



## **Eurex US Release 1.0**

Eurex US @X-ceed Trading User Guide

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Eurex US

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Eurex US Release 1.0

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## 1 Introduction

The Eurex US @X-ceed Trading system is Java based GUI of Eurex US. It offers a high degree of flexibility and state of the art trading and trade monitoring.

This release of the Eurex @X-ceed Trading system is based on the *a/c/e1.1. Tradingsystem* and therefore should allow users that have been using this front end application an easy and quick entry to the features of Eurex US:

In some areas of this User Guide one will find the term XEUS: This is the 4Byte ISO MIC of Eurex US. This code is defined by SWIFT.

### 1.1 Purpose

The purpose of the *Eurex US @ X-ceed Trading User Guide* is to:

- Identify the supported business functions,
- Explain the structure and the content of the windows.
- Familiarize the user with the “look and feel” of the *Eurex US @X-ceed Trading* platform and its features.

The *Eurex US @X-ceed Trading User Guide* is intended to be a reference guide and focuses on detailed descriptions of the windows and related functionality.

### 1.2 Prerequisites

To ensure that each user can trade electronically and effectively run *Eurex US Release 1.0* the following prerequisites are necessary:

- A full installation and configuration of *Eurex US Release 1.0*. The user should check with their network and system administrators that all network, hardware and *Eurex US* front end software configuration requirements are met.
- A valid user ID and password for the *Eurex US Release 1.0* back end.
- A login identification and password for the *Eurex US Release 1.0* front end.
- Valid traders license for Eurex US.
- Attended training sessions.

## 2 **Functions and Features**

The following section provides an overview of the standard window components and introduces specific terms that are used in this document.

The window snapshots shown in this handbook are taken from a Windows 2000 PC. The precise “look and feel” of the windows depends on the underlying operating system and may differ slightly from the snapshots shown in this user guide. The handling and the window interaction should be exactly as described here.

### 2.1 **Handbook Conventions**

To standardize the Eurex US @Xceed Trading front end window descriptions and explanations, this guide uses a standard set of terms, abbreviations, etc. The following paragraph explains the terms used for the window descriptions.

Each window description provides the user with information about the window’s specific structure and contents. Therefore, the description for each window includes one or more of the following points:

#### **Menu Bar**

The description of the window menu contains:

- menu bar commands
- menu items for each command
- an explanation of the command’s function
- mouse usage and corresponding keyboard short cuts

#### **List Box**

List boxes display information. List boxes are defined by:

- their title
- a description of the information contained within the columns of the list box.
- a description of mouse usage to initiate a command for each specific field/column

All list boxes contain underneath the menu bar a set of icons. These icon toolbar is identical for all windows and deals with matters of column organization and data export. The functionality related to the icons and how to hide / unhide the icon toolbar is described only once in the common window controls chapter

- 
- Field Group** A field group combines two or more display and/or entry fields that enable the user to specify certain settings or functional selections. Mandatory fields receive a different visual cue than regular entry fields.
- Pop-Up Menus** Field groups may contain entry fields, with a field specific pop-up menu. Pop-up Menus provide a list of possible entry values for the respective entry field and can be opened by single right mouse clicking in the entry field. These are also referred to as context sensitive fields.
- For Windows users:** While holding the right mouse button down, the user can slide the mouse over a specific value. When the right mouse button is released, the entry field is filled in with the selected value.
- For Sun Solaris users:** The overall feature of providing predefined data when clicking on the field with the right mouse button is the same.
- Keywords** Keywords are used to address specific terms and to highlight the paragraph content as demonstrated here.
- Toolbar** All windows containing a list box feature a toolbar that give immediate access to column handling, filters, export and print options and save settings.

## 2.2 General Functions and Features

**Mouse Usage** Conventions for describing the use of a standard right-handed mouse in all descriptions are as follows:

SC-L single click the left mouse button

DC-L double click the left mouse button

SC-R single click the right mouse button

**Keyboard Usage** Instead of using the mouse to click on a specific button, the user can also initiate an action by using the keyboard. For example, the user can use the combination of the **<ALT>**-key and the corresponding mnemonic (underlined letter) of the button label to select a function. The result of the **<ALT>**-key and a mnemonic affects the active window only. Other keyboard combinations that are accessible within other windows are not executed at this time.

**Mnemonics**

- **W** = Mnemonic, e.g. the combination of **<ALT>** + **W** selects the **Window menu**.

- The **<ALT>** + **<TAB>** key combination switches between windows.

**TAB key navigation**

- The **<TAB>** key can be used to move the cursor from field to field, field to button and/or button to button. The **<TAB>** key features become especially important in the order/quote/request entry windows. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the **<ENTER>** key to execute the specific function of the button. For example, if the **<Submit>** or **<Apply>** button is outlined in any of the order entry windows, the user can press the **<ENTER>** key to enter an order.

- The **<SHIFT>**+**<TAB>** moves the cursor back to the previous field and/or button.

**Arrow keys**

- The **up and down arrows** on the keyboard can also be used to fill in and/or modify the quantity limit and/or validity field or select values from the selectable range of entries in the context sensitive fields.

**Keying in of data**

- The **<ENTER>** key can be pressed to enter an order or quote, once all required fields are filled in even if the default button is not highlighted.
- In the optional text fields, **valid values** are all characters according to the ASCII character set (Range: 32 to 126) except the following characters, which are not allowed:  
“|” (pipe symbol), “!” (exclamation mark) and the “\*” (asterisk) as first character.
- Every window with a *Cancel* button can be closed without further action using the **<ESC>** key.
- In every window with a *Submit* button pressing the **<ENTER>** key provides the same action

as clicking the *Submit* button.

### Short Cuts

Apart from mnemonics, the user can use short cut keys (function keys or control key sequences) when they are provided in the menu bar description. Short cuts and mnemonics apply to the active window only.

The only exception are the short cuts available from the *Main Menu* (e.g., **F2** for *Order Entry*) and **<CTRL>**-key combinations. These short cuts are globally accessible, regardless of the current window.

### Global Context

Context menus that are not field-specific but affect the contents of the whole window, e.g. switching between different order books on the *Own Order Overview* window, are described in the last section of the window description. Clicking the right mouse button outside of any fieldgroup accesses global context menus or list boxes in the window. Context menus are available only in selected windows and fields.

### Symbol

The following symbol is used as a visual orientation aid. It also appears in the left margin of the handbook and gives additional orientation help.

| Symbol  | Description                                     |
|---|---|
|  | Indicates how to access the respective windows. |

### Online Help

Most information of the user guide is integrated into the online help facility. This facility offers a rich source of information about the system and its functions, and is quickly available.

The online help is available via pressing **<F1>**

### Timeout Error Message

While logging in to the application, the error message "TIMEOUT DURING LOGIN" is displayed in the message log window if, after a specific time, no response is returned from the back end. The error message "TIMEOUT OCCURRED" is displayed in all overview windows if, after a specific time, no response is returned from the back end.

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## 2.3 Common Window Controls

All *Eurex US Release 1.0* windows have general components that allow the user to manipulate the window. For most of the *Eurex US Release 1.0* windows the number of open windows is not limited, e.g., a user can open as many *Contract Overview* windows as needed.

**Window Header** The window header displays the current window title.

**Control Button:** The *Control* button enables the user to manipulate the active window. Double clicking the left mouse button (assumption is a right-hand mouse) closes the window. Other typical window options are enabled via a single click, such as *Move* or *Resize*. Resizing the window is also possible by dragging the window corner. This also enlarges the list boxes to display additional information.

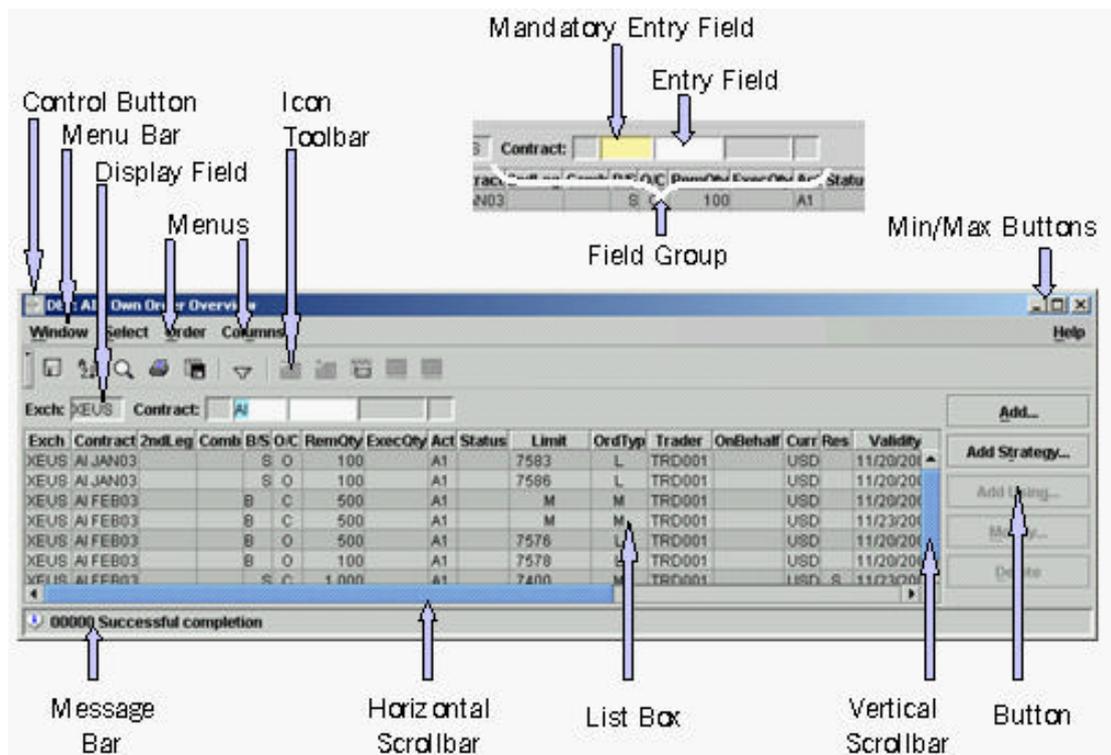
**Min Button:** When the user clicks on the *Min* button, the window and all of its child windows are minimized to an icon,

**Max Button:** When the user clicks on the *Max* button, the window is maximized.

**Close Button:** Clicking the *Close* button closes the window and all of its child windows.

**Simulation /  
Production  
Distinction**

It is recommended to use different colors to be able to distinguish the simulation and the production GUI. Each window title of the simulation GUI is preceded by "SIMU-". The production GUI has no such prefix. Many of the screenshots, shown in this document have been taken from the Development GUI. Therefore their headers are preceded by "DEV: "



Example of Window Features

## Menu Bar

The menu bar contains the available menus. Menus are accessible by either single clicking the left mouse button or using the mnemonic (<ALT> key + underlined letter) keyboard combination (see also Short Cuts below).

The description of the window menu contains:

- menu bar commands
- menu items for each command
- an explanation of the command's function
- mouse usage and corresponding keyboard short cuts

| Menu Bar | Item              | Description                              | Shortcut |
|----------|-------------------|--|----------|
| Window   | Save Settings     | Save the current window settings.        | Ctrl+S   |
|          | Close             | Close the window without further action. |          |
| Help     | On this window... | Open the <i>Help</i> window.             | F1       |

*Menu bar description example*

**Menu /** Each menu of the menu bar may contain several menu items that can be chosen by using either the left mouse button or the mnemonic (<ALT> key + underlined letter).

**Menu Item**

**Icon Toolbar**

Improved Access to menu actions is provided by a set of icons. These icons make various menu functions available in any given window and can be accessed directly from the Toolbar. Clicking on an icon performs the corresponding function exactly as if the function had been chosen via the menu, shortcut, or hotkey (as applicable). The following is a sample of all possible icons (note that no window will have all icons available as depicted here).



*Overview of toolbar icons*

The icons are left aligned and there is a separating space to form icon groups for “Window”, “Select” and “Columns”. The title of an icon appears in a pop-up field when the cursor is left to rest on it for a brief time. The icons also appear to the left of the corresponding pull-down menu items.

At the left end of the toolbar there will be a vertical toggle button that allows the user to collapse the toolbar. If the toolbar is collapsed, the toolbar is hidden and instead a thin toggle bar is shown that contains a thin horizontal button to expand the collapsed toolbar. If this button is pressed, the toolbar will be expanded again.

The state of the toolbar (expanded or collapsed) can be saved using the Window/Save Settings menu action.

In the following sections, the individual icons are depicted in larger size, and the related functions are briefly described.

**Functions and Features**

| Function                      | Toolbar Icon  | Description   |
|-------------------------------|---|---|
| Save Settings                 |    | Save the current window settings.   |
| Sort                          |    | Clicking on this icon opens the Sort window   |
| Find                          |    | Opens the Find window to search for list box content  |
| Print                         |   | Opens the Print dialog  |
| Export                        |  | Opens the export dialog to export the list box content  |
| Filter                        |  | Clicking on this icon opens the filter which corresponds to the window. This icon is used in cases where there are no differentiated sort criteria in the filter window; otherwise the various criteria are presented separately (profile, product, contract, etc.) |
| Profile Selection             |  | Clicking on this icon opens the Profile Selection window  |
| Product Selection             |  | Clicking on this icon opens the Product Selection window  |
| Contract Selection            |  | Clicking on this icon opens the Contract Selection window   |
| External Underlying Selection |  | Clicking on this icon opens the External Underlying Selection window  |

## Functions and Features

| Function             | Toolbar Icon  | Description   |
|----------------------|---|---|
| Delete Columns       |    | This icon is used to remove columns from a list box. Select the column or columns to be deleted. The Shift key can be used to select a block of columns as follows: click on the end left or right end of the desired block, hold down the Shift key and click on the other end of the block, and the block is highlighted. Separate non-contiguous columns can be highlighted by holding down the Ctrl key and clicking on the desired columns.<br>Clicking on the Delete Columns icon deletes the highlighted columns in the listbox (actually the columns are only hidden; the underlying data is, of course, not affected). |
| Add Columns          |   | This icon restores the original column configuration to the list box.   |
| Select Columns       |  | Clicking on this icon opens the Column Selection window   |
| Freeze Columns       |  | This function allows the user to select a block of columns on the left side of a list box which will remain visible while the rest of the columns are scrolled to the back left. Select a column from which the block to remain visible is frozen (including the selected column), click on the Freeze icon, and the scroll bar is reduced to the unfrozen block of columns to the right of the frozen block. Scrolling across in the unfrozen block leaves the frozen block visible; the scrolling columns disappear under the frozen block.   |
| Unfreeze All Columns |  | This icon removes a frozen block setting as described above. The scrollbar is restored to full size under all columns, and the entire list box scrolls as usual.  |

**Field Group**

A field group combines two or more display and/or entry fields that enable the user to specify certain settings or functional selections. Mandatory fields receive a different visual cue than regular entry fields.

As part of the window description, the field group description lists the following information for each of its elements:

- field identifier
- identifier type
- a function/field description
- whether or not a context menu is provided.

Values for the identifier type within a field group are as follows:

B = Button

D = Display field

E = Entry field (Em – mandatory entry type, Eo – optional entry type)

S = Selection

If there is a context menu containing possible values for the field, an asterisk (\*) is placed in the CT column (CT = ConText menu).

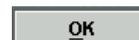
**Buttons**

Windows may contain buttons that can be used to execute the function indicated by the button label. For example, clicking the *Submit* button initiates an action and closes the window when the action is successfully completed. If an error occurs, the window remains open. Buttons are only enabled when its action is executable. Buttons are disabled (shaded) if the entry of values in one or more fields in the window is still required. Within this handbook buttons are displayed as follows:

 or *Submit*

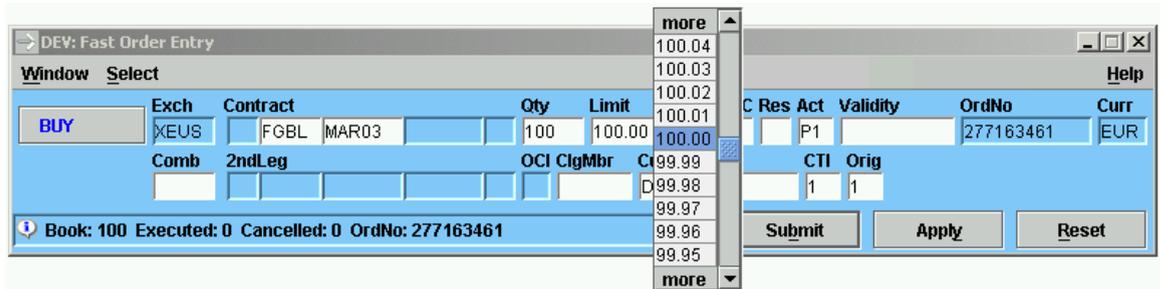
**Default Buttons**

Some windows offer a default button. When all mandatory fields are filled, the user can press the enter key to trigger the default button, as an option to using the mouse. A border surrounding the button identifies default buttons, e.g.:

**Entry Field**

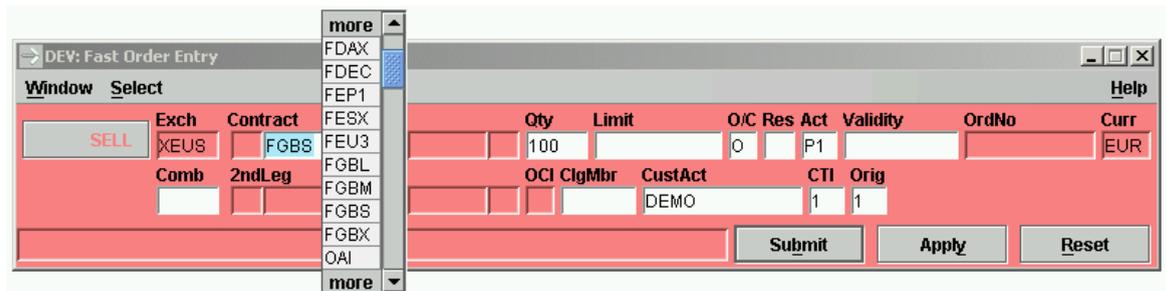
A window may contain one or more entry fields. The user may enter and modify values in these fields using the keyboard, or single right click the mouse button to display and select values from a field specific pop-up list. Mandatory entry fields have a yellow background color.

**Context Sensitive Menus** Field groups may contain entry fields, with a field specific pop-up menu. Pop-up Menus provide a list of possible entry values for the respective entry field and can be opened by single right mouse clicking in the entry field. The right mouse button pre-fills the entry field with the selected value.



Context Menu Example

Please note that after the first start of the Eurex US @X-ceed Trading GUI the *Product* context menus are empty. In order to activate the *Product* context menus, the *Profile Selection* window (obtained from then main menu item *Settings*) has to be opened and a default profile must be added. As soon as a default profile is defined, the *Product* context menus are filled with the available products.



Context Menu Example with Default Profile defined

The maximum number of items which can be shown in a context menu can be configured in the *General Settings* windows under the *Misc* tab by setting the *Display Size* in the *Context Menu* section to the desired maximum.

**List Box**

List boxes display information. List boxes are defined by:

- their title
- a description of the information contained within the columns of the list box
- a description of mouse usage to initiate a command for each specific field/column

| Exch | Contract | Comb | OrdQty | ExcQty | Prc  | B/S | O/C | P/F | Trader | Act | TrdNo  |
|------|----------|------|--------|--------|------|-----|-----|-----|--------|-----|--------|
| XEUS | AI DEC02 | SPD  | 40     | 40     | 7575 | B   | O   | F   | TRD001 | A1  | 000069 |
| XEUS | AI DEC02 | SPD  | 100    | 40     | 7575 | S   | O   | P   | TRD001 | A1  | 000069 |
| XEUS | AI JAN03 | SPD  | 1,000  | 1,000  | 7583 | B   | O   | F   | TRD001 | A1  | 000067 |
| XEUS | AI JAN03 |      | 8      | 8      | 4    | S   | O   | F   | TRD001 | A1  | 000050 |
| XEUS | AI JAN03 | SPD  | 40     | 40     | 7475 | S   | O   | F   | TRD001 | A1  | 000070 |
| XEUS | AI JAN03 | SPD  | 100    | 40     | 7475 | B   | O   | P   | TRD001 | A1  | 000070 |
| XEUS | AI JAN03 |      | 300    | 72     | 7583 | S   | C   | P   | TRD001 | M1  | 000055 |
| XEUS | AI JAN03 |      | 100    | 18     | 4    | B   | O   | P   | TRD001 | P1  | 000050 |
| XEUS | AI JAN03 |      | 100    | 10     | 7555 | B   | O   | P   | TRD001 | P1  | 000052 |

*List Box Example*

The title and a description of the column content describe the columns of each list box. Also described is how to use the mouse to issue a command for each specific field or column. A column is selected by clicking on the title of that column.

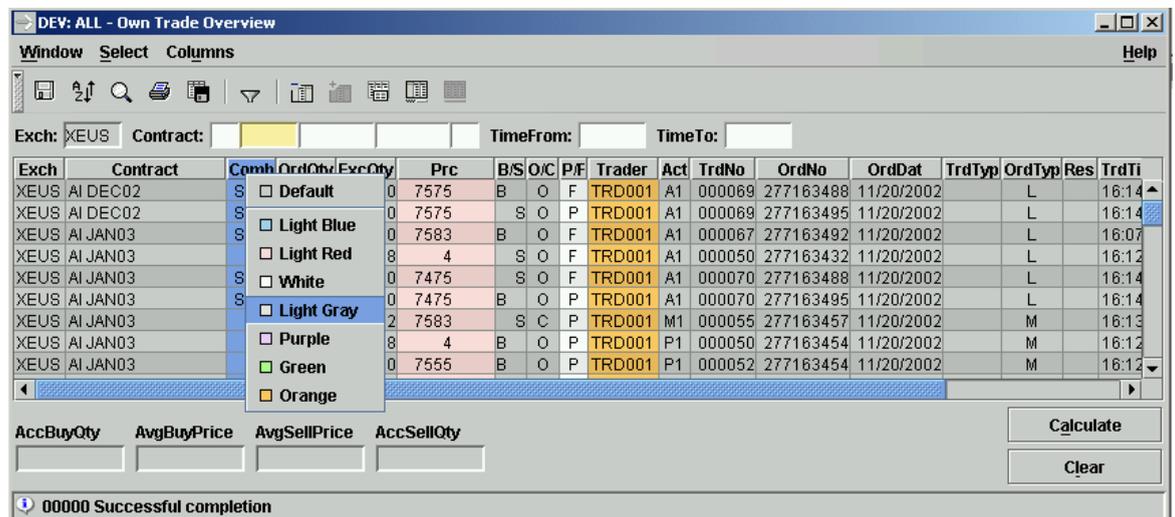
Dragging the column by using the right mouse button to the desired position changes the order of the columns. A column can be deleted from the list box display to temporarily hide information. The window settings can be configured to meet the requirements of the individual users. These settings can be saved and restored using the *Save Settings* menu.

| Market Overview List Box |                                 |
|--------------------------|---------------------------------|
| Column                   | Description                     |
| CQAsk                    | Call ask limit (quotes only)    |
| CQAskQty                 | Call ask quantity (quotes only) |
| COBidQty                 | Call bid quantity (orders only) |

*List box description example*

To improve the readability of data in the list boxes, an optional striping effect has been added to the display of list box rows. This visual effect is disabled by default, but can be turned on and off via a setting in the *General Settings* window. In addition, the user can select different background colors for all list boxes in the system in the *General Settings* window. The colors of individual columns in the list boxes can be configured by using the pop-up color menu which offers a set of seven colors for the background color of each column.

The user can select different background colors for individual columns by using the pop-up *color menu* called up by a right mouse button on the column header. The menu offers a set of seven colors that can be applied to the background color of this column. This coloring effect can be used together with the striping effect for list boxes and will result in shadings of the background color. The color setting of the list box is saved together with all other list box settings via the Window/Save Settings menu action of the window that contains this list box. This feature is not available for list boxes in logging windows like the general Message Log and window specific message logs.



Example of pop-up menu for list box header color effect

**Sorting** For some windows, it is also possible to change the sort order of the list box using the *Sort...* menu function

**Scroll Bars** **Vertical Scroll Bar:** The vertical scroll bar allows the user to scroll to and view the parts of a window that may not be on the screen, such as the rows of lists that are outside the visible boundary of the list box.

**Horizontal Scroll Bar:** The horizontal scroll bar allows the user to scroll to and view the parts of a window that may not be on the screen, such as the columns of lists that are outside the visible boundary of the list box.

**Moving Columns** It is possible to configure the list boxes in each window to an individually defined layout by using the right mouse button. Click on the column header and drag that column to the desired position to accomplish this.

- 
- Selecting Rows or Columns** Multiple rows or columns in a list box are selected by left clicking on the first row or column header to be selected, holding the Control (Strg) button and left-clicking on the other rows or column headers to be selected.
- Freezing Columns** It is possible to “freeze” leading columns. These columns remain static when scrolling to the right. Select on the last column header which should be static and choose the menu option *Freeze under Columns*. Columns are “unfrozen” using the Unfreeze All function.
- Print** It is possible to print out list box contents or parts of a list box. Select the data in the list box and choose the menu option *Print...* under *Windows*. The *Print Table* window opens.
- Export** It is possible to export list box contents or parts of a list box as tables in CSV format. The contents of such an exported table can be handled by a third party tool like Microsoft Excel. The export is triggered when the *Export...* menu item which is part of the menu *Windows* has been selected. The *Export Table* window opens.
- Find** The Find window is used to search for a given string in certain overview listboxes. The *Find* window can be opened by using the *Find* menu item which is part of the menu *Windows*.
- Message Bar / Message Box** Responses and error messages from an action in the window, or one of its child windows, are displayed in the message bar at the bottom of the window. For some windows the message bar contains two independent message boxes, e.g. *Market Overview*. The behavior of message boxes and message bars is the same.
- Message History** Double clicking on the message box of a window opens a message log containing the last 50 window related messages sent to the user since the window last opened.

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**When Changes**    Changes occur in active windows on the front end either:

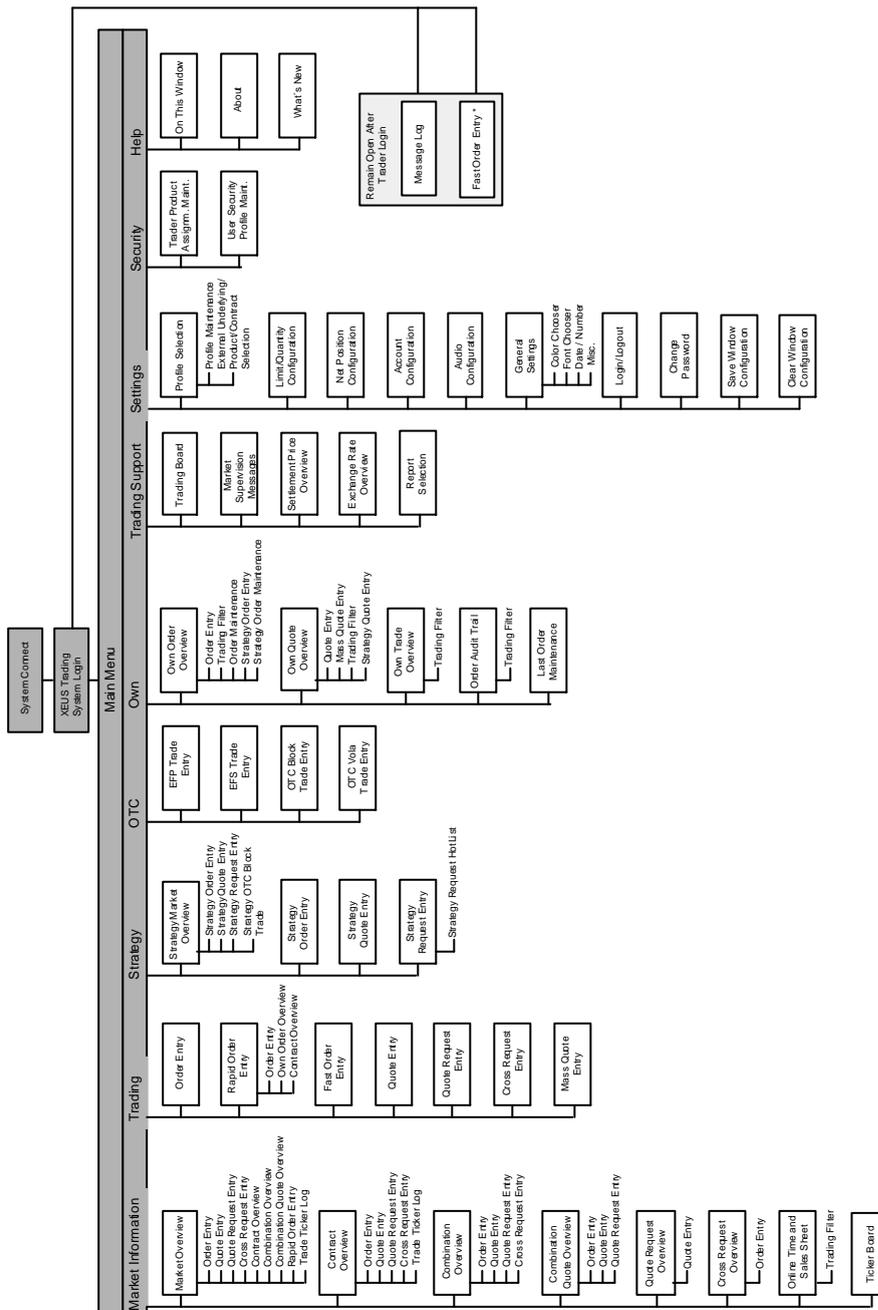
**Affect Windows**    **Immediately**

For most windows, changes take effect and can be seen immediately.

**After closing and reopening the window**

In some windows, changes occur after the active window is closed and reopened. This applies to calling windows where either a contract or a ticker profile is used. If the contract or ticker profile currently being applied in an active window is changed, the new profile appears in the calling window only after the profile is re-selected, or when the profile is saved in the window, after the window is closed and reopened.

2.4 Eurex US Release 1.0 Window Flow



Window Flow

### 3 Trading Overview

This chapter provides a brief overview of issues to give a better understanding of what is happening during and around trading.

#### 3.1.1 Definitions of Trading Phases

The Trading Time at Eurex US is just one of several phase during a trading day. The following table describes the several trading phases.

| Product State          | State Description   |
|------------------------|---|
| Start<br>(START)       | <ul style="list-style-type: none"> <li>This is the initial state of all electronically traded products supported by <i>Eurex US</i> at the beginning of each online trading day.</li> <li>All product states are automatically set to Start state at the end of the <i>Eurex US</i> batch processing.</li> <li>Users can log into <i>Eurex US @X-ceed Trading system</i> but they cannot perform any data inquiries or other functions until the start of Pre-Trading.</li> </ul>   |
| Pre-Trading<br>(PRETR) | <ul style="list-style-type: none"> <li>The pre-trading state is the time period which will precede the start of a continuous trading period at Eurex US. This may occur at the start of the trading day or after a trading halt.</li> <li>Orders can be entered, modified and deleted but there is no matching and no broadcasting of inside market changes.</li> <li>Last traded price and best bid/ask of the last product close or halt are displayed to the market. If a transaction did not take place in an options series or futures contract during the previous trading day, the <i>Close</i>, <i>LstPrc</i>, <i>Bid</i> and <i>Ask</i> remain blank.</li> <li>Users cannot enter, modify or delete combination orders or combination quotes.</li> </ul> |

## Trading Overview

| Product State       | State Description  |
|---------------------|--|
| Pre-Opening (PREOP) | <p>This phase serves to:</p> <ul style="list-style-type: none"> <li>• Establish whether there are any matches present in the order book, meaning there is at least one buy order in the order book with its limit price equal to or higher than the limit price of a sell order.</li> <li>• Determine whether the supply and demand available in the order books can generate potential opening prices.</li> <li>• Allow the market to participate in the determination of the opening prices by supply and demand.</li> <li>• During this state, the potential opening price of each contract is calculated and displayed to the market in the <i>CLstPrc</i> and <i>PLstPrc</i> columns in the <i>Market Overview</i>. The potential opening price is the price at which the maximum number of contracts can be matched based on the orders in the book.</li> <li>• When orders are added/changed/deleted, the potential opening price is recalculated and broadcast to the market.</li> <li>• When there is no potential opening price, the best bid and ask prices are displayed to the market.</li> <li>• Users cannot enter, modify or delete combination orders or combination quotes.</li> </ul> |
| Freeze (FREEZ)      | <ul style="list-style-type: none"> <li>• While Eurex US Market Operations prepares to open the product, it can institute this optional state. It allows Eurex US Market Operations to stop order and quote entry and deletions in all contracts of a particular product during the Pre-Opening period.</li> <li>• The freeze product state can be initiated at the discretion of Eurex US Market Operations in order to review whether the potential opening prices for all contracts of the product are acceptable and fair.</li> </ul>   |
| Netting             | <ul style="list-style-type: none"> <li>• In order to open the market for continuous trading, each contract goes through a netting process.</li> <li>• Netting is not a product state but rather the transition between Pre-Opening and Trading states.</li> <li>• During netting all executable orders and quotes in the book are matched at the opening price that was determined during Pre-Opening state. The opening price and contract volume that matched during pre-opening is broadcast to the market along with the new inside market.</li> <li>• Until all the futures and options contracts of an underlying have been netted, users cannot enter, modify or delete quotes and orders.</li> <li>• After Netting is complete, the <i>Message Log</i> will display a message informing users that trading has been opened in the contract and orders and quotes can once again be entered, modified and deleted.</li> <li>• The state of the product is automatically set to Trading when Netting is complete.</li> </ul>   |

## Trading Overview

| Product State                                   | State Description   |
|---|---|
| Trading (TRAD)                                  | <ul style="list-style-type: none"> <li>• During trading state, new transactions will occur automatically as orders and quotes are entered into the system.</li> <li>• Combination orders, restricted orders, and quote requests can be entered during trading state only.</li> </ul>  |
| Fast (FAST)                                     | <ul style="list-style-type: none"> <li>• This is an optional trading phase, invoked by Eurex US Market Operations in a fast market situation. During this period, the validation of a quote entry is subject to different parameters. The same functionality as in the trading period is available.</li> </ul>  |
| Halt (HALT)                                     | <ul style="list-style-type: none"> <li>• Eurex US can halt trading for a product under certain market conditions. It is possible for one product to be halted while other products are trading.</li> <li>• When a Halt is removed, the product state will be moved back into Pre-Trading state or into Post-Trading state.</li> <li>• Eurex US Market Operations will then be able to re-open the product for trading or prepare for batch processing.</li> </ul>   |
| Closing Auction (CLAUC)                         | <ul style="list-style-type: none"> <li>• The closing auction phase allows the creation of better settlement prices if the market situation requires. The closing auction will be performed after the close of the regular continuous trading in a selected number of products.</li> <li>• The closing auctions will only be provided for price/time matched futures and not for options.</li> <li>• Stop orders and IOC and FOK order restrictions are not allowed i.e. can not be entered during the closing auction. Combination orders will be set to "Hold".</li> </ul>   |
| Post-Trading (Full & Restricted) (POSTF, POSTR) | <ul style="list-style-type: none"> <li>• The <i>Eurex US @X-ceed Trading platform</i> supports two states of Post-Trading (Full &amp; Restricted).</li> <li>• During the Eurex US Restricted Post-Trading state, users will be able to add, change and delete orders.</li> <li>• There will be no electronic matching.</li> <li>• The last traded price and best bid/ask prices at the product close will be displayed.</li> <li>• A settlement price is calculated for each contract as a basis for variation margin calculation and also for general market information. Users can find the individual settlement prices in the <i>Settlement Price Overview</i> window.</li> <li>• Once the batch begins, full post-trading begins.</li> </ul> |

| Product State            | State Description   |
|--------------------------|---|
| Batch Processing (BATCH) | <p>During batch processing the <i>Eurex US</i> backend performs the following functions:</p> <ul style="list-style-type: none"> <li>• Price reporting is updated.</li> <li>• Requested reports are sent.</li> <li>• All order books for electronically traded products are maintained. This will involve: <ul style="list-style-type: none"> <li>– Deleting all day orders and Good-Till-Date (GTD) orders due to expire on the current calendar date.</li> <li>– Designating a held status for all combination futures orders that are GTC or non-expiring GTD. Orders remain in a held status (do not participate in the market) until reactivated by the trader the next trading day.</li> </ul> </li> <li>• Expired options and futures contracts will be removed from the <i>Eurex US @X-ceed Trading platform</i>. Any remaining unfilled orders associated with these expired contracts will also be removed.</li> <li>• New options series will be added as needed so that there are always strike prices above and below the current underlying price according to the specifications of each product.</li> <li>• New options contract months will be automatically added on expiration dates.</li> <li>• New futures contract months will be automatically added on expiration dates.</li> <li>• When new options and futures contracts are added, the appropriate combination types to be available for electronic trading are also created.</li> <li>• All product states are automatically set to Start state at the end of batch processing.</li> </ul> |
| Holiday (HOLID)          | <ul style="list-style-type: none"> <li>• The product state "HOLID" specifies that the product is not traded on its local exchange due to a public holiday.</li> <li>• Market periods are only significant to products that are not on holiday.</li> </ul>   |

**3.1.2 Table of Trading Phases**

| Phase            | User Access | Key Functions |               |             |                |
|------------------|-------------|---------------|---------------|-------------|----------------|
|                  |             | Order Entry   | Order Inquiry | Order Maint | Order Matching |
| Start            | No          | No            | No            | No          | No             |
| Pre-Trading      | Yes         | Yes*          | Yes           | Yes         | No             |
| Pre-Opening      | Yes         | Yes*          | Yes           | Yes         | No             |
| Freeze           | Yes         | No            | Yes           | No          | No             |
| Netting          | Yes         | No            | Yes           | No          | Yes            |
| Trading          | Yes         | Yes           | Yes           | Yes         | Yes            |
| Fast             | Yes         | Yes           | Yes           | Yes         | Yes            |
| Halt             | Yes         | Yes           | Yes           | Yes         | No             |
| Closing Auction  | Yes         | Yes*          | Yes           | Yes         | No             |
| Post-Full        | Yes         | Yes*          | Yes           | Yes         | No             |
| Post-Restricted  | Yes         | No            | No            | No          | No             |
| Batch Processing | No          | No            | No            | No          | No             |
| Halt             | Yes         | No            | Yes           | No          | No             |

\*Combinations cannot be entered.

## 3.2 Order Matching

**Order Matching Types** The *Eurex US @X-ceed Trading platform* supports one type of order matching:

- Price/Time Priority Matcher

### 3.2.1 Price/Time Priority Matching Algorithm

**Primary Principle** Currently, the *Eurex US @X-ceed Trading platform* supports a “first-in-first-out (FIFO)” algorithm for electronic order matching of all products. The overall matching principle for the Trading System is that all the orders are matched following the price and time priority rule. First priority is given to price. Second priority is given to time.

**Opening Phase Matching** The opening price is determined in an opening auction. During the Opening Phase, the system is evaluating all the bids and offers in the order book for each contract. The opening price is determined according to the highest execution volume possible. In other words, the opening price becomes the price where the most matches can occur.

If the maximum is equal for two prices the higher price will be chosen.

**Trading Phase Matching** During continuous trading, each new incoming order is checked against the electronic order book to determine whether it can match with one or more orders in the book.

When a new order is entered, the *Eurex US* back-end first checks the limit prices of the orders in the electronic order books and executes the orders with better limit prices before the orders with worse limit prices.

Every order entered into *Eurex US @X-ceed Trading system* is assigned a time stamp that determines the order’s chronological priority for matching. The time stamp is used to prioritize orders in the electronic book with the same limit price.

The *Eurex US @X-ceed Trading platform* will not automatically restrict the entry of electronic orders or the electronic matching of orders with prices that exceed the Eurex US daily price limits. Eurex US Market Operations is responsible for monitoring and controlling price limits in the electronic trading environment. The *Eurex US @X-ceed Trading platform* allows Eurex US Market Operations to send broadcast messages to the electronic market when the current market price moves close to the daily limits. Eurex US Market Operations can halt trading as required.

---

**Market Orders** Market orders have the highest priority for matching. Since the purpose of the market order is to be carried out as quickly as possible at the best possible price, they must be entered without execution restrictions.

The *Eurex US* back-end takes into account the order time stamp as further criterion for the matching priority. Consequently, the first market order entered receives the highest priority.

**Futures Market Orders** During continuous trading of futures, market orders are carried out at the best available limits, but only within a maximum price spread (Market Order Matching Range) in order to protect market orders from trading through an excessive number of price levels.

Eurex US Market Operations specifies the Market Order Match Range at the product level and the range applies to all available contracts for the product. The range is an absolute value above or below the current reference price set by the system (a new reference price is set when two limit orders contribute to the price determination, not necessarily part of the trade).

