteria](#) on page 22
- [Download a trade archive for a single day](#) on page 25
- [Generate the report](#) on page 26
- [Download report results](#) on page 28
- [Print report results](#) on page 28


### 3.5.1 Report filter criteria

You can generate a Trade-Details report according to the following criteria:

**Table 3-7 Trade-Details report filter criteria**

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Date: Trade date</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair field</b>	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type and FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period drop-down lists and From/To fields</b>	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• Trade Date: The contractual trade date</li> <li>• Value Date: The value date of the trade</li> <li>• Exec Date: The date the trade was executed in the system</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Execution Period:</b> <b>Enable</b> checkbox and <b>From/To</b> fields	To filter report results for a specific time period in which the trades were executed, select the <b>Enable</b> checkbox and click the <b>From/To</b> fields to either enter the dates/times or chose dates/times from the pop-up calendars.

**Table 3-7 Trade-Details report filter criteria (continued)**

<b>Book drop-down list</b>	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Order ID field</b>	The ID of an order or request that originated done trades. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade ID field</b>	The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade Status drop-down list</b>	Choose the trade status: <ul style="list-style-type: none"> <li>• Active: Trades with a status of "Net", "Confirmed", or "Verified"</li> <li>• All Done: All done trades (not failed, rejected, or pending)</li> <li>• Verified: Verified by the liquidity provider</li> <li>• Confirmed: Confirmed by the requesting counterparty</li> <li>• Verified + Confirmed: Both verified by the liquidity provider and confirmed by the requesting counterparty</li> <li>• Failed + Rejected: Both failed and rejected trades</li> <li>• Manual: Trades entered manually by an admin user</li> <li>• Net: Trades that have been executed to net a number of other trades</li> <li>• Netted: Trades that have been netted</li> <li>• Cancelled: Trades that have been cancelled</li> <li>• Any: Trades with any status</li> </ul>
<b>Workflow Type drop-down list</b>	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <div> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> </ul> <ul style="list-style-type: none"> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul> </div>
<b>Covered Cpty field</b>	The counterparty on covered trades
<b>Prime Broker field and Direct Trades Only checkbox</b>	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream field</b>	The pricing stream that sourced the trade price
<b>Maker Ref ID field</b>	The ID the trade as assigned by the maker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.



**Table 3-7 Trade-Details report filter criteria (continued)**

<b>Taker Ref ID</b> field	The ID the trade as assigned by the taker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Dealt</b> drop-down list	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Trade Metrics</b> tools	Enter a range of values to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• USD Amount</li> <li>• Dealt Amt</li> <li>• Base Amt</li> <li>• Term Amt</li> <li>• Rate</li> <li>• USD Rate</li> <li>• Cover Profit</li> </ul>

### 3.5.2 Download a trade archive for a single day

The Trade-Details report provides the  Daily Trade Archive Download button that allows you to download all data for a single day as zip archive file.

**NOTE:** The results of the Daily Trade Archive Download button are independent of the report criteria. There is no need to generate a report or refresh report results before downloading a daily archive.

**To download a single-day archive of data:**

1. Open a Trade-Details report tab (**Trades > Trade-Details**).
2. Click the  Daily Trade Archive Download button.

A calendar chooser opens.

3. Click the date of the data that you want to download.
4. Your browser downloads the archive zip file.

### 3.5.3 Generate the report

1. Open a Trade-Details report tab (**Trades > Trade-Details**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Trade-Details report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 3-8** Trade-Details report results

Status	<p>The trade's status:</p> <ul style="list-style-type: none"> <li>• V: Verified by the liquidity provider</li> <li>• C: Confirmed by the requesting counterparty</li> <li>• M: Trades entered manually by an admin user</li> <li>• N: Trades that have been executed to net a number of other trades</li> <li>• NX: Trades that have been netted</li> <li>• F: Failed</li> <li>• R: Rejected</li> </ul>
Order ID	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
Trade ID	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.
Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP_Near: Swap (spot-forward), near leg</li> <li>• FXSWAP_Far: Swap (spot-forward), far leg</li> <li>• FXFWDFWD_Near: Forward-forward swap, near leg</li> <li>• FXFWDFWD_Far: Forward-forward swap, far leg</li> </ul>

**Table 3-8 Trade-Details report results (continued)**


Workflow	<p>The pricing workflow that originated the trade:</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
Trade Date	The trade date
Value Date	The trade's value date
Fixing Date	For NDF trades: the trade's fixing date
Tenor	The trade's tenor. See <a href="#">Tenors</a> on page 154.
Execution Time	The time the trade was done
Mkr/Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Dealt	The dealt currency of the currency pair
Rate	The rate at which the trade was done
Spot Rate	The spot rate of the price with which the trade was executed. Most useful for outright and swap trades.
Fwd Points	The forward points of the price with which the trade was executed. Applicable to outright and swap trades.
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Rate	The USD cross rate
USD Amt	The notional amount of the trade in USD
Org	The organization on the trade
Account	Your legal entity that did the trade. For prime brokers, this is Counterparty A's legal entity.
Cpty	The trading party with which the trade was done (the counterparty's organization and legal entity). For prime brokers, this is Counterparty A's legal entity.
Cpty Account	The counterparty's legal entity that did the trade. For prime brokers, this is Counterparty B's legal entity.
Dealer	Your organization's dealer user on the trade. For prime brokers, this is Counterparty A's user.

**Table 3-8** Trade-Details report results (continued)

Covered Trade ID	The ID of the trade that this trade covers, if any.
Taker Ref ID	The taker's reference ID for the trade
Maker Ref ID	The maker's reference ID for the trade
Prime Broker	The prime broker on the trade
PB Account	The prime broker's account ( <a href="#">legal entity</a> )
SD Account	The sales dealer's account ( <a href="#">legal entity</a> ) if the trade was executed as part of the sales dealer workflow
SD User	The ID of the sales dealer user who executed the trade
Stream	The ID of the price stream that sourced the trade price
Comment	Comments on the trade
Book	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
Fees	Any fees incurred with the trade

### 3.5.4 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 26.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.5.5 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 26.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.6 Trade-Details-Print report

The Trade-Details-Print report is the same as the Trade-Details report with the columns formatted specifically for PDF generation and printing.

**IMPORTANT:** Trade-Details-Print reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

You can also view the details of a trade or order by clicking the ID in the report results. See [Trade ticket details](#) on page 55 and [Order and request ticket details](#) on page 114 for more information.

- [Report filter criteria](#) on page 29
- [Download a trade archive for a single day](#) on page 32
- [Generate the report](#) on page 33
- [Download report results](#) on page 33
- [Print report results](#) on page 34


### 3.6.1 Report filter criteria

You can generate a Trade-Details-Print report according to the following criteria:

**Table 3-9** Trade-Details-Print report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Date: Trade date</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty</b> field	<p>Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair</b> field	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>

**Table 3-9** Trade-Details-Print report filter criteria (continued)

<b>FX Trade Type and FX Swap Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down lists and <b>From/To</b> fields	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• Trade Date: The contractual trade date</li> <li>• Value Date: The value date of the trade</li> <li>• Exec Date: The date the trade was executed in the system</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Execution Period:</b> <b>Enable</b> checkbox and <b>From/To</b> fields	To filter report results for a specific time period in which the trades were executed, select the <b>Enable</b> checkbox and click the <b>From/To</b> fields to either enter the dates/times or chose dates/times from the pop-up calendars.
<b>Book</b> drop-down list	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Order ID</b> field	The ID of an order or request that originated done trades. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade ID</b> field	The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.

**Table 3-9 Trade-Details-Print report filter criteria (continued)**

<b>Trade Status</b> drop-down list	Choose the trade status: <ul style="list-style-type: none"> <li>• Active: Trades with a status of "Net", "Confirmed", or "Verified"</li> <li>• All Done: All done trades (not failed, rejected, or pending)</li> <li>• Verified: Verified by the liquidity provider</li> <li>• Confirmed: Confirmed by the requesting counterparty</li> <li>• Verified + Confirmed: Both verified by the liquidity provider and confirmed by the requesting counterparty</li> <li>• Failed + Rejected: Both failed and rejected trades</li> <li>• Manual: Trades entered manually by an admin user</li> <li>• Net: Trades that have been executed to net a number of other trades</li> <li>• Netted: Trades that have been netted</li> <li>• Cancelled: Trades that have been cancelled</li> <li>• Any: Trades with any status</li> </ul>
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Maker Ref ID</b> field	The ID the trade as assigned by the maker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Taker Ref ID</b> field	The ID the trade as assigned by the taker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Dealt</b> drop-down list	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt

**Table 3-9** Trade-Details-Print report filter criteria (continued)


<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty</b> <b>Account</b> field	The counterparty account ( <b>legal entity</b> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <b>legal entity</b> ) that the trade was booked against
<b>CptyOrg</b> <b>Region</b> field	The counterparty's geographic region
<b>CptyOrg</b> <b>Country</b> field	The counterparty's country
<b>Trade</b> <b>Metrics</b> tools	Enter a range of values to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• USD Amount</li> <li>• Dealt Amt</li> <li>• Base Amt</li> <li>• Term Amt</li> <li>• Rate</li> <li>• USD Rate</li> <li>• Cover Profit</li> </ul>

### 3.6.2 Download a trade archive for a single day

The Trade-Details-Print report provides the  Daily Trade Archive Download button that allows you to download all data for a single day as zip archive file.

**NOTE:** The results of the Daily Trade Archive Download button are independent of the report criteria. There is no need to generate a report or refresh report results before downloading a daily archive.

#### **To download a single-day archive of data:**

1. Open a Trade-Details-Print report tab (**Trades > Trade-Details**).
2. Click the  Daily Trade Archive Download button.  
A calendar chooser opens.
3. Click the date of the data that you want to download.
4. Your browser downloads the archive zip file.



### 3.6.3 Generate the report

1. Open a Trade-Details-Print report tab (**Trades > Trade-Details**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Trade-Details-Print report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:


**Table 3-10** Trade-Details-Print report results

Trade ID	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.
Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP_Near: Swap (spot-forward), near leg</li> <li>• FXSWAP_Far: Swap (spot-forward), far leg</li> <li>• FXFWDFWD_Near: Forward-forward swap, near leg</li> <li>• FXFWDFWD_Far: Forward-forward swap, far leg</li> </ul>
Trade Date	The trade date
Value Date	The trade's value date
Execution Time	The time the trade was done
Mkr/Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Rate	The rate at which the trade was done
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
Cpty Account	The counterparty's legal entity that did the trade. For prime brokers, this is Counterparty B's legal entity.
SD User	The ID of the sales dealer user who executed the trade

### 3.6.4 Download report results

You can download the report as a [CSV](#) file.


1. Generate the report. See [Generate the report](#) on page 33.

2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.6.5 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 33.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.7 Trade-Details-Account report

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**NOTE:** This report is applicable to users of the Integral MT4 Bridge.

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The Trade-Details-Account report shows done trades by currency pair, counterparty, and dealer user according to the criteria you specify.

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**IMPORTANT:** Trade-Details-Account reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

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You can also view the details of a trade or order by clicking the ID in the report results. See [Trade ticket details](#) on page 55 and [Order and request ticket details](#) on page 114 for more information.

- [Report filter criteria](#) on page 34
- [Download a trade archive for a single day](#) on page 37
- [Generate the report](#) on page 38
- [Download report results](#) on page 40
- [Print report results](#) on page 40


### 3.7.1 Report filter criteria

You can generate a Trade-Details-Account report according to the following criteria:

**Table 3-11 Trade-Details-Account report filter criteria**

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Date: Trade date</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair field</b>	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type and FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period drop-down lists and From/To fields</b>	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• Trade Date: The contractual trade date</li> <li>• Value Date: The value date of the trade</li> <li>• Exec Date: The date the trade was executed in the system</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Execution Period:</b> <b>Enable</b> checkbox and <b>From/To</b> fields	To filter report results for a specific time period in which the trades were executed, select the <b>Enable</b> checkbox and click the <b>From/To</b> fields to either enter the dates/times or chose dates/times from the pop-up calendars.

**Table 3-11 Trade-Details-Account report filter criteria (continued)**

<b>Book drop-down list</b>	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Order ID field</b>	The ID of an order or request that originated done trades. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade ID field</b>	The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade Status drop-down list</b>	Choose the trade status: <ul style="list-style-type: none"> <li>• Active: Trades with a status of "Net", "Confirmed", or "Verified"</li> <li>• All Done: All done trades (not failed, rejected, or pending)</li> <li>• Verified: Verified by the liquidity provider</li> <li>• Confirmed: Confirmed by the requesting counterparty</li> <li>• Verified + Confirmed: Both verified by the liquidity provider and confirmed by the requesting counterparty</li> <li>• Failed + Rejected: Both failed and rejected trades</li> <li>• Manual: Trades entered manually by an admin user</li> <li>• Net: Trades that have been executed to net a number of other trades</li> <li>• Netted: Trades that have been netted</li> <li>• Cancelled: Trades that have been cancelled</li> <li>• Any: Trades with any status</li> </ul>
<b>Workflow Type drop-down list</b>	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <div> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> </ul> <ul style="list-style-type: none"> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul> </div>
<b>Covered Cpty field</b>	The counterparty on covered trades
<b>Prime Broker field and Direct Trades Only checkbox</b>	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream field</b>	The pricing stream that sourced the trade price
<b>Maker Ref ID field</b>	The ID the trade as assigned by the maker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.

**Table 3-11 Trade-Details-Account report filter criteria (continued)**

<b>Taker Ref ID</b> field	The ID the trade as assigned by the taker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Dealt</b> drop-down list	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Trade Metrics</b> tools	Enter a range of values to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• USD Amount</li> <li>• Dealt Amt</li> <li>• Base Amt</li> <li>• Term Amt</li> <li>• Rate</li> <li>• USD Rate</li> <li>• Cover Profit</li> </ul>

### 3.7.2 Download a trade archive for a single day

The Trade-Details-Account report provides the  Daily Trade Archive Download button that allows you to download all data for a single day as zip archive file.

**NOTE:** The results of the Daily Trade Archive Download button are independent of the report criteria. There is no need to generate a report or refresh report results before downloading a daily archive.

**To download a single-day archive of data:**

1. Open a Trade-Details-Account report tab (**Trades > Trade-Details-Account**).
2. Click the  Daily Trade Archive Download button.

A calendar chooser opens.

3. Click the date of the data that you want to download.
4. Your browser downloads the archive zip file.

**3.7.3 Generate the report**

1. Open a Trade-Details-Account report tab (**Trades > Trade-Details-Account**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Trade-Details-Account report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 3-12** Trade-Details-Account report results

Status	<p>The trade's status:</p> <ul style="list-style-type: none"> <li>• V: Verified by the liquidity provider</li> <li>• C: Confirmed by the requesting counterparty</li> <li>• M: Trades entered manually by an admin user</li> <li>• N: Trades that have been executed to net a number of other trades</li> <li>• NX: Trades that have been netted</li> <li>• F: Failed</li> <li>• R: Rejected</li> </ul>
Order ID	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
Trade ID	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.
Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP_Near: Swap (spot-forward), near leg</li> <li>• FXSWAP_Far: Swap (spot-forward), far leg</li> <li>• FXFWDFWD_Near: Forward-forward swap, near leg</li> <li>• FXFWDFWD_Far: Forward-forward swap, far leg</li> </ul>

**Table 3-12** Trade-Details-Account report results (continued)


Workflow	The pricing workflow that originated the trade: <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
Trade Date	The trade date
Value Date	The trade's value date
Fixing Date	For NDF trades: the trade's fixing date
Tenor	The trade's tenor. See <a href="#">Tenors</a> on page 154.
Execution Time	The time the trade was done
Mkr/Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Dealt	The dealt currency of the currency pair
Rate	The rate at which the trade was done
Spot Rate	The spot rate of the price with which the trade was executed. Most useful for outright and swap trades.
Fwd Points	The forward points of the price with which the trade was executed. Applicable to outright and swap trades.
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Rate	The USD cross rate
USD Amt	The notional amount of the trade in USD
Org	The organization on the trade
Account	Your legal entity that did the trade. For prime brokers, this is Counterparty A's legal entity.
Cpty	The trading party with which the trade was done (the counterparty's organization and legal entity). For prime brokers, this is Counterparty A's legal entity.
Cpty Account	The counterparty's legal entity that did the trade. For prime brokers, this is Counterparty B's legal entity.
Dealer	Your organization's dealer user on the trade. For prime brokers, this is Counterparty A's user.

**Table 3-12** Trade-Details-Account report results (continued)

Covered Trade ID	The ID of the trade that this trade covers, if any.
Taker Ref ID	The taker's reference ID for the trade
Maker Ref ID	The maker's reference ID for the trade
Prime Broker	The prime broker on the trade
PB Account	The prime broker's account ( <a href="#">legal entity</a> )
SD Account	The sales dealer's account ( <a href="#">legal entity</a> ) if the trade was executed as part of the sales dealer workflow
SD User	The ID of the sales dealer user who executed the trade
Stream	The ID of the price stream that sourced the trade price
Comment	Comments on the trade
Book	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
Account ID	MT4 Account information of the end client, if any.

### 3.7.4 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 38.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.7.5 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 38.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.



If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.8 Trade-Reconciliation report

The Trade-Reconciliation report allows you to generate reports of all trading activity so that you can more easily reconcile your book internally and with counterparties.

**IMPORTANT:** Reconciliation reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

You can also view the details of a trade or order by clicking the ID in the report results. See [Trade ticket details](#) on page 55 and [Order and request ticket details](#) on page 114 for details.

- [Report filter criteria](#) on page 41
- [Download a reconciliation archive for a single day](#) on page 44
- [Generate the report](#) on page 45
- [Download report results](#) on page 47
- [Print report results](#) on page 47


### 3.8.1 Report filter criteria

You can generate a Trade-Reconciliation report according to the following criteria:

**Table 3-13** Trade-Reconciliation report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Date: Trade date</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty</b> field	<p>Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair</b> field	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>

**Table 3-13** Trade-Reconciliation report filter criteria (continued)

<b>FX Trade Type and FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down lists and <b>From/To</b> fields	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• <b>Trade Date</b>: The contractual trade date</li> <li>• <b>Value Date</b>: The value date of the trade</li> <li>• <b>Exec Date</b>: The date the trade was executed in the system</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
<b>Maker/Taker</b> drop-down list	<p>Whether your organization is a maker or a taker on trades</p>
<b>Execution Period:</b> <b>Enable</b> checkbox and <b>From/To</b> fields	<p>To filter report results for a specific time period in which the trades were executed, select the <b>Enable</b> checkbox and click the <b>From/To</b> fields to either enter the dates/times or chose dates/times from the pop-up calendars.</p>
<b>Show Trades</b> drop-down list	<p>Choose to filter for matched trades, unmatched trades, or all trades.</p>
<b>View</b> drop-down list	<p>Choose to filter for cover trades, covered trades, no-cover trades, or all trades.</p>
<p>The following report filters are accessed by clicking the  More Filters button:</p>	
<b>Order ID</b> field	<p>The ID of an order or request that originated done trades. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.</p>
<b>Trade ID</b> field	<p>The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.</p>

**Table 3-13** Trade-Reconciliation report filter criteria (continued)

<b>Trade Status</b> drop-down list	Choose the trade status: <ul style="list-style-type: none"> <li>• Active: Trades with a status of "Net", "Confirmed", or "Verified"</li> <li>• All Done: All done trades (not failed, rejected, or pending)</li> <li>• Verified: Verified by the liquidity provider</li> <li>• Confirmed: Confirmed by the requesting counterparty</li> <li>• Verified + Confirmed: Both verified by the liquidity provider and confirmed by the requesting counterparty</li> <li>• Failed + Rejected: Both failed and rejected trades</li> <li>• Manual: Trades entered manually by an admin user</li> <li>• Net: Trades that have been executed to net a number of other trades</li> <li>• Netted: Trades that have been netted</li> <li>• Cancelled: Trades that have been cancelled</li> <li>• Any: Trades with any status</li> </ul>
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Maker Ref ID</b> field	The ID the trade as assigned by the maker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Taker Ref ID</b> field	The ID the trade as assigned by the taker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Dealt</b> drop-down list	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt

**Table 3-13** Trade-Reconciliation report filter criteria (continued)


<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty</b> <b>Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg</b> <b>Region</b> field	The counterparty's geographic region
<b>CptyOrg</b> <b>Country</b> field	The counterparty's country
<b>Trade</b> <b>Metrics</b> tools	Enter a range of values to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• USD Amount</li> <li>• Dealt Amt</li> <li>• Base Amt</li> <li>• Term Amt</li> <li>• Rate</li> <li>• USD Rate</li> <li>• Cover Profit</li> </ul>

### 3.8.2 Download a reconciliation archive for a single day


The Trade-Reconciliation Report provides the  Daily Trade Archive Download button that allows you to download all data for a single day as zip archive file.

**NOTE:** The results of the Daily Trade Archive Download button are independent of the report criteria. There is no need to generate a report or refresh report results before downloading a daily archive.

#### *To download a single-day archive of data:*

1. Open a Trade-Reconciliation report tab (**Trades > Trade-Reconciliation**).
2. Click the  Daily Trade Archive Download button.  
A calendar chooser opens.
3. Click the date of the data that you want to download.
4. Your browser downloads the archive zip file.

