TRADING TECHNOLOGIES

Saved Orders in X_TRADER® 7.17.x

This quick reference guide describes X_TRADER 7.17.x Saved Orders functionality.

Feature Overview   Saved Orders functionality allows you to create files with single or multiple order details, load them into the TT system, and then use X_TRADER to manually submit the orders into the market. This functionality also allows you to send multiple pre-formatted order details via email, FTP or other means to a third party.

Figure 1: Comma delimited .csv file as viewed in Excel

1	Version: 7.17.0.95:1; Date: 19 November 2012; Time: 10:26AM; Reject on error=Yes							
2	Broker	Order GW	Product	Contract	Product Type	Action	Qty	Order Type	Price
3	Broker C	CME-Q	ES	Dec12	FUTURE	B	5	Limit	134725
4	Broker B	CME-S	CL	Jan13	FUTURE	S	10	Limit	8750

Comma Delimited (.csv) File   Saved Orders functionality uses a comma delimited (.csv) file where…

Row 1 is reserved for TT use and currently contains Version number; Date; Time; Reject on error.

> **"Reject on error=Yes"** rejects the entire Saved Orders file if a single row contains an error; this is the default setting.

> **"Reject on error=No"** validates orders on available gateways and rejects only the rows containing errors; loads accepted orders in **Hold** state. Places all rows for unavailable gateways in **Hold Local** state; when the gateway is available, validates orders and loads accepted orders in **Hold** state. **Note: Hold Local orders are visible in the Orders and Fills Window, only.**

> The Audit Trail identifies each row that contains an error by line number.

Row 2 (the Header row) contains field titles for each order value. These fields are not case-sensitive.

Rows 3 through 503 (the Order rows) contain the actual order details; each value corresponds to the required field for that header. For example, a column named **Product Type** will only accept values of Future, Spread, etc. Text values are not case-sensitive.

An order row may contain blank fields if the definition of that order does not require certain fields.

Required Fields

The following columns are required in the .csv file: **Broker** (if logged into MutliBroker environment), **Order GW, Product, Contract, Product Type, Action, Qty, Order Type, Price, Account Number, Acct, TIF, O/C**

Note: Columns may be in any order, but all of the data in a column must match the type of data for that header. Additional columns may be required based upon the order type. See X_TRADER Online Help for a complete list of available columns.

To create a file from the Order Book or OFW...

1. Select the desired orders.

2. Right-click and select **Save Order Parameters...**

3. Name the file. You can use any valid Windows file name, but it must have a **.csv** extension. The default is YYYY-MM-DD_HHMMSS.csv.

4. Save the file. Files are saved to the **tt\datfiles\Saved Orders** folder by default. You may use the **Browse** button to modify the default location.

5. You can also open the .csv file in an external editor such as Excel or Notepad, modify your orders, and save the .csv file.
Note: Excel removes leading zeros when it formats values as 'General' or 'Number'. To preserve leading zeros, apply the 'Text' format to columns such as Account Number, FFT2, etc.

You are now ready to load the .csv file into X_TRADER.

To load a .csv file into the Order Book or OFW...

1. Define the orders in a comma delimited .csv file.

2. Right-click and select **Load Saved Orders**.

3. Select the .csv file and click **Open**.

4. X_TRADER processes the .csv file.

Valid orders are placed on Hold on the TT Gateway; the .csv file is moved to the ...**\Saved Orders\Loaded** folder. Orders loaded when the TT Gateway is not accepting orders are held locally on the workstation until the Gateway is available.

Invalid records are not loaded when "Reject on error=Yes"; the .csv file is moved to the **...\Saved Orders\Failed** folder. See the **Audit Trail** for any error messages.

5. From the **Orders Pane**, select the orders that you would like to submit and click the **Submit** button.

Note: Risk checking is performed on each order as it is released from the held state.

