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Exsys Dealing Monitor (EDM) V4.0 – New Features

Main New Features

With this new upgrade to EDM V4 - Exsys has now introduced support for the RTNS RAF XML Adaptor that communicates with EDM via XML. This extends the asset classes supported by EDM to include : Money Market Loan/Deposits, IRS, FX Options, Fixed Income, NDFs, FX Forwards, FX Swaps and FX Spot.

Field-based rules

With this new version the concept of field-based rules is introduced. The values returned in any field or combination of fields in the trade ticket can be used to trigger "action routines" . An example is the combination of deal type and trade direction, which will determine the type of action that will be executed including the destination for the trade (e.g. different table or database in the backoffice). A template, consisting of a set of customizable rules is linked to the combination that will be executed.

Due to the fact that EDM V4 supports services such as RTNS, independent publishers and a larger number of asset types, the benefit is more control and flexibility with the incoming trade ticket and the efficiency with which it can be processed.

In previous versions this was a limit of 16 trade type / direction combinations and in this new version there is no limit. In addition V4 extends this concept to any field within the trade ticket.

Configuration facilities

The configuration facility in V4 is more flexible and intuitive e.g. if you use a link to another table and need to configure that table there is a direct link to that table.

The configuration for each source in EDM V4 is now held separately and not in a single file, which makes it easier, to find, duplicate and manage.

Upgrades

This is a commercial upgrade to previous versions of EDM – please call Exsys at +972 9 7666388 or info@exsys.co.il for information.

Previous versions – see below details of EDM V3.

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Main New Features

Summary

In this new version V3.0 Exsys Dealing Monitor adds connectivity to Reuters Trade Notification Service (RTNS) and leverages this major upgrade to include improvements to its interface. With RTNS the addition of one single source *itself* adds the potential for multiple additional STP publishers/sources, separate field maps per source, more flexible output destinations, improved handling of each source, better fault monitoring, new backup facilities, new and detailed logs, event reporting, statistical reporting, and improved handling of ticket archiving.

Reuters Trade Notification Service (RTNS) is offered as a messaging hub that provides securely managed trade notifications for any trade type or asset class for financial participants around the world. It cuts through the complexity of multiple message standards and interfaces and gives the financial markets participants a single connection into their electronic trading systems

Sources

- RTNS is now a separate source using either Ticket OutPut Feed serial or TCP protocol
- Each RTNS publisher can be configured individually with its own field mapping
- More intuitive setup screen.
- Ability to retrieve conversations per source (no longer a global configuration)
- Each source – whether RTNS or direct - can use a different field map
- Ability to select output destination (database, active x or file)
- FIFO folder for intermediate tickets is kept per source streamlining the update process to the destination. A blockage in one source will no longer effect the other sources (e.g. database error)
- Archive of processed tickets available per source.
- All internal logic operations are now configurable
- Each source has an active flag, so it can be fully configured and only activated when needed.

Field mapping

- Unlimited number of field maps can be configured (TOF fields to destination fields).
- Each field in the field map can be associated with a lookup table allowing for the translation of the incoming data.

Output

- This version allows for multiple outputs.
- All database fields are configurable.
- In addition to a database output QID outputs can be configured.

User Interface

- EDM supports RTNS and enables easy configuration of this service as a source
- Each underlying RTNS subscriber becomes a separately supported source
- supports Windows XP GUI style.
- List type screens have Right click popup menus
- Improved consistency of screens layout
- Improved arrangement of the menus.
- New and cleaner startup screen
- Improved setup/configuration screen.
- List type screens have “View In Editor” and “Find In List” buttons.

Backup facilities

- Automated daily backup
- Scheduling of the automatic backup.
- All the configuration and licensing files are automatically backed up. Logs and daily archive can be added to the backup configuration.
- Ability to configure additional files to be included in the backup.
- Backup files are internally compressed (ZIP format - no need for external zip package on the computer)
- Can configure how many days to retain the backup files on the computer.

Logs

- The log files are now located in a subfolder (rather than in the Current Working Directory)
- Log files have now been split into a single daily main log file, and separate daily log file per source.
- Can configure how many days to retain the log files (was previously hard coded to 7 days)
- More extensive logging
- Log FIFO now separated from source FIFO.