### 3.8.3 Generate the report

1. Open a Trade-Reconciliation report tab (**Trades > Trade-Reconciliation**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Trade-Reconciliation report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 3-14** Trade-Reconciliation report results

Status	The trade's status: <ul style="list-style-type: none"><li>• V: Verified by the liquidity provider</li><li>• C: Confirmed by the requesting counterparty</li><li>• M: Trades entered manually by an admin user</li><li>• N: Trades that have been executed to net a number of other trades</li><li>• NX: Trades that have been netted</li><li>• X: Done trades that have been manually cancelled</li><li>• F: Failed trades</li><li>• R: Rejected trades</li></ul>			
Order ID	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.			
Trade ID	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.			
Type	<ul style="list-style-type: none"><li>• FXSPOT: Spot</li><li>• FXOUTRIGHT: Outright</li><li>• FXNDF: Non-deliverable forward</li><li>• FXSWAP_Near: Swap (spot-forward), near leg</li><li>• FXSWAP_Far: Swap (spot-forward), far leg</li><li>• FXFWDFWD_Near: Forward-forward swap, near leg</li><li>• FXFWDFWD_Far: Forward-forward swap, far leg</li></ul>			
Workflow	The pricing workflow that originated the trade: <table><tr><td><ul style="list-style-type: none"><li>• All</li><li>• AutoRoll</li><li>• ESO</li><li>• ESP</li><li>• INFXSEF</li><li>• Manual (manually entered trades)</li><li>• MatchRequest</li></ul></td><td><ul style="list-style-type: none"><li>• NDF</li><li>• Net (trades resulting from netting)</li><li>• OP</li><li>• Order (fills of submitted orders)</li><li>• RFS</li><li>• Trade Entry for Credit</li></ul></td></tr></table>		<ul style="list-style-type: none"><li>• All</li><li>• AutoRoll</li><li>• ESO</li><li>• ESP</li><li>• INFXSEF</li><li>• Manual (manually entered trades)</li><li>• MatchRequest</li></ul>	<ul style="list-style-type: none"><li>• NDF</li><li>• Net (trades resulting from netting)</li><li>• OP</li><li>• Order (fills of submitted orders)</li><li>• RFS</li><li>• Trade Entry for Credit</li></ul>
<ul style="list-style-type: none"><li>• All</li><li>• AutoRoll</li><li>• ESO</li><li>• ESP</li><li>• INFXSEF</li><li>• Manual (manually entered trades)</li><li>• MatchRequest</li></ul>	<ul style="list-style-type: none"><li>• NDF</li><li>• Net (trades resulting from netting)</li><li>• OP</li><li>• Order (fills of submitted orders)</li><li>• RFS</li><li>• Trade Entry for Credit</li></ul>			
Trade Date	The trade date			
Value Date	The trade's value date			
Fixing Date	For NDF trades: the trade's fixing date			

**Table 3-14 Trade-Reconciliation report results (continued)**


Tenor	The specified tenor of the trade, if any (for example, "SPOT", "1W", or "JAN")
Execution Time	The time the trade was done
Mkr/ Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Dealt	The dealt currency of the trade
Rate	The rate at which the trade was done
Spot Rate	The spot rate of the price with which the trade was executed. Most useful for outright and swap trades.
Fwd Points	The forward points of the price with which the trade was executed. Applicable to outright and swap trades.
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Rate	The USD cross rate
USD Amt	The notional amount of the trade in USD
Total Cover(ed)	The amount covered by this trade or covered by other trades
Matched Rate	The matched rate of the trade
Org	The organization on the trade
Account	Your legal entity that did the trade. For prime brokers, this is Counterparty A's legal entity.
Cpty	The trading party with which the trade was done (the counterparty's organization and legal entity). For prime brokers, this is Counterparty A's legal entity.
Cpty Account	The counterparty's legal entity that did the trade. For prime brokers, this is Counterparty B's legal entity.
Dealer	Your organization's dealer user on the trade. For prime brokers, this is Counterparty A's user.
Covered Cpty	The counterparty organization on the originating trade covered by this offsetting or cover trade
Covered Trade ID	The ID of the trade that this trade covers, if any.
Taker Ref ID	The taker's reference ID for the trade
Maker Ref ID	The maker's reference ID for the trade
Profit USD	Total profit in USD

**Table 3-14** Trade-Reconciliation report results (continued)

Spreads	For a description of spreads columns, see <a href="#">Price-making Spreads</a> on page 78 and <a href="#">Price-provisioning Spreads</a> on page 78.
Prime Broker	The prime broker on the trade
PB Account	The prime broker's account ( <a href="#">legal entity</a> )
SD Account	The sales dealer's account ( <a href="#">legal entity</a> ) if the trade was executed as part of the sales dealer workflow
SD User	The ID of the sales dealer user who executed the trade
Stream	The ID of the price stream that sourced the trade price
Comment	Comments on the trade, if any
Book	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
Fees	Any fees incurred with the trade

### 3.8.4 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 45.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.8.5 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 45.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.9 Trade-Recon-Account report

**NOTE:** This report is applicable to users of the Integral MT4 Bridge.

The Trade-Recon-Account report allows you to generate reports of all trading activity so that you can more easily reconcile your book internally and with counterparties.

**IMPORTANT:** Reconciliation reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

You can also view the details of a trade or order by clicking the ID in the report results. See [Trade ticket details](#) on page 55 and [Order and request ticket details](#) on page 114 for details.

- [Report filter criteria](#) on page 48
- [Download a reconciliation archive for a single day](#) on page 51
- [Generate the report](#) on page 52
- [Download report results](#) on page 54
- [Print report results](#) on page 54

### 3.9.1 Report filter criteria


You can generate a Trade-Recon-Account report according to the following criteria:

**Table 3-15** Trade-Recon-Account report filter criteria

<b>Group By drop-down lists</b>	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Date: Trade date</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty field</b>	<p>Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair field</b>	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>



**Table 3-15** Trade-Recon-Account report filter criteria (continued)

<b>FX Trade Type and FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down lists and <b>From/To</b> fields	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• <b>Trade Date</b>: The contractual trade date</li> <li>• <b>Value Date</b>: The value date of the trade</li> <li>• <b>Exec Date</b>: The date the trade was executed in the system</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
<b>Maker/Taker</b> drop-down list	<p>Whether your organization is a maker or a taker on trades</p>
<b>Execution Period: Enable</b> checkbox and <b>From/To</b> fields	<p>To filter report results for a specific time period in which the trades were executed, select the <b>Enable</b> checkbox and click the <b>From/To</b> fields to either enter the dates/times or chose dates/times from the pop-up calendars.</p>
<b>Show Trades</b> drop-down list	<p>Choose to filter for matched trades, unmatched trades, or all trades.</p>
<b>View</b> drop-down list	<p>Choose to filter for cover trades, covered trades, no-cover trades, or all trades.</p>
<p>The following report filters are accessed by clicking the  More Filters button:</p>	
<b>Order ID</b> field	<p>The ID of an order or request that originated done trades. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.</p>
<b>Trade ID</b> field	<p>The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.</p>

**Table 3-15 Trade-Recon-Account report filter criteria (continued)**

<b>Trade Status</b> drop-down list	Choose the trade status: <ul style="list-style-type: none"> <li>• Active: Trades with a status of "Net", "Confirmed", or "Verified"</li> <li>• All Done: All done trades (not failed, rejected, or pending)</li> <li>• Verified: Verified by the liquidity provider</li> <li>• Confirmed: Confirmed by the requesting counterparty</li> <li>• Verified + Confirmed: Both verified by the liquidity provider and confirmed by the requesting counterparty</li> <li>• Failed + Rejected: Both failed and rejected trades</li> <li>• Manual: Trades entered manually by an admin user</li> <li>• Net: Trades that have been executed to net a number of other trades</li> <li>• Netted: Trades that have been netted</li> <li>• Cancelled: Trades that have been cancelled</li> <li>• Any: Trades with any status</li> </ul>
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Maker Ref ID</b> field	The ID the trade as assigned by the maker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Taker Ref ID</b> field	The ID the trade as assigned by the taker. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Dealt</b> drop-down list	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt

**Table 3-15** Trade-Recon-Account report filter criteria (continued)


<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty</b> <b>Account</b> field	The counterparty account ( <b>legal entity</b> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <b>legal entity</b> ) that the trade was booked against
<b>CptyOrg</b> <b>Region</b> field	The counterparty's geographic region
<b>CptyOrg</b> <b>Country</b> field	The counterparty's country
<b>Trade</b> <b>Metrics</b> tools	Enter a range of values to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• USD Amount</li> <li>• Dealt Amt</li> <li>• Base Amt</li> <li>• Term Amt</li> <li>• Rate</li> <li>• USD Rate</li> <li>• Cover Profit</li> </ul>

### 3.9.2 Download a reconciliation archive for a single day


The Trade-Recon-Account Report provides the  Daily Trade Archive Download button that allows you to download all data for a single day as zip archive file.

**NOTE:** The results of the Daily Trade Archive Download button are independent of the report criteria. There is no need to generate a report or refresh report results before downloading a daily archive.

#### **To download a single-day archive of data:**

1. Open a Trade-Recon-Account report tab (**Trades > Trade-Recon-Account**).
2. Click the  Daily Trade Archive Download button.  
A calendar chooser opens.
3. Click the date of the data that you want to download.
4. Your browser downloads the archive zip file.

### 3.9.3 Generate the report

1. Open a Trade-Recon-Account report tab (**Trades > Trade-Recon-Account**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Trade-Recon-Account report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 3-16** Trade-Recon-Account report results

Status	The trade's status: <ul style="list-style-type: none"> <li>• V: Verified by the liquidity provider</li> <li>• C: Confirmed by the requesting counterparty</li> <li>• M: Trades entered manually by an admin user</li> <li>• N: Trades that have been executed to net a number of other trades</li> <li>• NX: Trades that have been netted</li> <li>• X: Done trades that have been manually cancelled</li> <li>• F: Failed trades</li> <li>• R: Rejected trades</li> </ul>	
Order ID	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.	
Trade ID	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.	
Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP_Near: Swap (spot-forward), near leg</li> <li>• FXSWAP_Far: Swap (spot-forward), far leg</li> <li>• FXFWDFWD_Near: Forward-forward swap, near leg</li> <li>• FXFWDFWD_Far: Forward-forward swap, far leg</li> </ul>	
Workflow	The pricing workflow that originated the trade: <div> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> </ul> <ul style="list-style-type: none"> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul> </div>	
Trade Date	The trade date	
Value Date	The trade's value date	
Fixing Date	For NDF trades: the trade's fixing date	

**Table 3-16 Trade-Recon-Account report results (continued)**


Tenor	The specified tenor of the trade, if any (for example, "SPOT", "1W", or "JAN")
Execution Time	The time the trade was done
Mkr/ Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Dealt	The dealt currency of the trade
Rate	The rate at which the trade was done
Spot Rate	The spot rate of the price with which the trade was executed. Most useful for outright and swap trades.
Fwd Points	The forward points of the price with which the trade was executed. Applicable to outright and swap trades.
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Rate	The USD cross rate
USD Amt	The notional amount of the trade in USD
Total Cover(ed)	The amount covered by this trade or covered by other trades
Matched Rate	The matched rate of the trade
Org	The organization on the trade
Account	Your legal entity that did the trade. For prime brokers, this is Counterparty A's legal entity.
Cpty	The trading party with which the trade was done (the counterparty's organization and legal entity). For prime brokers, this is Counterparty A's legal entity.
Cpty Account	The counterparty's legal entity that did the trade. For prime brokers, this is Counterparty B's legal entity.
Dealer	Your organization's dealer user on the trade. For prime brokers, this is Counterparty A's user.
Covered Cpty	The counterparty organization on the originating trade covered by this offsetting or cover trade
Covered Trade ID	The ID of the trade that this trade covers, if any.
Taker Ref ID	The taker's reference ID for the trade
Maker Ref ID	The maker's reference ID for the trade
Profit USD	Total profit in USD

**Table 3-16** Trade-Recon-Account report results (continued)

Spreads	For a description of spreads columns, see <a href="#">Price-making Spreads</a> on page 78 and <a href="#">Price-provisioning Spreads</a> on page 78.
Prime Broker	The prime broker on the trade
PB Account	The prime broker's account ( <a href="#">legal entity</a> )
SD Account	The sales dealer's account ( <a href="#">legal entity</a> ) if the trade was executed as part of the sales dealer workflow
SD User	The ID of the sales dealer user who executed the trade
Stream	The ID of the price stream that sourced the trade price
Comment	Comments on the trade, if any
Book	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
Account ID	MT4 Account information of the end client, if any.

### 3.9.4 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 52.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 3.9.5 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 52.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 3.10 Trade ticket details

When you click a trade ID in a report or Order Details window, the Trade Detail window opens showing the details of the trade and a snapshot of market prices at the time the trade was executed ([Market snapshot](#) on page 59).

The details of any associated trades are displayed as well:

- [Details of cover trades and covered trades](#) on page 56
- [Details of net trades and netted trades](#) on page 57
- [Details of cover trades and covered trades](#) on page 56
- [Portfolio](#) on page 58
- [Market snapshot](#) on page 59
- [Spreads](#) on page 59
- [RFS quotes](#) on page 59

**Table 3-17** Trade ticket details

Trade ID	The trade ID
UTI	(SEF) The trade's Unique Trade Identifier
Order ID	The ID of the order or request that originated the trade
Trade Date	The trade date
ISIN	The International Securities Identification Number
Spot Date	The spot date
Fixing Date	For NDF trades: the trade's fixing date
Value Date	The trade's value date. For swaps, both the near and far value dates are shown in the format "nearValueDate / farValueDate".
Execution Date/Time	The date and time the trade was done
Spot Rate	The spot rate
Taker	The taker's user ID/legal entity ID/organization ID
Maker	The maker's user ID/legal entity ID/organization ID
Taker Buys/Sells	Buys if the taker buys the base currency and Sells if the taker sells the base currency, along with the base currency and amount.
Taker Sells/Buys	Buys if the taker buys the term currency and Sells if the taker sells the term currency, along with the term currency and amount.
Ccy Pair	The currency pair of the trade
UPI	The trade's Unique Product Identifier
Prime Broker	The prime broker on the trade
SD Account	The sales dealer's account ( <a href="#">legal entity</a> ) if the trade was executed as part of the sales dealer workflow

**Table 3-17 Trade ticket details (continued)**

Comment	Any comment on the trade
MTF	T(true)/F(false): Whether or not the trade was executed in an MTF under the MiFID II regulatory regime
Pricing Type	The pricing type that resulted in the trade price
USI	The trade's Unique Swap Identifier
UTI Namespace	The UTI generator's prefix
Trade Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP: Swap (spot-forward)</li> <li>• FXFWDFWD: Forward-forward swap</li> </ul>
Status	The current workflow state of the trade: <ul style="list-style-type: none"> <li>• TSCONFIRMED: Confirmed by the counterparty that requested the trade</li> <li>• TSVERIFIED: Verified by the liquidity provider</li> </ul>
Request Channel	The user-interface component or app that originated the trade's order
Stream	The ID of the price stream that sourced the trade price
Rate	Depending on the trade type of the trade: <ul style="list-style-type: none"> <li>• Spot: Spot rate</li> <li>• Outright: Outright rate</li> <li>• Swap: Near leg rate / far leg rate / swap points</li> </ul>
Cover Rate	Depending on the trade type of the trade: <ul style="list-style-type: none"> <li>• Spot: Spot rate</li> <li>• Outright: Outright rate</li> <li>• Swap: Near leg rate / far leg rate / swap points</li> </ul>
Taker Reference ID	The taker's ID for the request, if any
Maker Reference ID	The maker's ID for the quote, if any
Dealt Ccy	The dealt currency of the trade
LEI	The Legal Entity Identifier of the taker's account
SD User	The ID of the sales dealer user who executed the trade
Execution Venue	The execution venue if the trade was executed in an MTF under the MiFID II regulatory regime

### 3.10.1 Details of cover trades and covered trades

The Trade Detail window includes information about any trades executed to cover this trade in the Cover Trades table and any trades that have been covered by this trade in the Covered Trades



table:

**Table 3-18** Cover/covered trade details

Status	The current workflow state of the trade: <ul style="list-style-type: none"> <li>TSCONFIRMED: Confirmed by the counterparty that requested the trade</li> <li>TSVERIFIED: Verified by the liquidity provider</li> </ul>
Order ID	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114. May be empty.
Trade ID	The trade ID. Click the ID to see the details of the trade.
Cover/Covered Trade ID	The ID of the trade that covers this trade or is covered by this trade. Click the ID to see the details of the trade.
Trade Date	The trade date
Value Date	The trade's value date
Execution Time	The time the trade was done
Mkr/Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Amt	The notional amount of the trade in USD according to the previous day's end-of-day rates
Rate	The rate at which the trade was done
Org	The organization on the trade
Account	The your legal entity
Dealer	The counterparty's dealer user
Cpty	The counterparty organization that did the trade
CptyAccount	The counterparty's legal entity

### 3.10.2 Details of net trades and netted trades

The Trade Detail window includes information about any trades executed to net this trade in the Net Trades table and any trades that have been netted by this trade in the Netted Trades table.

**Table 3-19** Net/netted trade details

Status	The current workflow state of the trade: <ul style="list-style-type: none"> <li>TSCONFIRMED: Confirmed by the counterparty that requested the trade</li> <li>TSVERIFIED: Verified by the liquidity provider</li> </ul>
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**Table 3-19** Net/netted trade details (continued)

Order ID	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114. May be empty.
Trade ID	The trade ID. Click the ID to see the details of the trade.
Covered Trade ID	The ID of the trade that is covered by this trade. Click the ID to see the details of the trade.
Trade Date	The trade date
Value Date	The trade's value date
Execution Time	The time the trade was done
Mkr/Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Amt	The notional amount of the trade in USD according to the previous day's end-of-day rates
Rate	The rate at which the trade was done
Org	The organization on the trade
Account	The your legal entity
Dealer	The counterparty's dealer user
Cpty	The counterparty organization that did the trade
CptyAccount	The counterparty's legal entity

### 3.10.3 Portfolio

The Trade Detail window includes the Portfolio with information about any associated portfolio.

**Table 3-20** Portfolio information

Portfolio ID	The ID of the portfolio that was processed
Portfolio Name	The name of the portfolio that was processed
Org	The organization that uploaded the portfolio for processing
User	The ID of the user who uploaded the portfolio for processing

**Table 3-20** *Portfolio information (continued)*

Credit Cpty	The ID of the credit counterparty organization that was selected when the portfolio was processed
Created Date	The date that the portfolio was uploaded
Modified Date	The timestamp of the last event on the portfolio
Execution Plan	The netting execution plan that was selected when the portfolio was processed: <ul style="list-style-type: none"> <li>• Simple netting: Netting base amounts and term amounts separately</li> <li>• Base/term netting: Netting base and term amounts together</li> <li>• Base/term + XCCY netting: Netting base, term, and cross currency amounts together using the vehicle currencies specified for the cross currencies</li> </ul>

### 3.10.4 Market snapshot

The Trade Detail window includes the Market Snapshot table with representative prices from the market at the time the trade was executed. Bid prices are on the left of the table and offer prices are on the right.

**Table 3-21** *Market snapshot*

Timestamp	The timestamp on the price
Provider	The liquidity provider of the price
Size	The size of the price
Tier	The tier of the price, if any
Rate	The rate of the price

### 3.10.5 MiFID II

The Spreads table lists information for trades done in an MTF under the MiFID II regulatory regime.

### 3.10.6 Spreads

The Spreads table lists all the spreads on the trade. For more information about spreads, see [Profit-Spreads report](#) on page 75.

### 3.10.7 RFS quotes

For trades executed in the RFS workflow, the RFS Quotes table lists all the spreads on the trade. For more information about spreads, see [Profit-Spreads report](#) on page 75.

**Table 3-22** *RFS quote details*

Transaction ID	The ID of the originating RFS request
Quote Date	The date the quote was made
Stream	The pricing stream that sourced the quote
State	The state of the quote: <ul style="list-style-type: none"> <li>• <b>QSACTIVE: Active and tradable</b></li> <li>• <b>QSACCEPTED: Accepted for trade execution</b></li> </ul>
Price Org	The organization that provided the quote
OrgLE	The taker's account ( <a href="#">legal entity</a> )
CcyPair	The currency pair of the quote
Leg Name	The trade leg of the quote: <ul style="list-style-type: none"> <li>• singleLeg</li> <li>• nearLeg</li> <li>• farLeg</li> </ul>
Amount	The amount of the quote
Currency	The dealt currency
Buy/Sell	Whether the quote was buy, sell, or two way
Bid Spot Rate	The bid spot rate of the quote
Bid Fwd Points	The bid forward points of the quote
Bid Rate	The all-in bid rate of the quote
Offer Spot Rate	The offer spot rate of the quote
Offer Fwd Points	The offer forward points of the quote
Offer Rate	The all-in offer rate of the quote
Mid Spot Rate	The mid spot rate of the quote
Mid Fwd Points	The mid forward points of the quote
Mid Rate	The all-in mid rate of the quote
Tenor	The tenor of the quote, if any
Value Date	The value date of the quote

# CHAPTER 4

# Positions reports

## 4.1 Introduction

Analytics provides the following reports for positions data:

- [Positions-CcyPair report](#) on page 61
- [Positions-Ccy report](#) on page 64

## 4.2 Positions-CcyPair report

The Positions-CcyPair report shows positions by currency pair, counterparty, and dealer user according to the criteria you specify.

- [Report filter criteria](#) on page 61
- [Generate the report](#) on page 63
- [Download report results](#) on page 64
- [Print report results](#) on page 64


### 4.2.1 Report filter criteria

You can generate a Positions-CcyPair report according to the following criteria:

**Table 4-1** Positions-CcyPair report filter criteria

Group By drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose “Date” in the leftmost list and “Cpty ID” in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"><li>• Date: Position date</li><li>• Ccy Pair: Currency pair</li><li>• Cpty ID: Counterparty organization ID</li><li>• Cpty Name: Counterparty name</li><li>• Prime Broker: A prime broker on the trade</li><li>• PB Account: Prime broker account (<a href="#">legal entity</a>)</li><li>• Org Account: Your organization’s legal entity ID</li><li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li><li>• Client Tag: Anonymous code for customers trading through a broker</li><li>• Cpty Account: Counterparty legal entity ID</li><li>• Org Dealer: Your organization’s dealer user ID</li><li>• Maker/Taker: Liquidity maker and liquidity taker</li><li>• Channel: The app, price source, and user-interface component that originated the trades</li><li>• Workflow Type: The workflow that originated the trade</li><li>• Trade Type: The trade type</li></ul>
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**Table 4-1** Positions-CcyPair report filter criteria (continued)

<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair field</b>	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type and FX Swap Leg checkboxes</b>	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period drop-down lists and From/To fields</b>	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• <b>Trade Date</b>: The contractual trade date</li> <li>• <b>Value Date</b>: The value date of the trade</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow Type drop-down list</b>	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Prime Broker field and Direct Trades Only checkbox</b>	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream field</b>	The pricing stream that sourced the trade price
<b>Portfolio ID field</b>	The ID of the originating portfolio. Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Client Tag field and Trade/Cpty radio buttons</b>	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for the client tag. Click the <b>Cpty</b> radio button to filter results for the client tag's associated customer whether or not the client tag is used.

**Table 4-1** Positions-CcyPair report filter criteria (continued)

<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that trades in the position were booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that trades in the position were booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Net Ccy</b> drop-down list	Choose the currency in which to denominate net amounts in the report.
<b>Net Ccy Conversion Date</b> field	The date from which data should be used to perform conversion to the net currency. Click the field to either enter the dates or choose dates from the pop-up calendars.
<b>Broker Trades</b> drop-down list	The type of trade in the broker trading workflow: <ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>

## 4.2.2 Generate the report

1. Open a Positions-CcyPair report tab (**Reports > Positions > Positions-CcyPair**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Positions-CcyPair report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 4-2** Positions-CcyPair report results


Net Base	The net position in the base currency. Positive for buy (long) and negative for sell (short).
Net Term	The net position in the term currency
Buy Amount Base	Total buy positions in the base currency
Sell Amount Term	Total sell positions in the term currency
Sell Amount Base	Total sell positions in the base currency
Buy Amount Term	Total buy positions in the term currency

**Table 4-2** Positions-CcyPair report results (continued)

Avg Buy Rate	Weighted average rate of all buys
Avg Sell Rate	Weighted average rate of all sells
Net currency	The net amount in currency as chosen from the <b>Net Ccy</b> drop-down list

### 4.2.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 63.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 4.2.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 63.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 4.3 Positions-Ccy report

The Positions-Ccy report provides an overview of currency settlement, showing the amount of a currency to be settled as well as the buy amount and sell amount. The net settlement amount is simply the buy amount minus the sell amount.


