Integral
Monitor User Guide

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Contents

CHAPTER 1

Welcome

1.1 Introduction

Welcome to the Integral Monitor, a powerful tool that provides you a commanding view on your trading applications, giving you instant access to your business and system data.

To learn about new functionality in this release, see 7.1.28 Release on page 107.

For detailed information about the Integral Monitor user interface, see User Interface Overview on page 6.

- Trades
  - Exception Trades on page 10 (failed and timed out)
  - Rejected Trades on page 13
  - Verified Trades on page 16
- Orders
  - Orders Screen on page 46
  - Strategy Details on page 49
- Counterparties
  - Providers on page 39
  - Customers on page 41
- FIX
  - FIX Blotter on page 44
  - Disconnecting a FIX Session on page 44
  - Resetting FIX Sequence Numbers on page 44
- Finding Stuff
  - Filtering Data by Column on page 60: Quickly focus on trades with the same customer name, user name, or currency pair.
  - Filtering Data by Time Period on page 62: Choose how many days of trades to show.
  - Searching Globally by Deal/Order ID on page 60: If you know the ID, you can search for it in the blotters.
  - Sorting Data by Column on page 59: Sort a blotter for easy review.
  - Downloading Data to a File on page 63: Download the blotter to a CSV file that you can open in Excel.
- Customizing
  - Alerts on page 74: Set sounds and popups for exception trades, rejected trades, and other events.
  - Show or Hide Blotters on page 76: Show only the blotters you want.
  - Choosing Blotter Columns To Display on page 77: Show only the columns that you need in blotters.

1.2 User Interface Overview

The Integral Monitor user interface is organized into the following functional areas:

- Monitor Screen on page 7

  This is the main monitor screen that displays summary information in various blotters for up to five days of ESP spot trading. See Price-Taking Methodologies (ESP and RFS) on page 106.

- Orders Screen on page 46

  This screen shows you the orders in the system.

- RFS Screen on page 51

  You monitor RFS trading activity from this screen. See Price-Taking Methodologies (ESP and RFS) on page 106.

- Reports on page 65

  Use this screen to generate reports and examine historical data related to trades and counterparties.

- Alerts Screen on page 71

  This screen presents all alerts in the system for quick reference and action.

- FIX Blotter on page 44

  This screen shows information about FIX alerts and sessions.

- Setup Screen on page 73

  If you have the correct permissions, this screen allows you to view and configure Integral Monitor display preferences and alerts.

CHAPTER 2

Monitor Screen

2.1 Introduction

The Monitor screen is the primary user interface of the Integral Monitor and opens by default whenever you log in.

Click the **Monitor** link in the navigation bar to access the Monitor screen from elsewhere in the Integral Monitor.

The Monitor screen displays two kinds of blotters:

- Summary Blotters on page 7 at the top of the screen that give you a quick overview of the state of each trading system and the providers and customers on the system
- Detail Blotters on page 9 that show the detailed status of trades and counterparties and of trades in various states

You can control how the Monitor screen data is refreshed:

- Starting and Stopping Updates on page 7
- Screen Refresh on page 7

2.2 Screen Refresh

The Monitor screen refreshes dynamically as the data update.

If you need to refresh the screen manually, click **Refresh Page** button in the menu bar.

2.3 Starting and Stopping Updates

By default, the Integral Monitor screens refresh dynamically as the data update.

To conserve workstation resources and network bandwidth, you can stop the updates to the Monitor.

To start and stop updates, click **Start Update**/**Stop Update** button in the menu bar.

2.4 Summary Blotters

You access the Summary blotters at the top of the Monitor screen and in the Summary screen. The blotters give you quick summaries of status of the monitored trading systems:

- Trading Summary Blotters on page 8
- Providers Summary Blotter on page 9
- Customers Summary Blotter on page 8

The blotters are arranged so that the information for each trading system is contained in a single row that spans the blotters.

2.4.1 Trading Summary Blotters

The Trading summary blotter appears at the top of the monitor screen and displays the following information. The row with your organization's ID includes all trades where your organization is the maker. All trades where your organization is the taker are shown against "fxinside".

***Table 2-1** Trading Summary*

Row	Description
Non RFS Volume	The total spot trading volume for the current trading day in the reporting currency, rounded off to the nearest decimal.
RFS Volume	The total outright and swap trading volume for the current trading day in the reporting currency, rounded off to the nearest decimal. The spot rate is used to convert amounts to USD. For swaps, the higher dealt amount is accounted only once.
Done	The total number of done (verified) deals for the current trading day
Exception	The total number of failed and timed-out trades for the current trading day See Exception Trades on page 10 for more information about timed-out trades.
Rejected	The total number of rejected deals (price taking request) for the current trading day See Rejected Trades on page 13 for more information about rejected trades.
Rej %	The overall rejection rate from all providers for the current trading day. The rejection rate is displayed with a precision of two decimal places. If the rejection rate exceeds the threshold set in the Setup screen, this field displays in red, and sound and email alerts are sent. See Alerts on page 74 for more details.
Last 60s	The number of deals that have been initiated by all users and have received either a verification response from the liquidity provider (shown in the V column) or a rejection (shown in the R column) during the last minute. This value indicates the volume of the latest trading activity.

2.4.2 Customers Summary Blotter

The Customers summary blotter appears at the top of the monitor screen and displays the following information for the customers on each application being monitored, one row in the blotter per application.

***Table 2-2** Customer Summary*

Row	Description
Total	Total number of created users in the monitored application
Online	Total number of users currently logged in. Alerts are generated when the number exceeds the threshold defined in the Setup screen. See Alerts on page 74 for more details.

Table 2-2 Customer Summary (continued)

Row	Description
Trading	The total number of trading users (users who have executed at least one trade in the current trading day). Alerts are generated when the number exceeds the threshold defined in the Setup screen. See Alerts on page 74 for more details.
Internet	The number of users that use public Internet to connect to the trading application server
VPN	The number of users that use a VPN to connect to the trading application server
Latency	The average connection latency of all users currently logged in
>= *X*ms	The total number of customers currently logged in with a slow connection (a connection with latency greater than or equal to *X* milliseconds, the latency specified in the Alerts|Customers|**Connection Latency** field in the Setup screen. See Alerts on page 74 for details.)

2.4.3 Providers Summary Blotter

The Providers summary blotter appears at the top of the monitor screen and displays the following information for the providers on each application being monitored, one row in the blotter per application where applicable.

Table 2-3 Provider Summary

Row	Description
On	The number of providers who are connected
Off	The number of providers who are not connected
Stale	The number of providers whose rate stream is stale (new rates have not been received within the rate staleness time-out period specified in the Alerts | Providers | **Rate Stale** field in the Setup screen. See Alerts on page 74 for details.)
Latency	The latency of the provider connection in milliseconds
Slow	The number of providers with a slow connection (a connection with latency greater than or equal to the latency specified in the Alerts | Providers | **Connection Latency** field in the Setup screen. See Alerts on page 74 for details.)
Rate #	The total rate updates per second from all connected providers

2.5 Detail Blotters

The following blotters display information about trades in various status and the details of counterparty connections:

- Trades
  - Exception Trades on page 10
  - Rejected Trades on page 13
  - Verified Trades on page 16
- Counterparties

   - Providers on page 39
   - Customers on page 41
- FIX
- Server Details on page 43

You can perform the following actions on the detail blotters:

- Sorting Data by Column on page 59
- Filtering
   - Filtering Data by Column on page 60
   - Filtering Data by Time Period on page 62
   - Filtering Blotter Contents by Response Time on page 10
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

2.5.1 Filtering Blotter Contents by Response Time

You can filter the response time of the items in Exception, Verified, and Rejected blotters by selecting a value from the **Resp:** drop-down list in a blotter's title bar.

The result of your filter affects the data in reports and downloads. See Generating Blotter Reports on page 62 and Downloading Data to a File on page 63 for more details.

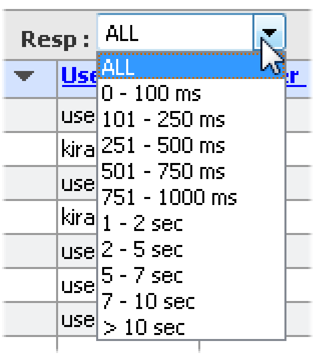


Figure 2-1 *Response Time Filter Drop-Down List*

2.5.2 Exception Trades

For a detailed description of all the columns in the blotter, see Exception Blotter Columns on page 11.

The Exception blotter lists the trades that failed, were cancelled for non-business reasons, or require immediate attention:

- Failed: Trades that failed before they were submitted to the liquidity provider because of an error in the deal execution workflow. Either the trade could not be received by the liquidity provider or the verification/rejection message sent by the liquidity provider could not be delivered to the customer.
- Verification time-out: A trade is timed out when the liquidity provider does not respond with a verification or rejection response before the time-out period.

- Confirmation timed-out: A trade is timed out when the client application that initiated the trade does not respond with a confirmation before the time-out period.
- Batch trade processing: The trades that are executed to net a portfolio are cancelled and allocated to the customer trades in the portfolio. These cancelled and rebooked trades are shown in the Exceptions blotter.
- Overfills: In the rare case where the matched amount of an order is greater than the order amount, the Integral Monitor enters the deal in the Exception blotter with the value "OVERFILL" in the "Reason" column.

If configured, alerts are generated for every new entry in this blotter. See Alerts on page 74 for more details.

You can perform the following actions on this blotter:

- Sorting Data by Column on page 59
- Filtering by
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
  - Filtering Blotter Contents by Response Time on page 10
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the Monitor displays this blotter in the following ways:

- Choosing Blotter Columns To Display on page 77
- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64
- Persistent Filters on page 77
- Show or Hide Blotters on page 76

Exception Blotter Columns

For the actions that you can perform on the data in the blotter, see Exception Trades on page 10.

The Exception blotter displays the following columns of information:

Table 2-4 *Exception Blotter Columns*

Column	Description
Order ID	The order ID (request ID) of the trade. Multiple trades can share the same order ID if the trades originate from the same order. Click the order ID to open a pop-up window with the order's details.
Deal ID	The trade ID (transaction ID) of the trade. Click the trade ID to open a pop-up window with the trade's details.
ExtDealId	The ID of the trade in the counterparty's external system (if any)
Originating Deal	If the exception trade is a cover trade, this is the ID of the covered trade.
Originating Order	If the exception trade is a cover trade, this is the ID of the order that originated the covered trade.

Table 2-4 Exception Blotter Columns (continued)

Column	Description
Trade Date	The trade date of the timed-out trade
Submitted Time	The time when the trade execution request was sent to the provider. The date format and time zone are displayed according to the Setup screen. See Setup Screen on page 73 for more details.
Status*	This reflects the status of the trade at the trading application client, whether Rejected, Verified, or Pending.
Reason*	The reason the trade was added to the Exception blotter: ● CONFIRMED ● FAILED ● LP-RISK-POSITION ● MANUALLY-CANCELLED ● OVERFILL ● PENDING ● RISK-POSITION ● TIMED_OUT ● UNCONFIRMED
Response (ms)	The round-trip latency of the exception transaction in milliseconds
Customer*	The ID of the customer organization
User*	The ID of the customer trader
Provider*	The ID of the provider organization
Stream*	The ID of the originating price stream
CCY Pair*	The currency pair of the trade. The dealt currency is shown in bold type.
Base Amount	The dealt amount in the base currency
Term Amount	The dealt amount in the term currency
Rate	The dealt rate displayed in the quoting convention: ● In case of swap trades, this column shows the swap points. ● In case of forward-forward trades, this column shows the far leg adjustment points.
Buy/Sell*	Whether the dealt currency is bought or sold from the customer's perspective.
Server Name*	The name of the virtual server where the trade was initiated
Server*	The name of the physical server where the trade was initiated
Trade Type*	Type of the trade: ● FXSpot ● FXOutright ● FXSpotFwd ● FXFwdFwd ● FXNDF ● FXSSP
Channel*	The channel used by the trader user to execute the trade. See Channels on page 85 for a list of channels.

Table 2-4 Exception Blotter Columns (continued)

Column	Description
ExtOrderID	The ID, if any, of the originating order in the external system
Client Version*	The trading application version used by the trader
Originating Org*	The organization of the originating order
Originating Cpty*	The counterparty of the originating order
Originating User*	The user of the originating order
USD Amount	The amount of the exception trade in USD
Deliverable	Whether the trade is deliverable
Client Tag	Customer-specific account ID
SEF	Whether the trade involves SEF member organizations
Organization LEI	The LEI of the taker organization
Provider LEI	The LEI of the maker organization
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Classification	Indicates the underlying asset of the trade: ● CURRENCY ● METAL ● INDEX

2.5.3 Rejected Trades

For a detailed description of all the columns in the blotter, see Rejected Trade Blotter Columns on page 14.

The Rejected blotter lists the trades rejected by either a liquidity provider for any reason or by Integral because of a lack of response from the provider within the specified time.

Trades that have been automatically rejected are highlighted with an orange background to alert you to potential system or configuration problems.

If configured, alerts are generated when the percentage of rejected trades versus all trades reaches a certain threshold. See Alerts on page 74 for more details.

You can perform the following actions on this blotter:

- Sorting Data by Column on page 59
- Filtering by
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
  - Filtering Blotter Contents by Response Time on page 10
- Searching Blotters on page 59
- Generating Blotter Reports on page 62

- Downloading Data to a File on page 63

You can change how the Monitor displays this blotter in the following ways:

- Choosing Blotter Columns To Display on page 77
- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64
- Persistent Filters on page 77
- Show or Hide Blotters on page 76

Rejected Trade Blotter Columns

For the actions that you can perform on the data in the blotter, see Rejected Trades on page 13.

The Rejected blotter displays the following columns of information:

***Table 2-5** Rejected Blotter Columns*

Column	Description
Order ID	The order ID (request ID) of the trade. Multiple trades can share the same order ID if the trades originate from the same order. Click the order ID to open a pop-up window with the order's details.
Deal ID	The trade ID (transaction ID) of the trade. Click the trade ID to open a pop-up window with the trade's details.
Originating Deal	If the rejected trade is a cover trade, this is the ID of the covered trade.
Originating Order	If the rejected trade is a cover trade, this is the ID of the order that originated the covered trade.
Reason	The reason, if any is given, for the provider's rejection as given by the provider
Real Reason	Additional information about the rejection, often an expanded, human-readable translation of the provider's rejection reason
Trade Date	The trade date of the rejected trade
Sent Time	The date/time when the trade execution request was sent to the provider. The date format and time zone are displayed according to the Setup screen. See Setup Screen on page 73 for more details.
Rejected Time	The date/time when the FX Grid received the trade rejection. The date format and time zone are displayed according to the Setup screen. See Setup Screen on page 73 for more details.
Response (ms)	The round-trip latency of the rate/trade in milliseconds
Customer*	The ID of the customer organization
Customer Name*	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
User*	The ID of the customer trader

Table 2-5 Rejected Blotter Columns (continued)

Column	Description
Provider*	The ID of the provider organization
Stream*	The ID of the originating price stream
CCY Pair*	The currency pair of the trade. The dealt currency is shown in bold type.
Base Amount	The dealt amount in the base currency
Term Amount	The dealt amount in the term currency
Rate	The dealt rate displayed in the quoting convention: • In case of swap trades, this column shows the swap points. • In case of forward-forward trades, this column shows the far leg adjustment points.
Buy/Sell*	Whether the dealt currency is bought or sold from the customer's perspective.
ExtDealId	The ID of the trade in the counterparty's external system, if any
Server Name*	The name of the virtual server where the trade was initiated
Server*	The name of the physical server where the trade was initiated
Trade Type*	Type of the trade: • FXSpot • FXOutright • FXSpotFwd • FXFwdFwd • FXNDF • FXSSP
Channel*	The channel used by the trader user to execute the trade. See Channels on page 85 for a list of channels.
ExtOrderID	The ID of the originating order in an external system, if any
Client Version*	The client and client version used to submit the rejected trade request
Originating Cpty*	The legal entity of the originating order
Originating Org*	The organization of the originating order
Originating User*	The user of the originating order
Value Date	The value date of the trade
Org Account*	The customer's legal entity
Provider Account*	The provider's legal entity of the originating order
Org PB*	The customer's prime broker organization, if any
Org PB LE*	The customer's prime broker legal entity, if any
Provider PB*	The provider's prime broker organization, if any
Provider PB LE*	The provider's prime broker legal entity, if any

Table 2-5 Rejected Blotter Columns (continued)

Column	Description
Order State*	The current state of the order: ● Filled ● No Fill ● Partial
USD Amount	The amount of the rejected trade in USD
Deliverable	Whether the trade is deliverable
Client Tag	Customer-specific account ID
SEF	Whether the trade involves SEF member organizations
Organization LEI	The LEI of the taker organization
Provider LEI	The LEI of the maker organization
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Classification	Indicates the underlying asset of the trade: ● CURRENCY ● METAL ● INDEX
Synthetic Cross	Whether the trade was done in a synthetic cross currency pair: ● Y: Trade was done in synthetic cross currency pair ● N: Trade was done in a market currency pair

2.5.4 Verified Trades

For a detailed description of all the columns in the blotter, see Verified Trade Blotter Columns on page 17.

The Verified blotter lists the done deals in the current trading day.

If configured, alerts are generated for every new entry in this blotter. See Alerts on page 74 for more details.

You can perform the following actions on this blotter:

- Sorting Data by Column on page 59
- Filtering by
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
  - Filtering Blotter Contents by Response Time on page 10
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the Monitor displays this blotter in the following ways:

- Choosing Blotter Columns To Display on page 77

- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64
- Persistent Filters on page 77
- Show or Hide Blotters on page 76

Verified Trade Blotter Columns

For the actions that you can perform on the data in the blotter, see Verified Trades on page 16.

