



# ASX Trade 24 Participant Administrator Guide

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# Table of Contents

<b>1</b>	<b>OVERVIEW .....</b>	<b>3</b>
1.1	SUPPORT.....	3
<b>2</b>	<b>USER CONFIGURATION .....</b>	<b>4</b>
2.1	GENERIC FIRM MANAGER (GFM).....	4
2.2	TRADING ID .....	4
2.3	MARKET DATA ID.....	4
<b>3</b>	<b>GATEWAY CONFIGURATION .....</b>	<b>6</b>
3.1	ASX TRADE24 GATEWAY .....	6
3.2	ADMINISTRATIVE TERMINAL.....	6
<b>4</b>	<b>PARTICIPANT ACCESS TO A ASX TRADE24 GATEWAY .....</b>	<b>7</b>
4.1	TRADING ACCESS .....	7
4.2	ADMINISTRATIVE ACCESS .....	7
<b>5</b>	<b>NON-TRADING FUNCTIONALITIES .....</b>	<b>8</b>
5.1	LIMITS, ACCOUNTS AND TRADING IDS .....	8
5.1.1	<i>Host level Trading ID Maintenance .....</i>	<i>8</i>
5.1.2	<i>Account Maintenance and Permissioning.....</i>	<i>8</i>
5.1.3	<i>ASX Trade24 Gateway Limit Setting.....</i>	<i>9</i>
5.2	ORDER PURGE .....	10
5.3	SHARED ORDER GROUP (SOG) .....	10
<b>6</b>	<b>ADMINISTRATIVE MAINTENANCE.....</b>	<b>11</b>
6.1	ACCOUNT MAINTENANCE .....	11
6.2	GLOBAL ACCOUNT MAINTENANCE – MANAGING ACCOUNT DETAILS .....	11
6.2.1	<i>Add an Account .....</i>	<i>13</i>
6.2.2	<i>Edit an Account.....</i>	<i>14</i>
6.2.3	<i>Deleting Accounts .....</i>	<i>14</i>
6.3	ASX TRADE24 GATEWAY MAINTENANCE – ACCOUNTS, LIMITS AND SHARED ORDER GROUPS .....	15
6.3.1	<i>Accounts Setup .....</i>	<i>15</i>
6.3.2	<i>Limits Setup.....</i>	<i>15</i>
6.3.3	<i>Shared Group Setup .....</i>	<i>15</i>
<b>7</b>	<b>REPORTING ACTIVITIES .....</b>	<b>17</b>
<b>8</b>	<b>RISK MANAGEMENT ACTIVITIES.....</b>	<b>18</b>
<b>9</b>	<b>APPENDIX .....</b>	<b>19</b>
9.1	APPENDIX A – SAMPLE REPORTS AND FIELD DEFINITIONS .....	19
9.1.1	<i>Daily Trading Summary Report .....</i>	<i>19</i>
9.1.2	<i>Trade Detail Report .....</i>	<i>21</i>
9.1.3	<i>Trades List Report.....</i>	<i>23</i>
9.1.4	<i>Trading Activity Review Reports.....</i>	<i>25</i>
9.1.5	<i>Trade Order Reports.....</i>	<i>26</i>
9.2	APPENDIX B – RISK MANAGEMENT SUMMARY SCREEN AND FIELD DEFINITIONS .....	31
9.2.1	<i>Account Summary Window.....</i>	<i>31</i>
9.2.2	<i>Account Summary Window Instrument Summary Window .....</i>	<i>32</i>
9.2.3	<i>Contract Summary Window .....</i>	<i>33</i>
9.2.4	<i>Theoretical P&amp;L Window.....</i>	<i>34</i>

# 1 Overview

ASX Trade24 is the ASX's proprietary trading platform that supports ASX 24 markets and products. ASX Trade24 operates on a 24/6 basis, offering debt, equity index and commodity products and a full suite of trading/order management functionalities.

The *ASX Trade24 Administrator's Guide* provides Participant administrators with information on the full suite of ASX Trade24 non-trading functionalities and access methodology.

The *ASX Trade24 Developer's Guide – FIX Specification* contains the relevant technical details which allow third party applications to connect and interact with ASX Trade24.

The *ASX Trade24 Developer's Guide – Markets & Functionalities* provides information on the functionality and behaviour of ASX Trade24.

Developers should utilise these documents in tandem during the design, validation and implementation stages of Application Program Interface (API) deployment.

## 1.1 Support

The ASX Market Access team operates a "service desk" style support centre for the customers of the ASX. ASX Market Access provides support coverage during business hours of 08:00 to 18:00 (AEST) with after hours support and escalation via the ASX Trading Operations and Markets team.

Any questions in relation to ASX Trade24 should be directed to ASX Market Access:

Email: [MarketAccess@asx.com.au](mailto:MarketAccess@asx.com.au)  
Tel (Dom): 1800 663 053  
Tel (Int): 61 2 9227 0372

## 2 User Configuration

ASX Trade24 supports three unique user profiles:

- Generic Firm Manager (GFM) – dedicated administrative user
- Trading Profile - dedicated order entry only or order entry and market data user
- Market Data Profile – dedicated market data user

Participants can obtain the new user configuration request form by contacting Market Access

### 2.1 Generic Firm Manager (GFM)

The GFM profile provides Participant access to ASX Trade24 administrative functionalities.

Key Features:

- Participants may request multiple GFM users whereby each GFM controls a group of ASX Trade24 Gateways based on business requirements;
- Each GFM is responsible for the management and configuration of ASX Trade24 Gateway Limits, Accounts and Shared Order Group (SOG) (Gateway Configuration);
- The GFM is responsible for Participant Firm-wide settings (Account Administration and Risk Management activities) performed via an Administrative Terminal;
- GFM cannot be segregated at the Participant Firm-wide settings level (i.e. each GFM have access to all Accounts, Reports and Risk Management functionalities for the Participant);
- The GFM Profile does not have trading rights configured and cannot access Trading/Market Data functionalities.
- Participants cannot access the GFM via an API connection.

### 2.2 Trading ID

The Trading ID enables a Participant application connection to an ASX Trade24 Gateway for order submission and market data purposes.

Key Features:

- Unique identifiers for Participant trading access to ASX Trade24;
- May subscribe to market data, ASX Trade24 Messages and submit orders to the prescribed Markets;
- Cannot perform Risk Management and Account Administrative activities;
- Trading ID access is restricted to the designated ASX Trade24 Gateway (i.e. one Trading ID per ASX Trade24 Gateway).

### 2.3 Market Data ID

The Market Data ID enables a Participant application connection to an ASX Trade24 Gateway for market data purposes.

**Key Features:**

- Unique identifiers for Participant market data access to ASX Trade24;
- May subscribe to market data and messages from ASX Trade24;
- Cannot perform Risk Management and Account Administrative activities;
- Market Data ID access is restricted to the designated ASX Trade24 Gateway (i.e. one Market Data ID per ASX Trade24 Gateway)

## 3 Gateway Configuration

ASX Trade24 supports two types of Configurations:

- ASX Trade24 Gateway
- Administrative Terminal

### 3.1 ASX Trade24 Gateway

The ASX Trade24 Gateway Configuration has been designed to facilitate Participant trading access via a Trading ID. Each ASX Trade24 Gateways will be configured with a unique Trading ID and a single GFM which enables these users to access the ASX Trade24 Gateway.

The Trading ID enables the ASX Trade24 Gateway to connect to the host, at which point a Participant may logon to the ASX Trade24 Gateway using the supplied credentials and gain access to ASX Trade24. The GFM can be used to logon to ASX Trade24 Gateway, via pcAnywhere™ to perform Gateway Configuration real-time and without interruption to trading service.