- [Report filter criteria](#) on page 64
- [Generate the report](#) on page 66
- [Download report results](#) on page 67
- [Print report results](#) on page 67

### 4.3.1 Report filter criteria

You can generate a Positions-Ccy report according to the following criteria:



**Table 4-3** Positions-Ccy report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Date" in the leftmost list and "Cpty ID" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Date: Position date</li> <li>• Ccy: Currency</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Prime Broker: A prime broker on the trade</li> <li>• PB Account: Prime broker account (<a href="#">legal entity</a>)</li> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Channel: The app, price source, and user-interface component that originated the trades</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type</b> and <b>FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• All (all trade types)</li> <li>• Spot</li> <li>• Outright</li> <li>• NDF (non-deliverable forward)</li> <li>• Swap (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop- down lists and <b>From/To</b> fields	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• Trade Date: The contractual trade date</li> <li>• Value Date: The value date of the trade</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
The following report filters are accessed by clicking the  More Filters button:	

**Table 4-3** Positions-Ccy report filter criteria (continued)

<b>Workflow Type</b> drop-down list	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Prime Broker field and Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Portfolio ID</b> field	The ID of the originating portfolio. Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for the client tag. Click the <b>Cpty</b> radio button to filter results for the client tag's associated customer whether or not the client tag is used.
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that trades in the position were booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that trades in the position were booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Net Ccy</b> drop-down list	Choose the currency in which to denominate net amounts in the report.
<b>Net Ccy Conversion Date</b> field	The date from which data should be used to perform conversion to the net currency. Click the field to either enter the dates or choose dates from the pop-up calendars.

### 4.3.2 Generate the report

1. Open a Positions-Ccy report tab (**Reports > Positions > Positions-Ccy**).
2. Specify the report criteria. To access additional criteria, click the  **More Filters** button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Positions-Ccy report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 4-4** Positions-Ccy report results

Net	The net settlement amount
Buy Amount	Total buy settlement amount
Sell Amount	Total sell settlement amount
Net <i>currency</i>	The net amount in currency as chosen from the <b>Net Ccy</b> drop-down list

### 4.3.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 66.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 4.3.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 66.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## CHAPTER 5

# Profit reports

## 5.1 Introduction

Analytics provides the following reports for P&L data:

- [Profit-Cover report](#) on page 68
- [Profit-Sales report](#) on page 71
- [Profit-Spreads report](#) on page 75
- [Profit-Yields report](#) on page 79

## 5.2 Profit-Cover report

The Profit-Cover report shows the profit made as the result of cover trades.

- [Report filter criteria](#) on page 68
- [Generate the report](#) on page 71
- [Download report results](#) on page 71
- [Print report results](#) on page 71


### 5.2.1 Report filter criteria

You can generate a Profit-Cover report according to the following criteria:

**Table 5-1 Profit-Cover report filter criteria**

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty Name" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Cpty Dealer: Counterparty's dealer user ID</li> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Ccy Pair: Currency pair</li> <li>• Stream: The stream that sourced the price</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> <li>• DPC: Whether or not dynamic price control (DPC) is enabled</li> <li>• Value Date: Trade value date</li> <li>• Book: The book the trade was done in (A, B, All, None)</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type and FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop- down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Book</b> drop- down list	<p>The book the trade was done in:</p> <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>

**Table 5-1 Profit-Cover report filter criteria (continued)**

The following report filters are accessed by clicking the  More Filters button:

<b>Workflow Type</b> drop-down list	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Broker Trades</b> drop-down list	<p>The type of trade in the broker trading workflow:</p> <ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>
<b>DPC</b> drop-down list	<p>Whether or not dynamic price control (DPC) is enabled:</p> <ul style="list-style-type: none"> <li>• Yes: DPC is enabled.</li> <li>• No: DPC is not enabled.</li> <li>• All: All counterparties regardless of DPC status.</li> </ul>

## 5.2.2 Generate the report

1. Open a Profit-Cover report tab (**Reports > Profit > Profit-Cover**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Profit-Cover report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 5-2 Profit-Cover report results**

Profit (USD)	The profit denominated in USD
USD Amount	Total volume in USD
Yield	Profit in USD per million of volume

## 5.2.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 71.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 5.2.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 71.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 5.3 Profit-Sales report

The Profit-Sales report shows the profit made as the result of spreads added in price provisioning.

- [Report filter criteria](#) on page 72

- [Generate the report](#) on page 74
- [Download report results](#) on page 74
- [Print report results](#) on page 74

### 5.3.1 Report filter criteria


You can generate a Profit-Sales report according to the following criteria:

**Table 5-3** Profit-Sales report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty Name" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Cpty Dealer: Counterparty's dealer user ID</li> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Ccy Pair: Currency pair</li> <li>• Stream: The stream that sourced the price</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> <li>• DPC: Whether or not dynamic price control (DPC) is enabled</li> <li>• Value Date: Trade value date</li> <li>• Book: The book the trade was done in (A, B, All, None)</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type and FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>



**Table 5-3 Profit-Sales report filter criteria (continued)**

<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Book</b> drop-down list	The book the trade was done in: <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow Type</b> drop-down list	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country

**Table 5-3** Profit-Sales report filter criteria (continued)

<b>Broker</b>	The type of trade in the broker trading workflow:
<b>Trades drop-down list</b>	<ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>
<b>DPC drop-down list</b>	Whether or not dynamic price control (DPC) is enabled: <ul style="list-style-type: none"> <li>• Yes: DPC is enabled.</li> <li>• No: DPC is not enabled.</li> <li>• All: All counterparties regardless of DPC status.</li> </ul>

### 5.3.2 Generate the report

1. Open a Profit-Sales report tab (**Reports > Profit > Profit-Sales**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Profit-Sales report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 5-4** Profit-Sales report results

Profit (USD)	The profit denominated in USD
USD Amount	Total volume in USD
Yield	Profit in USD per million of volume

### 5.3.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 74.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 5.3.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 74.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 5.4 Profit-Spreads report

The Profit-Spreads report shows the profit made as the result of all spreads defined in the system.

- [Report filter criteria](#) on page 75
- [Generate the report](#) on page 77
- [Download report results](#) on page 79
- [Print report results](#) on page 79


### 5.4.1 Report filter criteria

You can generate a Profit-Spreads report according to the following criteria:

**Table 5-5** Profit-Spreads report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty Name" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Cpty Dealer: Counterparty's dealer user ID</li> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Ccy Pair: Currency pair</li> <li>• Stream: The stream that sourced the price</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> <li>• DPC: Whether or not dynamic price control (DPC) is enabled</li> <li>• Book: The book the trade was done in (A, B, All, None)</li> </ul>
<b>Cpty field</b>	<p>Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>

**Table 5-5 Profit-Spreads report filter criteria (continued)**

<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type</b> and <b>FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• All (all trade types)</li> <li>• Spot</li> <li>• Outright</li> <li>• NDF (non-deliverable forward)</li> <li>• Swap (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
<b>Book</b> drop-down list	<p>The book the trade was done in:</p> <ul style="list-style-type: none"> <li>• A</li> <li>• B</li> <li>• None</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow Type</b> drop-down list	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.

**Table 5-5 Profit-Spreads report filter criteria (continued)**

<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Spreads Metrics: Spreads and Yields</b> radio buttons and drop-down lists	Choose to show the values in the report as spreads or as yields. You can use the drop-down lists to limit the report results to price making spreads or price provisioning spreads and to the total spread, pre-trade spread, or post-trade spread.
<b>Broker Trades</b> drop-down list	The type of trade in the broker trading workflow: <ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>
<b>DPC</b> drop-down list	Whether or not dynamic price control (DPC) is enabled: <ul style="list-style-type: none"> <li>• Yes: DPC is enabled.</li> <li>• No: DPC is not enabled.</li> <li>• All: All counterparties regardless of DPC status.</li> </ul>

### 5.4.2 Generate the report

1. Open a Profit-Spreads report tab (**Reports > Profit > Profit-Spreads**).
2. Specify the report criteria. To access additional criteria, click the  **More Filters** button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Profit-Spreads report shows the following data for the trades that match your filter criteria and organized according to your choice of grouping:

- The spread/yield totals (see [Price-making Spreads](#) on page 78 and [Price-provisioning Spreads](#) on page 78)
- Gross Yield
- DPC Spread: Dynamic Price Control (DPC) allows banks or brokers to actively manage pricing as a response to changes in market conditions or a customer's trading behavior.

- Profit

### Price-making Spreads

The report shows totals for the following price-making spreads:

- PMMINSPREAD: The minimum spread applied to the spot rate.
- PMMAXSPREAD: The maximum spread applied to the spot rate.
- PMSPOTSPREAD: The sum of pre-trade and post-trade fixed spreads applied to the spot rate. This value includes price improvement, if any. For swaps, this value is applied based on the side of the far leg. If the far leg spot side is bid, the PMSPOTSPREAD is subtracted. If the far leg spot side is offer, the PMSPOTSPREAD is added.
- PMFWDSPREAD: The sum of the tenor based pre-trade and post-trade spreads. This value includes price improvement, if any.
- PMNEARSPREAD: The sum of pre-trade and post-trade fixed spreads for the near leg. This value includes price improvement, if any.
- PMFARSPREAD: The sum of pre-trade and post-trade fixed spreads for the far leg. This value includes price improvement, if any.
- PMPRESPOTSPREAD: The pre-trade fixed spread applied to the spot rate. For swaps, this value is applied based on the side of the far leg. If the far leg spot side is bid, the PMPRESPOTSPREAD is subtracted. If the far leg spot side is offer, the PMPRESPOTSPREAD is added.
- PMPREFWDSPREAD: The tenor-based pre-trade spread applied to the forward points.
- PMPRENEARSPREAD: The pre-trade fixed spread for the near leg.
- PMPREFARSPREAD: The pre-trade fixed spread for the far leg.
- PMPOSTSPOTSPREAD: The post-trade fixed spread applied to the spot rate. For swaps, this value is applied based on the side of the far leg. If the far leg spot side is bid, the PMPOSTSPOTSPREAD is subtracted. If the far leg spot side is offer, the PMPOSTSPOTSPREAD is added.
- PMPOSTFWDSPREAD: The tenor-based post-trade spread applied to the forward points.
- PMPOSTNEARSPREAD: The post-trade fixed spread for the near leg.
- PMPOSTFARSPREAD: The post-trade fixed spread for the far leg.

### Price-provisioning Spreads

The report shows totals for the following price-provisioning spreads:

- PPSPOTSPREAD: The spread applied to the spot rate. For swaps, this value is applied based on the side of the far leg. If the far leg spot side is bid, the PPSPOTSPREAD is subtracted. If the far leg spot side is offer, the PPSPOTSPREAD is added.
- PPFWDSPREAD: For outright trades, the forward spread.
- PPNEARSPREAD: The forward spread for the near leg.
- PPFARSPREAD: The forward spread for the far leg.
- PPPRESPOTSPREAD: The pre-trade fixed spread applied to the spot rate. For swaps, this value is applied based on the side of the far leg. If the far leg spot side is bid, the PPPRESPOTSPREAD is subtracted. If the far leg spot side is offer, the PPPRESPOTSPREAD is added.
- PPPREFWDSPREAD: The tenor-based pre-trade spread applied to the forward points.
- PPPRENEARSPREAD: The pre-trade fixed spread for the near leg.
- PPPREFARSPREAD: The pre-trade fixed spread for the far leg.


- **PPPOSTSPOTSPREAD:** The post-trade fixed spread applied to the spot rate. For swaps, this value is applied based on the side of the far leg. If the far leg spot side is bid, the PPPOSTSPOTSPREAD is subtracted. If the far leg spot side is offer, the PPPOSTSPOTSPREAD is added.
- **PPPOSTFWDSPREAD:** The tenor-based post-trade spread applied to the forward points.
- **PPPOSTNEARSPREAD:** The post-trade fixed spread for the near leg.
- **PPPOSTFARSPREAD:** The post-trade fixed spread for the far leg.

#### Other Spread-related Values

- **Gross Yield:** The gross yield per million
- **DPCSpread:** The total amount of skew resulting from Dynamic Price Control (DPC).

### 5.4.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 77.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 5.4.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 77.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 5.5 Profit-Yields report

The Yields report shows the profit made as the result of all spreads defined in the system.

- [Report filter criteria](#) on page 79
- [Generate the report](#) on page 82
- [Download report results](#) on page 82
- [Print report results](#) on page 82

### 5.5.1 Report filter criteria


You can generate a Profit-Yields report according to the following criteria:

**Table 5-6 Profit-Yields report filter criteria**

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty Name" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Book: Either "ABook" or "BBook"</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Group: Counterparty group, if any</li> <li>• Cpty Segment: Counterparty segment, for example "Retail Broker"</li> <li>• Cpty Real LP: Counterparty LP</li> <li>• Cpty Country: Counterparty country</li> <li>• Cpty Region: Counterparty geographic region</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Cpty Dealer: Counterparty's dealer user ID</li> <li>• Asset Class: Asset class, for example "CURRENCY"</li> <li>• Ccy Pair: Currency pair</li> <li>• Base Ccy: The base currency of the currency pair</li> <li>• Term Ccy: The base currency of the currency pair</li> <li>• Trade Type: The trade type</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month</li> <li>• Quarter: The year plus Q1, Q2, Q3, or Q4</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type and FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> <li>• <b>SSP</b> (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop- down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Book</b> drop- down list	Either "A" or "B"
<b>Ccy</b> <b>Conversion</b> <b>Date</b> drop- down list	Either "Period End" or "Today"



**Table 5-6 Profit-Yields report filter criteria (continued)**

The following report filters are accessed by clicking the  More Filters button:

<b>Workflow Type</b> drop-down list	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• ESP</li> <li>• Manual (manually entered trades)</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> </ul>
<b>Covered Cpty</b> field	The counterparty on covered trades
<b>Prime Broker</b> field and <b>Direct Trades Only</b> checkbox	A prime broker on the trade. Select the <b>Direct Trades Only</b> checkbox to disregard this field and show only direct trades between your organization and a counterparty. Clear to include all trades.
<b>Stream</b> field	The pricing stream that sourced the trade price
<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only trades that do not have a portfolio ID. Enter "Any" to include only trades that have a portfolio ID.
<b>Client Tag</b> field and <b>Trade/Cpty</b> radio buttons	Client tags are a code that represents a customer anonymously to a liquidity provider when the customer trades through a broker. Click the <b>Trade</b> radio-button to filter results only for trades with the client tag. Click the <b>Cpty</b> radio button to filter results for trades with the client tag's associated customer whether or not the client tag is used.
<b>Cpty Account</b> field	The counterparty account (legal entity) that the trade was booked against
<b>Org Account</b> field	Your account (legal entity) that the trade was booked against
<b>CptyOrg Region</b> field	The counterparty's geographic region
<b>CptyOrg Country</b> field	The counterparty's country
<b>Broker Trades</b> drop-down list	<p>The type of trade in the broker trading workflow:</p> <ul style="list-style-type: none"> <li>• Cover</li> <li>• Covered</li> <li>• NotCovered</li> <li>• DirectLP</li> </ul>
<b>DPC</b> drop-down list	<p>Whether or not dynamic price control (DPC) is enabled:</p> <ul style="list-style-type: none"> <li>• Yes: DPC is enabled.</li> <li>• No: DPC is not enabled.</li> <li>• All: All counterparties regardless of DPC status.</li> </ul>

## 5.5.2 Generate the report

1. Open a Profit-Yields report tab (**Reports > Profit > Profit-Yields**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Profit-Yields report shows the following data for the trades that match your filter criteria and organized according to your choice of grouping:

**Table 5-7 Profit-Yields report results**

Open Position	Any open position amount
Realized P & L	Realized P & L
UnRealized P & L	Unrealized P & L
Total P & L	Realized P & L + Unrealized P & L
Volume	Total volume
Yield	Profit per million of volume

## 5.5.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 82.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 5.5.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 82.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

# CHAPTER 6

## Spot exposure reports

### 6.1 Introduction

Analytics provides the following reports for spot exposure:

- [Spot-Exposure-YieldsPnl report](#) on page 83
- [Spot-Exposure-Yields-Detail report](#) on page 86

### 6.2 Spot-Exposure-YieldsPnl report

The Spot-Exposure-YieldsPnl report shows gross P&L and yields for all currency pairs by the trading event (for example, end-of-day or verified trade) and by the trading/pricing workflow.

- [Report filter criteria](#) on page 83
- [Generate the report](#) on page 85
- [Download report results](#) on page 85
- [Print report results](#) on page 85


#### 6.2.1 Report filter criteria

You can generate a Spot-Exposure-YieldsPnl report according to the following criteria:

**Table 6-1** Spot-Exposure-YieldsPnl report filter criteria


<b>Group By</b> drop-down lists	Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Date" in the leftmost list and "Book" in the middle list, the report results are grouped first by currency pair and then by book. <ul style="list-style-type: none"><li>• Ccy Pair: Currency pair</li><li>• Trade Type: The trade type</li><li>• Spot Event:</li><li>• Spot Workflow:</li><li>• Book: The book the trade was done in (A, B, All, None)</li><li>• Date</li></ul>
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.

**Table 6-1** Spot-Exposure-YieldsPnl report filter criteria (continued)

<b>FX Trade Type and FX Swap Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• All (all trade types)</li> <li>• Spot</li> <li>• Outright</li> <li>• NDF (non-deliverable forward)</li> <li>• Swap (spot-forward and forward-forward swap)</li> <li>• SSP (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>	
<b>Period</b> drop-down lists and <b>From/To</b> fields	From the drop-down list, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.	
<b>Book</b> drop-down list	Either "A" or "B"	
<b>Spot Event</b> drop-down list	<ul style="list-style-type: none"> <li>• All</li> <li>• Verify</li> <li>• EOD</li> <li>• Position Reset on Split</li> <li>• Position Split</li> </ul>	
<b>Spot Workflow</b> drop-down list	<ul style="list-style-type: none"> <li>• All</li> <li>• ESP</li> <li>• ESP BASE LEG</li> <li>• ESP MAKER PRIMARY</li> <li>• ESP MAKER PRIMARY BASE LEG</li> <li>• ESP MAKER PRIMARY TERM LEG</li> <li>• ESP MAKER SECONDARY</li> <li>• ESP MAKER SECONDARY BASE LEG</li> <li>• ESP MAKER SECONDARY TERM LEG</li> <li>• ESP TERM LEG</li> <li>• POSITION SPLIT BASE LEG</li> </ul>	<ul style="list-style-type: none"> <li>• POSITION SPLIT TERM LEG</li> <li>• RFS NET SPOT</li> <li>• RFS NET SPOT BASE LEG</li> <li>• RFS NET SPOT MAKER PRIMARY</li> <li>• RFS NET SPOT MAKER PRIMARY BASE LEG</li> <li>• RFS NET SPOT MAKER PRIMARY TERM LEG</li> <li>• RFS NET SPOT MAKER SECONDARY</li> <li>• RFS NET SPOT MAKER SECONDARY BASE LEG</li> <li>• RFS NET SPOT MAKER SECONDARY TERM LEG</li> <li>• RFS NET SPOT TERM LEG</li> </ul>
The following report filters are accessed by clicking the  More Filters button:		
<b>Workflow Type</b> field	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>	
<b>Reporting Ccy</b> drop-down list	<ul style="list-style-type: none"> <li>• Organization Currency</li> <li>• System Currency</li> </ul>	

## 6.2.2 Generate the report

### To generate a Spot-Exposure-YieldsPnl report:

1. Open a Spot-Exposure-YieldsPnl report tab (**Reports > Spot Exposure > Spot-Exposure-YieldsPnl**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Spot-Exposure-YieldsPnl report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 6-2** Spot-Exposure-YieldsPnl report results

CcyPair
Volume
Gross Realized P&L Daily
Gross Yield Daily

## 6.2.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 85.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 6.2.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 85.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 6.3 Spot-Exposure-Yields-Detail report

The Spot-Exposure-Yields-Detail report shows trade details for all trading events that contribute to the gross P&L and yields by the trading event (for example, end-of-day or verified trade) and by the trading/pricing workflow.

- [Report filter criteria](#) on page 86
- [Generate the report](#) on page 87
- [Download report results](#) on page 88
- [Print report results](#) on page 89


### 6.3.1 Report filter criteria

You can generate a Spot-Exposure-Yields-Detail report according to the following criteria:


**Table 6-3** Spot-Exposure-Yields-Detail report filter criteria

<b>Group By</b> drop-down lists	Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Date" in the leftmost list and "Book" in the middle list, the report results are grouped first by currency pair and then by book. <ul style="list-style-type: none"> <li>• Ccy Pair: Currency pair</li> <li>• Trade Type: The trade type</li> <li>• Spot Event:</li> <li>• Spot Workflow:</li> <li>• Book: The book the trade was done in (A, B, All, None)</li> <li>• Trade Date</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type and</b> <b>FX Swap</b> <b>Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• All (all trade types)</li> <li>• Spot</li> <li>• Outright</li> <li>• NDF (non-deliverable forward)</li> <li>• Swap (spot-forward and forward-forward swap)</li> <li>• SSP (single spot portfolio)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down lists and <b>From/To</b> fields	From the drop-down list, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Book drop-</b> <b>down list</b>	Either "A" or "B"

**Table 6-3** Spot-Exposure-Yields-Detail report filter criteria (continued)

Spot Event drop-down list	<ul style="list-style-type: none"> <li>• All</li> <li>• Verify</li> <li>• EOD</li> <li>• Position Reset on Split</li> <li>• Position Split</li> </ul>
Spot Workflow drop-down list	<ul style="list-style-type: none"> <li>• All</li> <li>• ESP</li> <li>• ESP BASE LEG</li> <li>• ESP MAKER PRIMARY</li> <li>• ESP MAKER PRIMARY BASE LEG</li> <li>• ESP MAKER PRIMARY TERM LEG</li> <li>• ESP MAKER SECONDARY</li> <li>• ESP MAKER SECONDARY BASE LEG</li> <li>• ESP MAKER SECONDARY TERM LEG</li> <li>• ESP TERM LEG</li> <li>• POSITION SPLIT BASE LEG</li> <li>• POSITION SPLIT TERM LEG</li> <li>• RFS NET SPOT</li> <li>• RFS NET SPOT BASE LEG</li> <li>• RFS NET SPOT MAKER PRIMARY</li> <li>• RFS NET SPOT MAKER PRIMARY BASE LEG</li> <li>• RFS NET SPOT MAKER PRIMARY TERM LEG</li> <li>• RFS NET SPOT MAKER SECONDARY</li> <li>• RFS NET SPOT MAKER SECONDARY BASE LEG</li> <li>• RFS NET SPOT MAKER SECONDARY TERM LEG</li> <li>• RFS NET SPOT TERM LEG</li> </ul>
The following report filters are accessed by clicking the  More Filters button:	
Workflow Type field	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
Trade ID field	<p>The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.</p>

## 6.3.2 Generate the report

1. Open a Spot-Exposure-Yields-Detail report tab (**Reports > Spot Exposure > Spot-Exposure-Yields-Detail**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Spot-Exposure-Yields-Detail report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 6-4** Spot-Exposure-Yields-Detail report results

Spot Event
Trade ID
Trade Type
Spot Workflow
Trade Date
Value Date
Effective Date
Execution Time
Mkr/Tkr
B/S
Ccy Pair
Base Amt
Term Amt
Trade Rate
Org
Cpty
Book Name
Spot Position
Realized PNL
Realized PNL (Reporting)
Realized PNL (System)
Unrealized PNL
Reporting Amt
Reporting Currency

### 6.3.3 Download report results

You can download the report as a [CSV](#) file.