The Verified blotter displays the following columns of information:

***Table 2-6** Verified Blotter Columns*

Column	Description
Order ID	The order ID (request ID) of the trade. Multiple trades can share the same order ID if the trades originate from the same order. Click the order ID to open a pop-up window with the order's details.
Deal ID	The trade ID (transaction ID) of the trade. Click the trade ID to open a pop-up window with the trade's details.
Originating Deal	If the trade is a cover trade, this is the ID of the covered trade.
Originating Order	If the trade is a cover trade, this is the ID of the order that originated the covered trade.
ExtDealId	The ID of the trade in the counterparty's external system (if any)
Trade Date	The trade date of the trade
Sent Time	The date/time when the trade execution request was sent to the provider. The date format and time zone are displayed according to the Setup screen. See Setup Screen on page 73 for more details.
Verified Time	The date/time when the FX Grid received the trade verification. The date format and time zone are displayed according to the Setup screen. See Setup Screen on page 73 for more details.
Response (ms)	The round-trip latency of the rate/trade in milliseconds
Customer*	The ID of the customer organization
Customer Name*	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
User*	The ID of the customer trader
Provider*	The ID of the provider organization
Stream*	The ID of the originating price stream
CCY Pair*	The currency pair of the trade. The dealt currency is shown in bold type.
Base Amount	The dealt amount in the base currency
Term Amount	The dealt amount in the term currency

Table 2-6 Verified Blotter Columns (continued)

Column	Description
Rate	The dealt rate displayed in the quoting convention: ● In case of swap trades, this column shows the swap points. ● In case of forward-forward trades, this column shows the far leg adjustment points.
Buy/Sell*	Whether the dealt currency is bought or sold from the customer's perspective.
Server Name*	The name of the virtual server where the trade was initiated
Server*	The name of the physical server where the trade was initiated
Trade Type*	Type of the trade: ● FXSpot ● FXOutright ● FXSpotFwd ● FXFwdFwd ● FXNDF ● FXSSP
Channel*	The channel used by the trader user to execute the trade. See Channels on page 85 for a list of channels.
ExtOrderId	The ID, if any, of the originating order in the external system
Client Version*	The trading application version used by the trader
Originating Cpty*	The counterparty of the originating order
Originating Org*	The organization of the originating order
Originating User*	The user of the originating order
Value Date	The value date of the trade
Only Fill*	Whether the trade was the only fill on the originating order
Org Account*	The customer's legal entity
Provider Account*	The provider's legal entity of the originating order
Org PB*	The customer's prime broker organization, if any
Org PB LE*	The customer's prime broker legal entity, if any
Provider PB*	The provider's prime broker organization, if any
Provider PB LE*	The provider's prime broker legal entity, if any
Order State*	The current state of the order: ● Filled ● No Fill ● Partial
Partial	Whether the trade was a partial fill of the originating order
USD Amount	The amount of the trade in USD

Table 2-6 Verified Blotter Columns (continued)

Column	Description
Deliverable	Whether the trade is deliverable
Client Tag	Customer-specific account ID
SEF	Whether the trade involves SEF member organizations
Organization LEI	The LEI of the taker organization
Provider LEI	The LEI of the maker organization
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Classification	Indicates the underlying asset of the trade: ● CURRENCY ● METAL ● INDEX
Synthetic Cross	Whether the trade was done in a synthetic cross currency pair: ● Y: Trade was done in synthetic cross currency pair ● N: Trade was done in a market currency pair

2.6 Transaction Details Overview

Many blotters in the Monitor screen provide links that open popup windows with trade ticket and order details.

- Deal Ticket Details on page 19
  - Deal Details Table on page 20
  - Market Snapshot Table on page 32
  - System Snapshot Table on page 33
  - Audit Trail Table on page 34
- Order Details on page 35

2.6.1 Deal Ticket Details

Click a deal ID in any details blotter to open the Deal Detail window.

You can print the deal details by clicking the **Print** button in the top right of the window.

The Deal Details window contains the following blotters of information about deals:

- Deal Details Table on page 20
- SSP Table on page 31
- Market Snapshot Table on page 32
- System Snapshot Table on page 33
- Audit Trail Table on page 34
- Netted Deals Table

Deal Details Table

To view the deal details, click the ID of a deal to open the "Deal Ticket Details" on the previous page window.

The Deal Details table displays the following information about a done deal:

- Spot Details on page 20
- Outright Details on page 23
- NDF Details on page 25
- Swap Details on page 28

Spot Details

Table 2-7 *Spot Details*

Information	Description
Page title	The deal detail page title includes the timestamp when the deal detail is viewed. All the information displayed is with respect to the current timestamp.
Deal ID	The deal ID
External Deal ID	The ID of the deal in an external system, if any
Order ID	The ID of the originating order. Click the ID to open the Order Details window. See Order Details on page 35.
RFS ID	The ID of the originating RFS request if the trade, if any
External Request ID	The ID of the originating request in an external system, if any
Asset Type	The type of asset traded, such as FX or metals
Channel	The channel used by the trader user to submit the request. See Channels on page 85 for a complete list of channels.
Trade Date	The date the deal was initiated
Trade Type	Type of the trade executed: • FXSpot
Execution Date/Time	The date and time the deal was done
Status	The status of the deal: • Pending • Verified • Rejected

Table 2-7 Spot Details (continued)

Information	Description
Order Type	Type of the order submitted: • LIMIT • LIMIT/OCO (one cancels the other) • MARKET (pure market order) • MKT (market range order) • MKT/OCO (one cancels the other) • PQ (previously quoted) • STOP • STOP/OCO (one cancels the other) • STOPMARKETRANGE • TRAILING STOP LIMIT • LIMIT/OTO (parent order of an If Done order) • STOP/OTO (parent order of an If Done order) • STOPLIMIT/OTO (parent order of an If Done order) • MKT/OTO (parent order of an If Done order)
Time In Force	The time in force of the originating order: • DAY • FOK (fill or kill) • GTC (Good Till Cancelled) • GTD (Good Till Date) • IOC (immediate or cancel)
Visibility	The visibility of the submitted order: • HIDDEN: The order was hidden from other market participants and managed locally by the trading application. • DISPLAY: The order was visible to other market participants and could be filled both by the trading application with incoming rates or by other market participants executing trades against the order. • Undefined: Order visibility is not available or not applicable
External Order ID	The ID of the originating order in an external system, if any
Value Date	The value date of the deal
Counterparty (LP)	The liquidity provider's organization and legal entity on the trade
Customer	The customer organization with which the deal was done
Customer Name	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
Counterparty (FI)	The customer's organization and legal entity on the trade
Counterparty (SD)	The sale dealer's organization and legal entity on the trade, if any
User	The ID of the user who initiated the deal
Maker/Taker	Either Maker (the deal was initiated by submitting a request or from working the balance on an outstanding order) or Taker (the deal was initiated by taking a dealable price in the application)

Table 2-7 Spot Details (continued)

Information	Description
Stream	The name of the price stream that sourced the price
Customer Buys	The currency and amount sold by the liquidity provider
Customer Sells	The currency and amount bought by the liquidity provider
Spot Rate	The spot rate of the deal or a leg of the deal
USD Amount	The amount of the trade in USD
Fresh Quote Setting	The Best Quote Logic on the liquidity provider organization: ● Same quote ● Fresher quote with same price ● Fresher quote with same or better price
Fresher Quote Used	Whether the quote resulting from the Best Quote Logic was used to execute the trade
Standard Reason	The reason for trade rejection, if any
Exception Log	For trades in the Exception blotter, the timestamp and description of the exception. See Exception Trades on page 10.
Fixing Date	The fixing date of the trade, if any
Client Tag	Customer-specific account ID
Custom Spot Spread	The spot spread specified by the request, if any
Organization LEI	The LEI of the taker organization
Provider LEI	The LEI of the maker organization
USI	The Unique Swap Identifier of the trade
UPI	The Unique Product Identifier of the trade
UTI	The Unique Trade Identifier of the trade
Classification	Indicates the underlying asset of the trade: ● CURRENCY ● METAL ● INDEX
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Net Trade ID	The ID of the trade executed to net this trade, if any

Outright Details

Table 2-8 Outright Details

Information	Description
Page title	The deal detail page title includes the timestamp when the deal detail is viewed. All the information displayed is with respect to the current timestamp.
Deal ID	The deal ID
External Deal ID	The ID of the deal in an external system, if any
RFS ID	The ID of the originating RFS request, if any
Order ID	The ID of the originating order. Click the ID to open the Order Details window. See Order Details on page 35.
External Request ID	The ID of the originating request in an external system, if any
Asset Type	The type of asset traded, such as FX or metals
Channel	The channel used by the trader user to submit the request. See Channels on page 85 for a complete list of channels.
Trade Date	The date the deal was initiated
Trade Type	Type of the trade executed: • FXOutright
Execution Date/Time	The date and time the deal was done
Status	The status of the deal: • Pending • Verified • Rejected
Order Type	Type of the order submitted: • LIMIT • LIMIT/OCO (one cancels the other) • MARKET • MKT (market) • MKT/OCO (one cancels the other) • PQ (previously quoted) • STOP • STOP/OCO (one cancels the other) • STOPMARKETRANGE • TRAILING STOP LIMIT
Time In Force	The time in force of the originating order: • DAY • FOK (fill or kill) • GTC (Good Till Cancelled) • GTD (Good Till Date) • IOC (immediate or cancel)

Table 2-8 Outright Details (continued)

Information	Description
Visibility	The visibility of the submitted order: • HIDDEN: The order was hidden from other market participants and managed locally by the trading application. • DISPLAY: The order was visible to other market participants and could be filled both by the trading application with incoming rates or by other market participants executing trades against the order. • Undefined: Order visibility is not available or not applicable
External Order ID	The ID of the originating order in an external system, if any
Value Date	The value date of the deDate
Counterparty (LP)	The liquidity provider's organization and legal entity on the trade
Customer	The customer organization with which the deal was done
Counterparty (FI)	The customer's organization and legal entity on the trade
Counterparty (SD)	The sale dealer's organization and legal entity on the trade, if any
User	The ID of the user who initiated the deal
Maker/Taker	Either Maker (the deal was initiated by submitting a request or from working the balance on an outstanding order) or Taker (the deal was initiated by taking a dealable price in the application)
Stream	The name of the price stream that sourced the price
Customer Buys	The currency and amount sold by the liquidity provider
Customer Sells	The currency and amount bought by the liquidity provider
Forward Points	The forward points
Spot Rate	The spot rate of the deal or a leg of the deal
Outright Rate	The outright rate
Tenor	The tenor of the trade
USD Amount	The amount of the trade in USD
Fresh Quote Setting	The Best Quote Logic on the liquidity provider organization: • Same quote • Fresher quote with same price • Fresher quote with same or better price
Fresher Quote Used	whether the quote resulting from the Best Quote Logic was used to execute the trade
Standard Reason	The reason for trade rejection, if any
Fixing Date	The fixing date of the trade, if any

Table 2-8 Outright Details (continued)

Information	Description
Client Tag	Customer-specific account ID
Custom Spot Spread	The spot spread specified by the request, if any
Custom Forward Points	The forward spread specified by the request, if any
Organization LEI	The Legal Entity Identifier of the taker organization
Provider LEI	The Legal Entity Identifier of the maker organization
USI	The Unique Swap Identifier of the trade
UPI	The Unique Product Identifier of the trade
Classification	Indicates the underlying asset of the trade: ● CURRENCY ● METAL ● INDEX
Mid Rate	The all-in mid rate supplied by the liquidity provider or calculated from RFS prices
Mid Spot Rate	The spot mid rate supplied by the liquidity provider or calculated from RFS prices
Mid Forward Point	The mid forward points supplied by the liquidity provider or calculated from RFS prices
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Net Trade ID	The ID of the trade executed to net this trade, if any
SDR Ack ID	The ID of the acknowledgement from the SDR, if any
SDR Status	The latest status as reported by the SDR: ● Trade acknowledged ● Exception/error

NDF Details

Table 2-9 NDF Details

Information	Description
Page title	The deal detail page title includes the timestamp when the deal detail is viewed. All the information displayed is with respect to the current timestamp.
Deal ID	The deal ID
External Deal ID	The ID of the deal in an external system, if any
Order ID	The ID of the originating order. Click the ID to open the Order Details window. See Order Details on page 35.

Table 2-9 NDF Details (continued)

Information	Description
RFS ID	The ID of the originating RFS request, if any
External Request ID	The ID of the originating request in an external system, if any
Asset Type	The type of asset traded, such as FX or metals
Channel	The channel used by the trader user to submit the request. See Channels on page 85 for a complete list of channels.
Trade Date	The date the deal was initiated
Trade Type	Type of the trade executed: • FXNDF
Execution Date/Time	The date and time the deal was done
Status	The status of the deal: • Pending • Verified • Rejected
Order Type	Type of the order submitted: • RFQ
Time In Force	The time in force of the originating order: • DAY • FOK (fill or kill) • GTC (Good Till Cancelled) • GTD (Good Till Date) • IOC (immediate or cancel)
Visibility	The visibility of the submitted order: • HIDDEN: The order was hidden from other market participants and managed locally by the trading application. • DISPLAY: The order was visible to other market participants and could be filled both by the trading application with incoming rates or by other market participants executing trades against the order. • Undefined: Order visibility is not available or not applicable
External Order ID	The ID of the originating order in an external system, if any
Value Date	The value date of the deal
Counterparty (LP)	The liquidity provider's organization and legal entity on the trade
Customer	The customer organization with which the deal was done
Counterparty (FI)	The customer's organization and legal entity on the trade
Counterparty (SD)	The sale dealer's organization and legal entity on the trade, if any
User	The ID of the user who initiated the deal

Table 2-9 NDF Details (continued)

Information	Description
Maker/Taker	Either Maker (the deal was initiated by submitting a request or from working the balance on an outstanding order) or Taker (the deal was initiated by taking a dealable price in the application)
Stream	The name of the price stream that sourced the price
Customer Buys	The currency and amount sold by the liquidity provider
Customer Sells	The currency and amount bought by the liquidity provider
Forward Points	The forward points
Spot Rate	The spot rate of the deal or a leg of the deal
Outright Rate	The outright rate
Tenor	The tenor of the trade
USD Amount	The amount of the trade in USD
Fresh Quote Setting	The Best Quote Logic on the liquidity provider organization: ● Same quote ● Fresher quote with same price ● Fresher quote with same or better price
Fresher Quote Used	whether the quote resulting from the Best Quote Logic was used to execute the trade
Standard Reason	The reason for trade rejection, if any
Fixing Date	The fixing date of the trade
Client Tag	Customer-specific account ID
Organization LEI	The Legal Entity Identifier of the taker organization
Provider LEI	The Legal Entity Identifier of the maker organization
UPI	The Unique Product Identifier of the trade
Classification	Indicates the underlying asset of the trade: ● CURRENCY ● METAL ● INDEX
USI	The Unique Swap Identifier of the trade
UTI	The Unique Transaction Identifier of the trade
Mid Rate	The all-in mid rate supplied by the liquidity provider or calculated from RFS prices
Mid Spot Rate	The spot mid rate supplied by the liquidity provider or calculated from RFS prices
Mid Forward Point	The mid forward points supplied by the liquidity provider or calculated from RFS prices

Table 2-9 NDF Details (continued)

Information	Description
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Net Trade ID	The ID of the trade executed to net this trade, if any
Clearing House Ack ID	The ID of the acknowledgement from the clearing house, if any
Clearing House Status	The latest status as reported by the clearing house: ● Trade sent ● Trade acknowledged ● Trade cancel sent ● Trade cleared ● Trade cleared (partial) ● Trade rejected ● Trade cancel cleared ● Trade exception/error
External Credit Ack ID	The ID of the acknowledgement from the external credit organization, if any
External Credit Status	The latest status as reported by the external credit organization: ● Approved ● Rejected ● Timed out
SDR Ack ID	The ID of the acknowledgement from the SDR, if any
SDR Status	The latest status as reported by the SDR: ● Trade acknowledged ● Exception/error

Swap Details

The same details table is used for both spot-forward swaps and forward-forward swaps.

Table 2-10 Swap Details

Information	Description
Page title	The deal detail page title includes the timestamp when the deal detail is viewed. All the information displayed is with respect to the current timestamp.
Deal ID	The deal ID
External Deal ID	The ID of the deal in an external system, if any
Order ID	The ID of the originating order. Click the ID to open the Order Details window. See Order Details on page 35.
RFS ID	The ID of the originating RFS request, if any
External Request ID	The ID of the originating request in an external system, if any

Table 2-10 Swap Details (continued)

Information	Description
Asset Type	The type of asset traded, such as FX or metals
Channel	The channel used by the trader user to submit the request. See Channels on page 85 for a complete list of channels.
Trade Date	The date the deal was initiated
Trade Type	Type of the trade executed: • FXSpotFwd • FXFwdFwd
Execution Date/Time	The date and time the deal was done
Status	The status of the deal: • Pending • Verified • Rejected
Order Type	Type of the order submitted: • LIMIT • LIMIT/OCO (one cancels the other) • MARKET • MKT (market) • MKT/OCO (one cancels the other) • PQ (previously quoted) • STOP • STOP/OCO (one cancels the other) • STOPMARKETRANGE • TRAILING STOP LIMIT
Time In Force	The time in force of the originating order: • DAY • FOK (fill or kill) • GTC (Good Till Cancelled) • GTD (Good Till Date) • IOC (immediate or cancel)
Visibility	The visibility of the submitted order: • HIDDEN: The order was hidden from other market participants and managed locally by the trading application. • DISPLAY: The order was visible to other market participants and could be filled both by the trading application with incoming rates or by other market participants executing trades against the order. • Undefined: Order visibility is not available or not applicable
External Order ID	The ID of the originating order in an external system, if any
Customer	The customer organization with which the deal was done
Counterparty (LP)	The liquidity provider's organization and legal entity on the trade
Counterparty (SD)	The sale dealer's organization and legal entity on the trade, if any

Table 2-10 Swap Details (continued)

Information	Description
User	The ID of the user who initiated the deal
Counterparty (FI)	The customer's organization and legal entity on the trade
Stream	The name of the price stream that sourced the price
Maker/Taker	Either Maker (the deal was initiated by submitting a request or from working the balance on an outstanding order) or Taker (the deal was initiated by taking a dealable price in the application)
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Classification	Indicates the underlying asset of the trade: • CURRENCY • METAL • INDEX
Fresh Quote Setting	The Best Quote Logic on the liquidity provider organization: • Same quote • Fresher quote with same price • Fresher quote with same or better price
Fresher Quote Used	whether the quote resulting from the Best Quote Logic was used to execute the trade
Standard Reason	The reason for trade rejection, if any
Synthetic Cross	Whether the trade is in a synthetic cross currency pair (Y/N)
Client Tag	Customer-specific account ID
SDR Ack ID	The ID of the acknowledgement from the SDR, if any
SDR Status	The latest status as reported by the SDR: • Trade acknowledged • Exception/error
Near Leg	
Customer Buys	The currency and amount sold by the liquidity provider
Customer Sells	The currency and amount bought by the liquidity provider
Spot Rate	The spot rate of the deal or a leg of the deal
USD Amount	The amount of the trade in USD
Near Forward Points	The forward points of the near leg
Near Rate	The near-leg rate
Tenor	The tenor of the near leg
Value Date	The value date of the near leg

***Table 2-10** Swap Details (continued)*

Information	Description
Near Fixing Date	The fixing date of the near leg
USI (Near Leg)	The Unique Swap Identifier of the near leg
Near Mid Rate	The all-in mid rate of the near leg supplied by the liquidity provider or calculated from RFS prices
Near Mid Spot Rate	The spot mid rate of the near leg supplied by the liquidity provider or calculated from RFS prices
Near Mid Forward Point	The mid forward points of the near leg supplied by the liquidity provider or calculated from RFS prices
Custom Spot Spread	The spot spread specified by the request, if any
Custom Forward Spread	The forward spread specified by the request, if any. For multi-leg trade types, this is for the near leg.
Far Leg	
Customer Sells	The currency and amount bought by the liquidity provider
Customer Buys	The currency and amount sold by the liquidity provider
Far Rate	The far-leg rate
Far Forward Points	The forward points of the far leg
Swap Points	The swap points
Tenor	The tenor of the far leg
Value Date	The value date of the far leg
Far Fixing Date	The fixing date of the far leg
USI (Far Leg)	The Unique Swap Identifier of the near leg
Far Mid Rate	The all-in mid rate of the far leg supplied by the liquidity provider or calculated from RFS prices
Far Mid Spot Rate	The spot mid rate of the far leg supplied by the liquidity provider or calculated from RFS prices
Far Mid Forward Point	The mid forward points of the far leg supplied by the liquidity provider or calculated from RFS prices
Custom Forward Spread (Far Leg)	The forward spread specified by the request, if any, for the far leg of multi-leg trade types

SSP Table

The component trades that make up an SSP trade are contained in the SSP table of the "Deal Ticket Details" on page 19 window (see Deal Ticket Details on page 19).