### 3.2 Administrative Terminal

The Administrative Terminal has been designed to allow Participants to access Global Account Maintenance, Risk Management P&L and Reporting functionalities on a standalone basis. Whilst it is necessary for the GFM to perform locally based Gateway Configuration on each individual ASX Trade24 Gateway, the Administrative Terminal provides a dedicated point of access to Participant level administrative functionalities available on ASX Trade24.

The Administrative Terminal cannot facilitate trading access.

## 4 Participant Access to a ASX Trade24 Gateway

### 4.1 Trading Access

The ASX Trade24 Gateway operates as a “dark datacenter” gateway whereby the Trading ID automatically establishes connection to the Host independent of the Operating System. A Participant may connect a Qualified<sup>1</sup> Application to an ASX Trade24 Gateway, upon connection to the Host, using the supplied credentials (Trading ID + Password), to gain market data and trading access to ASX 24.

Participants can disable trading access of a Trading ID by:

- Disable global accounts permitted for the Trading ID (reducing the Volume per Order value of the instruments to zero)
- Removing trading limits on the specific ASX Trade24 Gateway associated with the Trading ID using the GFM user and remote access solution (pcAnywhere™)
- Verbal/written request to ASX Trading Operations and Markets from a Participant Trading Manager

A disabled Trading ID can be reinstated intra-day.

### 4.2 Administrative Access

Each ASX Trade24 Gateway has been installed with a pcAnywhere™ host license. Upon purchasing the appropriate client license, a Participant administrator may remotely access an ASX Trade24 Gateway to perform Gateway Configuration. As the trading connection is independent of the OS, administrative access to an ASX Trade24 Gateway will not interrupt the existing trading connection to ASX Trade24.

A Participant can access all Participant level administrative functionalities (Account Maintenance, Reporting and Risk Management) via the GFM user on an Administrative Terminal. Each Administrative Terminal can support a single GFM user; therefore Participants that utilize multiple GFM users would require a corresponding number of Administrative Terminals.

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<sup>1</sup> Applications connecting to ASX Trade 24 must satisfy the mandatory sections in the ASX Qualification Procedures

## 5 Non-trading Functionalities

### 5.1 Limits, Accounts and Trading IDs

ASX Trade24 provides Participants with a number of controls to manage trading access via a Trading ID. Orders received by an ASX Trade24 Gateway are validated against a range of pre-defined parameters prior to transmission to ASX Trade24. Orders that fail to satisfy pre-trade validations are rejected by the ASX Trade24 Gateway.

Participants have access to:

- Host level Trading ID Maintenance (via ASX Trading Operations)
- Account Maintenance and Permissioning
- ASX Trade24 Gateway Limit Setting

#### 5.1.1 Host level Trading ID Maintenance

Upon ASX approval for a new Trading ID, Participants may specify the rights of the new user at the Host level as per:

- Market (SFE, NZFOE, CFD)
- Contract (AP, XT, BB, etc.)
- Trade/View rights

Contracts/Markets that have not been enabled (Trade and/or View) for a Trading ID will not be available for trading and/or market data purposes.

Host level Trading ID maintenance requests require overnight processing by ASX.

#### 5.1.2 Account Maintenance and Permissioning

A Global Account is a prerequisite to trading access through ASX Trade24 where each order is vetted against both the validity and parameters of the attached account. Participants need to create global accounts via Account Maintenance and permission the applicable accounts on the ASX Trade24 Gateways using the GFM user.

The Account Maintenance functionality allows a Participant to add, edit and delete global accounts for trading purposes. Participants may access Account Maintenance via the GFM user on the Administrative Terminal and can create multiple accounts for each market (SFE/NZFOE/CFD) based on business/compliance requirements. Changes to global accounts are enforced on a real-time basis, thereby allowing Participants to revoke/modify trading access intra-day.

Key features of ASX Trade24 Global Account functionality include:

- Tradable contract controls
- Volume per order controls
- Warning messages as per soft limits (position limit + loss limit) via Risk Management Activities
- Ability to create multiple accounts per Trading ID
- Segregation of trading access as per business requirements
- Real-time revoke/modify Trading ID order entry access.



Account Maintenance and Permissioning is the responsibility of the Participant. Where the Participant does not have remote access to an ASX Trade24 Gateway, ASX may assist with the account permission process via the Change Remote User Parameters request form. ASX recommends that a Participant maintains remote access to each of its ASX Trade24 Gateways.

### 5.1.3 **ASX Trade24 Gateway Limit Setting**

The ASX Trade24 Gateway Limit is specific to each ASX Trade24 Gateway and its unique Trading ID. Consistent with Global Accounts, the setting of appropriate limits is a prerequisite for user trading access, providing Participants with additional controls at the individual ASX Trade24 Gateway/Trading ID level.

Key features of the ASX Trade24 Gateway Limit functionality includes:

- Controls on tradable contract
- Controls on tradable instrument type – Futures, Options and Spreads
- Controls on volume per order
- Controls on maximum price change – absolute change from last traded price or in its absence prior settlement price

A Participant can access the ASX Trade24 Gateways Limit setting functionality via the GFM user. Limits are applied on a real-time basis and can be administered without interruption to the trading connection to the Host. The ASX Trade24 Gateway Limit setting is the responsibility of the Participant. Where the Participant does not maintain remote access to the ASX Trade24 Gateway, ASX may assist with the Limit setting process via the Change Remote User Parameters request form.

## 5.2 Order Purge

ASX Trade24 requires each new order to be tagged as Purge (P) or Retain (R) via tag 18 of the new order FIX message. The Order Purge functionality allows Participants to determine the behavior of working orders during technical disruptions to trading access.

A technical disruption to trading access is defined as a loss of connectivity between ASX Trade24 and the ASX Trade24 Gateway.

Possible scenarios include:

- ASX Trade24 Gateway hardware failure
- ASX Trade24 Gateway software failure
- Communication circuit/equipment failure between ASX Trade24 and the ASX Trade24 Gateway
- ASX Trade24 outage

The Order Purge functionality will not be triggered by disruptions to connections between the ASX Trade24 Gateway and the Participant Application.

In the event of a technical disruption, all working orders set to Purged will be cancelled by ASX Trade24 and all working orders set to Retained will remain working in the respective markets. A Participant should consider carefully how they wish their orders to be managed in the event of a technical disruption.

## 5.3 Shared Order Group (SOG)

The SOG functionality allows a Trading ID to be designated to participate in selected shared orders via SOG. Once a Trading ID is designated into a group/s, any Shared Order released within the designated group will be displayed in the Trader Book of the Trading ID. Additionally, all trades executed for the designated SOG will be disseminated as Confirmed Trades to its Trading ID members.

The SOG functionality is an effective mechanism to facilitate the aggregation of order and trade flow from multiple sources. By mandating the SOG functionality across each Trading ID within the firm, Participants can access (view and cancel) all orders via an ASX Trade24 Gateway that is a member of each SOG. The SOG functionality allows a Participant to develop a Consolidated Order Management (COM) Application that can provide firm wide order management, real-time risk management, and an audit trail of all orders and trade for compliance purposes.

Key features of the SOG functionality include:

- A consolidated and real-time order and trade feed ideal for risk management applications
- Real-time cancellation of working orders via a Participant sourced application
- Access to order and trade numbers for Exchange assisted order and trade cancellation request
- Audit trail of firm wide orders and trades for compliance requirements

Participants should note that the SOG tag is not compulsory for new orders under ASX Trade24. Implementation of the SOG functionality would require commercial agreements between a Participant and its clients and vendors and cannot be enforced technically via ASX Trade24.

## 6 Administrative Maintenance

### 6.1 Account Maintenance

The initial creation of each trading account on ASX Trade24 is a two step process. The first step is at a global account maintenance level and can only be undertaken by the Participant's GFM user. Global account maintenance can be undertaken on any Administrative Terminal.