1. Generate the report. See [Generate the report](#) on page 87.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.



### 6.3.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 87.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

# CHAPTER 7

## Order reports

### 7.1 Introduction

Analytics provides the following reports for order data:

- [Order-Summary report](#) on page 90
- [Order-Volume report](#) on page 92
- [Order-Statistics report](#) on page 95
- [Order-Details report](#) on page 99
- [Order-Reconciliation report](#) on page 104

### 7.2 Order-Summary report

The Order-Summary report provides a quick overview of order activity for your organization, including the top five currency pairs and volume according to the criteria you specify.

- [Report filter criteria](#) on page 90
- [Generate the report](#) on page 90

#### 7.2.1 Report filter criteria

You can generate an Order-Summary report according to the following criteria:

**Table 7-1** Order-Summary report filter criteria

<b>Customer field and Enable checkbox</b>	Leave the <b>Enable</b> checkbox cleared to see a report of all order activity. Click the <b>Enable</b> checkbox and enter a customer ID in the field to see a report of that customer’s orders. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as “All”, “Takers”, or “Takers-Brokers”.
<b>Period drop-down list and From/To fields</b>	Select a preset time period, such as “Today” or “WTD” (week-to-date). To specify a custom time period, select “Custom” and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.

#### 7.2.2 Generate the report

1. Open an Order-Summary report tab (**Reports > Orders > Order-Summary**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Order-Summary report shows the following information for the orders activity that matches your filter criteria, grouped by currency pair, counterparty, or both:

**Table 7-2** Order-Summary report results

Summary table	
Total Order Volume (USD)	Total volume of all orders in the report in USD
Number of Orders	Total number of orders
Limit Orders	Number of limit orders
Market Orders	Number of market orders
Stop Orders	Number of stop orders
Trailing Stop Orders	Number of trailing stop orders
Stop Limit Orders	Number of stop limit orders
RFQs	Number of requests for quote
IOC Orders	Number of immediate-or-cancel orders
GTD Orders	Number of good-til-duration orders
Filled Volume	Total volume of fills
Filled Orders	Number of filled orders
Active Orders	Number of orders that are active and unfilled at the time the report was generated
Cancelled Orders	Number of orders cancelled by your organization's users
Expired Orders	Number of orders allowed to expired unfilled or partially filled
Declined Orders	Number of orders/requests declined by providers
Partial Orders	Number of partially filled orders
Top five currency pairs by volume	
Number of Orders	Total number of orders for the currency pair
Order Amount (USD)	The total volume of orders in USD for the currency pair
Filled Amount (USD)	The total volume of fills in USD for the currency pair
Average Order Size	The average order size for the currency pair
Top five currency pairs by organization	
Number of Orders	Total number of orders for the organization
Order Amount (USD)	The total volume of orders in USD for the organization

**Table 7-2** Order-Summary report results (continued)

Filled Amount (USD)	The total volume of fills in USD for the organization
Average Order Size	The average order size for the organization

## 7.3 Order-Volume report

The Order-Volume report shows order volume according to the criteria you specify.

- [Report filter criteria](#) on page 92
- [Generate the report](#) on page 94
- [Download report results](#) on page 94
- [Print report results](#) on page 95


### 7.3.1 Report filter criteria

You can generate an Order-Volume report according to the following criteria:

**Table 7-3** Order-Volume report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Account" in the leftmost list and "CcyPair" in the middle list, the report results are grouped first by account and then by currency pair.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's account (<a href="#">legal entity</a>)</li> <li>• Org ID: Your organization's ID</li> <li>• Org Name: Your organization's name</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• LEI: The organization's Legal Entity Identifier as assigned by the CFTC</li> <li>• Ccy Pair: Currency pair</li> <li>• Org Dealer: Your trader user</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month: Grouped numerically by the first of day of the each month</li> <li>• Quarter: Q1, Q2, Q3, Q4</li> <li>• Contingency: Contingency type, such as OCO orders</li> <li>• Workflow Type: The workflow that originated the order</li> <li>• Trade Type: The trade type</li> <li>• Order Type: Order type</li> <li>• Order Status: Status (active, filled, cancelled, etc.)</li> <li>• Order TIF: Time in force</li> </ul>
<b>Customer</b> field and <b>Enable</b> checkbox	<p>Leave the <b>Enable</b> checkbox cleared to see a report of all order activity. Click the <b>Enable</b> checkbox and enter a customer ID in the field to see a report of that customer's orders. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair</b> field	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>

**Table 7-3** Order-Volume report filter criteria (continued)

<b>FX Trade Type and FX Swap Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as “Today” or “WTD” (week-to-date). To specify a custom time period, select “Custom” and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
The following report filters are accessed by clicking the  More Filters button:	
<b>Order Status</b> checkboxes	Choose one or more order status conditions: <ul style="list-style-type: none"> <li>• <b>Active(A)</b>: Active and not completely filled</li> <li>• <b>Filled(F)</b>: Completely filled</li> <li>• <b>Partial(P)</b>: Partially filled</li> <li>• <b>Cancelled(X)</b>: Cancelled by your organization</li> <li>• <b>Expired(Z)</b>: Allowed to expired unfilled or partially filled</li> <li>• <b>Declined(D)</b>: Declined by a provider</li> </ul>
<b>Order Type</b> checkboxes	The order type: <ul style="list-style-type: none"> <li>• <b>LMT</b>: Limit</li> <li>• <b>MKT</b>: Market</li> <li>• <b>STOP</b>: Stop</li> <li>• <b>TLSTOP</b>: Trailing stop</li> <li>• <b>STOPLIMIT</b>: Stop limit</li> <li>• <b>RFQ/RFS</b>: Request for quote or request for stream workflow</li> </ul>
<b>Time In Force</b> checkboxes	The order’s time in force: <ul style="list-style-type: none"> <li>• <b>IOC</b>: Immediate or cancel</li> <li>• <b>FOK</b>: Fill or kill</li> <li>• <b>GTC</b>: Good-till-Cancelled</li> <li>• <b>GTD</b>: Good-till-Duration</li> <li>• <b>GFS</b>: Good for seconds</li> <li>• <b>DAY</b>: Day</li> <li>• <b>RFS</b>: Request for stream workflow</li> </ul>
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>

**Table 7-3** Order-Volume report filter criteria (continued)

<b>Portfolio ID</b> field	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only orders that do not have a portfolio ID. Enter "Any" to include only orders that have a portfolio ID.
<b>Org Dealer</b> field	Your trader user
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Persistent</b> drop-down list	Whether or not the order was submitted as a persistent order (an order that persists after the submitting user logs out)
<b>Contingency</b> drop-down list	The type of contingency on the order: <ul style="list-style-type: none"> <li>• OCO: One Cancels the Other</li> <li>• OOU_ABSOLUTE: One Updates the Other, Absolute Quantity Reduction</li> <li>• OOU_PROPORTIONAL: One Updates the Other, Proportional Quantity Reduction</li> </ul>
<b>LEI</b> field	The Legal Entity Identifier

### 7.3.2 Generate the report

1. Open an Order-Volume report tab (**Reports > Orders > Order-Volume**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Order-Volume report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 7-4** Order-Volume report results

Number of Orders	Total number of orders
Avg. Order Size (USD)	Average order size in USD
Order Amount (USD)	Total amount of all orders in USD
Filled Amount (USD)	Total filled amount in USD
Filled Percent	Filled amount percentage of total order amount
PI PnL (USD)	The profit/loss as a result of price improvement

### 7.3.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 94.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 7.3.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 94.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 7.4 Order-Statistics report


The Order-Statistics report shows trading activity grouped by currency pair, counterparty, or both according to the criteria you specify.

- [Report filter criteria](#) on page 95
- [Generate the report](#) on page 97
- [Download report results](#) on page 98
- [Print report results](#) on page 99

### 7.4.1 Report filter criteria

You can generate an Order-Statistics report according to the following criteria:

**Table 7-5** Order-Statistics report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Account" in the leftmost list and "CcyPair" in the middle list, the report results are grouped first by account and then by currency pair.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's account (<a href="#">legal entity</a>)</li> <li>• LEI: The organization's Legal Entity Identifier as assigned by the CFTC</li> <li>• Ccy Pair: Currency pair</li> <li>• Org Dealer: Your organization's dealer</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month</li> <li>• Contingency: Contingency type, such as OCO orders</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> <li>• Order Type: Order type</li> <li>• Order Status: Status (active, filled, cancelled, etc)</li> <li>• Order TIF: Time in force</li> </ul>
<b>Customer</b> field and <b>Enable</b> checkbox	<p>Leave the <b>Enable</b> checkbox cleared to see a report of all order activity. Click the <b>Enable</b> checkbox and enter a customer ID in the field to see a report of that customer's orders. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair</b> field	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>
<b>FX Trade</b> <b>Type</b> and <b>FX</b> <b>Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop- down list and <b>From/To</b> fields	<p>Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
The following report filters are accessed by clicking the  More Filters button:	
<b>Order</b> <b>Status</b> checkboxes	<p>Choose one or more order status conditions:</p> <ul style="list-style-type: none"> <li>• <b>Active(A)</b>: Active and not completely filled</li> <li>• <b>Filled(F)</b>: Completely filled</li> <li>• <b>Partial(P)</b>: Partially filled</li> <li>• <b>Cancelled(X)</b>: Cancelled by your organization</li> <li>• <b>Expired(Z)</b>: Allowed to expired unfilled or partially filled</li> <li>• <b>Declined(D)</b>: Declined by a provider</li> </ul>



**Table 7-5** Order-Statistics report filter criteria (continued)

<b>Order Type</b> checkboxes	The order type: <ul style="list-style-type: none"> <li>• <b>LMT</b>: Limit</li> <li>• <b>MKT</b>: Market</li> <li>• <b>STOP</b>: Stop</li> <li>• <b>TLSTOP</b>: Trailing stop</li> <li>• <b>STOPLIMIT</b>: Stop limit</li> <li>• <b>RFQ/RFS</b>: Request for quote or request for stream workflow</li> </ul>	
<b>Time In Force</b> checkboxes	The order's time in force: <ul style="list-style-type: none"> <li>• <b>IOC</b>: Immediate or cancel</li> <li>• <b>FOK</b>: Fill or kill</li> <li>• <b>GTC</b>: Good-till-Cancelled</li> <li>• <b>GTD</b>: Good-till-Duration</li> <li>• <b>GFS</b>: Good for seconds</li> <li>• <b>DAY</b>: Day</li> <li>• <b>RFS</b>: Request for stream workflow</li> </ul>	
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <div> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul> </div>	
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that submitted the order	
<b>Persistent</b> drop-down list	Whether or not the order was submitted as a persistent order (an order that persists after the submitting user logs out)	
<b>Contingency</b> drop-down list	The type of contingency on the order: <ul style="list-style-type: none"> <li>• <b>OCO</b>: One Cancels the Other</li> <li>• <b>OUO_ABSOLUTE</b>: One Updates the Other, Absolute Quantity Reduction</li> <li>• <b>OUO_PROPORTIONAL</b>: One Updates the Other, Proportional Quantity Reduction</li> </ul>	
<b>LEI</b> field	The Legal Entity Identifier	

## 7.4.2 Generate the report

1. Open an Order-Statistics report tab (**Reports > Orders > Order-Statistics**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Order-Statistics report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 7-6** Order-Statistics report results

Account	The organization account ( <a href="#">legal entity</a> ) on the orders
Number of Orders	Total number of orders
Avg. Order Size (USD)	Average order size in USD
Order Amount (USD)	Total amount of all orders in USD
Filled Amount (USD)	Total filled amount in USD
Filled Percent	Filled amount percentage of total order amount
Limit	Number of limit orders
Market	Number of market orders
Stop	Number of stop orders
Trailing Stop	Number of trailing stop orders
Stop Limit	Number of stop limit orders
RFQ	Number of RFQs
Active	Number of active orders
Filled	Number of completely filled orders
Cancelled	Number of orders cancelled by your organization
Expired	Number of orders allowed to expired unfilled or partially filled
Declined	Number of orders/requests declined by a provider
Partial	Number of partially filled orders
GTD	Number of orders with GTD time in force
IOC	Number of orders with IOC time in force
GTC	Number of orders with GTC time in force
FOK	Number of orders with FOK time in force

### 7.4.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 97.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 7.4.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 97.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 7.5 Order-Details report

The Order-Details report shows the orders submitted by your organization according to the criteria you specify.

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**IMPORTANT:** Order-Details reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

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You can also view the details of a trade or order by clicking the ID in the report results. See [Order and request ticket details](#) on page 114.

- [Report filter criteria](#) on page 99
- [Generate the report](#) on page 102
- [Download report results](#) on page 104
- [Print report results](#) on page 104


### 7.5.1 Report filter criteria

You can generate an Order-Details report according to the following criteria:

**Table 7-7** Order-Details report filter criteria

<b>Group By</b>	Choose the data to group the report results. The results are grouped by your choices from drop-down lists
	<p>left to right. For example, if you choose "Account" in the leftmost list and "CcyPair" in the middle list, the report results are grouped first by account and then by currency pair.</p> <ul style="list-style-type: none"> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Ccy Pair: Currency pair</li> <li>• Created Date: The timestamp when the order was created</li> <li>• Order Type: Order type</li> <li>• Order Status: Status (active, filled, cancelled, etc.)</li> <li>• Contingency: Contingency type, such as OCO orders</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> </ul>

**Table 7-7** Order-Details report filter criteria (continued)

<b>Customer</b> field and <b>Enable</b> checkbox	Leave the <b>Enable</b> checkbox cleared to see a report of all order activity. Click the <b>Enable</b> checkbox and enter a customer ID in the field to see a report of that customer's orders. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type</b> and <b>FX Swap Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Execution Period</b> drop-down list, <b>Enable</b> checkbox, and <b>From/To</b> fields	A time period to filter orders for a specific event on the order. Currently, you can choose "Submitted" and "LastEvent" from the drop-down list. Select the checkbox to enable the criteria. Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
The following report filters are accessed by clicking the  More Filters button:	
<b>Order ID</b> field	The ID of an order or request. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Client Order ID</b> field	The ID of a client order or request. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Order Status</b> checkboxes	Choose one or more order status conditions: <ul style="list-style-type: none"> <li>• <b>Active(A)</b>: Active and not completely filled</li> <li>• <b>Filled(F)</b>: Completely filled</li> <li>• <b>Partial(P)</b>: Partially filled</li> <li>• <b>Cancelled(X)</b>: Cancelled by your organization</li> <li>• <b>Expired(Z)</b>: Allowed to expired unfilled or partially filled</li> <li>• <b>Declined(D)</b>: Declined by a provider</li> </ul>
<b>Order Type</b> checkboxes	The order type: <ul style="list-style-type: none"> <li>• <b>LMT</b>: Limit</li> <li>• <b>MKT</b>: Market</li> <li>• <b>STOP</b>: Stop</li> <li>• <b>TLSTOP</b>: Trailing stop</li> <li>• <b>STOPLIMIT</b>: Stop limit</li> <li>• <b>RFQ/RFS</b>: Request for quote or request for stream workflow</li> </ul>

**Table 7-7** Order-Details report filter criteria (continued)

<b>Time In Force</b> checkboxes	<p>The order's time in force:</p> <ul style="list-style-type: none"> <li>• <b>IOC:</b> Immediate or cancel</li> <li>• <b>FOK:</b> Fill or kill</li> <li>• <b>GTC:</b> Good-till-Cancelled</li> <li>• <b>GTD:</b> Good-till-Duration</li> <li>• <b>GFS:</b> Good for seconds</li> <li>• <b>DAY:</b> Day</li> <li>• <b>RFS:</b> Request for stream workflow</li> </ul>
<b>Workflow Type</b> drop-down list	<p>The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types.</p> <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Portfolio ID</b> field	<p>The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only orders that do not have a portfolio ID. Enter "Any" to include only orders that have a portfolio ID.</p>
<b>Dealt</b> drop-down list	<p>Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt</p>
<b>Org Dealer</b> field	<p>User ID that submitted the order</p>
<b>Org Account</b> field	<p>Your account (<a href="#">legal entity</a>) that submitted the order</p>
<b>Persistent</b> drop-down list	<p>Whether or not the order was submitted as a persistent order (an order that persists after the submitting user logs out)</p>
<b>Contingency</b> drop-down list	<p>The type of contingency on the order:</p> <ul style="list-style-type: none"> <li>• <b>OCO:</b> One Cancels the Other</li> <li>• <b>OUO_ABSOLUTE:</b> One Updates the Other, Absolute Quantity Reduction</li> <li>• <b>OUO_PROPORTIONAL:</b> One Updates the Other, Proportional Quantity Reduction</li> </ul>
<b>Order Metrics</b> tools	<p>Enter a value range to filter the results of the report. You can filter by the following trade attributes:</p> <ul style="list-style-type: none"> <li>• Order Amount (dealt currency)</li> <li>• Order Amount (USD)</li> <li>• Filled Amount (dealt currency)</li> <li>• Filled Amount (USD)</li> <li>• Filled Percent</li> <li>• Fill Rate</li> <li>• PI (price improvement)</li> <li>• PI PnL (profit/loss as a result of price improvement)</li> </ul>
<b>Strategy Params</b> tools	<p>Enter strategy parameters to filter the results of the report. You can filter by the following parameters:</p> <ul style="list-style-type: none"> <li>• Name (strategy name)</li> <li>• TWAP Slice Interval</li> </ul>

## 7.5.2 Generate the report

1. Open an Order-Details report tab (**Reports > Orders > Order-Details**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Order-Details report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 7-8** Order-Details report results

Status	The order's status: <ul style="list-style-type: none"> <li>• A: Active and not completely filled</li> <li>• F: Completely filled</li> <li>• P: Partially filled</li> <li>• X: Cancelled by your organization</li> <li>• Z: Allowed to expired unfilled or partially filled</li> <li>• D: Declined by a provider</li> </ul>
Persistent	Y: Submitted as persistent (saved and active when the user logs out) N: Not submitted as persistent (cancelled when the user logs out)
Order ID	The ID of the order or request. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
Client Order ID	The ID of the client order or request, if any. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
Business Date	The business date when the order was submitted
Tenor	The order's tenor, if any. See <a href="#">Tenors</a> on page 154.
Value Date	The order's value date
Created	The date and time that the order was created
Last Event	The date and time of the last event on the order, such as a fill
Org	The organization that submitted the order
Account	The account ( <a href="#">legal entity</a> ) that submitted the order
Dealer	The dealer user who submitted the order
B/S	Whether the order is a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the order
Dealt	The dealt currency of the currency pair

**Table 7-8** Order-Details report results (continued)


Order Type	The order type: <ul style="list-style-type: none"> <li>• LMT: Limit</li> <li>• MKT: Market</li> <li>• STOP: Stop</li> <li>• TLSTOP: Trailing stop</li> <li>• STOPLIMIT: Stop limit</li> <li>• RFQ/RFS: Request for quote or request for stream workflow</li> </ul>
Contingency	The type of contingency on the order: <ul style="list-style-type: none"> <li>• OCO: One Cancels the Other</li> <li>• OUO_ABSOLUTE: One Updates the Other, Absolute Quantity Reduction</li> <li>• OUO_PROPORTIONAL: One Updates the Other, Proportional Quantity Reduction</li> </ul>
TIF/Time	The order's time in force: <ul style="list-style-type: none"> <li>• IOC: Immediate or cancel</li> <li>• FOK: Fill or kill</li> <li>• GTC: Good-till-Cancelled</li> <li>• GTD: Good-till-Duration</li> <li>• GFS: Good for seconds</li> <li>• DAY: Day</li> <li>• RFS: Request for stream workflow</li> </ul>
Order Amt	The size of the order
Order Amt (USD)	The size of the order in USD
Filled Amt	The filled amount
Filled Amt (USD)	The filled amount in USD
Filled Percent	The percentage of filled amount to the total size of the order
Order Rate	The rate at which the order was submitted. Include the range for market orders.
Fill Rate	The rate at which the order was filled
PI	The price improvement between the order rate and the fill rate, if any
PI PnL	The profit/loss as a result of the price improvement
Trade Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP: Swap (spot-forward)</li> <li>• FXFWDFWD: Forward-forward swap</li> </ul>

**Table 7-8** Order-Details report results (continued)

Workflow	The pricing workflow that originated the order:	
	<ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> </ul>	<ul style="list-style-type: none"> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>

### 7.5.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 102.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 7.5.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 102.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 7.6 Order-Reconciliation report

The Order-Reconciliation report shows the covered counterparty for an order. The covered counterparty may or may not be an exclusive customer of the broker. In cases where the counterparty is not an exclusive customer, the broker can see how much they matched and how much they filled.

**IMPORTANT:** Order-Reconciliation reports often involve very large amounts of data and can adversely affect system performance. Be sure to use the filter criteria to limit your report results.

You can also view the details of a trade or order by clicking the ID in the report results. See [Order and request ticket details](#) on page 114.