Table 2-11 SSP Details

Information	Description
Tenor	The tenor of the component trade
Value Date	The value date of the component trade
Customer Buys	The currency and amount sold by the liquidity provider
Customer Sells	The currency and amount bought by the liquidity provider
Spot Rate	The spot rate of the component trade
Forward Points	The forward points
Outright Rate	The outright rate
USI	The Unique Swap Identifier, if any, of the component trade

Market Snapshot Table

The Market Snapshot table shows the depth of book on the bid and offer side.

To view the market snapshot, click the ID of a deal or order in a blotter to open the "Deal Ticket Details" on page 19 window or the Order Details on page 35 window.

For applications with only one liquidity provider, this table displays the bid and offer price of the provider at the time of order submission.

In case of transactions with multiple legs, the information is displayed with a slash or stroke (/) to distinguish between near-leg and far-leg data. For example, the near/far rates are displayed as 1.1875/1.1881.

The table displays the following information:

Table 2-12 Market Snapshot

Label	Description
Timestamp	The timestamp when the bid rate was received by the server
Provider	The liquidity provider supplying the bid quote
Bid Size	The size of the bid price when the order was submitted
Tier	The tier of the bid price if the liquidity provider streams multi-tier rates
Bid Rate	The quoted bid rate
Offer Rate	The quoted offer rate
Offer Size	The size of the offer price when the order was submitted
Tier	The tier of the offer price if the liquidity provider streams multi-tier rates
Provider	The liquidity provider supplying the offer quote

Table 2-12 Market Snapshot (continued)

Label	Description
Timestamp	The timestamp when the bid rate was received by the server

System Snapshot Table

To view the system snapshot, click the ID of a deal in a blotter to open the "Deal Ticket Details" on page 19 window.

The System Snapshot table displays the following information about a deal:

Table 2-13 System Snapshot Columns

Label	Description
Provider Round Trip	The round-trip time when the provider publishes the rate and the provider receives the deal request. This is an estimated time based on provider network latency. The time should be displayed in italic font.
Provider System Round Trip	The provider round-trip time minus the customer "thinking" time. This is an estimated time based on provider network latency. The time should be displayed in italic font.
Round Trip	The round-trip time when the Integral system receives the rate and sends the deal request to provider.
System Round Trip	The round-trip time minus the customer "thinking" time.
Rate Processing	The duration when a rate is received from the provider and the rate is published to the customer.
Execution Processing	The elapsed time when a deal request is received from the customer and the request is sent to the provider.
Customer Execution Response	The elapsed time between the user and the application submitting a deal request and a deal verification/rejection received by the customer. This is an estimated time based on the customer network latency.
Provider Execution Response	The elapsed time between the Server submitting a deal request and a deal verification/rejection is received from provider.
Provider Network Latency	The provider network Latency when the deal occurred
Customer Network Latency	The customer network latency when the deal occurred
CPU	The CPU utilization percentage
Poll Latency	The poll latency
Number of Attempts	The number of attempts to verify the deal
Memory	Total memory available in the system when the deal was done

Audit Trail Table

The Audit Trail table displays every event and timestamp of a rate/deal's life cycle.

To view the audit details, click the ID of a deal to open the "Deal Ticket Details" on page 19 window.

Rate Received and Deal Request Sent events demarcate the time when the rate enters the Integral System and an associated request is sent from the Integral system.

The Audit Trail table has the following columns:

Table 2-14 *Audit Trail Columns*

Label	Description
Event	The events in the rate/deal life cycle. For all applications, pending deals are recorded by the DealPending event. For deals rejected by Integral, the system records the RejectedByIntegral event. • AcceptanceReceivedByAdapter • AcceptanceReceivedByServer • AcceptanceSentByIS • AcceptanceSentByOA • ClientQueriedJMSProxy • ClientReceiveRate • ClientSendAcceptance • CreditTake • JMSProxySendRate • OrderRecivedByServer • OrderMatchedByServer • QuoteCreated • RateAcceptedByClient • RateAcceptedByServer • RateEffective • RateReceivedAtJMSProxy • RateReceivedByAdapter (bid/offer) • RateReceivedByIS • RateReceivedFromProvider • RateRenderedOnClient • RateSentByAdapter • RateSentToClient • ResponseSentByAdapter • ResponseReceivedByIS (Accept or Reject) • TradeRequestSentToProvider • TradeResponseReceivedFromProvider (Accept or Reject) • TradeVerifiedReceivedFromProvider • TransactionCompleted • VerificationReceivedByIS
Rate ID	The provider rate ID
Quote ID	The ID of the quote generated
Timestamp	Server timestamp when the event occurred
Elapsed	The elapsed time from when the rate is published by the provider
System Elapsed	The elapsed time without the time it took the customer to hit the rate. The Elapsed time and System Elapsed time should be the same up to the Rate Displayed event.
Duration	The increment in timestamp between each event

Netted Deals Table

For net trades, the deals that haven been netted and cancelled are listed in the Netted Deals table of the "Deal Ticket Details" on page 19 window (see Deal Ticket Details on page 19).

Table 2-15 *Netted Deals*

Information	Description
Deal ID	Netted deal ID.

Table 2-15 Netted Deals (continued)

Information	Description
CCY Pair	Currency pair of the netted deal.
Base Amount	Amount of the base currency.
Term Amount	Amount of the term currency.
Rate	Rate of the netted trade.
Buy/Sell	Whether the trade was a buy or sell from your perspective.

2.6.2 Order Details

Click an order ID in a blotter in the Monitor Screen on page 7 or Orders Screen on page 46 to open the Order Details window.

You can print the order details by clicking the **Print** button in the top right of the window.

The Order Details window displays the following information about an order:

Table 2-16 Order Details Data

Information	Description
Title and timestamp	The title of the order detail page includes timestamp when the order detail page was viewed. All the information displayed is with respect to the current timestamp.
Order ID	The order's ID
Submitted	The timestamp when the order was submitted
Last Event	The timestamp of the last event on the order. The possible order events are: • Order Submitted • Order Matching • Partial Filled • Deal Verified • Deal Rejected • Order Cancelled • Suspended
Expiry Time	The time that the order expired or is expected to expire, if any
Status	The current status of the order. The possible order statuses are: • Open: The order is submitted by the client to the Server. • Working: Applicable to stop orders. The stop has been triggered and the order is active. • Suspended: Matching on the order is stopped because of a strategy with delayed start or the order has been suspended in the trading application. • Partial Match: This is a terminal state. Part of the order amount has been matched. The remaining amount has been cancelled. • Full Match: This is a terminal state. The full order amount has been matched. • Completed: This is a terminal state. The quoted order has resulted in a verified deal. • Cancelled: This is a terminal state. The quoted order has been rejected.
Customer	The customer organization's ID and legal entity

Table 2-16 Order Details Data (continued)

Information	Description
Customer Name	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
User	The ID of the user who submitted the order
CCY Pair	The currency pair of the order
Buy/Sell	Whether the order was submitted as a buy or sell
Order Amount	The order amount in the dealt currency
Matched Amount	The matched amount in the dealt currency
USD Amount	The order amount in USD
Order Rate	The requested rate
Average Rate	The average rate of the matched amount. The average rate must be better or equal to the order rate. The average rate is the average rates of the done (verified) deals. Rejected deals or unfilled amounts are not included in this value.
Order Type	The type of the order: ● LIMIT ● LIMIT/OCO (one cancels the other) ● LIMIT/OUO_ABSOLUTE (one updates the other, absolute change) ● LIMIT/OUO_PROPORTIONAL (one updates the other, proportional change) ● MARKET ● MKT (market) ● MKT/OCO (one cancels the other) ● MKT/OUO_ABSOLUTE (one updates the other, absolute change) ● MKT/OUO_PROPORTIONAL (one updates the other, proportional change) ● PQ (previously quoted) ● STOP ● STOP/OCO (one cancels the other) ● STOP/OUO_ABSOLUTE (one updates the other, absolute change) ● STOP/OUO_PROPORTIONAL (one updates the other, proportional change) ● STOPMARKETRANGE ● TRAILING STOP LIMIT
Market Range	Applicable to market range orders. The acceptable price range in pips of the resulting market order.
Trigger Rate	Applicable to the various types of stop orders. The trigger rate of the order.
Trigger Side	Applicable to the various types of stop orders. The side of the price that is compared to the order's trigger rate: ● Bid ● Offer

Table 2-16 Order Details Data (continued)

Information	Description
Trigger Match	Applicable to the various types of stop orders. How the price triggers the stop order: • Exact (the price must match the trigger rate exactly) • Better (the price can match the trigger rate or be better)
Time In Force	Time In Force can be one of the following: • DAY • FOK (fill or kill) • GTC (Good Till Cancelled) • GTD (Good Till Date) • IOC (immediate or cancel)
Visibility	The visibility of the submitted order: • HIDDEN: The order was hidden from other market participants and managed locally by the trading application. • DISPLAY: The order was visible to other market participants and could be filled both by the trading application with incoming rates or by other market participants executing trades against the order.
External Order ID	The ID of the order in an external system
Number of Trades	The number of trades executed against the order with separate values for verified and rejected trades
Stream	The price stream used to fill the order
Server	The name of the physical server on which the order was placed
Server Name	The name of the virtual server on which the order was placed
Server Managed	Whether the order is filled by the server matching system (Y) or the application matching system (N)
Channel	The channel used by the trader user to submit the order. See Channels on page 85 for a complete list of channels.
FIX Session	If the order was placed through FIX, this ID of the FIX session
Persistent	whether the order was submitted as a persistent order or not. Persistent orders are active even when the user who submitted the order is offline.
Limit Price	Applicable to stop limit or trailing stop limit orders. The limit price of the resulting limit order.
Price Display	• Best Price • Price @ Depth • VWAP
Execution Strategy	Applicable to strategy orders only. A link that pops up a window with the strategy details. See Strategy Details on page 49.
Fixing Date	The fixing date of NDF trades
Preferred Providers	The list of providers, if any, specified with the order submission
Portfolio ID	For batch trade, the ID of the containing portfolio

Table 2-16 Order Details Data (continued)

Information	Description
Show Amt	For displayed orders, the amount of the order shown to other market participants
Triggered By	The ID of the parent order if this order is a closing order of an If Done order
Customer Fill Type	How the system fills a customer's order when there is an associated cover trade: • **Always**: The customer order is always filled regardless of the state of the associated cover order. • **Cover has at least one fill**: The customer order is fully filled as long as the associated cover order has at least one trade executed against it. • **Custom**: The customer order is fully filled as long as the associated cover order has at least a percentage of its order amount filled. If the cover amount filled is less than the percentage chosen, that amount is filled for the customer as well. Choose a percentage from the drop-down list.
Cover Execution Method	The execution model used for the cover trade, if any
Order Events table	The list of events on the order arranged by the time they occurred. Deal Verified events are displayed in green text. Deal Rejected and Order Cancelled events are displayed in red text. The Order Events table contains the following columns: • Deal ID: The deal ID for each order matching. Click the ID to open the deal detail popup window. See Deal Ticket Details on page 19 for more information. • Event: Possible order events are: ○ Order Submitted ○ Order Amended ○ Order Matching ○ Verified ○ Rejected ○ Cancelled • Sweep: The order-matching sweep through the book as the order is matched with prices. Depending on the order type, time in force, and changing prices in the book, more than one sweep may be done to fill an order. All of the order-matching events that occur during a sweep are assigned a number that increments with each sweep. • Timestamp: The server timestamp when the order event occurred. • Rate: The order rate or matched rate. The rate displayed depends on the type of event: ○ Order Submitted: The requested rate ○ Order Amended: The requested rate of the order amendment ○ Order Matching: The rate that the system tried to match. This rate must be better or equal to the order rate. ○ Verified: The rate that the provider verified. ○ Deal Rejected: The rate that the system tried to match. This rate must be better or equal to the order rate. ○ Order Cancelled: The requested rate ○ Completed: The final rate • M/T: Either Maker (the deal was initiated by submitting a request or from working the balance on an outstanding order) or Taker (the deal was initiated by taking a dealable price in the application) • Provider: The liquidity provider
Market Snapshot table	See Market Snapshot Table on page 32 for details.

Table 2-16 Order Details Data (continued)

Information	Description
Linked Order table	Information about orders that are linked to this order, if any (for example, OCO and OUO orders)
Cover Orders table	Information about orders submitted to cover this order, if any.
Originating Order table	Information about the originating order covered by this order, if any.

2.7 Providers

The Provider details blotter lists all the liquidity providers for all trading applications in the system.

For a detailed description of all the columns in the blotter, see Providers Blotter Columns on page 39.

You can perform the following actions on this blotter:

- Filtering Data by Column on page 60
- Sorting Data by Column on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the Monitor displays this blotter in the following ways:

- Choosing Blotter Columns To Display on page 77
- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64
- Show or Hide Blotters on page 76

2.7.1 Providers Blotter Columns

The Providers on page 39 blotter displays the following columns of information:

Table 2-17 Providers Blotter Columns

Column	Description
Provider*	The ID of the liquidity provider organization
Server Name*	The name of the virtual server connected to the liquidity provider
Server*	The name of the physical server connected to the liquidity provider
Trading Hrs	The range of time that the provider trades during their business day

Table 2-17 Providers Blotter Columns (continued)

Column	Description
Status*	If the Provider goes offline or the connection fails, alerts are generated based on the settings in the Setup tab. See Alerts on page 74 for more details. ● On: The provided is connected. ● Off: The provider is not connected. ● Failed: System tried to connect to the provider but the connection failed.
Since	The timestamp since when the provider is in the current status
Latency	The current latency of the provider connection in millisecond The statistics of min/max latency for the current trading day is also displayed. If the latency information is not available from the provider (for example, ping is disabled from provider), this field displays "N/A". Alerts are generated when the latency exceeds the thresholds defined in the Setup screen. See Alerts on page 74 for more details.
Last Update	The timestamp of the last rate update displayed in user-defined time zone
Curr Update	The current update per second rate. A timestamp show the last sampling of update rate.
Max Update	The maximum update per second during the current trading day. A timestamp shows when the maximum update occurred.
Order #	The total number of orders submitted to the provider for the current trading day
Trade #	The total number of deals done with the provider for the current trading day
RFS Trade #	The total number of deals done with the provider for the current trading day
Exception #	The total number of failed and timed-out deals the provider for the current trading day
Rejected #	The total number of rejected deals by the provider for the current trading day
Rejected %	The provider's rejection rate for the current trading day. Alerts are generated if the rejection rate exceeds the threshold defined in the Setup screen. See Alerts on page 74 for details.
Trading Vol	The total trading volume in USD for the current trading day.
Active Streams	The number of price streams from the provider
Best Quote Strategy	How the provider handles newer quotes. See best quote strategy for more information.
Server Type*	The type of server that the provider is connected to

2.8 Customers

The Customers detail blotter lists all customers in all monitored trading applications.

Click a user's ID in the blotter to open a Customer Details Popup on page 42 with additional data specific to the user.

For a detailed description of all the columns in the blotter, see Customers Blotter Columns on page 41.

You can perform the following actions on this blotter:

- Sorting Data by Column on page 59
- Filtering Data by Time Period on page 62
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the Monitor displays this blotter in the following ways:

- Choosing Blotter Columns To Display on page 77
- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64
- Show or Hide Blotters on page 76

2.8.1 Customers Blotter Columns

The Customers blotter displays the following columns of information for the current trading day:

Table 2-18 *Customer Blotter Columns*

Column	Description
Organization*	The customer organization's ID
Server Name*	The name of the virtual server which the user is connected
Server*	The name of the physical server to which the user is connected
Status*	The status of the user's connection, either On or Off
User*	The user's ID. Click on the user's ID for more information about the customer user. See Customer Details Popup on page 42.
Login Time	The timestamp of the user's current session
Logout Time	The timestamp of the user's last logout
Last Trade Time	The timestamp of the user's last done trade
Version*	The version of the user's client application (applicable only where the client version and server version might differ)
Brand*	The brand of the user's client application (applicable only where the client version and server version might differ)

Table 2-18 Customer Blotter Columns (continued)

Column	Description
Latency	The current latency of the customer connection in millisecond. Alerts are generated when the number exceeds the threshold defined in the Setup screen. See Alerts on page 74 for more details.
Network*	The network through which the customer connection is made, either "Public Internet" or "VPN"
Protocol*	The protocol of the customer connection: "HTTP", "HTTPS" (pure HTTPS), or "TCP" (HTTPS for request and TCP for JMS)
IP Address*	The IP address of the customer workstation
Order #	The total number of order submitted by the customer
Trade #	The total number of deals done by the customer. An alert can be generated when a trade is verified. See Alerts on page 74 for more details.
RFS Trades #	The total number of RFS deals done by the customer. An alert can be generated when a trade is verified. See Alerts on page 74 for more details.
Exception #	The total number of the customer's deals that have been failed or timed-out. An alert can be generated when a trade is timed out. See Alerts on page 74 for more details.
Rejected #	The total number of the customer's deals that have been rejected. An alert can be generated when a trade is rejected. See Alerts on page 74 for more details.
USD Amount	The customer's total trade volume in USD
Channel*	The channel used by the customer to do the latest trade

2.8.2 Customer Details Popup

When you click a user's ID in the Customer details blotter, the Customer Details popup window displays additional information, if available, about a specific customer.

Table 2-19 Customer Details

Customer Details	Description
User Name, Organization Name, etc.	The customer user's contact information
Client Information	
Type of CPU	The CPU type of the user's workstation
Clock Speed	The clock speed of the user's CPU
Number of CPUs	The number of CPUs in the user's workstation
Memory	The total physical memory of the user's workstation

Table 2-19 Customer Details (continued)

Customer Details	Description
Latency Information	
High Latency	The highest latency of the user's current session in milliseconds
Average Latency	The average latency of the user's current session in milliseconds
Low Latency	The lowest latency of the user's current session in milliseconds
Polls used to compute latency	The total number of polls taken to determine the latency statistics

2.9 Server Details

The Server details blotter lists all the servers connected to in the system.

For a detailed description of all the columns in the blotter, see Servers Blotter Columns on page 43.

You can perform the following actions on this blotter:

- Sorting Data by Column on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the Monitor displays this blotter in the following ways:

- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64

2.9.1 Servers Blotter Columns

The Server Details on page 43 displays the following columns of information:

Table 2-20 Servers Blotter Columns

Column	Description
Name*	The name of the virtual server
Server	The name of the physical server
Host	The host IP
Status*	If the server goes offline or the connection fails, alerts are generated based on the settings in the Setup tab. See Alerts on page 74 for more details. • On: The server is connected. • Off: The server is not connected. • Failed: System tried to connect to the server but the connection failed.
Since	The timestamp of when the server entered the current status
Server Type*	The type of the server

Table 2-20 Servers Blotter Columns (continued)

Column	Description
Last Trade	The timestamp of the last trade processed by the server

2.10 FIX Blotter

The FIX blotter displays FIX sessions registered with the system and their current status.

For a detailed description of all the columns in the blotter, see FIX Blotter Columns on page 45.

FIX alerts are shown in the FIX Alerts Blotter Columns on page 71 blotter under the **Alerts** tab.