Buy market orders are executed at prices up to the reference price plus the fixed range. Sell market orders are executed up to the reference price minus the fixed range.

If futures market orders cannot match immediately or if the execution price is outside of the fixed price range, they are added to the electronic order book. The orders remain in the book until either a limit order lying within the spread is entered or a potential new traded price is accepted as the reference price.

If the limit order entered lies within the range, the market order(s) present in the electronic order book and the limit orders arriving are executed at the limit price.

When the new limit order lies outside of the range, but can match with another order, it creates a new reference price. The market order is then matched with the limit orders present in the electronic order book at this price.

On the first trading day of a futures contract or if a futures contract has not traded on a particular trading day, market orders are executed when the matching of two limit orders has created a reference price.

**Options Market Orders**

In order for an incoming options market order to trade, there has to be a quote in the book. The market order will match immediately at the best possible price, but not below the worst available bid quote or above the worst available ask quote in the order book. The worst quote provides price protection and keeps the market order from executing at excessive prices. Market orders that cannot be executed are entered into the order book until further quotes or tradable limit orders are available. (An order is tradable when there are two opposite limit orders that can both be executed where the buy limit is greater than or equal to the sell limit.)

When no quotes are available or two specific limit orders that cannot be matched, the market order is entered into the order book and the system generates a quote request based on the unfilled market order.

**Futures and Options Limit Orders**

Market orders present in the electronic order book always have priority over new limit orders for matching. Limit orders with better prices are executed first (first-in-first-out principle) and are always executed at the specified limit price or better.

Orders with the best possible prices (i.e. highest price limit for buy orders and the lowest price limit for sell orders) take precedence in the matching process over orders with worse prices.

If there are multiple limit orders at the same price limit, the extra criterion of order time stamp is used to determine matching priority.

An incoming limit order is executed when the bid limit is equal to or higher than the best ask limit in the electronic order book.

**Stop Orders**

Stop orders exist for single leg futures only. Stop orders are limit orders that become market orders when triggered. When a trade occurs at the specified price or the specified price is traded through, the stop order is triggered. The triggered stop order becomes a market order and written to the regular order book it is executed at the best possible price.

When there are several stop orders with the same limit, their chronological priority is taken into account. The first stop order entered at that price is the first stop order to be triggered and converted to a market order.

Triggered stop orders can match with orders in the order book and generate new trade prices. This can, in turn, lead to new stop orders being triggered and going into the market as market orders.

**Executed Prices**

Orders with a contract size greater than 1 may be executed at different prices, starting with the best price in the order book up to the limit price specified on the incoming order. Each match will be assigned a unique trade number.

**Partial Fills**

Partial executions of an order are possible if the FOK (Fill or Kill) restriction has not been specified on the order. If only part of an order can be executed and the IOC (Immediate or Cancel) restriction has not been specified, the remaining quantity will be written into the order book. The *Eurex US* back-end then tries to match this remaining quantity with other orders entered into the system at a later time. This may well lead to further partial executions.

**Synthetic Prices**

For futures trading, market and limit orders are executed at the best limit price present in the normal or in the combination order book. Since the combination and regular orders books are integrated for futures matching, the best limit prices may directly represent orders in the book or they may be synthetic limit prices.

Synthetic limit prices are limit prices that are not quoted directly but are made up of limit prices based on spreads from different contracts. Synthetic limit prices exist for futures only. The combination orders generate synthetic limit prices in the futures outright book and vice versa. A synthetic price will only be generated with a quantity equal to or less than the leg that the synthetic is based on.

**Multiple Chain Matching with Combination Orders**

Multiple Chain Matching is an order matching condition that exists in *Eurex US* when the automatic legging feature of combination order matching takes place. The method in which chains are used in combination order matching directly effects how time priority is applied in the sequence of orders being filled.

The condition also exists that when multiple alternatives are available to satisfy an order, a chain is created for each alternative. The last order entered into the system, that creates the opportunity for the chain to be matched, is used to establish the time priority. The order that actually triggers the match does not establish the time priority of the chain.

Additionally, if multiple chains have the same time priority, the trading system will choose the longest chain, containing the largest number of legs.

The following describes time priority, how order chains are developed by the trading system to determine time priority and an illustration of multiple chain order matching and how time priority is assigned.

**Multiple Chain  
Matching and  
Time Priority**

Time Priority for the *Eurex US @X-ceed Trading* system is determined based on the order numbers assigned by the system. The objective is to comply with the first in/first out, price/time order matching priority.

Each order entered into the trading system is sequentially assigned an order number by the system. The order numbering scheme ensures that each order is uniquely identified but also establishes the exact sequence that the orders were received by the system. The most recent order has the highest value order number.

The trading system then uses these order numbers to assign the time priority at a specific price. For futures and options orders, time priority is based on the earliest time within the best price. The lowest order number qualified to match at the best price determines the highest time priority.

For combination orders, the automatic legging features provided by *Eurex US* for calendar combinations is more complicated because of synthetic pricing generated due to price relationships between actual orders.

When synthetically generated prices and quantities are involved, an order chain is used to determine the time priority. An order chain is made up of all the orders that would be involved when a synthetic order qualifies for matching.

Once an order chain is established, the priority of all orders within the entire chain is set at the order number of the highest order within the chain. The entire chain trades simultaneously with all orders having the same time priority as the latest order.

Time Priority is also affected when an existing order is modified. If the price is changed or the order quantity is increased, the original order is cancelled and a new order is generated. The new order is given the next sequential order number that the trading system assigns.

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### 3.3

### Price Limits

Trading is prohibited during any Trading Day in futures contracts of commodities traded at a price higher or lower than defined by *Eurex US Market Operations*. Price limits are calculated based on the previous day's reported settlement price from the Eurex US. Any product that has not previously been traded has no official settlement value and, therefore, no price limits will be applied to that contract. (This includes contracts that will have an electronic settlement entered into the system due to technical requirements).

### 3.4 Order Types

#### Supported Order Types

Below are details about the supported order types.

| Order Type | Description  |  |
|------------|--|--|
| Limit      | <ul style="list-style-type: none"> <li>Limit orders are matched at the specified limit or better.</li> <li>The <i>Eurex US @X-ceed Trading</i> platform supports <i>Restricted</i> and <i>Unrestricted</i> limit orders (see below).</li> </ul>  |  |
| Market     | <ul style="list-style-type: none"> <li>Market orders have no limit and are matched immediately at the best available price.</li> <li>Market orders are available for single leg futures and options only.</li> </ul>   |  |
| Stops      | <ul style="list-style-type: none"> <li>Stop orders are executed only when the market price for the contract has reached the price limit specified in the order. When that occurs, the order becomes a market order.</li> <li>Stops are available for single leg futures only.</li> </ul> |  |
|            | Stop Order Type  | Price is set....   |
|            | Stop Buy Orders  | <ul style="list-style-type: none"> <li>Above the current market price</li> </ul> <p><b>Note:</b> The order goes to the market when the pre-determined price level is traded.</p> |
|            | Stop Sell Orders   | <ul style="list-style-type: none"> <li>Below the current market price</li> </ul> <p><b>Note:</b> The order goes to the market when the pre-determined price level is traded.</p> |

#### Restricted Limit Orders

The *Eurex US @X-ceed Trading* platform supports the following *Restricted* Limit Orders.

| Restricted Limit Orders   |  |
|---------------------------|--|
| Immediate or Cancel (IOC) | <ul style="list-style-type: none"> <li>IOC orders are filled immediately, either completely or to the extent possible.</li> <li>The system cancels the part of the order that it cannot match.</li> <li>IOC orders are allowed for futures and options.</li> </ul> |
| Fill or Kill (FOK)        | <ul style="list-style-type: none"> <li>FOK orders are filled immediately and completely.</li> <li>If this is not possible, the system cancels the entire order.</li> <li>FOK orders are allowed for option orders only.</li> </ul>                                 |

## Unrestricted Limit Orders

The *Eurex US @Xceed Trading* platform supports the following *Unrestricted* Limit Orders.

| Unrestricted Limit Orders |   |
|---------------------------|---|
| Good for Day (GFD)        | <ul style="list-style-type: none"> <li>A GFD order is an order entered without a time limit and is canceled, if it has not been matched, during the batch processing at the end of the trading day.</li> <li>GFD is the default unrestricted order type.</li> <li>If a GFD order is entered during the Post-Trading period, it remains in the order book for the next trading session.</li> </ul> |
| Good till Cancelled (GTC) | <ul style="list-style-type: none"> <li>A GTC order remains valid until execution, until the user cancels it or the contract expires.</li> <li>GTC orders are valid for no more than 1-year minus 1 day after the order entry date.</li> </ul>   |
| Good till Date (GTD)      | <ul style="list-style-type: none"> <li>A GTD order remains valid until the given date, until execution, until canceled by the user or until the contract expires.</li> <li>GTD orders are valid for no more than 1 year after the order entry date.</li> </ul>  |

### 3.4.1

#### Table of Order Types

The following table provides an overview of supported order types for single leg futures and options.

| Order Type   | Futures | Options |
|--------------|---------|---------|
| Limit Order  |         |         |
| Restricted   |         |         |
| IOC          | Y       | Y       |
| FOK          | N       | Y       |
| Unrestricted |         |         |
| GFD          | Y       | Y       |
| GTC          | Y       | Y       |
| GTD          | Y       | Y       |
| Market Order | Y       | Y       |
| Stop         | Y       | N       |

## 3.5 Combination Trading

### Combination Types

*Eurex US* offers two types of combination trading. Despite the fact that all combination orders lead to a set of single leg trades there are some fundamental differences between the two classes of combination types. The first combination type is the combination trading that is available in the regular trading windows and is described in this chapter. The second is the strategy trading that is described in the next chapter.

*Combination Trading* allows only double leg combinations predefined within the *Eurex US Trading system*. Within the combination trading which is linked to the single leg market there are two major differences. While futures combination trades are fully integrated into the single leg market and create synthetic prices for affected single legs, option combination trades may match against existing single leg orders but do not have further impact on the single leg market.

*Strategy Trading* allows combinations with up to four legs and of futures and options products. Within a given set of strategies defined by *Eurex US Market Operations* users can setup the content of the strategy. These strategy orders match only against identical strategies and have no impact on or interdependency with the regular single leg markets.

### 3.5.1 Futures Combinations

#### Futures Combinations

The *Eurex US @Xceed Trading* platform has an integrated spread functionality that automatically generates synthetic prices if they are better than existing ones.

The system maintains a separate order book for futures combinations. The regular and combination order books are integrated from an order matching perspective for futures products.

Unrestricted futures combination orders that cannot match at initial entry are automatically written to the combination order book.

#### Definition

Combinations are the simultaneous purchase and sale of two different futures contracts with the same underlying or the simultaneous purchase and/or sale of two different options series with the same underlying.

In combination trading, the components of a combination are executed at a differential for the same quantity. Filled orders are not reported at the differential, but rather as two separate single leg trades.

## Futures Combination Types

The *Eurex US @X-ceed Trading* platform accepts the following futures combination order types.

| Combination Type | Description   |
|------------------|---|
| SPD              | <ul style="list-style-type: none"> <li>Calendar Time Spreads</li> <li>The time spread is the simultaneous purchase and sale of two futures contracts with the same underlying but with different expiration dates. The buyer of the spread combination buys the first component and sells the second component.</li> </ul> <p><b>Note:</b> Futures time spread orders are matched against the normal or the separate combination order book, depending on which will give the better price.</p> |

## Calendar Time Spreads

For futures trading, *Eurex US* electronic trading back-end supports trading of calendar spreads between the first three available expiration months.

The following calendar spreads are supported for futures electronic trading:

- First Month and Second Month spread (Ex. March/June Bond)
- Second Month and Third Month spread (Ex. June/September Bond)
- First Month and Third Month spread (Ex. March/September Bond)

## Futures Combination Hold Status

The system places all GTC and GTD futures combinations in a "held" state at the close of trading. At the start of the next trading phase, the system will automatically activate all "held" GTC and GTD futures combination orders. This will enable "held" GTC and GTD futures combination orders to retain their original order number and timestamps from their original order place. Also, users will be able to delete, but not modify, "held" GTC and GTD futures combinations during Pre-Trading, Pre-Opening and Post-Trading. The system will prevent entering of new futures combinations until the start of the Trading Phase.

Users that have submitted GTC and GTD futures combination orders on previous days will have priority over users that have placed futures combination orders at the same price limit on the current trading day. The futures combination orders will be re-activated in the sequence that they were entered on the previous business days, irrespective of the order's price limit. As a result, there will be no price reasonability check performed for the automatically released futures combination orders. **Firms must ensure experienced staff is familiar with this behavior and the impact on their open orders.**

**Three Month  
Reduced Tick  
Spreads**

The *Eurex US @X-ceed Trading* platform requires that a spread must trade in the same tick increments as the legs. Additionally Eurex US offers the trading of three month reduced tick spreads for some futures products.

Each of these products represents a 3-month futures calendar spread that is quoted as a differential. The contracts have a quarterly listing cycle and there are always three contract months listed. Because these products are separate and distinct products on the *Eurex US @X-ceed Trading* platform, they are only matched with other reduced tick spreads in the order book. Orders will not be linked in any way to the regular order book of the contracts these calendar spreads are a combination of.

**Pricing  
Convention for  
Reduced Tick  
Spreads**

The pricing convention assumes that the spread is priced as the nearby futures month minus the deferred month.

Spreads can have positive and negative values. The system does not allow a price to be entered as a negative for a single product. As a result, a new pricing convention had to be established for the reduced tick spreads. The reduced spread tick products will be based on a price of 100000 (par). The difference between the front month of the spread and the 2<sup>nd</sup> leg of the spread will be subtracted (added) to the base price of 100000. The trades have to be entered into *Eurex US @X-ceed Trading system* as a single price with 100 full points added to the price of the spread trade.

**Reduced Tick  
Spreads Leg  
Price  
Assignments**

The *Eurex US @X-ceed Trading* GUI will not display the leg prices of the Reduced Tick Spreads. Because Treasury Bonds have a larger tick increment (1/32) compared to the other four reduced tick spreads, there are separate guidelines for calculating leg prices for these contracts. Leg prices are assigned and based on the following rules:

**Rule A:**

Front leg price = Previous day's settlement price.

Second leg price = Front leg's previous settlement price **minus** the spread differential.

**Rule B:**

Front leg price = Previous day's settlement price if the leg settles at an even tick (i.e. 102160) **or** Previous day's settlement price rounded down for sell orders and rounded up for buy orders, if the front leg settles at a half-tick (i.e. 102165)

Second leg price = Front leg's "reference" price (settlement or rounded settlement) **minus** the spread differential.

**Butterflies and Tandem Spreads**

Similar to any other futures contract, the spread/combination functionality will be available for the reduced tick spread products. When entering a butterfly or tandem spread, users must enter "SPD" into the "Comb" (combination) field on the order tickets.

Because only the first 3 calendar month spreads for the reduced spread products are listed on the system, only 3 possible spread combinations for these products exist.

**Combo #1:** 1st calendar month spread (i.e. Dec/Mar) vs. 2nd calendar month spread (i.e. Mar/Jun),

**Combo #2:** 1st calendar month spread (i.e. Dec/Mar) vs. 3rd calendar month spread (i.e. Jun/Sep)

**Combo #3:** 2nd calendar month spread (i.e. Mar/Jun) vs. 3rd calendar month spread (i.e. Jun/Sep)

**3.5.2****Options Combinations****Option Combination Orders**

The *Eurex US @X-ceed Trading* platform has an integrated options combination functionality. Regarding the general definition of an options combination and the filling of options combination orders the same definition as for futures combinations applies: Combinations of the same product are allowed and matches will be reported as separate single leg trades.

Due to the large number of different possible combinations, the system does not maintain a separate order book for option combination orders.

The user indicates when entering an option combination order if he/she would like the order to match against the regular order book or the option combination quote book.

All option combination orders must be entered with a designation of IOC (Immediate or Cancel) or FOK (Fill or Kill).

**Option Combination Quotes**

The *Eurex US @X-ceed Trading* platform maintains a separate order book for option combination quotes (OCQs). An OCQ has no impact on current options trading. A daily book is created containing unmatched OCQs. The *Eurex US @X-ceed Trading* platform backend removes unmatched quotes at the end of the trading day.

Eurex US market participants are not obliged to respond to futures and options quote requests. The entered quote is treated as two separate orders.

The exchanges can determine a maximum spread between the bid and ask limits at any time to ensure that Market Makers supply appropriate quotes.

**Option  
Combination  
Order types**

The system supports the following combinations in options trading.

| Combination Type       | Symbol | Description  |
|------------------------|--------|--|
| Vertical Call Spread   | BUL    | <ul style="list-style-type: none"> <li>The buyer buys component 1, a Call option, and sells component 2, a Call option with the same underlying and the expiration month as component 1, but with a higher strike price.</li> <li>The seller sells component 1 and buys component 2.</li> <li>The user takes a bullish (bearish) position when he/she buys (sells) the spread.</li> </ul>              |
| Vertical Put Spread    | BER    | <ul style="list-style-type: none"> <li>The buyer buys component 1, a Put option, and sells component 2, a Put option with the same underlying and the expiration date as component 1, but with a lower strike price.</li> <li>The seller sells component 1 and buys component 2.</li> <li>The user takes a bearish (bullish) position when he/she buys (sells) the spread.</li> </ul>                  |
| Horizontal Call Spread | BLT    | <ul style="list-style-type: none"> <li>The buyer buys component 1, a Call option, and sells component 2, a Call option with the same underlying and strike price as component 1, but an earlier expiration date than component 1.</li> </ul> <p>The seller sells component 1 and buys component 2.</p>   |
| Horizontal Put Spread  | BRT    | <ul style="list-style-type: none"> <li>The buyer buys component 1, a Put option, and sells component 2, a Put option with the same underlying and strike price as component 1, but an earlier expiration date than component 1.</li> <li>The seller sells component 1 and buys component 2.</li> </ul>   |
| Straddle               | STD    | <ul style="list-style-type: none"> <li>The buyer buys component 1, a Call option, and buys component 2, a Put option of the same series.</li> <li>The seller of a Straddle sells both components.</li> <li>The buyer assumes the price of the underlying will move in any direction when buying the Straddle.</li> <li>The seller assumes the price of the underlying will not move at all.</li> </ul> |

| Combination Type        | Symbol | Description  |
|-------------------------|--------|--|
| Strangle                | STG    | <ul style="list-style-type: none"> <li>The buyer buys component 1, a Call option, and buys component 2, a Put option with the same underlying and the same expiration date but with a different strike price.</li> <li>The seller of the Strangle sells both components.</li> <li>The buyer assumes the price of the underlying will move outside of the range defined by the two exercise prices when buying the Strangle.</li> <li>The seller assumes the price of the underlying will not move outside of the range.</li> </ul>   |
| Conversion/<br>Reversal | CNV    | <ul style="list-style-type: none"> <li>Conversions and Reversals create artificial cash positions, which are typically opposite of positions held in the underlying market.</li> <li>The system can only handle the options side of the position.</li> <li>Reversal - The buyer buys component 1, a Call option, and sells component 2, a Put option of the same series as component 1. The buyer assumes the created artificial long position will offset his short position held in the underlying.</li> <li>Conversion - The seller sells component 1, a Call option and buys component 2, a Put option of the same series as component 1. The seller assumes that the created artificial short position will offset his long position held in the underlying.</li> </ul> |

### 3.5.3

#### Table of Combination Types

The following table provides an overview of order types for futures and options combinations.

| Order Type   | Futures Combinations | Option Combinations |
|--------------|----------------------|---------------------|
| Limit Order  |                      |                     |
| Restricted   |                      |                     |
| IOC          | Y                    | Y                   |
| FOK          | N                    | Y                   |
| Unrestricted |                      |                     |
| GFD          | Y                    | N                   |
| GTC          | Y                    | N                   |
| GTD          | Y                    | N                   |
| Market Order | N                    | N                   |
| Stop         | N                    | N                   |

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## 3.6 Strategy Trading

**Definition** Eurex US offers extended combination trading functionality, so-called Strategy Trading. The Strategy Trading functionality enables market participants to create an individual Strategy based on predefined Strategy types (Butterfly, Condor, Straddle, etc.) and to announce this to the entire market via the Strategy Board. The set of permitted Strategy types and individual Strategy creation rules are defined by *Eurex US*.

- Strategies created and published by the market participants are visible to the whole market and can be traded via public separate order books (Strategy Order Books). The matching algorithm for Strategy orders is based on the principle of Price-Time-Priority
- All Market participants are informed about strategies requested by any market participant and Strategy inside market information by broadcast.
- Limit Orders and Quotes are supported for Strategy Trading. Restrictions can be "Immediate or Cancel" (IOC) or "Fill or Kill" (FOK) or no restriction. Market and Stop Orders are not supported.

**Defined Strategy Types** Strategies are divided in two categories, Option Strategies and Option Volatility Strategies.

**Strategy and  
Strategy Order  
Characteristics**

An individual Strategy is created by an authorized market participant and published to the whole market. Once a Strategy is published, it is not possible for Market participants to modify or delete it during the current business day. Instead of modification of a Strategy, a new Strategy may be created and published.

Market Operations is able to delete Strategies that have been created and published, provided that no active Strategy orders are linked to them.

All strategies, open Strategy orders and Strategy quotes are removed at the end of the business day.

Each Strategy type within the Eurex US Release 1.0 system has a unique Strategy identifier.

Entering and changing a Strategy order is only allowed during the trading phases (product state TRAD or FAST). Specifically, if a Strategy order consists of several products, all products must be in the trading phase. Order change for Strategy orders will follow the same logic as regular order changes, i.e., change of B/S (Buy/Sell) attribute of the order is allowed. A new order number and time stamp will be assigned in case of changes to the order limit and/or an increase of the order quantity.

Deletion of Strategy orders is possible in the online states TRAD and FAST both by the respective member and Market Operations. Market Operations is able to delete either individual Strategy orders or, by means of a "Trade Interrupt", all orders and quotes, including those for Strategies, on behalf of a member.

In case of a product specific trade interrupt, all Strategy orders where at least one of the involved contracts belongs to the product, which caused the trade interrupt, will be deleted.

Strategy orders are matched independent of regular Option, Futures and Option Combinations. Strategy orders are matched against orders for the same Strategy. Therefore, any trade execution will be guaranteed for entire units of the respective Strategy. Partial executions will always yield positions across all Strategy legs.

Strategy trades create positions in individual legs for all contracts of the Strategy. For each partial or full execution (match) an execution confirmation as well as a trade confirmation is sent to the relevant market participants.

Whenever the Strategy Inside Market must be updated in terms of best bid, ask price and last trade price, the respective information is broadcast to the whole market.

The match prices of Strategy orders are not sent out via any interfaces and also the prices in the single legs are not distributed via the inside market.

## 3.6.1

**Option Strategy Types**

The following option Strategy types are defined for the Strategy Trading.

| <b>Strategy Short Code<br/>= Strategy identifier</b> | <b>Strategy Long Name</b>         |
|--|-----------------------------------|
| CBUT   | Call Butterfly                    |
| PBUT   | Put Butterfly                     |
| BUL  | Call Spread                       |
| BER  | Put Spread                        |
| BLT  | Call Calendar Spread              |
| BRT  | Put Calendar Spread               |
| CDIA   | Call Diagonal Calendar Spread     |
| PDIA   | Put Diagonal Calendar Spread      |
| GUTS   | Guts                              |
| RBUL   | 2x1 Ratio Call Spread             |
| RBER   | 2x1 Ratio Put Spread              |
| IBUT   | Iron Butterfly                    |
| OMBO   | Combo                             |
| STG  | Strangle                          |
| CLAD   | Call Ladder                       |
| PLAD   | Put Ladder                        |
| STDT   | Straddle Calendar Spread          |
| DIASTD   | Diagonal Straddle Calendar Spread |
| CNV  | Conversion/Reversal               |
| STD  | Straddle                          |
| CCOND  | Call Condor                       |
| PCOND  | Put Condor                        |
| BOX  | Box                               |
| BUL-P  | Call Spread versus Put            |

| Strategy Short Code<br>= Strategy identifier | Strategy Long Name     |
|--|------------------------|
| BER-C  | Put Spread versus Call |
| STD-C  | Straddle versus Call   |
| STD-P  | Straddle versus Put    |

### 3.6.2

#### Option Volatility Strategy Types

The following Option Volatility Strategy types are defined for the Strategy Trading.

| Strategy Short Code<br>= Strategy identifier | Strategy Long Name                            |
|--|---|
| CALL-U                                       | Covered Call                                  |
| PUT+U  | Protective Put                                |
| BUL-U  | Call Spread versus Underlying                 |
| BER+U  | Put Spread versus Underlying                  |
| STD+U  | Straddle versus Long Underlying               |
| STD-U  | Straddle versus Short Underlying              |
| BUL-P+U                                      | Call Spread versus Short Put/Long Underlying  |
| BUL-P-U                                      | Call Spread versus Short Put/Short Underlying |
| BER-C+U                                      | Put Spread versus Short Call/Long Underlying  |
| BER-C-U                                      | Put Spread versus Short Call/Short Underlying |
| CLAD+U                                       | Call Ladder versus Long U/L                   |
| CLAD-U                                       | Call Ladder versus Short U/L                  |
| PLAD+U                                       | Put Ladder versus Long U/L                    |
| PLAD-U                                       | Put Ladder versus Short U/L                   |
| COMBO+U                                      | Combo versus Long U/L                         |
| COMBO-U                                      | Combo versus Short U/L                        |
| RBUL-U                                       | 2x1 Ratio Call Spread versus Short U/L        |
| RBUR+U                                       | 2x1 Ratio Put Spread versus Long U/L          |

### 3.7 OTC Facilities

|                                     |  |
|-------------------------------------|--|
| <b>Exchange for Physicals (EFP)</b> | <p>Exchange for Physicals (EFP) are off exchange transactions between two known counter parties and are subject to online validations by the exchange.</p> <p>EFP trades are not subject to threshold levels but are linked to the ultimate exchange of the assets and futures between the counterparties. Futures prices have to be between the daily high and low of the futures contract and inside a range specified as a product parameter. EFP trades can only be executed and assigned to members with an appropriate member status. Entry of an EFP trade is only possible during the trading phase.</p> <p>EFP trades have the trade type "B".</p>  |
| <b>Exchange for Swaps (EFS)</b>     | <p>Exchange for Swaps (EFS) Trades are off exchange transactions between two known counter parties and are subject to online validations by the exchange. They are defined by the simultaneous exchange of a long/short futures position against a payer/receiver swap position, whilst the two legs have a comparable sensitivity to interest rate changes (normally expressed through a hedge ratio based on the basis point value of the futures and the swap). Futures prices have to be between the daily high and low of the futures contract and inside a range specified as a product parameter. EFS trades can only be executed and assigned to members with an appropriate member status. Entry of an EFS trade is only possible during the trading phase. EFS trades have the trade type "B".</p> |
| <b>OTC Block Trading</b>            | <p>OTC Block Trades are off exchange transactions between two known counter parties and are subject to online validations by the exchange. The block trade size must be above a defined minimum quantity and the price must be in a price range defined on the basis of the session's High and Low price of the contract itself (for futures) or of the futures contract which is the underlying to the block traded option (for options).</p> <p>OTC Block Trades can only be executed and assigned to members with an appropriate member status (resource access level). Entry of an OTC Block Trade is only possible during the trading phase. OTC Block Trades have the trade type "O".</p>  |

**OTC Vola  
Trading**

OTC Volatility Trades are off exchange transactions between two known counter parties and are subject to online validations by the exchange. They involve a futures transaction and an option transaction simultaneously. The futures contract entered must be the underlying of the option contract. The futures price used must be between the daily high and low of the futures and inside a range specified as a product parameter. OTC Vola Trade prices have to be inside the daily high and low of the contract and inside a range specified as a product parameter.

OTC Vola Trades can only be executed and assigned to members with an appropriate member status. Entry of an OTC Vola Trade is only possible during the trading phase. OTC Vola Trades have the trade type "V".

**OTC for  
Strategies**

Based on the Strategy Board and regular OTC Block Trade functionality, it will be possible to use the new block trade facility on pre-defined strategies. The OTC Block facility can be used for creation of a strategy and the subsequent registration of a block trade in such a strategy. The trader has the option of entering a block trade rather than entering a regular strategy order.

Strategy OTC Block Trades have to be entered via the OTC Block Trade window.

### 3.8 Market Making Tools

#### Quote Requests

- Users can be set-up to enter quote requests for futures and futures combinations. For options, users can either enter quote requests or enter quotes; they cannot perform both functions. (See Security Coordinator or Master Terminal Operator for further details.)
- The quantity and buy/sell indicator are optional attributes that the user can specify during quote request entry.
- The quote request is displayed to all market participants viewing the specified contract given the *CQRI/PQRI* column in the *Market Overview* visible or the product is in the profile selected in the *Quote Request Overview* window. Any user can respond to the quote request by entering a buy or sell limit order using the *Fast Order Entry*, *Order Entry* or *Rapid Order Entry* windows.

#### Response to Quotes

- A quote is a pair of binding buy and sell orders with a defined maximum spread and minimum quantity. One-sided quotes can be entered only for futures.
- Eurex US users are not required to respond to futures quote requests but they can respond with a futures order from an order entry ticket. Also, users can be set up to enter futures quotes from the *Quote Entry* window. Eurex US users are not required to respond to options quote requests but they can respond with an options order from an order entry ticket. Also, users can enter option quotes from the *Quote Entry* window as long as they do not have access to the *Quote Request Entry* window.
- If entering single leg and combination futures quotes from the *Quote Entry* window, the user can provide a bid limit, an ask limit or both at the same time. If entering single leg options quotes from the *Quote Entry* window, the user is **required** to enter both a bid and ask limit at the same time.
- If the user enters an option combination quote, both a bid and ask limit are entered at the same time. The entered quote is treated as separate but linked orders. The two orders differ in their buy/sell indicator, limit price, quantity and order number. *The Eurex US @Xceed Trading* platform maintains a separate order book for option combination quotes (OCQs). The entered quote is treated as two separate orders. An OCQ has no impact on current options trading. A daily book is created containing unmatched OCQs. Unmatched quotes are removed at the end of the trading day.

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### 3.9 Cross Trading

**Definition** A cross trade is a trade against an order in-house where the trades are for different account owners or it is a **pre-arranged trade** between two different houses.

**Pre-Execution Discussions** Pre-execution discussions within the same firm are prohibited. For example, a member or employee of a member firm who receives an order cannot contact proprietary traders or other customers within that firm or its affiliates to negotiate interest in taking the other side of an order.

Members or employees of a member firm trading for the firm's proprietary account or for their own accounts are prohibited from knowingly taking the other side of a customer order entered by the firm. Such transactions that are unintentionally consummated and which are not pre-arranged shall not be considered in violation.

Customer orders must be entered upon receipt unless the customer specifically consents to the execution of the order in accordance with pre-execution discussion procedures. A member firm that receives independent orders in the same contract on opposite sides of the market may enter such orders without delay provided that the parties who have entered the orders have not engaged in pre-execution discussions. If pre-execution discussions have occurred, a cross request must be submitted before the trade is executed.

Users can talk to other users that are not in their own branch office or part of their proprietary desk in regards to executing a particular transaction prior to entry of the order. In this instance, a cross request must be submitted before the trade is executed.

**Cross Trades** If users wish to perform a cross trade, they must:

1. Enter a cross request and define the Product, Buy/Sell intention and the quantity to be crossed
2. Wait 5 seconds for futures or wait 15 seconds for options.
3. Execute the futures trade within 30 seconds or execute the options trade within 60 seconds.

### 3.10

### Account Types

#### Eurex US Clearing Overview

*Eurex US* requires that all trades are classified in order to properly audit all trades and apply the proper exchange fees.

*Eurex US* trades are classified by the combination of two codes: Customer Transaction Indicator and Origin Code.

#### Customer Transaction Indicator (CTI)

All member firms are reminded that CFTC and Exchange regulations require the accurate submission of Customer Type Indicator (CTI) codes for each transaction. The CTI codes to be utilized for *Eurex US* transactions are detailed below:

- **CTI 1** - A trade executed by a member for his own account or for an account in which he has an ownership interest. The CTI 1 code should be used for trades executed by a member for a joint account in which the executing member has an ownership interest, including joint accounts between individual members as well as joint accounts between an individual member and a member firm.
- **CTI 2** - Trades executed for the proprietary account of a **clearing member firm**.
- **CTI 3** - Trades executed by a member for the personal account of another member or for an account controlled by such other member.
- **CTI 4** - Trades executed for any account that does not meet the definition of a CTI 1, 2 or 3 transaction. Trades for the proprietary account of a **non-clearing member firm** should be designated CTI 4.

#### Eurex US Transactions

It is the duty of each member, user or terminal operator entering orders into *Eurex US @Xceed Trading* to input the correct CTI code and account designation. The account designation must be an account number, account name or other identifying notation, which is tied to the specific account owner for whom the order is placed.

With respect to orders that are capable of being immediately entered into *Eurex US*, no record other than the *Eurex US* order entry is required. However, if a member, user or terminal operator receives an order which cannot be immediately entered into *Eurex US*, a written order that includes the order instructions, account designation, date and time of receipt must be prepared. The order must be entered into *Eurex US* when it becomes executable.

**Customer Status for Clearing (Origin)**

Valid values for futures and options for the Origin is 1 though 4.

- **Origin 1 – Customer** – An account established by the Clearing Member (CM) solely for the purpose of clearing exchange transactions on behalf of its customers other than those transactions of a floor broker.
- **Origin 2 – Non-Customer** – An account established by the CM solely for the purpose of clearing exchange transaction on behalf of persons (other than those transactions of a “house floor broker”) who qualify under regulation 1.3(y)(ii) and (vii) of the Commodity Exchange Act.

Additional valid values for options include:

- **Origin 3 – House Floor Broker (options only)** – An account established by the CM for the purpose of clearing exchange transactions on behalf of the floor trader who is currently reported in Origin 2.
- **Origin 4 – Floor Broker (options only)** – An account established by the CM solely for the purpose of clearing exchange transactions on behalf of the floor trader who is currently reported in Origin 1.

The following charts provide valid CTI/Origin Combinations for futures and options orders.

For Futures:

|        |   | CTI |     |     |     |
|--------|---|-----|-----|-----|-----|
|        |   | 1   | 2   | 3   | 4   |
| Origin | 1 | Yes | No  | Yes | Yes |
|        | 2 | Yes | Yes | Yes | Yes |

For Options:

|        |   | CTI |     |     |     |
|--------|---|-----|-----|-----|-----|
|        |   | 1   | 2   | 3   | 4   |
| Origin | 1 | Yes | No  | Yes | Yes |
|        | 2 | No  | Yes | No  | Yes |
|        | 3 | Yes | No  | Yes | Yes |
|        | 4 | Yes | Yes | Yes | Yes |

### 3.10.1 Uses of Account Types for Eurex US Users

The *Act* field in the order entry windows is a system required field for Eurex US users. The following chart defines the uses of the account codes for Eurex US users.

| Account     | Account Type Code | Description  |
|-------------|-------------------|--|
| Agent       | A1                | <ul style="list-style-type: none"> <li>Default value for Eurex US users</li> </ul>   |
| Give Up     | G1                | <ul style="list-style-type: none"> <li>Multi-firm Give-Up account</li> </ul>   |
|             | G2                | <ul style="list-style-type: none"> <li>Single firm Give-Up account where the Clearing House must be specified.</li> </ul>                        |
| Proprietary | P1                | <ul style="list-style-type: none"> <li>Only orders for an exchange participant's own account are recorded on the proprietary account.</li> </ul> |
|             | P2                | <ul style="list-style-type: none"> <li>Exchange participant's have the possibility to differentiate between two proprietary accounts.</li> </ul> |

#### Quote Entry Accounts

The following table represents how valid *Account Types* correspond to Customer Transaction Indicator (*CTI*) and *Origin* codes for market participants using the *Quote Entry* window.

For Futures:

| Eurex Account Type | CTI | Origin |
|--------------------|-----|--------|
| M1                 | 1   | 1      |
| M2                 | 1   | 2      |

For Options:

| Eurex Account Type | CTI | Origin |
|--------------------|-----|--------|
| M1                 | 1   | 4      |
| M2                 | 1   | 3      |

#### Valid CTI/Origin Combinations

The *Eurex US @Xceed Trading* platform does not provide edit checks for valid CTI/Origin combinations. Any trades with invalid combinations will be passed to TCC and there marked as **trade in error**. Clearing member firms can correct these trades by submitting changes to TCC.

## 4 Login and Logout

Logging into *Eurex US Release 1.0* requires three steps:

1. Start communication with the MISS (Member Integration System Server).
2. Log into the MISS.
3. Log into the *Eurex US @ X-ceed Trading* system.

### 4.1 Starting Communication with the Eurex US @ X-ceed Trading platform



Start the communication link by...

- double left-click on the icon *StartGate*



or **StartGateR32**

- single left-click on the *Start* button, scrolling up to *Programs*, scrolling over to *Gate Production* and single left mouse clicking on *StartGate*



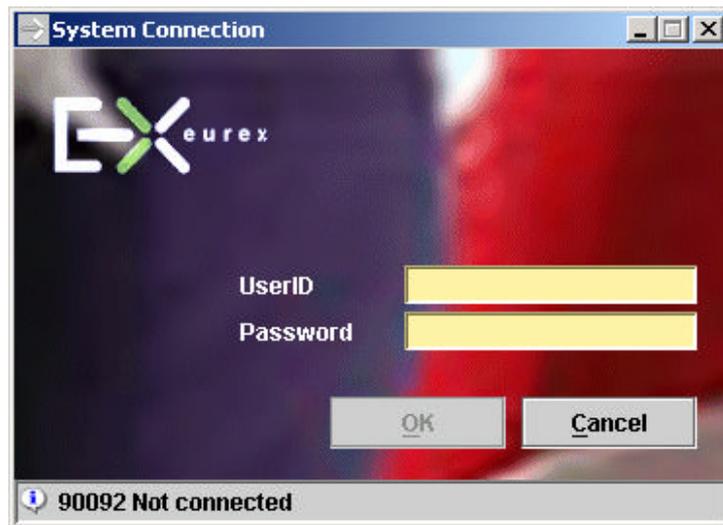
Open the MISS login window by...

- double left click on the icon *Start Eurex US Release 1.0*



or **@X-ceed**

- single left-click on the *Start* button, scrolling up to *Programs*, scrolling over to *Gate Production* and single left mouse clicking on *StartEurex US @ X-ceed TradingApplication*.



Eurex US MISS Login window

**Window  
Description**

The *System Connection* window enables the user to connect the application to the architecture. The *System Connection* window opens automatically when the application is started.

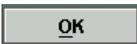
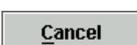
**Field Group  
Data**

The following describes the field groups in the *System Connection* window.

| Field    | Field Name          | Description                     |
|----------|---------------------|---------------------------------|
| User     | User Identification | 5 – 20 alphanumeric characters. |
| Password | User Password       | 5 – 20 alphanumeric characters. |

**Buttons**

The following is a description of the buttons found in the *System Connection* window.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Submits the entries and proceeds to the <i>Trading System Login/Logout</i> window.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>System Connection</i> window without further action.</li> </ul>                 |

**Mouse Usage** Below is a description of how the mouse clicks can open the *Eurex US message box* window.

| Mouse Usage       | Box         | Displays...                                   |
|-------------------|-------------|---|
| Double left click | Message Box | <i>System Connection - Message Box</i> window |

#### 4.1.1 Eurex US @ X-ceed Trading system Login and Logout



After successful login to the MISS, the *Trading System Login/Logout* window automatically opens.



*Eurex US @ X-ceed Trading System Login/Logout window*

#### **Window Description**

The *Trading System Login/Logout* window allows the user to log into and log out from the *Eurex US @ X-ceed Trading* platform.

#### 4.1.2 Eurex US @ X-ceed Trading system Login

##### **Eurex US @ X-ceed Trading system Login Requirements**

The personal identification consists of 11 characters. The *Eurex US @ X-ceed Trading* platform user's personal identification and password will be provided by the *Eurex US @ X-ceed Trading* platform Eurex US Market Operations to the clearing firm's system administrator, Security Coordinator or Master Terminal Operator.

To ensure user confidentiality, the entered password is not displayed.

| User ID Structure |                                 |
|-------------------|---------------------------------|
| Position          | Usage                           |
| 1 – 3             | Firm                            |
| 4 – 5             | Location                        |
| 6 – 8             | Subgroup (see definition below) |
| 9 – 11            | Participant ID                  |

##### **Subgroup Definition**

Members have the ability to group their *Eurex US* users into **Subgroups**. Users within one subgroup have the ability to view and maintain orders for other users in their group but are restricted from accessing orders or trade activity for users in other subgroups.

- All users within a subgroup are able to view, change or delete (cancel) any order entered by any user within the same subgroup.
- Local traders are usually placed in a subgroup that is personal and unique.
- Terminal operators are placed in separate subgroups from local traders. Setting up Terminal Operators in the same subgroup allows one user to view and maintain open orders for others in the subgroup.