The second step is at the ASX Trade24 Gateway account maintenance level and can only be undertaken by the designated GFM user. New trading accounts need to be permissioned on each relevant ASX Trade24 Gateway and any subsequent changes are disseminated via the ASX Trade24 processes transparent to the Participant.

### 6.2 Global Account Maintenance – Managing Account Details

This function can only be accessed by the GFM user. Accounts are added, edited or deleted under Account Administration Activities in the AOEI Explorer.



1. Logon to the Administrative Terminal as GFM user.
2. Click on Account Administration Activities.
3. Brings up Account maintenance dialogue, here accounts may be added, edited or deleted.
4. Highlight an SFE, NZFOE or CFD account and select one of the options on the right-hand side (add, edit or delete).

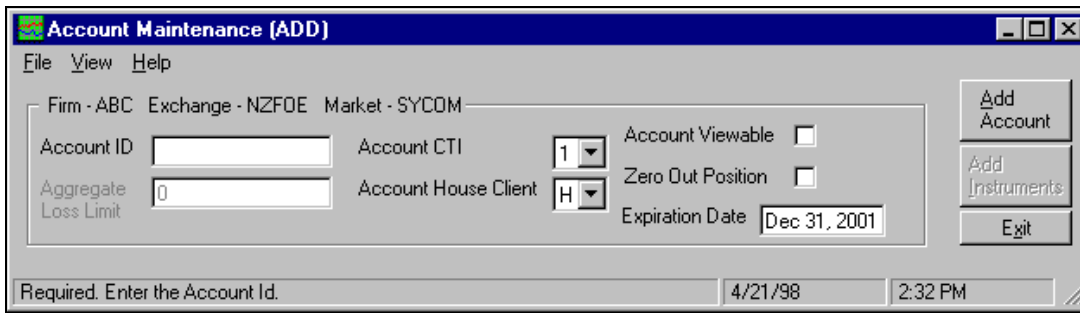
**Account Maintenance - [Account Selection]**

File View Window Help

Account	Loss Limit	CTI	C/H	Account Viewable	Zero Out Positions
TEST1-NZFQE-SYCOM	25,000	1	H	Y	Y
TEST1-SFE-SYCOM	25,000	1	H	Y	Y
TEST2-NZFQE-SYCOM	10,000	2	C	Y	Y
TEST2-SFE-SYCOM	900	2	C	Y	Y
TEST3-NZFQE-SYCOM	650,000	4	C	Y	Y
TEST3-SFE-SYCOM	650,000	4	C	Y	Y
TEST4-NZFQE-SYCOM	50,250	1	H	Y	Y
TEST4-SFE-SYCOM	200,000	1	H	Y	Y
TEST5-NZFQE-SYCOM	60,000	1	H	Y	Y
TEST5-SFE-SYCOM	45,000	1	H	Y	Y
TEST6-NZFQE-SYCOM	200,000	1	H	Y	Y

Initializing 1/9/00 12:36 PM

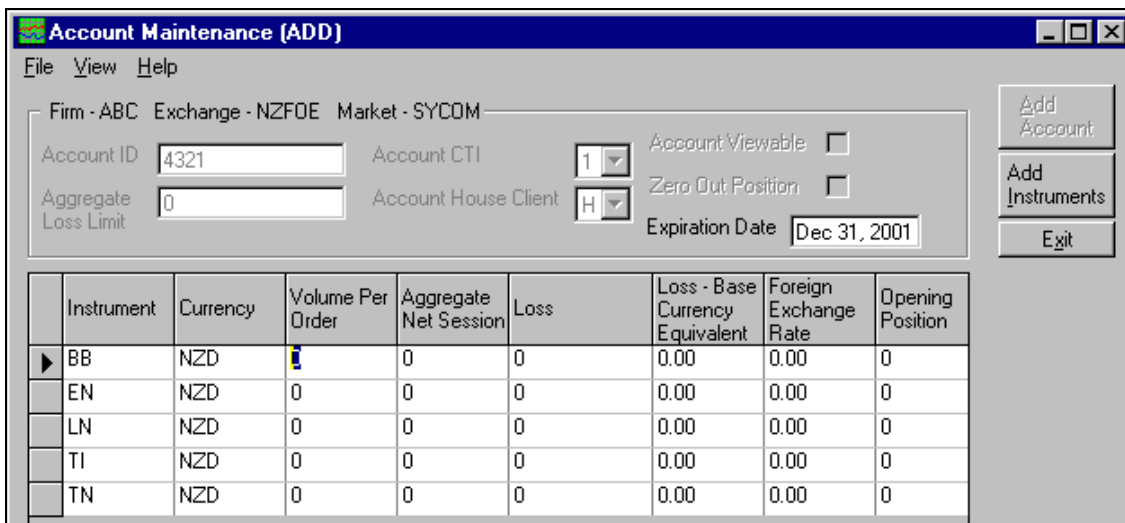
### 6.2.1 Add an Account



The following fields must be completed:

- Account ID: Enter a name for the account.
- Aggregate Loss Limit: **Soft limit.** A message is sent to GFM ID when the maximum net long/short position is reached. This is only a trading date limit, calculating P&L on the last traded price
- Account CTI: Customer type indicator -> **1** represents house account; **2** and **4** represent client accounts
- Account House Client: **H** for house account. **C** for client account.
- Account Viewable: GFM user will be able to view P&L of the account.
- Zero Out Position: All positions back to zero at the end of each trading session.
- Expiration Date: Date the account will expire.

Once these fields have been allocated values the Add Instrument button becomes active. Once the account has been established, values for **all contracts to be traded via the account** must be added to the account.



There are three fields in the Account Maintenance dialogue that require attention:

- Volume per Order - **Hard Limit.** This is the maximum volume that can be traded per order. If the volume exceeds this limit the order will be rejected.
- Aggregate Net Session – **Soft Limit.** This is an aggregate net position limit at a commodity level for an account. Warning message will be sent to the GFM User via the Risk Management functionality.
- Loss – **Soft Limit.** Maximum loss allowed for the contract.

**Fields in the Account Maintenance dialogue that do not require attention include:**

- Loss – Base Currency Equivalent
- Foreign Exchange Rate – Rate set by Exchange
- Opening Position – Account position during trading session

### 6.2.2 Edit an Account

	Instrument	Currency	Volume Per Order	Aggregate Net Session	Loss	Loss - Base Currency Equivalent	Foreign Exchange Rate	Opening Position
▶	BB	NZD	99,999	99,999	99,999	0.00	0.00	0
	EN	NZD	99,999	99,999	99,999	0.00	0.00	0
	LN	NZD	99,999	99,999	99,999	0.00	0.00	0
	TI	NZD	99,999	99,999	99,999	0.00	0.00	0
	TN	NZD	99,999	99,999	99,999	0.00	0.00	0

Changes to the account can be made from this window. Any changes made to the fields within the account must be applied using the **Apply Changes** button.

### 6.2.3 Deleting Accounts

- Accounts can only be deleted if there are no open positions.
- Deletion will automatically set limits, rates and opening positions to zero, this will disable the account.
- The account will remain in the system until it is removed by the exchange via maintenance activities.

	Instrument	Currency	Volume Per Order	Aggregate Net Session	Loss	Loss - Base Currency Equivalent	Foreign Exchange Rate	Opening Position
▶	BB	NZD	0	0	0	0.00	0.00	0
	EN	NZD	0	0	0	0.00	0.00	0
	LN	NZD	0	0	0	0.00	0.00	0
	TI	NZD	0	0	0	0.00	0.00	0
	TN	NZD	0	0	0	0.00	0.00	0

## 6.3 ASX Trade24 Gateway Maintenance – Accounts, Limits and Shared Order Groups

ASX Trade24 Gateways account and limit maintenance are mandatory and must be undertaken for each Trading ID. The Shared Order Group (SOG) functionality is not mandatory for ASX Trade24 users.