You can perform the following actions on this blotter:

- Disconnecting a FIX Session on page 44
- Resetting FIX Sequence Numbers on page 44
- Sorting Data by Column on page 59
- Filtering
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the blotters are displayed in the following ways:

- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64

You can control how the FIX screen data is refreshed:

- Starting and Stopping Updates on page 7
- Screen Refresh on page 7

2.10.1 Disconnecting a FIX Session

You can disconnect individual FIX sessions in the FIX blotter.

To disconnect a FIX session:

1. *(Optional)* Filter the contents of the FIX blotter or search the blotter.
2. Click the **Disconnect** button of the FIX session that you want to close in the Disconnect column.

   The FIX session is ended and the button is grayed out and inactivated.

2.10.2 Resetting FIX Sequence Numbers

You can reset the sender and target FIX sequence numbers from the Integral Monitor.

To reset sequence numbers:

1. *(Optional)* Filter the contents of the FIX blotter or search the blotter.
2. Click the sequence number link of the FIX session that you want to change.

   The FIX Session Management window opens showing the FIX session.
3. Enter new sequence numbers in the applicable fields:
   - **Sender (OA) sequence number**
   - **Expected target sequence number**
4. Click the **Submit** link next to each sequence number value that you want to change.

   A status message is displayed in the FIX Session Management window.
5. When you have finished, click the **Close** button to close the FIX Session Management window and return to the Integral Monitor.

2.10.3 FIX Blotter Columns

For the actions that you can perform on the data in the FIX blotters, see FIX Blotter on page 44.

It may take several seconds for the blotter data to load.

The FIX blotter displays the following columns of information:

Table 2-21 *FIX Blotter Columns*

Column	Description
Version	Version of the FIX protocol that the session is operating under
Sender	The SenderCompID (#49) field of the FIX session
Target	The TargetCompID (#56) field of the FIX session
Server*	The name of the physical server on which the session is running
Server Name*	The name of the virtual server on which the session is running
User*	The ID of the user connected to the FIX session
Enabled	whether the session is enabled
Sender Seq No	The sender sequence number
Target Seq No	The target sequence number
Logged In	whether the FIX session is logged in
Disconnect	For sessions that are currently connected, the **Disconnect** button is active so that you can click it to disconnect the session
IP Address	The IP address of the server on which the session is running
Last Msg Rcd	The date and time of the last FIX message received from the session
Last Msg Sent	The date and time of the last FIX message sent to the session
Role*	Whether the FIX session is acting as an initiator or an acceptor of FIX sessions

Table 2-21 FIX Blotter Columns (continued)

Column	Description
Port	The port number of the server on which the session is running

2.11 Orders Screen

The Orders screen displays two blotters for active, working orders and orders in all states (new, working, partially filled, done, and cancelled).

Click the **Orders** link in the navigation bar to access the Orders screen.

For a detailed description of all the columns in the blotters, see Orders Blotter Columns on page 46.

If you have the correct permissions, you can cancel active, server-managed orders in the Active Orders table with the **Cancel** buttons in the Cancel column.

For strategy orders, you can view the details of the strategy. See Strategy Details on page 49.

You can perform the following actions on the blotters in this screen:

- Sorting Data by Column on page 59
- Filtering
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the blotters are displayed in the following ways:

You can control how the Orders screen data is refreshed:

- Starting and Stopping Updates on page 7
- Screen Refresh on page 7

2.11.1 Orders Blotter Columns

For the actions that you can perform on the data in the Orders blotters, see Orders Screen on page 46.

You can choose which columns are displayed in the Orders blotters. See Choosing Blotter Columns To Display on page 77.

By default, all available columns are displayed in the blotters.

The Orders blotters can display the following columns of information:

Table 2-22 Orders Blotter Columns

Column	Description
Order ID	The order ID (request ID) of the trade. Multiple trades can share the same order ID if the trades originate from the same order.
Originating Order	If the order is a cover order, this is the ID of the order that originated the cover order.
Server*	The name of the physical server where the order was initiated
Server Name*	The name of the virtual server where the order was initiated
Order Type*	Type of the order submitted: ● LIMIT ● LIMIT/OCO (one cancels the other) ● LIMIT/OUO_ABSOLUTE (one updates the other, absolute change) ● LIMIT/OUO_PROPORTIONAL (one updates the other, proportional change) ● MARKET ● MKT (market) ● MKT/OCO (one cancels the other) ● MKT/OUO_ABSOLUTE (one updates the other, absolute change) ● MKT/OUO_PROPORTIONAL (one updates the other, proportional change) ● PQ (previously quoted) ● STOP ● STOP/OCO (one cancels the other) ● STOP/OUO_ABSOLUTE (one updates the other, absolute change) ● STOP/OUO_PROPORTIONAL (one updates the other, proportional change) ● STOPMARKETRANGE ● TRAILING STOP LIMIT
Visibility*	The visibility of the submitted order: ● HIDDEN: The order was hidden from other market participants and managed locally by the trading application. ● DISPLAY: The order was visible to other market participants and could be filled both by the trading application with incoming rates or by other market participants executing trades against the order.
Time In Force	The time in force of the order: ● DAY ● FOK (fill or kill) ● GTC (Good Till Cancelled) ● GTD (Good Till Date) ● IOC (immediate or cancel)
Expiry	The expiry time specified on the order in milliseconds, if any
Channel*	The channel used by the trader user to submit the order. See Channels on page 85 for a complete list of channels.
Submitted Date	The date when the order was submitted. The date format is displayed according to the Setup screen. See Setup Screen on page 73 for more details.
Submitted Time	The time when the order was submitted. The time zone is displayed according to the Setup screen. See Setup Screen on page 73 for more details.

Table 2-22 Orders Blotter Columns (continued)

Column	Description
Last Event Time	The time of the last event on the order, such as trade execution or expiry
Status	The current status of the order
Customer*	The ID of the customer organization
Customer Name*	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
User*	The ID of the customer trader
Buy/Sell*	Whether the dealt currency is bought or sold from the customer's perspective.
CCY Pair*	The currency pair of the order. The dealt currency is shown in bold type.
Order Amount	The amount of the submitted order
Matched Amount	The filled amount of the order, if any
Order Rate	The original requested rate of the submitted order
Average Rate	The average rate of fills against the order, applicable to certain execution types such as VWAP
Execution Type	How trades are executed against the order: • BP (best price) • SWP • VWAP (value-weighted average price)
Expiry Time	The time the order expired or is expected to expire, if any
ExtOrderId	The ID of the order in an external system
Market Range	The market range requested, if applicable
Covered Cpty*	The legal entity of the covered order
Covered Cpty User*	The user that originated the covered order
Originating Cpty*	The legal entity that originated the order
Originating User*	The user that originated the order
Originating Org*	The organization of the originating order
Server Managed*	Whether the order is filled by the server matching system (Y) or the application matching system (N)
Org Account*	The legal entity of the customer organization that submitted the order
Order State*	The current state of the order: • Filled • No Fill • Partial

Table 2-22 Orders Blotter Columns (continued)

Column	Description
Persistent*	whether the order was submitted as a persistent order or not. Persistent orders are active even when the user who submitted the order is offline.
Price Display*	The price display method configured for the prices when the order was submitted: • Best Price • VWAP (value-weighted average price)
Cancel	If you have the correct permissions, you can cancel an active, server-managed order in the Active Orders table with the **Cancel** buttons in this column.
Stream*	The ID of the originating price stream
Min Fill Qty	The minimum fill amount specified on the order, if any
Show Amt	The show amount of the order. Applicable to displayed orders. Differs from the order amount for iceberg orders.
USD Amount	The amount of the order in USD
Strategy*	The execution strategy employed by the order, if any
Match Attempts	The number of times the system attempted to fill the order
Fixing Date	The fixing date of the trade, if any
Deliverable	Whether the trade is deliverable
Custom Spot Spread	The spot spread specified by the request, if any
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
Synthetic Cross	Indicates whether the order was submitted for a synthetic cross currency pair: • Y: Order submitted for a synthetic cross currency pair • N: Order submitted for a market currency pair

2.11.2 Strategy Details

The Order Execution Strategy Detail window lists the details of the strategy applied to the order, if any.

You can view the Order Execution Strategy Detail window in two ways:

- In the Active Orders blotter or All Orders blotter, click the link in the “Strategy” column. See Orders Screen on page 46
- Click an order ID in a blotter in the Monitor Screen on page 7 or Orders Screen on page 46 to open the Order Details window. Click the link in the “Execution Strategy” row.

You can print the strategy details by clicking the **Print** button in the top right of the window.

The Order Execution Strategy Details window displays the following information about a strategy:

Table 2-23 Strategy Details Data

Information	Description
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.
TWAP Slice Interval	Relative time between two slices specified in milliseconds.
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 TopOfBook 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.
TWAP Slice Is FOK	How slices are executed: • Yes=Slices filled as FOK, completely by a single fill from a provider or cancelled. This parameter is used only if the "TWAP Slice Size" is fixed. • No=Partial fills allowed.
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. • Fill @ Market • Cancel Order
Peg Time	Peg time in seconds. For example, ten and a half seconds is represented as "10.5".

Table 2-23 *Strategy Details Data (continued)*

Information	Description
Peg Type	Indicates that the strategy is a pegged order and specifies the peg offset type: ● Primary: Bid if buying, offer if selling ● Market: Bid if selling, offer if buying ● Mid: Midpoint between the bid and the offer ● Primary to Market: First pegged to primary, then over the offset increment interval, moves to the market peg in increments by the offset increment.
Peg Offset	The amount in pips that is added to the price of the peg. Can be positive or negative.
Peg Offset Increment	The fixed amount in pips used to adjust the price offset for primary-to-market pegged orders
Peg Offset Increment Interval	The interval at which the offset increment is applied for primary-to-market pegged orders. Specified in milliseconds.
Peg Offset Randomization	whether 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.

2.12 RFS Screen

The RFS screen displays two blotters for active, streaming RFS and RFS trading activity in all states (new, working, partially filled, done, and cancelled).

Click the **RFS** link in the navigation bar to access the RFS screen.

For a detailed description of all the columns in the blotters, see RFS Blotter Columns on page 52.

You can perform the following actions on the blotters in this screen:

- Sorting Data by Column on page 59
- Filtering
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can change how the blotters are displayed in the following ways:

- Choosing Blotter Columns To Display on page 77
- Changing the Number of Rows in a Blotter on page 64
- Minimizing and Maximizing Tables on page 64

You can control how the RFS screen data is refreshed:

- Starting and Stopping Updates on page 7
- Screen Refresh on page 7

2.12.1 RFS Blotter Columns

For the actions that you can perform on the data in the RFS blotters, see RFS Screen on page 51.

It may take several seconds for the blotter data to load.

You can filter the blotters by the columns indicated by an asterisk (*).

The RFS blotters display the following columns of information:

***Table 2-24** RFS Blotter Columns*

Column	Description
RFS ID	The ID of the originating stream request. Multiple trades can share the same order ID if the trades originate from the same order. Click the ID to open a pop-up window with the RFS Detail Window on page 53.
Server Name	The name of the virtual server where the trade was initiated
Server*	The name of the physical server where the trade was initiated
Channel*	The channel used by the trader user to submit the RFS. See Channels on page 85 for a complete list of channels.
RFS Expiry Time	The time at which the stream expired or is set to expire
Submitted Date	The date that the RFS request was sent
Submitted Time	The time that the RFS request was sent
Last Event Time	The time of the last event on the RFS, such as trade execution, rate update, or expiry
Provider*	The ID of the provider organization
Customer*	The ID of the customer organization
Customer Name*	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
User*	The ID of the customer trader
Trade Type*	Type of the trade: • FXSpot • FXOutright • FXSpotFwd • FXFwdFwd • FXNDF • FXSSP
Sub Trade Type	Currently only used to indication that an “FXOutright” trade is a “WindowForward”.
Tenor	The tenor of the RFS. For swaps, this is the near/far tenors.

Table 2-24 RFS Blotter Columns (continued)

Column	Description
Buy/Sell*	Whether the dealt currency is bought or sold from the customer's perspective.
CCY Pair*	The currency pair of the trade. The dealt currency is shown in bold type.
RFS Amount	The amount of the RFS in the dealt currency
USD Amount	The amount of the RFS in USD
Status	The current status of the RFS: ● Expired: Stream request expired ● Cancelled: Stream request canceled by submitting user ● Submit Failed: Stream request submission failed ● Pending: Trade request pending response from liquidity provider ● Rejected: Trade request rejected by liquidity provider ● Verified: Trade verified by the liquidity provider
Client Rate	The rate at which the client traded (only in the Verified RFS blotter)
Trade Date	The trade date
Value Date	The value date
Fixing Date	The fixing date of the trade, if any
Deliverable	Whether the trade is deliverable
Custom Spot Spread	The spot spread specified by the request, if any
Portfolio ID	For batch trades, the ID of the associated portfolio. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.
FSR*	Whether the trade is a Fixed Spot Roll
USI	The Unique Swap Identifier of the trade
UPI*	The Unique Product Identifier of the trade
Provider LEI	The Legal Entity Identifier of the maker organization
Organization LEI	The Legal Entity Identifier of the taker organization
SEF*	Whether the trade involves SEF member organizations
Synthetic Cross	Indicates whether the request was submitted for a synthetic cross currency pair: ● Y: Request was submitted for a synthetic cross currency pair ● N: Request was submitted for a market currency pair

2.12.2 RFS Detail Window

Click an RFS ID in any RFS blotter to open the RFS Detail window.

You can print the deal details by clicking the **Print** button in the top right of the window.

The RFS Detail window contains the following blotters of information about deals:

- RFS Details on page 54
- SSP Request Columns on page 56
- RFS Events: Audited events for all liquidity providers targeted by the RFS
- Market Snapshot Table on page 32
- MiFID Details: For trades done subject to MiFID regulations.
- Cover Orders: Any orders submitted to cover a trade.
- Originating Order: The order that originated the RFS request.

2.12.3 RFS Details

The RFS Detail table in the RFS Detail Window (see RFS Detail Window on page 53) displays the following information about an RFS trade:

Table 2-25 *RFS Detail Columns*

Column	Description
RFS ID	The ID of the RFS
Deal ID	The ID of the trade executed on the resulting stream
RFS Expiry Time	The date and time that the RFS expired or is expected to expire
Request Channel	The channel that originated the request (see Channels on page 85)
Submitted	The date and time that the RFS was submitted by the customer
Last Event	The timestamp of the last event on the request (the event the resulted in the request's current status)
Customer	The customer account (legal entity) that submitted the request
Customer Name	The full name of customer organization (Although customer names are generally longer and more descriptive than customer IDs, uniqueness is not enforced for customer names. It is possible for two customers with different IDs to have the same name.)
User	The customer user ID that submitted the request
Status	The current status of the RFS: • Expired: Stream request expired • Cancelled: Stream request canceled by submitting user • Submit Failed: Stream request submission failed • Pending: Trade request pending response from liquidity provider • Rejected: Trade request rejected by liquidity provider • Verified: Trade verified by the liquidity provider
Tenor	The specified tenor of the request, if any
CCY Pair	The currency pair of the RFS

Table 2-25 RFS Detail Columns (continued)

Column	Description
Trade Type	Type of the trade: • FXSpot • FXOutright • FXSpotFwd • FXFwdFwd • FXNDF • FXSSP
Buy/Sell	The direction of the request: buy, sell, or two-way
Client Buy/Sell	The direction of the final trade from the customer's perspective. The value is only included for requests with verified trades. Compare to the **Buy/Sell** column that shows the direction of the request. Possible values are: • Buy: Customer bought the dealt currency • Sell: Customer sold the dealt currency • Buy/Sell: Customer bought the dealt currency on the near leg and sold on the far leg • Sell/Buy Customer sold the dealt currency on the far leg and bought on the near leg • N/A: No trade done
RFS Amount	The amount of the RFS in the dealt currency
USD Amount	The amount of the RFS in USD
Base Amount	The final trade's notional amount in the base currency. The amount is only included for requests with verified trades.
Provider	The liquidity providers that were targeted by the RFS
Start Date	Window Forward trades: Start date of the window.
Start Tenor	Window Forward trades: Start tenor of the window.
SubTradeType	Window Forward trades: Indicates if the FX Outright trade is a window forward trade.
FSR	whether the request was submitted for a fixed spot roll
Trade Date	The trade date
Value Date	The value date specified by the request, if any
Fixing Date	The fixing date of the request, if any
Custom Spot Spread	The spot spread specified by the request, if any
Custom Forward Spread	The forward spread specified by the request, if any. For multi-leg trade types, this is for the near leg.
Custom Forward Spread (Far Leg)	The forward spread specified by the request, if any, for the far leg of multi-leg trade types
Organization LEI	The Legal Entity Identifier of the taker organization
Provider LEI	The Legal Entity Identifier of the maker organization

Table 2-25 RFS Detail Columns (continued)

Column	Description
USI	The Unique Swap Identifier of the trade
UPI	The Unique Product Identifier of the trade
Portfolio ID	For batch trades, the ID of the associated portfolio that originated the RFS. Click the ID to open a Portfolio Detail window. See Portfolio Detail Window on page 56.

2.12.4 SSP Request Columns

The SSP table in the RFS Detail Window (see RFS Detail Window on page 53) displays the following information about an RFS request to trade SSP:

Table 2-26 SSP Request Details

Information	Description
Tenor	The tenor of the component trade
Value Date	The value date of the component trade
Customer Buys	The currency and amount sold by the liquidity provider
Customer Sells	The currency and amount bought by the liquidity provider

2.12.5 Portfolio Detail Window

When you upload a portfolio of trades for netting and execution, the system uses the portfolio ID to associate the resulting RFS request, netting trades, and allocated customer trades.

The portfolio ID is shown as a link in the RFS blotters, RFS Detail window, and Deal Detail window. Click the link to open the Portfolio Detail window.

The Portfolio Detail window contains the following tables of information about deals:

- Portfolio Details on page 56
- Deal Details on page 57
- Request Details on page 57

Portfolio Details

The Portfolio Details table shows the information about the portfolio that triggered the RFS request.

Table 2-27 Portfolio Details

Field	Description
Portfolio ID	The ID of the portfolio of customer trades

Table 2-27 Portfolio Details (continued)

Field	Description
Status	The current status of the portfolio. Currently, the only status is "Allocated".
Submitted (timestamp)	The date and time when the portfolio was submitted for netting and execution
Last Event (timestamp)	The date and time of the event that resulted in the portfolio's current status
Trade Date	The trade date of the portfolio
Currency Pair	The currency pair of the customer trades in the portfolio
Customer (org)	The ID of the customer organization that submitted the portfolio
User	The user ID of the customer who submitted the portfolio
Netting Plan	The plan used to net the portfolio. Possible values are: ● Simple ● Complex ● No Netting

Deal Details

The Deal Details table shows the final, allocated customer trades that were executed in the portfolio.

Table 2-28 Deal Details Table

Field	Description
Deal ID	The deal ID of the customer trade. Click to open a window with details (see Deal Ticket Details on page 19).
CCY Pair	The currency pair of the trade
Value Date	The value date of the trade
Dealt B/S	Whether the dealt currency of the trade is bought or sold from the perspective of the trade's account
Dealt CCY	The dealt currency of the trade
Dealt Amt	The amount of the dealt currency
Base Amt	The amount of the base currency
Term Amt	The amount of the term currency

Request Details

The Request Details table shows a summary of the RFS request that was submitted to execute the netted portfolio with a link to open an RFS Detail popup window with more information.

