

Maker Pools 9.1+

Feature Booklet

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Maker Pools 9.1+

Quote aggregation type and aggregation priority are migrating from the Settings Rules to the Maker Pools. oneZero's robust upgrade process seamlessly creates new Maker Pools that capture the unique type and aggregation priority you have determined for your liquidity streams, without impacting your liquidity flow.

Maker Pools allow you to group one or more Makers together to give you better control in handling your liquidity—specifically in the Settings Rules. This feature saves time when you configure your Settings Rules; each Maker can be added to multiple pools, and when you need to add or remove a Maker, you can do so in the Maker Pools settings rather than scanning every Settings Rule.

This Maker Pools upgrade provides a more organized system for managing liquidity sourcing in the Hub. With quote aggregation type and priority in the Maker Pools, you'll have a better understanding of the complexity of your Maker Pools, which can lead to better liquidity management and improved decision-making as you build up these liquidity channels.

The following settings are moving into Maker Pools:

- Type — Determine how the Maker Pool orders quotes from "best" to "worst" using Failover, Simple Aggregation, Advanced Aggregation, Exchange, Matching, or Ticket types.
- Aggregation Priority — Determine how to prioritize quotes in an aggregation setup when multiple Makers quote the same price.

Note: The Settings Rules are now used primarily to assign symbol-level spreads and other settings to a core symbol or symbol group path.

Upgrade Process

Your Maker Pools are upgraded automatically. The following rules are used to upgrade them.

- For each existing Maker Pool, a new Maker Pool is created for every Aggregation Type applied to that Maker Pool in the Settings Rules.
- Maker Pool renaming consists of adding a suffix to the original Maker Pool name.
- The Maker Pool combination with the highest count of Settings Rules keeps its original name.
- The Maker Pool setting in the Settings Rules updates automatically to the names of the new Maker Pools.

Original Maker Pools

Maker Pool Name	Maker Stream IDs
MP1	GS, CS, MS, JPM

Original Settings Rules

Core Symbol	Symbol Group Path	Taker Stream ID	Type	Aggregation Priority	Maker Pool
EUR/USD	*	*	Advanced Aggregation	Maker	MP1
GBP/USD	*	*	Advanced Aggregation	Maker	MP1
USD/JPY	*	*	Exchange	Maker	MP1
USD/CHF	*	*	Failover	Maker	MP1
NZD/USD	*	*	Simple Aggregation	Maker	MP1

Upgraded Maker Pools

Maker Pool Name	Maker Stream IDs	Type	Priority	Core Symbol	Symbol Group Path	Send Indicative Quotes	Internal Pool
MP1	GS, CS, MS, JPM	Adv Agg	Maker	*	*	False	False
MP1_E	GS, CS, MS, JPM	Exchange	Maker	*	*	False	False
MP1_F	GS, CS, MS, JPM	Failover	Maker	*	*	False	False
MP1_SA	GS, CS, MS, JPM	Simple Agg	Maker	*	*	False	False

Upgraded Settings Rules

Core Symbol	Symbol Group Path	Taker Stream ID	Maker Pool
EUR/USD	*	*	MP1
GBP/USD	*	*	MP1
USD/JPY	*	*	MP1_E
USD/CHF	*	*	MP1_F
NZD/USD	*	*	MP1_SA

Use Case | Aggregation Priority

Aggregation Priority is a Maker Pools setting that determines how the Hub prioritizes quotes in the quote book. It is only relevant for Aggregation setups where multiple Makers offer the same quoted price. For instance, when Aggregation Priority is set to Quote Age, the most recent quote is offered at top-of-book in the Hub's outgoing quote book.

Options include:

- Maker Priority: Quote priority is based on the order of Maker Stream IDs in the Maker Entities section of the Maker Pools settings.
- Quote Age: Quote priority is based on the most recent quote.
- Quote Volume: Quote priority is based on the quote with the most or least volume, depending on whether Quote Volume (High to Low) or Quote Volume (Low to High) is selected.