- [Report filter criteria](#) on page 105
- [Generate the report](#) on page 107




- [Download report results](#) on page 109
- [Print report results](#) on page 109

## 7.6.1 Report filter criteria

You can generate an Order-Reconciliation report according to the following criteria:

**Table 7-9** Order-Reconciliation report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Account" in the leftmost list and "CcyPair" in the middle list, the report results are grouped first by account and then by currency pair.</p> <ul style="list-style-type: none"> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Ccy Pair: Currency pair</li> <li>• Created Date: The timestamp when the order was created</li> <li>• Order Type: Order type</li> <li>• Order Status: Status (active, filled, cancelled, etc.)</li> <li>• Contingency: Contingency type, such as OCO orders</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> </ul>
<b>Customer</b> field and <b>Enable</b> checkbox	<p>Leave the <b>Enable</b> checkbox cleared to see a report of all order activity. Click the <b>Enable</b> checkbox and enter a customer ID in the field to see a report of that customer's orders. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair</b> field	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>
<b>FX Trade Type</b> and <b>FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• All (all trade types)</li> <li>• Spot</li> <li>• Outright</li> <li>• NDF (non-deliverable forward)</li> <li>• Swap (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down list and <b>From/To</b> fields	<p>Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
<b>Execution Period</b> drop-down list, <b>Enable</b> checkbox, and <b>From/To</b> fields	<p>A time period to filter orders for a specific event on the order. Currently, you can choose "Submitted" and "LastEvent" from the drop-down list. Select the checkbox to enable the criteria. Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>
The following report filters are accessed by clicking the  More Filters button:	

**Table 7-9 Order-Reconciliation report filter criteria (continued)**

<b>Order ID field</b>	The ID of an order or request. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Client Order ID field</b>	The ID of a client order or request. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "*12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Order Status checkboxes</b>	Choose one or more order status conditions: <ul style="list-style-type: none"> <li>• <b>Active(A)</b>: Active and not completely filled</li> <li>• <b>Filled(F)</b>: Completely filled</li> <li>• <b>Partial(P)</b>: Partially filled</li> <li>• <b>Cancelled(X)</b>: Cancelled by your organization</li> <li>• <b>Expired(Z)</b>: Allowed to expired unfilled or partially filled</li> <li>• <b>Declined(D)</b>: Declined by a provider</li> </ul>
<b>Order Type checkboxes</b>	The order type: <ul style="list-style-type: none"> <li>• <b>LMT</b>: Limit</li> <li>• <b>MKT</b>: Market</li> <li>• <b>STOP</b>: Stop</li> <li>• <b>TLSTOP</b>: Trailing stop</li> <li>• <b>STOPLIMIT</b>: Stop limit</li> <li>• <b>RFQ/RFS</b>: Request for quote or request for stream workflow</li> </ul>
<b>Time In Force checkboxes</b>	The order's time in force: <ul style="list-style-type: none"> <li>• <b>IOC</b>: Immediate or cancel</li> <li>• <b>FOK</b>: Fill or kill</li> <li>• <b>GTC</b>: Good-till-Cancelled</li> <li>• <b>GTD</b>: Good-till-Duration</li> <li>• <b>GFS</b>: Good for seconds</li> <li>• <b>DAY</b>: Day</li> <li>• <b>RFS</b>: Request for stream workflow</li> </ul>
<b>Workflow Type drop-down list</b>	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Portfolio ID field</b>	The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting). Enter "[None]" to include only orders that do not have a portfolio ID. Enter "Any" to include only orders that have a portfolio ID.
<b>Dealt drop-down list</b>	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt
<b>Org Dealer field</b>	User ID that submitted the order
<b>Org Account field</b>	Your account ( <a href="#">legal entity</a> ) that submitted the order

**Table 7-9** Order-Reconciliation report filter criteria (continued)

<b>Persistent</b> drop-down list	Whether or not the order was submitted as a persistent order (an order that persists after the submitting user logs out)
<b>Contingency</b> drop-down list	The type of contingency on the order: <ul style="list-style-type: none"> <li>• OCO: One Cancels the Other</li> <li>• OUO_ABSOLUTE: One Updates the Other, Absolute Quantity Reduction</li> <li>• OUO_PROPORTIONAL: One Updates the Other, Proportional Quantity Reduction</li> </ul>
<b>Order Metrics</b> tools	Enter a value range to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• Order Amount (dealt currency)</li> <li>• Order Amount (USD)</li> <li>• Filled Amount (dealt currency)</li> <li>• Filled Amount (USD)</li> <li>• Filled Percent</li> <li>• Fill Rate</li> <li>• PI (price improvement)</li> <li>• PI PnL (profit/loss as a result of price improvement)</li> </ul>
<b>Strategy</b> <b>Params</b> tools	Enter strategy parameters to filter the results of the report. You can filter by the following parameters: <ul style="list-style-type: none"> <li>• Name (strategy name)</li> <li>• TWAP Slice Interval</li> </ul>

## 7.6.2 Generate the report

1. Open an Order Details report tab (**Reports > Orders > Order-Reconciliation**).
2. Specify the report criteria. To access additional criteria, click the  More Filters button.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Order Details report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 7-10** Order-Reconciliation report results

Status	The order's status: <ul style="list-style-type: none"> <li>• A: Active and not completely filled</li> <li>• F: Completely filled</li> <li>• P: Partially filled</li> <li>• X: Cancelled by your organization</li> <li>• Z: Allowed to expired unfilled or partially filled</li> <li>• D: Declined by a provider</li> </ul>
Persistent	Y: Submitted as persistent (saved and active when the user logs out) N: Not submitted as persistent (cancelled when the user logs out)
Order ID	The ID of the order or request. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.

**Table 7-10** Order-Reconciliation report results (continued)


Client Order ID	The ID of the client order or request, if any. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
Covered Order ID	The ID of the order covered by this order, if any. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
Business Date	The business date when the order was submitted
Tenor	The order's tenor, if any. See <a href="#">Tenors</a> on page 154.
Value Date	The order's value date
Created	The date and time that the order was created
Last Event	The date and time of the last event on the order, such as a fill
Covered Org	The organization that submitted the order covered by this order, if any
Org	The organization that submitted the order
Account	The account ( <a href="#">legal entity</a> ) that submitted the order
Dealer	The dealer user who submitted the order
B/S	Whether the order is a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the order
Dealt	The dealt currency of the currency pair
Order Type	The order type: <ul style="list-style-type: none"> <li>• LMT: Limit</li> <li>• MKT: Market</li> <li>• STOP: Stop</li> <li>• TLSTOP: Trailing stop</li> <li>• STOPLIMIT: Stop limit</li> <li>• RFQ/RFS: Request for quote or request for stream workflow</li> </ul>
Contingency	The type of contingency on the order: <ul style="list-style-type: none"> <li>• OCO: One Cancels the Other</li> <li>• OUO_ABSOLUTE: One Updates the Other, Absolute Quantity Reduction</li> <li>• OUO_PROPORTIONAL: One Updates the Other, Proportional Quantity Reduction</li> </ul>
TIF/Time	The order's time in force: <ul style="list-style-type: none"> <li>• IOC: Immediate or cancel</li> <li>• FOK: Fill or kill</li> <li>• GTC: Good-till-Cancelled</li> <li>• GTD: Good-till-Duration</li> <li>• GFS: Good for seconds</li> <li>• DAY: Day</li> <li>• RFS: Request for stream workflow</li> </ul>
Order Amt	The size of the order
Order Amt (USD)	The size of the order in USD
Filled Amt	The filled amount

**Table 7-10** Order-Reconciliation report results (continued)

Filled Amt (USD)	The filled amount in USD
FilledPercent	The percentage of filled amount to the total size of the order
Order Rate	The rate at which the order was submitted. Include the range for market orders.
Fill Rate	The rate at which the order was filled
PI	The price improvement between the order rate and the fill rate, if any
PI PnL	The profit/loss as a result of the price improvement
Trade Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP: Swap (spot-forward)</li> <li>• FXFWDFWD: Forward-forward swap</li> </ul>
Workflow	The pricing workflow that originated the order: <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>

### 7.6.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 107.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 7.6.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 107.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 7.7 Order-RFSQuotes report

The Order-RFSQuotes report shows RFS quotes received by your organization.

- [Report filter criteria](#) on page 110
- [Generate the report](#) on page 110
- [Download report results](#) on page 112

### 7.7.1 Report filter criteria

You can generate an Order-RFSQuotes report according to the following criteria:

**Table 7-11** Order-RFSQuotes report filter criteria

<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>Transaction ID</b> field	The ID of the originating RFS request
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Execution Period:</b> <b>Enable</b> checkbox and <b>From/To</b> fields	A time period to filter quotes. Select the checkbox to enable the criteria. Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.

### 7.7.2 Generate the report

1. Open an Order-RFSQuotes report tab (**Reports > Orders > Order-RFSQuotes**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Order-RFSQuotes report shows the following information for the quote responses to RFS requests that match your filter criteria:

**Table 7-12** Order-RFSQuotes report results

Transaction ID	The ID of the originating RFS request
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**Table 7-12** Order-RFSQuotes report results (continued)


Effective Date	The effective date of the quote response
Time To Live	The remaining number of seconds before the request expires at the time of the response. Expired quote responses have a time to live of 0 (zero).
Quote Date	The timestamp of the response
Stream	The source price stream
Leg GUID	The GUID of the leg
State	The state of the quote: <ul style="list-style-type: none"> <li>• QSACTIVE: Active and tradable</li> <li>• QSACCEPTED: Accepted for trade execution</li> <li>• QSEXPIRED: Expired</li> </ul>
Business Date	The business date of the response
Price Org	The organization providing the quote price
Org LE	Your organization's legal entity ( <a href="#">legal entity</a> )
CcyPair	The currency pair of the quote
Leg Name	The name of the quote's trade leg
Amount	The amount of the quote
Buy/Sell	Whether the quote is a buy or sell price
Currency	The dealt currency of the quote
Bid Spot Rate	The quote's bid spot rate
Bid Fwd Points	The quote's bid forward points
Bid Rate	The quote's all-in rate
Offer Spot Rate	The quote's offer spot rate
Offer Fwd Points	The quote's offer forward points
Offer Rate	The quote's offer all-in rate
Mid Spot Rate	The quote's mid spot rate
Mid Fwd Points	The quote's mid forward points
Mid Rate	The quote's all-in mid rate
Tenor	The quote's tenor

**Table 7-12** Order-RFSQuotes report results (continued)

Value Date	The quote's value date
Fixing Date	The quote's fixing date
Notes	Any notes sent with the quote response
MiFID	Linked to open a window with MiFID Regulatory Fields

### 7.7.3 Download report results

You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 110.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 7.8 Order-RFSQuotesMaker report

The Order-RFSQuotesMaker report shows RFS quotes sent by your organization.

- [Report filter criteria](#) on page 112
- [Generate the report](#) on page 113
- [Download report results](#) on page 114

### 7.8.1 Report filter criteria

You can generate an Order-RFSQuotesMaker report according to the following criteria:

**Table 7-13** Order-RFSQuotesMaker report filter criteria

<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>Transaction ID</b> field	The ID of the originating RFS request
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Execution Period</b> checkbox and <b>From/To</b> fields	A time period to filter quotes. Select the checkbox to enable the criteria. Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.



## 7.8.2 Generate the report

1. Open an Order-RFSQuotesMaker report tab (**Reports > Orders > Order-RFSQuotesMaker**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The Order-RFSQuotesMaker report shows the following information for the quote responses to RFS requests that match your filter criteria:

**Table 7-14** Order-RFSQuotesMaker report results


Transaction ID	The ID of the originating RFS request
Effective Date	The effective date of the quote response
Time To Live	The remaining number of seconds before the request expires at the time of the response. Expired quote responses have a time to live of 0 (zero).
Quote Date	The timestamp of the response
Stream	The source price stream
Leg GUID	The GUID of the leg
State	The state of the quote: <ul style="list-style-type: none"> <li>• QSACTIVE: Active and tradable</li> <li>• QSACCEPTED: Accepted for trade execution</li> <li>• QSExpired: Expired</li> </ul>
Business Date	The business date of the response
Price Org	The organization providing the quote price
Org LE	Your organization's legal entity ( <a href="#">legal entity</a> )
CcyPair	The currency pair of the quote
Leg Name	The name of the quote's trade leg
Amount	The amount of the quote
Buy/Sell	Whether the quote is a buy or sell price
Currency	The dealt currency of the quote
Bid Spot Rate	The quote's bid spot rate
Bid Fwd Points	The quote's bid forward points
Bid Rate	The quote's all-in rate

**Table 7-14** Order-RFSQuotesMaker report results (continued)

Offer Spot Rate	The quote's offer spot rate
Offer Fwd Points	The quote's offer forward points
Offer Rate	The quote's offer all-in rate
Mid Spot Rate	The quote's mid spot rate
Mid Fwd Points	The quote's mid forward points
Mid Rate	The quote's all-in mid rate
Tenor	The quote's tenor
Value Date	The quote's value date
Fixing Date	The quote's fixing date
Notes	Any notes sent with the quote response
MiFID	Linked to open a window with MiFID Regulatory Fields

### 7.8.3 Download report results

You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 113.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 7.9 Order and request ticket details

When you click an order ID in a report or Trade Detail window, a window opens showing the details of the order or request that originated the trade.

You can generate a printable PDF file of the details by clicking the  PDF Download button. See

[Work with PDF reports](#) on page 10 for more information about working with PDF files.

- [Order details](#) on page 115
- [Associated orders](#) on page 117
- [Portfolio](#) on page 118
- [Trade details](#) on page 119
- [RFS quotes](#) on page 120

## 7.9.1 Order details

**Table 7-15** Order and request ticket details

Order ID	The ID of the order that originated the trade
Client Order ID	The client ID of the order that originated the trade, if any
Business Date	The business date of the order submission
Value Date	The value date. For NDF trades, this is the trade's fixing date.
Persistent	Whether or not the order was submitted as a persistent order
Contingency	The type of contingency on the order: <ul style="list-style-type: none"> <li>• OCO: One Cancels the Other</li> <li>• OUO_ABSOLUTE: One Updates the Other, Absolute Quantity Reduction</li> <li>• OUO_PROPORTIONAL: One Updates the Other, Proportional Quantity Reduction</li> </ul>
Submitted	The date and time the order was submitted
Last Event	The date and time the order was last updated
Status	The current workflow state of the order
Organization	The organization that submitted the order
Channel	The user-interface component or app that originated the order
Account	The account ( <a href="#">legal entity</a> ) that submitted the order
Dealer	The dealer user who submitted the order
Ccy Pair	The currency pair of the order
Dealt	The dealt currency of the currency pair
Buy/Sell	Whether the order was a buy or sell
Order Amount	The amount of the order
Max Show Amount	The show amount of a displayed order
Order Type	The order type: <ul style="list-style-type: none"> <li>• LIMIT</li> <li>• MARKET</li> <li>• STOP: Stop</li> <li>• TLSTOP: Trailing stop</li> <li>• STOPLIMIT: Stop limit</li> <li>• RFQ/RFS: Request for quote or request for stream workflow</li> </ul>
Trade Type	<ul style="list-style-type: none"> <li>• FXSPOT: Spot</li> <li>• FXOUTRIGHT: Outright</li> <li>• FXNDF: Non-deliverable forward</li> <li>• FXSWAP: Swap (spot-forward)</li> <li>• FXFWDFWD: Forward-forward swap</li> </ul>
Expiration	The date and time of the order expiration, if any

**Table 7-15** Order and request ticket details (continued)

TIF/Time	The order's time in force: <ul style="list-style-type: none"> <li>• IOC: Immediate or cancel</li> <li>• FOK: Fill or kill</li> <li>• GTC: Good-till-Cancelled</li> <li>• GTD: Good-till-Duration</li> <li>• DAY: Day</li> <li>• RFS: Request for stream workflow</li> </ul>
Order Rate	The limit rate of the order
Filled Amount	The filled amount in the dealt currency as of the last update
Fill Rate	The rate at which the order was filled
Price Improvement	The price improvement between the order rate and the fill rate. Not included if there is no price improvement.
PI PnL	The profit/loss as a result of the price improvement. Not included if there is no price improvement.
Order Execution Strategy Name	The name of the strategy employed by the order. The value of this field is not validated and has no effect on strategy functionality.
Order Execution Start Time	Relative time at which the strategy should start execution specified in the format HH:MM:SS [sss]. If not specified, the strategy starts executing immediately.
Order Execution End Time	Absolute time in GMT at which the strategy should stop executing. If not specified, the order expires based on the value of its time in force.
Peg Type	Indicates that the strategy is a pegged order and specifies the peg offset type: <ul style="list-style-type: none"> <li>• Primary: Bid if buying, offer if selling</li> <li>• Market: Bid if selling, offer if buying</li> <li>• Mid: Midpoint between the bid and the offer</li> <li>• Primary to Market: First pegged to primary, then over the offset increment interval, moves to the market peg in increments by the offset increment.</li> </ul>
Peg Time	Peg time in seconds. For example, ten and a half seconds is represented as "10.5".
Peg Offset	The amount in pips that is added to the price of the peg. Can be positive or negative.
Peg Offset Incr	The fixed amount in pips used to adjust the price offset for primary-to-market pegged orders
Peg Offset Incr Interval	The interval at which the offset increment is applied for primary-to-market pegged orders. Specified in milliseconds.
Peg Offset Incr Flag	Whether or not (T/F) the offset increment is randomized for primary-to-market pegged orders. When the offset increment is randomized, the increment value is a random value between zero and the offset increment.
TWAP Slice Interval	Relative time between two slices specified in milliseconds.


**Table 7-15** Order and request ticket details (continued)

TWAP Slice Min Interval	Minimum slice interval in the milliseconds. Applicable if "TWAP Slice Interval Randomization Flag" is true.
TWAP Slice Interval Randomization Flag	Randomization enabled (true) or disabled (false). If enabled, the order management system randomly selects a slice interval between "Twap Slice Interval" and "Twap Slice Min Interval".
TWAP Slice Size	Size of each slice. If the slice size is not specified, the size is chosen based on the "TWAP Slice Size TopOfBook Percent" value.
TWAP Slice Size Top Of Book Percent	Determines how the slice size varies, calculated as a percentage of the top-of-book (TOB) size. For example, a value of 0.5 indicates 50% of TOB size. A value of 1.2 indicates 120% of TOB size. If "TWAP Slice Size Randomization Flag" is true, then the slice size varies between "TWAP Slice Regular Size" and the size calculated with the value of this parameter. If this parameter is not specified, the slice size is fixed.
TWAP Slice Size Randomization Flag	Randomization enabled (Y)/disabled (N) flag. If enabled, the order management system randomizes the slice size between "TWAP Slice Regular Size" and "TWAP Slice Size" or, if "TWAP Slice Size TopOfBook Percent" is specified, between the calculated top-of-book amount and "TWAP Slice Size".
TWAP Slice Regular Size	If this parameter is specified, the slice size is rounded to a multiple of this value. If not specified, the behavior defaults to the system configuration. Contact your Solutions Manager to configure the default slice size.
Action On Order Expiration	Action to be taken at the expiration of the order. If this tag is not specified, the order is cancelled at expiration. <ul style="list-style-type: none"> <li>• Fill @ Market</li> <li>• Cancel Order</li> </ul>

## 7.9.2 Associated orders

The Order Detail window also includes information about other orders associated with this order in the following expandable tables:

- Contingent Orders: Orders submitted with a link to this order, such as OCO and OUO orders
- Cover Orders: Orders submitted to cover this order
- Covered Orders: Orders that have been covered by this order

Click the  Expand button in a table heading to see the following information about associated orders:

Status	The current workflow state of the order: <ul style="list-style-type: none"> <li>• Active(A): Active and not completely filled</li> <li>• Filled(F): Completely filled</li> <li>• Partial(P): Partially filled</li> <li>• Cancelled(X): Cancelled by your organization</li> <li>• Expired(Z): Allowed to expired unfilled or partially filled</li> <li>• Declined(D): Declined by a provider</li> </ul>
Order ID	The ID of the order that originated the trade

Covered Order ID	The ID of the order that is covered by this order, if any
Client Order ID	The client ID of the order that originated the trade, if any
Submitted	The date and time the order was submitted
Last Event	The date and time the order was last updated
Org	The organization on the trade
Account	The account ( <a href="#">legal entity</a> ) that submitted the order
Dealer	The dealer user who submitted the order
B/S	Whether the order was a buy or sell
Order Type	The order type: <ul style="list-style-type: none"> <li>• LMT: Limit</li> <li>• MKT: Market</li> <li>• STOP: Stop</li> <li>• TLSTOP: Trailing stop</li> <li>• STOPLIMIT: Stop limit</li> <li>• RFQ/RFS: Request for quote or request for stream workflow</li> </ul>
Order Amount	The amount of the order
Filled Amount	The filled amount in the dealt currency as of the last update
Order Rate	The limit rate of the order
Fill Rate	The rate at which the order was filled

### 7.9.3 Portfolio

The Order Detail window includes the Portfolio with information about any associated portfolio.

**Table 7-16** Portfolio information

Portfolio ID	The ID of the portfolio that was processed
Portfolio Name	The name of the portfolio that was processed
Org	The organization that uploaded the portfolio for processing
User	The ID of the user who uploaded the portfolio for processing
Credit Cpty	The ID of the credit counterparty organization that was selected when the portfolio was processed
Created Date	The date that the portfolio was uploaded
Modified Date	The timestamp of the last event on the portfolio

**Table 7-16** Portfolio information (continued)

Execution Plan	<p>The netting execution plan that was selected when the portfolio was processed:</p> <ul style="list-style-type: none"> <li>• Simple netting: Netting base amounts and term amounts separately</li> <li>• Base/term netting: Netting base and term amounts together</li> <li>• Base/term + XCCY netting: Netting base, term, and cross currency amounts together using the vehicle currencies specified for the cross currencies</li> </ul>
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## 7.9.4 Trade details

The Order Detail window also includes the following information about any done trades executed against the order in the Verified Trades, Rejected Trades, and Cancelled Trades tables:

**Table 7-17** Trade details

Status	<p>The trade's status:</p> <ul style="list-style-type: none"> <li>• V: Verified by the liquidity provider</li> <li>• C: Confirmed by the requesting counterparty</li> <li>• M: Trades entered manually by an admin user</li> <li>• N: Trades that have been executed to net a number of other trades</li> <li>• X: Trades that have been netted</li> </ul>
Order ID	The ID of the order that originated the trade
Trade ID	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.
Covered Trade ID	The ID of the trade that this trade covers, if any.
Trade Date	The trade date
Value Date	The trade's value date
Execution Time	The time the trade was done
Mkr/Tkr	Whether your organization was a maker or taker on the trade. For prime brokers, this field is empty.
B/S	Whether the trade was a buy or sell in the base currency from your organization's perspective
Ccy Pair	The currency pair of the trade
Base Amt	The amount of the trade in the base currency
Term Amt	The amount of the trade in the term currency
USD Amt	The notional amount of the trade in USD
Rate	The rate at which the trade was done
Org	The organization on the trade
Account	The legal entity on the trade
Dealer	The counterparty's dealer user

**Table 7-17 Trade details (continued)**

Cpty	The counterparty organization that did the trade
CptyAccount	The counterparty's legal entity

## 7.9.5 RFS quotes

For trades executed in the RFS workflow, the RFS Quotes table lists all the spreads on the trade. For more information about spreads, see [Profit-Spreads report](#) on page 75.