These functionalities can be accessed via the designated GFM on each ASX Trade24 Gateway.

### 6.3.1 Accounts Setup

1. Logon to the ASX Trade24 Gateway with the designated GFM.
2. Via the **AOEI Explorer** window select **Trading Activities -> MFOS Settings**.
3. Under **Account Setup**, click on the Add button and select the account from the drop down list.
4. Click 'OK', and then 'Apply' at the base of the MFOS Settings window.

### 6.3.2 Limits Setup

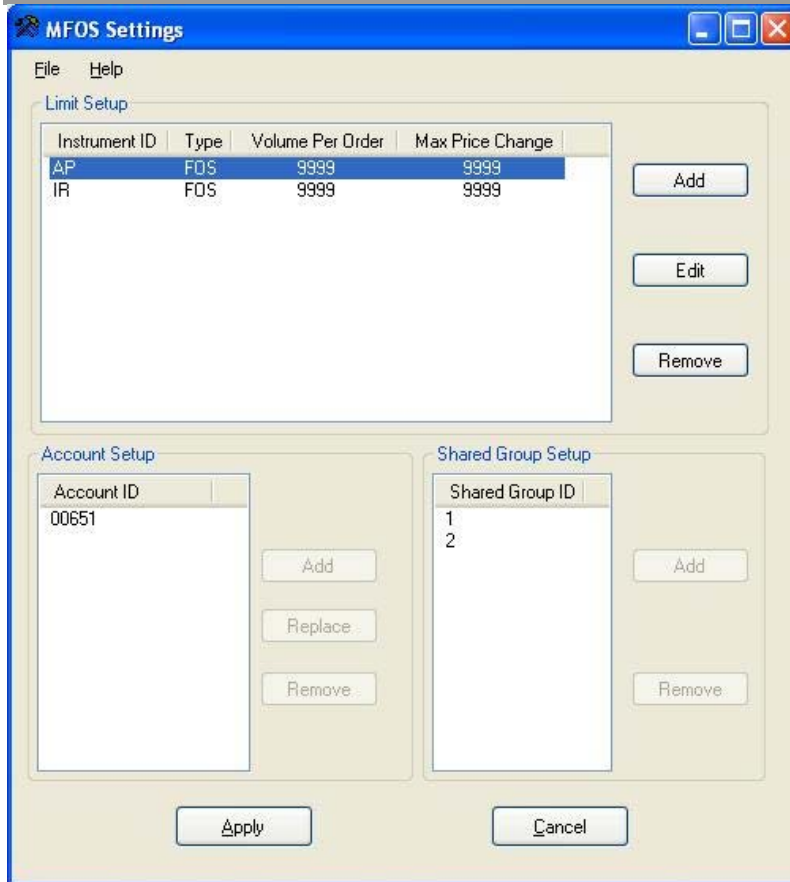
1. Logon to the ASX Trade24 Gateways with the designated GFM.
2. Via the **AOEI Explorer** window select **Trading Activities -> MFOS Settings**.
3. Under **Limit Setup**, click on the Add button and select the Instrument from the list.
4. Select the Instrument Type, Volume Per Order and Max Price Change values.
5. Click 'OK', and then 'Apply' at the base of the MFOS Settings window.

Trading limits are applied to:

- Tradable Instruments: Listed instruments the Trading ID is allowed to trade (i.e. AP, XT, YT etc.).
- Instrument Rights: Instrument rights must be assigned to the Trading ID as per Futures, Options and Spreads (FOS). A different limit can be set for each instrument type within the same instrument; e.g. 1,000 lots in YT Futures, 100 lots in YT Options and 500 lots in YT Spreads.
- Maximum Volume per Order: This is a **hard limit** for Trading ID's. Breaching this limit will result in order rejection.
- Maximum Price Change: The number of ticks that a price for a new order can be set away from the last traded price. This is a **hard limit** on the ASX Trade24 Gateways. Breaching this limit will result in order rejection.

### 6.3.3 Shared Group Setup

1. Logon to the ASX Trade24 Gateways with the designated GFM.
2. Via the **AOEI Explorer** window select **Trading Activities -> MFOS Settings**.
3. Under **Shared Group Setup**, click on the Add button and select the Shared Group ID from the drop down list.
4. Select the Shared Group ID from the drop down list and click the Add button.
5. Click 'Apply' at the base of the MFOS Settings window.





## 7 Reporting Activities

ASX Trade24 Reporting Activities functionality allows users to generate and view the existing and standard trading-related reports. Users cannot export or send reports to printers via the Reporting Activities functionality. To access Reporting Activities from the AOEI Explorer, users must select Reporting Activities, ASX Trade24, and then the desired report. This will produce the Print Report Dialogue.

Users may generate the reports for previous trading sessions if the session data is still available for this purpose at the exchange. These reports do not consolidate multiple sessions' worth of data, with the exception of the Periodic Summary Report, which summarizes data over multiple days.

Each Trading ID may generate a report on the corresponding ASX Trade24 Gateway and has access to market data and trade and/or order for the particular Trading ID. The GFM may generate reports on each ASX Trade24 Gateway (Trading or Administrative) and has access to market data and all trade and/or order for the firm.

Users may access the following reports:

- Daily Trading Summary Report
- Trade Detail Report
- Trades List Report
- Trading Activity Review Reports
- Electronic Audit Log report
- Periodic Summary Report

Report samples and field definitions are available under [Appendix A](#).

## 8 Risk Management Activities

ASX Trade24 Risk Management Activities functionality allows the GFM user to view current account positions and to apply theoretical market movement scenarios to evaluate the effect of potential market movements. GFM users can also receive Limit Warning messages relating to individual accounts' position and dollar value limits specified during account maintenance.

GFM users can access:

- Account Summary
- Instrument Summary
- Contract Summary
- Limit Warning Messages
- Theoretical P&L

Sample summary screen and field definitions are available under [Appendix B](#)



Volume	- This field indicates the total volume traded.
Change From Settle	- This field indicates the change of the last traded price to the prior day's settlement price.
Total Volume	- This field indicates the total volume traded for the instrument.

### 9.1.2 Trade Detail Report

The following is an example of the Trade Detail Report printed to the window:

22-Jun-08 16:31:40  
Report ID : 102

**Trade Detail Report**

Page 1 of 4  
Version 1.0.1

Firm: Trader:  
Session: 1 Trading Date: 26-Jun-08  
Market: SYCOM Exchange: NZPCE

ORDER				OPPOSITE													
Trans. Number	Account	CTI #	Comment	B/S	Trade Type	Trade Status	Trader/Operator	Price	Volume	Order Time	Ex. Order Time	Deal #	B/S	Firm	Volume	Trade Time	Ex. Trade Time
Contract: NEFOE-SY COM-EE-OFUT-1998U																	
1	WBC991	1		S	M		NAN / NAN	9280	1	14:43:02	15:43:02	1	B	ABC	1	14:43:02	15:43:02
2	1234	1		B	M		MAC / MAC	9280	1	14:43:02	15:43:02	1	S	XYZ	1	14:43:02	15:43:02
																Total Sold:	1
																Total Bought:	1
Contract: NEFOE-SY COM-EE-OFUT-1998Z																	
23	1234	1		S			MAC / MAC	9270	6	16:00:35	17:00:35	6	B	XYZ	2	15:54:36	16:54:36
26	WBC991	1		B			NAN / NAN	9270	2	15:54:36	16:54:36	6	S	ABC	6	15:54:36	16:54:36
																Total Sold:	6
																Total Bought:	2
Contract: NEFOE-SY COM-EE-OFUT-1999H																	
24	1234	1		S			MAC / MAC	9270	6	15:54:42	16:54:42	?	B	XYZ	2	15:54:41	16:54:41
27	WBC991	1		B			NAN / NAN	9270	2	15:54:41	16:54:41	?	S	ABC	6	15:54:41	16:54:41
																Total Sold:	6
																Total Bought:	2
Contract: NEFOE-SY COM-EE-OFUT-1999M																	
27	1234	1		B			MAC / MAC	9330	5	16:07:13	17:07:13	11	S	XYZ	10	16:07:13	17:07:13
28	WBC991	1		S			NAN / NAN	9330	10	16:07:13	17:07:13	11	B	ABC	5	16:07:13	17:07:13
26	WBC991	1		B			NAN / NAN	9330	10	16:07:19	17:07:19	12	S	ABC	5	16:07:19	17:07:19
29	1234	1		S			MAC / MAC	9330	5	16:07:19	17:07:19	12	B	XYZ	10	16:07:19	17:07:19
																Total Sold:	15
																Total Bought:	15
Contract: NEFOE-SY COM-EE-OFUT-2000H																	

