

PRE-TRADE RISK CHECK LIMITS

Risk Check	Description
ProhibitTrading	Turn on/off the trading activity for the Account or User
MaxOrderQty	Specifies the maximum order quantity for the whole Account or particular User
MaxDailyLoss	Specifies maximum amount of daily loss for the whole Account or particular User
DuplicateOrderThrottle	Specifies how many duplicate orders User is permitted to send per second. Two orders are considered to be duplicate as long as they have the same: <ul style="list-style-type: none"> • Security value (tag 107) • Order Side value (tag 54) • Price value taken from a market data file. For more information about market data file, see Market Data File • User name (tag 10001)
MaxOrderRate	Specifies how many orders User is allowed to send per second
MaxNetPosition	Specifies the maximum allowed difference between total open long and open short positions on a given trading day for the whole Account or certain User
MaxShortPosition	Specifies the maximum permitted short position amount for certain instrument for the whole Account or certain User
MaxLongPosition	Specifies the maximum permitted long position amount for certain instrument for the whole Account or certain User
Max Order Notional	Maximum allowed per order notional amount for certain Account. For market Orders this amount is calculated as Bid(or Ask) * Qty. Bid and Ask prices are taken from file with market data. For limit orders Bid/Ask prices are taken from tag 44(Price)
Total Notional	Specifies total allowed notional amount for the whole trading day
Asset Classes allowed for Trading	Checks Asset Classes which the instrument belong to.
Maximum Order Size (Units or Notional Amount)	Specifies the maximum order quantity, expressed either in units or notional amount, for the whole Account or particular User
Maximum Position Size	Specifies the maximum permitted position amount, either short or long, for certain instrument for the whole Account or certain User
Maximum Overall Account Size, Notional	Specifies total allowed notional amount for the whole trading day for certain account
Duplicate Orders	Maximum allowed number of duplicated orders