**Table 7-18 RFS quote details**

Transaction ID	The ID of the originating RFS request
Quote Date	The date the quote was made
Stream	The pricing stream that sourced the quote
State	The state of the quote: <ul style="list-style-type: none"> <li>● <b>QSACTIVE: Active and tradable</b></li> <li>● <b>QSACCEPTED: Accepted for trade execution</b></li> </ul>
Price Org	The organization that provided the quote
OrgLE	The taker's account ( <a href="#">legal entity</a> )
CcyPair	The currency pair of the quote
Leg Name	The trade leg of the quote: <ul style="list-style-type: none"> <li>● singleLeg</li> <li>● nearLeg</li> <li>● farLeg</li> </ul>
Amount	The amount of the quote
Currency	The dealt currency
Buy/Sell	Whether the quote was buy, sell, or two way
Bid Spot Rate	The bid spot rate of the quote
Bid Fwd Points	The bid forward points of the quote
Bid Rate	The all-in bid rate of the quote
Offer Spot Rate	The offer spot rate of the quote
Offer Fwd Points	The offer forward points of the quote
Offer Rate	The all-in offer rate of the quote
Mid Spot Rate	The mid spot rate of the quote
Mid Fwd Points	The mid forward points of the quote
Mid Rate	The all-in mid rate of the quote



**Table 7-18** *RFS quote details (continued)*

Tenor	The tenor of the quote, if any
Value Date	The value date of the quote

# CHAPTER 8

## Portfolio reports

### 8.1 Introduction

Analytics provides the following reports for portfolios.

### 8.2 Portfolio-Details report

The Portfolio-Details report shows trade portfolios that have been uploaded and processed.

Additionally, you can run reports on the trades associated with individual portfolios, such as running a Trade Details report to see all the trades associated with processing the portfolio or a Trade Volume report to see volume statistics on the portfolio.

- [Report filter criteria](#) on page 122
- [Generate the report](#) on page 122
- [Download report results](#) on page 123
- [Print report results](#) on page 123

#### 8.2.1 Report filter criteria

You can generate a Portfolio-Details report according to the following criteria:

**Table 8-1** Portfolio-Details report filter criteria

<b>Period drop-down list and From/To fields</b>	Select a preset time period, such as “Today” or “WTD” (week-to-date). To specify a custom time period, select “Custom” and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Portfolio ID field</b>	The ID of the portfolio that was processed. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, “4063*” can include IDs such as “4063” and “4063802”. Entering “*12” can include IDs like “12” and “54412”. Leave blank or enter “*” to choose all IDs.
<b>Credit Cpty field</b>	Enter a counterparty ID to filter reports by the credit counterparty selected when the portfolio was processed. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as “All”, “Takers”, or “Takers-Brokers”.

#### 8.2.2 Generate the report

1. Open a Portfolio-Details report tab (**Portfolio > Portfolio-Details**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Portfolio-Details report shows the following information for the done trades that match your filter criteria and organized according to your choice of grouping:

**Table 8-2** Portfolio-Details report results

Portfolio ID	The ID of the portfolio that was processed. Hover your mouse pointer over the ID to see a list of reports that you can run to drill down into the portfolio. See <a href="#">Drill down through report results</a> on page 8.
Portfolio Name	The name of the portfolio that was processed
Org	The organization that uploaded the portfolio for processing
User	The ID of the user who uploaded the portfolio for processing
Credit Cpty	The ID of the credit counterparty organization that was selected when the portfolio was processed
Created Date	The date that the portfolio was uploaded
Modified Date	The timestamp of the last event on the portfolio
Execution Plan	<p>The netting execution plan that was selected when the portfolio was processed:</p> <ul style="list-style-type: none"> <li>• Simple netting: Netting base amounts and term amounts separately</li> <li>• Base/term netting: Netting base and term amounts together</li> <li>• Base/term + XCCY netting: Netting base, term, and cross currency amounts together using the vehicle currencies specified for the cross currencies</li> </ul>

## 8.2.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 122.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 8.2.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 122.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

CHAPTER 9

Analysis reports

9.1 Introduction

Analytics provides the following reports for general analysis of data:

- [Analysis-Compare report](#) on page 125
- [Analysis-Trends report](#) on page 128
- [ProviderRank-Cpty report](#) on page 131
- [EventTimes-Templates report](#) on page 133
- [EventTimes-Details report](#) on page 135

9.2 Analysis-Compare report

The Analysis-Compare report generates a table of trading activity by counterparty and date, allowing you examine the data and quickly recognize trends.

- [Report filter criteria](#) on page 125
- [Generate the report](#) on page 127
- [Print report results](#) on page 127


9.2.1 Report filter criteria

You can generate an Analysis-Compare report according to the following criteria:

**Table 9-1** Analysis-Compare report filter criteria

Compare drop-down list	<div>Choose the data with which to compare counterparties and dates:</div> <ul style="list-style-type: none"><li>• Trade Volume: The notional volume of all done trades</li><li>• Done Trades: The number of done trades</li><li>• Rejected Trades: The number of rejected trades</li><li>• Rejected Percent: The percentage of rejected trades in relation to the total number of trade requests</li><li>• Average Trade Size: The average size of done trades</li></ul>
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**Table 9-1 Analysis-Compare report filter criteria (continued)**

<b>Group By</b> drop-down lists	Choose the data to group the report results: <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Account: Your organization's account (<a href="#">legal entity</a>)</li> <li>• Cpty Account: Counterparty's account (<a href="#">legal entity</a>)</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Maker organization and taker organization</li> <li>• Org Dealer: Your organization's dealer</li> <li>• Workflow Type: The originating workflow of the volume (for example, ESP, RFS, Manual, Order)</li> <li>• Trade Type</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair field</b>	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type and FX Swap Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down lists and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
<b>Maker/Taker</b> drop-down list	Whether your organization is a maker or a taker on trades
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFXSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>

**Table 9-1** Analysis-Compare report filter criteria (continued)

Segment drop-down list	<p>The business segment source of the volume:</p> <ul style="list-style-type: none"> <li>• All</li> <li>• Asset Manager</li> <li>• Bank</li> <li>• Institution</li> <li>• Margin FX</li> </ul>
Top/Bottom Select tools	<p>Choose the rows of ranked data to show in the results table, “The [Top/Bottom] [number] by [ranking measure] during Period 1” for example “The [Top] [10] by [Average Trade Size] during Period 1”. You can choose from the following ranking measures:</p> <ul style="list-style-type: none"> <li>• Trade Volume</li> <li>• Done Trades</li> <li>• Rejected Trades</li> <li>• Rejected Percent</li> <li>• Average Trade Size</li> </ul>

## 9.2.2 Generate the report

1. Open an Analysis-Compare report tab (**Reports > Analysis > Analysis-Compare**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

In addition to the period columns that you configured in the report criteria, the Analysis-Compare report shows the following information:


**Table 9-2** Analysis-Compare report results

Delta	The difference of period 1 and period 2
Delta %	The percentage of the total volume for the two periods represented by the delta amount

## 9.2.3 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 127.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer’s documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 9.3 Analysis-Trends report

The Analysis-Trends report generates charts of trading activity, allowing you examine the data and quickly recognize trends.

- [Report filter criteria](#) on page 128
- [Generate the report](#) on page 129
- [Print report results](#) on page 130

### 9.3.1 Report filter criteria

You can generate an Analysis-Trends report according to the following criteria:

**Table 9-3** Analysis-Trends report filter criteria

<b>Data drop-down list</b>	Choose the data with which to generate the graph: <ul style="list-style-type: none"> <li>• Trade Volume: The notional volume of all done trades</li> <li>• Incremental Volume: The incremental change in notional volume from one interval to the next as set by the <b>Group By</b> drop-down list. The first data point on the chart is 0 (zero). Subsequent data points indicate the amount of change from the previous data point.</li> <li>• Done Trades: The number of done trades</li> <li>• Rejected Trades: The number of rejected trades</li> </ul>
<b>Chart drop-down list</b>	Choose the chart type: <ul style="list-style-type: none"> <li>• Bar: Bar chart</li> <li>• Line: Line chart</li> <li>• Pie: Pie chart. The combination of the graph's period and interval may result in more than one pie chart.</li> </ul>
<b>Group By drop-down lists</b>	Choose the data to group the report results: <ul style="list-style-type: none"> <li>• Date</li> <li>• Week</li> <li>• Month</li> <li>• Quarter (1st, 2nd, 3rd, 4th)</li> <li>• Year</li> <li>• Account: Your organization's account (<a href="#">legal entity</a>)</li> <li>• Dealer: Your organization's dealer</li> <li>• Cpty Region: Counterparty geographical region, such as America, Asia-Pacific, or Europe</li> <li>• Cpty Country: Counterparty country</li> <li>• Cpty Org Type: Organization type, such as Maker or Taker</li> <li>• Cpty Org Group: Organization group</li> <li>• Cpty: Counterparty</li> <li>• Cpty Account: Counterparty's account (<a href="#">legal entity</a>)</li> <li>• Cpty Dealer: Counterparty's dealer user</li> <li>• Ccy Pair: Currency pair</li> <li>• Trade Type</li> <li>• Maker/Taker: Maker organization and taker organization</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".



**Table 9-3** Analysis-Trends report filter criteria (continued)

<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade Type and FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.

### 9.3.2 Generate the report

1. Open an Analysis-Trends report tab (**Reports > Analysis > Analysis-Trends**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

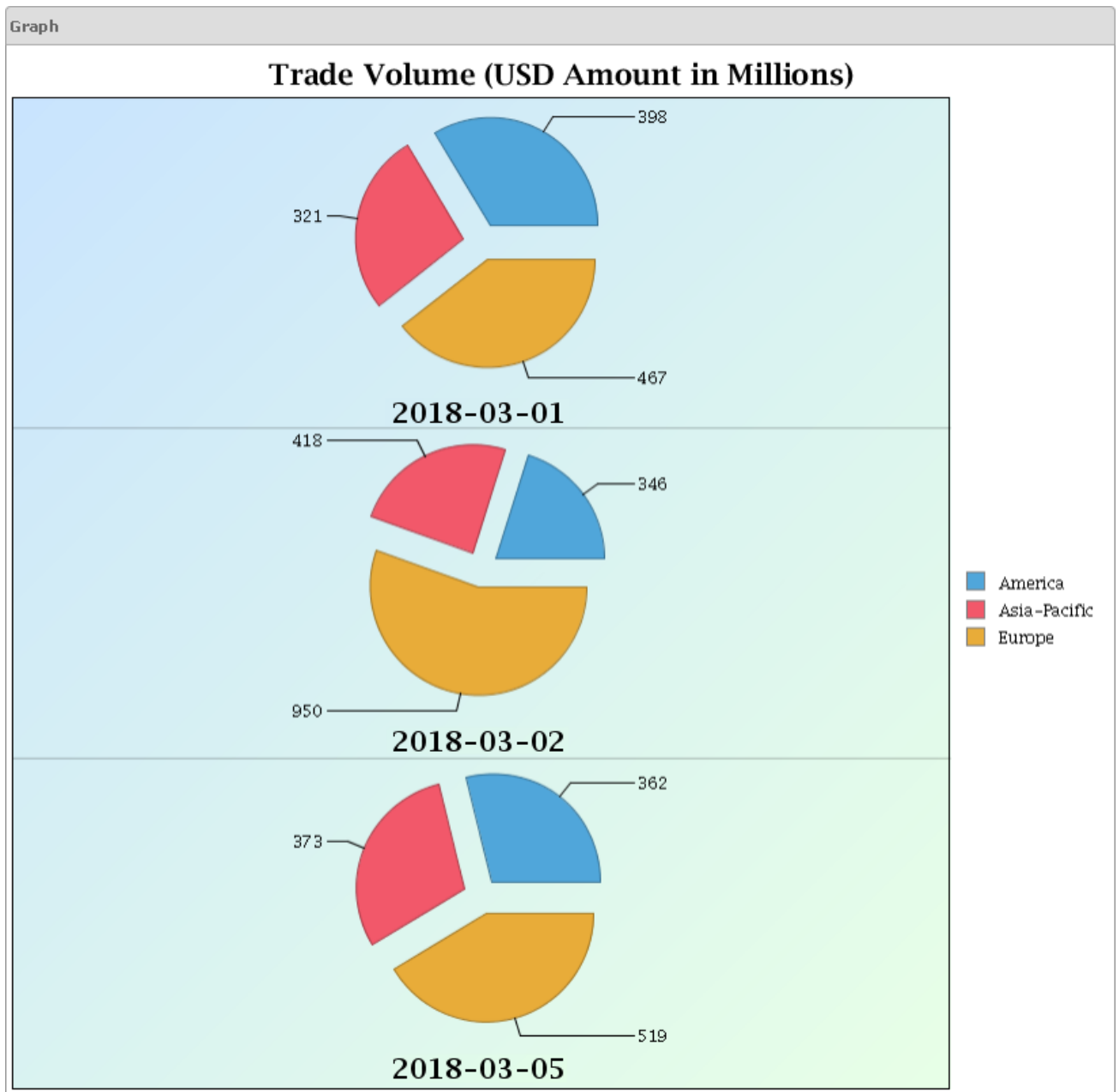
3. Click the **Update** button.

The chart is rendered according to your criteria.

The following example was generated with the following criteria:

**Table 9-4** Example filter criteria

<b>Data</b>	"Trade Volume"
<b>Group By</b>	"Date" and "Cpty Region"
<b>Cpty</b>	"All"
<b>Ccy Pair</b>	"All"
<b>Trade Type</b>	All selected
<b>Period</b>	"WTD"
<b>Chart</b>	"Pie"




**Figure 9-1** Example chart

### 9.3.3 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 129.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 9.4 ProviderRank-Cpty report

The ProviderRank-Cpty report shows providers ranked by volume according to the criteria you specify.

- [Report filter criteria](#) on page 131
- [Generate the report](#) on page 132
- [Download report results](#) on page 132
- [Print report results](#) on page 132

### 9.4.1 Report filter criteria

You can generate a ProviderRank-Cpty report according to the following criteria:

**Table 9-5** ProviderRank-Cpty report filter criteria

<b>Group By</b> drop-down lists	Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Ccy Pair" in the leftmost list and "Client Tag" in the next list, the report results are grouped first by currency pair and then by client tag. <ul style="list-style-type: none"> <li>• Ccy Pair: Currency pair</li> <li>• Date: Trade date</li> <li>• Week: Monday's date</li> <li>• Month</li> <li>• Stream: The stream that sourced the price</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> </ul>
<b>Provider</b> field	The provider ID. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Providers", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "**USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.
<b>FX Trade</b> <b>Type and</b> <b>FX Swap</b> <b>Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• All (all trade types)</li> <li>• Spot</li> <li>• Outright</li> <li>• NDF (non-deliverable forward)</li> <li>• Swap (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>

**Table 9-5** ProviderRank-Cpty report filter criteria (continued)

Period drop-down list and From/To fields	Select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
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## 9.4.2 Generate the report

1. Open a ProviderRank-Cpty report tab (**Reports > Analysis > ProviderRank > ProviderRank-Cpty**).
2. Specify the report criteria.  
The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.
3. Click the **Update** button.


The ProviderRank-Cpty report shows the following information for the volume that matches your filter criteria and organized according to your choice of grouping:

**Table 9-6** ProviderRank-Cpty report results

Cpty	The counterparty on the volume
Provider	The provider on the volume
USD Amount	The volume in USD
Percentage Volume	The percentage of the total volume. This column is only included in reports for non-provider organizations.
Rank	The provider's ranking among all providers

## 9.4.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 132.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 9.4.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 132.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 9.5 EventTimes-Templates report

The EventTimes-Templates report provides tools that allow you to analyze aggregate event times data.

- [Report filter criteria](#) on page 133
- [Generate the report](#) on page 134
- [Download report results](#) on page 135
- [Print report results](#) on page 135


### 9.5.1 Report filter criteria

You can generate an EventTimes-Templates report according to the following criteria:

**Table 9-7** EventTimes-Templates report filter criteria

<b>report</b> drop-down list	Choose the data for the report. Your choices here will depend on your installation. For example, common report templates are "LPResponseTime_Verified" and "LPResponseTime_Rejected".
<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Ccy Pair" in the leftmost list and "Client Tag" in the next list, the report results are grouped first by currency pair and then by client tag.</p> <ul style="list-style-type: none"> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Org Account: Your organization's legal entity ID</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Date: Trade date</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Type: The trade type</li> <li>• Stream: The stream that sourced the trade price</li> </ul>
<b>Cpty field</b>	Enter a counterparty ID to see a report of that counterparty's trading volume. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Ccy Pair</b> field	Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.

**Table 9-7** EventTimes-Templates report filter criteria (continued)

<b>FX Trade Type and FX Swap Leg</b> checkboxes	Choose one or more trade types: <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period</b> drop-down list and <b>From/To</b> fields	Select a preset time period, such as “Today” or “WTD” (week-to-date). To specify a custom time period, select “Custom” and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.
The following report filters are accessed by clicking the  More Filters button:	
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <ul style="list-style-type: none"> <li>• All</li> <li>• AutoRoll</li> <li>• ESO</li> <li>• ESP</li> <li>• INFSEF</li> <li>• Manual (manually entered trades)</li> <li>• MatchRequest</li> <li>• NDF</li> <li>• Net (trades resulting from netting)</li> <li>• OP</li> <li>• Order (fills of submitted orders)</li> <li>• RFS</li> <li>• Trade Entry for Credit</li> </ul>
<b>Stream</b> field	The ID of the price stream that sourced the trade price
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) for which the event was logged
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) for which the event was logged

## 9.5.2 Generate the report

1. Open an EventTimes-Templates report tab (**Reports > Analysis > Event Times > EventTimes-Templates**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The EventTimes-Templates report shows the following information for the event times that match your filter criteria and organized according to your choice of grouping:

**Table 9-8** EventTimes-Templates report results


Cpty	The counterparty for which the event times have been reported
Verified Trades/Rejected Trades	The number of trades included in the report. The trade state depends on the report template that you chose in the <b>report</b> drop-down list in the report criteria.
Max LP Resp Time	The maximum time recorded for a provider response
Avg LP Resp Time	The average provider response time for all events included in the report
Min LP Resp Time	The minimum time recorded for a provider response

In addition, the following statistical information is given for each column:

- Mean
- Median
- Standard Deviation
- Third Quartile
- 85th Percentile

### 9.5.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 134.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 9.5.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 134.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 9.6 EventTimes-Details report

The EventTimes-Details report allows you to drill down into aggregate event times data.

- [Report filter criteria](#) on page 136
- [Generate the report](#) on page 138

- [Download report results](#) on page 139
- [Print report results](#) on page 139

## 9.6.1 Report filter criteria


You can generate an EventTimes-Details report according to the following criteria:

**Table 9-9** EventTimes-Details report filter criteria

<b>Group By</b> drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "CcyPair" in the leftmost list and "Cpty" in the middle list, the report results are grouped first by currency pair and then by counterparty.</p> <ul style="list-style-type: none"> <li>• Org Account: Your organization's legal entity ID</li> <li>• Portfolio ID: The portfolio associated with the trade, if any (applicable to trades that result from portfolio processing/netting)</li> <li>• Covered Cpty: Counterparty on covered trade</li> <li>• Client Tag: Anonymous code for customers trading through a broker</li> <li>• Cpty ID: Counterparty organization ID</li> <li>• Cpty Name: Counterparty name</li> <li>• Cpty Account: Counterparty legal entity ID</li> <li>• Ccy Pair: Currency pair</li> <li>• Maker/Taker: Liquidity maker and liquidity taker</li> <li>• Org Dealer: Your organization's dealer user ID</li> <li>• Workflow Type: The workflow that originated the trade</li> <li>• Trade Date: Trade date</li> <li>• Trade Type: The trade type</li> </ul>
<b>Cpty field</b>	<p>Enter a counterparty ID to see a report of that counterparty's event times. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<b>Ccy Pair field</b>	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results. Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*). If you enter "EUR*" you get a report with all EUR/* currency pairs. If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>
<b>FX Trade Type and FX Swap Leg</b> checkboxes	<p>Choose one or more trade types:</p> <ul style="list-style-type: none"> <li>• <b>All</b> (all trade types)</li> <li>• <b>Spot</b></li> <li>• <b>Outright</b></li> <li>• <b>NDF</b> (non-deliverable forward)</li> <li>• <b>Swap</b> (spot-forward and forward-forward swap)</li> </ul> <p>If you choose a swap trade type, you can further refine your report results by filtering by swap leg, <b>Near Leg</b>, <b>Far Leg</b>, or both.</p>
<b>Period drop-down lists and From/To fields</b>	<p>From the drop-down list on the left, select the date to filter:</p> <ul style="list-style-type: none"> <li>• Trade Date: The contractual trade date</li> <li>• Value Date: The value date of the trade</li> <li>• Exec Date: The date the trade was executed in the system</li> </ul> <p>From the drop-down list on the right, select a preset time period, such as "Today" or "WTD" (week-to-date). To specify a custom time period, select "Custom" and click the <b>From/To</b> fields to either enter the dates or choose dates from the pop-up calendars.</p>



**Table 9-9** EventTimes-Details report filter criteria (continued)

<b>Execution Period:</b> <b>Enable</b> checkbox and <b>From/To</b> fields	To filter report results for a specific time period in which the trades were executed, select the <b>Enable</b> checkbox and click the <b>From/To</b> fields to either enter the dates/times or chose dates/times from the pop-up calendars.
<b>Measurement tools</b>	Choose a measurement type from the drop-down list and enter a range of values to filter the results of the report. Currently the only measurement type is "LPResponseTime_Rejected".
The following report filters are accessed by clicking the  More Filters button:	
<b>Order ID</b> field	The ID of an order or request that originated done trades. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade ID</b> field	The ID of a done trade. Enter a specific ID or use the asterisk character (*) to search for a range of IDs. For example, "4063*" can include IDs such as "4063" and "4063802". Entering "**12" can include IDs like "12" and "54412". Leave blank or enter "*" to choose all IDs.
<b>Trade Status</b> drop-down list	Choose the trade status: <ul style="list-style-type: none"> <li>● Active: Trades with a status of "Net", "Confirmed", or "Verified"</li> <li>● All Done: All done trades (not failed, rejected, or pending)</li> <li>● Verified: Verified by the liquidity provider</li> <li>● Confirmed: Confirmed by the requesting counterparty</li> <li>● Verified + Confirmed: Both verified by the liquidity provider and confirmed by the requesting counterparty</li> <li>● Failed + Rejected: Both failed and rejected trades</li> <li>● Manual: Trades entered manually by an admin user</li> <li>● Net: Trades that have been executed to net a number of other trades</li> <li>● Netted: Trades that have been netted</li> <li>● Cancelled: Trades that have been cancelled</li> <li>● Any: Trades with any status</li> </ul>
<b>Price Type</b> drop-down list	The source of the pricing: <ul style="list-style-type: none"> <li>● Quote</li> <li>● Order</li> <li>● Venue</li> </ul>
<b>Workflow Type</b> drop-down list	The pricing workflow that originated the trade. Auto suggestions are listed as you type. Enter an asterisk (*) to see a list of all workflow types. <div> <ul style="list-style-type: none"> <li>● All</li> <li>● AutoRoll</li> <li>● ESO</li> <li>● ESP</li> <li>● INFXSEF</li> <li>● Manual (manually entered trades)</li> <li>● MatchRequest</li> </ul> <ul style="list-style-type: none"> <li>● NDF</li> <li>● Net (trades resulting from netting)</li> <li>● OP</li> <li>● Order (fills of submitted orders)</li> <li>● RFS</li> <li>● Trade Entry for Credit</li> </ul> </div>
<b>Stream</b> field	The ID of the price stream that sourced the trade price
<b>Dealt</b> drop-down list	Whether the base currency (Base Ccy) or term currency (Term Ccy) of the currency pair was dealt

**Table 9-9** EventTimes-Details report filter criteria (continued)

<b>Cpty Dealer</b> field	The counterparty dealing user on the trade
<b>Org Dealer</b> field	Your dealing user on the trade
<b>Cpty Account</b> field	The counterparty account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Org Account</b> field	Your account ( <a href="#">legal entity</a> ) that the trade was booked against
<b>Trade Metrics</b> tools	Enter a range of values to filter the results of the report. You can filter by the following trade attributes: <ul style="list-style-type: none"> <li>• USD Amount</li> <li>• Dealt Amt</li> <li>• Base Amt</li> <li>• Term Amt</li> <li>• Rate</li> <li>• USD Rate</li> <li>• Cover Profit</li> </ul>

## 9.6.2 Generate the report

1. Open an EventTimes-Details report tab (**Reports > Analysis > Event Times > EventTimes-Details**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.