Table 2-29 Request Details

Field	Description
ID	The ID of the RFS request. Click to open a window with details (see RFS Detail Window on page 53).
Customer	The ID of the account (legal entity) that submitted the request
Status	The current status of the request: • Submitted • Active • Expired • Trade Attempted • Cancelled • Verified
Last Event (timestamp)	The timestamp of the event on the request that resulted in the request's current status
Amount	The requested amount

CHAPTER 3

Working with Monitor Data

3.1 Introduction

The Monitor provides a rich set of tools to help you work effectively and make effective business decisions with the large amounts of dynamic data that the Monitor presents.

- Sorting Data by Column on page 59
- Searching Blotters on page 59
- Searching Globally by Deal/Order ID on page 60
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

3.2 Sorting Data by Column

You can sort the contents of a blotter by clicking the column heading in one or more columns. Click the column heading to toggle between ascending and descending sort. An arrow appears next to the column heading to indicate how the column is sorted.

3.3 Searching Blotters

You can search the contents of certain columns in detail blotters.

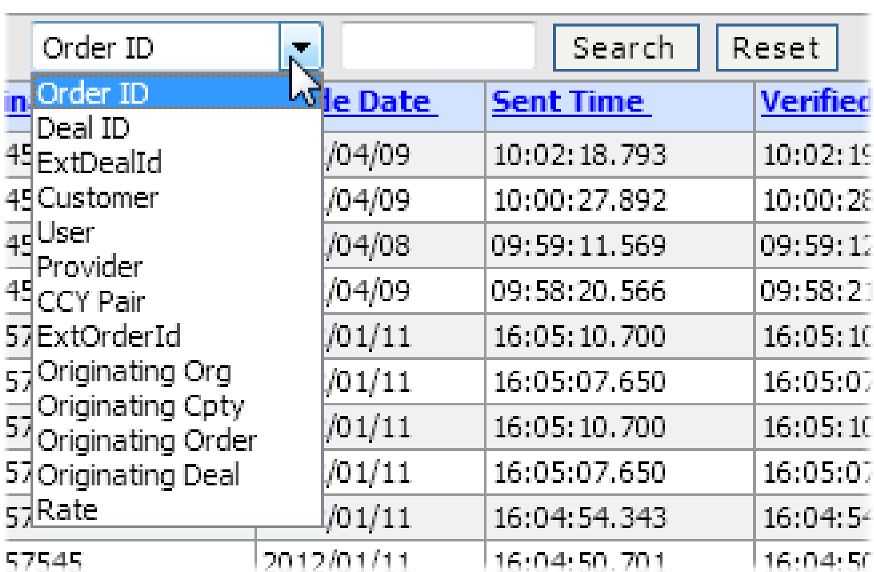


Figure 3-1 *Search Tools*

To search a column of a detail blotter:

1. Choose a column to search from the drop-down list next to the **Search** and **Reset** buttons in the blotter's title bar.
2. Enter your search criteria in the field next to the drop-down list.
3. Click **Search**.

   The blotter updates to display only those rows that contain data that match your search criteria.

To clear your search and show all rows, click **Reset** and then click **Search**.

3.4 Searching Globally by Deal/Order ID

In addition to searching the contents of columns in detail blotters, you can quickly search for deals and orders by their ID from any Monitor screen.

To search for a deal or order by ID:

1. Choose "Deal ID", "Order ID", or "Portfolio ID" from the drop-down list in the menu bar.
2. Enter the ID in the field next to the drop-down list.

   NOTE: Use a single asterisk (*) as a wildcard character at the end of your search text to search for a range of IDs. For example, a deal ID search for "FXI21345*" finds all deals with an ID starting with FXI21345. You must use only one asterisk at the end of your text. The searches "*2345" and "*21345*" yield no results.

3. Click **Go**.

   A window opens with the details of the specific deal or order.

3.5 Filtering Overview

You can filter the data in the blotters in the following ways to focus your view of your business activity:

- Filtering Data by Column on page 60
- Filtering Data by Multiple Currency Pairs on page 61
- Filtering Data by Time Period on page 62
- Persistent Filters on page 77

3.5.1 Filtering Data by Column

You can filter the contents of a blotter dynamically by the values in certain columns. The Monitor keeps your filter setting until you clear it or you log out.

The columns that you can filter have a dark, downward pointing arrow in their heading.

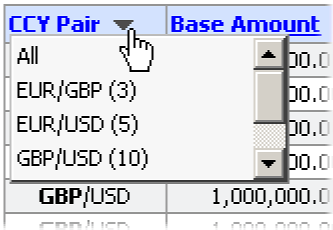


Figure 3-1 *Column Filter Drop-Down Menu*

To filter a blotter by column:

1. Click the dark arrow in the column heading. Not all columns offer filtering.

   A drop-down menu appears with the items in the column. If the blotter is already being filtered by an item, the item appears in bold in the menu. If the column is empty, the drop-down menu is also empty.

2. Click an item in the drop-down menu.

   The blotter updates to display only those rows that contain the item you selected. To close the filtering menu without making a selection, click anywhere in the Monitor screen.

To clear the filtering, select **All** from the menu. To clear all filters including response time and time period, click the **Reset** button in the blotter's title bar.

To configure filters that are always active even after you log out, see Persistent Filters on page 77.

3.5.2 Filtering Data by Multiple Currency Pairs

You can filter a blotter by more than one currency pair.

NOTE: This feature is not available for Microsoft Internet Explorer and Edge browsers.

To filter a table by multiple currencies:

1. Open the filter drop-down list from the **CCY Pair** column heading.
2. Hold down the Ctrl key to select individual currency pairs and the Shift key to select groups of currency pairs.
3. After you have chosen the currency pairs, move your mouse pointer out of the drop-down list.

   The table updates to show only items with the currency pairs that you selected.

   The drop-down list shows filtered currency pairs in bold.

To clear the filtering, select **All** from the menu. To clear all filters including response time and time period, click the **Reset** button in the blotter's title bar.

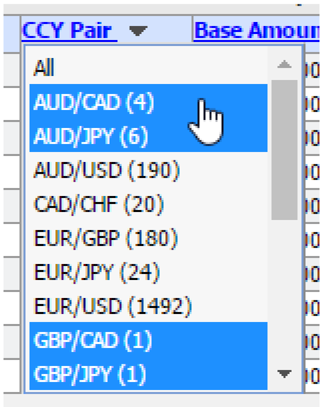


Figure 3-1 *Choosing Multiple Currency Pairs*

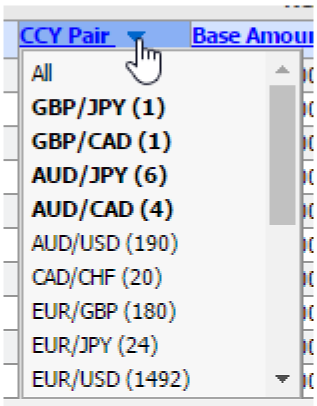


Figure 3-2 *Showing Filtered Currency Pairs*

3.5.3 Filtering Data by Time Period

You can filter the time period of the items in a blotter by selecting a value from the **Period:** drop-down list in a blotter's title bar.

The result of your filter affects the data in reports and downloads. See Generating Blotter Reports on page 62 and Downloading Data to a File on page 63 for more details.

Figure 3-1 *Period Filter Drop-Down List*

3.6 Generating Blotter Reports

To generate a report of the blotter's contents:

1. *(Optional)* Filter the contents of the blotter or search the blotter. See Filtering Data by Column on page 60, Filtering Data by Time Period on page 62, and Searching Blotters on page 59 for details.

2. Click the report icon ( ) in the blotter's title bar.

   A new window opens with the report contents.

You can print the report by clicking the print icon ( ) in the report's title bar.

For more sophisticated reports of data beyond the scope of the blotters, see Reports on page 65.

3.7 Downloading Data to a File

You can download the blotter's contents to a file.

How you have filtered the blotter contents determines the data that is downloaded. See the following for information about:

- Filtering Data by Column on page 60
- Filtering Data by Time Period on page 62
- Searching Blotters on page 59
- Persistent Filters on page 77

To download the blotter's contents to a "CSV" on page 83 file:

1. *(Optional)* Filter the contents of the blotter or search the blotter.
2. Click the download icon ( ) in the blotter's title bar.

   A File Download dialog opens.
3. Click **Save**.

   A Save As dialog opens.
4. Navigate to the directory where you want to save the file.
5. Enter the file name in the **File name:** field.
6. Click **Save**.

CHAPTER 4

Customizing Your Monitor Screen

4.1 Introduction

You can customize your view of the Monitor screen in the following ways:

- Minimizing and Maximizing Tables on page 64
- Changing the Number of Rows in a Blotter on page 64
- Choosing Blotter Columns To Display on page 77

4.2 Minimizing and Maximizing Tables

You can minimize and maximize blotters to customize your monitor display by clicking the minimize/maximize toggle button (/) in the blotter's title bar.

4.3 Changing the Number of Rows in a Blotter

You can change the number of rows in a blotter by selecting a value from the **Rows:** drop-down list in blotter's title bar. The Monitor retains your configuration as long as you are logged in.

CHAPTER 5

Reports

5.1 Introduction

The Reports Index screen gives you to access the various reports in the Integral Monitor to examine the data in the system that may fall beyond the scope of the blotters in the Monitor screen.

You can download the results of all reports to a CSV file. See Report Download on page 69 for details.

The Integral Monitor provides the following reports:

- Dealing
  - Deal Reports on page 65
  - Order Report on page 66
- Provider Report on page 67
- User Session Report on page 68

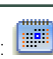
For information about generating simple reports from individual blotters in the Monitor, see Generating Blotter Reports on page 62.

5.2 Deal Reports

You can generate a report from all the deals in the system with the Deal report.

To narrow the scope of your report, you can filter the trades using the following criteria in the Deal Reporting Criteria screen (**Reports > Deal Report**):

Table 5-1 *Report Criteria*

Criteria	Report Screen Element	Optional/Required
Deal status	**Deal Status** drop-down list	Required
The specific deal ID	**Deal ID** field	Optional
The liquidity provider organization	**Provider Organization** field or drop-down list	Optional
The customer organization	**Customer Organization** field or drop-down list	Optional
Trade date range	**Trade Date** fields and Calendar icons: 	Required
Trade time range	**Trade Time** fields and time zone drop-down lists	Optional
Base and variable currencies	**Base Currency** and **Variable Currency** drop-down lists	Optional
Full or abbreviated report results	**Full Information** checkbox	Optional

To generate a deal report:

1. Navigate to the Deal Reporting Criteria screen (**Reports > Deal Report**).
2. Specify the search criteria.

   The to and from dates and times that you specify are inclusive.
3. Click the **Run** button.

A report appears with the trades matching your search criteria. Trades are grouped by their originating order ID. You can click the deal ID links in the report to view the deal ticket information.

See Report Download on page 69 for instructions on downloading the report results.

To print the report results, click the **Print** button.

The information in the abbreviated report results is the same as the information in the corresponding detail blotter in the Monitor screen:

- Exception Blotter Columns on page 11
- Rejected Trade Blotter Columns on page 14
- Verified Trade Blotter Columns on page 17

The full report results include the originating order type, time in force, and visibility, and performance information from the system snapshot. See System Snapshot Table on page 33.

5.3 Order Report

The Order report allows you to search through all the orders in the system. To narrow the scope of the report, you can filter the orders using the following criteria:

Table 5-2 *Report Criteria*

Criteria	Report Screen Element	Optional/Required
The specific order ID	**Order ID** field	Optional
The customer organization	**Customer Organization** field or drop-down list	Optional
Order date range	**Order Date** fields and Calendar icons:	Required
Order time range	**Order Time** fields and time zone drop-down lists	Optional
Base and variable currencies	**Base Currency** and **Variable Currency** drop-down lists	Optional

To generate an Order report:

1. Navigate to the Order Report Criteria screen (**Reports > Order Report**).
2. Specify the search criteria.

   The to and from dates and times that you specify are inclusive.
3. Click the **Run** button.

   A report appears with the orders matching your search criteria. You can click the deal ID links in the report to view the deal ticket information. The information in the report results is the same as shown in the Orders blotters. See Orders Blotter Columns on page 46.

See Report Download on page 69 for instructions on downloading the report results.

To print the report results, click the **Print** button.

5.4 Provider Report

The Provider report shows a provider's connection and rate status for specified time.

Table 5-3 *Report Criteria*

Criteria	Report Screen Element	Optional/Required
The liquidity provider ID	**Provider Organizations** field	Optional
Date range	**Dates From** and **To** fields and Calendar icons: 	Optional
Time range	**Time From** and **Time To** fields and time zone drop-down lists	Optional

To generate a Provider report:

1. Navigate to the Provider Reporting Criteria screen (**Reports > Provider Report**).
2. Specify the search criteria.
3. Click the **Run** button.

The report is a graph that shows the provider's connection and rate status as On, Stale, or Off for the specified time period.

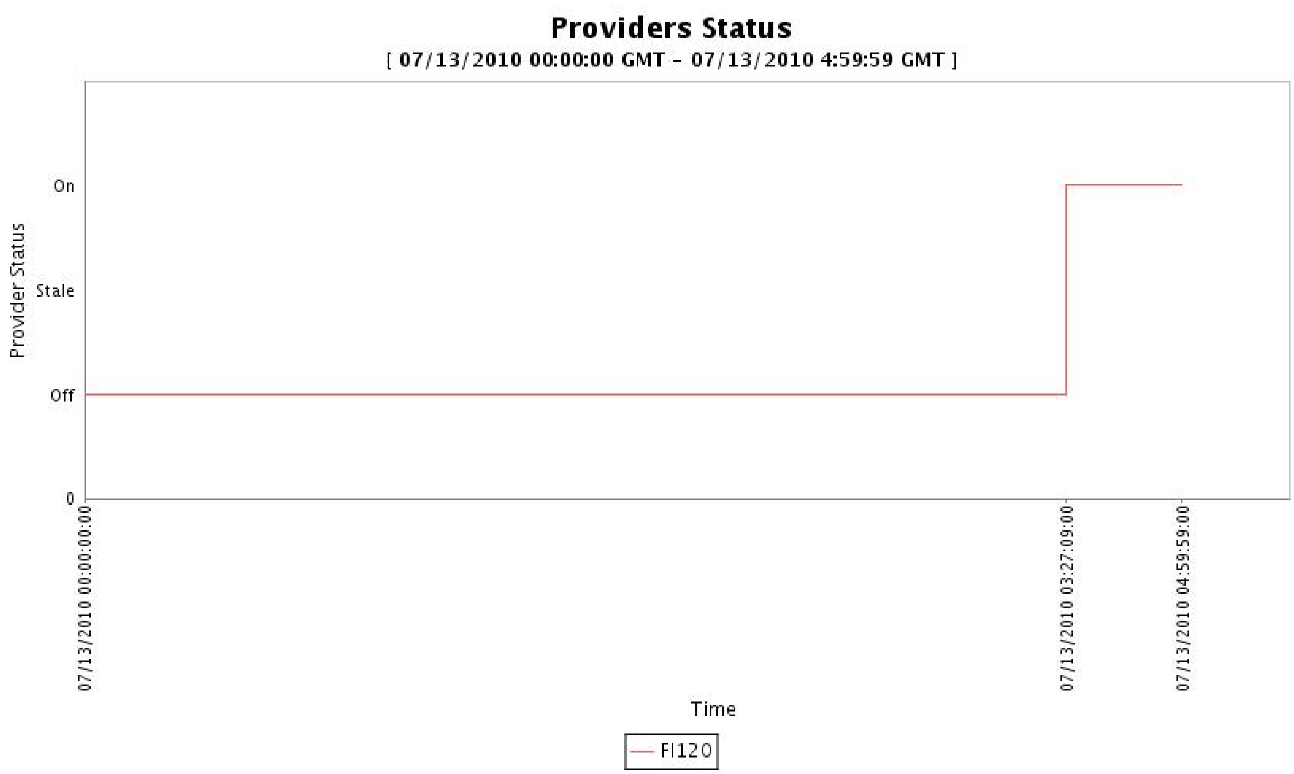


Figure 5-1 *Provider Report Result*

5.5 User Session Report

The User Session report allows you to search through all the user sessions in the system, both current and historical.

To narrow the scope of the report, you can filter the sessions using the following criteria:

Table 5-4 *Report Criteria*

Criteria	Report Screen Element	Optional/Required
The user ID	**User** field	Required. You must specify at least this field or the **Organization** field
The customer organization	**Organization** field	Required. You must specify at least this field or the **User** field
Date range	**Date** fields and Calendar icons:	Required

To generate a User Session report:

1. Navigate to the User Session Reporting Criteria screen (**Reports > User Session Report**).
2. Specify the search criteria.
3. Click the **Run** button.

   A report appears with the sessions matching your search criteria. For a description of the information in the report results see User Session Report Results on page 68.

See Report Download on page 69 for instructions on downloading the report results.

To print the report results, click the **Print** button.

5.6 User Session Report Results

The User Session report displays results in a table with the following information:

Table 5-5 *Report Results*

Label	Description
Application	The user's trading application
Organization	The ID of the customer organization
User	The user's ID in the system
Login Time	The date and time when the user first logged in
Logout Time	The date and time when the user last logged out. If the user is currently on line, the field displays "N/A".
Last Accessed	The date and time of the last user event audited before the report was run. If the user logs out, the last access time is the log-out time.

Table 5-5 Report Results (continued)

Label	Description
Session End Type	How the session ended: ● Online: The session is still alive. ● Session Timed Out: The session was timed out. ● User Logout: The user logged out. ● Forced Out: An administrative user forced the user to log out. ● Not known: The user's session was ended for an unknown reason.
Trade #	The number of trades done by the user
USD Amount	The total notional in USD of the trades done by the user

5.7 Report Download

You can download the results of most reports as a CSV file from the report results screen.

To download the report results:

1. Click the **Download** button on the report results screen.

   A Save As dialog opens.
2. Choose the location to which you want to save the file.
3. If you want to change the file's default name, enter it in the **File name:** field.
4. Click the **Save** button.

   The file is saved as a CSV file.

5.8 Calendars

Where you can enter a dates in the report criteria, you can select those dates with a calendar pop-up window.

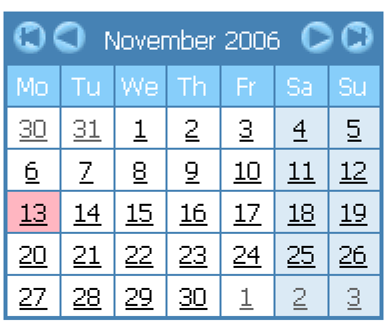


Figure 5-1 *Calendar Popup Window*

To enter a date with a calendar:

1. Click the calendar icon ( ) next to the date field.

   The calendar opens displaying the current month.
2. Navigate to the desired month using month and year arrows.

3. Click a date in the calendar.

   The calendar closes and the date that you selected is entered in the date field.

CHAPTER 6

Alerts Screen

6.1 Introduction

The Alerts screen displays a blotter for FIX alerts and a blotter for general system alerts.

Click the **Alerts** link in the navigation bar to access the Alerts screen.

For a detailed description of all the columns in the blotters, see:

- FIX Alerts Blotter Columns on page 71
- Alerts Blotter Columns on page 72

If you have the correct permissions, you can cancel active, server-managed orders in the Active Orders table with the **Cancel** buttons in the Cancel column.