Located at the top of the report is the current date (in the format DD/Mmm/YY), the time at which the report was run (in the format HH:MM:SS am/pm), the page number and the total number of pages, as well as the Report ID (102). The following fields may be located on the above report:

- Firm - This is the Firm short name.
- Trader - This is the Trader short name.
- Session - This indicates the session number.
- Trading Date - This indicates the current trading day for this report.
- Market - This indicates the market short name.
- Exchange - This indicates the exchange short name.
- Contract - This indicates the contract long name.
- Trans Number - This field indicates the automatically assigned transaction number for the buying account.
- Account - This field indicates the trading account specified in the order.
- CTI # - This field corresponds to the customer type indicator.
- Comment - This field indicates the comment.
- B/S - This corresponds to the buy/sell indicator.
- Trade Type - This indicates the trade type.
- Trade Status - This indicates the trade status.
- Trader/Operator - This field indicates the trader and operator identifier for the ask/bid order.
- Price - This indicates the price at which the trade occurred.
- Volume - This indicates the volume of the trade.
- Order Time - This indicates the time at which the ask/bid order occurred. This appears in the format HH:MM:SS.
- Ex Order Time - This indicates the exchange time at which the ask/bid order occurred. This appears in the format HH:MM:SS.
- Deal # - This indicates the automatically assigned deal number for the trade.

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B/S	- This corresponds to the buy/sell indicator for the opposite firm.
Firm	- This is the opposite firm short name.
Volume	- This indicates the volume of the opposite firm's bid/ask.
Trade Time	- This indicates the time at which the trade occurred. This appears in the format HH:MM:SS.
Ex Trade Time	- This indicates the Exchange trade time. This appears in the format HH:MM:SS.
Total Sold	- This indicates the total volume sold.
Bought	- This indicates the total volume bought.

### 9.1.3 Trades List Report

The following is an example of the Trades List Report printed to the window:

The screenshot shows a window titled "Trades List Report" with a toolbar at the top containing navigation and zoom controls. The window displays the following information:

23-Jun-02 13:47:50  
Report ID : 103

Page 1 of 3  
Version 1.0.1

**Trades List Report**

Firm: ABC      Trader: MAC  
Session: 1      Trading Date: 23-Jun-02  
Market: SYCOM      Exchange: NZPCE

Trade Status	Trade Type	Deal #	Trade Time	Ex Trade Time	Price	Volume	Buying Acct#	CTI#	Comment	Trans. Number	Trader/Firm	Selling Acct#	CTI#	Comment	Trans. Number	Trader/Firm
Contract: NZFOLESYCOM-EE-CFUT-1998U																
CR	22	55:07PM	20:55:07	9410	1	1234	1			114	MAC / ABC	1234	1		113	MAC / ABC
CR	23	57:02PM	20:57:02	9410	1	1234	1			110	MAC / ABC	1234	1		121	MAC / ABC
CR	24	57:45PM	20:57:45	9410	1	1234	1			122	MAC / ABC	1234	1		121	MAC / ABC
CR	27	03:00PM	21:03:00	9270	1	1234	1			114	MAC / ABC	1234	1		125	MAC / ABC
CR	28	04:00PM	21:04:00	9270	1	1234	1			126	MAC / ABC	WBC991	1		127	MAC / XYZ
CR	103	21:18PM	21:21:18	9260	1	1234	1			148	MAC / ABC	1234	1		149	MAC / ABC
CR	104	21:28PM	21:21:28	9260	1	1234	1			148	MAC / ABC	1234	1		149	MAC / ABC
CR	106	20:41PM	22:20:41	9410	1	1234	1			152	MAC / ABC	1234	1		151	MAC / ABC
Contract: NZFOLESYCOM-EE-CFUT-1998E																
CR	27	55:07PM	20:55:07	9400	1	1234	1			113	MAC / ABC	1234	1		114	MAC / ABC
CR	26	03:00PM	21:03:00	9260	1	1234	1			111	MAC / ABC	1234	1		114	MAC / ABC
CR	105	20:41PM	22:20:41	9260	1	1234	1			153	MAC / ABC	1234	1		154	MAC / ABC
CR	107	20:51PM	22:20:51	9260	1	1234	1			153	MAC / ABC	1234	1		154	MAC / ABC
Contract: NZFOLESYCOM-EE-CFUT-1998E																
CR	59	57:04PM	17:57:04	9260	10		WBC991	1		28	MAC / XYZ	TEST7	1		81	MAC / ABC
CR	25	01:24PM	21:01:24	9260	1	1234	1			133	MAC / ABC	1234	1		124	MAC / ABC
Contract: NZFOLESYCOM-EE-CFUT-1998M																
CR	63	31:15PM	17:31:15	9220	5		TEST7	1		20	MAC / ABC	1234	1		81	MAC / ABC
CR	64	31:25PM	17:31:25	9220	5		TEST7	1		20	MAC / ABC	1234	1		81	MAC / ABC
Contract: NZFOLESYCOM-EE-CFUT-1998E																
CR	71	06:28PM	12:06:28	9291	1		WBC991	1		29	MAC / XYZ	1234	1		91	MAC / ABC
CR	93	06:01PM	21:06:01	9291	1	1234	1			132	MAC / ABC	1234	1		133	MAC / ABC
Contract: NZFOLESYCOM-EE-CFUT-2000E																
CR	29	05:31PM	21:05:31	9250	1	1234	1			131	MAC / ABC	1234	1		130	MAC / ABC

Located at the top of the report is the current date (in the format DD/Mmm/YY), the time at which the report was run (in the format HH:MM:SS am/pm), the page number and the total number of pages, as well as the Report ID (103). The following fields may be located on the above report:

- Firm - This is the Firm short name.
- Trader - This is the Trader short name.
- Session - This indicates the session number.
- Trading Date - This indicates the current trading day for this report.
- Market - This indicates the market short name.
- Exchange - This indicates the exchange short name.
- Contract - This indicates the contract long name.
- Trade Status - This indicates the trade status.
- Trade Type - This indicates the trade type.
- Deal # - This indicates the automatically assigned deal number for the trade.
- Trade Time - This indicates the time at which the trade occurred. This appears in the format HH:MM:SS.
- Ex Trade Time - This indicates the Exchange trade time. This appears in the format HH:MM:SS.
- Price - This indicates the price at which the trade occurred.
- Volume - This indicates the volume of the trade.
- Buying Acct# - This indicates the buying account number.
- CTI # - This field corresponds to the customer type indicator for the buying account.
- Comment - This field indicates the comment made by the buying account.
- Trans Number - This field indicates the automatically assigned transaction number for the buying account.
- Trader/Firm - This field indicates the trader and firm identifier for the buying account.
- Selling Acct # - This indicates the selling account number.
- CTI# - This field corresponds to the customer type indicator for the selling account.

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Comment	- This field indicates the comment made by the selling account.
Trans Number	- This field indicates the automatically assigned transaction number for the selling account.
Trader/Firm	- This field indicates the trader and firm identifier for the selling account.