EDM Events

- Certain hard coded events that were previous sent to an external database table are now configurable.
- Wider range of events has been added to the system including : TicketProblem , TicketDuplicate, TicketMissing, TicketNoDestinationRecord, DestinationQIDFileNoTemplate, DestinationQIDProblem and many more
- Each event can be configured externally.
- Events are associated with categories and can be moved between categories
- In addition to the external database these messages can now be sent via email and/or to the Windows Event Viewer.
- The external database table contained 3 fields: **Date**, **Type** and **Message**. Now it can have a fourth field **Source Id**.
- The update of the external database was done implicitly (using record sets). Now it is done explicitly using SQL queries.

Daily Statistic Report

- A daily report is generated containing statistics of the EDM sources.
- Can configure the report to be sent via email on a daily basis.

Snapshot

- Snapshot facility has been added to allow for easier analysis of problems at client site.

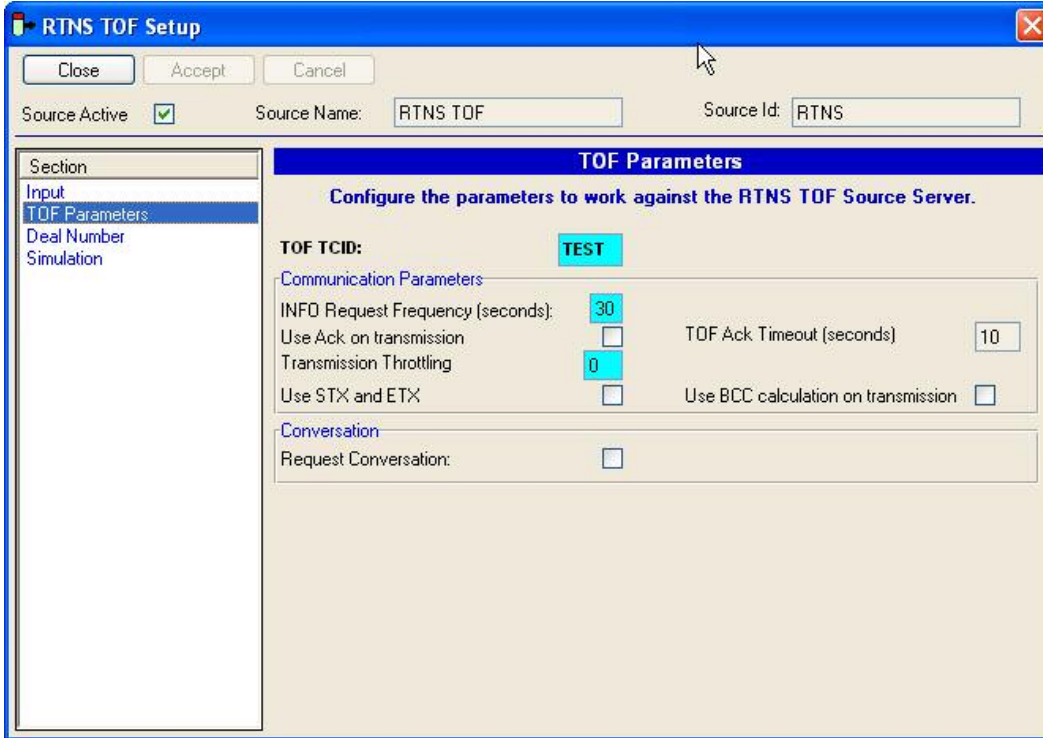
Archive

- Archive display screen has been modified and is more efficiently handled.
- Archive data is now available per source.