##### **Location Codes**

The following is a list gives some examples of location codes supported in *Eurex US @ X-ceed Trading*. New location codes will be defined as needed.

| Location  | Code |
|-----------|------|
| Chicago   | CH   |
| New York  | NY   |
| Frankfurt | FR   |

*Examples of Eurex US Location Codes***Menus**

The following describes the menu bar in the *Eurex US @ X-ceed Trading System Login/Logout* window.

| Menu   | Related Menu Item | Function                      | Short Cut  |
|--------|-------------------|-------------------------------|------------|
| Window | Close             | Closes the window.            | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window. | <F1>       |

**Entry Fields**

The following describes the field groups in the *Eurex US @ X-ceed Trading System Login/Logout* window.

| Field    | Field Name          | Description                 |
|----------|---------------------|-----------------------------|
| User ID  | User Identification | 11 alphanumeric characters. |
| Password | User Password       | 8 alphanumeric characters.  |

**Mouse Usage**

Below is a description of how the mouse clicks can open the *Eurex US @ X-ceed Trading System Login/Logout Message Log* window.

| Mouse Usage       | Box         | Displays...   |
|-------------------|-------------|---|
| Double left click | Message Box | <i>Trading System Login/Logout Message Log</i> window |

**Buttons**

The following is a description of the buttons found in the *Eurex US @ X-ceed Trading System Login/Logout* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Logs into the <i>Eurex US @ X-ceed Trading</i> platform, deactivated after <i>successful login</i></li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Logs out of the <i>Eurex US @ X-ceed Trading</i> platform, <i>activated after successful login</i>.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Trading System Login/Logout</i> window without any action.</li> </ul>                            |

If a user has successfully logged in, confirmation is given in the message bar in the *Trading System Login/Logout* window and the *Message Log*, *Main Menu* and *Fast Order Entry* open along with any other windows that were saved from the last time that the user logged on.

**4.1.3****Eurex US @ X-ceed Trading Logout**

Logging out of the system consists of two steps:

1. Log out of the *Trading System Login/Logout* window.
2. Stop communication with the MISS.



Open the *Trading System Login/Logout* window by

- Selecting *Login / Logout* from the *Settings* menu
- or
- Pressing **<CTRL+L>**.

**Window Description**

The *Trading System Login/Logout* window is used to log out of the *Eurex US @ X-ceed Trading* platform. The window does not close after logout. When a user has successfully logged out, confirmation is given in the message bar of the *Trading System Login/Logout* window with *User is logged out successfully* and the *Message Log*, *Main Menu*, *Fast Order Entry* and any other open windows are closed.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Logs into <i>Eurex US @ X-ceed Trading</i> system, deactivated after successful login.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Logs out of <i>Eurex US @ X-ceed Trading</i> system, activated after successful login.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Trading System Login/Logout</i> window without any action.</li> </ul>               |

## 4.1.4

**Stopping Communication with the Eurex US @ X-ceed Trading platform**

Stop the communication link by...

- double left-click on the icon *StopGate*



or

StopGateR32

- single left-click on the *Start* button, scrolling up to *Programs*, scrolling over to *Gate Production* and single left-click on *StopGate*

---

## 5 Initial Windows After Successful Login

After a successful login, the initial windows that open are:

- *Trading System Login/Logout*
- *Fast Order Entry*
- *Message Log*
- *Main Menu*

### 5.1 Trading System Login/Logout window

**Window Description** The *Trading System Login/Logout* window is used to log into and out of the *Eurex US @ X-ceed Trading* platform.

**Fields and Buttons** See chapter *Login and Logout*.

## 5.2 Fast Order Entry

*Eurex US Fast Order Entrywindow*

### Window Description

The *Fast Order Entry* window provides the user with continuous order entry capability. The *Fast Order Entry* window opens automatically when the user logs into the *Eurex US @ X-ceed Trading* platform. The window can never be closed, but it can be minimized to the Windows Task Bar. The window re-opens when the user single left clicks in a market information window.

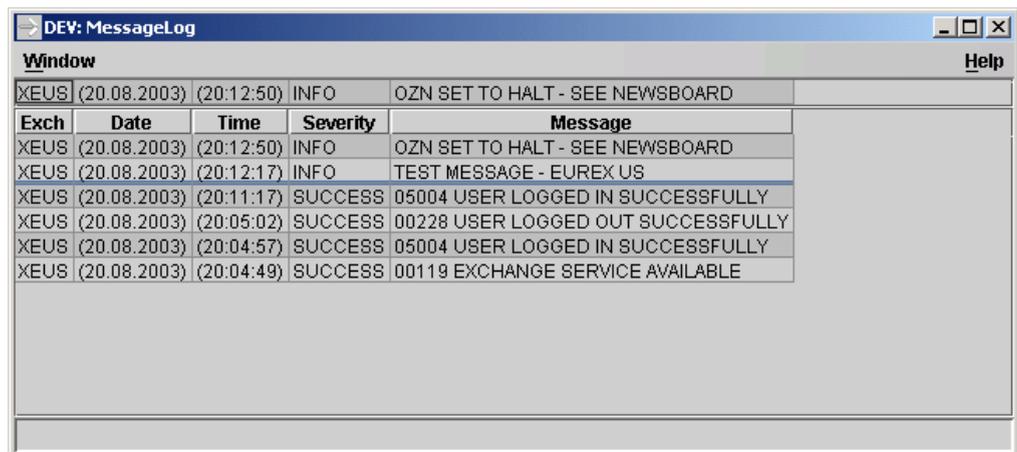
Selection of the *Fast Order Entry* from the *Main Menu* brings the already open *Fast Order Entry* Window either to the front or de-iconizes it.

### Fields and Buttons

The given screenshot shows all mandatory fields for *Fast Order Entry* or *Order Entry*.

For a detailed description of Fields and Buttons see chapter *Order Entry*.

### 5.3 Message Log



The screenshot shows a window titled "DEV: MessageLog" with a "Window" menu and a "Help" button. The main content is a table with the following data:

| Exch | Date         | Time       | Severity | Message                            |
|------|--------------|------------|----------|------------------------------------|
| XEUS | (20.08.2003) | (20:12:50) | INFO     | OZN SET TO HALT - SEE NEWSBOARD    |
| XEUS | (20.08.2003) | (20:12:17) | INFO     | TEST MESSAGE - EUREX US            |
| XEUS | (20.08.2003) | (20:11:17) | SUCCESS  | 05004 USER LOGGED IN SUCCESSFULLY  |
| XEUS | (20.08.2003) | (20:05:02) | SUCCESS  | 00228 USER LOGGED OUT SUCCESSFULLY |
| XEUS | (20.08.2003) | (20:04:57) | SUCCESS  | 05004 USER LOGGED IN SUCCESSFULLY  |
| XEUS | (20.08.2003) | (20:04:49) | SUCCESS  | 00119 EXCHANGE SERVICE AVAILABLE   |

Message Log

#### Window Description

A *Message Log* window opens automatically after logging into the *Eurex US @ Xceed Trading* platform. The window is dynamically updated.

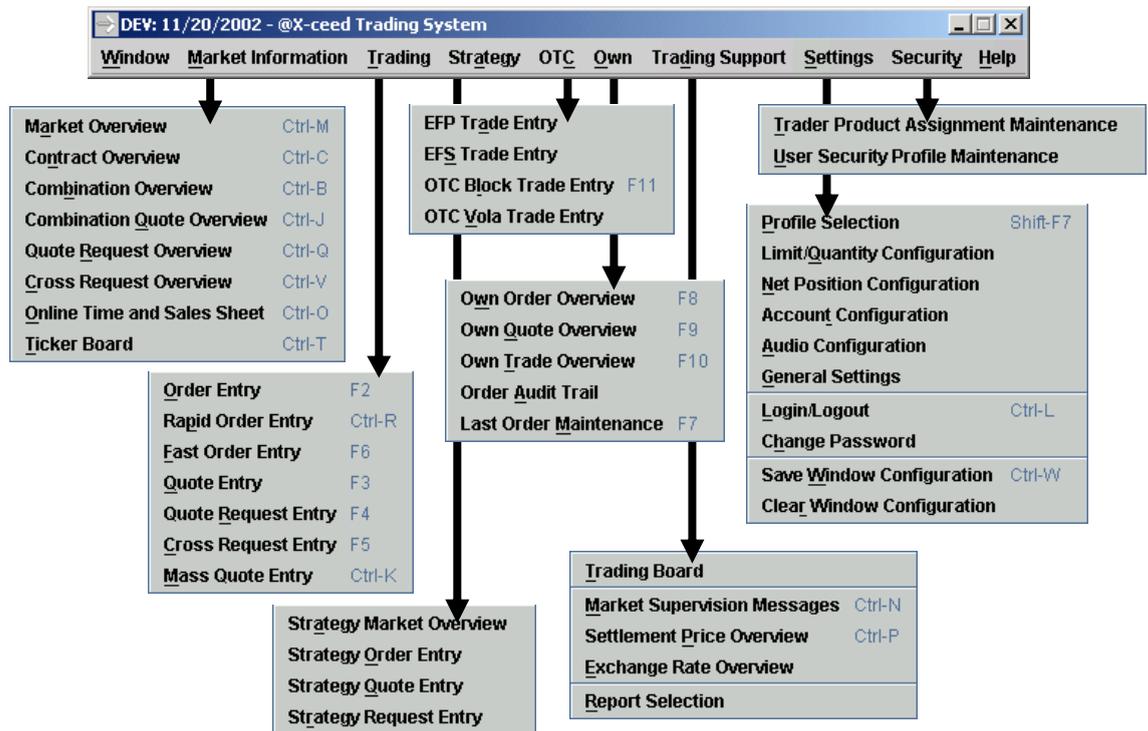
The *Message Log* window is used to display system generated MISS and emergency *Eurex US Market Operations* messages in chronological order. The latest message is always shown on the top line regardless of the scroll position in the list box.

The user cannot close, minimize or resize the window below the minimum window size. For generated messages, the *Time* column presents the time in the HH:MM:SS format and is based on the user's system time.

The last 50 messages that appeared in the message bar of a specific active window can also be displayed within a window specific *Message Log* window. The user may double left click the mouse button on the message bar at the bottom of the window to open the window specific *Message Log* window. Once the messages are displayed, they are deleted after closing the window specific *Message Log* window.

**Note:** For a more detailed description of this window see subchapter *Market Supervision Messages* of chapter *Trading Support*.

5.4 Main Menu



Eurex US Main Menu and Submenus

**Window Description**

The *Main Menu* is the main window within the application and provides the user with access to windows for full trading functionality. For optimal user performance, the functions within the windows are logically grouped into menus as follows:

| Menu               | Description  |
|--------------------|--|
| Window             | <ul style="list-style-type: none"> <li>Close the <i>Eurex US @ X-ceed Trading</i> platform</li> </ul>                  |
| Market Information | <ul style="list-style-type: none"> <li>Monitor market information</li> </ul>   |
| Trading            | <ul style="list-style-type: none"> <li>Enter orders, quotes, mass quotes, quote requests and cross requests</li> </ul> |
| Strategy           | <ul style="list-style-type: none"> <li>Enter and trade strategies</li> </ul>   |

**Initial Windows After Successful Login**

| Menu            | Description  |
|-----------------|--|
| OTC             | <ul style="list-style-type: none"> <li>Enter OTC Trades</li> </ul>   |
| Own             | <ul style="list-style-type: none"> <li>Manage own orders, quotes and trades in the market</li> </ul>   |
| Trading Support | <ul style="list-style-type: none"> <li>View Market Supervision messages and Settlement Price Overview</li> </ul>   |
| Settings        | <ul style="list-style-type: none"> <li>Configure user specific settings, such as profiles, account configuration, desktop setup, colors and fonts</li> </ul> |
| Security        | <ul style="list-style-type: none"> <li>View User Setup</li> </ul>  |
| Help            | <ul style="list-style-type: none"> <li>Access online Help</li> </ul>   |

**Main Menu**

The following table gives an overview of the menus, menu items and the functions within the windows:

| Menu               | Related Menu Item           | Functions   | Short Cuts |
|--------------------|-----------------------------|---|------------|
| Window             | Exit                        | Closes the <i>Eurex US @ X-ceed Trading</i> platform windows without any further action.                      | <Ctrl + X> |
|                    | ...                         | Overview of all opened <i>Eurex US @ X-ceed Trading</i> system windows  |            |
| Market Information | Market Overview             | Displays relevant market information for the selected profile or product.                                     | <Ctrl + M> |
|                    | Contract Overview           | Displays detailed order book and inside market information for a selected contract                            | <Ctrl + C> |
|                    | Combination Overview        | Displays detailed order book and inside market information for a selected futures or options combination      | <Ctrl + B> |
|                    | Combination Quote Overview  | Displays detailed quote book for a selected option combination  | <Ctrl + J> |
|                    | Quote Request Overview      | Provides quote request information for a selected contract or profile.  | <Ctrl + Q> |
|                    | Cross Request Overview      | Provides cross request information for a selected contract or profile.  | <Ctrl + V> |
|                    | Online Time and Sales Sheet | Provides an overview of all trades executed for a selected contract or profile within a specified time range. | <Ctrl + O> |

**Initial Windows After Successful Login**

| Menu     | Related Menu Item        | Functions  | Short Cuts |
|----------|--------------------------|--|------------|
|          | Ticker Board             | Displays real-time information about trade prices of futures and options contracts                   | <Ctrl + T> |
| Trading  | Order Entry              | Enables users to enter orders.   | <F2>       |
|          | Rapid Order Entry        | Combines market information and order entry mechanics in the same window for a selected contract.    | <Ctrl + R> |
|          | Fast Order Entry         | Enables users to enter orders.   | <F6>       |
|          | Quote Entry              | Enables users to enter quotes.   | <F3>       |
|          | Quote Request Entry      | Enables users to enter quote requests.   | <F4>       |
|          | Cross Request Entry      | Enables users to enter cross requests.   | <F5>       |
|          | Mass Quote Entry         | Enables users to enter multiple option quotes.   | <Ctrl + K> |
| Strategy | Strategy Market Overview | Displays relevant information for strategy trading.  |            |
|          | Strategy Order Entry     | Enables users to enter strategy orders   |            |
|          | Strategy Quote Entry     | Enables users to enter quotes for strategies   |            |
|          | Strategy Request Entry   | Enables users to define strategies for trading   |            |
| OTC      | EFP Trade Entry          | Enables users to enter <i>off exchange</i> EFP – <i>exchange for physicals</i> trades                |            |
|          | EFS Trade Entry          | Enables users to enter <i>off exchange</i> EFS – <i>exchange for swaps</i> trades                    |            |
|          | OTC Block Trade Entry    | Enables users to enter <i>off exchange</i> Block trades for Eurex US products and defined strategies | <F11>      |
|          | OTC Vola Trade Entry     | Enables users to enter <i>off exchange</i> Volatility trades   |            |
| Own      | Own Order Overview       | Provides an overview of all orders for a subgroup for a selected profile or contract.                | <F8>       |
|          | Own Quote Overview       | Provides an overview of all quotes for a subgroup for a selected profile or contract                 | <F9>       |

**Initial Windows After Successful Login**

| Menu            | Related Menu Item            | Functions  | Short Cuts |
|-----------------|------------------------------|--|------------|
|                 | Own Trade Overview           | Provides an overview of all trades for a subgroup for a selected profile or contract   | <F10>      |
|                 | Order Audit Trail            | Allows inquiring Single and Double Leg Order Confirmation Broadcasts of the current business day.  |            |
|                 | Last Order Maintenance       | Displays order details of the order most recently sent to the back end, and allows the trader to delete or modify this order.                          | <F7>       |
| Trading Support | Trading Board                | Allows multiple trading windows of the Trading GUI menus Market Information, Trading, OTC, Own and Trading Support to be opened in one central window. |            |
|                 | Market Supervision Messages  | Displays messages from Eurex US Market Operations such as new products, delay in trading start, error trades, suspension of a product                  | <Ctrl + N> |
|                 | Settlement Price Overview    | Displays daily settlement prices   | <Ctrl + P> |
|                 | Exchange Rate Overview       | Shows the rate of exchange between different currencies  |            |
|                 | Report Selection             | Allows the user to select certain reports.   |            |
| Settings        | Profile Selection            | Enables the user to create and select a profile for the overview windows.  |            |
|                 | Limit/Quantity Configuration | Enables users to pre-define default quantities and increments for the limit and quantity pop-up lists available in entry windows.                      |            |
|                 | Net Position Configuration   | Enables users to define a list of contracts for continuous update of the net position information in the <i>Rapid Order Entry</i> window.              |            |
|                 | Account Configuration        | Enables users to pre-define accounts for the account pop-up lists available in the entry windows.  |            |

**Initial Windows After Successful Login**

| Menu | Related Menu Item          | Functions   | Short Cuts |
|------|----------------------------|---|------------|
|      | Audio Configuration        | Allows traders to configure audio signals and map them to different events.   |            |
|      | General Settings           | Used to change the colors, fonts, and date and number formats used  |            |
|      | Login/Logout               | Enables users to open the <i>Trading System Connection</i> window in order to login or logout.  | <Ctrl + L> |
|      | Change Password            | Enables users to change the password used in the <i>Trading System Connection</i> window.   |            |
|      | Save Window Configuration  | Saves the size and position of the window currently open as well as the order of the list box columns in the overview windows, the field entries in the entry windows and the selected contract or profile in both the overview and/or entry windows. | <Ctrl + W> |
|      | Clear Window Configuration | Sets a previously saved window configuration back to the initial window configuration of <i>Eurex US @ X-ceed Trading system</i>  | <Ctrl + W> |
| Help | On this window...          | Displays descriptions about the various windows available in the trading system. This window is also available from all of the other windows.   | F1         |
|      | About...                   | Displays the current software version in use.   |            |
|      | What's new...              | Gives an introduction for customers that are familiar with the a/c/e 1.1 GUI to new features of the <i>Eurex US Release 1.0 GUI</i> .   |            |

**6 Market Information**

**6.1 Market Overview**



Open the *Market Overview* window by

- displaying the *Main Menu* and selecting *Market Overview* from the *Market Information* menu or
- pressing **<CTRL+ M>**.

Market Overview window

**Window  
Description**

The *Market Overview* window is the core window of the *Eurex US @X-ceed Trading*. The *Market Overview* window not only displays the market information needed by the user, but also provides the user with quick access to trading and overview windows.

The *Market Overview* window displays market relevant information for the contracts included in the selected profile or product.

- Inside market information such as best bid and best ask price and accumulated quantities, last traded price, previous day's settlement price and trading phase are shown. Furthermore, the window contains intra-day statistical information, such as daily high and low, opening price and daily accumulated quantity for the contracts displayed in the window.
- The best bid and best ask limits display for the overall market, for orders only and for quotes only.

The *Market Overview* window is dynamically updated for the selected profile or product. When a value changes, the new value is displayed with a different color in order to make the change more visible, as defined in the *Color* window.

If a price for a contract is not available in the system and a market order is entered, the order does not appear on the *Market Overview* but an automatic quote request is triggered. The letter "Q" appears in the *CQRI* or *PQRI* column.

The display of a quote request can be deleted in the *Market Overview* window by selecting the cell corresponding to the quote request and choosing *Remove QRI* from the *Trading* menu.

**Selecting Data**

The *Market Overview* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a profile or contract must be selected by using one of the following methods:

| Method   | Result  |
|--|---|
| Single right click below the menu bar or above the List Box  | Displays a pop-up list with all available profiles        |
| Type a specific product using the entry line at the top of the window and press the <Enter> key on the keyboard. | Selects a specific product                                |
| Single left click on <i>Profile</i> in the <i>Select</i> menu  | Opens the <i>Profile Selection</i> window                 |
| Single right click in the <i>Product Entry</i> field   | Displays a pop-up list of products in the default profile |

**Menus**

The following is a description of the menus found in the *Market Overview* window.

| Menu    | Related Menu Item             | Function  | Short Cut  |
|---------|-------------------------------|---|------------|
| Window  | Save Settings                 | Saves the size and position of the window, List Box settings and profile selection.                             | <Ctrl+S>   |
|         | Clear Settings                | Clears previously saved window settings   |            |
|         | Print...                      | Opens the <i>Print Table</i> window to print all of the <i>Market Overview</i> list box.                        |            |
|         | Export...                     | Opens a file chooser dialogue to specify a file to receive the data.  |            |
|         | Close                         | Closes the window without any further action.   | <Shift+F4> |
| Select  | Profile...                    | Opens the <i>Profile Selection</i> window   |            |
|         | Product...                    | Opens the <i>Product Selection</i> window   |            |
| Trading | Submit Quote Request          | Submits a quote request   | Ctrl+F4    |
|         | Add Order...                  | Opens the <i>Order Entry</i> window and fills the relevant fields with details of the selected contract         | F2         |
|         | Add Quote...                  | Opens the <i>Quote Entry</i> window and fills the relevant fields with details of the selected contract         | F3         |
|         | Add Quote Request...          | Opens the <i>Quote Request Entry</i> window and fills the relevant fields with details of the selected contract | F4         |
|         | Add Cross Request...          | Opens the <i>Cross Request Entry</i> window and fills the relevant fields with details of the selected contract | F5         |
|         | Open Interest                 | Displays the open interest for the selected contract in the status line   |            |
|         | Remove QRI                    | Removes the quote request indicators  |            |
| Detail  | Contract Overview...          | Opens the <i>Contract Overview</i> window   | Ctrl+C     |
|         | Combination Overview...       | Opens the <i>Combination Overview</i> window  | Ctrl+B     |
|         | Combination Quote Overview... | Opens the <i>Combination Quote Overview</i> window  | Ctrl+J     |
| Columns | Delete                        | Removes the selected columns from list box  | Ctrl+D     |
|         | Add all                       | Includes all columns in the list box  | Ctrl+A     |
|         | Select Columns                | Opens the Column Selection window   |            |
|         | Freeze                        | Freezes the selected columns in the list box  |            |
|         | Unfreeze all                  | Unfreezes all columns in the list box   |            |
| Help    | On this window...             | Opens the <i>Help</i> window  | F1         |

**Market Information**

| Market Overview Field Group |      |              |    |
|-----------------------------|------|--------------|----|
| Identifier                  | Type | Description  | CT |
| Exch                        | D    | Exchange ID  |    |
| Product                     | E    | Product code | *  |

**List Box Data**

The following is a description of the List Box found in the *Market Overview* window.

| Market Overview List Box |   |
|--------------------------|---|
| Column                   | Description   |
| Exch                     | Exchange ID   |
| Contract                 | Contract ID (first leg):<br>for options: product, expiration month and year, version<br>for futures: product, expiration month and year |
| 2ndLeg                   | Second leg of combination contract (without product)  |
| CBidQty                  | Call bid quantity   |
| CBid                     | Call bid limit  |
| CAsk                     | Call ask limit  |
| CAskQty                  | Call ask quantity   |
| Strike                   | Exercise price  |
| PBidQty                  | Put bid quantity  |
| PBid                     | Put bid limit   |
| PAsk                     | Put ask limit   |
| PAskQty                  | Put ask quantity  |
| CLstPrc                  | Last price at which that call contract traded   |
| CLstQty                  | Last traded call quantity   |
| CHigh                    | Daily high call price   |
| CLow                     | Daily low call price  |
| PLstPrc                  | Last price at which that put contract traded  |
| PLstQty                  | Last traded put quantity  |
| PHigh                    | Daily high put price  |
| PLow                     | Daily low put price   |
| CQBidQty                 | Call bid quantity (quotes only)   |
| CQBid                    | Call bid limit (quotes only)  |
| CQAsk                    | Call ask limit (quotes only)  |
| CQAskQty                 | Call ask quantity (quotes only)   |
| COBidQty                 | Call bid quantity (orders only)   |
| COBid                    | Call bid limit (orders only)  |
| COAsk                    | Call ask limit (orders only)  |
| COAskQty                 | Call ask quantity (orders only)   |
| PQBidQty                 | Put bid quantity (quotes only)  |
| PQBid                    | Put bid limit (quotes only)   |
| PQAsk                    | Put ask limit (quotes only)   |
| PQAskQty                 | Put ask quantity (quotes only)  |
| POBidQty                 | Put bid quantity (orders only)  |
| POBid                    | Put bid limit (orders only)   |
| POAsk                    | Put ask limit (orders only)   |

**Market Information**

| <b>Market Overview List Box</b> |  |
|---------------------------------|--|
| <b>Column</b>                   | <b>Description</b>   |
| POAskQty                        | Put ask quantity (orders only)   |
| Curr                            | Currency   |
| Phase                           | Trading phase  |
| Phase                           | Trading phase  |
| CPrvStlPrc                      | Call settlement price of the previous trading day  |
| CNetChg                         | IstTrdPrc – PrvStlPrc (call options or futures contracts)  |
| CLstAuctPrc                     | Last Auction Price – call open price after Preopening Auction and call closing auction price after Closing Auction |
| CVolume                         | Call accumulated volume of the day   |
| CQRI                            | Call quote request indicator   |
| PPrvStlPrc                      | Put settlement price of the previous trading day   |
| PNetChg                         | IstTrdPrc – PrvStlPrc (put options only)   |
| PLstAuctPrc                     | Last Auction Price – put open price after Preopening Auction and put closing auction price after Closing Auction   |
| PVolume                         | Put accumulated volume of the day  |
| PQRI                            | Put quote request indicator  |
| IpsOffset                       | IpsOfstPrc – Offset price for inter product spread   |
| IpsRatio1                       | Trade quantity of the first leg of an IPS  |
| IpsRatio2                       | Trade quantity of the second leg of an IPS   |
| Prod1stLeg                      | The first product related to an IPS. DNTP: the options leg   |
| Prod2ndLeg                      | The second product related to an IPS. DNTP: the futures leg  |

| <b>Market Overview Message Bar</b> |             |   |
|------------------------------------|-------------|---|
| <b>Mouse Usage</b>                 | <b>Side</b> | <b>Description</b>                                    |
| DC-L                               | Left        | Opens the <i>Market Overview - Message Log</i> window |
| DC-L                               | Right       | Opens the <i>Trade Ticker Log</i> window              |

**Mouse Usage** Below is a description of how the mouse clicks can open other *Eurex US @X-ceed Trading* windows.

| <b>Mouse Usage</b> | <b>Column</b>  | <b>Displays...</b>             | <b>Fills...</b>   |
|--------------------|--|--------------------------------|---|
| Single left click  | Exch, Contract   | <i>Fast Order Entry</i> window | Contract specifications   |
| Single left click  | 2ndLeg   | <i>Fast Order Entry</i> window | Contract and 2ndLeg contract specifications   |
| Single left click  | CBid, CBidQty, CQBid, CQBidQty, COBid, COBidQty, PBid, PBidQty, PQBid, PQBidQty, POBid, POBidQty | <i>Fast Order Entry</i> window | Contract specifications of futures or call/put option, limit, default quantity and sets the <i>Buy/Sell</i> toggle button to sell |

**Market Information**

| Mouse Usage        | Column  | Displays...  | Fills...   |
|--------------------|---|--|--|
| Single left click  | CAsk,<br>CAskQty, CQAsk,<br>CQAskQty,<br>COAsk,<br>COAskQty, Pask,<br>PaskQty, PQAsk,<br>PQAskQty,<br>POAsk,<br>POAskQty  | <i>Fast Order Entry</i><br>window                                    | Contract specifications<br>of futures or call/put<br>option, limit, default<br>quantity and sets the<br><i>Buy/Sell</i> toggle button<br>to buy  |
| Double left click  | CBid,<br>CBidQty, CQBid,<br>CQBidQty,<br>COBid,<br>COBidQty, PBid,<br>PBidQty, PQBid,<br>PQBidQty, POBid,<br>POBidQty   | <i>Order Entry</i> window  | Contract specifications<br>of futures or call/put<br>option, limit, default<br>quantity and sets the<br><i>Buy/Sell</i> toggle button<br>to sell |
| Double left click  | CAsk,<br>CAskQty, CQAsk,<br>CQAskQty,<br>COAsk,<br>COAskQty, Pask,<br>PaskQty, PQAsk,<br>PQAskQty,<br>POAsk,<br>POAskQty  | <i>Order Entry</i> window  | Contract specifications<br>of futures or call/put<br>option, limit, default<br>quantity and sets the<br><i>Buy/Sell</i> toggle button<br>to buy  |
| Double left click  | Contract Name   | <i>Contract Overview</i><br>window                                   | Contract specifications<br>and order book<br>information.  |
| Double left click  | CLstPrc, CLstQty,<br>CHigh, CLow,<br>PLstPrc, PLstQty,<br>PHigh, PLow,<br>CPrvStlPrc,<br>COpen, CVolume,<br>PPrvStlPrc,<br>POpen, Pvolume,<br>2 <sup>nd</sup> Leg | <i>Contract Overview</i> or<br><i>Combination Overview</i><br>window | Contract or<br>Combination<br>specifications   |
| Double left click  | CQRIAsk,<br>PQRIAsk   | <i>Quote Entry</i> window  | Contract specifications<br>of call/put options   |
| Single right click | Any   | <b>Pop-up menu list to...</b>  |  |
|                    |   | <i>Submit Quote Request</i>  | Immediately submits a<br>Quote Request with<br>zero-quantity   |
|                    |   | <i>Add Order...</i>  | Opens pre-filled <i>Order<br/>Entry</i> window   |
|                    |   | <i>Add Quote...</i>  | Opens pre-filled <i>Quote<br/>Entry</i> window   |

| Mouse Usage | Column | Displays...                          | Fills...   |
|-------------|--------|--------------------------------------|--|
|             |        | <i>Add Quote Request...</i>          | Opens pre-filled <i>Quote Request Entry</i> window   |
|             |        | <i>Add Cross Request...</i>          | Opens pre-filled <i>Cross Request Entry</i> window   |
|             |        | <i>Open Interest</i>                 | <i>Open Interest</i> details in the left message box |
|             |        | <i>Remove QRI</i>                    | Removes selected QRI sign                            |
|             |        | <i>Contract Overview...</i>          | Opens <i>Contract Overview</i> window                |
|             |        | <i>Combination Overview...</i>       | Opens <i>Combination Overview</i> window             |
|             |        | <i>Combination Quote Overview...</i> | <i>Combination Quote Overview</i> window             |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Market Overview* window.

|                         | Windows 2000/Sun Solaris   |
|-------------------------|--|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Message Box** There are two Message Boxes located at the bottom of the *Market Overview* window.

| Message Box on... | Provides   |
|-------------------|--|
| Right             | <ul style="list-style-type: none"> <li>Information about the subgroup's last trade.</li> <li>Double left clicking on the right Message Box opens the <i>Trade Ticker Log</i></li> <li>The <i>Trade Ticker Log</i> displays up to the last 50 trades from the subgroup since the last time the window was opened.</li> </ul> <p><i>Note:</i> Sorting trades in the <i>Trade Ticker Log</i> is not provided.</p> |
| Left              | System and error messages.   |

**Message Box Mouse Usage** The following table describes the different mouse uses in the *Message Box*.

| Mouse Uses in Message Box  | Result  | Description  |
|--|---|--|
| Double left mouse click on the left Message Box.                   | Opens the <i>Market Overview - Message Log</i> in the left Message Box. | <ul style="list-style-type: none"> <li>Contains a list of up to 50 messages from the time the <i>Message Log</i> was last opened</li> <li>Clears messages when the user closes the log.</li> </ul> |
| Double left mouse click on the last trade in the right Message Box | Opens the <i>Trade Ticker Log</i> window.                               | <ul style="list-style-type: none"> <li>Contains a list of up to 50 trades from the moment the <i>Market Overview</i> window was opened.</li> </ul>   |

## 6.2

## Contract Overview



Open the *Contract Overview* window by

- displaying the *Main Menu* and selecting *Contract Overview* from the *Market Information* menu
- double left-clicking on a cell within the *Contract* column in the *Market Overview* window
- single right-click on a cell in the *Market Overview* window and selecting the *Contract Overview...* item of the pop-up menu

or

- pressing **<CTRL + C>**.

DEV: DU JUN03 - Contract Overview

Window Select Trading Columns Help

Exch: XEUS Contract: DU JUN03

| Exch | LstPrc | LstQty | High  | Low   | Curr | LstAuctPrc | PrvStIPrc | NetChg | Volume | Phase | Update |
|------|--------|--------|-------|-------|------|------------|-----------|--------|--------|-------|--------|
| XEUS | 39230  | 50     | 39240 | 39230 | USD  | 39240      | 39230     | 0      | 190    | TRAD  | static |

| BidAvg | BidAcc | BidQty | Bid   | Ask   | AskQty | AskAcc | AskAvg |
|--------|--------|--------|-------|-------|--------|--------|--------|
| 39230  | 170    | 170    | 39230 | 39235 | 60     | 60     | 39235  |
|        |        |        |       | 39240 | 200    | 260    | 39240  |

Book: 0 Executed: 10 Cancelled: 0 OrdNo: 27... XEUS B 10 DU JUN03 39230 16:03:32

Contract Overview window

**Window  
Description**

The *Contract Overview* window displays detailed order book information for a single leg option or futures contract.

A user can open multiple *Contract Overview* windows with each window displaying information about a single contract. It is possible to trade from the window using either the *Fast Order Entry* or the *Order Entry* window.

The window is divided into 5 parts: a *Contract Entry* field, a *History Line*, an *Order Inside Market List Box*, and two Message Boxes.

The *Contract Overview* window can either be dynamically updated for the selected contract or be static. If updates are static, the user will need to re-select the contract to retrieve current inside market information. Dynamic updates are highlighted in the window as defined in the *Color Selection* window.

**History Line**

| Exch | LstPrc | LstQty | High  | Low   | Curr | LstAuctPrc | PrvStlPrc | NetChg | Volume | Phase | Update |
|------|--------|--------|-------|-------|------|------------|-----------|--------|--------|-------|--------|
| XEUS | 39240  | 120    | 39240 | 39240 | USD  | 39240      | 39230     | 10     | 120    | TRAD  | static |

*Contract Overview - History Line*

The *History Line* is located in the top portion of the *Contract Overview* window. The *History Line* displays the last traded price and quantity as well as statistical data for the selected contract for the current trading phase.

**Order Inside  
Market  
List Box**

| BidAvg | BidAcc | BidQty | Bid   | Ask   | AskQty | AskAcc | AskAvg |
|--------|--------|--------|-------|-------|--------|--------|--------|
| 39230  | 170    | 170    | 39230 | 39235 | 60     | 60     | 39235  |
|        |        |        |       | 39240 | 200    | 260    | 39240  |

*Contract Overview - Order Inside Market List Box*

The *Order Inside Market List Box* is located in the lower portion of the *Contract Overview* window and provides the following information about the selected contract:

- Accumulated order quantities per limit for the best bid and ask futures limit prices;
- Volume weighted average prices with the accumulated quantities;
- A maximum depth of 10 for single leg futures and options.

The order entries displayed within the *Order Inside Market List Box* may represent the quantity of a single order only or may be the cumulated quantity of multiple orders with the same limit.

Quotes entered for the contract are displayed as well. Market orders are not displayed in the *Order Inside Market List Box*.

Depth is shown only in Trading phase.

**Selecting Data** The *Contract Overview* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a profile or contract must be selected.

| Method   | Result  |
|--|---|
| Type a specific contract using the entry line at the top of the window and pressing the <Enter> key on the keyboard. | Selects a specific contract                               |
| Single right click in the <i>Product Entry</i> field   | Displays a pop up list of products in the default profile |
| Single left click on <i>Contract</i> in the <i>Select</i> menu   | Opens the <i>Contract Selection</i> window.               |

**Menus** The following is a description of the menus found in the *Contract Overview* window.

| Menu    | Related Menu Item    | Function  | Short Cut  |
|---------|----------------------|---|------------|
| Window  | Save Settings        | Saves the size and position of the window, List Box settings and profile selection.                           | <Ctrl+S>   |
|         | Clear Settings       | Clears previously saved window settings   |            |
|         | Print...             | Opens the <i>Print Table</i> window to print all of the <i>Contract Overview</i> list box.                    |            |
|         | Export...            | Opens a file chooser dialogue to specify a file to receive the data.  |            |
|         | Close                | Closes the window without any further action.   | <Shift+F4> |
| Select  | Contract             | Opens the <i>Contract Selection</i> window.   |            |
| Trading | Add Order...         | Opens the <i>Order Entry</i> window and fills the relevant fields with details of the order.                  | <F2>       |
|         | Add Quote...         | Opens the <i>Quote Entry</i> window and fills the relevant fields with details of the quote.                  | <F3>       |
|         | Add Quote Request... | Opens the <i>Quote Request Entry</i> window and fills the relevant fields with details of the quote request.  | <F4>       |
|         | Add Cross Request... | Opens the <i>Cross Request Entry</i> window and fills the relevant fields with details of the cross requests. | <F5>       |
| Columns | Delete               | Removes selected column(s) from the   | <Ctrl+D>   |

**Market Information**

| Menu | Related Menu Item | Function   | Short Cut |
|------|-------------------|--|-----------|
|      |                   | List Box.  |           |
|      | Add all           | Inserts all deleted columns in the lower List Box. | <Ctrl+A>  |
|      | Select Columns    | Opens the Column Selection window                  |           |
|      | Freeze            | Freezes the selected columns in the list box       |           |
|      | Unfreeze all      | Unfreezes all columns in the list box              |           |
| Help | On this window... | Opens the <i>Help</i> window.                      | <F1>      |

**History Line Data**

Below is a description of the information provided in the *History Line*.

| Column    | Column Name               | Description   |
|-----------|---------------------------|---|
| Exch      | Exchange                  | Exchange identifier   |
| LstPrc    | Last price                | Last trade price  |
| LstQty    | Last quantity             | Total quantity for last price traded  |
| High      | High                      | Daily contract high price   |
| Low       | Low                       | Daily contract low price  |
| Curr      | Currency                  | Currency code for selected product  |
| Open      | Open                      | Opening price   |
| PrvStlPrc | Previous settlement price | Settlement price from previous trading day  |
| NetChg    | Net Change                | Calculated on GUI: LstPrc – PrvStlPrc   |
| Volume    | Volume                    | Contract volume for the day   |
| Phase     | Phase                     | Current trading phase<br>EXPI – Contract is expired   |
| Update    | Update                    | Indicates update mode of the Inside Market List Box:<br>Dynamic – List Box updates automatically<br>Static – List Box does not automatically update |

**List Box Data** Below is a description of the information provided in the *Order Inside Market List Box*.

| Column | Column Name              | Description   |
|--------|--------------------------|---|
| BidAvg | Average bid price        | Volume weighted average price of accumulated bid quantities per bid limit price |
| BidAcc | Accumulated bid quantity | Accumulated bid quantity per bid limit price                                    |
| BidQty | Bid quantity             | Bid quantity of corresponding bid limit price                                   |
| Bid    | Bid                      | Bid limit price   |
| Ask    | Ask                      | Ask limit price   |
| AskQty | Ask quantity             | Ask quantity of corresponding ask limit price                                   |
| AskAcc | Accumulated Ask quantity | Accumulated ask quantity per ask limit price                                    |
| AskAvg | Average ask price        | Volume weighted average price of accumulated ask quantities per ask limit price |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Contract Overview* window.

| Windows 2000/Sun Solaris |  |
|--------------------------|--|
| <b>Moving Columns</b>    | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b>  | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b>  | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>   | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Mouse Usage** There are different ways to access a trading window from the *Contract Overview* window:

- Select *Order Entry*, *Quote Entry*, *Quote Request Entry*, and *Cross Request Entry* from the *Trading* menu.
- Mouse click in the *Order Inside Market List Box* as described in the following table.

| Mouse Usage        | Column                      | Displays...                    | Fills...  |
|--------------------|-----------------------------|--------------------------------|---|
| Single left click  | Bid, BidQty, BidAcc, BidAvg | <i>Fast Order Entry</i> window | Contract specifications, limit, default quantity and sets the <i>Buy/Sell</i> toggle button to sell |
| Single left click  | Ask, AskQty, AskAcc, AskAvg | <i>Fast Order Entry</i> window | Contract specifications, limit, default quantity and sets the <i>Buy/Sell</i> toggle button to buy  |
| Double left click  | Ask, AskQty, AskAcc, AskAvg | <i>Order Entry</i> window      | Contract specifications, limit, default quantity and sets the <i>Buy/Sell</i> toggle button to buy  |
| Double left click  | Bid, BidQty, BidAcc, BidAvg | <i>Order Entry</i> window      | Contract specifications, limit, default quantity and sets the <i>Buy/Sell</i> toggle button to sell |
| Single right click | Any                         | <b>Pop-up menu list...</b>     |   |
|                    |                             | <i>Add Order...</i>            | Opens pre-filled <i>Order Entry</i> window  |
|                    |                             | <i>Add Quote...</i>            | Opens pre-filled <i>Quote Entry</i> window  |
|                    |                             | <i>Add Quote Request...</i>    | Opens pre-filled <i>Quote Request</i> window  |
|                    |                             | <i>Add Cross Request...</i>    | Opens pre-filled <i>Cross Request</i> window  |

**Message Box** The *Contract Overview* window provides two message boxes at the bottom of the window.

| Message Box on ... | Provides   |
|--------------------|--|
| Left               | <ul style="list-style-type: none"> <li>The latest <i>Contract Overview</i> message concerning the inquiry or any errors.</li> <li>Double left clicking on the Message Box opens the <i>Contract Overview - Message Log</i>.</li> <li>The <i>Contract Overview - Message Log</i> displays a list of messages since the <i>Contract Overview</i> window was opened.</li> </ul> |
| Right              | <ul style="list-style-type: none"> <li>Information about the subgroup's last trade</li> <li>Double left clicking on the Message Box opens the <i>Trade Ticker Log</i>.</li> <li>The <i>Trade Ticker Log</i> displays trades since the <i>Contract Overview</i> window was opened, up to a maximum of 50 trades.</li> </ul>   |

**Message Box Mouse Usage** The following tables describe the different mouse uses in the *Message Box*.

| Mouse Usage in Message Box   | Result   | Description  |
|--|--|--|
| Double left mouse click on the left Message Box.                   | Opens the <i>Contract Overview - Message Log</i> . | <ul style="list-style-type: none"> <li>Contains a list of up to 50 messages from the time the <i>Message Log</i> was last opened</li> <li>Clears messages when the user closes the log.</li> </ul> |
| Double left mouse click on the last trade in the right Message Box | Opens the <i>Trade Ticker Log</i> window.          | <ul style="list-style-type: none"> <li>Contains a list of up to 50 trades from the moment the <i>Contract Overview</i> window was opened.</li> </ul>   |

## 6.3

## Combination Overview

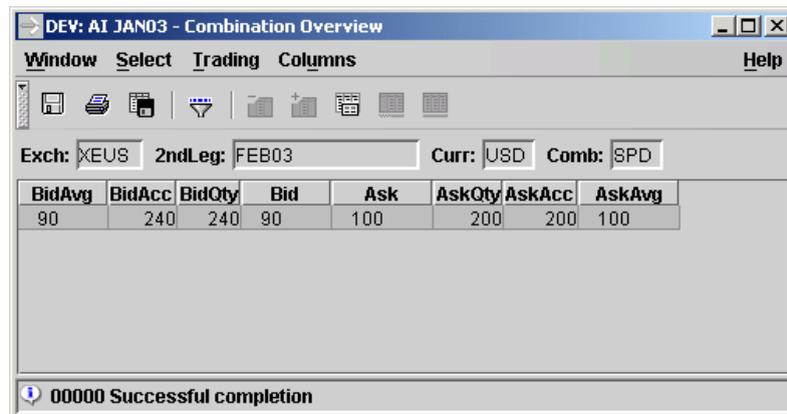


Open the *Combination Overview* window by

- displaying the *Main Menu* and selecting *Combination Overview* from the *Market Information* menu
- double left-clicking on a cell within the *2ndLeg* column on the *Market Overview* window
- single right click on a cell of the *Market Overview* window and select the *Combination Overview...* item of the pop-up menu

or

- pressing **<CTRL + B>**.