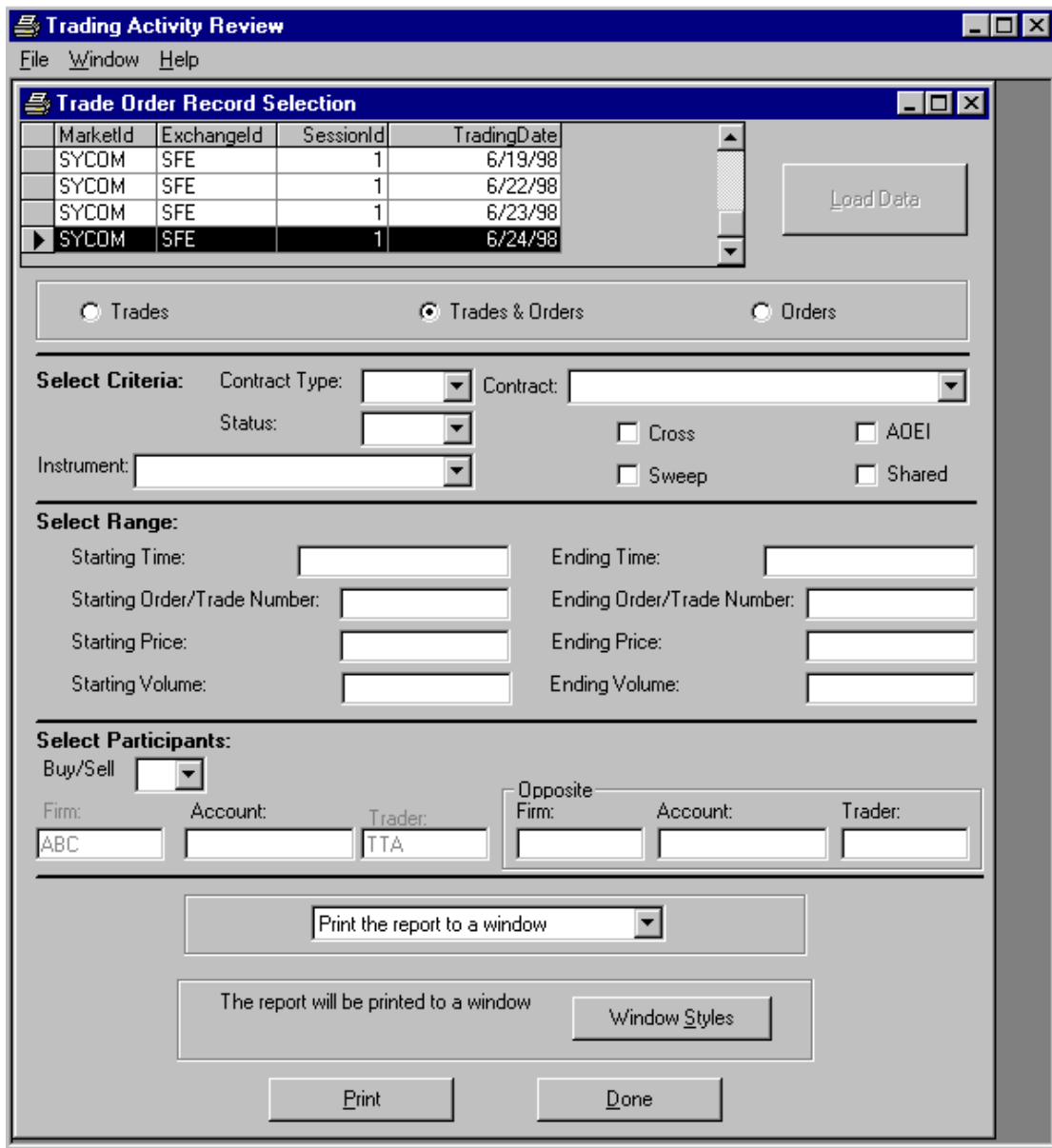


### 9.1.4 **Trading Activity Review Reports**

This function allows the operator to view all trades and orders that have been processed during the session and to perform theoretical profit and loss calculations. If executed by a MFWSAdmin or MFWSRsk User ID, all trades and /or orders for the firm are available for query. If executed by an MFWSOper or MFWSTrdr User ID, then only the trades and/or orders for the trader will be available for query.

### 9.1.5 Trade Order Reports

When the user selects Trade Order Report, the following Selection Dialogue is displayed. This dialogue permits the user to specify the criteria to be applied to the report.



The Trade Order Record Selection Dialogue displays the selected report and enables the operator to view the print job on the screen, or print the report to paper. The following fields appear on the above dialogue:

- Market ID - This indicates the market identifier
- Exchange ID - This indicates the exchange identification code.
- Session ID - This is a system-generated session id.
- Trading Date - This is a system-generated date.

Load Data: This button will load data for the Market ID/Exchange ID/Session ID/Trading Date selected by the user.

Trades - This option button allows the operator to specify only trades are requested.

Trades & Orders - This option button allows the operator to specify both trades and orders.

Orders	-	This option button allows the operator to specify only orders are requested.
Contract Type	-	This combo box allows the operator to specify a contract type.
Status	-	This combo box allows the operator to specify the status.
Instrument	-	This combo box allows the operator to specify the instrument.
Contract	-	This combo box allows the operator to specify a contract. (NOTE: if contract is specified, then Contract Type and Instrument are disabled).
Cross	-	This check box allows the operator to request cross trades and/or orders.
AOEI	-	This check box allows the operator to request AOEI trades and/or orders.
Sweep	-	This check box allows the operator to request sweep trades and/or orders.
Shared	-	This check box allows the operator to request shared trades and/or orders.
Starting Time	-	This entry field allows the operator to specify the starting time.
Ending Time	-	This entry field allows the operator to specify the ending time.
Starting Order/Trade Number	-	This entry field allows the operator to specify the starting order and/or trade number.
Ending Order/Trade Number	-	This entry field allows the operator to specify the ending order and/or trade number.
Starting Price	-	This entry field allows the operator to specify the starting price.
Ending Price	-	This entry field allows the operator to specify the ending price.
Starting Volume	-	This entry field allows the operator to specify the starting volume.
Ending Volume	-	This entry field allows the operator to specify the ending volume.
Buy/Sell	-	This combo box allows the operator to specify whether the selected participants are buyers or sellers.
Firm	-	This specifies the firm identifier and cannot be modified.
Account	-	This specifies the account number for the firm.
Trader	-	This specifies the trader identifier. For a user belonging to the MFWSTRDR or MFWSOPER NT group, this field cannot be modified.
Opposite Firm	-	This specifies the opposite firm identifier.
Opposite Account	-	This specifies the opposite account number for the firm.
Opposite Trader	-	This specifies the opposite trader identifier.

There are 3 Trade Order reports generated:

- Trades and Orders (Report ID 106)
- Trades (Report ID 107)
- Orders (Report ID 108).

All the reports display a similar set of data. The following samples show each of the Trade Order Reports.