The EventTimes-Details report shows the following information for the volume that matches your filter criteria and organized according to your choice of grouping:

**Table 9-10** EventTimes-Details report results


<b>Status</b>	The trade's status: <ul style="list-style-type: none"> <li>• V: Verified by the liquidity provider</li> <li>• C: Confirmed by the requesting counterparty</li> <li>• M: Trades entered manually by an admin user</li> <li>• N: Trades that have been executed to net a number of other trades</li> <li>• NX: Trades that have been netted</li> <li>• F: Failed</li> <li>• R: Rejected</li> </ul>
<b>Order ID</b>	The ID of the order or request that originated the trade. Click the ID to see the details of the order. See <a href="#">Order and request ticket details</a> on page 114.
<b>Trade ID</b>	The trade ID. Click the ID to see the details of the trade. See <a href="#">Trade ticket details</a> on page 55.
<b>Trade Date</b>	The trade date

**Table 9-10** *EventTimes-Details report results (continued)*

Execution Time	The time the trade was done
Measurement	The measurement type selected from the <b>Measurement</b> drop-down list in the report criteria
Ccy Pair	The currency pair of the trade
Dealt	The dealt currency of the currency pair
Fwd Points	The forward points of the price with which the trade was executed. Applicable to outright and swap trades.
Org	The organization on the trade
Account	Your legal entity that did the trade. For prime brokers, this is Counterparty A's legal entity.
Cpty	The trading party with which the trade was done (the counterparty's organization and legal entity). For prime brokers, this is Counterparty A's legal entity.
Dealer	Your organization's dealer user on the trade. For prime brokers, this is Counterparty A's user.
Covered Trade ID	The ID of the trade that this trade covers, if any.
Stream	The ID of the price stream that sourced the trade price

### 9.6.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 138.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 9.6.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 138.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

# CHAPTER 10

## Reference reports

### 10.1 Introduction

Analytics provides the following reports for reference data:

- [Reference-TradingParties report](#) on page 142
- [Reference-EoDRates report](#) on page 143
- [Users-LoginDetail report](#) on page 145
- [Users-LegalEntities report](#) on page 146

### 10.2 Reference-CustomerStreams report

The Reference-CustomerStreams report describes the relationship between customers and stream assignment to aid you in your reporting and analysis.

- [Report filter criteria](#) on page 140
- [Generate the report](#) on page 140
- [Download report results](#) on page 141

#### 10.2.1 Report filter criteria

You can generate a Reference-CustomerStreams report according to the following criteria:

**Table 10-1** Reference-CustomerStreams report filter criteria

<b>Group By</b> drop-down lists	Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose “Org ID” in the leftmost list and “Stream” in the second list, the report results are grouped first by organization ID and then by price stream. <ul style="list-style-type: none"><li>• Org ID: Your organization’s ID</li><li>• Cpty ID: Counterparty organization ID</li><li>• Stream: The price stream that the counterparty receives</li></ul>
<b>Cpty</b> field	Enter a counterparty ID to see a report of that counterparty’s stream information. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as “All”, “Takers”, or “Takers-Brokers”.

#### 10.2.2 Generate the report

1. Open a Reference-CustomerStreams report tab (**Reports > Reference > Reference-CustomerStreams**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Reference-CustomerStreams report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 10-2** Reference-CustomerStreams report results

Org	Your organization ID
Cpty	The counterparty ID
Cpty Long Name	The counterparty organization's name
Cpty Description	Additional description, if any. "NA" if empty.
Cpty OrgGroup	The organization group to which the counterparty belongs, if any. "NA" if empty.
Cpty Country	The counterparty country, if any. "NA" if empty.
Cpty Region	The counterparty geographic region, if any. "NA" if empty.
Stream	The price stream received by the counterparty
Status	The stream's status: <ul style="list-style-type: none"><li>• A: Active</li><li>• P: Paused (inactive)</li></ul>

### 10.2.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 140.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 10.2.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 140.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

### 10.3 Reference-TradingParties report


The Reference-TradingParties report shows a snapshot of the rates for currency pairs as they were at the end of the previous trading day.

- [Report filter criteria](#) on page 142
- [Generate the report](#) on page 142
- [Download report results](#) on page 143

#### 10.3.1 Report filter criteria

You can generate a Reference-TradingParties report according to the following criteria:

**Table 10-3** Reference-TradingParties report filter criteria

Group By drop-down lists	<p>Choose the data to group the report results. The results are grouped by your choices from left to right. For example, if you choose "Org ID" in the leftmost list and "Org Stream" in the second list, the report results are grouped first by organization ID and then by price stream.</p> <ul style="list-style-type: none"><li>• Org ID: Your organization's ID</li><li>• Cpty ID: Counterparty organization ID</li><li>• Stream: The price stream that the counterparty receives</li></ul>
Cpty field	<p>Enter a counterparty ID to see a report of that counterparty's trading party information. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".</p>
<p>The following report filters are accessed by clicking the  More Filters button:</p>	
Show Inactive Trading Parties checkbox	<p>Select the checkbox to show only inactive trading parties in the report results.</p>

#### 10.3.2 Generate the report

1. Open a Reference-TradingParties report tab (**Reports > Reference > Reference-TradingParties**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.
3. Click the **Update** button.

The Reference-TradingParties report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 10-4** Reference-TradingParties report results


Org	Your organization ID
Cpty	The counterparty ID

**Table 10-4** Reference-TradingParties report results (continued)

Cpty Long Name	The counterparty organization's name
Trading Party	The trading party ID
Stream	The price stream received by the trading party
Trading Party Status	The trading party's status
PB	The prime broker, if any
PB TP	The prime broker trading party, if any
PB Credit	Whether or not the prime broker provides credit
Credit PB Org	The credit prime broker organization ID
Credit PB TP	The credit prime broker organization trading party
Settlement Code	Settlement code for the trading party, if any

### 10.3.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 142.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 10.3.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 142.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 10.4 Reference-EoDRates report

The Reference-EoDRates report shows a snapshot of the rates for currency pairs as they were at the end of the previous trading day.

- [Report filter criteria](#) on page 144
- [Generate the report](#) on page 144

- [Download report results](#) on page 144

### 10.4.1 Report filter criteria

You can generate a Reference-EoDRates report according to the following criteria:

**Table 10-5** Reference-EoDRates report filter criteria

<b>Trade Date</b> field	Click the field to either enter the date or choose a date from the pop-up calendars.
<b>Ccy Pair</b> field	<p>Enter a currency pair (for example, "EUR/USD") in which you want to see report results.</p> <p>Leave empty or enter "All" to specify all currency pairs. The field also takes wildcard criteria using the asterisk (*).</p> <p>If you enter "EUR*" you get a report with all EUR/* currency pairs.</p> <p>If you enter "*USD*", your report includes all currency pairs with USD, such as EUR/USD and USD/JPY.</p>

### 10.4.2 Generate the report

1. Open a Reference-EoDRates report tab (**Reports > Reference > Reference-EoDRates**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Reference-EoDRates report shows the following information for the trading activity that matches your filter criteria and organized according to your choice of grouping:

**Table 10-6** Reference-EoDRates report results

Date	The trade date
Ccy Pair	The currency pair
Bid	The bid price
Mid	The mid price
Offer	The offer price

### 10.4.3 Download report results

You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 144.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.



## 10.5 Users-LoginDetail report

The Users-LoginDetail report shows the current status for users in your organization and in customer organizations.

- [Report filter criteria](#) on page 145
- [Generate the report](#) on page 145
- [Download report results](#) on page 145
- [Print report results](#) on page 146

### 10.5.1 Report filter criteria

You can generate a Users-LoginDetail report according to the following criteria:

**Table 10-7** Users-LoginDetail report filter criteria

<b>Customer</b>	Leave the <b>Enable</b> checkbox cleared to see a report of users in your organization. Click the <b>Enable</b> field and
<b>Enable</b>	checkbox and enter a customer ID in the field to see a report of that customer's users. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".

### 10.5.2 Generate the report

1. Open a Users-LoginDetail report tab (**Reports > Reference > Users > Users-LoginDetail**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Users-LoginDetail report shows the following information for the users that match your filter criteria and organized according to your choice of grouping:

**Table 10-8** Users-LoginDetail report results

Org	The user's organization
LE Name	The user's legal entity
User Name	The user's ID
Status	The user's current status: <ul style="list-style-type: none"><li>• A: Active</li><li>• P: Passive (inactivated and not allowed to log in)</li></ul>

### 10.5.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 145.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 10.5.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 145.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 10.6 Users-LegalEntities report

The Users-LoginDetail report shows the current status for users in your organization and in customer organizations.

- [Report filter criteria](#) on page 146
- [Generate the report](#) on page 146
- [Download report results](#) on page 147
- [Print report results](#) on page 147

### 10.6.1 Report filter criteria

You can generate a Users-LegalEntities report according to the following criteria:

**Table 10-9** Users-LegalEntities report filter criteria

<b>Customer Enable checkbox</b>	Leave the <b>Enable</b> checkbox cleared to see a report of users in your organization. Click the <b>Enable</b> checkbox and enter a customer ID in the field to see a report of that customer's users. When you start typing, a menu opens with a list of IDs that match your entry, as well as general categories, such as "All", "Takers", or "Takers-Brokers".
<b>Org Status field</b>	Choose the status to filter: "All", "Active", "Inactive".

### 10.6.2 Generate the report

1. Open a Users-LegalEntities report tab (**Reports > Reference > Users > Users-LegalEntities**).
2. Specify the report criteria.

The **Update** button turns red to indicate that you have changed the report criteria and that any results shown do not necessarily reflect the current criteria.

3. Click the **Update** button.


The Users-LegalEntities report shows the following information for the users that match your filter criteria and organized according to your choice of grouping:

**Table 10-10** Users-LegalEntities report results

Org	The user's organization
LE Name	The user's legal entity
User Name	The user's ID
Status	The user's current status: <ul style="list-style-type: none"><li>• A: Active</li><li>• P: Passive (inactivated and not allowed to log in)</li></ul>

### 10.6.3 Download report results


You can download the report as a [CSV](#) file.

1. Generate the report. See [Generate the report](#) on page 146.
2. Click the  Excel Download button to begin your browser's file download process. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

### 10.6.4 Print report results

You can generate a printable version of your report results as a PDF file.

See [Work with PDF reports](#) on page 10 for more information about working with PDF files.

1. Generate the report. See [Generate the report](#) on page 146.
2. Click the  PDF Download button.

If you have a PDF viewer installed and configured for your browser, the PDF report is displayed. Please refer to your PDF viewer's documentation for information about printing and saving your report.

If you do not have a PDF viewer for your browser, a File Download dialog opens. You can save the file for viewing and printing in another app.

## 10.7 Customers

The Customers management screen (**Reference > CptyGroups > Customers**) allows permissioned broker users to map users to counterparty groups and collect counterparties into counterparty groups. Users can then only see the data in Analytics for their mapped counterparties.

Double click a counterparty group to open the Cpty Group - Update window and edit the counterparties and users.

Contact your Integral Business Support to do the following:

- Enable the functionality
- Grant specific users access to the Customers management screen
- Define counterparty groups

## CHAPTER 11

# Archives

### 11.1 Introduction

Pricing and trading operations produce enormous amounts of data. The volume of data presents challenges when working with extended time periods. To address this challenge, archives of business data are collected by days, months, and years and available for download.

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**NOTE:** Your organization must be configured to access archives. Contact your Technical Account Manager to enable archiving.

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You can download a [CSV](#) file of orders and trading activity by day and by monthly summary.

The Trade Details report and Trade Reconciliation report also provide a button that allows you to quickly download a day of data. See [Download a trade archive for a single day](#) on page 25 and [Download a reconciliation archive for a single day](#) on page 44.

***To download an archive of an organization's activity:***

1. Click **Archives** in the navigation pane.  
A pop-up window opens showing the years of archived data.
2. Click a year.  
The window shows the archived months.
3. Click a month.  
The window shows a list of all archived dates and monthly summary reports.
4. Click a monthly summary report. Refer to the equivalent report for information about the report results:
  - Reconciliation ([Trade-Reconciliation report](#) on page 41)
  - Done Trades ([Trade-Details report](#) on page 22)
  - Orders ([Order-Details report](#) on page 99)
  - Orders Reconciliation
  - Regulatory fields-Makers
  - Regulatory fields-Takers
  - Spot-Exposure-DetailsA pop-up window opens showing a list of counterparty organizations.
5. Click a counterparty ID.  
Your browser's file download process begins. Depending on your browser, a popup window or infobar opens allowing you to open or save the file.

## 11.2 Mid mark archive download file format

Mid mark archives are downloaded as [CSV](#) files with the following columns of data.

**Table 11-1** *Mid mark archives CSV columns*

Column	Description
Org	The source of the mid price
OrgGroup	The group to which the source org belongs
Stream	The ID of the stream on which the mid price was sourced
TID	The transaction ID of the mid price's originating request
USI	Can be the same as the TID
CcyPair	The currency pair of the mid price
AcceptedQuoteID	The provider's quote ID that was accepted
MidSpotRate	The mid price spot rate
MidFwdPoints	The mid price forward points
MidRate	The all-in mid rate
Stream	The ID of the price stream that sourced the trade price

## APPENDIX A

# What's New

The following sections introduce the new features in recent releases and provide links for more information.

### Release 7.1.0

#### SSP requests in orders archives

In previous releases, RFS requests for SSP pricing were not added to orders archives for reporting and reconciliation.

In this release, SSP RFS requests are added to orders archives.

#### Positions-CcyPair report: contract multiplier average buy/sell rates

In previous releases, the contract multiplier was introduced to support trading in index instruments such as CFDs. The average buy and sell rates shown in the Positions-CcyPair report (**Positions > Positions-CcyPair**) did not consider the multiplier value.

In this release, the rates shown in the **Ave Buy Rate** and **Avg Sell Rate** columns of the report results now include the contract multiplier in their calculation.

### Release 7.0.19

In previous releases, netted RFS requests and trades for the SSP workflow were not shown in Analytics reports though they were shown in the Monitor in the Canceled state.

In this release, the requests and resulting trades are shown in report results and can be searched for by request ID and trade ID in the Order/Trade ID search at the top of the screen.

### Release 7.0.16

- New report [Reference-CustomerStreams report](#) on page 140.
- Added new trade channels ([Trade request channels](#) on page 155):

**Table A-1** New trade channels

Channel Code	Client App	Workflow	Analytics/Monitor Display
ANDROID/ESP/BOARD	OCX	ESP	Android Device ESP Board
Android/ESP/BOARD	OCX	ESP	Android Device ESP Board
BA/ESP/UncoveredRisk	BA	ESP	Uncovered Risk
iOS/ESP/BOARD	iOS	ESP	FXI iOS Device ESP Board
OCX/DT/OE/RISKNET	OCX	Order	OCX Desktop Order Entry RiskNet
OCX/SL/OE/DS	OCX	Order	OCX Silverlight Order Entry Dark Switch
OCX/SL/OE/LS	OCX	Order	OCX Silverlight Order Entry Lit Switch
OCX/SL/OE/RISKNET	OCX	Order	OCX Silverlight Order Entry RiskNet
REACT/ESP/FXB	FXI	ESP	FXI React ESP FX Board
REACT/ESP/FXB/FA	FXI	ESP	FXI React ESP FX Board Full Amount
REACT/ESP/FXFB	FXI	ESP	FXI React ESP FX Full Book
REACT/ESP/FXL	FXI	ESP	FXI React ESP FX Ladder
REACT/ESP/FXL/FA	FXI	ESP	FXI React ESP FX Ladder Full Amount
REACT/ESP/OP	FXI	Order	FXI React ESP Orders Panel
REACT/ESP/OP/FM	FXI	Order	Fill at Market, FXI React ESP Orders Panel
REACT/ESP/PB	FXI	ESP	FXI React ESP Position Blotter
REACT/OP/TWAP	FXI	Order	FXI React ESP Orders Panel TWAP
REACT/OP/TWAPPLUS	FXI	Order	FXI React ESP Orders Panel TWAP+ (Dark Switch)
REACT/RFS/TOB	FXI	RFS	FXI React RFS TOB Panel
SD/RFS/Manual	RFS	Manual	Sales Dealer RFS Manual Amend

## Release 7.0

- Added new trade channels ([Trade request channels](#) on page 155):

**Table A-2** New trade channels

Channel Code	Client App	Workflow	Analytics/Monitor Display
OCX/DT/BD/LMT/NDF/QO	OCX	Order	OCX Desktop Board Limit NDF Quick Order
OCX/DT/BD/LMT/OR/QO	OCX	Order	OCX Desktop Board Limit Outright Quick Order
OCX/DT/BD/LMT/SPOT/QO	OCX	Order	OCX Desktop Board Limit Spot Quick Order
OCX/DT/BD/NDF	OCX	ESP	OCX Desktop Board NDF



**Table A-2** New trade channels (continued)

Channel Code	Client App	Workflow	Analytics/Monitor Display
OCX/DT/BD/NDF/FA	OCX	ESP	OCX Desktop Board NDF Full Amount
OCX/DT/BD/OR	OCX	ESP	OCX Desktop Board Outright
OCX/DT/BD/OR/FA	OCX	ESP	OCX Desktop Board Outright Full Amount
OCX/DT/BD/SPOT	OCX	ESP	OCX Desktop Board Spot
OCX/DT/BD/SPOT/FA	OCX	ESP	OCX Desktop Board Spot Full Amount

## Release 6.7.7

- In previous releases, the Order-Details report (**Orders > Order-Details**) showed RFS trades from the maker's buy/sell perspective. In this release, the issue has been fixed and the report now shows RFS trades from the taker's perspective ([Order-Details report](#) on page 99).
- The **Fees** column has been added to the following report results:
  - Trade-Details report (**Trades > Trade-Details**) ([Trade-Details report](#) on page 22)
  - Trade-Reconciliation report (**Trades > Trade-Reconciliation**) ([Trade-Reconciliation report](#) on page 41)
- The **FEES** column has been added to the following archives starting with this release. The column represents new data and is not added retroactively to older archives ([Archives](#) on page 149).
  - Done Trades archive (**Archives > year > month > date > Done Trades**)
  - Reconciliation archive (**Archives > year > month > date > Reconciliation**)
  - Monthly Archives - DoneTrades (**Archives > year > month > Monthly Archives - DoneTrades > organization ID**)
  - Monthly Archives - Reconciliation (**Archives > year > month > Monthly Archives - Reconciliation (Broker specific) > organization ID**)

## APPENDIX B

# Tenors

Date and tenor shortcuts are used enter dates more rapidly and accurately when trading.

The system calculates the applicable business day according to date-roll rules, lag rules, and business calendars defined in the system.

The following shortcuts record the tenor requested by the user.

**Table B-1** Tenor shortcuts

Shortcut	Value
Today, TOD, ON	Today (equivalent to "overnight")
Tomorrow, TN, TM, TOM	Tomorrow (equivalent to "tomorrow next")
SP, SPOT	Spot
SN	Spot next
<i>S term</i>	A number of days (D), weeks (W), months (M), or years (Y) after spot. For example, S10D means "spot + ten days".
<i>T term</i>	A number of days (D), weeks (W), months (M), or years (Y) after tomorrow. For example, T3M means "tomorrow + three months".
<i>n</i> IMM	International Monetary Market (IMM) settlement dates. IMM dates are the third Wednesday of the last month of every quarter (March, June, September, December). Entering IMM results in the next IMM date on or after the spot date. Entering 2IMM results in two IMM dates after the spot date. The shortcuts <i>S</i> <i>n</i> IMM (spot + IMM) and <i>T</i> <i>n</i> IMM (tomorrow + IMM) are also supported for ease of use when entering swap requests.
<i>n</i> D	<i>n</i> number of days
<i>n</i> W	<i>n</i> number of weeks
<i>n</i> M	<i>n</i> number of months
<i>n</i> Y	<i>n</i> number of years

## APPENDIX C

# Trade request channels

Trade channel codes indicate the trading app and specific UI component or API that was used to execute a trade or submit an order.