*Combination Overview*

**Window  
Description**

The *Combination Overview* window provides detailed order book information for a selected double leg futures or options combination, not for strategy trades. Option combination quotes are not displayed in the *Combination Overview* window but in the *Combination Quote Overview* window. Butterflies and tandems that are created as a result of spreading a reduced tick spread against another reduced tick spread are displayed in the *Combination Overview* while the depth for one reduced tick spreads is displayed in the *Contract Overview* as it is a product within itself. Combinations resulting from strategy trading are shown in the *Own Order Overview*.

The List Box displays the accumulated quantities per limit for a selected futures or option combination.

The window lists futures combinations to a depth of 10 and option combinations to a depth of 1. The option combination displayed in this window will not be an actual order as there can never be a resting option combination order. The window will display how the spread can be legged using the single leg option orders in the market for those contracts in the combination.

Bid prices are listed in descending order with the best bid price at the top.

Ask prices are listed in ascending order with the best ask price at the top.

Information is not dynamically updated; the user must re-select the contract to get updated information.

In order to select another contract, the user must use **Contract...** in the *Select* menu.

The *Order Inside Market List Box* displays accumulated quantities per limit for a selected options or futures combination. Note that the order entries displayed within the *Order Inside Market List Box* may represent the quantity of a single order only or the accumulated quantity of multiple orders with the same limit.

**Hold Status**

The system places all GTC and GTD futures combinations in a "held" state at the close of trading. At the start of the next trading phase, the system will automatically activate all "held" GTC and GTD futures combination orders. This will enable "held" GTC and GTD futures combination orders to retain their original order number and timestamps from their original order place. Also, users will be able to delete, but not modify, "held" GTC and GTD futures combinations during Pre-Trading, Pre-Opening and Post-Trading. The system will prevent entering of new futures combinations until the start of the Trading Phase.

**Selecting Data** The *Combination Overview* window opens with information displayed according to the settings that were saved when the window was last used. The *Contract Selection* window automatically displays when the *Combination Overview* window is opened if no settings were saved.

The user can open the *Combination Overview* window from the *Market Overview* window. If this is the case, the *Combination Overview* is pre-filled with the contract selected from the *Market Overview* window. Otherwise a contract must be selected by using one of the following method.

| Method  | Result                                       |
|---|--|
| Single left on <i>Contract...</i> in the <i>Select</i> menu   | Opens the <i>Contract Selection</i> window.  |
| Single right click on any column in the <i>Market Overview</i> window and select <i>Combination Overview...</i> from the pop-up menu list | Opens the <i>Combination Overview</i> window |

## Menus

The following is a description of the menus found in the *Combination Overview* window.

| Menu    | Related Menu Item    | Function  | Short Cut  |
|---------|----------------------|---|------------|
| Window  | Save Settings        | Saves the size and position of the window, list box settings and profile selection.                           | <Ctrl+S>   |
|         | Clear Settings       | Clears previously saved window settings   |            |
|         | Print...             | Opens the <i>Print Table</i> window to print all of the <i>Combination Overview</i> list box.                 |            |
|         | Export...            | Opens a file chooser dialogue to specify a file to receive the data.  |            |
|         | Close                | Closes the window without any further action.   | <Shift+F4> |
| Select  | Contract...          | Opens the <i>Contract Selection</i> window.   |            |
| Trading | Add Order...         | Opens the <i>Order Entry</i> window and fills the relevant fields with details of the order.                  | <F2>       |
|         | Add Quote...         | Opens the <i>Quote Entry</i> window and fills the relevant fields with details of the quote.                  | <F3>       |
|         | Add Quote Request... | Opens the <i>Quote Request Entry</i> window and fills the relevant fields with details of the quote request.  | <F4>       |
|         | Add Cross Request... | Opens the <i>Cross Request Entry</i> window and fills the relevant fields with details of the cross requests. | <F5>       |
| Columns | Delete               | Removes selected column(s) from the list box.   | <Ctrl+D>   |
|         | Add all              | Inserts all deleted columns in the list box.  | <Ctrl+A>   |

| Menu | Related Menu Item | Function                                     | Short Cut |
|------|-------------------|--|-----------|
|      | Select Columns    | Opens the Column Selection window            |           |
|      | Freeze            | Freezes the selected columns in the list box |           |
|      | Unfreeze all      | Unfreezes all columns in the list box        |           |
| Help | On this window... | Opens the <i>Help</i> window.                | <F1>      |

**Entry Fields**

The field group provides the user with the ability to select the 2<sup>nd</sup> Leg contract that he/she wants to view in the *Combination Overview* window.

Below is a description of the information provided in the *Combination Overview* field group.

| Field  | Field Name                   | Description   |                      |
|--------|------------------------------|---|----------------------|
| Exch   | Exchange                     | Exchange Identifier   |                      |
| 2ndLeg | 2 <sup>nd</sup> leg contract | Required for combination orders<br>Futures – underlying, expiration month and year<br>Options – Call/Put, underlying, expiration month and year, strike price, version number |                      |
| Curr   | Currency                     | Currency code for selected product  |                      |
| Comb   | Combination order type       | Required for combination orders<br>Indicates combination type   |                      |
|        |                              | <b>Futures</b>  |                      |
|        |                              | SPD   | Calendar Spread      |
|        |                              | <b>Options</b>  |                      |
|        |                              | BUL   | Vertical Bull Spread |
|        |                              | BER   | Vertical Bear Spread |
|        |                              | BLT   | Bull Time Spread     |
|        |                              | BRT   | Bear Time Spread     |
|        |                              | STD   | Straddle             |
|        |                              | STG   | Strangle             |
| CNV    | Conversion/Reversal          |   |                      |

**List Box Data** Below is a description of the information provided in the *Combination Overview* List Box.

| Column | Column Name              | Description   |
|--------|--------------------------|---|
| BidAvg | Average bid price        | Volume weighted average price of accumulated bid quantities per bid limit price |
| BidAcc | Accumulated bid quantity | Accumulated bid quantity per bid limit price                                    |
| BidQty | Bid quantity             | Bid quantity of corresponding bid limit price                                   |
| Bid    | Bid                      | Bid limit price   |
| Ask    | Ask                      | Ask limit price   |
| AskQty | Ask quantity             | Ask quantity of corresponding ask limit price                                   |
| AskAcc | Accumulated ask quantity | Accumulated ask quantity per ask limit price                                    |
| AskAvg | Average ask price        | Volume weighted average price of accumulated ask quantities per ask limit price |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Combination Overview* window.

|                         | Windows 2000/Sun Solaris   |
|-------------------------|--|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Mouse Usage** There are different ways to access a trading window from the *Combination Overview* window:

- Select from the *Trading* menu *Order Entry*, *Quote Entry*, *Quote Request Entry*, and *Cross Request Entry*.
- Mouse click in the *Order Inside Market List Box* as described in the following table.

| Mouse Usage        | Column                      | Displays...                    | Fills...  |
|--------------------|-----------------------------|--------------------------------|---|
| Single left click  | Bid, BidQty, BidAvg, BidAcc | <i>Fast Order Entry</i> window | Combination specifications, default quantity, limit and sets button to sell |
| Single left click  | Ask, AskQty, AskAcc, AskAvg | <i>Fast Order Entry</i> window | Combination specifications, default quantity, limit and sets button to buy  |
| Double left click  | Bid, BidQty, BidAvg, BidAcc | <i>Order Entry</i> window      | Combination specifications, default quantity, limit and sets button to sell |
| Double left click  | Ask, AskQty, AskAcc, AskAvg | <i>Order Entry</i> window      | Combination specifications, default quantity, limit and sets button to buy  |
| Single right click | Any                         | <b>Pop-up list...</b>          |   |
|                    |                             | <i>Add Order...</i>            | Opens pre-filled <i>Order Entry</i> window                                  |
|                    |                             | <i>Add Quote...</i>            | Opens pre-filled <i>Quote Entry</i> window                                  |
|                    |                             | <i>Add Quote Request...</i>    | Opens pre-filled <i>Quote Request Entry</i> window                          |
|                    |                             | <i>Add Cross Request...</i>    | Opens pre-filled <i>Cross Request Entry</i> window                          |

**Message Box** The *Combination Overview* window provides a Message Box at the bottom of the window.

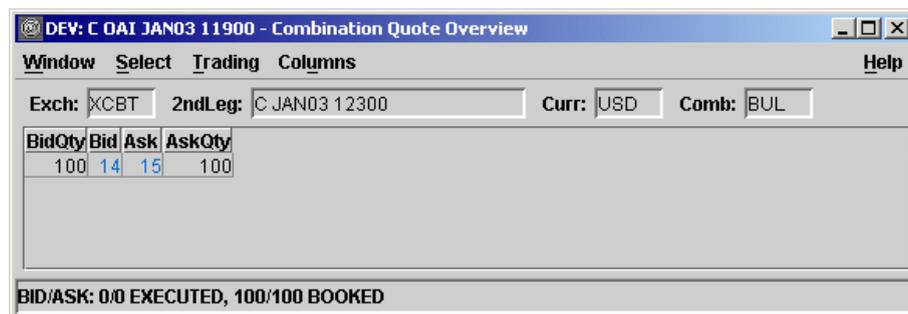
| Message Box                                 | Result   | Description  |
|---|--|--|
| Double left mouse click on the Message Box. | Opens the <i>Combination Overview - Message Login</i> the Message Box. | <ul style="list-style-type: none"> <li>• Contains a list of up to 50 messages from the time the <i>Message Log</i> was last opened</li> <li>• Clears messages when the user closes the log.</li> </ul> |

## 6.4 Combination Quote Overview



Open the *Combination Quote Overview* window

- by selecting the *Combination Quote Overview* menu item from the *Market Information* menu in the *Main Menu*
  - by single right-clicking on any cell within the List Box of the *Market Overview* window. Then a menu will display allowing the user to select the *Combination Quote Overview* window
- or
- by pressing **<CTRL + J>**.



*Combination Quote Overview*

### Window Description

The *Combination Quote Overview* window provides detailed quote book information for a selected option. The *List Box* displays the accumulated quantity per limit for a selected option combination quote. This does not cover option strategies, which are shown in the *Strategy Market Overview*.

Only the best bid and best ask quotes are displayed. The futures combination quotes are not displayed in the *Combination Quote Overview* window but will be displayed in the *Combination Overview* window.

Information is dynamically updated and updates are highlighted. When a value changes, the new value is displayed with a different color to make the change more visible, as defined in the *Color Selection* window.

**Selecting Data** The *Combination Quote Overview* window opens with information displayed according to the settings that were saved when the window was last used. The *Contract Selection* window automatically displays when the *Combination Quote Overview* window is opened if no settings were saved. Otherwise a contract must be selected by using one of the following methods

| Method  | Result   |
|---|--|
| Single left click on <i>Contract...</i> in the <i>Select</i> menu.  | Opens the <i>Contract Selection</i> window.        |
| Single right click on any column in the <i>Market Overview</i> window and select <i>Combination Quote Overview...</i> from the pop-up menu list | Opens the <i>Combination Quote Overview</i> window |

**Menus** The following is a description of the menus found in the *Combination Quote Overview* window.

| Menu    | Related Menu Item           | Function   | Short Cuts |
|---------|-----------------------------|--|------------|
| Window  | Save Settings               | Saves the size and position of the window, <i>List Box</i> settings and profile selection.                   | <Ctrl+S>   |
|         | Clear Settings              | Clears previously saved window settings  |            |
|         | Print...                    | Opens the <i>Print Table</i> window to print all of the <i>Combination Quote Overview</i> list box.          |            |
|         | Export...                   | Opens a file chooser dialogue to specify a file to receive the data.   |            |
|         | Close                       | Closes the window without any further action.  | <Shift+F4> |
| Select  | <i>Contract...</i>          | Opens the <i>Contract Selection</i> window.  |            |
| Trading | <i>Add Order...</i>         | Opens the <i>Order Entry</i> window and fills the relevant fields with details of the order.                 | <F2>       |
|         | <i>Add Quote...</i>         | Opens the <i>Quote Entry</i> window and fills the relevant fields with details of the quote.                 | <F3>       |
|         | <i>Add Quote Request...</i> | Opens the <i>Quote Request Entry</i> window and fills the relevant fields with details of the quote request. | <F4>       |
| Columns | Delete                      | Removes selected column(s) from the <i>List Box</i> .  | <Ctrl+D>   |
|         | Add all                     | Inserts all deleted columns in the <i>List Box</i> .   | <Ctrl+A>   |
|         | Select Columns              | Opens the Column Selection window  |            |
|         | Freeze                      | Freezes the selected columns in the list box   |            |
|         | Unfreeze all                | Unfreezes all columns in the list box  |            |
| Help    | <i>On this window...</i>    | Opens the <i>Help</i> window.  | <F1>       |

**Entry Fields**

Below is a description of the information provided in the *Combination Quote Overview* field group.

| Field  | Field Name                   | Description  |                      |
|--------|------------------------------|--|----------------------|
| Exch   | Exchange                     | Exchange identifier  |                      |
| 2ndLeg | 2 <sup>nd</sup> leg contract | Required for combination quotes<br>Does not include product<br>Options – Call/Put, expiration month and year, strike price |                      |
| Curr   | Currency                     | Currency code of product   |                      |
| Comb   | Combination order type       | Required for combination quote<br>Indicates combination type   |                      |
|        |                              | <b>Options</b>   |                      |
|        |                              | BUL  | Vertical Bull Spread |
|        |                              | BER  | Vertical Bear Spread |
|        |                              | BLT  | Bull Time Spread     |
|        |                              | BRT  | Bear Time Spread     |
|        |                              | STD  | Straddle             |
|        |                              | STG  | Strangle             |
|        | CNV                          | Conversion/Reversal  |                      |

**List Box Data**

Below is a description of the information provided in the *Combination Quote Overview* List Box.

| Column | Column Name  | Description                             |
|--------|--------------|---|
| BidQty | Bid quantity | Bid quantity of corresponding bid quote |
| Bid    | Bid          | Best Bid quote                          |
| Ask    | Ask          | Best Ask quote                          |
| AskQty | Ask quantity | Ask quantity of corresponding ask quote |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Combination Overview* window.

|                         | <b>Windows 2000/Sun Solaris</b>  |
|-------------------------|--|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Mouse Usage**

Below is a description of how the mouse can open other *Eurex US @X-ceed Trading* platform windows.

| <b>Mouse Usage</b> | <b>Column</b>            | <b>Displays...</b>             | <b>Fills...</b>   |
|--------------------|--------------------------|--------------------------------|---|
| Single left click  | Ask, Bid, AskQty, BidQty | <i>Fast Order Entry</i> window | Contract specifications, default quantity, limit, and sets button to buy or sell respectively |
| Double left click  | BidQty, Bid              | <i>Order Entry</i> window      | Contract specifications, default quantity, limit, and sets button to sell                     |
| Double left click  | Ask, AskQty              | <i>Order Entry</i> window      | Contract specifications, default quantity, limit, and sets button to buy                      |
| Single right click | Any                      | <b>Pop-up list...</b>          |   |
|                    |                          | <i>Add Order...</i>            | Opens pre-filled <i>Order Entry</i> window  |
|                    |                          | <i>Add Quote...</i>            | Opens pre-filled <i>Quote Entry</i> window  |
|                    |                          | <i>Add Quote Request...</i>    | Opens pre-filled <i>Quote Request</i> window  |

**Message Box** The *Combination Quote Overview* window provides a Message Box at the bottom of the window.

| Message Box                                 | Result  | Description   |
|---|---|---|
| Double left mouse click on the Message Box. | Opens the <i>Combination Quote Overview - Message Log</i> in the Message Box. | <ul style="list-style-type: none"><li>• Contains a list of up to 50 messages from the time the <i>Message Log</i> was last opened</li><li>• Clears messages when the user closes the log.</li></ul> |

## 6.5 Quote Request Overview



Open the *Quote Request Overview* window

- by selecting *Quote Request Overview* from the *Market Information* menu of the *Main Menu* or
- by pressing **<Ctrl+Q>**.

| Exch | Contract | 2ndLeg | Comb | OrBidQty | OrAskQty | Time       |
|------|----------|--------|------|----------|----------|------------|
| XEUS | AI DEC02 |        |      |          | 100      | 17:04:26   |
| XEUS | AI FEB03 |        |      | 100      |          | 17:04:17   |
| XEUS | AI JAN03 |        |      | 200      | 200      | 17:04:09   |
| XEUS | AI JAN03 | FEB03  | SPD  | 500      | 500      | (17:04:00) |

*Quote Request Overview*

### Window Description

The *Quote Request Overview* window gives an overview of all quote requests for a selected profile or contract. The List Box displays quote requests received from the time it is opened. If the user changes the contract or profile the List Box is empty until the next quote request is received.

Quote request information is dynamically updated and updates are highlighted. Quotes are displayed in chronological order with the newest request displayed at the top of the List Box.

It is not possible to inquire quote requests that have been submitted before the *Quote Request Entry* window was opened. To see all quote requests entered during the trading day, the *Quote Request Overview* window has to be opened at the start of trading and remain open. Only the last 250 quote requests are displayed.

For buy quote requests, the *QrBidQty* column displays the requested quantity, for sell quote requests the *QrAskQty* column displays the requested quantity. For buy **and** sell quote requests both columns display the same quantity. Both quantity columns may remain empty if no quantity was specified in a quote request.

The *Quote Request Overview* window opens with information displayed according to the settings that were saved when the window was last used.

In order to select another contract, the user must use **Contract...** in the *Select* menu. In order to select another product, the user must use **Product...** in the *Select* menu. In order to select a Profile, the user must use **Profile...** in the *Select* menu. The Profile name selected displays in the *Quote Request Overview* window header. The right mouse button opens a context sensitive menu to quickly select a profile if clicked over unused parts of the window, including the message bar at the bottom.

**Selecting Data** The *Quote Request Overview* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a profile or contract must be selected by using one of the following methods:

| Method  | Result  |
|---|---|
| Type a specific contract or product using the entry line at the top of the window and pressing the <Enter> key on the keyboard. | Selects a specific contract or product                    |
| Single right click in the <i>Product Entry</i> field  | Displays a pop up list of products in the default profile |
| Single left click on <i>Profile...</i> in the <i>Select</i> menu  | Opens the <i>Profile Selection</i> window.                |
| Single left click on <i>Product...</i> in the <i>Select</i> menu  | Opens the <i>Product Selection</i> window.                |
| Single left click on <i>Contract...</i> in the <i>Select</i> menu   | Opens the <i>Contract Selection</i> window.               |

**Menus** The following is a description of the menus found in the *Quote Request Overview* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the size and position of the window, List Box settings and profile selection.             | <Ctrl+S>  |
|        | Clear Settings    | Clears previously saved window settings   |           |
|        | Print...          | Opens the <i>Print Table</i> window to print all of the <i>Quote Request Overview</i> list box. |           |

| Menu    | Related Menu Item | Function   | Short Cut  |
|---------|-------------------|--|------------|
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data.                         |            |
|         | Close             | Closes the window without any further action.  | <Shift+F4> |
| Select  | Profile...        | Opens the <i>Profile Selection</i> window.   |            |
|         | Product...        | Opens the <i>Product Selection</i> window.   |            |
|         | Contract...       | Opens the <i>Contract Selection</i> window.  |            |
| Trading | Add Quote...      | Opens the <i>Quote Entry</i> window and fills the relevant fields with details of the quote. | <F3>       |
| Columns | Delete            | Removes selected column(s) from the List Box.  | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the List Box.   | <Ctrl+A>   |
|         | Select Columns    | Opens the Column Selection window.   |            |
|         | Freeze            | Freezes the selected columns in the list box.  |            |
|         | Unfreeze all      | Unfreezes all columns in the list box.   |            |
| Help    | On this window... | Opens the <i>Help</i> window.  | <F1>       |

**List Box Data**

Below is a description of the information provided in the *Quote Request Overview* List Box.

| Column              | Column Name                  | Description   |
|---------------------|------------------------------|---|
| Exch                | Exchange                     | Exchange identifier   |
| Contract            | Contract                     | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| 2 <sup>nd</sup> Leg | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration, month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price</li> </ul>        |
| Comb                | Combination order type       | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Indicates combination type</li> </ul>   |
|                     |                              | <b>Futures</b>  |
|                     | SPD                          | Calendar Spread   |
|                     |                              | <b>Options</b>  |
|                     | BUL                          | Vertical Bull Spread  |
|                     | BER                          | Vertical Bear Spread  |
|                     | BLT                          | Bull Time Spread  |
|                     | BRT                          | Bear Time Spread  |
|                     | STD                          | Straddle  |

|          |                            | STG   | Strangle            |
|----------|----------------------------|---|---------------------|
|          |                            | CNV   | Conversion/Reversal |
| QrBidQty | Quote Request Bid Quantity | <ul style="list-style-type: none"> <li>Quote Request Quantity displayed for Buy requests (and if both Buy/Sell was requested)</li> </ul>                              |                     |
| QrAskQty | Quote Request Ask Quantity | <ul style="list-style-type: none"> <li>Quote Request Quantity displayed for Sell requests (and if both Buy/Sell was requested)</li> </ul>                             |                     |
| Time     | Time                       | <ul style="list-style-type: none"> <li>Time of the quote request</li> <li>The time in brackets is local machine time, used for combination quote requests.</li> </ul> |                     |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Quote Request Overview* window.

|                         | Windows 2000/Sun Solaris  |
|-------------------------|---|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>Position the mouse pointer on the desired column heading.</li> <li>Press the right mouse button and continue to hold.</li> <li>Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>Single left mouse click on <i>Save Settings</i>.</li> </ol>   |

**Mouse Usage** There are different ways to access a quote entry window from the *Quote Request Overview* window:

- Select *Quote Entry* from the *Trading* menu.
- Mouse click in the *List Box* as described in the following table.

| Mouse Usage        | Column | Displays...                | Fills...                                   |
|--------------------|--------|----------------------------|--|
| Double left click  | Any    | <i>Quote Entry</i> window  | Contract specifications                    |
| Single right click | Any    | <b>Pop-up menu list...</b> |  |
|                    |        | <i>Add Quote...</i>        | Opens pre-filled <i>Quote Entry</i> window |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Quote Request Overview - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 6.6 Cross Request Overview



Open the *Cross Request Overview* window by

- selecting *Cross Request Overview* from the *Market Information* menu of the *Main Menu*
- or
- pressing **<Ctrl+V>**.

| Exch | Contract | 2ndLeg | Comb | CrBidQty | CrAskQty | Time     |
|------|----------|--------|------|----------|----------|----------|
| XEUS | AI JAN03 |        |      | 250      | 250      | 17:13:11 |
| XEUS | AI FEB03 |        |      | 300      | 300      | 17:13:06 |

*Cross Request Overview*

### Window Description

The cross trade request is displayed in the *Cross Request Overview* window.

The *Cross Request Overview* window provides cross request information for the selected profile or contract. The List Box displays cross requests broadcasts from the time the window was opened. Cross Requests are displayed in chronological order with the most recent request displaying at the top of the List Box. The last 250 requests are displayed.

If the user changes the contract or profile, the List Box is empty until the next cross request is broadcasted. All cross requests for the selected profile or contract are dynamically updated and highlighted.

It is not possible to inquire about cross requests that were submitted before the *Cross Request Overview* window was opened. To see the cross requests entered during the trading day, the *Cross Request Overview* window has to be opened at the start of trading and remain open.

For buy cross requests, the *CrBidQty* column displays the specified quantity, for sell cross requests the *CrAskQty* column displays the specified quantity. For buy **and** sell cross requests both columns display the same quantity.

**Selecting Data** The *Cross Request Overview* window opens with no information displayed according to the settings that were saved when the window was last used.

Another profile or contract may be selected by using one of the following methods. The profile name displays in the *Cross Request Overview* window header.

| Method  | Result  |
|---|---|
| Type a specific contract or product using the entry line at the top of the window and pressing the <Enter> key on the keyboard. | Selects a specific contract or product                    |
| Single right click in the <i>Product Entry</i> field  | Displays a pop up list of products in the default profile |
| Single left click on <i>Profile...</i> in the <i>Select</i> menu  | Opens the <i>Profile Selection</i> window.                |
| Single left click on <i>Product...</i> in the <i>Select</i> menu  | Opens the <i>Product Selection</i> window.                |
| Single left click on <i>Contract...</i> in the <i>Select</i> menu   | Opens the <i>Contract Selection</i> window.               |

## Menus

The following is a description of the menus found in the *Cross Request Overview* window.

| Menu    | Related Menu Item      | Function  | Short Cut  |
|---------|------------------------|---|------------|
| Window  | Save Settings          | Saves the size and position of the window, List Box settings and profile selection.             | <Ctrl+S>   |
|         | Clear Settings         | Clears previously saved window settings   |            |
|         | Print...               | Opens the <i>Print Table</i> window to print all of the <i>Cross Request Overview</i> list box. |            |
|         | Export...              | Opens a file chooser dialogue to specify a file to receive the data.                            |            |
|         | Close                  | Closes the window without any further action.   | <Shift+F4> |
| Select  | Profile...             | Opens the <i>Profile Selection</i> window.  |            |
|         | Product...             | Opens the <i>Product Selection</i> window.  |            |
|         | Contract...            | Opens the <i>Contract Selection</i> window.   |            |
| Trading | Add Order...           | Opens the <i>Order Entry</i> window and fills the relevant fields with details of the quote.    | <F2>       |
| Columns | Delete                 | Removes selected column(s) from the List Box.   | <Ctrl+D>   |
|         | Add all                | Inserts all deleted columns in the List Box.  | <Ctrl+A>   |
|         | Select Columns         | Opens the Column Selection window.  |            |
|         | Freeze<br>Unfreeze all | Freezes the selected columns in the list box.<br>Unfreezes all columns in the list box.         |            |
| Help    | On this window...      | Opens the <i>Help</i> window.   | <F1>       |

**List Box Data** Below is a description of the information provided in the *Cross Request Overview* List Box.

| Column              | Column Name                  | Description   |                      |
|---------------------|------------------------------|---|----------------------|
| Exch                | Exchange                     | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |                      |
| Contract            | Contract                     | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |                      |
| 2 <sup>nd</sup> Leg | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Does not include product</li> <li>Futures –expiration month and year</li> </ul>   |                      |
| Curr                | Currency                     | <ul style="list-style-type: none"> <li>Currency code for selected product</li> </ul>  |                      |
| Comb                | Combination order type       | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Indicates combination type</li> </ul>   |                      |
|                     |                              | <b>Futures</b>  |                      |
|                     |                              | SPD   | Calendar Spread      |
|                     |                              | <b>Options</b>  |                      |
|                     |                              | BUL   | Vertical Bull Spread |
|                     |                              | BER   | Vertical Bear Spread |
|                     |                              | BLT   | Bull Time Spread     |
|                     |                              | BRT   | Bear Time Spread     |
|                     |                              | STD   | Straddle             |
|                     |                              | STG   | Strangle             |
| CNV                 | Conversion/Reversal          |   |                      |
| CrBidQty            | Cross Request Bid Quantity   | <ul style="list-style-type: none"> <li>Cross Request Quantity displayed for Buy requests (and if both Buy/Sell was selected)</li> </ul>   |                      |
| CrAskQty            | Cross Request Ask Quantity   | <ul style="list-style-type: none"> <li>Cross Request Quantity displayed for Sell requests (and if both Buy/Sell was selected)</li> </ul>  |                      |
| Time                | Time                         | <ul style="list-style-type: none"> <li>Time of the cross request displayed in System Time, not Greenwich Mean Time</li> </ul>   |                      |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Cross Request Overview* window.

|                         | Windows 2000/Sun Solaris   |
|-------------------------|--|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Mouse Usage** There are different ways to access a trading window from the *Cross Request Overview* window:

- Select *Order Entry* from the *Trading* menu.
- Mouse click in the *List Box* as described in the following table.

| Mouse Usage        | Column | Displays...                | Fills...  |
|--------------------|--------|----------------------------|---|
| Double left click  | Any    | <i>Order Entry</i> window  | <ul style="list-style-type: none"> <li>• Contract specifications, <i>Exch</i>, and <i>Qty</i>.</li> <li>• For combinations it also fills <i>Comb</i> and <i>2<sup>nd</sup> Leg</i></li> </ul> |
| Single right click | Any    | <b>Pop-up menu list...</b> |   |
|                    |        | <i>Add Order...</i>        | <ul style="list-style-type: none"> <li>• Opens pre-filled <i>Order Entry</i> window</li> </ul>  |

**Message Box** There is one *Message Box* at the bottom of the window.

The *Message Box* displays any messages. Double left clicking on the *Message Box* opens the *Cross Request Overview - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 6.7 Online Time and Sales Sheet



Open the *Online Time and Sales Sheet* window

- by selecting *Online Time and Sales Sheet* from the *Market Information* menu in the *Main Menu*

or

- by pressing **<CTRL+O>**.

| Exch | Contract | Prc  | Qty | TrdNo  | TrdTyp | Comb | Curr | Time     | Date       | Bond | GrBasis |
|------|----------|------|-----|--------|--------|------|------|----------|------------|------|---------|
| XEUS | AI DEC02 | 7590 | 100 | 000024 |        | SPD  | USD  | 16:43:08 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 170  | 100 | 000026 |        | SPD  | USD  | 16:44:29 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7546 | 10  | 000031 |        |      | USD  | 16:45:59 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7546 | 10  | 000031 |        |      | USD  | 16:45:59 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7547 | 10  | 000032 |        |      | USD  | 16:46:25 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7547 | 10  | 000033 |        |      | USD  | 16:46:26 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7546 | 10  | 000034 |        |      | USD  | 16:46:48 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7547 | 10  | 000035 |        |      | USD  | 16:46:58 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7545 | 10  | 000036 |        |      | USD  | 16:47:03 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7545 | 10  | 000037 |        |      | USD  | 16:47:09 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7575 | 10  | 000051 |        | SPD  | USD  | 16:12:38 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7575 | 40  | 000069 |        | SPD  | USD  | 16:14:57 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7575 | 100 | 000094 |        | SPD  | USD  | 16:09:18 | 11/20/2002 |      |         |
| XEUS | AI DEC02 | 7575 | 60  | 000096 |        | SPD  | USD  | 16:10:21 | 11/20/2002 |      |         |
| XEUS | AI JAN03 | 150  | 100 | 000002 |        |      | USD  | 15:31:25 | 11/20/2002 |      |         |

00000 Successful completion

*Online Time and Sales Sheet*

**Window  
Description**

The *Online Time and Sales Sheet* provides an overview of all trades executed for a particular contract or product within a specified time range.

Combination trades are displayed as two separate trades with different trade numbers. The *Comb* field indicates that the trade belongs to a combination and the two separate trades will have the same trade time.

Strategy trades are displayed as consecutive (with default sorting) trades with different trade numbers. The *Comb* field indicates the strategy type and the strategy trades of the same strategy order will have the same trade time

The *Online Time and Sales Sheet* List Box displays trades for the selected contract and those contracts with a later expiration month and a higher strike price (option only) for the current business day or one of the past four trading days.

The window does not display dynamically updated information. The user must re-select the contract using the *Trade Filter* or press the *Update* button to get updated information.

**Selecting Data**

The *Online Time and Sales Sheet* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a contract must be selected using the following method.

| Method  | Result  |
|---|---|
| Type a specific contract or product using the entry line at the top of the window and pressing the <Enter> key on the keyboard. | Selects a specific contract or product.                   |
| Single left click on <i>Trading Filter</i> in the <i>Select</i> menu  | Opens the <i>Trading Filter</i> window.                   |
| Single right click in the <i>Product Entry</i> field  | Displays a pop up list of products in the default profile |

**Menus**

The following is a description of the menus found in the *Online Time and Sales Sheet* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the size and position of the window, List Box settings and profile selection. | <Ctrl+S>  |
|        | Clear Settings    | Clears previously saved window settings   |           |
|        | Sort...           | Opens the Sort Table window   |           |

**Market Information**

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
|         | Print...          | Opens the Print Table window to print the entire Online Times and Sales Sheet list box. |            |
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data.                    |            |
|         | Close             | Closes the window without any further action.   | <Shift+F4> |
| Select  | Trading Filter... | Opens the Trade Contract Filter window.   |            |
| Columns | Delete            | Removes selected column(s) from the List Box.   | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the List Box.  | <Ctrl+A>   |
|         | Select Columns    | Opens the Column Selection window   |            |
|         | Freeze            | Freezes the selected columns in the list box  |            |
|         | Unfreeze all      | Unfreezes all columns in the list box   |            |
| Help    | On this window... | Opens the Help window.  | <F1>       |

**List Box Data** The *Online Time and Sales Sheet* provides the following fields of information.

| Column   | Column Name            | Description   |                 |
|----------|------------------------|---|-----------------|
| Exchange | Exchange               | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |                 |
| Contract | Contract               | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |                 |
| Prc      | Price                  | <ul style="list-style-type: none"> <li>Traded price</li> </ul>  |                 |
| Qty      | Quantity               | <ul style="list-style-type: none"> <li>Quantity traded</li> </ul>   |                 |
| TrdNo    | Trade Number           | <ul style="list-style-type: none"> <li>System assigned trade number</li> </ul>  |                 |
| TrdTyp   | Trade Type             | <ul style="list-style-type: none"> <li>Valid Trade types:<br/>None – Regular trade<br/>O - Block trade<br/>V – Vola Trade<br/>B – EFP / EFS Trades</li> </ul>   |                 |
| Comb     | Combination order type | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>   |                 |
|          |                        | <b>Futures</b>  |                 |
|          |                        | SPD   | Calendar Spread |
|          |                        | <b>Options</b>  |                 |
| BUL      | Vertical Bull Spread   |   |                 |

| Column | Column Name | Description  |                      |
|--------|-------------|--|----------------------|
|        |             | BER  | Vertical Bear Spread |
|        |             | BLT  | Bull Time Spread     |
|        |             | BRT  | Bear Time Spread     |
|        |             | STD  | Straddle             |
|        |             | STG  | Strangle             |
|        |             | CNV  | Conversion/Reversal  |
| Curr   | Currency    | <ul style="list-style-type: none"> <li>Currency code for selected product</li> </ul>   |                      |
| Time   | Time        | <ul style="list-style-type: none"> <li>Time of the trade</li> </ul> <p><b>Note:</b> Times are shown in military time format and Greenwich Mean Time.</p> |                      |

## Buttons

The following is a description of the buttons found in the *Online Time and Sales Sheet* window.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Updates the contents displayed in the <i>Online Time and Sales Sheet</i> window.</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Stops the update request. The button is enabled (<i>Update</i> buttons is replaced by the enabled <i>Stop</i> button) until the update request has finished.</li> </ul> |

**Keyboard Usage** The <ALT>+<P> can be used to update the data displayed in the *Online Time and Sales Sheet* window.

Alternatively the <ALT>+<P> can be used to stop the running update request.

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading*. The following is a description of how to arrange column headings in the *Online Time and Sales Sheet* window.

|                         | Windows 2000/Sun Solaris   |
|-------------------------|--|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Online Time and Sales Sheet - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 6.8

## Ticker Board



Open the *Ticker Board* window

- by selecting *Ticker Board* from the *Market Information* menu in the *Main Menu*
- or
- by pressing **<Ctrl + T>**.

| Und/Cntr | Exch | Curr | LstPrc | NetChg | Close | Date       | Time     | Open  | Bid   | Ask   | High  | Low   |
|----------|------|------|--------|--------|-------|------------|----------|-------|-------|-------|-------|-------|
| AI DEC02 | XEUS | USD  | 7575   |        |       | 11/20/2002 | 16:12:38 | 7546  | 7500  |       | 7575  | 7545  |
| AI JAN03 | XEUS | USD  | 7496   |        |       | 11/20/2002 | 16:11:35 | 150   | 7400  |       | 7586  | 4     |
| AI FEB03 | XEUS | USD  | 7396   |        |       | 11/20/2002 | 16:11:35 | 7579  | 7300  |       | 7580  | 7310  |
| DC DEC02 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DC MAR03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DC JUN03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DC SEP03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DT DEC02 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DT MAR03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DT JUN03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DT SEP03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DU DEC02 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DU MAR03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |
| DU JUN03 | XEUS | USD  | 39230  |        |       | 11/20/2002 | 16:03:32 | 39240 | 39230 | 39235 | 39240 | 39230 |
| DU SEP03 | XEUS | USD  |        |        |       |            |          |       |       |       |       |       |

00000 Successful completion

*Ticker Board*

### Window Description

The *Ticker Board* window displays real-time information about trade prices for selected futures and options contracts.

The *Ticker Board* window displays trade prices as soon as it is opened and a profile or contract is applied.

Trade price information is dynamically updated. Updates of trade prices are indicated by colors as specified in the *Color Selection* (under *General Settings*).

The new price is highlighted by changing the background color for a moment, and the price information itself is displayed in different colors according to the current price trend.

