TRADING TECHNOLOGIES

Autospreader Features and Parameter Changes in X_TRADER 7.17

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Autospreader Features and Parameter Changes in X_TRADER 7.17

Starting in X_TRADER 7.17 the Autospreader Configuration and Autospreader MD Trader take on a new look and several features and parameter settings have been either completely removed or relocated and renamed in X_TRADER.

Please refer to the list below for all the Autospreader settings that are impacted in X_TRADER 7.17 including the removed items and functional differences from previous versions of X_TRADER.

Removed Settings

- Consider Own Orders
- Use Cancel/Replace
- Use Cancel/Replace For Qty Reduction
- 1/Price
- Delete All When Change Cross Market
- Lean On Non-Tradable Prices
- Delete All Hedge Orders On AS Order Delete
- Use Hot Key For Freeze/Unfreeze (Note: available in 7.17.40 and higher)
- Do Not Hedge Frozen Orders (Note: available in 7.17.40 and higher)
- Freeze buttons (Note: avaiable in 7.17.40 and higher)
- Deactivate/activate checkboxes for Pre and Post Hedge Rules in MD Trader

Relocated Settings

- Implied w/ Fractions
- Market Order Type
- MLM Order Type
- Do Not Cross Inside Market
- Dynamic Payup Ticks and Do Not Hedge*
  *Note: both available via Dynamic Settings in the Spread Pane context menu in 7.17.40 and higher.
- Default Reload Quantity
- Default Reload Offset

Renamed Settings

- Implied Price
- Implied w/ Fractions
- Do Not Cross Inside Market

The details on each setting are described below:

Removed Settings

Consider Own Orders
Setting is completely removed from X_TRADER.

Use Cancel/Replace
Change orders will automatically be converted to Cancel/Replace by TT Gateways if they are not supported by the exchange.

Use Cancel/Replace For Qty Reduction
Setting is completely removed from X_TRADER.

1/Price
New Custom Formula supports this computation. If you do not use Custom Formula, Autospreader will not invert the price for the respective leg.

Delete All When Change Cross Market
Setting is completely removed from X_TRADER.

Lean On Non-Tradable Price
Setting is completely removed from X_TRADER.

Delete All Hedge Orders On AS Order Delete
Setting is completely removed from X_TRADER.

Use Hot Key For Freeze/Unfreeze
Setting is completely removed from X_TRADER.

Do Not Hedge Frozen Orders
Setting is completely removed from X_TRADER. (Note: available in 7.17.40 and higher)

Freeze buttons
Setting is completely removed from X_TRADER. (Note: available in 7.17.40 and higher)

Pre and Post Hedge Rules deactivate/activate checkboxes
Setting is completely removed from the Autospreader MD Trader Dynamic Settings dialog. The Pre and Post-hedge rules will always be active if created in the Autospreader configuration window. This change does not impact the Rules created in Hedge Manager window.

Relocated Settings

Implied With Fractions
Setting is still available in the X_TRADER 'Legacy' Properties under Autospreader: 'Allow Price Differential w/ Fractions.' If you do not set this property after upgrading, Autospreader will change the selection to 'Price Differential.'

Offset Hedge: Market/MLM Order Types
Market Order: Users that have Market set as an Offset Hedge in previous spread configurations will automatically have a pre-hedge rule set with a new Action, "SendMarketOrder" that will always result to True.
MLM Order Type: You can set up an Order Default to use MLM order type, and then tie that Order Default to a Customer Default. If you do not use a Customer Default to declare MLM order type, Autospreader will submit hedge orders as regular limit orders.

Do Not Cross Inside Market
Moved from Autospreader configuration to X_TRADER Properties/Autospreader and renamed to **'Prevent cross on mouse click**.' Users that have 'Do Not Cross Inside Market' set in previous spread configurations will automatically have 'Prevent cross on mouse click' set upon upgrading to X_TRADER 7.17.

Enable Dynamic Payup Ticks
Payups can be applied to all legs of the spread using the new Autospreader MD Trader side-bar while the spread is working. Note that the Payup tick values for the MD Trader side-bar will not be pre-populated upon upgrade.

Do Not Hedge
Users that want to use "Do Not Hedge" can create a pre-hedge rule with a new Action, "DoNotHedge" that will always result to True. For example: "If 1 Then DoNotHedge." Note that Autospreader will not automatically create such pre-hedge rule for you upon upgrade.

Default Reload Quantity
This setting was moved from the Autospreader MD Trader Properties to the Autospreader Configuration (Order Properties section). The value you had set for this property in previous versions of X_TRADER will not automatically carry over upon upgrade to X_TRADER 7.17.

Default Reload Offset
This setting was moved from the Autospreader MD Trader Properties to the Autospreader configuration (Order Properties section). The value you had set for this property in previous versions of X_TRADER will not automatically carry over upon upgrade to X_TRADER 7.17.

Renamed Settings

Implied Price
Implied Price has been renamed to **'Price Differential'** All existing spreads that were set as an Implied Price will now be referred to as Price Differential. There is no change in behavior.

Implied Price w/ Fractions
Implied Price w/ Fractions has been renamed to **'Price Differential w/ Fractions'** All existing spreads that were set as an Implied Price w/ Fractions will now be referred to as Price Differential w/ Fractions. There is no change in behavior.

Do Not Cross Inside Market
Moved from Autospreader configuration to X_TRADER Properties/Autospreader and renamed to **'Prevent cross on mouse click**.' Users that have 'Do Not Cross Inside Market' set in previous spread configurations will automatically have 'Prevent cross on mouse click' set upon upgrading to X_TRADER 7.17.