Note: Aggregation Priority must be set to Maker Priority when the Feed Type is Exchange, Failover, or Ticket.

Aggregation Priority Examples

Your Hub receives the following series of quotes for the symbol EUR/USD:

Bid Time	Bid Maker	Bid Volume	Bid	Spread	Ask	Ask Volume	Ask Maker	Ask Time
15:18:50	Maker A	1,000,000	1.16540	0.5	1.16545	1,000,000	Maker A	15:18:50
15:18:52	Maker C	1,500,000	1.16540	0.5	1.16545	1,500,000	Maker C	15:18:52
15:18:53	Maker B	500,000	1.16540	0.5	1.16545	500,000	Maker B	15:18:53

All three quotes have the same price, so the Aggregation Priority setting is used to determine how they are ordered in the outgoing quote book to takers. The following sections describe how each setting option impacts the quote book order.

Aggregation Priority: Maker Priority

The Hub prioritizes the quotes based on the Maker Stream ID order in the Maker Pools settings. Your makers were added to the Maker Pool in alphabetical order, so the Hub orders the quotes as follows:

Bid Time	Bid Maker	Bid Volume	Bid	Spread	Ask	Ask Volume	Ask Maker	Ask Time
15:18:50	Maker A	1,000,000	1.16540	0.5	1.16545	1,000,000	Maker A	15:18:50
15:18:53	Maker B	500,000	1.16540	0.5	1.16545	500,000	Maker B	15:18:53
15:18:52	Maker C	1,500,000	1.16540	0.5	1.16545	1,500,000	Maker C	15:18:52

Aggregation Priority: Quote Age

The Hub prioritizes the quote book based on how recently the Hub received the makers' quotes. Maker B's quote was received most recently, then Maker C's, with Maker's A's quote being the oldest, as follows:

Bid Time	Bid Maker	Bid Volume	Bid	Spread	Ask	Ask Volume	Ask Maker	Ask Time
15:18:53	Maker B	500,000	1.16540	0.5	1.16545	500,000	Maker B	15:18:53
15:18:52	Maker C	1,500,000	1.16540	0.5	1.16545	1,500,000	Maker C	15:18:52
15:18:50	Maker A	1,000,000	1.16540	0.5	1.16545	1,000,000	Maker A	15:18:50

Aggregation Priority: Quote Volume (High to Low)

The Hub prioritizes quotes based on the volume from the highest to the lowest. Maker C's quote is for the highest volume at 1.5 million, then Maker A's quote for 1 million, and finally Maker B's quote for 500,000, as follows:

Bid Time	Bid Maker	Bid Volume	Bid	Spread	Ask	Ask Volume	Ask Maker	Ask Time
15:18:52	Maker C	1,500,000	1.16540	0.5	1.16545	1,500,000	Maker C	15:18:52
15:18:50	Maker A	1,000,000	1.16540	0.5	1.16545	1,000,000	Maker A	15:18:50
15:18:53	Maker B	500,000	1.16540	0.5	1.16545	500,000	Maker B	15:18:53

Aggregation Priority: Quote Volume (Low to High)

The Hub prioritizes quotes based on the volume from the lowest to the highest. Maker B's quote is for the lowest volume at 500,000, then Maker A's quote for 1 million, and finally Maker C's quote for 1.5 million, as follows:

Bid Time	Bid Maker	Bid Volume	Bid	Spread	Ask	Ask Volume	Ask Maker	Ask Time
15:18:53	Maker B	500,000	1.16540	0.5	1.16545	500,000	Maker B	15:18:53
15:18:50	Maker A	1,000,000	1.16540	0.5	1.16545	1,000,00-0	Maker A	15:18:50
15:18:52	Maker C	1,500,000	1.16540	0.5	1.16545	1,500,00-0	Maker C	15:18:52