**Selecting Data** The *Ticker Board* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a profile or contract must be selected by using one of the following methods:

| Method  | Result   |
|---|--|
| Single left click on <i>Profile...</i> in the <i>Select</i> menu        | Opens the <i>Profile Selection</i> window.             |
| Single left click on <i>Product...</i> in the <i>Select</i> menu        | Opens the <i>Product Selection</i> window.             |
| Single left click on <i>Contract...</i> in the <i>Select</i> menu       | Opens the <i>Contract Selection</i> window.            |
| Single left click on <i>Ext/Underlying...</i> in the <i>Select</i> menu | Opens the <i>External Underlying Selection</i> window. |

**Menus** The following is a description of the menus found in the *Ticker Board* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, List Box settings and profile selection. | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved window settings   |            |
|         | Print...          | Opens the Print Table window to print all of the Ticker Board list box.             |            |
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data.                |            |
|         | Close             | Closes the window without any further action.                                       | <Shift+F4> |
| Select  | Profile...        | Opens the Profile Selection window.   |            |
|         | Product...        | Opens the Product Selection window.   |            |
|         | Contract...       | Opens the Contract Selection window.  |            |
|         | ExtUnderlying...  | Opens the External Underlying window.   |            |
| Columns | Delete            | Removes selected column(s) from the List Box.                                       | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the List Box.  | <Ctrl+A>   |
|         | Select Columns    | Opens the Column Selection window   |            |
|         | Freeze            | Freezes the selected columns in the list box.                                       |            |
|         | Unfreeze all      | Unfreezes all columns in the list box.  |            |
| Help    | On this window... | Opens the Help window.  | <F1>       |

**Market Information**

**List Box Data** The following is a description of the List Box found in the *Ticker Board* window.

| Column   | Column Name         | Description  |
|----------|---------------------|--|
| Und/Cntr | Underlying/Contract | <ul style="list-style-type: none"> <li>Underlying/Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| Exch     | Exchange            | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>  |
| Curr     | Currency            | <ul style="list-style-type: none"> <li>Currency code for selected product</li> </ul>   |
| LstPrc   | Last price          | <ul style="list-style-type: none"> <li>Last traded price of underlying, index or contract</li> </ul>   |
| NetChg   | Net Change          | <ul style="list-style-type: none"> <li>Net change is the difference between the last traded price and the last closing price for futures and external underlyings</li> <li>Net Change is not displayed for option contracts</li> </ul>         |
| Close    | Closing price       | <ul style="list-style-type: none"> <li>Closing price of the underlying, index or settlement price of contract (for the previous business day)</li> </ul>   |
| Date     | Date                | <ul style="list-style-type: none"> <li>Date of the last trade of the underlying, index or contract</li> </ul>  |
| Time     | Time                | <ul style="list-style-type: none"> <li>Time of the last trade of the underlying, index or contract displayed in Greenwich Mean Time.</li> </ul>  |
| Open     | Opening price       | <ul style="list-style-type: none"> <li>Opening price of the underlying, index or contract</li> </ul>   |
| Bid      | Bid                 | <ul style="list-style-type: none"> <li>Best bid price of the underlying, index or contract in the market</li> </ul>  |
| Ask      | Ask                 | <ul style="list-style-type: none"> <li>Best ask price of the underlying, index or contract in the market</li> </ul>  |
| High     | High                | <ul style="list-style-type: none"> <li>Daily high price of the underlying, index or contract</li> </ul>  |
| Low      | Low                 | <ul style="list-style-type: none"> <li>Daily low price of the underlying, index or contract</li> </ul>   |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Ticker Board* window.

|                         | Windows 2000/Sun Solaris   |
|-------------------------|--|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Ticker Board - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7 Trading

### 7.1 Order Entry



Open the *Order Entry* window by

- selecting *Order Entry* from the *Trading* menu
  - selecting *Add Order* from the *Trading* menu in the *Market Overview*, *Contract Overview*, *Combination Overview*, or *Combination Quote Overview* window
  - selecting *Add* or *Add Using* from the *Order* menu in the *Own Overview* windows or pressing the *Add* or *Add Using* button
  - selecting a product or *Profile* from the *Market Overview*, *Contract Overview*, *Combination Overview*, *Combination Quote Overview* and *Quote Overview* window and double left clicking on any field in the overview List Box
  - selecting *Order Entry* from the *Order* menu in the *Rapid Order Entry* window
  - single right clicking in the *Market Overview*, *Contract Overview*, *Combination Overview*, *Combination Quote Overview* and *Quote Overview* window and selecting *Add Order* from the pop-up list.
  - double left click on certain cells in the *Market Overview*, *Contract Overview* and *Combination Overview*
- or
- pressing **<F2>**.

| Window | Select | Exch       | Contract | Qty | Limit | O/C Res Act | Validity | OrdNo | Curr |
|--------|--------|------------|----------|-----|-------|-------------|----------|-------|------|
| BUY    |        | XEUS       |          |     |       |             |          |       |      |
| Comb   | 2ndLeg | OCI ClgMbr | CustAct  | CTI | Orig  |             |          |       |      |
|        |        |            |          |     |       |             |          |       |      |

Submit    Apply    Cancel

Order Entry

## Window Description

The functions of the *Order Entry* window are:

- Futures, Options and Combination orders can be entered into the market for a possible match.
- Multiple *Order Entry* windows can be opened.
- The *Order Entry* window can be pre-filled with information from the *Overview* windows.

The background color of the *Order Entry* window is blue for a buy and/or red for a sell order.

When there is no price entered in the *Limit* field, the order is submitted as a market order. The limit must be a multiple of the tick size. If the entered order is not immediately matched and it improves the market, it is displayed in the *Market Overview* window. If an order is entered based on an existing order, and the limit of the newly entered order is different from the one in the *Market Overview* window, this limit change is indicated by a change in color of that specific value.

When the limit entered for the new order is above (buy orders) or below (sell orders) a certain range of the last trade price, a warning message is displayed within the message bar ("PRICE NOT REASONABLE"). After double-checking the validity of the order, pressing *Submit* or *Apply* again will enter the order

Entry of combination orders for "give-up" accounts (G1, G2) is allowed. Both Spreads for Futures as all Option combination types are allowed.

## Menus

The following table describes the menus of the *Order Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window.                   | <Ctrl+S>   |
|        | Clear Settings    | Clears previously saved window settings and returns to default settings |            |
|        | Close             | Closes the window.  | <Shift+F4> |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.                             |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.                                |            |
| Help   | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**Entry Fields**

The following is a description of the fields found in the *Order Entry* window.

| Fields   | Field Name            | Description   |
|----------|-----------------------|---|
| Exch     | Exchange              | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract              | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>   |
| Qty      | Quantity              | <ul style="list-style-type: none"> <li>Pre-filled with a default quantity if the user configured Default Quantity Setting in the <i>Limit/Quantity Configuration</i> window</li> <li>Using the up or down arrow key will fill the field with a quantity</li> <li>Supports a maximum quantity of 9,999.</li> </ul>   |
| Limit    | Limit price           | <ul style="list-style-type: none"> <li>Required for combination and stop orders</li> <li>Market Orders - leave limit field empty</li> <li>Pop-up list displays defined increments when user has defined limit increments in the <i>Limit/Quantity Configuration</i> window</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul>  |
| O/C      | Open/Close indicator  | <ul style="list-style-type: none"> <li>Code used to post matched trade to position</li> <li>Valid Open/Close Indicators: <ul style="list-style-type: none"> <li>O – Open</li> <li>C – Close</li> <li>R – Simultaneously close front month and open back month position for futures combination</li> </ul> </li> </ul>   |
| Res      | Restricted order type | <ul style="list-style-type: none"> <li>This is a mandatory field for option combination orders.</li> <li>Valid Restriction Codes: <ul style="list-style-type: none"> <li>I – IOC (Immediate or Cancel) Valid for futures and option combinations<br/>Default value for options combinations</li> <li>F – FOK (Fill or Kill)<br/>Valid for options only</li> <li>S – Stop<br/>Valid for single leg futures only</li> </ul> </li> </ul> |

| Fields   | Field Name                   | Description   |                               |
|----------|------------------------------|---|-------------------------------|
| Act      | Account Type                 | <p>Act requirements:</p> <ul style="list-style-type: none"> <li>• Use A1 (default)</li> <li>• Use G1 for a give-up and no house number for multi-firm give-ups</li> <li>• Use G2 for a give-up with a house number for single firm give-ups</li> <li>• Use P1 /2 for a proprietary account</li> </ul> |                               |
| Validity | Expiration of order          | <ul style="list-style-type: none"> <li>• GFD – Good for Day (default)</li> <li>• GTD – Good till Date, a Validity Date has to be selected</li> <li>• GTC – Good till Cancelled</li> <li>• Using the up or down arrow key will fill the field with a date</li> </ul>                                   |                               |
| OrdNo    | Order number                 | <ul style="list-style-type: none"> <li>• System assigned number when order is entered into system</li> <li>• Identifies the order.</li> </ul>   |                               |
| Curr     | Currency                     | <ul style="list-style-type: none"> <li>• Currency code for selected product</li> <li>• This is a display <u>only</u> field and is filled by the system.</li> </ul>  |                               |
| Comb     | Combination order            | <ul style="list-style-type: none"> <li>• Required for combination orders</li> <li>• Indicates combination type</li> </ul>   |                               |
|          |                              | <b>Futures</b>  |                               |
|          |                              | SPD   | Calendar spread               |
|          |                              | <b>Options</b>  |                               |
|          |                              | BUL   | Vertical Bull Spread          |
|          |                              | BER   | Vertical Bear Spread          |
|          |                              | BLT   | Bull Time Spread              |
|          |                              | BRT   | Bear Time Spread              |
|          |                              | STD   | Straddle                      |
|          |                              | STG   | Strangle                      |
|          | CNV                          | Conversion/Reversal   |                               |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>• Required for combination orders</li> <li>• Futures – underlying, expiration month and year</li> <li>• Options – Call/Put, underlying, expiration month and year, strike price and version number</li> </ul>  |                               |
| OCI      | Option combination indicator | <ul style="list-style-type: none"> <li>• Required for combinations</li> <li>• Specifies which order to match against:</li> </ul>  |                               |
|          |                              | Symbol  | Book                          |
|          |                              | B   | Regular                       |
|          |                              | Q   | Option Combination Quote Book |
| ClgMbr   | Clearing member firm         | <ul style="list-style-type: none"> <li>• Identifies the take-up member for an order specified as pre-designated for give-up</li> <li>• Required if G2 account</li> </ul>  |                               |

| Fields  | Field Name                     | Description   |
|---------|--------------------------------|---|
| CustAct | Customer account name          | <ul style="list-style-type: none"> <li>Required field</li> <li>Identifies customer account</li> <li>Pop-up list displays accounts defined in <i>Account Configuration</i> window</li> <li>If the user selects a predefined account, the system fills in the respective account information</li> </ul> |
| CTI     | Customer Transaction Indicator | Required field<br>Valid Customer Transaction Indicators:<br>1 – Own Account<br>2 – Proprietary<br>3 – On Behalf of Other Members<br>4 – Other Customer  |
| Origin  | Clearing details               | Required field<br>Valid Origin Codes:<br>1 – Customer<br>2 – Non – Customer<br>3 – Other Member<br>4 – Floor Broker   |

## Buttons

The following table gives a description of the *Order Entry* window buttons.

| Button   | Description  |
|--|--|
| <br> | <ul style="list-style-type: none"> <li>Indicates Buy or Sell status of the order</li> <li>To enter a buy (Bid) order, the word <i>Buy</i> should display.</li> <li>To enter a sell (Ask) order, the word <i>Sell</i> should display.</li> <li>Pressing the <b>Buy/Sell</b> button changes the order from buy to sell, and vice versa.</li> </ul> Pressing the <b>Buy/Sell</b> button does not enter the order into the system. |
|   | <ul style="list-style-type: none"> <li>Enters the order and closes the window.</li> </ul> <b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.   |
|   | <ul style="list-style-type: none"> <li>Enters the order and continues to display all fields filled with information from the last entered order.</li> <li>When an order is submitted via <i>Apply</i> the cursor jumps from the <i>Apply</i> button to the <i>Submit</i> button</li> </ul> <b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.   |
|   | <ul style="list-style-type: none"> <li>Closes the <i>Order Entry</i> window.</li> </ul>  |

**Keyboard Usage** The <ALT>+<B> can be used to *Submit* an order, the <ALT>+<Y> can be used to *Apply* an order while the <ALT>+<C> can be used to close the window without any further action.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button. The <TAB> key features become especially important in the *Order Entry* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the <ENTER> key to execute the specific function of the button. For example, if the <Submit> or <Apply> button is outlined in the *Order Entry* window, the user can press the <ENTER> key to enter an order.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

The <ENTER> key CAN be pressed to enter an order, once all required fields are filled even if the default button is not highlighted.

The up and down arrows on the keyboard can also be used to fill in and/or modify the *Quantity, Limit and Validity* fields.

**Message Box** There is one message box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Order Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7.2

### Rapid Order Entry



Open the *Rapid Order Entry* window by

- selecting *Rapid Order Entry* from the *Trading* menu in the *Main Menu*
- or
- pressing **<CTRL+R>**.

DEV: AI JAN03 - Rapid Order Entry

Window Select Order Help

Bid LstPrc Ask

Delete All

Overview...

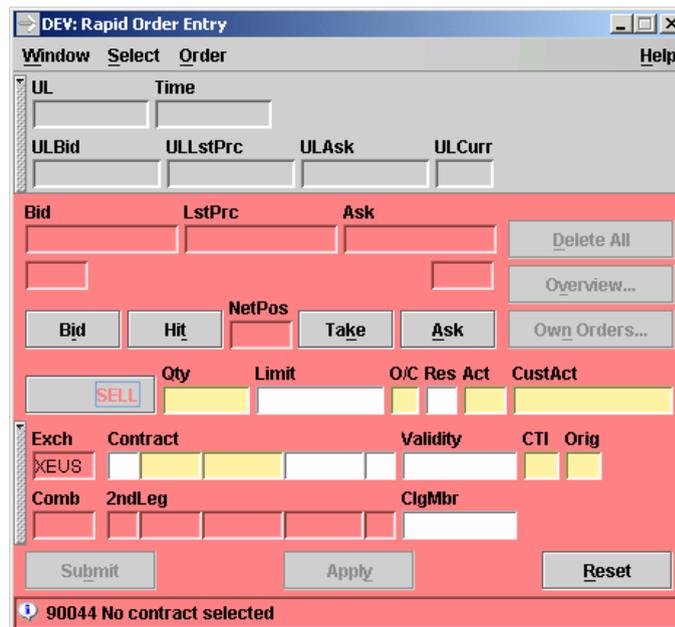
Bid Hit NetPos Take Ask Own Orders...

SELL Qty Limit O/C Res Act CustAct

Submit Apply Reset

Book: 8 Executed: 0 Cancelled: 0 OrdNo: 277163432

*Rapid Order Entry: Only Main Area is shown*



*Rapid Order Entry with both panels expanded*

## Window Description

The *Rapid Order Entry* window allows the user to enter futures, options and combination orders. A user may open multiple *Rapid Order Entry* windows. This provides the user with rapid order entry capability for numerous contracts or combinations.

**Note:** The *Rapid Order Entry* window does not necessarily provide all fields that are required to enter an order. This depends on the saved window configuration and whether the *Order Entry Panel* is opened.

- represents one contract or combination while combining overview and order entry functions
- provides hit-and take functionality as well as dynamic updates
- displays net position, which enables the user to configure a list of contracts for continuous computation and tracking on a single trading day as specified in the Net Position Configuration window.
- provides access to the Contract Overview and Combination Overview windows so the user can view detailed order book information for a selected contract. This includes the last traded price and quantity as well as statistical data for the selected contract on the current trading day. In addition, the user has direct access to view the market depth for the selected contract.
- provides access to the Own Order Overview window so the user can view information about orders of the user's own subgroup for the respective contract.
- The panel expand button area: If one of the two optional areas of the new ROE is collapsed, the panel expand button area is shown which is basically an area of about 10 pixel height

that contains thin horizontal buttons to expand the respective collapsed panel. The buttons inside this area are left aligned. Tooltips on these buttons display the name of the panel that can be expanded with the respective button (“Underlying” and “Order Entry Fields”).

- The main area of the Rapid Order Entry: This area provides the main functionality of the ROE window. Order are entered taking full advantage of the given market information and shortened by buttons corresponding to the trading intention. The best bid and best ask prices in the *Bid* and *Ask* fields represent inside market information. These fields are automatically updated to represent market availability for the contract at respective limits. As a result, the *Rapid Order Entry* window represents an overview window. A change in *Bid*, *LstPrc* or *Ask* fields is highlighted by a color change, as specified in the *Color Selection* window. If a default quantity was specified in the *Limit/Quantity Configuration* window, the *Qty* field is pre-filled with the specified quantity. Although the *Limit* field may be pre-filled with either the value from the *Bid* or *Ask* fields, it can be modified.
- The optional Underlying panel: By default this panel is shown but the user can collapse this panel with the panel toggle button on the left side. This panel shows the price information for an Underlying, if there is one available for the selected contract.
- The optional additional order entry fields area: This area contains fields that are not shown by default in the ROE but are necessary to provide additional order details like in OE / FOE. These fields are not only shown, the user can enter all the data directly in the ROE. This panel contains the missing order entry fields from the main area of the ROE.

**Window  
Functionality**

Once the *Rapid Order Entry* window is opened, a user can execute a trade just by pressing two buttons.

For example, pressing the *Hit* button formats a sell order and fills the *Limit* field with the best bid price. Should a default quantity be specified in the *Qty* field, the user only has to press the *Submit* button to enter the order, which will at least partly match the order containing the best bid price.

Similarly, pressing the *Take* button formats a buy order and fills the *Limit* field with the best ask price. Should a default quantity be specified in the *Qty* field, the user only has to press the *Submit* button to submit the order, which at least partly matches the order containing the best ask price.

Once the order entry fields are filled, clicking the *Apply* button enters the order and displays a confirmation or error message in the message box. Clicking the *Submit* button does the same but also clears the *Limit* field.

Upon entering a limit order by clicking *Apply* or *Submit*, the system checks whether the entered price limit is allowed with regard to the tick size as defined in the product specifications. If the limit exceeds the pre-defined range around the last trade price, the user receives a warning message in the message box at the bottom of the window. After double-checking the validity of the order, clicking *Apply* or *Submit* again sends the order through.

If a sell order is matched and a trade is executed, the *BidQty* field is reduced by the number of orders that were matched. If a buy order is matched and a trade executed, the *AskQty* field is reduced by the number of orders that were matched.

**Selecting Data**

The *Rapid Order Entry* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a contract must be selected by the following method:

| Method   | Result                                      |
|--|---|
| Single left click on <i>Contract</i> in the <i>Select</i> menu | Opens the <i>Contract Selection</i> window. |

**Menus**

The following table describes the menus of the *Rapid Order Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>  |
|        | Clear Settings    | Clears previously saved settings                      |           |

| Menu   | Related Menu Item | Function   | Short Cut  |
|--------|-------------------|--|------------|
|        | Close             | Closes the window.                                 | <Shift+F4> |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.        |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.           |            |
| Order  | Own Orders...     | Opens the <i>Own Order Overview</i> window.        |            |
|        | Overview...       | Opens the <i>Contract Overview</i> window.         |            |
|        | Order Entry...    | Opens the <i>Order Entry</i> window.               |            |
|        | Delete All        | Opens the <i>Delete Order Confirmation</i> window. |            |
| Help   | On this window... | Opens the <i>Help</i> window                       | <F1>       |

**Display Fields** The following is a description of the display fields found in the *Rapid Order Entry* window.

Displayed fields of the Underlying panel:

| Field    | Field Name                | Description  |
|----------|---------------------------|--|
| UL       | Underlying Identification | The Name and the exchange of the underlying  |
| Time     | Time                      | The transaction time of the last trade for that underlying.  |
| ULBid    | Underlying Last Bid       | The accumulated quantity of all orders with the best bid limit currently available in the market for that underlying |
| ULLstPrc | Underlying Last Price     | Last traded price of the underlying  |
| ULAsk    | Underlying Last Ask       | The accumulated quantity of all orders with the best ask limit currently available in the market for that underlying |

## Displayed fields of the main Rapid Order Entry

| Field  | Field Name   | Description  |
|--------|--------------|--|
| Bid    | Bid          | Best market bid limit price  |
| BidQty | Bid Quantity | Best bid quantity is displayed in the field below Bid  |
| LstPrc | Last Price   | Last traded price  |
| Ask    | Ask          | Best market ask limit price  |
| AskQty | Ask Quantity | Best ask quantity is displayed in the field below Ask  |
| NetPos | Net Position | Displays the current net position<br><br><b>Note:</b> Initially, the net position field displays the net position specified for the contract in the <i>Net Position Configuration</i> window. The net position is calculated for all trades of a trader for the day including the starting position. |

## Displayed fields of the Order Entry Fields panel:

| Fields   | Field Name                     | Description   |
|----------|--------------------------------|---|
| Exch     | Exchange                       | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract                       | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| Validity | Expiration of order            | <ul style="list-style-type: none"> <li>GFD - Good for Day (default)</li> <li>GTD – Good till Date</li> <li>GTC – Good till Cancelled</li> <li>Using the up or down arrow key will fill the field with a date</li> </ul>             |
| CTI      | Customer Transaction Indicator | Required field<br>Valid Customer Transaction Indicators:<br>1 – Own Account<br>2 – Proprietary<br>3 – On Behalf of Other Members<br>4 – Other Customer  |
| Origin   | Clearing details               | Required field<br>Valid Origin Codes:<br>1 – Customer<br>2 – Non – Customer<br>3 – Other Member<br>4 – Floor Broker   |

| Fields                    | Field Name                   | Description  |
|---------------------------|------------------------------|--|
| Comb                      | Combination order            | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>  |
|                           |                              | <b>Futures</b>   |
|                           |                              | SPD   Calendar spread  |
|                           |                              | <b>Options</b>   |
|                           |                              | BUL   Vertical Bull Spread   |
|                           |                              | BER   Vertical Bear Spread   |
|                           |                              | BLT   Bull Time Spread   |
|                           |                              | BRT   Bear Time Spread   |
|                           |                              | STD   Straddle   |
|                           |                              | STG   Strangle   |
| CNV   Conversion/Reversal |                              |  |
| 2ndLeg                    | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price and version number</li> </ul> |
| ClgMbr                    | Clearing member firm         | <ul style="list-style-type: none"> <li>Identifies the take-up member for an order specified as pre-designated for give-up</li> <li>Required if G2 account</li> </ul>   |

**Entry Fields**

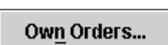
The following is a description of the entry fields found in the *Rapid Order Entry* window.

| Field | Field Name           | Description  |
|-------|----------------------|--|
| Qty   | Quantity             | <ul style="list-style-type: none"> <li>Pre-filled with a default quantity if the user configured Default Quantity Setting in the <i>Limit/Quantity Configuration</i> window</li> <li>Using the up or down arrow key will fill the field with a quantity</li> <li>Supports a maximum quantity of 9,999.</li> </ul>  |
| Limit | Limit price          | <ul style="list-style-type: none"> <li>Required for combination and stop orders</li> <li>Market Orders - leave limit field empty</li> <li>Pop-up list displays defined increments when user has defined limit increments in the <i>Limit/Quantity Configuration</i> window</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul> |
| O/C   | Open/Close indicator | <ul style="list-style-type: none"> <li>Code used to post matched trade to position</li> <li>Valid Open/Close Indicators: <ul style="list-style-type: none"> <li>O – Open</li> <li>C – Close</li> <li>R – Simultaneously close front month and open back month position for futures combination</li> </ul> </li> </ul>  |

| Field              | Field Name                                | Description   |
|--------------------|---|---|
| Res                | Restricted order type                     | <ul style="list-style-type: none"> <li>This is a mandatory field for option combination orders.</li> <li>Valid Restriction Codes:<br/>I – IOC (Immediate or Cancel) Valid for futures and option combinations<br/>Default value for options combinations<br/><br/>F – FOK (Fill or Kill)<br/>Valid for options only<br/><br/>S – Stop<br/>Valid for single leg futures only</li> </ul>  |
| Act<br><br>CustAct | Account Type<br><br>Customer account name | <p><i>Act</i> requirements:</p> <ul style="list-style-type: none"> <li>Use A1 (default)</li> <li>Use G1 for a give-up and no house number for multi-firm give-ups</li> <li>Use G2 for a give-up with a house number for single firm give-ups</li> <li>Use P1 /2 for a proprietary account</li> <li>Required field</li> <li>Identifies customer account</li> <li>Pop-up list displays accounts defined in <i>Account Configuration</i> window</li> <li>If the user selects a predefined account, the system fills in the respective account information</li> </ul> |

**Buttons**

The following table gives a description of the *Rapid Order Entry* window buttons.

| Button   | Description  |
|--|--|
|   | Formats a buy order and inserts the best bid limit price in the <i>Limit</i> field   |
|   | Formats a sell order and inserts the best bid limit price in the <i>Limit</i> field<br><br><b>Note:</b> The system does not treat Hit orders as Immediate or Cancel (IOC) unless the user has saved the Immediate or Cancel restriction in the <i>Fast Order Entry</i> window configuration. When the user single left clicks the Submit or Apply button for a Hit without the IOC restriction, the <i>Eurex US @X-ceed Trading</i> platform fills what it can and writes the remaining balance to the order book.   |
|   | Formats a buy order and inserts the best sell limit price in the <i>Limit</i> field<br><br><b>Note:</b> The system does not treat Take orders as Immediate or Cancel (IOC) unless the user has saved the Immediate or Cancel restriction in the <i>Fast Order Entry</i> window configuration. When the user single left clicks the Submit or Apply button for a Take without the IOC restriction, the <i>Eurex US @X-ceed Trading</i> platform fills what it can and writes the remaining balance to the order book. |
|   | Formats a sell order and inserts the best sell limit price in the <i>Limit</i> field   |
| <br> | <ul style="list-style-type: none"> <li>Indicates Buy or Sell status of the order</li> <li>To enter a buy (Bid) order, the word <i>Buy</i> should display.</li> <li>To enter a sell (Ask) order, the word <i>Sell</i> should display.</li> <li>Pressing the <b>Buy/Sell</b> button changes the order from buy to sell, and vice versa.</li> <li>Pressing the <b>Buy/Sell</b> button does not enter the order into the system.</li> </ul>  |
|   | <ul style="list-style-type: none"> <li>Enters the order and leaves window open</li> <li>Clears the <i>Limit</i> field only</li> </ul> <b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.   |
|   | <ul style="list-style-type: none"> <li>Enters the order</li> <li>Continues to display <i>Limit</i>, <i>Qty</i> and <i>CustAct</i> fields filled with information from the last entered order.</li> </ul> <b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.   |
|   | Clears all fields and/or restores the saved settings   |
|   | Deletes all the subgroup's orders for the selected contract  |
|   | Displays the <i>Contract Overview</i> or <i>Combination Overview</i> window for the selected contract  |
|   | Displays the <i>Own Overview</i> window with all of the subgroup's orders for the selected contract.   |

**Keyboard Usage** The **<ALT>+<B>** can be used to *Submit* an order, the **<ALT>+<Y>** can be used to *Apply* an order while the **<ALT>+<R>** can be used to clear the fields or reset the window to its saved settings.

The **<TAB>** key can be used to move the cursor from field to field, field to button and/or button to button. The **<TAB>** key features become especially important in the *Rapid Order Entry* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the **<ENTER>** key to execute the specific function of the button. For example, if the *<Submit>* or *<Apply>* button is outlined in the *Rapid Order Entry* window, the user can press the **<ENTER>** key to enter an order. The **<SHIFT>+<TAB>** moves the cursor back to the previous field and/or button.

The **<ENTER>** key CAN be pressed to enter an order, once all required fields are filled even if the default button is not highlighted.

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Rapid Order Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7.3

## Fast Order Entry



Open the *Fast Order Entry* window by

- logging into the *Eurex US @X-ceed Trading* platform: along with the *Main Menu* and the *Message Log* window, the *Fast Order Entry* window opens automatically
- selecting the *Fast Order Entry* window from the desktop
- Single left-clicking on any field in the *Market Overview* List Box opens and populates the *Fast Order Entry* window with the values from the selected contract
- selecting from the *Trading* menu of the *Main Menu* the *Fast Order Entry* brings the window with its actual content to the front

Or

- pressing **<F6>**.

| Exch | Contract            | Qty | Limit | O/C Res Act | Validity | OrdNo | Curr |
|------|---------------------|-----|-------|-------------|----------|-------|------|
| XEUS | C OAI FEB03 12300 0 | 100 | 12000 | O F A1      |          |       | USD  |

Comb: [ ] 2ndLeg: [ ] OCI: [ ] ClgMbr: [ ] CustAct: DEMO CTI: 1 Orig: 1

Submit Apply Reset

*Fast Order Entry*

**Window  
Description**

The *Fast Order Entry* window provides the user with continuous order entry capability since the window can never be closed - it is the fastest way to get an order into the market for a possible match. Within the Market Overview, Contract Overview, Combination Overview and Combination Quote Overview windows, clicking on any field in the List Box populates the Fast Order Entry window with information specific to the selected contract. The Buy/Sell toggle button is set to represent the counterparty for the order in these four overview windows. The background color of the Fast Order Entry window is blue for a buy and/or red for a sell order.

Additionally, if a default quantity has been set in the Limit/Quantity Configuration window for a specific contract, the Qty field is automatically filled as well.

An order without defined limit is entered as a market order. A limit must be specified in the applicable fraction's display format. When an entered order is not immediately matched and it improves the market, it is displayed in the Market Overview window. An order entered based on an existing order, whereby the limit of the newly entered order is different from the one shown in the Market Overview window, the limit change is indicated by a change in color of that specific value.

If a limit entered for an order is above (buy orders) or below (sell orders) a certain range of the last trade price, a warning message is displayed within the message bar ("PRICE NOT REASONABLE"). After double-checking the price of the order, pressing Submit or Apply again will enter the order.

Entry of combination orders for "give-up" accounts (G1, G2) is allowed. Both Spreads for Futures as all Option combination types are allowed.

**Fast Order Entry  
vs. Order Entry**

There are eight differences distinguishing the *Fast Order Entry* window from the *Order Entry* window.

1. The *Fast Order Entry* window is opened as soon as the user is logged into the *Eurex US @X-ceed Trading platform*.
2. The *Fast Order Entry* window remains open at all times and may not be closed. Therefore, instead of the **Cancel** button that closes the *Order Entry* window without any further actions, the *Fast Order Entry* window contains a **Reset** button, which clears the fields of the order information and returns to the saved settings. In case no settings were saved, the fields remain blank.
3. The user can open multiple *Order Entry* windows but only one *Fast Order Entry* window.
4. Adding a new order or adding an order using an existing order in the *Own Order Overview* window opens only the *Order Entry* window, not the *Fast Order Entry* window.
5. Fields in the *Fast Order Entry* window automatically update when the user clicks on a field in the *Contract Overview* or *Market Overview* windows; the *Order Entry* window does not.

**Menus**

The following table describes the menus of the *Fast Order Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>  |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.           |           |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.              |           |
| Help   | On this window... | Opens the <i>Help</i> window.                         | <F1>      |

**Entry Fields**

The following table gives a description of the *Fast Order Entry* window entry fields. The fields are identical to the ones in the *Order Entry* window.

| Fields   | Field Name           | Description   |
|----------|----------------------|---|
| Exch     | Exchange             | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract             | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>   |
| Qty      | Quantity             | <ul style="list-style-type: none"> <li>Pre-filled with a default quantity if the user configured Default Quantity Setting in the <i>Limit/Quantity Configuration</i> window</li> <li>Using the up or down arrow key will fill the field with a quantity</li> <li>Supports a maximum quantity of 9,999.</li> </ul>   |
| Limit    | Limit price          | <ul style="list-style-type: none"> <li>Required for combination and stop orders</li> <li>Market Orders - leave limit field empty</li> <li>Pop-up list displays defined increments when user has defined limit increments in the <i>Limit/Quantity Configuration</i> window.</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul> |
| O/C      | Open/Close indicator | <ul style="list-style-type: none"> <li>Code used to post matched trade to position</li> <li>Valid Open/Close Indicators: <ul style="list-style-type: none"> <li>O – Open</li> <li>C – Close</li> <li>R – Rollover : simultaneously close front month and open back month position for futures combination</li> </ul> </li> </ul>                                |

| Fields   | Field Name                   | Description   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
|----------|------------------------------|---|---------|--|-----|-----------------|---------|--|-----|----------------------|-----|----------------------|-----|------------------|-----|------------------|-----|----------|-----|----------|-----|---------------------|
| Res      | Restricted order type        | <ul style="list-style-type: none"> <li>This is a mandatory field for option combination orders.</li> <li>Valid Restriction Codes:<br/>I – IOC (Immediate or Cancel) Valid for futures and option combinations<br/>Default value for options combinations<br/><br/>F – FOK (Fill or Kill)<br/>Valid for options only<br/><br/>S – Stop<br/>Valid for single leg futures only</li> </ul>  |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| Act      | Account Type                 | <p><i>Act</i> requirements:</p> <ul style="list-style-type: none"> <li>Use A1 (default)</li> <li>Use G1 for a give-up and no house number for multi-firm give-ups</li> <li>Use G2 for a give-up with a house number for single firm give-ups</li> <li>Use P1 /2 for a proprietary account</li> </ul> <p><b>Note:</b> Users cannot enter spread orders using a Give-Up account.</p>  |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| Validity | Expiration of order          | <ul style="list-style-type: none"> <li>GFD - Good for Day (default)</li> <li>GTD – Good till Date</li> <li>GTC – Good till Cancelled</li> <li>Using the up or down arrow key will fill the field with a date</li> </ul>   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| OrdNo    | Order number                 | <ul style="list-style-type: none"> <li>System assigned number when order is entered into system</li> <li>Identifies the order.</li> </ul>   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| Curr     | Currency                     | <ul style="list-style-type: none"> <li>Currency code for selected product</li> <li>This is a display <u>only</u> field and is filled by the system.</li> </ul>  |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| Comb     | Combination order            | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul> <table border="1"> <thead> <tr> <th colspan="2">Futures</th> </tr> </thead> <tbody> <tr> <td>SPD</td> <td>Calendar spread</td> </tr> <tr> <th colspan="2">Options</th> </tr> <tr> <td>BUL</td> <td>Vertical Bull Spread</td> </tr> <tr> <td>BER</td> <td>Vertical Bear Spread</td> </tr> <tr> <td>BLT</td> <td>Bull Time Spread</td> </tr> <tr> <td>BRT</td> <td>Bear Time Spread</td> </tr> <tr> <td>STD</td> <td>Straddle</td> </tr> <tr> <td>STG</td> <td>Strangle</td> </tr> <tr> <td>CNV</td> <td>Conversion/Reversal</td> </tr> </tbody> </table> | Futures |  | SPD | Calendar spread | Options |  | BUL | Vertical Bull Spread | BER | Vertical Bear Spread | BLT | Bull Time Spread | BRT | Bear Time Spread | STD | Straddle | STG | Strangle | CNV | Conversion/Reversal |
| Futures  |                              |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| SPD      | Calendar spread              |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| Options  |                              |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| BUL      | Vertical Bull Spread         |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| BER      | Vertical Bear Spread         |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| BLT      | Bull Time Spread             |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| BRT      | Bear Time Spread             |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| STD      | Straddle                     |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| STG      | Strangle                     |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| CNV      | Conversion/Reversal          |   |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price and version number</li> </ul>  |         |  |     |                 |         |  |     |                      |     |                      |     |                  |     |                  |     |          |     |          |     |                     |

| Fields  | Field Name                     | Description   |                               |
|---------|--------------------------------|---|-------------------------------|
| OCI     | Option combination indicator   | <ul style="list-style-type: none"> <li>Required for combinations</li> <li>Specifies which order to match against:</li> </ul>  |                               |
|         |                                | Symbol  | Book                          |
|         |                                | B   | Regular                       |
|         |                                | Q   | Option Combination Quote Book |
| ClgMbr  | Clearing member firm           | <ul style="list-style-type: none"> <li>Identifies the take-up member for an order specified as pre-designated for give-up</li> <li>Required if G2 account</li> </ul>  |                               |
| CustAct | Customer                       | <ul style="list-style-type: none"> <li>Required field</li> <li>Identifies customer account</li> <li>Pop-up list displays accounts defined in <i>Account Configuration</i> window</li> <li>If the user selects a predefined account, the system fills in the respective account information</li> </ul> |                               |
| CTI     | Customer Transaction Indicator | Required field<br>Valid Customer Transaction Indicators:<br>1 – Own Account<br>2 – Proprietary<br>3 – On Behalf of Other Members<br>4 – Other Customer  |                               |
| Origin  | Clearing details               | Required field<br>Valid Origin Codes:<br>1 – Customer<br>2 – Non – Customer<br>3 – Other Member<br>4 – Floor Broker   |                               |

## Buttons

The following table gives a description of the *Fast Order Entry* window buttons. The *Reset* button is the only difference to the above given button description of the *Order Entry* window.

| Button   | Description   |
|--|---|
| <br> | <ul style="list-style-type: none"> <li>Indicates Buy or Sell status of the order</li> <li>To enter a buy (Bid) order, the word <i>Buy</i> should display.</li> <li>To enter a sell (Ask) order, the word <i>Sell</i> should display.</li> <li>Pressing the <b>Buy/Sell</b> button changes the order from buy to sell, and vice versa.</li> <li>Pressing the <b>Buy/Sell</b> button does not enter the order into the system.</li> </ul> <p>If the user has opened the <i>Fast Order Entry</i> window by single clicking on a price or quantity in the <i>Market Overview List Box</i>, the <b>Buy/Sell</b> button is automatically set to the counter side.</p> |
|   | <ul style="list-style-type: none"> <li>Enters the order and clears out the <i>Contract, Qty and Limit</i> fields</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>   |

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Enters the order and continues to display all fields filled with information from the last entered order.</li> </ul> <p><b>Note:</b> The <i>Apply</i> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li>Clears all fields and/or restores the saved settings</li> </ul>   |

**Keyboard Usage** The <ALT>+<B> can be used to *Submit* an order, the <ALT>+<Y> can be used to *Apply* an order while the <ALT>+<R> can be used to clear the fields or reset the window to its saved settings.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button. The <TAB> key features become especially important in the *Fast Order Entry* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the <ENTER> key to execute the specific function of the button. For example, if the <Submit> or <Apply> button is outlined in the *Fast Order Entry* window, the user can press the <ENTER> key to enter an order.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

The <ENTER> key CAN be pressed to enter an order, once all required fields are filled even if the default button is not highlighted.

The up and down arrows on the keyboard can also be used to fill in and/or modify the *Quantity*, *Limit* and *Validity* fields.

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Fast Order Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7.4

## Quote Entry



Open the *Quote Entry* window

- by selecting *Quote Entry* from the *Trading* menu in the *Main Menu*
- by double left-clicking on the *CQRI* or *PQRI* column in the *Market Overview* window, which opens the *Quote Entry* window, pre-filled with the corresponding values.
- by single right clicking in *Market Overview*, *Contract Overview* or *Combination Quote Overview* window and selecting *Add Quote* from the pop up menu

or

- by pressing **<F3>**.

| Window  |      | Select    | Help                |           |
|---------|------|-----------|---------------------|-----------|
| Exch:   | XEUS | Contract: | P OAI FEB03 12900 0 |           |
| Comb:   | BER  | 2ndLeg:   | P OAI FEB03 11900 0 |           |
| Bid:    | 136  | Ask:      | 140                 | Act: M1   |
| BidQty: | 150  | AskQty:   | 250                 | Curr: USD |

Submit Apply Cancel

i BID/ASK: 0/0 EXECUTED, 150/250 BOOKED

*Quote Entry*

**Window  
Description**

The *Quote Entry* window enables a user to enter quotes for futures, options and/or combinations based on what access rights the user has been assigned by the Security Coordinator or Master Terminal Operator.

Only one quote per contract per subgroup is allowed. If a second quote from the same subgroup is entered, the old quote is overwritten. If a quote exists and a user from another subgroup enters a quote for the same product, the existing quote will remain in the order book and the new quote is also posted in the order book. A user cannot modify a quote once the quote is submitted into the system, but it can be deleted.

If entering futures quotes, users can provide a bid limit, an ask limit or both. If entering options quotes, users are required to enter both a bid and an ask limit at the same time. If entering a combination quote, both a bid and ask limit are entered at the same time. The entered quote is treated as separate but linked orders. The two orders differ in their buy/sell indicator, limit price, quantity and order number. The maximum spread between the bid and ask price is defined by *Eurex US Market Operations*

The only valid accounts in the window are M1 and M2 (see section **Account Types** for CTI/Origin combinations).

If the *Quote Entry* window is opened from the *Market Overview* window, it is pre-filled with the contract selected from the *Market Overview* window. If the *Quote Entry* window is opened from the *Quote Request* window, it is pre-filled with the contract, the type of quote requested (buy, sell or both) and quantity. The user can always modify these fields even if they pre-fill with information. The validity of a quote is Good-for-Day (GFD).

All quotes are displayed in the *Own Quote Overview* window. Also, the best bid and the best ask quotes are displayed in the *Market Overview* window. In addition, options and futures single leg quotes are displayed in the *Contract Overview* window, futures combination quotes are displayed in the *Combination Overview* window, and option combination quotes are displayed in the *Combination Quote Overview* window.

**Eurex US Quote  
Entry**

Eurex US users are not required to respond to futures quote requests but they can respond with a futures order from an order entry ticket. Also, users can be set-up to enter futures quotes from the *Quote Entry* window.

Eurex US users are not required to respond to options quote requests but they can respond with an options order from an order entry ticket. All users can enter option quotes from the *Quote Entry* window as long as they do not have access to the *Quote Request Entry* window.