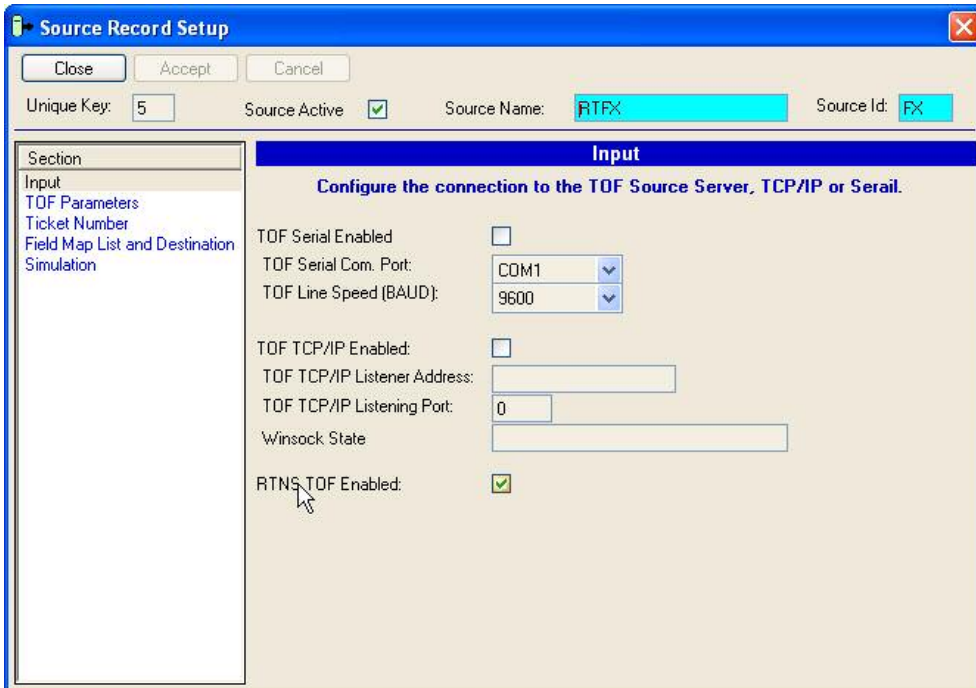
For further information contact info@exsys.co.il or call +972 9 7666388

[See below examples of screen grabs from V3](#)

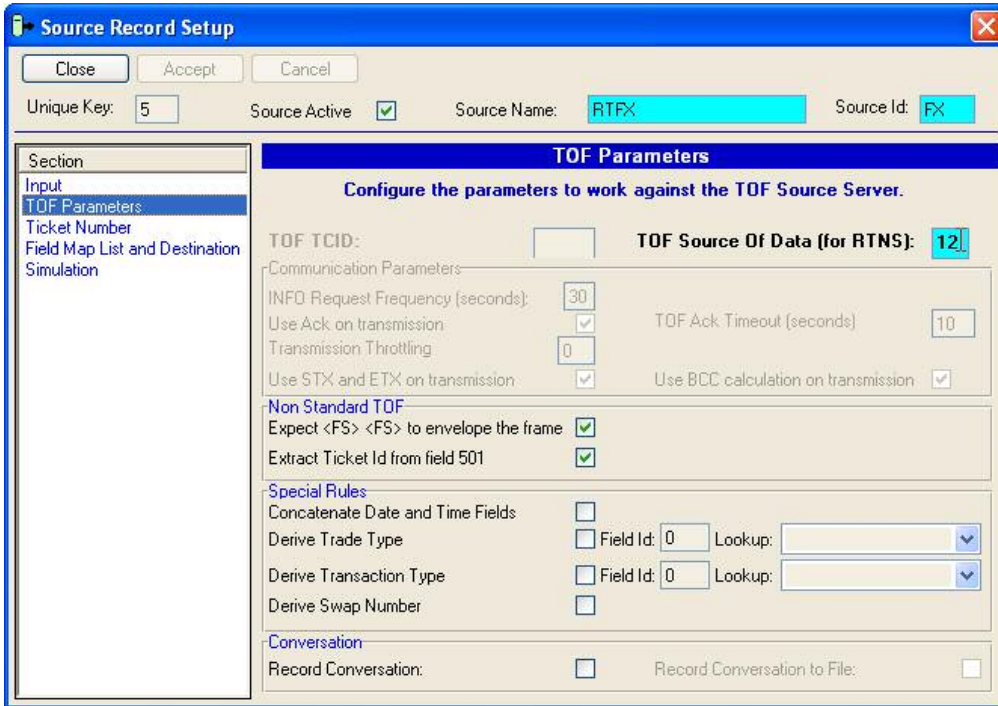
RTNS setup screen in V3



EDM V3 setup for TOF serial or TCP



EDM – Source Record Setup screen showing TOF source for RTNS



Source Record Setup

Close Accept Cancel

Unique Key: 5 Source Active Source Name: RTFX Source Id: FX

TOF Parameters
Configure the parameters to work against the TOF Source Server.