**Table C-1 Channels**

Channel Code	Client App	Workflow	Analytics/Monitor Display
Admin/CSV	Admin	Manual	Admin Manual CSV
Admin/Manual	Admin	Manual	Admin Manual
Admin/Manual/AutoRoll	Admin	AutoRoll	Admin Auto Roll
Admin/Net	Admin	Net	Admin Net
API/CreditEntry	API	TradeEntryforCredit	Trade Entry for Credit
API/TradeEntry	API	TradeEntry	Trade Entry
BA/ESP	BA	ESP	Broker ESP Cover
BA/ESP/COPY	BA	ESP	Broker ESP Copy Order
BA/ESP/FM	BA	ESP	Broker ESP AutoCover
BA/RFS	BA	RFS	Broker RFS Cover
ClientSDK	CSDK	ESP	SDK ESP
CSDK	PT	ESP	PowerTrader
DNET	DNET	ESP	FXI .NET ESP
DNET/AOP	DNET	ESP	FXI .NET ESP Advanced Orders
DNET/CSV	DNET	Manual	FXI .NET Manual CSV
DNET/DO	DNET	Order	FXI .NET Draft Orders
DNET/ENA/FM	DNET	Order	FXI .NET Expiry (No Fill) Popup Fill @ Mkt
DNET/EPA/FM	DNET	Order	FXI .NET Expiry (Partial Fill) Popup Fill @ Mkt
DNET/ESP/AG	DNET	ESP	FXI .Net ESP Strategy
DNET/ESP/FXID/DLP	DNET	ESP	FXI .NET ESP Relationship Trading Direct LP
DNET/ESP/FXID/FMA	DNET	ESP	FXI .NET ESP Relationship Trading FMA
DNET/ESP/FXID/FXB	DNET	ESP	FXI .NET ESP FX Board FMA
DNET/ESP/FXID/OP	DNET	ESP	FXI .NET ESP Orders Panel FMA

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
DNET/ESP/FXID/PM	DNET	ESP	FXI .NET ESP Positions Manager FMA
DNET/ESP/PD	DNET	ESP	FXI .NET ESP Price Details
DNET/ESP/PP	DNET	ESP	FXI .NET ESP Price Panel
DNET/ESP/SDP	DNET	ESP	FXI .NET ESP Sales Dealer Trading
DNET/INFXSEF/FB	DNET	INFXSEF	FXI .NET INFX-SEF Full Book
DNET/Manual	DNET	Manual	FXI .NET Manual
DNET/OB/FM	DNET	Order	FXI .NET Order Blotter Fill @ Mkt
DNET/OCO	DNET	ESP	FXI .NET ESP OCO Orders
DNET/OP	DNET	Order	FXI .NET Order Panel
DNET/OP/FM	DNET	Order	FXI .NET Order Panel Fill @ Mkt
DNET/OP/TWAP	DNET	Order	TWAP
DNET/OP/TWAPPLUS	DNET	Order	TWAPPLUS
DNET/Order/RO	DNET	Order	FXI .NET Resting Order Panel
DNET/OS	DNET	Order	FXI .NET Order Shortcut
DNET/PD	DNET	ESP	FXI .NET ESP Price Details
DNET/PG	DNET	ESP	FXI .NET ESP Price Grid
DNET/PM	DNET	Order	FXI .NET Position Manager Order
DNET/PP	DNET	ESP	FXI .NET ESP Price Panel
DNET/PT	DNET	ESP	FXI .Net PriceTier
DNET/RFS/AG	DNET	RFS	FXI .Net RFS Strategy
DNET/RFS/BB	DNET	RFS	FXI .NET RFS Bulletin Board
DNET/RFS/PD	DNET	RFS	FXI .NET RFS Price Details
DNET/RFS/PM	DNET	RFS	FXI .NET Position Manager RFS
DNET/RFS/PP	DNET	RFS	FXI .NET RFS Price Panel
DNET/RFS/SDP	DNET	RFS	FXI .NET RFS Sales Dealer Trading
DNETD/ESP/PD	DNETD	ESP	FXI Direct ESP Price Details
DNETD/RFS/PD	DNETD	RFS	FXI Direct RFS Price Details
FIX/ESP	FIX	ESP	FIX ESP
FIX/ESP/4T	FIX	ESP	FIX ESP FourthStory
FIX/ESP/360T	FIX	ESP	ESP Trades via 360T

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
FIX/ESP/AP	FIX	ESP	FIX ESP Apama
FIX/ESP/ES	FIX	ESP	FIX ESP Esignal
FIX/ESP/FXALL	FIX	ESP	ESP Trades via FXALL
FIX/ESP/FXGO	FIX	ESP	ESP Trades via FXGO(Bloomberg)
FIX/ESP/HostedMT4	FIX	ESP	FIX ESP Hosted MT4
FIX/ESP/INTMT4	FIX	ESP	FIX ESP INT MT4
FIX/ESP/MC	FIX	ESP	FIX ESP Multicharts
FIX/ESP/MT	FIX	ESP	FIX ESP Multistation
FIX/ESP/MT4	FIX	ESP	FIX ESP MT4
FIX/ESP/OCX	FIX	Order	FIX ESP OCX API
FIX/ESP/PT	FIX	ESP	FIX ESP PowerTrader
FIX/ESP/QH	FIX	ESP	FIX ESP QuantHouse
FIX/ESP/RT	FIX	ESP	FIX ESP Retail
FIX/ESP/SB	FIX	ESP	FIX ESP Streambase
FIX/Order	FIX	Order	FIX Order
FIX/Order/4T	FIX	Order	FIX Order FourthStory
FIX/Order/360T	FIX	Order	Orders via 360T
FIX/Order/AP	FIX	Order	FIX Order Apama
FIX/Order/ES	FIX	Order	FIX Order Esignal
FIX/Order/FXALL	FIX	Order	Orders via FXALL
FIX/Order/FXGO	FIX	Order	Orders via FXGO(Bloomberg)
FIX/Order/HostedMT4	FIX	Order	FIX Order Hosted MT4
FIX/Order/INTMT4	FIX	Order	FIX Order INT MT4
FIX/Order/MC	FIX	Order	FIX Order Multicharts
FIX/Order/ME	FIX	MatchingEngine	FIX Order ME
FIX/Order/MT	FIX	Order	FIX Order Multistation
FIX/Order/MT4	FIX	Order	FIX Order MT4
FIX/Order/OCX	FIX	Order	FIX Order OCX API
FIX/Order/Outright	FIX	Order	FIX Resting Order
FIX/Order/PT	FIX	Order	FIX Order PowerTrader

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
FIX/Order/QH	FIX	Order	FIX Order QuantHouse
FIX/Order/RiskNet	FIX	Order	FIX Order To RiskNet
FIX/Order/RT	FIX	Order	FIX Order Retail
FIX/Order/SB	FIX	Order	FIX Order Streambase
FIX/Order/Stream	FIX	Order	FIX Streaming Orders
FIX/RFS	FIX	RFS	FIX RFS
FIX/RFS/4T	FIX	RFS	FIX RFS FourthStory
FIX/RFS/360T	FIX	RFS	RFS Trades via 360T
FIX/RFS/AP	FIX	RFS	FIX RFS Apama
FIX/RFS/Celer	FIX	RFS	RFS Trades via Celer
FIX/RFS/ES	FIX	RFS	FIX RFS Esignal
FIX/RFS/FXALL	FIX	RFS	RFS Trades via FXALL
FIX/RFS/FXGO	FIX	RFS	RFS Trades via FXGO(Bloomberg)
FIX/RFS/INTMT4	FIX	RFS	FIX RFS INTMT4
FIX/RFS/MC	FIX	RFS	FIX RFS Multicharts
FIX/RFS/MT	FIX	RFS	FIX RFS Multistation
FIX/RFS/MT4	FIX	RFS	FIX RFS MT4
FIX/RFS/PT	FIX	RFS	FIX RFS PowerTrader
FIX/RFS/QH	FIX	RFS	FIX RFS QuantHouse
FIX/RFS/RT	FIX	RFS	FIX RFS Retail
FIX/RFS/SB	FIX	RFS	FIX RFS Streambase
FIX/RFS/SWPT	FIX	RFS	RFS Trades via Swapstech (For Oanda)
FXI	DNET	ESP	FXI .NET ESP
FXI_API_FXIPrime	—	—	FXI_API Prime Trade Channel
HTML/ESP/AG	HTML	ESP	FXI HTML ESP Strategy
HTML/ESP/FXB	HTML	ESP	FXI HTML ESP FX Board
HTML/ESP/FXFB	HTML	ESP	FXI HTML ESP FX Full Book
HTML/ESP/FXID/DLP	HTML	ESP	FXI HTML ESP Relationship Trading Direct LP
HTML/ESP/FXID/FMA	HTML	ESP	FXI HTML ESP Relationship Trading FMA
HTML/ESP/FXID/FXB	HTML	ESP	FXI HTML ESP FX Board FMA

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
HTML/ESP/FXID/OP	HTML	ESP	FXI HTML ESP Orders Pane FMA
HTML/ESP/FXL	HTML	ESP	FXI HTML ESP FX Ladder
HTML/ESP/IFX	HTML	ESP	InvestorFX ESP Trade
HTML/ESP/OP	HTML	ESP	FXI HTML ESP Orders Panel
HTML/ESP/OP/FM	HTML	ESP	Fill At Market
HTML/ESP/PB	HTML	ESP	HTML Positions Blotter
HTML/FIXING/OP	HTML	ESP	FIXING
HTML/ICX/OP	HTML	OP	HTML ICX OP
HTML/Manual/IFX	HTML	Manual	InvestorFX Allocated Trade
HTML/MIDBOOK/OP	HTML	ESP	MIDBOOK
HTML/MINT/OP	HTML	OP	HTML MINT Orders Panel
HTML/N-FIX/OP	HTML	ESP	N-FIX
HTML/OP/DS	HTML	OP	HTML OP Dark Switch
HTML/OP/FIXING	HTML	OP	HTML OP FIXING
HTML/OP/LS	HTML	OP	HTML OP Lit Switch
HTML/OP/PEG	HTML	OP	HTML OP PEG
HTML/OP/RISKNET	HTML	OP	HTML OP RISKNET
HTML/OP/TWAP	HTML	OP	HTML OP TWAP
HTML/OP/TWAPPLUS	HTML	OP	HTML OP TWAPPLUS
HTML/RFS/1W	HTML	RFS	FXI HTML RFS 1 Way
HTML/RFS/2W	HTML	RFS	FXI HTML RFS 2 Way
HTML/RFS/FB	HTML	RFS	FXI HTML RFS Full Book
HTML/RFS/IFX	HTML	RFS	InvestorFX RFS Trade
HTML/RFS/TOB	HTML	RFS	FXI HTML RFS TOB Panel
iOS/ESP/FB	iOS	ESP	FXI iOS ESP Full Book
iOS/ESP/FXB	iOS	ESP	FXI iOS ESP Full Book
iOS/ESP/PB	iOS	ESP	FXI iOS ESP Position Blotter
MM/DT/LD	MM	ESP	Market Maker Desktop Ladder
MT4/ESP	MT4	ESP	MT4
OA/IF	OA	Order	Intrafloor Order

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
OCX/DT/BD	OCX	ESP	OCX Desktop Board
OCX/DT/BD/FA	OCX	RFS	OCX Desktop Board Full Amount
OCX/DT/BD/LMT/MID	OCX	Order	OCX Desktop Board Limit Mid Order
OCX/DT/BD/LMT/QO	OCX	Order	OCX Desktop Board Limit Quick Order
OCX/DT/BD/MID	OCX	Order	OCX Desktop Mid Order
OCX/DT/BD/PEG/MID	OCX	Order	OCX Desktop Board Peg Mid Order
OCX/DT/BD/RISKNET/MID	OCX	Order	OCX Desktop Board RiskNet Mid Order
OCX/DT/ENA/FM	OCX	Order	OCX Desktop Order Expired Alert Fill@MKT
OCX/DT/EPA/FM	OCX	Order	OCX Desktop Order Expired Partial Alert Fill@MKT
OCX/DT/BD/LMT/NDF/QO	OCX	Order	OCX Desktop Board Limit NDF Quick Order
OCX/DT/BD/LMT/OR/QO	OCX	Order	OCX Desktop Board Limit Outright Quick Order
OCX/DT/BD/LMT/SPOT/QO	OCX	Order	OCX Desktop Board Limit Spot Quick Order
OCX/DT/BD/NDF	OCX	ESP	OCX Desktop Board NDF
OCX/DT/BD/NDF/FA	OCX	ESP	OCX Desktop Board NDF Full Amount
OCX/DT/BD/OR	OCX	ESP	OCX Desktop Board Outright
OCX/DT/BD/OR/FA	OCX	ESP	OCX Desktop Board Outright Full Amount
OCX/DT/BD/SPOT	OCX	ESP	OCX Desktop Board Spot
OCX/DT/BD/SPOT/FA	OCX	ESP	OCX Desktop Board Spot Full Amount
OCX/DT/FB	OCX	ESP	OCX Desktop Full Book
OCX/DT/FB/LMT/MID	OCX	Order	OCX Desktop Full Book Limit Mid Order
OCX/DT/FB/LMT/QO	OCX	Order	OCX Desktop Full Book Limit Quick Order
OCX/DT/FB/MID	OCX	Order	OCX Desktop Full Book Mid Order
OCX/DT/FB/PEG/MID	OCX	Order	OCX Desktop Full Book Peg Mid Order
OCX/DT/FB/RISKNET/MID	OCX	Order	OCX Desktop Full Book RiskNet Mid Order
OCX/DT/LD	OCX	ESP	OCX Desktop Ladder
OCX/DT/LD/FA	OCX	RFS	OCX Desktop Ladder Full Amount
OCX/DT/OB/FM	OCX	Order	OCX Desktop Fill@MKT
OCX/DT/OE	OCX	Order	OCX Desktop Order Entry
OCX/DT/OE/DARK	OCX	Order	OCX Desktop Dark Order



**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
OCX/DT/OE/DS	OCX	Order	OCX Desktop Dark Order
OCX/DT/OE/FIXING	OCX	Order	OCX Desktop FIXING
OCX/DT/OE/LIT	OCX	Order	OCX Desktop Lit Order
OCX/DT/OE/LOOP	OCX	Order	OCX Desktop Order Entry LOOP
OCX/DT/OE/LS	OCX	Order	OCX Desktop Lit Order
OCX/DT/OE/MIDBOOK	OCX	Order	OCX Desktop Order Entry RiskNet MidBook
OCX/DT/OE/TWAP	OCX	Order	TWAP
OCX/DT/OE/TWAPPLUS	OCX	Order	OCX Desktop Order Entry TWAPPLUS
OCX/DT/OS/FM	OCX	Order	OCX Desktop Fill@MKT
OCX/DT/QO	OCX	Order	OCX Desktop Quick Order
OCX/DT/RFS/OR	OCX	RFS	OCX Desktop RFS OUTRIGHT
OCX/DT/RFS/SP	OCX	RFS	OCX Desktop RFS SPOT
OCX/DT/RFS/SWAP	OCX	RFS	OCX Desktop RFS SWAP
OCX/DT/SD/RFS/OR	OCX	SDRFS	OCX Desktop SD RFS OUTRIGHT
OCX/DT/SD/RFS/SP	OCX	SDRFS	OCX Desktop SD RFS SPOT
OCX/DT/SD/RFS/SWAP	OCX	SDRFS	OCX Desktop SD RFS SWAP
OCX/DT/TWAP	OCX	Order	OCX Desktop TWAP
OCX/SL/BD	OCX	ESP	OCX Silverlight Board
OCX/SL/BD/FA	OCX	RFS	OCX Silverlight Full Amount
OCX/SL/BD/LMT/MID	OCX	Order	OCX Silverlight Board Limit Mid Order
OCX/SL/BD/LMT/QO	OCX	Order	OCX Silverlight Board Limit Quick Order
OCX/SL/BD/MID	OCX	Order	OCX Silverlight Mid Order
OCX/SL/BD/PEG/MID	OCX	Order	OCX Silverlight Board Peg Mid Order
OCX/SL/BD/RISKNET/MID	OCX	Order	OCX Silverlight Board RiskNet Mid Order
OCX/SL/FB	OCX	ESP	OCX Silverlight Full Book
OCX/SL/FB/LMT/MID	OCX	Order	OCX Silverlight Full Book Limit Mid Order
OCX/SL/FB/LMT/QO	OCX	Order	OCX Silverlight Full Book Limit Quick Order
OCX/SL/FB/MID	OCX	Order	OCX Silverlight Full Book Mid Order
OCX/SL/FB/PEG/MID	OCX	Order	OCX Silverlight Full Book Peg Mid Order
OCX/SL/FB/RISKNET/MID	OCX	Order	OCX Silverlight Full Book RiskNet Mid Order

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
OCX/SL/LD	OCX	ESP	OCX Silverlight Ladder
OCX/SL/OB/FM	OCX	Order	OCX Silverlight Fill@MKT
OCX/SL/OE	OCX	Order	OCX Silverlight Order Entry
OCX/SL/OE/FIXING	OCX	Order	OCX Silverlight Order Entry RiskNet FIXING
OCX/SL/OE/MIDBOOK	OCX	Order	OCX Silverlight Order Entry RiskNet MidBook
OCX/SL/OE/TWAP	OCX	Order	OCX Silverlight Order Entry TWAP
OCX/SL/OS/FM	OCX	Order	OCX Silverlight Fill@MKT
OCX/SL/QO	OCX	Order	OCX Silverlight Quick Order
OCX/SL/RFS/OR	OCX	RFS	OCX Silverlight RFS OUTRIGHT
OCX/SL/RFS/SP	OCX	RFS	OCX Silverlight RFS SPOT
OCX/SL/RFS/SWAP	OCX	RFS	OCX Silverlight RFS SWAP
OCX/SL/TWAP	OCX	Order	OCX Silverlight TWAP
OMS/AUTO	OMS	ESP	OMS Order Auto Execution on FXI
OMS/MANUAL	OMS	Manual	OMS Order Manual execution
PNET	PNET	ESP	FXI Prime .NET ESP
PNET/CSV	PNET	Manual	FXI Prime .NET Manual CSV
PNET/DO	PNET	Order	FXI Prime .NET Draft Orders
PNET/ENA/FM	PNET	Order	FXI Prime Expiry (No Fill) Popup Fill @ Mkt
PNET/EPA/FM	PNET	Order	FXI Prime Expiry (Partial Fill) Popup Fill @ Mkt
PNET/ESP/AG	PNET	ESP	FXI Prime .NET ESP Strategy
PNET/ESP/PD	PNET	ESP	FXI Prime .NET ESP Price Details
PNET/ESP/PP	PNET	ESP	FXI Prime .NET ESP Price Panel
PNET/Manual	PNET	Manual	FXI Prime .NET Manual
PNET/OB/FM	PNET	Order	FXI Prime Order Blotter Fill @ Mkt
PNET/OP	PNET	Order	FXI Prime .NET Order Panel
PNET/OP/FM	PNET	Order	FXI Prime Order Panel Fill @ Mkt
PNET/OS	PNET	Order	FXI Prime .NET Order Shortcut
PNET/PD	PNET	ESP	FXI Prime .NET ESP Price Details
PNET/PM	PNET	Order	FXI Prime .NET Position Manager Order
PNET/PP	PNET	ESP	FXI Prime .NET ESP Price Panel

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
PNET/PT	PNET	ESP	FXI Prime .NET PriceTier
PNET/RFS/AG	PNET	RFS	FXI Prime .NET RFS Strategy
PNET/RFS/PD	PNET	RFS	FXI Prime .NET RFS Price Details
PNET/RFS/PM	PNET	RFS	FXI Prime .NET Position Manager RFS
PNET/RFS/PP	PNET	RFS	FXI Prime .NET RFS Price Panel
PNETD/ESP/PD	PNETD	ESP	FXI Direct ESP Price Details
PNETD/RFS/PD	PNETD	RFS	FXI Direct RFS Price Details
PT/ESP	PT	ESP	PowerTrader
SDKCPP/ESP	CPP	ESP	CPP SDK ESP
SDKCPP/RFS	CPP	RFS	CPP SDK RFS
SDKJava/ESP	Java	ESP	Java SDK ESP
SDKJava/RFS	Java	RFS	Java SDK RFS
Trader/ESP	Trader	ESP	HTML Client ESP Price Panel
Trader/Order	Trader	Order	HTML Client Order Panel
Trader/RFS	Trader	RFS	HTML Client RFS Price Panel
WPF/BD	WPF	ESP	FXI WPF ESP FX Board
WPF/BDMID	WPF	Order	FXI WPF Mid Order
WPF/FB	WPF	ESP	FXI WPF ESP Full Book
WPF/LD	WPF	ESP	FXI WPF ESP Ladder
WPF/OB/FM	WPF	Order	Fill At Market
WPF/OE	WPF	Order	FXI WPF Order Entry
WPF/OE/CONTINUOUS	WPF	Order	FXI WPF Order Entry RiskNet Continuous
WPF/OE/TWAP	WPF	Order	TWAP
WPF/OS/FM	WPF	Order	Fill At Market
WPF/QO	WPF	Order	FXI WPF Quick Order
YM/AUTO/LP	YM	Order	Risk hedging
YM/AUTO/RiskNet	YM	RiskNet	RiskNet
YM/LLmt/DS	YM	DarkSwitch	Dark Switch Order due to long posn lmt breach
YM/LLmt/LP	YM	Order	Risk hedging due to long position limit breach
YM/LLmt/Market	YM	Order	Market Order due to long posn lmt breach

**Table C-1 Channels (continued)**

Channel Code	Client App	Workflow	Analytics/Monitor Display
YM/LLmt/TWAP	YM	Order	TWAP Order due to long posn lmt breach
YM/LMaintLmt/OCX	YM	RiskNet	RiskNet due to long maintenance limit breach RiskNet due to long maintenance limit breach
YM/LMaintLmt/RiskNet	YM	RiskNet	RiskNet due to long maintenance limit breach
YM/LMUL/OCX	YM	RiskNet	Risk mntenance due to long max unexpsd lmt breach
YM/LMUL/RiskNet	YM	RiskNet	RiskNet due to long max unexposed limit breach
YM/Off/LP	YM	Off	Risk hedging due to risk off
YM/Off/Market	YM	Off	Market Order due to risk off
YM/SL/LP	YM	Order	Risk hedging due to stop loss
YM/SL/Market	YM	Order	Market Order due to stop loss
YM/SLmt/DS	YM	DarkSwitch	Dark Switch Order due to short posn lmt breach
YM/SLmt/LP	YM	Order	Risk hedging due to short position limit breach
YM/SLmt/Market	YM	Order	Market Order due to short posn lmt breach
YM/SLmt/TWAP	YM	Order	TWAP Order due to short posn lmt breach
YM/SMaintLmt/OCX	YM	RiskNet	RiskNet due to short maintenance limit breach
YM/SMaintLmt/RiskNet	YM	RiskNet	RiskNet due to short maintenance limit breach
YM/SMUL/OCX	YM	RiskNet	Risk mntenance due to short max unexpsd lmt breach
YM/SMUL/RiskNet	YM	RiskNet	RiskNet due to short max unexposed limit breach
YM/TIME/DS	YM	Order	Dark Switch Order due to posn age
YM/TIME/LP	YM	Order	Risk hedging due to position age
YM/TIME/Market	YM	Order	Market Order due to posn age
YM/TIME/TWAP	YM	Order	TWAP Order due to posn age
YM/TP/DS	YM	Order	Dark Switch Order due to take profit
YM/TP/LP	YM	Order	Risk hedging due to take profit
YM/TP/Market	YM	Order	Market Order due to take profit
YM/TP/TWAP	YM	Order	TWAP Order due to take profit

## APPENDIX D

# Glossary

## CSV

### *Comma Separated Values*

A CSV file is a plain-text file that is a portable, tabular representation of data. Each line in the file is one entry or record. Columns are separated by commas. Typically the first line of the file is a header of column labels.

Spreadsheet apps like Microsoft Excel are commonly used to access CSV files.

## legal entity

A *legal entity* (LE) is a sub-organization within a company. Specifically, legal entities represent a hierarchical grouping of trading companies whose parent company is a head office organization. Typically, foreign branches within an organization can be considered legal entities. For example, a head-office organization called Integral Bank might have legal entities called IntegralNY, IntegralLON, and so forth. Legal entities are normally regarded as having a unique legal existence. They produce balance sheets and report to the central authorities.

Trading relationships are established between the legal entities of organizations.