**Selecting Data** The *Quote Entry* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a contract must be selected by using one of the following methods:

| Method   | Result   |
|--|--|
| Single right click in the <i>Product</i> field within the <i>Contract</i> field group                      | Displays a pop up list with all available products   |
| Single left click on <i>Contract</i> in the <i>Select</i> menu   | Opens the <i>Contract Selection</i> window.  |
| Single right mouse click in the <i>Market Overview</i> window on the <i>CQRI</i> or the <i>PQRI</i> column | Opens the <i>Quote Entry</i> window pre-filled with the Contract and possibly, the Quantity. |
| Single right mouse click in the <i>Market Overview</i> window on any cell in the List Box                  | Opens the <i>Quote Entry</i> window pre-filled with the Contract.                            |

**Menus** The following table describes the menus of the *Quote Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>   |
|        | Clear Settings    | Clears previously saved settings                      |            |
|        | Close             | Closes the window.                                    | <Shift+F4> |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.           |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.              |            |
| Help   | On this window... | Opens the <i>Help</i> window                          | <F1>       |

**Entry Fields** The following table gives a description of the *Quote Entry* window entry fields.

| Field    | Field Name                   | Description  |
|----------|------------------------------|--|
| Exch     | Exchange                     | Exchange identifier  |
| Contract | Contract                     | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike, version number</li> </ul>                                |
| Comb     | Combination order type       | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Indicates combination type</li> </ul>  |
|          |                              | <b>Futures</b>   |
|          |                              | SPD   Calendar Spread  |
|          |                              | <b>Options</b>   |
|          |                              | BUL   Vertical Bull Spread   |
|          |                              | BER   Vertical Bear Spread   |
|          |                              | BLT   Bull Time Spread   |
|          |                              | BRT   Bear Time Spread   |
|          |                              | STD   Straddle   |
|          |                              | STG   Strangle   |
|          |                              | CNV   Conversion/Reversal  |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>                  |
| Bid      | Bid                          | <ul style="list-style-type: none"> <li>Bid limit price</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul>   |
| Ask      | Ask                          | <ul style="list-style-type: none"> <li>Ask limit price</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul> <p><b>Note:</b> If the user enters both a bid and ask limit, the ask limit must be higher than the bid limit.</p> |
| BidQty   | Bid quantity                 | <ul style="list-style-type: none"> <li>Bid quantity</li> <li>Using the up or down arrow key will fill the field with a quantity</li> </ul>   |
| AskQty   | Ask quantity                 | <ul style="list-style-type: none"> <li>Ask quantity</li> <li>Using the up or down arrow key will fill the field with a quantity</li> </ul>   |

| Field | Field Name | Description  |
|-------|------------|--|
| Act   | Account    | <ul style="list-style-type: none"> <li>Indicates selected account type of quote</li> </ul> <p>For Futures, M1/M2 account codes will map to Eurex US CTI and Origin codes:<br/> M1: CTI – 1 Origin – 1<br/> M2: CTI – 1 Origin – 2</p> <p>For Options, M1/M2 account codes will map to Eurex US CTI and Origin codes:<br/> M1: CTI – 1 Origin – 4<br/> M2: CTI – 1 Origin – 3</p> |
| Curr  | Currency   | Currency code for product  |

## Buttons

The following table gives a description of the *Quote Entry* window buttons.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Enters the quote and closes the <i>Quote Entry</i> window</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>  |
|  | <ul style="list-style-type: none"> <li>Enters the quote and continues to display all fields filled with information from the last entered quote.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Quote Entry</i> window without any further action.</li> </ul>   |

---

**Keyboard Usage** The <ALT>+<B> can be used to *Submit* a quote, the <ALT>+<Y> can be used to *Apply* a quote while the <ALT>+<C> can be used to close the window without any further action.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button. The <TAB> key features become especially important in the *Quote Entry* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the <ENTER> key to execute the specific function of the button. For example, if the <Submit> or <Apply> button is outlined in the *Quote Entry* window, the user can press the <ENTER> key to enter a quote. If the <Apply> button is the default button and the user holds down the <ENTER> key, the user will not continuously enter quotes. This is different compared to the order entry and request windows because the system only allows one quote per contract per subgroup.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

The <ENTER> key CAN be pressed to enter a quote, once all required fields are filled even if the default button is not highlighted.

The up and down arrows on the keyboard can also be used to fill in and/or modify the *Bid*, *Ask* and *Quantity* fields.

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Quote Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7.5

## Quote Request Entry



Open the *Quote Request Entry* window

- by selecting *Quote Request Entry* from the *Trading* menu of the *Main Menu*
- by selecting *Add Quote Request* from the *Trading* menu in the *Market Overview*, *Contract Overview*, *Combination Overview* or *Combination Quote Overview* window
- by single right clicking in *Market Overview*, *Contract Overview*, or *Combination Quote Overview* and selecting *Quote Request Entry* from the pop up menu

or

- by pressing **<F4>**.

*Quote Request Entry*

### Window Description

The *Quote Request Entry* window allows the user to enter a request for a quote in a specific contract in the *Eurex US @X-ceed Trading* platform.

Quote requests are displayed in two windows: *Quote Request Overview* and *Market Overview* in the *Quote Request Indicator* columns ("Q" in *PQRI* and/or *CQRI* column; for futures, the indicator appears in the *CQRI* column. Users can delete this display by selecting the cell corresponding to the quote request and choosing *Remove QRI* from the *Trading* menu or by single right mouse clicking on any cell and choosing *Remove QRI* from the pop-up menu.)

An automatic quote request is generated by the system when a market order for a futures contract and/or an option is entered and no price is available.

**Eurex US Quote Request Entry** Users can be set-up to enter quote requests for futures and futures combinations. For options, users can enter quote requests as long as they do not have access to the *Quote Entry* window. (See Security Coordinator or Master Terminal Operator for further details.) This does not apply to strategy combinations.

**Selecting Data** The *Quote Request Entry* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a contract must be selected by using one of the following methods:

| Method  | Result   |
|---|--|
| Single right click in the <i>Product</i> field within the <i>Contract</i> field group | Displays a pop up list of products in the default profile. |
| Single left click on <i>Contract</i> in the <i>Select</i> menu                        | Opens the <i>Contract Selection</i> window.                |

**Menus** The following table describes the menus of the *Quote Request Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>   |
|        | Clear Settings    | Clears previously saved settings                      |            |
|        | Close             | Closes the window.                                    | <Shift+F4> |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.           |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.              |            |
| Help   | On this window... | Opens the <i>Help</i> window                          | <F1>       |

**Entry Fields** The following table gives a description of the *Quote Request Entry* window entry fields.

| Field                     | Field Name                   | Description   |
|---------------------------|------------------------------|---|
| Exch                      | Exchange                     | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract                  | Contract                     | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| Buy/Sell                  | Buy/Sell indicator           | <ul style="list-style-type: none"> <li>This is a mandatory field.</li> <li>Specify whether the request is for buy, sell or buy and sell.</li> </ul>   |
| Comb                      | Combination order type       | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Indicates combination type</li> </ul>   |
|                           |                              | <b>Futures</b>  |
|                           |                              | SPD   Calendar Spread   |
|                           |                              | <b>Options</b>  |
|                           |                              | BUL   Vertical Bull Spread  |
|                           |                              | BER   Vertical Bear Spread  |
|                           |                              | BLT   Bull Time Spread  |
|                           |                              | BRT   Bear Time Spread  |
|                           |                              | STD   Straddle  |
|                           |                              | STG   Strangle  |
| CNV   Conversion/Reversal |                              |   |
| 2ndLeg                    | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price</li> </ul>         |
| Qty                       | Quantity                     | <ul style="list-style-type: none"> <li>This field is optional.</li> <li>Using the up or down arrow key will fill the field with a quantity.</li> </ul>  |

**Buttons**

The following table gives a description of the *Quote Request Entry* window buttons.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Enters the quote request and closes the <i>Quote Request Entry</i> window</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>  |
|  | <ul style="list-style-type: none"> <li>Enters the quote request and continues to display all fields filled with information from the last entered quote request.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Quote Request Entry</i> window</li> </ul>   |

**Keyboard Usage**

The <ALT>+<B> can be used to *Submit* a quote request,

the <ALT>+<Y> can be used to *Apply* a quote request while

the <ALT>+<C> can be used to close the window without any further action..

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Quote Request Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7.6

## Cross Request Entry



Open the *Cross Request Entry* window by

- displaying the *Main Menu* and selecting *Cross Request Entry* from the *Trading* menu
- selecting *Add Cross Request* from the *Trading* menu in the *Market Overview*, *Contract Overview* or *Combination Overview* window
- single right clicking in the List Box in the *Market Overview*, *Contract Overview*, or *Combination Overview* window and selecting *Cross Request Entry* from the pop-up menu

or

- pressing **<F5>**.

DEY: Cross Request Entry

Window Select Help

Exch: XEUS Contract: DU SEP03

Comb: 2ndLeg:

Buy  Sell  Buy/Sell Qty: 500

Submit Apply Cancel

00000 Successful completion

*Cross Request Entry*

**Window  
Description**

Users are required to enter a cross request to inform the market of their intentions to execute a cross trade. The *Cross Request Entry* window allows the user to enter the cross trade request for futures, options and combinations.

A cross trade is a trade against an order in-house where the trades are for different account owners or it is a **pre-arranged trade** between two different houses.

As soon as a cross request is entered into the *Eurex US @X-ceed Trading* platform, all users have the opportunity to enter corresponding orders (or quotes, depending on the product and status of the user).

After entering the cross request, the crosser(s) may only enter the matching orders or quotes, depending on the product or status of the user, within a certain timeframe.

There is a minimum amount of time the crosser(s) must wait before entering matching orders/quotes, and there is a maximum amount of time the market user can wait before the cross request expires. The timeframes are specified by the exchange.

The user initiating the cross request must wait 15 seconds before entering a matching options order or quote and 5 seconds before entering a matching futures order or quote.

An options cross request will expire 75 seconds after the cross request was sent to the market; a futures cross request will expire 35 seconds after the request was sent to the market.

**Selecting Data**

If the *Cross Request Entry* window is opened from the *Market Overview* window, it is pre-filled with the contract selected from the *Market Overview* window.

The *Cross Request Entry* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a contract must be selected by using one of the following methods:

| Method  | Result   |
|---|--|
| Single right click in the <i>Product</i> field within the <i>Contract</i> field group | Displays a pop-up list with all available products in the default profile. |
| Single left click on <i>Contract</i> in the <i>Select</i> menu                        | Opens the <i>Contract Selection</i> window.                                |

**Menus**

The following table describes the menus of the *Cross Request Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>   |
|        | Clear Settings    | Clears previously saved settings                      |            |
|        | Close             | Closes the window.                                    | <Shift+F4> |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.           |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.              |            |
| Help   | On this window... | Opens the <i>Help</i> window                          | <F1>       |

**Entry Fields**

The following table gives a description of the *Cross Request Entry* window entry fields.

| Fields   | Field Name                   | Description   |
|----------|------------------------------|---|
| Exch     | Exchange                     | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract                     | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version</li> </ul>              |
| Comb     | Combination order            | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>The only possible combination is for a calendar time spread (SPD)</li> <li>Combination cross requests are not possible for option combinations</li> </ul> |
| Buy/Sell | Buy/Sell                     | <ul style="list-style-type: none"> <li>The user is required to specify whether the cross request is for a buy, a sell or a buy/sell</li> <li>The default value is Buy/Sell</li> </ul>   |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration month and year</li> </ul>  |

| Fields | Field Name | Description  |
|--------|------------|--|
| Qty    | Quantity   | <ul style="list-style-type: none"> <li>This field is required.</li> <li>Using the up or down arrow key will fill the field with a quantity.</li> <li>Supports a maximum quantity of 9,999</li> </ul> |

### Buttons

The following table gives a description of the *Cross Request Entry* window buttons.

| Button  | Description  |
|---|--|
|    | <ul style="list-style-type: none"> <li>Enters the cross request and closes the <i>Cross Request Entry</i> window</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>  |
|  | <ul style="list-style-type: none"> <li>Enters cross request and continues to display all fields filled with information from the last entered cross request.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Cross Request Entry</i> window</li> </ul>   |

**Keyboard Usage** The **<ALT>+<B>** can be used to *Submit* a cross request, the **<ALT>+<Y>** can be used to *Apply* a cross request while the **<ALT>+<C>** can be used to close the window without any further action.

The **<TAB>** key can be used to move the cursor from field to field, field to button and/or button to button. The **<TAB>** key features become especially important in the *Cross Request Entry* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the **<ENTER>** key to execute the specific function of the button. For example, if the **<Submit>** or **<Apply>** button is outlined in the *Cross Request Entry* window, the user can press the **<ENTER>** key to enter a cross request.

The **<SHIFT>+<TAB>** moves the cursor back to the previous field and/or button.

The **<ENTER>** key CAN be pressed to enter a cross request, once all required fields are filled even if the default button is not highlighted.

The up and down arrows on the keyboard can also be used to fill in and/or modify the *Quantity* field.

---

**Message Box**     There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the bottom Message Box opens the *Cross Request Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 7.7

## Mass Quote Entry



Open the *Mass Quote Entry* window by

- selecting *Mass Quote Entry* from the *Trading* menu of the *Main Menu*
- selecting more than one quote in the *Own Quote Overview* window and pressing

**Add Using...**

or

- by pressing **<Ctrl+K>**.

| Exch | Contract          | BidQty | Bid | Ask | AskQty | Curr | Act |
|------|-------------------|--------|-----|-----|--------|------|-----|
| XEUS | C OAI JAN03 12900 | 200    | 150 | 160 | 200    | USD  | M1  |
| XEUS | C OAI FEB03 12900 | 200    | 170 | 190 | 200    | USD  | M1  |
| XEUS | P OAI FEB03 12900 | 200    | 60  | 90  | 200    | USD  | M1  |

Exch: XEUS      Contract: C OAI FEB03 12900 0  
 Bid: 170      Ask: 185      Act: M1  
 BidQty: 200      AskQty: 200      Curr: USD

Buttons: Remove, Clear, Add, Update, Submit, Submit Selected, Cancel

*Mass Quote Entry*

**Window  
Description**

The *Mass Quote Entry* window allows the user to enter multiple single leg option quotes. This allows the user to maintain the quotes before submitting single, multiple or all option quotes to the system. *Mass Quote Entry* also allows the user to prepare for the trading day and different trading phases. The List Box can display a maximum of 400 quotes.

When entering options quotes, users are required to enter both a bid and an ask limit at the same time. Once submitted, the quote is treated as two separate orders. The two orders differ in their buy/sell indicator, limit price, quantity and order number.

In order to save the displayed quotes in the *Mass Quote Entry* window, the user should choose *Save Settings* from the *Window* menu or press **<Ctrl+S>**. Otherwise, the window is empty when opened the next time.

The validity of a quote is Good-for-Day (GFD). A user can modify a quote if it has been added to the *Mass Quote Entry* window before being submitted to the system. A user cannot modify a quote once the quote is submitted into the system, but it can be deleted.

Only one quote per contract per subgroup is allowed. If a second quote from the same subgroup is entered, the old quote is overwritten only if the quantity is higher or the limit is changed. If a quote exists and a user from another subgroup enters a quote for the same product, the existing quote will remain in the order book and the new quote is also posted in the order book.

When the contract of a quote is changed, it is no longer considered a modification of a quote but an entry of a new quote. Accordingly, the *Update* button is not enabled but the *Add* button instead as soon as all fields have the correct values.

Once a user has submitted a quote, the quote is displayed in the *Market Overview* and *Own Quote Overview* windows.

**Eurex US Mass  
Quote Entry**

For Eurex US, only users with access to the *Quote Entry* window can enter quotes for option products.

**Menus**

The following table describes the menus of the *Mass Quote Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>   |
|        | Clear Setting     | Clears previously saved settings                      |            |
|        | Print...          | Opens the Print Table window                          |            |
|        | Export...         | Opens the Export Table window                         |            |
|        | Close             | Closes the window.                                    | <Shift+F4> |
| Select | Contract...       | Opens the <i>Contract Selection</i> window.           |            |

| Menu    | Related Menu Item | Function  | Short Cut |
|---------|-------------------|---|-----------|
|         | Subgroup...       | Opens the <i>Change Subgroup</i> window.  |           |
| Quote   | Update            | Updates the selected quote in the List Box using the values in the entry fields.<br><br>This menu item is disabled if:<br>the entry fields contain no quote<br>more than one quote is selected<br>the entry fields contain invalid data |           |
|         | Add               | Adds a new quote to the List Box using the values in the entry fields.  |           |
|         | Clear             | Clears all entry fields and deselects all List Box rows.  |           |
|         | Remove            | Removes the selected quote(s) from the List Box.  |           |
| Columns | Delete            | Removes the selected column from the list box   | Ctrl+D    |
|         | Add all           | Includes all of the columns in the list box   | Ctrl+A    |
|         | Select Columns    | Opens the Column Selection window   |           |
|         | Freeze            | Freezes the selected columns in the list box  |           |
|         | Unfreeze all      | Unfreezes all of the columns in the list box  |           |
| Help    | On this window... | Opens the <i>Help</i> window  | <F1>      |

### Entry Fields

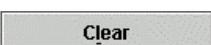
The following table gives a description of the *Mass Quote Entry* window entry fields.

| Field    | Field Name   | Description   |
|----------|--------------|---|
| Exch     | Exchange     | Exchange identifier   |
| Contract | Contract     | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Out, underlying, expiration month and year, strike, version number</li> </ul> |
| Bid      | Bid          | <ul style="list-style-type: none"> <li>Bid limit price</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul>  |
| Ask      | Ask          | <ul style="list-style-type: none"> <li>Ask limit price</li> <li>Using the up or down arrow key will fill the field with a price</li> </ul> <p><b>Note:</b> The ask limit must be higher than the bid limit.</p>               |
| BidQty   | Bid quantity | <ul style="list-style-type: none"> <li>Bid quantity</li> <li>Using the up or down arrow key will fill the field with a quantity</li> </ul>  |

|        |              |  |
|--------|--------------|--|
| AskQty | Ask quantity | <ul style="list-style-type: none"> <li>Ask quantity</li> <li>Using the up or down arrow key will fill the field with a quantity</li> </ul>   |
| Curr   | Currency     | Currency code for product  |
| Act    | Account      | <ul style="list-style-type: none"> <li>Indicates selected account type of quote</li> <li>M1/M2 account codes will map to Eurex US CTI and Origin codes:<br/>M1: CTI – 1 Origin – 1<br/>M2: CTI – 1 Origin – 2</li> </ul> |

**Buttons**

The following table gives a description of the *Mass Quote Entry* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Removes selected quote from the List Box</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Clears all entry fields and deselects any selected quotes</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Adds a new quote to the List Box using the values in the data entry fields</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Updates the selected quote with the data in the data entry fields</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Enters all quotes in the List Box to the system and closes the <i>Mass Quote Entry</i> window.</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>              |
|  | <ul style="list-style-type: none"> <li>Submits selected quotes to the system and continues to display the <i>Mass Quote Entry</i> window.</li> </ul> <p><b>Note:</b> The <b>Submit Selected</b> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li> Cancels any changes and closes the <i>Mass Quote Entry</i> window without submitting any quotes.</li> </ul>   |

**Keyboard Usage** The **<ALT>+<B>** can be used to *Submit* all quotes, the **<ALT>+<E>** can be used to *Submit Selected* quotes while the **<ALT>+<C>** can be used to close the window without any further action.

The **<TAB>** key can be used to move the cursor from field to field, field to button and/or button to button. The **<TAB>** key features become especially important in the *Mass Quote Entry* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the **<ENTER>** key to execute the specific function of the button. For example, if the *<Submit>* or *<Submit Selected>* button is outlined in the *Mass Quote Entry* window, the user can press the **<ENTER>** key to enter all quotes or to enter only those quotes that are highlighted. The **<SHIFT>+<TAB>** moves the cursor back to the previous field and/or button.

The **<ENTER>** key CAN be pressed to enter all quotes, once all required fields are filled even if the default button is not highlighted.

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Mass Quote Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 8 Strategy Trading

### 8.1 Strategy Market Overview



Open the *Strategy Market Overview* window by

- displaying the *Main Menu* and selecting *Strategy Market Overview* from the *Strategy* menu or
- pressing **<ALT+A>**, **<ALT+A>**.

| Exch | Strategy | Contract                        | BidQty | Bid | Ask | AskQty | LstPrc | LstQty | ReqBidQty | ReqAskQty | ReqTim   | TrdTim | Curr |
|------|----------|---------------------------------|--------|-----|-----|--------|--------|--------|-----------|-----------|----------|--------|------|
| XEUS | PLAD     | OZF DEC02 94000 - 95000 - 96000 |        |     |     |        |        |        | 100       |           | 15:38:11 |        | USD  |
| XEUS | CLAD     | OZF DEC02 94000 - 95000 - 96000 |        |     |     |        |        |        | 100       |           | 15:36:55 |        | USD  |
| XEUS | CDIA     | OZF DEC02 97000 MAR03 99000     |        |     |     |        |        |        | 100       | 100       | 14:54:31 |        | USD  |

00000 Successful completion

Strategy Market Overview

**Window  
Description**

The *Strategy Market Overview* window is the core window for Strategy Trading. It not only displays strategy market information needed by the user, but also provides the user with quick access to the *Strategy Request Entry*, *Strategy Order Entry* and *Strategy Quote Entry* windows.

The *Strategy Market Overview* window displays market relevant information for a specific strategy, product or profile. Strategy requests have to be entered via the *Strategy Request Entry* window before the usage of this window.

- *Inside market information such as best bid and best ask price and accumulated quantities, last traded price, requested bid and ask quantities, request time, trade time and currency are shown for the respective strategy.*
- *The best bid and best ask limits represent the overall market, including only strategy orders and strategy quotes.*
- *The *Strategy Market Overview* window is dynamically updated for the selected profile, product or strategy. When a value changes, the new value is displayed with a different color in order to make the change visible, as defined in the *Color* window.*

New strategies (strategy requests) are displayed with empty price and quantity fields, but with a request time and a request quantity. They are displayed at the top of the list box, sorted by the request time. When the same strategy for the same contract is entered again the request time is updated putting the strategy to the top of the list box again.

Strategy requests can be entered from the *Strategy Market Overview* window by

- selecting *Add Strategy Request* from the *Trading* menu or
- pressing <Alt + T>, <Alt + R> or a
- single right mouse click on the required strategy followed by a single left click on *Add Strategy Request*

Strategy orders can be entered from the *Strategy Market Overview* window by

- double-clicking on a strategy in the list box or
- selecting *Add Strategy Order* from the *Trading* menu or
- pressing <Alt +T>, <Alt + O> or a
- single right mouse click on the required strategy followed by a single left click on *Add Strategy Order*

By double-clicking on a strategy from the list box the strategy description, limit and buy/sell attributes are filled with the values of the strategy.

Strategy quotes can be entered from the *Strategy Market Overview* window by

- selecting *Add Strategy Quotes* from the *Trading* menu or
- pressing <Alt + T>, <Alt + Q> or a
- single right mouse click on the required strategy followed by a single left click on *Add*

*Strategy Quote.*

OTC Strategy Block Trades can be entered from the *Strategy Market Overview* window by

- selecting *Add OTC Strategy Block Trades* from the *Trading* menu or
- pressing <Alt +T>, <Alt + R> or a
- single right mouse click on the required strategy followed by a single left click on *Add OTC Block Trade*

Market Supervision only is able to delete created and published strategies provided no strategy orders and strategy quotes are in the strategy order book.

**Selecting Data**

The *Strategy Market Overview* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a profile, product or strategy must be selected by using one of the following methods:

| Method  | Result   |
|---|--|
| Single right click below the menu bar or above the List Box   | Displays a pop-up list with all available profiles   |
| Single left click on <i>Profile</i> in the <i>Select</i> menu   | Opens the <i>Profile Selection</i> window<br><br>The profile selection can be used to inquire market relevant information for strategies of more than one product. To avoid a profile mixture of products and strategies, adding strategies to a profile is not supported. |
| Single right click in the <i>Product Entry</i> field  | Displays a pop-up list of products in the default profile for selection. All market relevant information for strategies that include this product is displayed.  |
| Type a specific product using the entry line at the top of the window and press the <Enter> key on the keyboard.  | Selects a specific product, all market relevant information for strategies that include this product is displayed.   |
| Single right click in the <i>Strategy Entry</i> field   | Displays a pop-up list of strategies for selection. All market relevant information for this strategy is displayed.  |
| Type a specific strategy using the entry line at the top of the window and press the <Enter> key on the keyboard. | Selects a specific strategy, all market relevant information for this strategy is displayed  |

**Menus**

The following table describes the menus of the *Strategy Market Overview* window.

| Menu    | Related Menu Item       | Function  | Short Cut  |
|---------|-------------------------|---|------------|
| Window  | Save Settings           | Saves the current entries and position of the window.   | <Ctrl+S>   |
|         | Clear Settings          | Clears the current settings of the window   |            |
|         | Sort                    | Opens the sort table. The sort table allows users to define sorting criteria for the selected overview window.                      |            |
|         | Print                   | Opens the print table. The print table allows users to print list box data.   |            |
|         | Export                  | Allows users to export list box data in a file  |            |
|         | Close                   | Closes the window.  | <Shift+F4> |
| Select  | Product...              | Opens the <i>Product Selection</i> window.  |            |
|         | Profile...              | Opens the <i>Profile Selection</i> window.  |            |
| Trading | Add Strategy Order...   | Opens the <i>Strategy Order Entry</i> window.   |            |
|         | Add Strategy Quote...   | Opens the <i>Strategy Quote Entry</i> window.   |            |
|         | Add Strategy Request... | Opens the <i>Strategy Request Entry</i> window.   |            |
|         | Delete Strategy         | Market Supervision only.<br>Deletes the selected strategy if no strategy orders and strategy quotes are in the strategy order book. |            |
| Columns | Delete                  | Removes the selected column from the list box.  | Ctrl-D     |
|         | Add all                 | Includes all the columns in the list box.   | Ctrl-A     |
|         | Select Columns          | Opens the <i>Column Selection</i> window.   |            |
|         | Freeze                  | Freezes the selected columns in the list box.   |            |
|         | Unfreeze all            | Unfreezes all the columns in the list box.  |            |
| Help    | On this window          | Opens the <i>Help</i> window.   | F1         |

| Market Overview Field Group |      |                               |    |
|-----------------------------|------|-------------------------------|----|
| Identifier                  | Type | Description                   | CT |
| Exch                        | D    | Exchange ID                   |    |
| Strategy                    | E    | Strategy type (CBUT, PBUT...) | *  |
| Product                     | E    | Product code                  | *  |

**List Box Data** The following is a description of the list Box found in the *Strategy Market Overview* window.

| Fields    | Field Name             | Description  |
|-----------|------------------------|--|
| Exch      | Exchange               | Exchange ID  |
| Strategy  | Strategy               | Strategy type (CBUT, PBUT ...)   |
| Contract  | Contract               | Contract identification<br>for options: product, expiration month and year, version<br>for futures: product, expiration month and year |
| BidQty    | Bid quantity           | Bid quantity for a strategy  |
| Bid       | Bid limit              | Bid limit for a strategy   |
| Ask       | Ask limit              | Ask limit for a strategy   |
| AskQty    | Ask quantity           | Ask quantity for a strategy  |
| LstPrc    | Last price             | Last price at which that strategy was traded   |
| LstQty    | Last quantity          | Last traded quantity   |
| ReqBidQty | Requested bid quantity | Requested bid quantity for a strategy  |
| ReqAskQty | Requested ask quantity | Requested ask quantity for a strategy  |
| ReqTim    | Request time           | Time when strategy was requested   |
| TrdTim    | Trade time             | Time when the last trade happened for this strategy  |
| Curr      | Currency               | Currency in which the strategy is denominated  |

| Strategy Market Overview Message Bar |      |  |
|--------------------------------------|------|--|
| Mouse Usage                          | Side | Description  |
| DC-L                                 | Left | Opens the <i>Strategy Market Overview - Message Log</i> window |

**Mouse Usage** Below is a description of how the mouse clicks can open other *Eurex US @X-ceed Trading* system windows.

| Mouse Usage        | Column | Displays...                        | Fills...   |
|--------------------|--------|------------------------------------|--|
| Double left click  | Any    | <i>Strategy Order Entry</i> window | Strategy descriptions, buy/sell and limit attributes   |
| Single right click | Any    | <b>Pop-up menu list to...</b>      |  |
|                    |        | <i>Add Strategy Order...</i>       | Opens <i>Strategy Order Entry</i> window; prefilled when a strategy was selected in the list box |
|                    |        | <i>Add Orde Quoter...</i>          | Opens <i>Strategy Order Entry</i> window; prefilled when a strategy was selected in the list box |
|                    |        | <i>Add Strategy Request...</i>     | Opens <i>Strategy Request Entry</i> window   |

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Strategy Market Overview* window.

|                         | Windows 2000/Sun Solaris  |
|-------------------------|---|
| <b>Moving Columns</b>   | <ul style="list-style-type: none"> <li>Position the mouse pointer on the desired column heading.</li> <li>Press the right mouse button and continue to hold.</li> <li>Reposition the column heading and release the mouse buttons.</li> </ul>   |
| <b>Deleting Columns</b> | <ul style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Delete Columns.</li> </ul> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ul style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Freeze Columns.</li> </ul> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ul style="list-style-type: none"> <li>Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>Single left mouse click on <i>Save Settings</i>.</li> </ul>   |

## 8.2

## Strategy Order Entry



Open the *Strategy Order Entry* window by

- displaying the *Main Menu* and selecting *Strategy Order Entry* from the *Strategy* menu
  - selecting *Add Strategy Order* from the *Trading* menu in the *Strategy Market Overview* window
  - double-clicking on a strategy in the list box from the *Trading* menu in the *Strategy Market Overview* window
  - single right mouse click in the list box and selecting *Add Strategy Order* from the *Trading* menu in the *Strategy Market Overview* window
  - clicking on the *Add Using ...* button from the *Own* menu in the *Own Order Overview* window
- or
- pressing <ALT+A>, <ALT+O>.

| BUY | Exch | Strategy | Contract                    | Qty | Limit | O/C | Res | Act | ClgMbr | CustAct | CTI | Orig | OrdNo | Curr | TheoPrc |
|-----|------|----------|-----------------------------|-----|-------|-----|-----|-----|--------|---------|-----|------|-------|------|---------|
|     | XEUS | CDIA     | OZF DEC02 97000 FEB03 98160 | 10  | 15    | 0   | P1  |     | 4711   |         | 1   | 1    |       | USD  |         |

*Strategy Order Entry*

### Window Description

The functions of the *Strategy Order Entry* window are:

- Strategy orders can be entered into the market for a possible match.
- Multiple *Strategy Order Entry* windows can be opened.
- The *Strategy Order Entry* window can be pre-filled with information from the *Strategy Market Overview* and *Own Order Overview* windows.

The background color of the *Strategy Order Entry* window is blue for a buy and/or red for a sell order.

Only Strategy limit orders can be entered. Restrictions allowed are "I" (Immediate or Cancel) and "F" (Fill or Kill). Market and Stop Orders are not allowed.

The limit must be a multiple of the tick size. If the entered strategy order is not immediately matched and it improves the market, it is displayed in the Strategy Market Overview window. If an order is entered based on an existing order, and the limit of the newly entered order is different from the one in the Strategy Market Overview window, this limit change is indicated by a change in color of that specific value.

The display of calculated theoretical strategy price (TheoPrc) is based on the Black Model (Black-76 model for European options on future contracts.) This field is populated on request when a strategy is selected by pressing the Calculator button.

If the strategy order's price limit deviates too far from the theoretical strategy price or, in case of option volatility strategy orders, if the underlying price of the future product differs more than one percent from the last trade price of the respective future contract then a warning message is displayed within the message bar ("PRICE NOT REASONABLE"). After double-checking the validity of the order, pressing Submit or Apply again will enter the order.

## Menus

The following table describes the menus of the *Strategy Order Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window.   | <Ctrl+S>   |
|        | Clear Settings    | Clears the current settings of the window   |            |
|        | Close             | Closes the window.  | <Shift+F4> |
| Select | Strategy...       | Opens the <i>Strategy Selection</i> window.   |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.  |            |
| Calc   | Theoretical Price | Triggers the calculation of the theoretical strategy price. This price will be displayed in the TheoPrc display field | <Ctrl-H>   |
| Help   | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**Entry and Display** The following is a description of the fields found in the *Strategy Order Entry* window.

## Fields

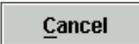
| Fields   | Field Name    | Description   |
|----------|---------------|---|
| Exch     | Exchange      | Exchange identifier. Display only.  |
| Strategy | Strategy type | Strategy type (CBUT, PBUT...)   |
| Contract | Contract      | Strategy Identifier. The contract has to be entered by clicking on the <i>Strategy Selection</i> button which opens the <i>Strategy Selection</i> window. |

**Strategy Trading**

| Fields  | Field Name                     | Description   |
|---------|--------------------------------|---|
| Qty     | Quantity                       | Quantity in units of the requested strategy   |
| Limit   | Limit price                    | Required for strategy orders<br>Pop-up list displays defined increments when user has defined limit increments in the <i>Limit/Quantity Configuration</i> window<br>Using the up or down arrow key will fill the field with a price             |
| TheoPrc | Theoretical price              | Theoretical strategy price. Display only.   |
| O/C     | Open/Close indicator           | Code used to post matched trade to position<br>Valid Open/Close Indicators:<br>O – Open<br>C – Close  |
| Res     | Restricted order type          | Valid Restriction Codes:<br>I – IOC (Immediate or Cancel)<br>F – FOK (Fill or Kill)   |
| Act     | Account type                   | Act requirements: <ul style="list-style-type: none"> <li>• Use A1 (default)</li> <li>• Use G1 for a give-up and no house number for multi-firm give-ups</li> <li>• Use G2 for a give-up with a house number for single firm give-ups</li> </ul> |
| ClgMbr  | Clearing member firm           | Identifies the take-up member for an strategy order specified as pre-designated for give-up.<br>Required if G2 account  |
| CustAct | Customer account name          | Identifies customer account.<br>Pop-up list displays accounts defined in <i>Account Configuration</i> window<br>If the user selects a predefined account, the system fills the respective amount information                                    |
| CTI     | Customer Transaction Indicator | Required field<br>Valid Customer Transaction Indicators:<br>1 – Own Account<br>2 – Proprietary<br>3 – On behalf of Other Members<br>4 – Other customer  |
| Orig    | Clearing details               | Required field<br>Valid Origin Codes:<br>1 – Customer<br>2 – Non – Customer<br>3 – Other Member<br>4 – Floor Broker   |
| OrdNo   | Order Number                   | System assigned number when order is entered into system<br>Identifies the order.   |
| Curr    | Currency                       | Currency code for selected product<br>This is a display <u>only</u> field and is filled by the system.  |

**Buttons**

The following table gives a description of the *Strategy Order Entry* window buttons.

| Button   | Description   |
|--|---|
| <br> | <ul style="list-style-type: none"> <li>Indicates Buy or Sell status of the order</li> <li>To enter a buy (Bid) order, the word <i>Buy</i> should display.</li> <li>To enter a sell (Ask) order, the word <i>Sell</i> should display.</li> <li>Pressing the <b>Buy/Sell</b> button changes the order from buy to sell, and vice versa.</li> <li>Pressing the <b>Buy/Sell</b> button does not enter the order into the system.</li> </ul> |
|   | <ul style="list-style-type: none"> <li>Enters the order and leaves window open</li> <li>Clears the <i>Limit</i> field only</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>   |
|   | <ul style="list-style-type: none"> <li>Enters the order</li> <li>Continues to display <i>Limit</i>, <i>Qty</i> and <i>CustAct</i> fields filled with information from the last entered order.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p>   |
|   | <ul style="list-style-type: none"> <li>Closes the <i>Strategy Order Entry</i> window without any further action.</li> </ul>   |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays strategy order status information. Double left clicking on the Message Box opens the *Strategy Order Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 8.3

## Strategy Quote Entry



Open the *Strategy Quote Entry* window by

- displaying the *Main Menu* and selecting *Strategy Quote Entry* from the *Strategy* menu
- selecting *Add Strategy Quote* from the *Trading* menu in the *Strategy Market Overview* window
- single right mouse click in the list box and selecting *Add Strategy Quote* from the *Trading* menu in the *Strategy Market Overview* window
- clicking on the *Add Using ...* button from the *Own* menu in the *Own Quote Overview* window

or

pressing <ALT+A>, <ALT+Q>.

*Strategy Quote Entry*

### Window Description

The functions of the *Strategy Quote Entry* window are:

- Strategy quotes can be entered into the market for a possible match.
- Multiple *Strategy Quote Entry* windows can be opened.
- The *Strategy Quote Entry* window can be pre-filled with information from the *Strategy Market Overview* and *Own Order Overview* windows.

Double-sided strategy quotes are mandatory. The maximum quote spread is defined *Eurex US Market Operations*.

Only Strategy limit orders can be entered. Restrictions allowed are "I" (Immediate or Cancel) and "F" (Fill or Kill). Market and Stop Orders are not allowed.

The bid/ask limits must be a multiple of the tick size. If the entered strategy quote is not immediately matched and it improves the market, it is displayed in the *Strategy Market Overview* window. If a quote is entered and the bid/ask limit of the newly entered quote is better than the one in the *Strategy Market Overview* window, this limit change is indicated by a change in color of that specific value.

The display of calculated theoretical strategy price (TheoPrc) is based on the Black Model (Black-76 model for European options on future contracts.) This field is populated on request when a strategy is selected by pressing the Calculator button.

## Menus

The following table describes the menus of the *Strategy Quote Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window.   | <Ctrl+S>   |
|        | Clear Settings    | Clears the current settings of the window   |            |
|        | Close             | Closes the window.  | <Shift+F4> |
| Select | Strategy...       | Opens the <i>Strategy Selection</i> window.   |            |
|        | Subgroup...       | Opens the <i>Change Subgroup</i> window.  |            |
| Calc   | Theoretical Price | Triggers the calculation of the theoretical strategy price. This price will be displayed in the TheoPrc display field | <Ctrl-H>   |
| Help   | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**Entry and Display** The following is a description of the fields found in the *Strategy Quote Entry* window.

## Fields

| Fields   | Field Name    | Description   |
|----------|---------------|---|
| Exch     | Exchange      | Exchange identifier. Display only.  |
| Strategy | Strategy type | Strategy type (CBUT, PBUT...)   |
| Contract | Contract      | Strategy Identifier. The contract has to be entered by clicking on the <i>Strategy Selection</i> button which opens the <i>Strategy Selection</i> window. |
| Bid      | Bid           | Bid limit price<br>Using the up or down arrow key will fill the field with a price  |
| Ask      | Ask           | Ask limit price<br>Using the up or down arrow key will fill the field with a price  |

| Fields  | Field Name        | Description   |
|---------|-------------------|---|
| Act     | Account type      | M1, M2 account codes  |
| BidQty  | Bid quantity      | Bid quantity<br>Using the up or down arrow key will fill the field with a price                 |
| AskQty  | Ask quantity      | Ask quantity<br>Using the up or down arrow key will fill the field with a price                 |
| Curr    | Currency          | Currency code for selected product<br>This is a display only field and is filled by the system. |
| TheoPrc | Theoretical price | Theoretical strategy price. Display only.   |

### Buttons

The following table gives a description of the *Strategy Quote Entry* window buttons.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Enters the strategy quotes and leaves window open</li> <li>Clears the <i>Limit</i> field only</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>   |
|  | <ul style="list-style-type: none"> <li>Enters the order</li> <li>Continues to display <i>Limit</i>, <i>Qty</i> and <i>CustAct</i> fields filled with information from the last entered order.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Strategy Order Entry</i> window without any further action.</li> </ul>   |

### Message Box

There is one Message Box at the bottom of the window.

The Message Box displays strategy quote status information. Double left clicking on the Message Box opens the *Strategy Quote Entry - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 8.4 Strategy Request Entry



Open the *Strategy Request Entry* window by

- displaying the *Main Menu* and selecting *Strategy Request Entry* from the *Strategy* menu
- selecting *Add Strategy Request* from the *Trading* menu in the *Strategy Market Overview* window
- single right mouse click in the list box and selecting *Add Strategy Request* from the *Trading* menu in the *Strategy Market Overview* window

or

pressing **<ALT+A>**, **<ALT+R>**.

**DEV: Strategy Request Entry**

Window Select Help

**Create Strategy**

| Exch | Strategy | StrategyLongName | B/S | Vol | Contract    | UndrPrc |
|------|----------|------------------|-----|-----|-------------|---------|
| XEUS | CBUT     | Call Butterfly   | B   | 1   | C OZF MAR03 | 94000 0 |
|      |          |                  | S   | 2   | C OZF MAR03 | 95000 0 |
|      |          |                  | B   | 1   | C OZF MAR03 | 96000 0 |
|      |          |                  |     |     |             |         |

Recent Strategies

Hotlist...