Figure 2: Orders and Fills Window

Saved Orders Context Menu items

	Exch	SE Server	TT Status	B/S	Qty	Product				TIF	Modifier	Trigger Price	Advanced
							Save Order Parameters...						
							Load Saved Orders...						
1	*TTSIM-A	SSE	Hold	B	2000	ES	Sep10	102350	Limit	GTD			Time Sliced
2	*TTSIM-A	SSE	Hold	B	5	ES	Sep10	[LTP -1]	Limit	GTD	STOP	103450	
3	*TTSIM-B	SSE	Hold	S	1000	FDAX	Sep10	5472.0	Limit	GTD			Iceberg
4	*TTSIM-B	SSE	Hold	S	20	FESX	Sep10	[LTP +1]	Limit	GTD	TSTOP	LTP [5]	

Header	Valid Values	Required
Broker	Up to 11 ascii characters; Broker ID setup in TT User Setup; required when logged into the MultiBroker environment	✔
Order GW	Any valid TT Gateway (including flavor)	✔
Product	Any valid TT product, up to 16 ascii characters	✔
Contract	Any valid TT contract, up to 20 ascii characters	✔
Product Type	Any valid TT product type: Bond, Energy, Forex, Future, Option, Spread, Stock, Strategy, Swap	✔
Action	B, S	✔
Qty	1 to 999,999,999	✔
Order Type	Limit, Market, MLM, MTL, BL, LTM	✔
Price	-999,999,999 to 999,999,999 including BrokerTec prices using '+' (1/2), .25 (1/4), and .75 (3/4)	✔
Staged	<blank>, Yes	
Execution Instructions	<blank>, up 256 characters, Use '-->' to insert a line break	
Routing Level	<blank>, Broker, Internal	
Override Native	<blank>, Yes	
Price Mode	<blank>, Fixed, Relative	
Price Mode Type	<blank>, LTP, Bid, Ask, Trigger, SameSide, OppositeSide	
Price Mode Offset	<blank>, -999 to 999	
Market Limit	<blank>, 0 to 99	
Modifier	<blank>, Stop, If Touched, Trailing Stop, Trailing If Touched, Trailing Limit, Machine Gun	
Trigger Price	<blank>, -999,999,999 to 999,999,999 including BrokerTec prices using '+' (1/2), .25 (1/4), and .75 (3/4)	
TPrice Type	<blank>, LTP, Bid, Ask, SameSide, OppositeSide	
TPrice Qualifier	<blank>, <=, >=	
TPrice Qty	<blank>, 1 to 99,999,999; percent (%) character supported	
Ticks Away	<blank>, 1 to 999	
WAT	<blank>, 1 to 999,999	
Account Number	Up to 15 ascii characters	✔
Acct	A1, A2, A3, G1, G2, G3, M1, M2, M3, P1, P2, P3, U1, U2, U3	✔
Give Up	<blank>, Up to 15 ascii characters	
FFT2	<blank>, Up to 15 ascii characters	
FFT3	<blank>, Up to 15 ascii characters	
Order Tag	<blank>, Up to 15 ascii characters	
User Tag	<blank>, Up to 15 ascii characters	
TIF	GTD, GTC, GTDate (e.g.,12/31/11) , GIS, FOK, IOC, OnOpen, OnClose	✔
O/C	O, C, FIFO	✔
Advanced	<blank>, Iceberg, Time Slice, Volume Slice, Time Duration, Volume Duration	
Duration	<blank>, 1 to 999,999,999	
Duration Type	<blank>, Hr, Min, Sec (Time Duration); leave <blank> if Volume Duration	
Disclosed Qty	<blank>, 1 to 999,999; percent (%) character supported	
Variance	<blank>, 0 to 99	
Interval	<blank>, 1 to 999,999 (Iceberg and Volume Sliced); 1 to 999 Min; 1 to 9,999 Sec and ms (Time Sliced); 1 to 99,999 ms (Machine Gun)	
Leftover Action	<blank>, Leave, Merge, Market, Payup	
When	<blank>, At End, Half Life	
Payup Ticks	<blank>, -99 to 99	
Retry	<blank>, 1 to 32,767	
Start Date	<blank>, DD-MMM-YY	
Start Time	<blank>, HH:MM:SS (time based on 24-hour clock)	
End Date	<blank>, DD-MMM-YY	
End Time	<blank>, HH:MM:SS (time based on 24-hour clock)	
End Behavior	<blank>, Cancel, Market, Leave	