TOF TCID: TOF Source Of Data (for RTNS): 12

Communication Parameters

INFO Request Frequency (seconds): 30
 Use Ack on transmission TOF Ack Timeout (seconds): 10
 Transmission Throttling: 0
 Use STX and ETX on transmission Use BCC calculation on transmission

Non Standard TOF

Expect <FS> <FS> to envelope the frame
 Extract Ticket Id from field 501

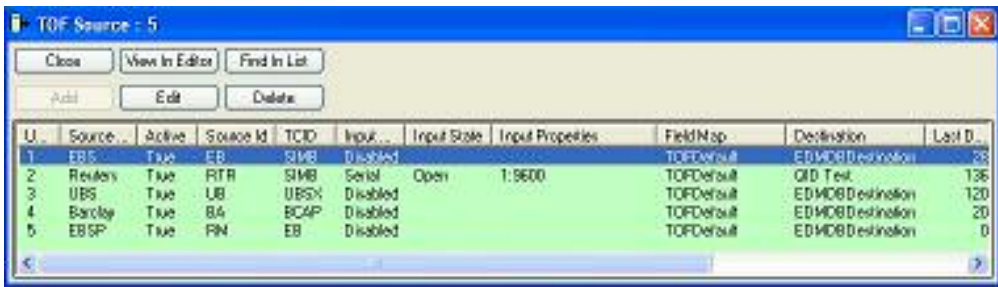
Special Rules

Concatenate Date and Time Fields
 Derive Trade Type Field Id: 0 Lookup:
 Derive Transaction Type Field Id: 0 Lookup:
 Derive Swap Number

Conversation

Record Conversation: Record Conversation to File:

EDM Source Setup Screen



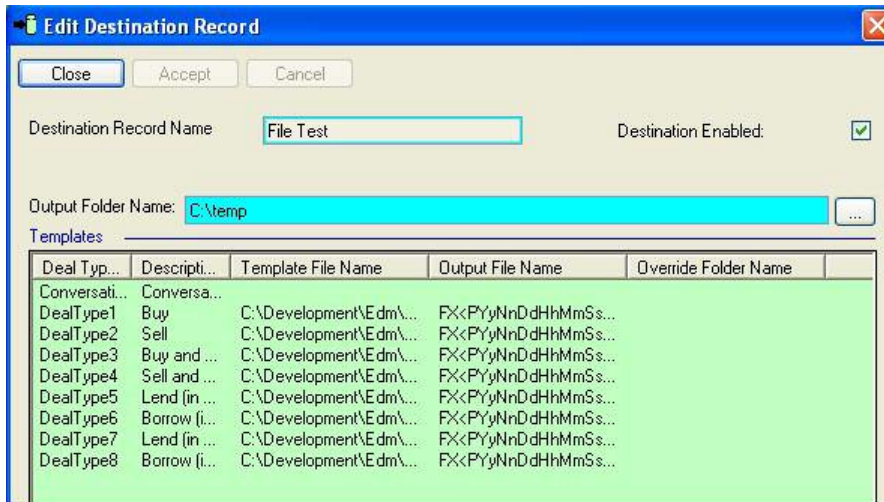
TOF Source - 5

Close View In Editor Find In List

Add Edit Delete

U.	Source...	Active	Source Id	TCID	Input...	Input State	Input Properties	FieldMap	Destination	Last D...
1	EB5	True	EB	SMB	Disabled			TOFDefault	EDMDB Destination	25
2	Reuters	True	RTR	SMB	Serial	Open	1:9600	TOFDefault	QID Test	136
3	UBS	True	UB	UBSX	Disabled			TOFDefault	EDMDB Destination	120
4	Barclay	True	B4	BCAP	Disabled			TOFDefault	EDMDB Destination	20
5	EB5P	True	PN	EB	Disabled			TOFDefault	EDMDB Destination	0

EDM V3 – Edit Destination Record (e.g.QID)



EDM V3 Lookup Table