**Request**

Buy
  Sell
  Buy/Sell
 Qty

Submit Apply Cancel

00000 Successful completion

Strategy Request Entry

## Window Description

The functions of the *Strategy Request Entry* window are:

- To allow the user the creation of a strategy, for strategy types defined by the exchange, and to enter a strategy request.

To create a strategy the “Strategy” field must be filled with a valid strategy type which is available via the context menu.

The “B/S” (Buy/Sell) fields are predefined by the selected strategy and displayed only. The “Vol” (Volume) - fields are predefined by the selected strategy and displayed only for option strategies. For option volatility strategies only the option leg legs of the strategy are predefined and displayed only, the futures leg can be entered within certain boundaries. The “UndrPrc”-field is enabled for the underlying contract in case a volatility strategy is selected. The “B/S” and “Vol” fields always reflect the buy perspective for one unit of the requested strategy.

In order to send a strategy request together with the creation of a strategy the user can choose between “Buy”, “Sell” and “Buy/Sell” and the “Qty” (quantity).

When clicking on the Submit button

- the user-defined strategy is announced to the entire market. The strategy is broadcast to the *Strategy Market Overview* together with the time stamp of the request. The price fields are empty for the newly created strategy. Traders can now enter strategy orders or strategy quotes for that new strategy by using the *Strategy Order Entry* and *Strategy Quote Entry* window.
- the user-defined strategy is automatically added to the Strategy Request Hotlist which allows the trader to maintain and apply a list of commonly used user defined strategies at a later time.

## Menus

The following table describes the menus of the *Strategy Quote Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>   |
|        | Clear Settings    | Clears the current settings of the window             |            |
|        | Close             | Closes the window.                                    | <Shift+F4> |
| Select | Hotlist...        | Opens the <i>Strategy Request Hotlist</i> window.     |            |
| Help   | On this window... | Opens the <i>Help</i> window.                         | <F1>       |

## Entry Fields

The following is a description of the fields found in the *Strategy Request Entry* window.

**Strategy Trading**

| Fields            | Field Name         | Description   |
|-------------------|--------------------|---|
| Exch              | Exchange           | Exchange identifier. Display only.  |
| Strategy          | Strategy type      | Strategy type (CBUT, STD-U...). Field must be filled with a valid strategy type which is available via the context menu.  |
| StrategyLong Name | Strategy name      | Strategy name (Call Butterfly, Straddle vs Short UL...). Display only.  |
| B/S               | Buy/Sell indicator | Buy/Sell indicator of the strategy legs. This field will be prefilled if a strategy type is selected. Display only.   |
| Vol               | Volume             | Volume per contract for one leg of the requested strategy. This field will always be pre-filled if a strategy type is selected, with the exception that an option volatility strategy was selected. In this case the "Vol" for the futures leg has to be entered. |
| Contract          | Contract           | Contract Identifier for strategy legs. The user can select a product with a single right hand mouse click if the product is included in the profile. For options: call: call/put, product, expiration month and year, exercise price, version.                    |
| UndrPrc           | Underlying Price   | For futures: product, expiration month and year. Price of the underlying contract (future) in case a volatility strategy is selected.   |
| Recent Strategies | Recent Strategies  | A recently entered strategy can be selected via this field. They are saved together with the configuration  |
| Buy/Sell          | Buy/Sell           | Radio button group to indicate a buy and/or sell interest of the originator   |
| Qty               | Quantity           | Quantity in units of the requested strategy.  |

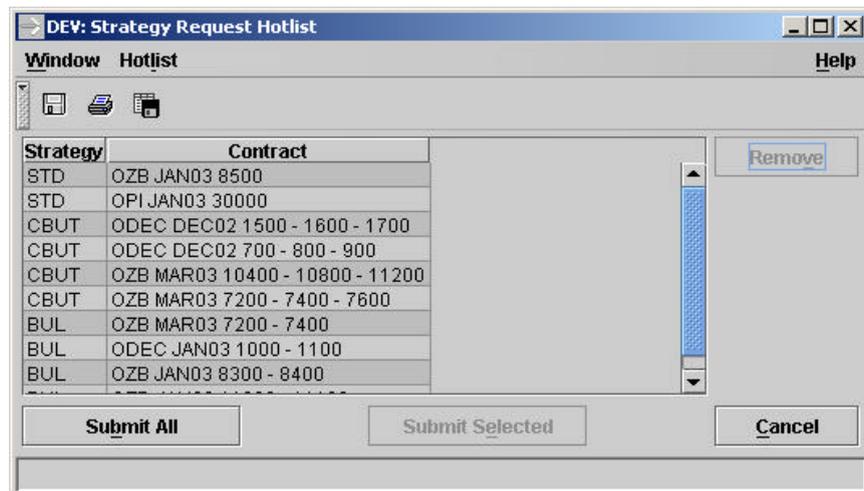
| Button   | Description   |
|--|---|
| Hotlist  | <ul style="list-style-type: none"> <li>Opens the <i>Strategy Request Hotlist</i> window</li> </ul>  |
| <br> | <ul style="list-style-type: none"> <li>Indicates Buy or Sell status of the strategy request.</li> <li>Pressing the <b>Buy/Sell</b> button changes the strategy request from buy to sell, and vice versa.</li> <li>Pressing the <b>Buy/Sell</b> button does not enter the strategy request into the system.</li> </ul> |
| Buy/Sell   | <ul style="list-style-type: none"> <li>Indicates that the strategy request is a buy and sell request</li> </ul>   |
|   | <ul style="list-style-type: none"> <li>Enters the strategy request and leaves window open</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>  |
|   | <ul style="list-style-type: none"> <li>Enters the strategy request</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p>  |
|   | <ul style="list-style-type: none"> <li>Closes the <i>Strategy Request Entry</i> window without any further action.</li> </ul>   |

## 8.5 Strategy Request Hotlist



Open the *Strategy Request Hotlist* window by

- clicking on the Hotlist button in the *Strategy Request Entry* window
- or
- selecting *Hotlist* from the *Select* menu in the *Strategy Request Entry* window



*Strategy Request Hotlist*

### Window Description

The functions of the *Strategy Request Hotlist* window are:

- To allow the user to maintain and apply a list of commonly used user defined strategies. The window can only be opened via the *Strategy Request Entry* window. Since strategies are removed from the system during the batch run this is a convenient way to reenter strategies which are often used by the trader.

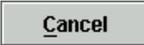
The *Strategy Request Hotlist* window displays strategies that have been created before with the *Strategy Request Entry* window. The list is saved together with the configuration of the logged in user.

The list box supports multiple selection. The selected entries can be submitted to the market via the "Submit All" and "Submit Selected" buttons. The window will be closed if the "Submit All" was successful.

**Menus**

The following table describes the menus of the *Strategy Request Hotlist* window.

| Menu    | Related Menu Item | Function   | Short Cut  |
|---------|-------------------|--|------------|
| Window  | Save Settings     | Saves the current entries and position of the window.  | <Ctrl+S>   |
|         | Clear Settings    | Clears the current settings of the window  |            |
|         | Sort              | Opens the sort table. The sort table allows users to define sorting criteria for the selected overview window. |            |
|         | Print             | Opens the print table. The print table allows users to print list box data.                                    |            |
|         | Export            | Allows users to export list box data in a file   |            |
|         | Close             | Closes the window.   | <Shift+F4> |
| Hotlist | Submit All        | Submits all strategies and closes the window   |            |
|         | Submit Selection  | Submits the selected strategies from the list box  |            |
|         | Remove            | Removes the selected strategies from the list box.   |            |
| Help    | On this window... | Opens the <i>Help</i> window.  | <F1>       |

| Button  | Description   |
|---|---|
| Submit All  | <ul style="list-style-type: none"> <li>Submits all strategies and closes the window</li> </ul>                                |
| Submit Selection  | <ul style="list-style-type: none"> <li>Submits the selected strategies and closes the window</li> </ul>                       |
| Remove  | <ul style="list-style-type: none"> <li>Removes the selected strategies from the list box</li> </ul>                           |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Strategy Request Entry</i> window without any further action.</li> </ul> |

## 9 OTC Facilities

### 9.1 EFP Trade Entry



Open the *EFP Trade Entry* window by

- selecting *EFP Trade Entry* from the *OTC* menu or
- selecting *EFP Trade Entry* from the *OTC* menu by pressing **<Alt>+A** or
- pressing **<ALT>+ C** and then **<ALT>+ A**

The screenshot shows the 'DEV: EFP Trade Entry' window with the following data:

| TranNo                                  | OrdNo                | TrdNo                |         |             |        |            |           |          |      |
|---|----------------------|----------------------|---------|-------------|--------|------------|-----------|----------|------|
| <input type="text"/>                    | <input type="text"/> | <input type="text"/> |         |             |        |            |           |          |      |
| <input type="button" value="Retrieve"/> |                      |                      |         |             |        |            |           |          |      |
| CshID                                   | Nominal              | StlDate              | CshPrc  | Issuer      | Coupon | Maturity   | CouponFrg | Curr     |      |
| DE0000098786                            | 1,000,000            | 11/21/2002           | 160.000 | EUREX       | 3.000  | 08/28/2003 | 2         | EUR      |      |
| BUY                                     | Exch                 | Contract             | Qty     | Prc         | O/C    | Act        | Hdg       | ExchRate | Curr |
| <input type="button" value="BUY"/>      | XEUS                 | FGBL DEC02           | 500     | 20.00       | 0      | A1         | DUR       |          | EUR  |
| Cpty                                    | CustAct              | CTI                  | Orig    | TraderID    |        |            |           |          |      |
| FULLM                                   | Test 1               | 1                    | 1       | AMMBRTRD001 |        |            |           |          |      |

Buttons at the bottom:

*EFP Trade Entry*

#### Window Description

The function of the *EFP Trade Entry* window is:

- At the same time buy/sell a bond future and buy/sell the cash underlying.
- Multiple *EFP Trade Entry* windows can be opened
- If an error occurs, an exception code is displayed in the message bar.

Exchange for Physical (EFP) are comparable to the Eurex basis trades executed via the Eurex basis trade facility (BTF) on the current Eurex system. They are defined by the simultaneous exchange of a long/short futures position against a short/long bond position, whilst the two legs have a comparable sensitivity to interest rate changes (normally expressed through a hedge ratio based on the duration or price factor method).

The range of acceptable bonds under the EFP facility is wider than under the current Eurex BTF facility. EFP trades are not subject to threshold levels but are linked to the ultimate exchange of the assets and futures between the counterparties. Futures prices have to be inside the daily high and low of the futures contract and inside a range specified as a product parameter. EFP trades can only be executed and assigned to members with an appropriate member status. EFP trade prices are not considered to be official exchange prices and do not trigger stop orders. Entry of an EFP trade is only possible during the trading phase. The trade expires after 15 min not being approved by the counterparty. EFP trades are reported via Online Times and Sales Sheet and have the trade type "B".

**Menu**

The following table describes the menu of the *EFP Trade Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the window size and position together with the configuration of the list box. Filter settings are not stored. | Ctrl-S    |
|        | Clear Settings    | Clears the saved settings.  |           |
|        | Close             | Close the window without further action.  | Ctrl-F4   |
| Select | Contract...       | Opens the Contract Selection window   |           |
| Trade  | Retrieve          | Retrieves the information of an open or approved trade with the entered transaction number                          |           |
| Help   | On this window... | Opens the Help window   | F1        |

**Entry Fields**

The following is a description of the fields found in the *EFP Trade Entry* window.

| Fields  | Field Name          | Description   |
|---------|---------------------|---|
| TranNo  | Transaction number  | Transaction number  |
| OrdNo   | Order number        | Order number (different for both parties).  |
| TrdNo   | Trade number        | Trade number  |
| CshID   | Cash Identification | Cash Identification (e.g. ISIN in Europe) of the bond. No validation will be done on this ID. |
| Nominal | Nominal value       | Nominal value (in units of one thousand) of the bonds to be traded.                           |

**OTC Facilities**

| Fields   | Field Name                     | Description  |
|----------|--------------------------------|--|
| StlDate  | Date of settlement             | Date of settlement of the bond trade. Default is set to t+3, but different input possible.   |
| CshPrc   | Cash price                     | Clean cash price of the bond.  |
| Curr     | Currency                       | Currency of the bond.  |
| TraderID | Trader ID                      | Shows ID of the trader, includes the member ID, subgroup code and participant number; can be changed for on-behalf trades  |
| Exch     | Exchange                       | Exchange identifier  |
| Contract | Contract                       | Contract identification: for futures: product, expiration month and year   |
| Qty      | Quantity                       | Quantity of the trade.   |
| Prc      | Price                          | Price at which the trade is made.  |
| Curr     | Currency                       | Currency of the contract.  |
| O/C      | Opening/Closing                | Opening or closing of a position.  |
| Act      | Account type                   | Account type   |
| Hdg      | Hedge type                     | Hedge type:<br>DUR - duration hedge<br>PF - price factor hedge<br>NOM - nominal hedge  |
| ExchRate | Exchange rate                  | Exchange rate.   |
| Cpty     | Counterparty                   | Counterparty identifier.   |
| CustAct  | Customer account               | Customer account name. Identifies customer account.<br>Pop-up list displays accounts defined in Account Configuration window.<br>If the user selects a predefined account, the system fills in the respective account information. |
| Cti      | Customer Transaction Indicator | Customer Transaction Indicator. Valid Customer Transaction Indicators:<br>1 - Own Account<br>2 - Proprietary<br>3 - On Behalf of Other Members<br>4 - Other Customer   |

**OTC Facilities**

| Fields    | Field Name       | Description   |
|-----------|------------------|---|
| Orig      | Origin           | Clearing details. Valid Origin Codes:<br>1 - Customer<br>2 - Non - Customer<br>3 - Other Member<br>4 - Floor Broker |
| Issuer    | Issuer           | Issuer of physical. Used to identify bond if CshID is wrong.  |
| Coupon    | Coupon           | Coupon, used to identify bond if CshID is wrong.  |
| Maturity  | Maturity         | Maturity of physical. Used to identify bond if CshID is wrong.  |
| CouponFrq | Coupon Frequency | Coupon Frequency, used to identify bond if CshID is wrong.  |

**Buttons**

The following table gives a description of the *Order Entry* window buttons.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Retrieve</li> <li>Retrieves the information of an open or approved OTC basis trade with the entered transaction number; disabled until a TranNo is entered.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Displays buy or sell function (disabled; always "Buy" for the trader entering an OTC EFP trade request, always "Sell" for the counterparty)</li> </ul>                 |
|  | <ul style="list-style-type: none"> <li>Submits a new or modified trade request or approves a trade.</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Updates the selected rows from the list box</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Approves a trade</li> </ul>  |

---

**Keyboard Usage** The **<ALT>+<C>** can be used to *Open the Submenu OTC*, press than **<ALT>+<A>** to open window *EFP Trade Entry*.

The **<ALT>+<C>** can be used to close the window without any further action.

The **<TAB>** key can be used to move the cursor from field to field, field to button and/or button to button.

The **<SHIFT>+<TAB>** moves the cursor back to the previous field and/or button.

## 9.2

## EFS Trade Entry



Open the *EFS Trade Entry* window by

- selecting *EFS Trade Entry* from the *OTC* menu or
- selecting *EFS Trade Entry* from the *OTC* menu by pressing **<ALT>+S** or
- pressing **<ALT>+ C** and then **<ALT>+ S**

DEV: EFS Trade Entry

Window Select Trade Help

TranNo  Retrieve  OrdNo  TrdNo

1stSwapID 2ndSwapID SwapType StIDate  
 DE0000765478 DE0000076545 payer 11/20/2002

Nominal CpnFixRat CpnVarRef CpnVarOfs StrtDat EndDat CpnFreq Curr  
 1,000,000 4.000 12345678 12 08/21/2003 08/30/2003 1 EUR

BUY  Exch Contract Qty Prc O/C Act Hdg ExchRate Curr  
 XEUS FGBL DEC02 5 10.00 O A1 DUR EUR

Cpty CustAct CTI Orig TraderID  
 FULLM Test1 1 1 AMMBRTRD001

Apply  Delete  Cancel

*EFS Trade Entry*

**Window  
Description**

The *EFS Trade Entry* allows the trader to enter an off-exchange trade for buying/selling at the same time a bond future and selling/buying a swap cash position.

Exchange for Swaps (EFS) are comparable to the basis trades executed via the basis trade facility (BTF) on the current Eurex system. However, rather than a bond a swap is defined to be the cash leg of the trade. They are defined by the simultaneous exchange of a long/short futures position against a payer/receiver swap position, whilst the two legs have a comparable sensitivity to interest rate changes (normally expressed through a hedge ratio based on the basis point value of the futures and the swap). EFS trades are not subject to threshold levels but are linked to the ultimate exchange of the asset and futures between the counterparties. Futures prices have to be inside the daily high and low of the futures contract and inside a range specified as a product parameter. EFS trades can only be executed and assigned to members with an appropriate member status. EFS trade prices are not considered to be official exchange prices and do not trigger contingent orders. Entry of an EFS trade is only possible during the trading phase. The trade expires after 15 min not being approved by the counterparty. EFS trades are reported via Online Times and Sales Sheet and have the trade type "B".

**Menus**

The following table describes the menus of the *EFS Trade Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the window size and position together with the configuration of the list box. Filter settings are not stored. | Ctrl-S    |
|        | Clear Settings    | Clears the saved settings.  |           |
|        | Close             | Close the window without further action.  | Ctrl-F4   |
| Select | Contract...       | Opens the Contract Selection window   |           |
| Trade  | Retrieve          | Retrieves the information of an open or approved trade with the entered transaction number                          |           |
| Help   | On this window... | Opens the Help window   | F1        |

**Entry Fields**

The following is a description of the entry fields found in the *EFS Trade Entry* window.

| Field  | Field Name         | Description                                |
|--------|--------------------|--|
| TranNo | Transaction number | Transaction number.                        |
| OrdNo  | Order number       | Order number (different for both parties). |

**OTC Facilities**

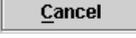
| Field      | Field Name              | Description  |
|------------|-------------------------|--|
| TrdNo      | Trade number            | Trade number.  |
| 1st SwapID | 1 <sup>st</sup> Swap ID | Identification of the underlying 1 <sup>st</sup> cash swap leg. No validation will be done on this ID.   |
| 2ndSwapID  | 2 <sup>nd</sup> Swap ID | Identification of the underlying 2 <sup>nd</sup> cash swap leg. No validation will be done on this ID. (No mandatory entry.)   |
| Nominal    | Nominal value           | Nominal value (in units of one thousand) of the bonds to be traded.  |
| SwapType   | Swap Type               | Mandatory trader input, used to identify swap, possible values payer or receiver of fixed rate   |
| StlDate    | Date of settlement      | Date of settlement of the bond trade..   |
| Curr       | Currency                | Currency of the bond.  |
| TraderID   | Trader ID               | Shows ID of the trader, includes the member ID, subgroup code and participant number; can be changed for on-behalf trades  |
| Exch       | Exchange                | Exchange identifier.   |
| Contract   | Contract                | Contract identification:<br>for futures: product, expiration month and year  |
| Qty        | Quantity                | Quantity of the trade.   |
| Prc        | Price                   | Price at which the trade is made.  |
| Curr       | Currency                | Currency of the contract.  |
| O/C        | Opening/Closing         | Opening or closing of a position.  |
| Act        | Account type            | Account type.  |
| Hdg        | Hedge type              | Hedge type: Always set to DUR.<br>DUR - duration hedge   |
| ExchRate   | Exchange rate           | Exchange rate.   |
| Cpty       | Counterparty            | Counterparty identifier.   |
| CustAct    | Customer account        | Customer account name. Identifies customer account.<br>Pop-up list displays accounts defined in Account Configuration window.<br>If the user selects a predefined account, the system fills in the respective account information. |

**OTC Facilities**

| Field     | Field Name                     | Description  |
|-----------|--------------------------------|--|
| CTI       | Customer Transaction Indicator | Customer Transaction Indicator. Valid Customer Transaction Indicators:<br>1-Own Account<br>2 - Proprietary<br>3 - On Behalf of Other Members<br>4 - Other Customer |
| Orig      | Origin                         | Clearing details. Valid Origin Codes:<br>1 - Customer<br>2 - Non – Customer<br>3 - Other Member<br>4 - Floor Broker  |
| SwapType  | SwapType                       | Issuer of physical. Used to identify bond if SwapID is wrong.<br><br>payer – For the buy side.<br>receiver – For the sell side.                                    |
| CpnFixRat | Fixed coupon rate              | Fixed coupon rate. Used to identify bond if SwapID is wrong.   |
| CpnVarRef | Variable coupon rate reference | Varibale rate reference. Used to identify bond if SwapID is wrong.   |
| CpnVarOfs | Coupon Varibale rate offset    | Varibale rate offset. Used to identify bond if SwapID is wrong.  |
| StrtDat   | Start Date of Swap             | Start Date of Swap. Used to identify bond if SwapID is wrong.  |
| EndDt     | End Date of Swap               | End Date of Swap. Used to identify bond if SwapID is wrong.  |
| CpnFreq   | Coupon frequency               | Coupon frequency. Used to identify bond if SwapID is wrong.  |

**Buttons**

The following table gives a description of the EFS Trade Entry window buttons.

| Button  | Description   |
|---|---|
|    | <ul style="list-style-type: none"> <li>Retrieve</li> <li>Retrieves the information of an open or approved OTC basis trade with the entered transaction number; disabled until a TranNo is entered.</li> </ul> |
|    | <ul style="list-style-type: none"> <li>Displays buy or sell function (disabled; always "Buy" for the trader entering an OTC EFP trade request, always "Sell" for the counterparty)</li> </ul>                 |
|    | <ul style="list-style-type: none"> <li>Submits a new or modified trade request or approves a trade.</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Approves a trade</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Deletes the open EFP trade</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Cancels any changes and closes the window without modification</li> </ul>  |

**Keyboard Usage** The <ALT>+<C> can be used to *Open the Submenu OTC*; press than <ALT>+<S> to open window *EFS Trade Entry*.

The <ALT>+<C> can be used to close the window without any further action.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

### 9.3 OTC Block Trade Entry & OTC for Strategies

This section covers the *OTC Block Trade* facility. A subsection of this trading feature allows the trading of *OTC Strategies*. The handling of the strategy follows the same rules and windows that are described in the *Strategy Trading Chapter*. A defined strategy is an allowed product to be traded in the *OTC Block Trade* facility.



Open the *OTC BLOCK Trade Entry* window by

- selecting *OTC Block Trade Entry* from the *OTC* menu or
- selecting *OTC Block Trade Entry* from the *OTC* menu by pressing **<CTRL>+S** or
- pressing **<ALT>+ C** and **<ALT>+ S** or
- pressing **<F11>**

DEV: OTC Block Trade Entry

Window Select Trade Columns Help

| Exch | Contract | Qty | Prc | B/S | TranNo | TrdNo | Act | O/C | Cpty  | ClgMbr | CustAct  | CTI | Origin | Curr | TraderID    |   |
|------|----------|-----|-----|-----|--------|-------|-----|-----|-------|--------|----------|-----|--------|------|-------------|---|
| XEUS | DU DEC02 | 40  | 40  | B   |        |       | A1  | O   | FULLM |        | trade 05 | 1   | 1      | USD  | AMMBRTRD001 | T |
| XEUS | DU DEC02 | 40  | 30  | B   |        |       | A1  | O   | FULLM |        | trade 05 | 1   | 1      | USD  | AMMBRTRD001 | T |
| XEUS | DU MAR03 | 40  | 40  | B   |        |       | A1  | O   | FULLM |        | trade 05 | 1   | 1      | USD  | AMMBRTRD001 | T |
| XEUS | DU JUN03 | 40  | 40  | B   |        |       | A1  | O   | FULLM |        | trade 05 | 1   | 1      | USD  | AMMBRTRD001 | T |

Remove

TranNo

BUY Strategy  Contract

| Curr | Qty | Prc | O/C | Act | Cpty  | ClgMbr | CustAct  | CTI | Orig | TraderID    |  |
|------|-----|-----|-----|-----|-------|--------|----------|-----|------|-------------|--|
| USD  | 40  | 30  | O   | A1  | FULLM |        | trade 05 | 1   | 1    | AMMBRTRD001 |  |

Update

OTC Block Trader Entry

**Window  
Description**

The OTC Block Trade Entry window allows the user to enter, modify, delete and approve an off-exchange trade for option or future products. A list box is used to collect several trades, which are then processed together.

The OTC Block Trade Entry window enables traders to enter trades negotiated outside the system, for clearing and settlement purposes. Trades are forwarded to the exchange clearing and settlement systems to settle the trades (i.e. perform delivery and cash regulation). The OTC block trade is termed 'open' as long as it is not approved by the counterparty. The trade expires after 15 min not being approved by the counterparty. The initiator of the trade always enters the buy side of the trade. The counterparty adds sell-side parameters and approves the trade.

**Block Trade  
Entry**

To enter a new trade, the buyer opens the OTC Block Trade Entry window and fills buy-side contract details into the entry fields in the lower part of the window. The Buy/Sell button is fixed to "Buy" and cannot be toggled. The Update button is disabled. The Add button is disabled until all mandatory fields are filled. Clicking Add causes a row in the list box to be filled with the buy side contract details. The status of the trade is "to be submitted". The *TranNo* field remains empty.

To submit a trade to the back end, traders select one or more list box rows whose states are all "to be submitted". This enables the *Apply* button. Clicking *Apply* submits all of the selected trades to the back end. If the *TranNo* field is unset, the trades are submitted. If *TranNo* is populated, the trades are modified. For all trades submitted successfully, the *TranNo* field is filled and the status is set to "submitted". Individual error messages are available in the status bar by clicking the list box rows.

To modify submitted trades, traders select one row in the list box with a status of "submitted". Buy-side trade details are filled in the entry fields in the lower part of the window. The *Buy/Sell* button is fixed to buy. The *Add* button is disabled. The *Update* button is enabled as long as all mandatory fields are filled. Clicking *Update* updates the row in the list box, setting the status to "to be submitted" but not changing the *TranNo*. To submit the changes to the back end, see the previous paragraph.

To delete submitted trades, traders select one or more rows in the list box with filled *TranNo* fields and a status of "submitted" or "to be submitted". This enables the *Delete* button. Clicking *Delete* sends an OTC Block Trade deletion request to the back end for each selected row. Trades deleted successfully are removed from the list box. Trades not deleted successfully are highlighted in red. Individual error messages are available in the status bar by clicking the list box rows.

To retrieve a trade, traders have to enter the transaction identification, which enables the *Retrieve* button, and then click the *Retrieve* button. An inquiry is sent to the back end and one (for non in-house trades) or two (for in-house trades) rows are appended to or updated inside the list box, depending on the *TraderID* and *Cpty* fields of the two inquiry responses. Note that each side of each trade can only appear once in the list box.

If the *TraderID* fields in the response are populated, the trade is approved and is shown in the list box with the status "approved".

If the *TraderID* fields in the response are not populated, the trade is not yet approved. For non in-house trades, either the buy or the sell side is taken from the inquiry response and appended to or updated inside the list box. For an in-house trade, both the buy and the sell sides are appended to or updated inside the list box in two separate rows. If a buy side is appended or updated, the status is set to "submitted". If a sell side is appended or updated, the status is set to "retrieved".

To specify sell-side trade details, traders select a row in the list box whose status is set to "retrieved". All parameters available in the list box row are transferred to the entry fields in the lower part of the window. The *Add* button is disabled. The *Update* button is enabled, even if there are mandatory fields not yet entered. Clicking *Update* updates the list box row.

When selecting a row in the list box with the status "approved", parameters are not transferred to the entry fields.

To approve trades, traders select one or more trades in the list box whose status is "retrieved", and whose mandatory fields are all filled. This enables the *Approve* button. Clicking *Approve* sends the approve requests to the back end. The status is set to "approved" for all successfully approved trades. Trades not successfully approved are highlighted in red. Individual error messages are available in the status bar by clicking the list box rows.

To clear all non display only entry fields in the lower part of the window, traders can click the *Clear* button, which is always enabled. The *TraderId* is then set to the trader identification of the trader logged on. The *Exch* field is set to the exchange identifier of the currently logged exchange.

To remove rows from the list box, traders select one or more rows in the list box and click the *Remove* button. The status of the trades does not matter. No requests are sent to the back end.

### OTC for Strategies

The entry field *Strategy* allows a trader to create a user defined strategy and to enter a strategy request. Right mouse click opens a dialog which offers the user several trading strategies. The functionality is similar to the *Strategy Request Entry* window.

For the strategy request the user can choose the buy/sell interest and the quantity.

If an error occurs (e.g. the defined individual contracts do not match the indicated strategy type), an exception code is displayed in the message bar.

### Menus

The following table describes the menus of the *OTC BlockTrade Entry* window.

| Menu   | Related Menu Item | Function  | Short Cut |
|--------|-------------------|---|-----------|
| Window | Save Settings     | Saves the current entries and position of the window. | <Ctrl+S>  |
|        | Clear Setting     | Clears previously saved settings                      |           |

**OTC Facilities**

| Menu    | Related Menu Item | Function   | Short Cut  |
|---------|-------------------|--|------------|
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data                        |            |
|         | Print...          | Calls the <i>Print Table</i> window to print list box data                                 |            |
|         | Close             | Closes the window without any further action   | <Shift+F4> |
| Select  | Contract...       | Opens the <i>Contract Selection</i> window.  |            |
| Trade   | Retrieve          | Retrieves the information of an open or approved trade with the entered transaction number |            |
|         | Add               | Adds the buy side of a new open OTC trade to the list box                                  |            |
|         | Update            | Updates the buy or the the sell side of an open OTC trade in the list box                  |            |
|         | Clear             | Clears the entry fields  |            |
|         | Remove            | Removes the selected trades from the list box  |            |
| Columns | Delete            | Removes the selected column from the list box  | <Ctrl+D>   |
|         | Add all           | Includes all of the columns in the list box  |            |
|         | Select Columns    | Opens the <i>Columns Selection</i> window  |            |
|         | Freeze            | Freezes the selected columns in the list box   |            |
|         | Unfreeze all      | Unfreezes all of the columns in the list box   |            |
| Help    | On this window... | Opens the <i>Help</i> window   | F1         |

**Entry Fields**

The following table gives a description of the *OTC Block Trade Entry* window entry fields.

| <b>Fields</b> | <b>Field Name</b>                | <b>Description</b>  |
|---------------|----------------------------------|---|
| TranNo        | Transaction number               | Transaction number generated by the system  |
| Strategy      | OTC Strategy                     | For a full list of strategies see the appendix  |
| Contract      | Contract                         | Contract identification<br>Futures – Product, Expiration month and year<br>Options – Call/Put, Product, Expiration month and year, Strike price, version number   |
| Curr          | Currency                         | Currency code for selected product<br>This is a display <u>only</u> field and is filled by the system.  |
| Qty           | Quantity                         | Pre-filled with a default quantity if the user configured Default Quantity Setting in the <i>Limit/Quantity Configuration</i> window<br>Using the up or down arrow key will fill the field with a quantity<br>Supports a maximum quantity of 9,999. |
| Prc           | Price at which the trade is made | Pop-up list displays defined prices<br>Using the up or down arrow key will fill the field with a price  |
| O/C           | Open/Close indicator             | Code used to post matched trade to position<br>Valid Open/Close Indicators:<br>O – Open<br>C – Close  |

**OTC Facilities**

| Fields   | Field Name                     | Description  |
|----------|--------------------------------|--|
| Act      | Account Type                   | <p><i>Act</i> requirements:</p> <p>Use A1 (default)</p> <p>Use G1 for a give-up and no house number for multi-firm give-ups</p> <p>Use G2 for a give-up with a house number for single firm give-ups</p> <p><b>Note:</b> Users cannot enter spread orders using a Give-Up account.</p> |
| ClgMbr   | Clearing member firm           | <p>Identifies the take-up member for an order specified as pre-designated for give-up</p> <p>Required if G2 account</p>  |
| CustAct  | Customer                       | <p>Required field</p> <p>Identifies customer account</p> <p>Pop-up list displays accounts defined in <i>Account Configuration</i> window</p> <p>If the user selects a predefined account, the system fills in the respective account information</p>                                   |
| CTI      | Customer Transaction Indicator | <p>Required field</p> <p>Valid Customer Transaction Indicators:</p> <p>1 – Own Account</p> <p>2 – Proprietary</p> <p>3 – On Behalf of Other Members</p> <p>4 – Other Customer</p>  |
| Origin   | Clearing details               | <p>Required field</p> <p>Valid Origin Codes:</p> <p>1 – Customer</p> <p>2 – Non – Customer</p> <p>3 – Other Member</p> <p>4 – Floor Broker</p>   |
| TraderID | Trader ID                      | Shows the ID of the trader, can be changed for on behalf trades  |

**Buttons**

The following table gives a description of the *OTC Block Trade Entry* window buttons

| Button   | Description  |
|--|--|
|   | <ul style="list-style-type: none"> <li>Retrieves the information of an approved OTC trade with the entered transaction number</li> </ul>   |
| <br> | <ul style="list-style-type: none"> <li>Displays whether the side currently being edited is the buy or the sell side of the trade. The button is always fixed to the value taken from the list box row</li> </ul> |
|    | <ul style="list-style-type: none"> <li>Approves selected trades</li> </ul>   |
|   | <ul style="list-style-type: none"> <li>Deletes selected trades</li> </ul>  |
|   | <ul style="list-style-type: none"> <li> Cancels any changes and closes the window without modification</li> </ul>  |
|   | <ul style="list-style-type: none"> <li>Removes selected rows from the list box</li> </ul>  |
|   | <ul style="list-style-type: none"> <li>Clears the entry fields</li> </ul>  |
|   | <ul style="list-style-type: none"> <li>Adds a new row to the list box using the parameters specified in the entry fields in the lower part of the window</li> </ul>  |
|   | <ul style="list-style-type: none"> <li>Updates the selected rows from the list box</li> </ul>  |

**Keyboard Usage** The <ALT>+<C> can be used to Open the Submenu OTC; press than <ALT>+<L> to open window *OTC Block Trade Entry*.

The <ALT>+<C> can be used to close the window without any further action.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

## 9.4

## OTC Vola Trade Entry



Open the OTC Vola Trade *Entry* window

- selecting *OTC Vola Trade Entry* from the *OTC* menu or
- selecting *OTC Vola Trade Entry* from the *OTC* menu by pressing **<CTRL>+V** or
- pressing **<ALT>+ C** and **<ALT>+ V**

DEV: OTC Vola Trade Entry

Window Select Trade Columns Help

| Exch | Contract   | Qty | Prc  | B/S | TranNo | OptTranNo | OptContract      | OptQty | Act | O/C | Cpty  | ClgMbr | Text | Customer | MIOrdNo |        |
|------|------------|-----|------|-----|--------|-----------|------------------|--------|-----|-----|-------|--------|------|----------|---------|--------|
| XEUS | FGBL MAR03 | 100 | 2.00 | B   |        | 000004    | P OGBL MAR03 300 | 100    | A1  | O   | AMMBR | z      | 11   |          |         | Remove |

Product OptTranNo TranNo  
OGBL 4 Get Opt Trade Retrieve Clear

Exch OptionsContract MaxOptionsQty UsedOptionQty OptionPrc  
XEUS P OGBL MAR03 300 0 100 100 2.00 Add Update

BUY Exch Contract Qty Prc Curr O/C Act  
XEUS FGBL MAR03 100 2.00 EUR O A1

Cpty ClgMbr CustAct CTI Orig TraderID  
AMMBR z 1 1 AMMBRTRD001

Apply Approve Delete Cancel

OTC Vola Trade Entry

**Window  
Description**

The *OTC Vola Trade Entry* window allows the user to enter, modify, delete and approve off-exchange volatility trades for Future products. A list box is used to collect several trades which then can be processed altogether.

The *OTC Vola Trade Entry* window enables traders to enter trades negotiated externally to the system, for clearing and settlement purposes. Trades are forwarded to the exchange's clearing and settlement systems in order to get the trades settled (i.e. perform delivery and cash regulation). The *OTC Vola trade* expires if not been approved after 15 min by the counterparty. The initiator of the trade always enters the one side (buy or sell) of the trade; the counterpart adds the other side (sell or buy) parameters and approves the trade. It is a precondition that the option trade data had been inquired; until then the future entry fields are disabled.

**Entry of a Vola  
Trade**

1. To enter a new trade, the adder opens the OTC Vola Trade Entry window and enters first the *OptTranNo* and the *productID* for the *Options Contract*. After pressing the *get Opt Trade* button all options trade relevant data is displayed and he can enter the *used Option Qty* for this Vola Trade. After this he fills the future contract details into the entry fields in the lower part of the window. The *Update* button is disabled; the *Add* button is first disabled and will be enabled as soon as all mandatory fields have been filled. Hitting *Add* a row in the list box will be filled with the contract details. The status of the trade is set to 'to be submitted', the *TranNo* field remains empty.
2. To submit a trade to the back end, traders have to select one or more list box rows whose states are all set to 'to be submitted' which will enable the *Apply* button. Hitting *Apply* the application will loop over all selected trades and submit them to the back end (in case the *TranNo* field is unset trades are submitted, if *TranNo* is populated they are modified.) For all trades successfully submitted the *TranNo* field is filled and the status is set to 'submitted', trades not successfully submitted are highlighted in red. Individual error messages are available in the status bar by clicking the list box rows.
3. To modify a trade, which has been a submitted trade, select one row in the list box whose status is set to 'submitted.' The trade details are filled into the entry fields in the lower part of the window. The *Add* button is disabled; the *Update* button is enabled as long as all mandatory fields are filled. Hitting *Update* the row in the list box will be updated, the status is set to 'to be submitted' and *TranNo* remains unchanged. To submit the changes to the back end the mechanism described in 2) is used.
4. To delete trades which have been submitted to the back end traders select one or more rows in the list box whose *TranNo* field is filled and whose status are set to 'submitted' or 'to be submitted' which will enable the *Delete* button. Hitting *Delete* the application will loop over all selected trades and send an OTC Vola trade deletion request to the back end. Trades successfully deleted will be removed from the list-box; trades not successfully deleted are highlighted in red. Individual error messages are available in the status bar by clicking the list box rows.
5. To retrieve a trade traders have to enter the transaction identification (which will enable the *Retrieve* button) and then hit *Retrieve*. An inquiry is sent to the back end and one

add or approve part of the trade (for non in-house trades) or two add and approve part of the trade (for in-house trades) rows will be appended to or updated inside the list box depending on the *trdID*, *buyCod* and *ctpy* fields of the two inquiry responses. Note that each side of each trade can only appear once in the list-box.

In case the *trdID* fields in the response are populated the trade has already been approved and it will be added to the list box with status APPROVED. A message 'OTC Trade has already been approved' is displayed. If traders then select a row in the list box whose status is set to APPROVED the parameters available in the list box row will NOT be transferred to the entry fields in the lower part of the window.

In case the *trdID* fields in the response are not populated the trade has not yet been approved. For non in-house trades either the buy or the sell side is taken from the inquiry response and appended to or updated inside the list-box. For an in-house trade both first the buy and then the sell side are appended to or updated inside the list box in two separate rows. If a buy side is appended or updated the status is set to 'submitted', if a sell side is appended or updated the status is set to 'retrieved'.

6. To specify sell-side trade details, traders have to select a row in the list box whose status is set to 'retrieved'. All parameters available in the list box row are transferred to the entry fields in the lower part of the window. The *Add* button is disabled, the *Update* button is enabled even if there are mandatory parameters not yet specified. *Update* will update the list box row.
7. To approve trades traders have to select one or more trades in the list box whose states are all set to 'retrieved' and whose mandatory fields are all filled which will enable the *Approve* button. Hitting *Approve* the application will loop over all selected trades and sends approve requests to the back end. All trades successfully approved are displayed with status 'approved'; trades not successfully approved remain in the list- box for 15 min and will be deleted when they have expired. Individual error messages are available in the status bar by clicking the list box rows.
8. To clear all non display-only entry fields in the lower part of the window traders can hit the *Clear* button, which is always enabled. The *TraderID* and *Exch* fields are thereby set to the trader identification of the trader logged on and the exchange identifier of the exchange currently logged on.
9. To remove rows from the list box traders may select one or more rows in the list box and hit the *Remove* button independent of the trade status. No requests are send to the back end.
10. All important values in the main part of the window are also displayed in the list-box.
11. If an error occurs an exception code is displayed in the message bar.