You can perform the following actions on the blotters in this screen:

- Sorting Data by Column on page 59
- Filtering
  - Filtering Data by Column on page 60
  - Filtering Data by Time Period on page 62
- Searching Blotters on page 59
- Generating Blotter Reports on page 62
- Downloading Data to a File on page 63

You can control how the Orders screen data is refreshed:

- Starting and Stopping Updates on page 7
- Screen Refresh on page 7

6.2 FIX Alerts Blotter Columns

For the actions that you can perform on the data in the FIX blotters, see FIX Blotter on page 44.

It may take several seconds for the blotter data to load.

The FIX Alerts blotter displays the following columns of information:

Table 6-1 *FIX Alerts Blotter Columns*

Column	Description
Session	The ID of the session that originated the alert
Server*	The name of the physical server on which the session is running
Server Name*	The name of the virtual server on which the session is running

Table 6-1 FIX Alerts Blotter Columns (continued)

Column	Description
User*	The ID of the user connected to the FIX session
Received Time	The time that the alert was received
Message Type*	The FIX message type that prompted the alert or error message
Message*	The text of the alert or error message
External ID	The ID, if any, associated with the incoming message by an external client

6.3 Alerts Blotter Columns

For the actions that you can perform on the data in the Alerts blotter, see Alerts Screen on page 71.

It may take several seconds for the blotter data to load.

The Alerts blotter displays the following columns of information:

Table 6-2 Alerts Blotter Columns

Column	Description
Server Name*	The name of the virtual server on which the alert was raised
Server*	The name of the physical server on which the alert was raised
Customer*	The customer organization associated with the alert
User*	The customer user associated with the alert
Date	The date that the alert was received
Time	The time that the alert was received
Reason	The reason that the alert was raised
Provider*	The provider associated with the alert
CCY Pair*	The currency pair associated with the alert
Channel*	The application component associated with the alert
Client Version*	The version of the trading application associated with the alert

CHAPTER 7

Setup Screen

7.1 Introduction

The Setup screen allows you to configure how the Integral Monitor displays information and how alerts are triggered and delivered.

Only users with Admin permission can view and edit the Setup screen.

> **NOTE:** Remember to click the **Save** button before you navigate to another screen or your changes will be lost.

The screen groups related settings into panels:

- General Settings on page 73: Display preferences
- Alerts on page 74: Configuring sounds and popups for exception trades and others
- Alerts: Blotter Display Preferences on page 76: Sounds and colors for new items in blotters
- Show or Hide Blotters on page 76: Show or hide blotters on the Monitor screen
- Choosing Blotter Columns To Display on page 77: Choosing and arranging the columns displayed in the blotters
- Persistent Filters on page 77: Filtering the data shown in the Exception, Rejected, and Verified blotters

7.2 General Settings

> **NOTE:** Remember to click the **Save** button before you navigate to another screen or your changes will be lost.

With the proper permissions, you can configure how Integral Monitor displays information with the following settings:

Table 7-1 *General Settings*

Label	Setting
Reporting Currency	The reporting currency in which the trade amount is calculated. The trade amount is converted to the reporting currency with the live cross rate when the trade is done. USD is the default reporting currency. This is read-only and is displayed for informational purposes only.
Roll Time	The roll time as set for each application. This is read-only and is displayed for informational purposes only.
Display Time Zone drop-down list	The time zone in which you want to for times shown in the monitor. By default, this shows the time zone of the database.

Table 7-1 *General Settings (continued)*

Label	Setting
Date Format drop-down list	The date format in which you want to show dates
Time Format drop-down list	The time format in which you want to see times displayed in reports
Blotter Time Format drop-down list	The time format in which you want to see times displayed in the blotters
Thousands & Decimal Separator drop-down list	The characters you want the Monitor to use to indicate thousands and decimals

7.3 Alerts

> **NOTE:** Remember to click the **Save** button before you navigate to another screen or your changes will be lost.

You can configure how Integral Monitor alerts you of certain situations with the following settings in the Setup screen.

You choose how Integral Monitor alerts you by selecting the following checkboxes:

- Select the **Sound** checkbox for a sound to play.
- Select the **GUI** checkbox for an alert in a popup window or highlight color in a blotter.
- Select the **Email** checkbox to send the alert by email to all the addresses listed in the **Alert Email Addresses** field. Some alerts include an additional **Reminder** checkbox that you select to send reminder email alerts every five minutes as long as the alert condition persists. Additionally, you can filter the customer organizations who receive email alerts. See Persistent Filters on page 77.

Table 7-2 *Alerts*

Label	Description
Alert Email Addresses field	Alert email addresses, each address separated by a semicolon If the email alert is selected for an alert, an email is sent to all the defined addresses when the alert condition is triggered.
Dealing	
Label	**Description**
Average Rejection Rate greater than or equal to	Triggered when the average rejection rate equals exceeds the defined threshold. The rejection rate is calculated as a ratio of rejected deals to the total of done, failed, and pending deals. You enter the value as a percentage (%). The maximum value is 100. The minimum value is 1. The alert email has the following message: Average rejection rate exceeds *{rejection rate threshold}* at *{timestamp}*.

Table 7-2 Alerts (continued)

Label	Description
Exception Deals: Failed Deal	Triggered when a trade cannot be completed because of an error in the deal execution workflow and is added to the Exception blotter (see Exception Trades on page 10).
Exception Deals: Deal Verification Time-Out	Triggered when a liquidity provider does not respond with a verification or rejection before the time-out period and the trade is added to the Exception blotter (see Exception Trades on page 10).
Exception Deals: Client Acknowledgement Time-Out	Triggered when the trading application does not respond with a trade confirmation and the trade is added to the Exception blotter (see Exception Trades on page 10).
Deal Verified	For GUI colors and sound alerts, see Alerts: Blotter Display Preferences on page 76. Email sent when a trade is added to the Verified blotter (see Verified Trades on page 16).
Deal Rejected	For GUI colors and sound alerts, see Alerts: Blotter Display Preferences on page 76. Email sent when a trade is added to the Rejected blotter (see Rejected Trades on page 13).
Providers	
Label	Description
Provider Offline	Triggered when the provider is offline or out of trading hours. The alert email has the following message: *{Provider Name}* is offline at *{timestamp}*.
Provider Stale	Triggered when the rate stream is stale for the defined time period. A rate is considered stale if no rate update is received from the provider for a certain time period. The alert email has the following message: *{Provider Name}* is stale for the last *{# of minutes}* at *{timestamp}*.
Connection Failed	Triggered when the provider fails to make a connection or an existing connection drops. The alert email has the following message: Not able to connect to *{Provider Name}* at *{timestamp}*.
Connection Latency	Triggered when the network latency to providers exceeds the defined time period. The alert email has the following message: *{Provider}* latency exceeds *{latency threshold}* millisecond at *{timestamp}*.
Rejection Rate	Triggered when the provider's rejection rate exceeds the defined threshold. The alert email has the following message: *{Provider}* rejection rate exceed *{rejection rate threshold}* at *{timestamp}*.
Total Rates Per Second	Triggered when the provider's rate update per second exceeds the defined threshold. The alert email has the following message: *{Provider}* rate update per second exceed *{rate update threshold}* at *{timestamp}*.
Customers	

Table 7-2 Alerts (continued)

Label	Description
Label	Description
Number of Online Users	The number of online users indicates the load on the system. This alert is triggered when the number of online users exceeds the defined number. The alert email has the following message: Number of online users exceeds *{threshold}* at *{timestamp}*.
Number of Trading Users	The number of trading users indicates trading activity and the load on the system. This alert is triggered when the number of trading users exceeds the defined number. Trading users are defined as users who have executed trades in their current session. The alert email has the following message: Number of trading users exceeds *{threshold}* at *{timestamp}*.
Connection Latency	Triggered when the network latency to the customer exceeds the defined time period. The alert email has the following message: User *{UserName}* of *{CounterpartyName}*: latency exceeds *{threshold}* millisecond at *{timestamp}*.
FIX Sessions	
Label	Description
FIX Session Status	• FIX Connected: Send email when the FIX session connects or reconnects. • FIX Disconnected: Send email when the FIX session disconnects.

7.4 Alerts: Blotter Display Preferences

NOTE: Remember to click the **Save** button before you navigate to another screen or your changes will be lost.

You can configure the blotters to alert you of new items with the following settings in the Blotter Display Preferences panel in the Setup screen.

1. Use the **Default** checkboxes to enable or disable default sounds and special GUI colors for Available-list customers when shown (when you have clicked the **Available and Watched** radio button in the Customers section of the Filters panel).
2. You can override the default settings for watched customers with the drop-down lists in the **Watched** columns:
   - Choose “Default” to use the default setting.
   - Choose a sound or color to override the default setting.
   - Choose “None” to override the default setting with no sound or no special color.

7.5 Show or Hide Blotters

You can show or hide blotters to customize your view of the Integral Monitor screen.

To show or hide a blotter:

1. Click **Setup** in the navigation bar.

2. In the Blotter Preference section, do one of the following for the each of the blotters listed:
   - Select the **Enabled/Disabled** checkbox to show the blotter.
   - Clear the **Enabled/Disabled** checkbox to hide the blotter.
3. Click **Save**.

7.6 Choosing Blotter Columns To Display

You can choose the columns that are displayed and the order in which they are displayed in the following blotters:

- Exception Trades on page 10
- Rejected Trades on page 13
- Verified Trades on page 16
- Providers on page 39
- Customers on page 41
- Orders Screen on page 46
- RFS Screen on page 51

To choose and arrange the columns in the blotters:

1. Click **Setup** in the menu bar.
2. In the Blotter Preferences section, click the **Customize Columns** link of the blotter than you want to configure.

   A Customize Columns page opens that lists the columns in the blotter.
3. Choose the columns that you want to display or hide:
   - Click the columns you want to display in the **Available Columns** on the left and click the **Add>>** button to move them to the **Selected Columns** list on the right.
   - Click the columns you want to hide in the **Selected Columns** list on the right and click the **<<Remove** button to move them to the **Available Columns** list on the left. You cannot hide all columns in the blotters. If you remove all columns from the **Selected Columns** list, all columns are displayed.
4. Arrange the columns by click a column in the **Selected Columns** list and using the up and down arrow buttons next to the list to move the column up or down. The order of the column in the list from top to bottom determines the order in which the column is shown in the blotter from left to right.
5. Click **Save**.

7.7 Persistent Filters

NOTE: Remember to click the **Save** button before you navigate to another screen or your changes will be lost.

You can better focus on important data by filtering the trades that appear in all blotters by the following trade information:

- Filtering by Customer on page 78
- Filtering by Notional Amount on page 78
- Filtering by Trade Type on page 79

When enabled, these filters are always active whenever you log in and are applied before any blotter-specific dynamic filters (see Filtering Data by Column on page 60).

7.7.1 Filtering by Customer

You can choose specific customers to watch in blotters and trigger alerts and customers to hide:

- Watch-list customers are always shown in blotters. Users specify new display and sound options for watched customers in the Blotter Display Preferences section (Alerts: Blotter Display Preferences on page 76) .
- Hide-list customers are always hidden from blotters. Hidden customers are still included in report results.

Filtering by customer applies to the Customers blotter as well as trade blotters.

To filter the data in the blotters by customer name:

1. Click **Setup** in the menu bar.
2. In the Filters/Customers section, click one of the following:
   - **Available and Watched**: Show customers from the **Available** list and the **Watch List**.
   - **Watched Only**: Show only customers in the **Watch List**. Hide all customers in the **Available** list and the **Hide List**.
3. Choose the specific customers for the **Watch List** and **Hide List**:
   - Click the customers you want to filter in the **Available** list and click the **Add>>** button to move them to the list on the right.
   - Click the columns you want to hide in the **Watch List** or **Hide List** and click the **<<Remove** button to move them to the **Available** list.
4. Click **Save**.

7.7.2 Filtering by Notional Amount

You can choose to filter out all trades and email alerts for trades less than a certain notional amount. Filtering by notional amount applies to Orders blotters as well.

To filter the trades in all blotters by notional amount:

1. Click **Setup** in the menu bar.
2. In the Filters/Amount section, do one of the following:
   - To enable the filter, select the **Enabled/Disabled** checkbox.
   - To disable the filter, clear the **Enabled/Disabled** checkbox.
3. Choose how email alerts are filtered:
   - Select the **Filter email alerts** checkbox to send email alerts for amounts greater than the specified amount.
   - Clear the **Filter email alerts** checkbox to send email alerts for any amount.
4. Enter the notional amount over which trades are excluded from the blotters in the **Less than** field. When the filter is enabled, the blotters only show trades with a notional amount less than this amount.
5. Enter the notional amount under which trades are excluded from the blotters in the **Greater than** field. When the filter is enabled, the blotters only show trades with a notional amount greater than this amount.

6. Click **Save**.

7.7.3 Filtering by Trade Type

You can choose to filter the trades shown in all blotters by trade type. By default, all checkboxes are selected. If you clear a checkbox, that trade type is removed from all blotters. These filter settings remain in effect after you log out and are applied every time you log in.

To filter the trades in all blotters by trade type:

1. Click **Setup** in the menu bar.
2. In the Filters/Trade Types section, do the following:
   - Select the checkboxes of the trade types that you want to show in all blotters.
   - Clear the checkboxes of the trade types that you want to remove from all blotters.
3. Click **Save**.

CHAPTER 8

How To Use the Online Help

8.1 Introduction

To find the information you need, the help system provides the following tools:

- How the Help System Is Organized on page 80
- Using the Table of Contents on page 80
- Using the Index on page 80
- Using the Full-Text Search on page 81

8.2 How the Help System Is Organized

The help window is divided into two browser frames:

- Navigation Frame

  This frame on the left of the help window contains the table of contents, index, and full-text search. By default, the navigation frame displays the table of contents when you first open the help system.

- Content Frame

  The large frame on the right of the help window displays the help topics that you choose in the navigation frame and link to from other topics.

8.3 Using the Table of Contents

The table of contents groups help topics by the functional areas in the system.

For example, if you want to view topics related to user preferences, click **Contents** in the navigation frame and then click the **Preferences** item in the table of contents.

8.4 Using the Index

The index contains a list of keywords that are linked to help topics.

To navigate to a topic using the index:

1. Click the **Index** tab.
2. Either type the word you are looking for in the field or scroll through the index list.
3. Click the index keyword.

If only one topic contains the keyword, that topic appears in the content frame. If more than one topic contains the keyword, a pop-up list opens with the topics. Click a topic in the pop-up list and it appears in the content frame.

8.5 Using the Full-Text Search

The help system allows you to search the text of all topics in the system for a particular word.

To search the help:

1. Click **Search** in the top frame.
2. Type the word or phrase you are looking for in the field.
3. Press the Enter key.

   If topics containing your search criteria are found, those topics are listed with links and ranked by relevance.

8.5.1 Root Word Searches

The search function looks for the word you entered and any variants. For example, if you search for `trade`, the search results include all topics that contain the grammatical variations `trader`, `trade`, `trades`, and `trading`.

To search for a specific keyword, enclose the keyword in double quotes. For example, to search for topics containing the word `trades` and not the many grammatical variations, you would enter “`trades`” (including quotes).

8.5.2 Search Operators

Or

To look for topics that contain any of your search keywords, use either spaces, the vertical bar character, or the *or* operator.

For example, to find topics that contain the word `pop-up` or the word `trade`, you would enter one of the following:

- `pop-up trade`
- `pop-up | trade`
- `pop-up or trade`

And

To look for topics that contain all your search keywords, use the addition sign (+) or the `and` operator.

For example, to find topics that contain both the words `pop-up` and `trade`, you would enter one of the following:

- `pop-up + trade`

- `pop-up and trade`

Exclusion

To exclude keywords from your search, use the `not` operator.

For example, to find topics that contain the word `pop-up` but not `trade`, you would enter:

```
pop-up not trade
```

APPENDIX A

Glossary

A.1 Glossary

best quote strategy

A liquidity provider's *best quote strategy* determines how the system handles the lag between new quotes and counterparty acceptance.

When a counterparty accepts a quote, network latency can result in several new quotes being available in the time it takes for the provider organization to receive the counterparty's acceptance of the original and still valid quote. The liquidity provider can choose how the system handles the counterparty's quote acceptance with regards to new quotes:

- Same Quote: Always send the same quote accepted by the counterparty
- Same Price/Better Size: Send a newer quote with the same price and same or larger size as the original quote
- Better Price/Better Size: Send a newer quote with the same or better price and same or larger size

channel

A *channel* is the user-interface component or application that originated the deal.

CSV

Comma Separated Values

A CSV file is a platform- and application-portable representation of data. Each line in the file is one entry or record. Fields are separated by commas.

Spreadsheet applications 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.

VWAP

volume-weighted average price

A trade execution strategy for filling orders. For VWAP execution, the trading application executes the limit order with prices that achieve an average execution price better than or equal to the limit price. The trading application matches with a price worse than the limit price if and only if there is no better price available and the average execution price remains better than or equal to the limit price. In this way, you achieve immediacy of execution and optimize based on the all the available prices.

Compare with *best price* execution where only prices that better or equal the limit price of the order are executed.

APPENDIX B

Concepts

B.1 Channels

The Monitor uses channels to indicate the trading application and specific UI component that was used to execute a trade or submit an order.

