

# What's new in 2011 M4

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## **Trading Pro**

### **HB#42795 Enhanced Spreader**

A new spreader has been implemented into TradingPro. Now, active/passive legs and sophisticated spread logics are supported.

### **HB#46965 Held Stop Limits**

Stop and Stop Limit orders can now be set to the state of Held. Rules specific to each exchange are applied where Stop limits are already triggered and appear in a Limit phase.

### **HB#55317 SFE – Add Gateway Field to Order Book**

The gateway label can be displayed Trading Pro order book for every order.

## **Risk**

### **HB#49906 Risk Service Refactoring & Optimization**

The risk service implementation has been optimized for faster responses and better performance. Latency has been reduced especially for algo trading purposes in the future.

## **Gateways**

### **HB#27241 Ability to Trade on OSE**

OSE (Osaka Securities Exchange) is now supported for electronic trading.

### **HB#32954 CBOE Connectivity**

A FIX API connection to CBOE (Chicago Board of Exchange) has been implemented.

### **HB#49423 LME Select 7**

Our LME connection has been switched from Select 6 to Select 7. This brings some new functions such as the support of discretionary orders with a cap price.

### **HB#49907 Order Gateway Refactoring & Optimization**

The code of the order gateways has been optimized for easier maintenance and implementation of new enhancements.

### **HB#50624 Govex & Eris Trading Connectors**

Govex and Eris exchanges share the same connection technology. Support of connections to both has been implemented.

## **HB#53584 Configuration Option to Connect All CME Group markets as Closed**

CME group markets used to display the status Open when the status was undefined. As a consequence, when an exchange closed and no status was provided the market data view, the status displayed was open. This has been changed so that the default status, when unknown, is Closed.

## **Clearing**

### **HB#19185 Clearing House – TOCOM Connectivity**

Connectivity to Tokyo Commodity Exchange (TOCOM) has been completed.

### **HB#36516 TRS API Change (TRIDENT)**

TRS has been migrated from TRAMP to the TRIDENT API.

### **HB#42383 Changes to VCS Assignment**

The Virtual Clearing Service tab in the user properties view has been modified. Now, the view is different for a company administrators and system administrators. The fields: Clearing House, VCS and (just for the system administrator) VCS ID are provided. The assignment controls now have more modern look.

### **HB#47320 Archiving/Reporting Database**

According to legislation it is required that clearing data is stored for 7 years. Hence, a database archiving has been implemented.

Two modes of archiving have been implemented:

- Online database can be exported ones per 7-30 days.
- Historical data can be exported ones per 3 months – 1 year.

### **HB#49760 OCC API Changes**

According to CFTC guidelines:

- Trades & allocation must be reported in a standard manner
- All give-ups must be on a particular trade
- If multiple trades given-up the average price group ID must be introduces.

For the sake of these rules, every trade on Option Clearing Corporation (OCC) must carry a side-specific trade ID.

### **HB#52699 Japanese Product Mapping for TSE**

Product codes are now mapped from Japanese to Latin. The same mapping is applied to all users.

### **HB#52874 Refactor Exchange Member Configuration**

Exchange member configuration has been redesigned.

The main benefit is that one exchange member can be applied to multiple exchanges (electronic and manual). Also different priority levels (default, company, exchange member and clearing house) can be defined.

These settings can be also read-only or hidden.

### **HB#53176 Allow Enable/Disable of CCM Maintenance**

CCM maintenance can now be enabled / disabled in the same way as rules.

### **HB#54611 GBDS GMI Export Tab Enhancement**

The Clearing GMI Export table in GBDS has been enhanced as follows.

- Exchange field – converted to a drop-down list
- Instrument - converted to a drop-down list
- Exercise Style – converted to drop-down list; blank for Flex
- Free text fields trimmed spaces
- Product Group - converted to a drop-down list

### **HB#55069 Ability to Display Further Price Field**

CME specific price fields are now available in the trades view. Decimal prices on particular trades, as well as rounded prices on average trades, are now displayed.

### **HB#55872 Advanced Search Improvements**

The advanced search view has been improved. The main changes which have been made are:

- Blank button incorporated in text boxes
- Radio buttons changed to drop-down
- Drop-down trees for Clients, Exchanges and Exchange Members
- Several further custom drop-down editors
- Overall cleaner layout

### **HB#55946 Provide Additional Filters for Tabs**

Further improvements of the controls on the filter tab have been implemented in addition to HB55872.

The main enhancements concern the following controls:

- Product codes – full list control
- Position Account Types
- Business States
- Transfer States
- Origin Transfer Types

### **HB#55966 Differential Spreads**

CME cleared differential spreads can be displayed as spreads as well as by legs. Legs can now be manipulated, for example allocated to a client, independently.

### **HB#58467 ICE-EU DCO Enhancement**

According to the Dodd / Frank act, the US customers are legally bound to create their own position accounts. NG clearing follows this obligation now.

### **HB#58580 Add Support for Saving Advanced Searches**

Advanced Search setting can be saved now. Previously, only Quick Search could be saved. Controls “Add/Organize Favourite Search” have been added.