27-Apr-1998 12:40:00P SYDNEY FUTURES EXCHANGE Page 1 of 6  
 Report ID: 111 Trades and Orders Report Version 1.0.1  
 Trades and Orders Report

Schedule Criteria

Market	SYCOM	Contract		Status	
Exchange	SY	Contract Number		Buy or Sell	DBA
Session	I	Contract Price		Annual	PAF
Contract Type		Contract Value		Trade	PAF
Trading Date	05-Feb-1998	Contract Value		Trade	PAF

Trade Number	Trade Time	Contract ID	Volume	Price	Order Number	Order Time	Buy/Sell	Order Status	Trade Status	Account	PTI	
3	21:298	120126AM	SY-SYCOM3B-CFUT-1998Z	1	9200	8	21:298	120126AM	B	CTF	MPF	I
										DBA	PAF	I
6	21:298	120127AM	SY-SYCOM3B-CFUT-1998U	1	9200	13	21:298	120127AM	B	CTF	MPF	I
										DBA	PAF	I
7	21:298	120127AM	SY-SYCOM3B-CFUT-1998H	1	9200	15	21:298	120127AM	B	CTF	MPF	I
										DBA	PAF	I
10	21:298	120128AM	SY-SYCOM3B-CFUT-1998Z	1	9200	18	21:298	120128AM	B	CTF	MPF	I
										DBA	PAF	I
11	21:298	120129AM	SY-SYCOM3B-CFUT-1998H	1	9200	23	21:298	120129AM	B	CTF	MPF	I
										DBA	PAF	I
13	21:298	120130AM	SY-SYCOM3B-CFUT-1998H	1	9200	24	21:298	120130AM	B	DBA	PAF	I
										DBA	PAF	I
14	21:298	120130AM	SY-SYCOM3B-CFUT-1998Z	1	9200	26	21:298	120130AM	B	DBA	PAF	I
										DBA	PAF	I
15	21:298	120130AM	SY-SYCOM3B-CFUT-1998U	1	9195	27	21:298	120130AM	B	CTF	MPF	I
										DBA	PAF	I
19	21:298	120132AM	SY-SYCOM3B-CFUT-1998H	1	176	37	21:298	120132AM	B	CTF	MPF	I
										DBA	PAF	I
21	21:298	120136AM	SY-SYCOM3B-CFUT-1998H	1	149	39	21:298	120136AM	B	CTF	MPF	I
										DBA	PAF	I
22	21:298	120136AM	SY-SYCOM3B-CFUT-1998H	1	92000	52	21:298	120136AM	B	CTF	MPF	I
										DBA	PAF	I
28	21:298	120139AM	SY-SYCOM3B-COPE-1998H090750C	1	1340	68	21:298	120139AM	B	CTF	MPF	I
										DBA	PAF	I
29	21:298	120140AM	SY-SYCOM3B-COPE-1998H091500C	1	530	70	21:298	120140AM	B	CTF	MPF	I
										DBA	PAF	I
30	21:298	120140AM	SY-SYCOM3B-COPE-1998H091750C	1	270	72	21:298	120140AM	B	CTF	MPF	I
										DBA	PAF	I
35	21:298	120142AM	SY-SYCOM3B-COPE-1998H092750P	1	705	79	21:298	120142AM	B	CTF	MPF	I
										DBA	PAF	I
37	21:298	120142AM	SY-SYCOM3B-COPE-1998H094000P	1	1820	82	21:298	120142AM	B	CTF	MPF	I
										DBA	PAF	I

27-Apr-1998 12:43:31P  
 Report ID: 107  
 SYDNEY FUTURES EXCHANGE  
**Trades and Orders Report**  
 Trades Report  
 Page 1 of 3  
 Version 1.0.1

Schedule Criteria

Market	SYCOM	Contract		Symbol	
Exchange	SY	Trading Month		Ending Month	
Session	I	Trading Day		Ending Day	
Contract Type		Trading Time		Ending Time	
Trading Date	05-Feb-1998	Trading Volume		Ending Volume	

Summary

Buy or Sell	DBA	Opposite:
Time		Time
Account		Account
Trade	PAF	Trade

Trade Number	Trade Time	ContractID	Volume	Price	Order Number	Order Time	Buy/Sell	Order Type	Trade Type	Account	FTI
3	21:08	12.01.06AM	1	9200	5	21:08	S	DBA	PAF	I	I
4	21:08	12.01.06AM	1	9200	8	21:08	B	CTT	MFF	I	I
5	21:08	12.01.07AM	1	9200	10	21:08	S	DBA	PAF	I	I
6	21:08	12.01.07AM	1	9200	13	21:08	B	CTT	MFF	I	I
7	21:08	12.01.07AM	1	9200	12	21:08	S	DBA	PAF	I	I
8	21:08	12.01.07AM	1	9200	15	21:08	B	CTT	MFF	I	I
9	21:08	12.01.08AM	1	9200	18	21:08	B	CTT	MFF	I	I
10	21:08	12.01.08AM	1	9200	20	21:08	S	DBA	PAF	I	I
11	21:08	12.01.09AM	1	9200	21	21:08	S	DBA	PAF	I	I
12	21:08	12.01.09AM	1	9200	23	21:08	B	CTT	MFF	I	I
13	21:08	12.01.09AM	1	9200	24	21:08	B	DBA	PAF	I	I
14	21:08	12.01.09AM	1	9200	28	21:08	S	DBA	PAF	I	I
15	21:08	12.01.09AM	1	9200	26	21:08	B	DBA	PAF	I	I
16	21:08	12.01.09AM	1	9195	30	21:08	S	DBA	PAF	I	I
17	21:08	12.01.09AM	1	9195	27	21:08	B	CTT	MFF	I	I
18	21:08	12.01.09AM	1	9195	31	21:08	S	DBA	PAF	I	I
19	21:08	12.01.09AM	1	9195	35	21:08	S	DBA	PAF	I	I
20	21:08	12.01.09AM	1	176	37	21:08	B	CTT	MFF	I	I
21	21:08	12.01.09AM	1	149	40	21:08	S	DBA	PAF	I	I
22	21:08	12.01.09AM	1	149	50	21:08	B	CTT	MFF	I	I
23	21:08	12.01.09AM	1	92000	51	21:08	S	DBA	PAF	I	I
24	21:08	12.01.09AM	1	92000	52	21:08	B	CTT	MFF	I	I
25	21:08	12.01.09AM	1	1340	65	21:08	S	DBA	PAF	I	I
26	21:08	12.01.09AM	1	1340	68	21:08	B	CTT	MFF	I	I
27	21:08	12.01.09AM	1	530	67	21:08	S	DBA	PAF	I	I
28	21:08	12.01.09AM	1	530	70	21:08	B	CTT	MFF	I	I
29	21:08	12.01.09AM	1	270	69	21:08	S	DBA	PAF	I	I
30	21:08	12.01.09AM	1	270	72	21:08	B	CTT	MFF	I	I
31	21:08	12.01.09AM	1	205	74	21:08	S	DBA	PAF	I	I
32	21:08	12.01.09AM	1	205	79	21:08	B	CTT	MFF	I	I
33	21:08	12.01.09AM	1	1820	80	21:08	S	DBA	PAF	I	I
34	21:08	12.01.09AM	1	1820	82	21:08	B	CTT	MFF	I	I

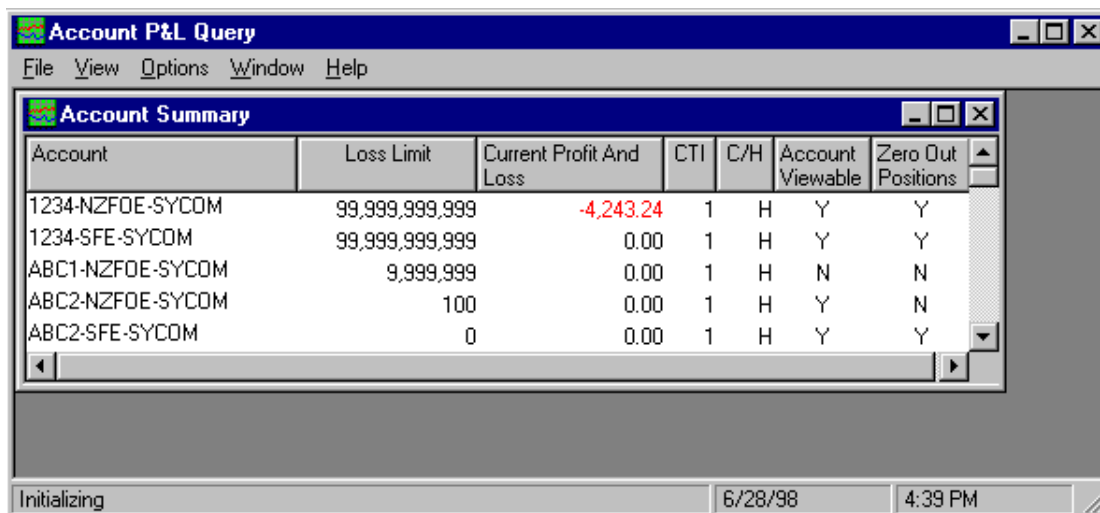
Located at the top of the report is the current date (in the format DD/Mmm/YY), the time at which the report was run (in the format HH:MM:SS am/pm), the page number and the total number of pages, as well as the Report ID. The middle section of the report reflects the selection criteria used and the lower section displays the following fields:

- Trade Number – This field indicates the deal number of the trade.
- Trade Time – This field indicates the date and Host execution time of the trade.
- Contract ID – This field indicates the contract .
- Volume – This field indicates the volume of the trade.
- Price – This field indicates the executed trade price.
- Order Number – This field indicates order number of the orders associated with the trade.
- Order Time – This field indicates the date and the Host receipt/update time of the order
- Buy/Sell – This field indicates whether the order is a buy or sell
- Order Status – This field indicates the status of the order.
- Firm – This field indicates the Firm ID associated with the order.
- Trader – This field indicates the Trader ID with the order.
- Account – This field indicates the account associated with the order.
- CTI – This field indicates the Customer Type Indicator associated with the account.
- Local Trade Time – This field indicates the Trade Time converted into the local time of the associated Exchange.
- Local Order Time – This field indicates the Order Time converted into the local time of the associated Exchange.

## 9.2 Appendix B – Risk Management Summary Screen and Field Definitions

### 9.2.1 Account Summary Window

The Account Summary Window appears as follows:



The screenshot shows a window titled "Account P&L Query" with a menu bar (File, View, Options, Window, Help). Inside, there is a sub-window titled "Account Summary" containing a table with the following data:

Account	Loss Limit	Current Profit And Loss	CTI	C/H	Account Viewable	Zero Out Positions
1234-NZF0E-SYCOM	99,999,999,999	-4,243.24	1	H	Y	Y
1234-SFE-SYCOM	99,999,999,999	0.00	1	H	Y	Y
ABC1-NZF0E-SYCOM	9,999,999	0.00	1	H	N	N
ABC2-NZF0E-SYCOM	100	0.00	1	H	Y	N
ABC2-SFE-SYCOM	0	0.00	1	H	Y	Y

The status bar at the bottom of the window shows "Initializing", "6/28/98", and "4:39 PM".

The following lists the available fields for the Account Summary Window:

**NOTE:** The fields displayed, and the order in which they are displayed on the Account Summary window, may be determined by selecting **Options** from the menu bar and then selecting Options and the Account tab.

Account	- This displays the various account identifiers for the selected Firm/Exchange/Market.
Loss Limit	- This corresponds to the loss limit established for this account.
Current Profit And Loss	- This displays the current overall profit or loss for this account.
CTI	- This corresponds to the account's customer type indicator.
C/H	- This indicates whether the account is a House account or a Client account.
Account Viewable	- This indicates the account is viewable by Trading ID.
Zero Out Positions	- This will zero out the positions at the end of every day.

**Note:** To expand the detail for a specific account, double click on the selected line. The Instrument Summary Window will be displayed.

## 9.2.2 Account Summary Window Instrument Summary Window

The Instrument Summary Window is accessed by double clicking an account in the Account Summary Window. The Instrument Summary Window will appear as follows:

Instrument	Volume Per Order	Aggregate Net Session Limit	Loss Limit	Current Position	Percent Of Loss Limit	Current Profit And Loss
BB-NZF0E-SYCOM	99,999,999	99,999,999	99,999,999,999	2	0.00%	23.9E
CC-NZF0E-SYCOM	99,999,999	99,999,999	99,999,999,999	0	0.00%	0.00
EN-NZF0E-SYCOM	99,999,999	99,999,999	99,999,999,999	0	0.00%	0.00
LA-NZF0E-SYCOM	0	0	0	0	0.00%	0.00
LB-NZF0E-SYCOM	0	0	0	0	0.00%	0.00
LC-NZF0E-SYCOM	0	0	0	0	0.00%	0.00
LD-NZF0E-SYCOM	0	0	0	0	0.00%	0.00
LN-NZF0E-SYCOM	99,999,999	99,999,999	99,999,999,999	0	0.00%	0.00
TI-NZF0E-SYCOM	99,999,999	99,999,999	99,999,999,999	0	0.00%	0.00

The following lists the available fields for the Instrument Summary Window:

The fields displayed, and the order in which they are displayed on the Instrument Summary window may be determined by selecting **Options** from the menu bar and then selecting Options and the Instrument tab.

Instrument	- This is the Instrument identifier.
Volume Per Order	- This indicates the maximum volume per order allowed for an Instrument, for this account.
Aggregate Net Session Limit	- This corresponds to the maximum net long/short position allowed for an Instrument, for this account.
Loss Limit	- This corresponds to the instrument loss limit set for this account.
Current Position	- This displays the current aggregate position of the account in a given Instrument.
Percent of Loss Limit	- This displays the percentage of the loss limit for the account that is currently used.
Current Profit And Loss	- This displays the current profit or loss for the account within the specified Instrument.

**Note:** To expand the detail for a specific account/instrument combination, double click on the selected line. The Contract Summary Window will be displayed.



### 9.2.3 Contract Summary Window

The Contract Summary Window is accessed by double clicking an account/instrument combination in the Instrument Summary Window. The Contract Summary Window will appear as follows:

Contract	Current Position	Current Profit And Loss	Price	Last Bid	Last Ask	Last Trade	Delta	FMV
NZF0E-SYCOM-BB-CFUT-1998U	2	23.96	9421	0	9272	9421		
NZF0E-SYCOM-BB-CFUT-1998Z	0	0.00	9260	0	9260	9260		
2 Total Position 2 P&L 23.96 Currency NZD FX Rate 1.00								

The following lists the available fields for the Contract Summary Window:

Contract	- This is the Contract identifier.
Current Position	- This displays the current (net) aggregate position of the firm in a given Contract.
Current Profit And Loss	- This displays the current profit or loss for the account within the specified Contract.
Price	- This corresponds to the price of the contract specified.
Last Bid	- This corresponds to the last bid price for the contract.
Last Ask	- This corresponds to the last ask price for the contract.
Last Trade	- This corresponds to the last traded price for the contract.
Delta	- This indicates the calculated delta value for the (options) contract specified.
FMV	- This indicates the fair market value for the (options) contract specified.

**Note:** To perform theoretical market movements, double click on the selected line. The Theoretical P&L Window will be displayed.

## 9.2.4 Theoretical P&L Window

The Theoretical P&L Window is accessed by right clicking a contract in the Contract Summary Window. The Theoretical P&L Window will appear as follows:

Starting Values NZFOE-SYCOM-BB-CFUT-1998U		
	Contract	Total
Position	2	2
Profit And Loss	23.96	23.96
Last Bid	0	
Last Ask	9272	

Theoretical Values NZFOE-SYCOM-BB-CFUT-1998U		
	Contract	Total
Profit And Loss	23.96	23.96
Last Trade Price	9421	<input type="checkbox"/> Liquidate Position
FX Rate	1.000	

Buttons:

The user may enter either:

Last Trade Price

- This is a theoretical price on which P&L will be calculated.

FX Rate

- This is the theoretical foreign exchange rate on which P&L will be calculated.

OR

Liquidate Position

- This indicates theoretical P&L should be calculated based on the current bid or ask (depending on current contract position).

The system will update Profit and Loss, based on the user's entered values.