Table B-1 *Channels*

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
ANDROID/ESP/BOARD	ANDROID	OCX	ESP	BOARD(Board)	Android Phone ESP Board
API/Allocation	API	FXI	Manual	OCX	API Allocation
API/Amend	API	FXI	Manual	OCX	API Amend
API/CreditEntry	API	API	Trade Entry for Credit	NA	Trade Entry for Credit
API/REST/ESP	API REST	UIG	ESP	API	API Rest ESP
API/REST/RFS	API REST	UIG	RFS	API	API Rest RFS
API/TradeEntry	API	API	Trade Entry	NA	Trade Entry
API/WS/ESP	API WS	UIG	ESP	API	API WS ESP
API/WS/RFS	API WS	UIG	RFS	API	API WS RFS
Admin/CSV	Admin	FXI	Manual	CSV	Admin Manual CSV
Admin/Manual	Admin	FXI	Manual	HTML	Admin Manual
Admin/Manual/AutoRoll	Admin	FXI	AutoRoll	Admin	Admin Auto Roll
Admin/Net	Admin	FXI	Net	NA	Admin Net
Android/ESP/BOARD	ANDROID	OCX	ESP	BOARD(Board)	Android Phone ESP Board
BA/ESP	BA	BA	ESP	NA	Broker ESP Cover

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
BA/ESP/COPY	BA	ESP	Copy	Fill At Market	Broker ESP Copy Order
BA/ESP/FM	BA	BA	ESP	Fill At Market	Broker ESP Auto Cover
BA/ESP/UncoveredRisk	BA	BA	ESP	NA	Uncovered Risk
BA/RFS	BA	BA	RFS	NA	Broker RFS Cover
CSDK	CSDK	FXI	ESP	NA	SDK ESP
ClientSDK	CSDK	FXI	ESP	NA	SDK ESP
DNET	DNET	FXI	ESP	NA	FXI .NET ESP
DNET/AOP	DNET	FXI	ESP	AOP(Advanced Orders Panel)	FXI .NET ESP Advanced Orders
DNET/CSV	DNET	FXI	Manual	CSV	FXI .NET Manual CSV
DNET/DO	DNET	FXI	Order	Draft Orders	FXI .NET Draft Orders
DNET/ENA/FM	DNET	FXI	Expired None Alert	Fill At Market	FXI .NET Alert
DNET/EPA/FM	DNET	FXI	Expired Partial Alert	Fill At Market	FXI .NET Alert
DNET/ESP/AG	DNET	FXI	ESP	Strategy	FXI .Net ESP Strategy
DNET/ESP/FXID/DLP	DNET	FXI	ESP	DLP(DirectLP)	FXI .NET ESP Relationship Trading Direct LP
DNET/ESP/FXID/FMA	DNET	FXI	ESP	FMA(FullMarketAccess)	FXI .NET ESP Relationship Trading FMA
DNET/ESP/FXID/FXB	DNET	FXI	ESP	FXB(FXBoard)	FXI .NET ESP FX Board FMA
DNET/ESP/FXID/OP	DNET	FXI	ESP	OP(OrdersPanel)	FXI .NET ESP Orders Panel FMA

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
DNET/ESP/FXID/PM	DNET	FXI	ESP	PM(PositionManager)	FXI .NET ESP Positions Manager FMA
DNET/ESP/PD	DNET	FXI	ESP	PD(PriceDetails)	FXI .NET ESP Price Details
DNET/ESP/PP	DNET	FXI	ESP	PP(PricePanel)	FXI .NET ESP Price Panel
DNET/ESP/SDP	DNET	FXI	ESP	SDP (Sales Dealer Trading)	FXI .NET ESP Sales Dealer Trading
DNET/INFXSEF/FB	DNET	FXI	INFXSEF	FB (Full Book)	FXI .NET INFX-SEF Full Book
DNET/Manual	DNET	FXI	Manual	—	FXI .NET Manual
DNET/OB/FM	DNET	FXI	Order	OB(OrderBlotter)	FXI .NET Order Blotter
DNET/OCO	DNET	FXI	ESP	OCO(OCO Orders)	FXI .NET ESP OCO Orders
DNET/OP	DNET	FXI	Order	OP(OrderPanel)	FXI .NET Order Panel
DNET/OP/FM	DNET	FXI	Order	OP(OrderPanel)	FXI .NET Order Panel
DNET/OP/TWAP	DNET	FXI	Order	OP(OrderPanel)	FXI .NET Order Panel
DNET/OP/TWAPPLUS	DNET	FXI	Order	OP(OrderPanel)	FXI .NET Order Panel
DNET/OS	DNET	FXI	Order	OS(OrderShortcut)	FXI .NET Order Shortcut
DNET/Order/RO	DNET	FXI	Order	ROP(RestingOrderPanel)	FXI .NET Resting Order Panel
DNET/PD	DNET	FXI	ESP	PD(PriceDetails)	FXI .NET ESP Price Details
DNET/PG	DNET	FXI	ESP	PG(PriceGrid)	FXI .NET ESP Price Grid
DNET/PM	DNET	FXI	Order	PM(PositionManager)	FXI .NET Position Manager Order

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
DNET/PP	DNET	FXI	ESP	PP(PricePanel)	FXI .NET ESP Price Panel
DNET/PT	DNET	FXI	ESP	PT(PriceTiers)	FXI .NET ESP Price Tiers
DNET/RFS/AG	DNET	FXI	RFS	Strategy	FXI .Net RFS Strategy
DNET/RFS/BB	DNET	FXI	RFS	BB(BulletinBoard)	FXI .NET RFS Bulletin Board
DNET/RFS/PD	DNET	FXI	RFS	PD(PriceDetails)	FXI .NET RFS Price Details
DNET/RFS/PM	DNET	FXI	RFS	PM(PositionManager)	FXI .NET Position Manager RFS
DNET/RFS/PP	DNET	FXI	RFS	PP(PricePanel)	FXI .NET RFS Price Panel
DNET/RFS/SDP	DNET	FXI	RFS	SDP (Sales Dealer Trading)	FXI .NET RFS Sales Dealer Trading
DNETD/ESP/PD	DNETD	FXI	ESP	PD(PriceDetails)	FXI Direct ESP Price Details
DNETD/RFS/PD	DNETD	FXI	RFS	PD(PriceDetails)	FXI Direct RFS Price Details
FIX/ESP	FIX	FXI	ESP	API	FIX ESP
FIX/ESP/360T	FIX	OA	ESP	360T	ESP Trades via 360T
FIX/ESP/4T	FIX	OA	ESP	FourthStory	FIX ESP FourthStory
FIX/ESP/AP	FIX	OA	ESP	Apama	FIX ESP Apama
FIX/ESP/ES	FIX	OA	ESP	Esignal	FIX ESP Esignal
FIX/ESP/FXALL	FIX	OA	ESP	FXALL	ESP Trades via FXALL
FIX/ESP/FXGO	FIX	OA	ESP	FXGO	ESP Trades via FXGO (Bloomberg)
FIX/ESP/HostedMT4	FIX	OA	ESP	MT4	FIX ESP Hosted MT4
FIX/ESP/INTMT4	FIX	OA	ESP	MT4	FIX ESP INTMT4

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
FIX/ESP/MC	FIX	OA	ESP	Multicharts	FIX ESP Multicharts
FIX/ESP/MT	FIX	OA	ESP	Multistation	FIX ESP Multistation
FIX/ESP/MT4	FIX	OA	ESP	MT4	FIX ESP MT4
FIX/ESP/OCX	FIX	OA	Order	OCX	FIX ESP OCX API
FIX/ESP/PT	FIX	OA	ESP	PowerTrader	FIX ESP PowerTrader
FIX/ESP/QH	FIX	OA	ESP	QuantHouse	FIX ESP QuantHouse
FIX/ESP/RT	FIX	OA	ESP	Retail	FIX ESP Retail
FIX/ESP/SB	FIX	OA	ESP	Streambase	FIX ESP Streambase
FIX/Order	FIX	OA	Order	API	FIX Order
FIX/Order/360T	FIX	OA	Order	360T	Orders via 360T
FIX/Order/4T	FIX	OA	Order	FourthStory	FIX Order FourthStory
FIX/Order/AP	FIX	OA	Order	Apama	FIX Order Apama
FIX/Order/ES	FIX	OA	Order	Esignal	FIX Order Esignal
FIX/Order/FXALL	FIX	OA	Order	FXALL	Orders via FXALL
FIX/Order/FXGO	FIX	OA	Order	FXGO	Orders via FXGO (Bloomberg)
FIX/Order/HostedMT4	FIX	OA	Order	MT4	FIX Order Hosted MT4
FIX/Order/INTMT4	FIX	OA	Order	MT4	FIX Order INTMT4
FIX/Order/MC	FIX	OA	Order	Multicharts	FIX Order Multicharts
FIX/Order/MT	FIX	OA	Order	Multistation	FIX Order Multistation
FIX/Order/MT4	FIX	OA	Order	MT4	FIX Order MT4

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
FIX/Order/OCX	FIX	OA	Order	OCX	FIX Order OCX API
FIX/Order/PT	FIX	OA	Order	PowerTrader	FIX Order PowerTrader
FIX/Order/QH	FIX	OA	Order	QuantHouse	FIX Order QuantHouse
FIX/Order/RT	FIX	OA	Order	Retail	FIX Order Retail
FIX/Order/RiskNet	FIX	OA	Order	RiskNet	FIX Order To RiskNet
FIX/Order/SB	FIX	OA	Order	Streambase	FIX Order Streambase
FIX/Order/Stream	FIX	OA	Order	OCX	FIX Streaming Orders
FIX/RFS	FIX	FXI	RFS	API	FIX RFS
FIX/RFS/360T	FIX	OA	RFS	360T	RFS Trades via 360T
FIX/RFS/4T	FIX	OA	RFS	FourthStory	FIX RFS FourthStory
FIX/RFS/AP	FIX	OA	RFS	Apama	FIX RFS Apama
FIX/RFS/Celer	FIX	OA	RFS	Celer	RFS Trades via Celer (NBAD)
FIX/RFS/ES	FIX	OA	RFS	Esignal	FIX RFS Esignal
FIX/RFS/FXALL	FIX	OA	RFS	FXALL	RFS Trades via FXALL
FIX/RFS/FXGO	FIX	OA	RFS	FXGO	RFS Trades via FXGO (Bloomberg)
FIX/RFS/INTMT4	FIX	OA	RFS	MT4	FIX RFS INTMT4
FIX/RFS/MC	FIX	OA	RFS	Multicharts	FIX RFS Multicharts
FIX/RFS/MT	FIX	OA	RFS	Multistation	FIX RFS Multistation
FIX/RFS/MT4	FIX	OA	RFS	MT4	FIX RFS MT4
FIX/RFS/PT	FIX	OA	RFS	PowerTrader	FIX RFS PowerTrader

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
FIX/RFS/QH	FIX	OA	RFS	QuantHouse	FIX RFS QuantHouse
FIX/RFS/RT	FIX	OA	RFS	Retail	FIX RFS Retail
FIX/RFS/SB	FIX	OA	RFS	Streambase	FIX RFS Streambase
FIX/RFS/SWPT	FIX	OA	RFS	Swapstech	RFS Trades via Swapstech (For Oanda)
FXI	DNET	FXI	ESP	NA	FXI .NET ESP
HTML/ESP/AG	HTML	FXI	ESP	Strategy	FXI HTML ESP Strategy
HTML/ESP/FXB	HTML	FXI	ESP	FXB(FXBoard)	FXI HTML ESP FX Board
HTML/ESP/FXFB	HTML	FXI	ESP	FXFB(FXFullBook)	FXI HTML ESP FX Full Book
HTML/ESP/FXID/DLP	HTML	FXI	ESP	DLP(DirectLP)	FXI HTML ESP Relationship Trading Direct LP
HTML/ESP/FXID/FMA	HTML	FXI	ESP	FMA(FullMarketAccess)	FXI HTML ESP Relationship Trading FMA
HTML/ESP/FXID/FXB	HTML	FXI	ESP	FXB(FXBoard)	FXI HTML ESP FX Board FMA
HTML/ESP/FXID/OP	HTML	FXI	ESP	OP(OrdersPanel)	FXI HTML ESP Orders Pane FMA
HTML/ESP/FXL	HTML	FXI	ESP	FXL(FXLadder)	FXI HTML ESP FX Ladder
HTML/ESP/IFX	HTML	FXI	ESP	Invastor FX ESP	InvestorFX ESP Trade
HTML/ESP/OP	HTML	FXI	ESP	OP(OrdersPanel)	FXI HTML ESP Orders Panel
HTML/ESP/OP/FM	HTML	FXI	ESP	OP(OrdersPanel)	FXI HTML ESP Orders Panel, Fill At Market
HTML/ESP/PB	HTML	FXI	ESP	PB(PositionsBlotter)	FXI HTML ESP Position Blotter

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
HTML/FIXING/OP	HTML	FXI	ESP	OP(OrdersPanel)	FXI HTML ESP Orders Panel
HTML/ICX/OP	HTML	ICX	OP	Orders	HTML ICX OP
HTML/MIDBOOK/OP	HTML	FXI	ESP	OP(OrdersPanel)	FXI HTML ESP Orders Panel
HTML/MINT/OP	HTML	MINT	OP	Orders	HTML MINT OP
HTML/Manual/IFX	HTML	FXI	Manual	Investor FX Manual	InvestorFX Allocated Trade
HTML/N-FIX/OP	HTML	FXI	ESP	OP(OrdersPanel)	FXI HTML ESP Orders Panel
HTML/OP/DS	HTML	FXI	OP	DS(Dark Switch)	HTML OP Dark Switch
HTML/OP/FIXING	HTML	FXI	OP	FIXING	HTML OP FIXING
HTML/OP/LS	HTML	FXI	OP	LS(Lit Switch)	HTML OP Lit Switch
HTML/OP/PEG	HTML	FXI	OP	PEG	HTML OP PEG
HTML/OP/RISKNET	HTML	FXI	OP	RISKNET	HTML OP RISKNET
HTML/OP/TWAP	HTML	FXI	OP	TWAP	HTML OP TWAP
HTML/OP/TWAPPLUS	HTML	FXI	OP	TWAP	HTML OP TWAPPLUS
HTML/RFS/1W	HTML	FXI	RFS	1W(1WAYRFS)	FXI HTML 1 Way RFS Panel
HTML/RFS/2W	HTML	FXI	RFS	2W(2WAYRFS)	FXI HTML 2 Way RFS Panel
HTML/RFS/FB	HTML	FXI	RFS	RFSFB(RFSFullBook)	FXI HTML RFS Full Book Panel
HTML/RFS/IFX	HTML	FXI	RFS	Invastor FX RFS	InvestorFX RFS Trade
HTML/RFS/TOB	HTML	FXI	RFS	RFSTOB(RFSTopOfBook)	FXI HTML RFS TOB Panel
MM/DT/LD	MM	DT	ESP	LD(Ladder)	Market Maker Desktop Ladder

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
MT4/ESP	MT4	OA	ESP	MT4	MT4
OA/IF	OA	OA	Order	NA	Intrafloor Order
OCX/DT/BD	OCX	DT	ESP	BD(Board)	OCX Desktop Board
OCX/DT/BD/FA	OCX	DT	ESP	BD(Board)	OCX Desktop Board Full Amount
OCX/DT/BD/LMT/MID	OCX	DT	Order	MID(MidOrder)	OCX Desktop Board Limit Mid Order
OCX/DT/BD/LMT/NDF/QO	OCX	DT	Order	LMT(QuickOrder)	OCX Desktop Board Limit NDF Quick Order
OCX/DT/BD/LMT/OR/QO	OCX	DT	Order	LMT(QuickOrder)	OCX Desktop Board Limit Outright Quick Order
OCX/DT/BD/LMT/QO	OCX	DT	Order	LMT(QuickOrder)	OCX Desktop Board Limit Quick Order
OCX/DT/BD/LMT/SPOT/QO	OCX	DT	Order	LMT(QuickOrder)	OCX Desktop Board Limit Spot Quick Order
OCX/DT/BD/MID	OCX	DT	Order	MID(MidOrder)	OCX Desktop Mid Order
OCX/DT/BD/NDF	OCX	DT	ESP	BD(Board)	OCX Desktop Board NDF
OCX/DT/BD/NDF/FA	OCX	DT	ESP	BD(Board)	OCX Desktop Board NDF Full Amount
OCX/DT/BD/OR	OCX	DT	ESP	BD(Board)	OCX Desktop Board Outright
OCX/DT/BD/OR/FA	OCX	DT	ESP	BD(Board)	OCX Desktop Board Outright Full Amount
OCX/DT/BD/PEG/MID	OCX	DT	Order	MID(MidOrder)	OCX Desktop Board Peg Mid Order

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
OCX/DT/BD/RISKNET/MID	OCX	DT	Order	MID(MidOrder)	OCX Desktop Board RiskNet Mid Order
OCX/DT/BD/SPOT	OCX	DT	ESP	BD(Board)	OCX Desktop Board Spot
OCX/DT/BD/SPOT/FA	OCX	DT	ESP	BD(Board)	OCX Desktop Board Spot Full Amount
OCX/DT/ENA/FM	OCX	DT	Order	ENA/FM(Fill@Mkt)	OCX Desktop Order Expired None Alert Fill@MKT
OCX/DT/EPA/FM	OCX	DT	Order	EPA/FM(Fill@Mkt)	OCX Desktop Order Expired Partial Alert Fill@MKT
OCX/DT/FB	OCX	DT	ESP	FB(FullBook)	OCX Desktop Full Book
OCX/DT/FB/LMT/MID	OCX	DT	Order	FBMID(MidOrder)	OCX Desktop Full Book Limit Mid Order
OCX/DT/FB/LMT/QO	OCX	DT	Order	LMT(QuickOrder)	OCX Desktop Full Book Limit Quick Order
OCX/DT/FB/MID	OCX	DT	Order	FBMID(MidOrder)	OCX Desktop Full Book Mid Order
OCX/DT/FB/PEG/MID	OCX	DT	Order	FBMID(MidOrder)	OCX Desktop Full Book Peg Mid Order
OCX/DT/FB/RISKNET/MID	OCX	DT	Order	FBMID(MidOrder)	OCX Desktop Full Book RiskNet Mid Order
OCX/DT/LD	OCX	DT	ESP	LD(Ladder)	OCX Desktop Ladder
OCX/DT/LD/FA	OCX	DT	ESP	LD(Ladder)	OCX Desktop Ladder Full Amount
OCX/DT/OB/FM	OCX	DT	Order	OB/FM(Fill@Mkt)	OCX Desktop Fill@MKT

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
OCX/DT/OE	OCX	DT	Order	OE(OrderEntry)	OCX Desktop Order Entry
OCX/DT/OE/DS	OCX	DT	Order	OE(OrderEntry)	OCX Desktop Order Entry DARK SWITCH
OCX/DT/OE/FIXING	OCX	DT	Order	OE/FIXING (OrderEntryRisknetFIXING)	OCX Desktop FIXING
OCX/DT/OE/LOOP	OCX	DT	Order	OE/LOOP (OrderEntryLOOP)	OCX Desktop Order Entry LOOP
OCX/DT/OE/LS	OCX	DT	Order	OE(OrderEntry)	OCX Desktop Order Entry LIT SWITCH
OCX/DT/OE/MIDBOOK	OCX	DT	Order	OE/MIDBOOK (OrderEntryRisknetMidBook)	OCX Desktop Order Entry RiskNet MidBook
OCX/DT/OE/RISKNET	OCX	DT	Order	OE(OrderEntry)	OCX Desktop Order Entry RiskNet
OCX/DT/OE/TWAP	OCX	DT	Order	OE(OrderEntry)	OCX Desktop Order Entry TWAP
OCX/DT/OE/TWAPPLUS	OCX	DT	Order	OE(OrderEntry)	OCX Desktop Order Entry TWAPPLUS
OCX/DT/OS/FM	OCX	DT	Order	OS/FM(Fill@Mkt)	OCX Desktop Fill@MKT
OCX/DT/PB	OCX	DT	Order	Positions blotter	OCX Desktop Positions Blotter Cover
OCX/DT/QO	OCX	DT	Order	QO(QuickOrder)	OCX Desktop Quick Order
OCX/DT/RFS/OR	OCX	DT	RFS	RFSOR(RFSOUTRIGHT)	OCX Desktop RFS OUTRIGHT
OCX/DT/RFS/SP	OCX	DT	RFS	RFSSP(RFSSPOT)	OCX Desktop RFS SPOT
OCX/DT/RFS/SWAP	OCX	DT	RFS	RFSSWAP(RFSSWAP)	OCX Desktop RFS SWAP

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
OCX/DT/SD/RFS/OR	OCX	DT	SDRFS	RFSOR(RFSOUTRIGHT)	OCX Desktop SD RFS OUTRIGHT
OCX/DT/SD/RFS/SP	OCX	DT	SDRFS	RFSSP(RFSSPOT)	OCX Desktop SD RFS SPOT
OCX/DT/SD/RFS/SWAP	OCX	DT	SDRFS	RFSSWAP(RFSSWAP)	OCX Desktop SD RFS SWAP
OCX/DT/TWAP	OCX	DT	Order	TWAP(TWAP)	OCX Desktop TWAP
OCX/SL/BD	OCX	SL	ESP	BD(Board)	OCX Silverlight Board
OCX/SL/BD/FA	OCX	SL	RFS	RFSSPOT(FullAmount)	OCX Silverlight Full Amount
OCX/SL/BD/LMT/MID	OCX	SL	Order	MID(MidOrder)	OCX Silverlight Board Limit Mid Order
OCX/SL/BD/LMT/QO	OCX	SL	Order	LMT(QuickOrder)	OCX Silverlight Board Limit Quick Order
OCX/SL/BD/MID	OCX	SL	Order	MID(MidOrder)	OCX Silverlight Mid Order
OCX/SL/BD/PEG/MID	OCX	SL	Order	MID(MidOrder)	OCX Silverlight Board Peg Mid Order
OCX/SL/BD/RISKNET/MID	OCX	SL	Order	MID(MidOrder)	OCX Silverlight Board RiskNet Mid Order
OCX/SL/FB	OCX	SL	ESP	FB(FullBook)	OCX Silverlight Full Book
OCX/SL/FB/LMT/MID	OCX	SL	Order	FBMID(MidOrder)	OCX Silverlight Full Book Limit Mid Order
OCX/SL/FB/LMT/QO	OCX	SL	Order	LMT(QuickOrder)	OCX Silverlight Full Book Limit Quick Order
OCX/SL/FB/MID	OCX	SL	Order	FBMID(MidOrder)	OCX Silverlight Full Book Mid Order

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
OCX/SL/FB/PEG/MID	OCX	SL	Order	FBMID(MidOrder)	OCX Silverlight Full Book Peg Mid Order
OCX/SL/FB/RISKNET/MID	OCX	SL	Order	FBMID(MidOrder)	OCX Silverlight Full Book RiskNet Mid Order
OCX/SL/LD	OCX	SL	ESP	LD(Ladder)	OCX Silverlight Ladder
OCX/SL/OB/FM	OCX	SL	Order	OB/FM(Fill@Mkt)	OCX Silverlight Fill@MKT
OCX/SL/OE	OCX	SL	Order	OE(OrderEntry)	OCX Silverlight Order Entry
OCX/SL/OE/DS	OCX	SL	Order	OE(OrderEntry)	OCX Silverlight Order Entry DARK SWITCH
OCX/SL/OE/FIXING	OCX	SL	Order	OE/FIXING (OrderEntryRisknetFIXING)	OCX Silverlight Order Entry RiskNet FIXING
OCX/SL/OE/LS	OCX	SL	Order	OE(OrderEntry)	OCX Silverlight Order Entry LIT SWITCH
OCX/SL/OE/MIDBOOK	OCX	SL	Order	OE/MIDBOOK (OrderEntryRisknetMidBook)	OCX Silverlight Order Entry RiskNet MidBook
OCX/SL/OE/RISKNET	OCX	SL	Order	OE(OrderEntry)	OCX Silverlight Order Entry RiskNet
OCX/SL/OE/TWAP	OCX	SL	Order	OE(OrderEntry)	OCX Silverlight Order Entry TWAP
OCX/SL/OS/FM	OCX	SL	Order	OS/FM(Fill@Mkt)	OCX Silverlight Fill@MKT
OCX/SL/QO	OCX	SL	Order	QO(QuickOrder)	OCX Silverlight Quick Order
OCX/SL/RFS/OR	OCX	SL	RFS	RFSOR(RFSOUTRIGHT)	OCX Silverlight RFS OUTRIGHT
OCX/SL/RFS/SP	OCX	SL	RFS	RFSSP(RFSSPOT)	OCX Silverlight RFS SPOT

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
OCX/SL/RFS/SWAP	OCX	SL	RFS	RFSSWAP(RFSSWAP)	OCX Silverlight RFS SWAP
OCX/SL/TWAP	OCX	SL	Order	TWAP(TWAP)	OCX Silverlight TWAP
OMS/AUTO	OMS	FXI	ESP	Auto	OMS Order Auto Execution on FXI
OMS/MANUAL	OMS	OMS	Manual	Manual	OMS Order Manual execution
PNET	PNET	FXI	ESP	NA	FXI .NET ESP
PNET/CSV	PNET	FXI	Manual	CSV	FXI .NET Manual CSV
PNET/DO	PNET	FXI	Order	Draft Orders	FXI .NET Draft Orders
PNET/ENA/FM	PNET	FXI	Expired None Alert	Fill At Market	FXI .NET Alert
PNET/EPA/FM	PNET	FXI	Expired Partial Alert	Fill At Market	FXI .NET Alert
PNET/ESP/AG	PNET	FXI	ESP	Strategy	FXI .Net ESP Strategy
PNET/ESP/PD	PNET	FXI	ESP	PD(PriceDetails)	FXI .NET ESP Price Details
PNET/ESP/PP	PNET	FXI	ESP	PP(PricePanel)	FXI .NET ESP Price Panel
PNET/Manual	PNET	FXI	Manual	—	FXI .NET Manual
PNET/OB/FM	PNET	FXI	Order	OB(OrderBlotter)	FXI .NET Order Blotter, Fill At Market
PNET/OP	PNET	FXI	Order	OP(OrderPanel)	FXI .NET Order Panel
PNET/OP/FM	PNET	FXI	Order	OP(OrderPanel)	FXI .NET Order Panel, Fill At Market
PNET/OS	PNET	FXI	Order	OS(OrderShortcut)	FXI .NET Order Shortcut

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
PNET/PD	PNET	FXI	ESP	PD(PriceDetails)	FXI .NET ESP Price Details
PNET/PM	PNET	FXI	Order	PM(PositionManager)	FXI .NET Position Manager Order
PNET/PP	PNET	FXI	ESP	PP(PricePanel)	FXI .NET ESP Price Panel
PNET/PT	PNET	FXI	ESP	PT(PriceTiers)	FXI .NET ESP Price Tiers
PNET/RFS/AG	PNET	FXI	RFS	Strategy	FXI .Net RFS Strategy
PNET/RFS/PD	PNET	FXI	RFS	PD(PriceDetails)	FXI .NET RFS Price Details
PNET/RFS/PM	PNET	FXI	RFS	PM(PositionManager)	FXI .NET Position Manager RFS
PNET/RFS/PP	PNET	FXI	RFS	PP(PricePanel)	FXI .NET RFS Price Panel
PNETD/ESP/PD	PNETD	FXI	ESP	PD(PriceDetails)	FXI Direct ESP Price Details
PNETD/RFS/PD	PNETD	FXI	RFS	PD(PriceDetails)	FXI Direct RFS Price Details
PT/ESP	PT	FXI	ESP	PT	PowerTrader
REACT/ESP/FXB	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board
REACT/ESP/FXB/FA	REACT	FXI	ESP	FXL(FXBoard)	FXI REACT ESP FX Board Full Amount
REACT/ESP/FXB/LMT/NDF/QO	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board Limit NDF Quick Order
REACT/ESP/FXB/LMT/OR/QO	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board Limit Outright Quick Order

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
REACT/ESP/FXB/LMT/QO	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board Limit Spot Quick Order
REACT/ESP/FXB/NDF	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board NDF
REACT/ESP/FXB/NDF/FA	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board NDF Full Amount
REACT/ESP/FXB/OR	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board Outright
REACT/ESP/FXB/OR/FA	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board Outright Full Amount
REACT/ESP/FXB/SPOT	REACT	FXI	ESP	FXB(FXBoard)	FXI React ESP FX Board Spot
REACT/ESP/FXB/SPOT/FA	REACT	FXI	ESP	FXL(FXBoard)	FXI REACT ESP FX Board Spot Full Amount
REACT/ESP/FXFB	REACT	FXI	ESP	FXFB(FXFullBook)	FXI React ESP FX Full Book
REACT/ESP/FXL	REACT	FXI	ESP	FXL(FXLadder)	FXI React ESP FX Ladder
REACT/ESP/FXL/FA	REACT	FXI	ESP	FXL(FXLadder)	FXI React ESP FX Ladder Full Amount
REACT/ESP/OP	REACT	FXI	ESP	OP(OrdersPanel)	FXI React ESP Orders Panel
REACT/ESP/OP/FM	REACT	FXI	ESP	OP(OrdersPanel)	FXI React ESP Orders Panel, Fill At Market
REACT/ESP/PB	REACT	FXI	ESP	PB(PositionsBlotter)	FXI React ESP Position Blotter
REACT/OP/OR	REACT	FXI	OP	TWAP	STREAMING OR
REACT/OP/TWAP	REACT	FXI	OP	TWAP	REACT OP TWAP

***Table B-1** Channels (continued)*

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
REACT/OP/TWAPPLUS	REACT	FXI	OP	TWAPPLUS	REACT OP TWAPPLUS
REACT/RFS/PTA	REACT	FXI	RFS	RFSPTA (RFSPreTradeAllocation)	FXI REACT RFS SPOR Allocation Panel
REACT/RFS/STRIP/NDF	REACT	FXI	RFS	RFSTOB(RFSTopOfBook)	FXI React RFS TOB Panel
REACT/RFS/STRIP/OR	REACT	FXI	RFS	FXI React RFS TOB Panel	—
REACT/RFS/TOB	REACT	FXI	RFS	RFSTOB(RFSTopOfBook)	FXI React RFS TOB Panel
REACT/RFS/WF/OR	REACT	FXI	RFS	RFSTOB(RFSTopOfBook)	FXI React RFS TOB Panel
ReactNative/Android/ESP/FXB/OR	ReactNative	Android	ESP	FXB(FXBoard)	FXI ReactNative Android ESP FX Board Outright
ReactNative/Android/ESP/FXB/SP	ReactNative	Android	ESP	FXB(FXBoard)	FXI ReactNative Android ESP FX Board SPOT
ReactNative/Android/ESP/FXB/SPOT	ReactNative	Android	ESP	FXB(FXBoard)	FXI ReactNative Android ESP FX Board SPOT
ReactNative/Android/ESP/FXFB	ReactNative	Android	ESP	FXFB(FXFullBook)	FXI ReactNative Android ESP FX Full Book
ReactNative/Android/RFS/OR	ReactNative	Android	RFS	RFSTOB(RFSTopOfBook)	FXI REACTNATIVE Android RFS TOB Outright
ReactNative/Android/RFS/SPOT	ReactNative	Android	RFS	RFSTOB(RFSTopOfBook)	FXI ReactNative Android RFS TOB SPOT
ReactNative/Android/RFS/SWAP	ReactNative	Android	RFS	RFSSWAP(RFSSWAP)	FXI REACTNATIVE Android RFS SWAP

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
ReactNative/iOS/ESP/FXB/OR	ReactNative	iOS	ESP	FXB(FXBoard)	FXI ReactNative iOS ESP FX Board Outright
ReactNative/iOS/ESP/FXB/SPOT	ReactNative	iOS	ESP	FXB(FXBoard)	FXI ReactNative iOS ESP FX Board SPOT
ReactNative/iOS/ESP/FXFB	ReactNative	iOS	ESP	FXFB(FXFullBook)	FXI ReactNative iOS ESP FX Full Book
ReactNative/iOS/RFS/OR	ReactNative	iOS	RFS	RFSTOB(RFSTopOfBook)	FXI REACTNATIVE iOS RFS TOB Outright
ReactNative/iOS/RFS/SPOT	ReactNative	iOS	RFS	RFSTOB(RFSTopOfBook)	FXI ReactNative iOS RFS TOB SPOT
ReactNative/iOS/RFS/SWAP	ReactNative	iOS	RFS	RFSSWAP(RFSSWAP)	FXI REACTNATIVE iOS RFS SWAP
SD/RFS/Manual	SD	RFS	Manual	—	SD RFS Manual Amend
SDKCPP/ESP	CPP	FXI	ESP	API	CPP SDK ESP
SDKCPP/RFS	CPP	FXI	RFS	API	CPP SDK RFS
SDKJava/ESP	Java	FXI	ESP	API	Java SDK ESP
SDKJava/RFS	Java	FXI	RFS	API	Java SDK RFS
Trader/ESP	Trader	Trader	ESP	PP(PricePanel)	HTML Client ESP Price Panel
Trader/Order	Trader	Trader	Order	OP(OrderPanel)	HTML Client Order Panel
Trader/RFS	Trader	Trader	RFS	RP(RFSPanel)	HTML Client RFS Price Panel
WPF/BD	WPF	FXI	ESP	BD(FXBoard)	FXI WPF ESP FX Board

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
WPF/BDMID	WPF	FXI	Order	BDMID(MidOrder)	FXI WPF Mid Order
WPF/FB	WPF	FXI	ESP	FB(FullBook)	FXI WPF ESP Full Book
WPF/LD	WPF	FXI	ESP	LD(Ladder)	FXI WPF ESP Ladder
WPF/OB/FM	WPF	FXI	Order	OB(OrderBlotter)	FXI WPF Order Blotter, Fill At Market
WPF/OE	WPF	FXI	Order	OE(OrderEntry)	FXI WPF Order Entry
WPF/OE/CONTINUOUS	WPF	FXI	Order	OE/CONTINUOUS (OrderEntryRisknetContinuous)	FXI WPF Order Entry RiskNet Continuous
WPF/OE/TWAP	WPF	FXI	Order	OE(OrderEntry)	FXI WPF Order Entry TWAP, TWAP
WPF/OS/FM	WPF	FXI	Order	OS(OrderStatus)	FXI WPF Order Status, Fill At Market
WPF/QO	WPF	FXI	Order	QO(QuickOrder)	FXI WPF Quick Order
YM/AUTO/LP	YM	FXI	Order	NA	Risk hedging
YM/LLmt/DS	YM	FXI	Order	NA	Dark Switch Order due to long posn lmt breach
YM/LLmt/LP	YM	FXI	Order	NA	Risk hedging due to long position limit breach
YM/LLmt/Market	YM	FXI	Order	NA	Market Order due to long posn lmt breach
YM/LLmt/TWAP	YM	FXI	Order	NA	TWAP Order due to long posn lmt breach

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
YM/LMUL/OCX	YM	FXI	Order	NA	Risk mntenance due to long max unexpsd lmt breach
YM/LMUL/RiskNet	YM	FXI	RiskNet	NA	RiskNet due to long max unexposed limit breach
YM/LMaintLmt/OCX	YM	FXI	RiskNet	NA	RiskNet due to long maintenance limit breach
YM/LMaintLmt/RiskNet	YM	FXI	RiskNet	NA	RiskNet due to long maintenance limit breach
YM/Off/LP	YM	FXI	Off	NA	Risk hedging due to risk off
YM/Off/Market	YM	FXI	Order	NA	Market Order due to risk off
YM/SL/LP	YM	FXI	Order	NA	Risk hedging due to stop loss
YM/SL/Market	YM	FXI	Order	NA	Market Order due to stop loss
YM/SLmt/DS	YM	FXI	Order	NA	Dark Switch Order due to short posn lmt breach
YM/SLmt/LP	YM	FXI	Order	NA	Risk hedging due to short position limit breach
YM/SLmt/Market	YM	FXI	Order	NA	Market Order due to short posn lmt breach
YM/SLmt/TWAP	YM	FXI	Order	NA	TWAP Order due to short posn lmt breach

Table B-1 Channels (continued)

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
YM/SMUL/OCX	YM	FXI	Order	NA	Risk mntenance due to short max unexpsd lmt breach
YM/SMUL/RiskNet	YM	FXI	RiskNet	NA	RiskNet due to short max unexposed limit breach
YM/SMaintLmt/OCX	YM	FXI	RiskNet	NA	RiskNet due to short maintenance limit breach
YM/SMaintLmt/RiskNet	YM	FXI	RiskNet	NA	RiskNet due to short maintenance limit breach
YM/TIME/DS	YM	FXI	Order	NA	Dark Switch Order due to posn age
YM/TIME/LP	YM	FXI	Order	NA	Risk hedging due to position age
YM/TIME/Market	YM	FXI	Order	NA	Market Order due to posn age
YM/TIME/TWAP	YM	FXI	Order	NA	TWAP Order due to posn age
YM/TP/DS	YM	FXI	Order	NA	Dark Switch Order due to take profit
YM/TP/LP	YM	FXI	Order	NA	Risk hedging due to take profit
YM/TP/Market	YM	FXI	Order	NA	Market Order due to take profit
YM/TP/TWAP	YM	FXI	Order	NA	TWAP Order due to take profit
iOS/ESP/BOARD	iOS	OCX	ESP	BOARD(Board)	iOS Phone ESP Board

Table B-1 *Channels (continued)*

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
iOS/ESP/FB	iOS	FXI	ESP	FB(FullBook)	FXI iOS ESP Full Book
iOS/ESP/FXB	iOS	FXI	ESP	FXB(FXBoard)	FXI iOS ESP FX Board
iOS/ESP/PB	iOS	FXI	ESP	PB(PositionsBlotter)	FXI iOS ESP Position Blotter

B.2 Price-Taking Methodologies (ESP and RFS)

The Monitor displays trading information for two different methodologies for receiving prices and executing trades, Executable Streaming Prices (ESP) and Request for Stream (RFS).

The Monitor screen shows ESP trading information.

The RFS screen shows RFS trading information.

The following table highlights the differences between the ESP and RFS methodologies:

Table B-2 *ESP and RFS Compared*

Comparison	ESP	RFS
What trade types are supported?	Spot only	• Spot • Outright • Swap (forward-forward and spot-forward)
How does the trading user start a stream of prices?	ESP streams are started when the trading user logs in.	The trading user submits a request for stream.
How does the trading user do a trade?	Clicks an ESP price in the trading application.	Submits a request and clicks a price in the trading application.
When does the stream expire?	The stream does not expire. The trading user receives prices as long as: • They are logged in. • They are connected. • They have a trading relationship with the provider. • The provider streams prices for the currency pair. • The currency pair is shown in the trading application.	The trading user requests an expiry time for RFS requests, but the provider ultimately determines a stream's expiry.

APPENDIX C

What's New

7.1.28 Release

- New channel:

Table C-1 *Channels*

Channel Code	Source	App	Workflow	Component	Analytics/Monitor Display
OCX/DT/PB	OCX	DT	Order	Positions blotter	OCX Desktop Positions Blotter Cover

- New "Component" column added to channels table (Channels on page 85).

7.0.22 Release

The following fields have been added to the RFS Details popup window for window forward trades:

- **Start Date**
- **Start Tenor**
- **SubTradeType**

The new **Sub Trade Type** column has been added to RFS blotters with the value "WindowForward".

7.0.21 Release

The **Cover Orders** table of the **RFS Details** popup window has been enhanced to show more useful information.

Because the customer is the same for all entries, the **Customer** column has been replaced with the **Provider** column.

Also, the submitted time is the same for all entries, so the **Submitted Time** column has been replaced with the **Status Time** column showing the timestamp of the entry's status.

7.0.19 Release

- Added new trade channels (Channels on page 85):

Table C-2 *New Trade Channels*

Channel Code	Client App	Workflow	Analytics/Monitor Display
ANDROID/ESP/BOARD	OCX	ESP	Android Device ESP Board

Table C-2 New Trade Channels (continued)

Channel Code	Client App	Workflow	Analytics/Monitor Display
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

7.0.18 Release

To ease troubleshooting RFS, cover trades in the **RFS Detail** popup window now include the **Originating Order** table with a link to the covered trade. This includes Expired, Canceled, and Declined orders.

7.0.9 Release

Netted Deals table added to Deal Detail window (Netted Deals Table on page 34).

7.0 Release

- The **Client Rate** column has been added to the Verified RFS blotter (RFS Blotter Columns on page 52). The new column shows the rate at which the client traded. The new column is also included in reports and downloads generated from the blotter.
- Added new trade channels (Channels on page 85):

Table C-3 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
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