**Menus**

The following table describes the menus of the *OTC Vola Trade Entry* window.

| Menu    | Related Menu Item | Function   | Short Cut |
|---------|-------------------|--|-----------|
| Window  | Save Settings     | Saves the current settings   | Ctrl-S    |
|         | Clear Settings    | Clears the saved settings.   |           |
|         | Print...          | Calls the Print Table window to print list box data.                                       |           |
|         | Export...         | Opens a file choosier dialogue to specify a file table data is written to.                 |           |
|         | Close             | Closes the window without any further action   | Shift-F4  |
| Select  | Contract...       | Opens the <i>Contract Selection</i>  |           |
| Trade   | Retrieve          | Retrieves the information of an open or approved trade with the entered Transaction number |           |
|         | Add               | Adds the data of a new open OTC trade to the list-box                                      |           |
|         | Update            | Updates the buy or the sell side of an open OTC trade in the list-box                      |           |
|         | Clear             | Clears the entry fields  |           |
|         | Remove            | Removes selected trade(s) from the list-box  |           |
| Columns | Delete            | Removes selected column from list-box  |           |
|         | Add all           | Includes all columns in list-box   |           |
|         | Select Columns... | Opens the Column Selection dialog  |           |
|         | Freeze            | Freezes selected columns in list-box   |           |
|         | Unfreeze all      | Unfreezes all columns in list-box  |           |
| Help    | On this window... | Opens the <i>Help</i> window   | F1        |

**Display Fields** The following table gives a description of the *OTC Vola Trade Entry* window display fields.

| Field           | Field Name                     | Description  |
|-----------------|--------------------------------|--|
| Exch            | Exchange identifier            | Exchange identifier  |
| Contract        | Contract                       | Future or option single leg contract specification   |
| Qty             | Quantity                       | Trade quantity   |
| Price           | Price                          | Negotiated trade price   |
| B/S             | Buy/Sell                       | Buy/Sell indicator   |
| TranNo          | Transaction ID                 | Transaction ID of the OTC Vola Trade taken from back end response after successful trade entry or modification |
| OptTranNo       | Option Transaction Number      | Transaction ID of the corresponding options trade.   |
| OptionsContract | Option ccontract               | cccontract used to for this specific Vola Trade  |
| OptQty          | Option qty.                    | Used Option qty.   |
| Act             | Account                        | Account  |
| O/C             | Open/Close                     | Open/Close position  |
| Ctpy            | Counterparty                   | Counterpart (approve member)   |
| ClgMbr          | Clearing member                | Clearing member to take to give-up trades, mandatory for G2 account  |
| CustAct         | Customer account               | Customer account name.   |
| CTi             | Customer Transaction Indicator | Customer Transaction Indicator.  |
| Orig            | Origin                         | Clearing details.  |
| Curr            | Currency                       | The currency the traded product is traded in   |
| Status          | Status                         | One of the following keywords: 'to be submitted', 'submitted', 'retrieved'                                     |
| TraderID        | Trader ID                      | Member identification + subgroup code + participant number of the trader                                       |

**Entry Fields**

The following table gives a description of the *OTC Vola Trade Entry* window entry fields.

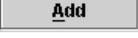
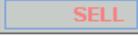
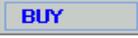
| Field            | Field Name                 | Description   |
|------------------|----------------------------|---|
| Product          | Product                    | The product that is assigned to the Transaction   |
| TranNo           | Transaction number         | The transaction number assigned to the OTC Vola trade upon trade entry. The number is then manually communicated to the ratifier who then uses it to approve the transaction. |
| OptTranNo        | Options transaction number | The transaction number of the corresponding options trade, can be an exchange or an OTC Block trade.  |
| Options Contract | Options Contract           | Contract identification (Prod mandatory; other fields display only:<br>Call/Put, ProductExiry month and year, Exercise Price, Version   |
| MaxOptionQty     | Maximum Options Quantity   | The maximum available quantity of the options trade.  |
| UsedOptionQty    | Used Option Quantity       | The quantity of the options trade used for the vola trade (pre-filled with the <i>max./availableOption Qty</i> value)   |
| OptionPrc        | Options Price              | Price of the options trade  |
| Exch             | Exchange                   | Exchange identifier   |
| Contract         | Contract                   | Contract identification:<br>Futures – Product, Expiry month and year  |
| Qty              | Quantity                   | Quantity of the trade   |
| Prc              | Price                      | Price at which the trade is made  |
| Curr             | Currency                   | Currency  |
| O/C              | Opening/Closing            | Opening or closing of a position  |
| Act              | Account                    | Account type  |
| Cpty             | Counterparty               | Counterpart identifier  |
| ClgMbr           | Clearing Member            | Identification of give-up member, mandatory for G2 accounts, optional otherwise   |

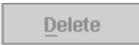
**OTC Facilities**

| Field    | Field Name                     | Description  |  |
|----------|--------------------------------|--|--|
| CustAct  | Customer account               | Customer account name. Identifies customer account.<br>Pop-up list displays accounts defined in Account Configuration window.<br>If the user selects a predefined account, the system fills in the respective account information. |  |
| CTi      | Customer Transaction Indicator | Customer Transaction Indicator.  | 1 - Own Account<br>2 - Proprietary<br>3 - On Behalf of Other Members<br>4 - Other Customer |
| Orig     | Origin                         | Clearing details.  | 1 – Customer<br>2 - Non – Customer<br>3 - Other Member<br>4 - Floor Broker                 |
| TraderID | Trader ID                      | Shows ID of the trader, can be changed for on behalf trades  |  |

**Buttons**

The following table gives a description of the *OTC Vola Trade Entry* window buttons.

| Button   | Description   |
|--|---|
|   | <ul style="list-style-type: none"> <li>Retrieves the information of an open or approved OTC Vola trade with the entered transaction number.</li> </ul>                        |
|   | <ul style="list-style-type: none"> <li>Retrives the informations of the corresponding options trade.</li> </ul>   |
|   | <ul style="list-style-type: none"> <li>Clears all entry fields</li> </ul>   |
|   | <ul style="list-style-type: none"> <li>Adds a new row to the list box using the parameters specified in the entry fields in the lower part of the window</li> </ul>           |
|   | <ul style="list-style-type: none"> <li>Updates the selected row in the list box using the parameters specified in the entry fields in the lower part of the window</li> </ul> |
| <br> | <ul style="list-style-type: none"> <li>Toggle button to changed between buy and sell of the OTC Vola Trade.</li> </ul>  |

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Submits the selected new trades to the back (in case the TranNo field is empty) end or modifies the selected existing trades in the back end (in case the TranNo field is populated).</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Approves selected trades</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Deletes selected trades</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Cancel any changes and closes the window without modification</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Removed selected rows from the list-box</li> </ul>   |

#### OTC Vola Trade Entry - Message Bar

| Mouse Usage | Description   |
|-------------|---|
| DC-L        | Opens the <i>Window Specific Message Log</i> window |

**Keyboard Usage** The <ALT>+<C> can be used to *Open the Submenu OTC*, press than <ALT>+<V> to open window *OTC Vola Trade Entry*.

The <ALT>+<C> can be used to close the window without any further action.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

## 10

## Own

## 10.1

## Own Order Overview



Open the *Own Order Overview* window by...

- displaying the *Main Menu* and selecting *Own Order Overview* from the *Own* menu
  - pressing the *Own Orders* button in the *Rapid Order Entry* window
- or
- pressing **<F8>**.

| Exch | Contract | 2ndLeg | Comb | B/S | O/C | RemQty | ExecQty | Act | Status | Limit | OrdTyp | Trader | OnBehalf | Curr | Res | Val   |
|------|----------|--------|------|-----|-----|--------|---------|-----|--------|-------|--------|--------|----------|------|-----|-------|
| XEUS | AI JAN03 |        |      | S   | C   | 228    | 72      | M1  |        | M     | M      | TRD001 |          | USD  |     | 11/20 |
| XEUS | AI FEB03 |        |      | S   | O   | 200    |         | A1  |        | M     | M      | TRD001 |          | USD  |     | 11/20 |
| XEUS | AI FEB03 |        |      | S   | O   | 300    |         | P1  |        | M     | M      | TRD001 |          | USD  |     | 11/20 |

Book: 228 Executed: 72 Cancelled: 0 OrdNo: 277163457

*Own Order Overview*

**Window  
Description**

The *Own Order Overview* window displays information about the subgroup's orders for a selected profile or contract.

- The List Box is dynamically updated whenever there is a change in the subgroup's orders.
- New orders, order modifications and deletions and partial matches are all dynamically updated and highlighted in the window. Orders are removed from the window when they are completely matched or deleted.
- Orders are sorted by contract as listed in the selected profile. Unrestricted limit and market orders for the same contract are sorted by *Buy/Sell* indicator and *Time* in descending order. Then, restricted orders for the contract are sorted by *Buy/Sell* indicator and *Time* in descending order.
- When a Stop buy order is triggered, the order is displayed under the last unrestricted Buy order. When a Stop Sell order is triggered, the order is displayed under the last unrestricted Sell order. Also, a "T" displays in the *Res* field and a "M" in the Limit field for triggered Stop orders.

**Selecting Data**

The *Own Order Overview* window opens with no information displayed if it is not opened from the *Rapid Order Entry* window or if no settings were saved when the window was last used. Therefore, a profile, product or contract must be selected by using one of the following methods:

| Method   | Result  |
|--|---|
| Single right click below the menu or above the List Box  | Displays a pop up list with all available profiles        |
| Type a specific product using the entry line at the top of the window and pressing the <Enter> key on the keyboard.  | Selects a specific product                                |
| Type a specific contract using the entry line at the top of the window and pressing the <Enter> key on the keyboard. | Selects a specific contract                               |
| Single left click on <i>Trading Filter</i> in the <i>Select</i> menu   | Opens the <i>Trading Filter</i> window.                   |
| Single right click in the <i>Product Entry</i> field   | Displays a pop up list of products in the default profile |

**Menus**

The following is a description of the menus found in the *Own Order Overview* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, List Box settings and profile selection. | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved window settings   |            |
|         | Sort...           | Opens the <i>Sort Table</i> window.   |            |
|         | Find...           | Opens the <i>Find</i> dialog to start a search over the content of the list box.    | <Ctrl+F>   |
|         | Print...          | Opens the <i>Print Table</i> window.  |            |
|         | Export...         | Opens the <i>Export Table</i> window.   |            |
|         | Close             | Closes the window without any further action.                                       | <Shift+F4> |
| Select  | Trading Filter... | Opens the <i>Trading Filter</i> window.   |            |
|         | Subgroup...       | Opens the <i>Change Subgroup</i> window.  |            |
| Order   | Add...            | Opens the <i>Order Entry</i> window to enter a new order.                           |            |
|         | Add Strategy ...  | Opens the <i>Strategy Order Entry</i> window to enter a new strategy order.         |            |
|         | Add Using...      | Opens the <i>Order Entry</i> window using the selected order for new entry.         |            |
|         | Modify...         | Opens the <i>Order Maintenance</i> window to modify a selected order.               |            |
|         | Delete            | Deletes selected order(s).  |            |
| Columns | Delete            | Removes selected column(s) from the List Box.                                       | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the lower List Box.                                  | <Ctrl+A>   |
|         | Select Columns    | Opens the Column Selection window   |            |
|         | Freeze            | The columns remain static in the List Box when scrolling to the right.              |            |
|         | Unfreeze All      | Unfreeze all frozen columns in the List Box.  |            |
| Help    | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**List Box Data** The following is a description of the fields found in the *Own Order Overview* window.

| Column   | Column Name                  | Description  |                      |
|----------|------------------------------|--|----------------------|
| Exch     | Exchange                     | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>  |                      |
| Contract | Contract                     | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>  |                      |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price and version number</li> </ul>   |                      |
| Comb     | Combination order            | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>  |                      |
|          |                              | <b>Futures</b>   |                      |
|          |                              | SPD  | Calendar spread      |
|          |                              | <b>Options</b>   |                      |
|          |                              | BUL  | Vertical Bull Spread |
|          |                              | BER  | Vertical Bear Spread |
|          |                              | BLT  | Bull Time Spread     |
|          |                              | BRT  | Bear Time Spread     |
|          |                              | STD  | Straddle             |
|          |                              | STG  | Strangle             |
|          |                              | CNV  | Conversion/Reversal  |
| B/S      | Buy/Sell Indicator           | <ul style="list-style-type: none"> <li>Indicates whether order is a Buy or Sell</li> </ul>   |                      |
| O/C      | Open/Close indicator         | <ul style="list-style-type: none"> <li>Code used to post matched trade to position</li> <li>Valid Open/Close Indicators: <ul style="list-style-type: none"> <li>O – Open (Default)</li> <li>C – Close</li> <li>R – Simultaneously close front month and open back month position for futures combination (rollover)</li> </ul> </li> </ul> |                      |
| RemQty   | Remaining Quantity           | Quantity of contracts working  |                      |
| ExcQty   | Executed Quantity            | Quantity of contracts traded   |                      |
| Act      | Account Type                 | <ul style="list-style-type: none"> <li>A1 (default)</li> <li>G1 for a give-up and no house number for multi-firm give-ups</li> <li>G2 for a give-up with a house number for single firm give-ups</li> <li>M1, M2 – Market maker account</li> <li>P1, P2 – Proprietary account</li> </ul>   |                      |

| Column   | Column Name           | Description   |
|----------|-----------------------|---|
| Status   | Status                | <ul style="list-style-type: none"> <li>Order Status</li> <li>Valid Status Codes:<br/>H – Hold<br/>None – Active</li> </ul>  |
| Limit    | Limit Price           | <ul style="list-style-type: none"> <li>Limit Price</li> <li>M indicates a Market Order</li> </ul>   |
| OrdType  | Order Type Indicator  | <ul style="list-style-type: none"> <li>Valid Order Type Indicators include:<br/>M – Market Order<br/>L – Limit Order</li> </ul>   |
| Trader   | Trader                | Trader Identification   |
| OnBehalf | On Behalf             | Indicates Orders entered by <i>Eurex US Market Operation</i> on behalf of a member  |
| Curr     | Currency              | <ul style="list-style-type: none"> <li>Currency code for selected product</li> <li>Valid Currency Codes include:<br/>USD – U.S. Dollars</li> </ul>  |
| Res      | Restricted order type | <ul style="list-style-type: none"> <li>This is a mandatory field for option combination orders.</li> <li>Valid Restriction Codes:<br/>I – IOC (Immediate or Cancel) Valid for futures and option combinations<br/>Default value for options combinations<br/>F – FOK (Fill or Kill)<br/>Valid for options only<br/>S – Stop<br/>Valid for single leg futures only<br/>T – Triggered Stop Order</li> </ul> |
| Validity | Expiration of order   | <ul style="list-style-type: none"> <li>GFD – Good for Day (default)</li> <li>GTD – Good till Date</li> <li>GTC – Good till Cancelled</li> </ul>   |
| OrdNo    | Order number          | <ul style="list-style-type: none"> <li>System assigned number when order is entered into system</li> <li>Identifies the order.</li> </ul>   |
| Date     | Date                  | <ul style="list-style-type: none"> <li>Date of the order entry</li> </ul>   |
| Time     | Time                  | <ul style="list-style-type: none"> <li>Time of the order entry</li> </ul> <p><b>Note:</b> Times are shown in military time format and Greenwich Mean Time.</p>  |
| ClgMbr   | Clearing member firm  | <ul style="list-style-type: none"> <li>Identifies the take-up member for an order specified as pre-designated for give-up</li> <li>Required if G2 account</li> </ul>  |
| CustAct  | Customer              | <ul style="list-style-type: none"> <li>Required field</li> <li>Identifies customer account</li> <li>Pop-up list displays accounts defined in <i>Account Configuration</i> window</li> <li>If the user selects a predefined account, the system fills in the respective account information</li> </ul>   |

| Column | Column Name                    | Description  |
|--------|--------------------------------|--|
| CTI    | Customer Transaction Indicator | <ul style="list-style-type: none"> <li>Required field</li> <li>Valid Customer Transaction Indicators: <ul style="list-style-type: none"> <li>1 – Own Account</li> <li>2 – Proprietary</li> <li>3 – On Behalf of Other Members</li> <li>4 – Other Customer</li> </ul> </li> </ul> |
| Origin | Clearing details               | <ul style="list-style-type: none"> <li>Required field</li> <li>Valid Origin Codes: <ul style="list-style-type: none"> <li>1 – Customer</li> <li>2 – Non – Customer</li> <li>3 – Other Member</li> <li>4 – Floor Broker</li> </ul> </li> </ul>                                    |

## Buttons

The following is a description of the buttons found in the *Own Order Overview* window.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Opens the <i>Order Entry</i> window so the user can enter a new order.</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Opens the <i>Order Entry</i> window so the user can enter a new order based on the selected order</li> <li>Data fields are pre-filled with the information in the selected order</li> </ul> <p><b>Note:</b> The <b>Add Using</b> button is enabled as soon as the user has selected an existing order.</p>  |
|  | <ul style="list-style-type: none"> <li>Opens the <i>Order Maintenance</i> window so the user can modify the selected order</li> </ul> <p><b>Note:</b> The <b>Modify</b> button is enabled as soon as the user has selected an existing order.</p>  |
|  | <ul style="list-style-type: none"> <li>Deletes the selected orders without requesting confirmation from the user</li> <li>The user can delete all orders in the <i>Own Order Overview</i> for a particular profile or contract by single left mouse clicking on a column heading and pressing the &lt;Delete&gt; button. The <i>Delete Order Confirmation</i> window will prompt the user for a confirmation.</li> </ul> <p><b>Note:</b> There is no “undo” function once a user has deleted an order.</p> |

**Mouse Usage** Below is a description of how mouse clicks can open other *Eurex US @X-ceed Trading* platform windows.

| Mouse Usage       | Column | Displays...                     | Fills...   |
|-------------------|--------|---------------------------------|--|
| Double left click | Any    | <i>Order Maintenance</i> window | Contract specifications of futures or call option, limit, quantity, validity and account information |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Own Order Overview - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

**Moving, Deleting and Freezing Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Own Order Overview* window.

|                         | Windows 2000 & XP / Sun Solaris   |
|-------------------------|---|
| <b>Moving Columns</b>   | <ul style="list-style-type: none"> <li>Position the mouse pointer on the desired column heading.</li> <li>Press the right mouse button and continue to hold.</li> <li>Reposition the column heading and release the mouse buttons.</li> </ul>   |
| <b>Deleting Columns</b> | <ul style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Delete Columns.</li> </ul> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ul style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Freeze Columns.</li> </ul> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ul style="list-style-type: none"> <li>Single left mouse click on Window in the Menu bar.</li> <li>Single left mouse click on <i>Save Settings</i>.</li> </ul>  |

### 10.1.1 Order Deletion Confirmation

#### Window Description

No confirmation is given if the user deletes one or more orders. However, when the user selects all orders by single left clicking on a column header, the *Deletion Confirmation* window is displayed. The *Deletion Confirmation* window allows the user to confirm the deletion of all orders in the *Own Order Overview* for a selected contract, product or profile. There is no “Undo” function. Once an order is deleted from the electronic order book, it cannot be restored.



*Deletion Confirmation*

#### Buttons

The following is a description of the buttons found in the *Delete Order Confirmation* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>• Confirms the action and deletes all orders.</li> <li>• Closes the window and continues to display the <i>Own Order Overview</i> window.</li> </ul>     |
|  | <ul style="list-style-type: none"> <li>• Cancels the action without deleting the orders.</li> <li>• Closes the window and continues to display the <i>Own Order Overview</i> window.</li> </ul> |

## 10.2

## Own Quote Overview



Open the *Own Quote Overview* window

- by selecting *Own Quote Overview* from the *Own* menu in the *Main Menu*
- or
- by pressing **<F9>**.

| Trader | Exch | Contract          | 2ndLeg        | Comb | BidTime  | AskTime  | BidOrdNo  | AskOrdNo  |
|--------|------|-------------------|---------------|------|----------|----------|-----------|-----------|
| TRD001 | XEUS | P OAI JAN03 12100 |               |      | 15:26:57 | 15:26:57 | 277163438 | 277163437 |
| TRD001 | XEUS | P OAI FEB03 12100 |               |      | 15:26:57 | 15:26:57 | 277163440 | 277163439 |
| TRD001 | XEUS | P OAI FEB03 12900 |               |      | 15:26:57 | 15:26:57 | 277163442 | 277163441 |
| TRD001 | XEUS | P OAI FEB03 12900 | P FEB03 11900 | BER  | 15:09:35 | 15:09:35 | 277163436 | 277163435 |

00000 Successful completion

*Own Quote Overview*

**Window  
Description**

The *Own Quote Overview* window displays the subgroup's own quotes for the current business day for a selected profile or contract.

- The List Box is dynamically updated whenever there is a change in the subgroup's quotes.
- New quotes, quote deletions and partial matches are all dynamically updated and highlighted in the window.
- Displayed quotes are sorted by contract as determined in the selected profile and then by Buy and Sell quotes and time.
- A quote cannot be modified once it has been entered. Only one quote per contract per subgroup is allowed. If a second quote from the same subgroup is entered, the old quote is overwritten.
- If a held quote is released, it gets a new order number, a new time stamp, and is re-entered into the order book.

**Selecting Data**

The *Own Quote Overview* window opens with information displayed according to the settings that were saved when the window was last used. A profile, product or contract must be selected by using one of the following methods:

| Method  | Result  |
|---|---|
| Single right click below the menu bar or above the List Box   | Displays a pop up list with all available profiles        |
| Type a specific contract using the entry line at the top of the window and pressing the <Enter> key on the keyboard | Selects a specific contract                               |
| Type a specific product using the entry line at the top of the window and pressing the <Enter> key on the keyboard  | Selects a specific product                                |
| Single left click on <i>Trading Filter</i> in the <i>Select</i> menu  | Opens the <i>Trading Filter</i> window                    |
| Single right click in the <i>Product Entry</i> field  | Displays a pop up list of products in the default profile |

**Menus**

The following is a description of the menus found in the *Own Quote Overview* window.

| <b>Menu</b> | <b>Related Menu Item</b> | <b>Function</b>  | <b>Short Cut</b> |
|-------------|--------------------------|--|------------------|
| Window      | Save Settings            | Saves the size and position of the window, list box settings and profile selection.  | <Ctrl+S>         |
|             | Clear Settings           | Clears previously saved settings   |                  |
|             | Sort...                  | Opens the <i>Sort Table</i> window.  |                  |
|             | Find                     | Opens the <i>Find</i> dialog to start a search over the content of the list box.   |                  |
|             | Print...                 | Opens the <i>Print Table</i> window.   |                  |
|             | Export...                | Opens the <i>Export Table</i> window.  |                  |
|             | Close                    | Closes the window without any further action.  | <Shift+F4>       |
| Select      | Trading Filter           | Opens the <i>Trading Filter</i> window.  |                  |
|             | Subgroup...              | Opens the <i>Change Subgroup</i> window.   |                  |
| Quote       | Add...                   | Opens the <i>Quote Entry</i> window so the user can enter a new quote.   |                  |
|             | Add Strategy ...         | Opens the <i>Strategy Quote Entry</i> window to enter a new strategy quote.  |                  |
|             | Add Using...             | Opens the <i>Quote Entry</i> window of the <i>Mass Quote Entry</i> window if several quotes are selected so the user can enter a new quote or quotes based on the selection. Data fields are pre-filled with the information from the selected quote(s). |                  |
|             | Delete                   | Deletes selected quote(s).   |                  |
| Columns     | Mass Hold                | Holds all quotes in the same product for the selected contract so the quotes are not available for matching.   |                  |
|             | Release                  | Releases the selected quote(s).  |                  |
|             | Delete                   | Removes selected column(s) from the list box.  | <Ctrl+D>         |
|             | Add all                  | Inserts all deleted columns in the list box.   | <Ctrl+A>         |
|             | Select Columns           | Opens the Column Selection window  |                  |
|             | Freeze                   | The columns remain static in the List Box when scrolling to the right.   |                  |
|             | Unfreeze All             | Unfreeze all frozen columns in the List Box.   |                  |
| Help        | On this window...        | Opens the <i>Help</i> window.  | <F1>             |

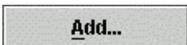
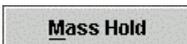
**List Box Data** Below is a description of information provided in the *Own Quote Overview* List Box.

| Column     | Column Name                  | Description   |                      |
|------------|------------------------------|---|----------------------|
| Trader     | Trader                       | Identifies the who entered the quote  |                      |
| Exch       | Exchange                     | Exchange identifier   |                      |
| Contract   | Contract                     | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>   |                      |
| 2ndLeg     | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Does not include product</li> <li>Futures – Expiration month and year</li> <li>Options – Call/Put, expiration month and year, strike price</li> </ul> |                      |
| Comb       | Combination order type       | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Indicates combination type</li> </ul>   |                      |
|            |                              | Futures   |                      |
|            |                              | SPD   | Calendar Spread      |
|            |                              | Options   |                      |
|            |                              | BUL   | Vertical Bull Spread |
|            |                              | BER   | Vertical Bear Spread |
|            |                              | BLT   | Bull Time Spread     |
|            |                              | BRT   | Bear Time Spread     |
|            |                              | STD   | Straddle             |
|            |                              | STG   | Strangle             |
| BidTime    | Buy time                     | CNV   | Conversion/Reversal  |
|            |                              | Time of bid quote entry   |                      |
| AskTime    | Sell time                    | Time of ask quote entry   |                      |
|            |                              | <b>Note:</b> Times are shown in military time format and Greenwich Mean Time.   |                      |
| BidOrdNo   | Bid order number             | Order number of the bid side of the quote   |                      |
| AskOrdNo   | Ask order number             | Order number of the sell side of the quote  |                      |
| RemBidQty  | Remaining bid quantity       | Quantity of the remaining bid side of the quote   |                      |
| ExecBidQty | Executed bid quantity        | Quantity of the executed bid side of the quote  |                      |
| Bid        | Bid                          | Limit price of the bid side of the quote  |                      |
| Ask        | Ask                          | Limit price of the ask side of the quote  |                      |
| RemAskQty  | Remaining ask quantity       | Quantity of the remaining sell side of the quote  |                      |
| ExecAskQty | Executed ask quantity        | Quantity of the executed ask side of the quote  |                      |
| Curr       | Currency                     | Currency code of the selected product   |                      |

| Column | Column Name | Description  |
|--------|-------------|--|
| Status | Status      | <ul style="list-style-type: none"> <li>Status of the quote</li> <li>Valid Status Codes:<br/>H – Inactive/Held quote<br/>None – Active quote</li> </ul>   |
| Act    | Account     | <ul style="list-style-type: none"> <li>Indicates selected account type of quote</li> </ul> <p>For Futures, M1/M2 account codes will map to Eurex US CTI and Origin codes:<br/>M1: CTI – 1 Origin – 1<br/>M2: CTI – 1 Origin – 2</p> <p>For Options, M1/M2 account codes will map to Eurex US CTI and Origin codes:<br/>M1: CTI – 1 Origin – 4<br/>M2: CTI – 1 Origin – 3</p> |

## Buttons

The following is a description of the buttons found in the *Own Quote Overview* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Opens the <i>Quote Entry</i> window so the user can enter a new quote.</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Opens the <i>Quote Entry</i> window so the user can enter a new quote based on a selected quote</li> <li>Opens the <i>Mass Quote Entry</i> window if the user has selected multiple rows so the user can enter multiple quotes based on selected quotes.</li> <li>Data fields are pre-filled with the information from the selected quote(s).</li> </ul> <p><b>Note:</b> The <b>Add Using</b> button is enabled as soon as the user selects one or more existing quote(s).</p> |
|  | <ul style="list-style-type: none"> <li>Deletes the selected quotes without requesting confirmation from the user.</li> <li>The user can delete all quotes in the <i>Own Quote Overview</i> for a selected profile or contract by single left mouse clicking on a column heading and pressing the &lt;Delete&gt; button. The Delete Quote Confirmation window will prompt the user for confirmation.</li> </ul> <p><b>Note:</b> There is no “undo” function once a user has deleted a quote.</p>                       |
|  | <ul style="list-style-type: none"> <li>Holds all quotes in the same product for the selected contract so the quotes are not available for matching.</li> </ul> <p><b>Note:</b> The <b>Mass Hold</b> function is not available for option combination quotes. The <b>Mass Hold</b> function works on a product basis.</p>  |

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Releases quotes that were put on <b>Hold</b>.</li> </ul> <p><b>Note:</b> The <b>Release</b> button is enabled as soon as the user has selected one held quote. The <b>Release</b> button works on an individual quote level. As soon as a quote is released, it is available for matching.</p> |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Own Quote Overview - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

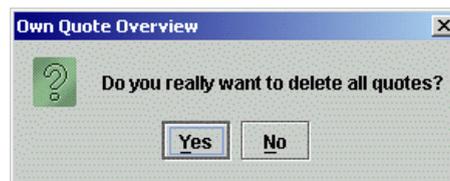
**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time that the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Own Quote Overview* window.

|                         | Windows 2000 & XP / Sun Solaris   |
|-------------------------|---|
| <b>Moving Columns</b>   | <ol style="list-style-type: none"> <li>Position the mouse pointer on the desired column heading.</li> <li>Press the right mouse button and continue to hold.</li> <li>Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b> | <ol style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ol style="list-style-type: none"> <li>Press the left mouse button on the column heading.</li> <li>Single left mouse click on Columns in the Menu bar.</li> <li>Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ol style="list-style-type: none"> <li>Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>Single left mouse click on <i>Save Settings</i>.</li> </ol>   |

### 10.2.1 Quote Deletion Confirmation

#### Window Description

No confirmation is given if the user deletes one or more quotes. However, when the user selects all quotes by single left clicking on a column header, the *Deletion Confirmation* window is displayed. The *Deletion Confirmation* window allows the user to confirm the deletion of all quotes in the *Own Quote Overview* for a selected contract, product or profile. There is no "Undo" function. Once a quote is deleted from the electronic order book, it cannot be restored.



*Delete Quote Confirmation window*

#### Buttons

The following is a description of the buttons found in the *Delete Quote Confirmation* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>• Confirms the action and deletes all quotes.</li> <li>• Closes the window and continues to display the <i>Own Quote Overview</i> window.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>• Cancels the action without deleting the quotes.</li> <li>• Closes the window and returns to the <i>Own Quote Overview</i> window.</li> </ul>       |

### 10.3 Own Trade Overview



Open the *Own Trade Overview* window

- by selecting *Own Trade Overview* from the *Own* menu in the *Main Menu*
- Or
- by pressing **<F10>**.

| Exch | Contract   | Comb | OrdQty | ExcQty | Prc    | B/S | O/C | P/F | Trader | Act | TrdNo  | OrdNo     | OrdDat     | TrdTyp | OrdTyp | Res | TrdTime  | CustAct    | Curr |
|------|------------|------|--------|--------|--------|-----|-----|-----|--------|-----|--------|-----------|------------|--------|--------|-----|----------|------------|------|
| XEUS | FGBL MAR03 |      | 1,000  | 1,000  | 100.00 | B   | O   | F   | TRD001 | A1  | 000011 | 277163364 | 11/20/2002 |        | L      |     | 10:13:56 | Vola Trade | EUR  |
| XEUS | FGBL MAR03 |      | 1,000  | 1,000  | 100.00 | B   | O   | F   | TRD001 | A1  | 000010 | 277163363 | 11/20/2002 |        | L      |     | 10:13:55 | Vola Trade | EUR  |
| XEUS | FGBL MAR03 |      | 1,000  | 1,000  | 100.00 | B   | O   | F   | TRD001 | A1  | 000013 | 277163366 | 11/20/2002 |        | L      |     | 10:13:58 | Vola Trade | EUR  |
| XEUS | FGBL MAR03 |      | 1,000  | 1,000  | 100.00 | B   | O   | F   | TRD001 | A1  | 000012 | 277163365 | 11/20/2002 |        | L      |     | 10:13:57 | Vola Trade | EUR  |
| XEUS | AI JAN03   |      | 8      | 8      | 4      | S   | O   | F   | TRD001 | A1  | 000050 | 277163432 | 11/20/2002 |        | L      |     | 16:12:38 | DEMO       | USD  |
| XEUS | AI JAN03   |      | 100    | 10     | 7555   | B   | O   | P   | TRD001 | P1  | 000052 | 277163454 | 11/20/2002 |        | M      |     | 16:12:38 | DEMO       | USD  |
| XEUS | AI JAN03   |      | 100    | 72     | 7583   | B   | O   | F   | TRD001 | P1  | 000055 | 277163455 | 11/20/2002 |        | M      |     | 16:13:50 | DEMO       | USD  |
| XEUS | AI JAN03   |      | 300    | 72     | 7583   | S   | C   | P   | TRD001 | M1  | 000055 | 277163457 | 11/20/2002 |        | M      |     | 16:13:50 | DEMO       | USD  |
| XEUS | AI JAN03   |      | 100    | 28     | 7586   | B   | O   | P   | TRD001 | P1  | 000054 | 277163455 | 11/20/2002 |        | M      |     | 16:12:40 | DEMO       | USD  |
| XEUS | AI JAN03   |      | 100    | 18     | 4      | B   | O   | P   | TRD001 | P1  | 000050 | 277163454 | 11/20/2002 |        | M      |     | 16:12:38 | DEMO       | USD  |
| XEUS | AI JAN03   |      | 100    | 72     | 7586   | B   | O   | F   | TRD001 | P1  | 000053 | 277163454 | 11/20/2002 |        | M      |     | 16:12:38 | DEMO       | USD  |
| XEUS | AI FEB03   |      | 100    | 100    | 7580   | B   | O   | F   | TRD001 | A1  | 000042 | 277163443 | 11/20/2002 |        | M      |     | 16:12:21 | DEMO       | USD  |
| XEUS | AI FEB03   |      | 200    | 200    | 7576   | S   | O   | F   | TRD001 | P1  | 000049 | 277163451 | 11/20/2002 |        | M      |     | 16:12:24 | DEMO       | USD  |
| XEUS | AI FEB03   |      | 200    | 100    | 7580   | S   | O   | P   | TRD001 | P1  | 000043 | 277163447 | 11/20/2002 |        | M      |     | 16:12:22 | DEMO       | USD  |

AccBuyQty AvgBuyPrice AvgSellPrice AccSellQty

Calculate Clear

00000 Successful completion

*Own Trade Overview*

#### Window Description

The *Own Trade Overview* window displays the subgroup's own trades for the current business day for a selected profile or contract. The List Box is dynamically updated whenever an order matches for the selected profile or contract within the subgroup.

Trades are sorted by contract as determined in the selected Profile and then by *Act* and *TrdTime* time in descending order. Trade time is displayed in Greenwich Mean Time. Combination and strategy trades are displayed as separate trades, however, they have the same Order Number with different Trade Numbers.

**Once G1 and G2 orders are executed, the code in the *Act* field will change to A1.**

**Selecting Data** The *Own Trade Overview* window opens with information displayed according to the settings that were saved when the window was last used. A profile, product or contract must be selected by using one of the following methods:

| Method   | Result   |
|--|--|
| Single right click below the menu or above the List Box  | Displays a pop up list with all available profiles         |
| Type a contract and optionally a <i>Time From</i> or a <i>Time To</i> in the entry line at the top of the window and pressing the <Enter> key. | Displays trades for the selected contract.                 |
| Type a product and optionally a <i>Time From</i> or a <i>Time To</i> in the entry line at the top of the window and pressing the <Enter> key.  | Displays trades for the selected product.                  |
| Single right click below the menu bar or above the List Box  | Displays a pop-up list with all available profiles         |
| Single left click on <i>Trading Filter</i> in the <i>Select</i> menu   | Opens the <i>Trading Filter</i> window                     |
| Single right click in the <i>Product Entry</i> field   | Displays a pop-up list of products in the default profile. |

**Menus** The following is a description of the menus found in the *Own Trade Overview* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, List Box settings and profile selection. | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved settings  |            |
|         | Sort...           | Opens the <i>Sort Table</i> window.   |            |
|         | Find...           | Opens the <i>Find</i> dialog to start a search over the content of the list box.    | <Ctrl+F>   |
|         | Print...          | Opens the <i>Print Table</i> window.  |            |
|         | Export...         | Opens the <i>Export Table</i> window.   |            |
| Select  | Close             | Closes the window without any further action.                                       | <Shift+F4> |
|         | Trading Filter... | Opens the <i>Trading Filter</i> window.   | <Ctrl+F>   |
| Columns | Subgroup...       | Opens the <i>Change Subgroup</i> window.  |            |
|         | Delete            | Removes selected column(s) from the List Box.                                       | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the lower List Box.                                  | <Ctrl+A>   |
|         | Select Columns    | Opens the Column Selection window   |            |

| Menu | Related Menu Item | Function   | Short Cut |
|------|-------------------|--|-----------|
|      | Freeze            | The columns remain static in the List Box when scrolling to the right. |           |
| Help | On this window... | Opens the <i>Help</i> window.  | <F1>      |

### Entry Fields

The following is a description of the fields found in the *Own Trade Overview* window.

| Field     | Field Name | Description   |
|-----------|------------|---|
| Exch      | Exchange   | Exchange identifier   |
| Contract  | Contract   | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, Expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| Time From | Time from  | Starting time for trade retrieval in HH:MM format<br><br><b>Note:</b> Times are shown in military time format and Greenwich Mean Time.  |
| Time To   | Time to    | Latest time for trade retrieval in HH:MM format<br><br><b>Note:</b> Times are shown in military time format and Greenwich Mean Time.  |

### List Box Data

Below is a description of information provided in the *Own Trade Overview* List Box.

| Column   | Column Name          | Description   |
|----------|----------------------|---|
| Exchange | Exchange             | Exchange identifier   |
| Contract | Contract             | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| OrdQty   | Quantity             | Quantity of contracts traded  |
| Prc      | Price                | Price of the trade  |
| B/S      | Buy/Sell indicator   | Indicates whether the trade was a buy or sell   |
| O/C      | Open/Close indicator | <ul style="list-style-type: none"> <li>Valid O/C indicators:<br/>O – Opening<br/>C – Closing<br/>R – Rollover<br/>Simultaneously close front month and open back month for futures combinations</li> </ul>                          |

| Column | Column Name               | Description   |                      |                      |     |                      |     |                  |
|--------|---------------------------|---|----------------------|----------------------|-----|----------------------|-----|------------------|
| P/F    | Partial or full indicator | <ul style="list-style-type: none"> <li>Indicates whether the order was a full or partial fill: <ul style="list-style-type: none"> <li>P – Partial</li> <li>F – Filled</li> </ul> </li> </ul>  |                      |                      |     |                      |     |                  |
| Trader | Trader                    | Trader identification   |                      |                      |     |                      |     |                  |
| Act    | Account type              | <ul style="list-style-type: none"> <li>A1 (default)</li> <li>G1 for a give-up and no house number for multi-firm give-ups</li> <li>G2 for a give-up with a house number for single firm give-ups</li> <li>M1/M2 for Futures: <ul style="list-style-type: none"> <li>M1: CTI – 1 Origin – 1</li> <li>M2: CTI – 1 Origin – 2</li> </ul> </li> <li>M1/M2 for Options: <ul style="list-style-type: none"> <li>M1: CTI – 1 Origin – 4</li> <li>M2: CTI – 1 Origin – 3</li> </ul> </li> </ul> |                      |                      |     |                      |     |                  |
| TrdNo  | Trade number              | System assigned trade number  |                      |                      |     |                      |     |                  |
| OrdNo  | Order number              | <ul style="list-style-type: none"> <li>System assigned number when order entered into system</li> <li>Identifies the order</li> <li>The order number is not displayed for Block Trades.</li> </ul>  |                      |                      |     |                      |     |                  |
| TrdTyp | Trade type                | <ul style="list-style-type: none"> <li>None – Regular trade</li> </ul>  |                      |                      |     |                      |     |                  |
| OrdTyp | Order type indicator      | <ul style="list-style-type: none"> <li>Order type (L=Limit, M=Market, Q=Quote, O=OTC Block) plus potential Give-up status (P=pre-designated, G=give-up designated)</li> </ul>   |                      |                      |     |                      |     |                  |
| Res    | Restricted order type     | <ul style="list-style-type: none"> <li>Valid Restriction Codes: <ul style="list-style-type: none"> <li>I – IOC (Immediate of Cancel)</li> </ul> </li> <li>Valid for futures or options</li> <li>Default value for option combinations</li> <li>F – FOK (Fill or Kill)</li> <li>Valid for options only</li> <li>T – Triggered Stop orders</li> </ul>   |                      |                      |     |                      |     |                  |
| Comb   | Combination order type    | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>   |                      |                      |     |                      |     |                  |
|        |                           | <p><b>Futures</b></p> <table border="1"> <tr> <td>SPD</td> <td>Calendar Spread</td> </tr> </table>  | SPD                  | Calendar Spread      |     |                      |     |                  |
| SPD    | Calendar Spread           |   |                      |                      |     |                      |     |                  |
| Comb   | Combination order type    | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>   |                      |                      |     |                      |     |                  |
|        |                           | <p><b>Options</b></p> <table border="1"> <tr> <td>BUL</td> <td>Vertical Bull Spread</td> </tr> <tr> <td>BER</td> <td>Vertical Bear Spread</td> </tr> <tr> <td>BLT</td> <td>Bull Time Spread</td> </tr> </table>   | BUL                  | Vertical Bull Spread | BER | Vertical Bear Spread | BLT | Bull Time Spread |
|        |                           | BUL   | Vertical Bull Spread |                      |     |                      |     |                  |
|        |                           | BER   | Vertical Bear Spread |                      |     |                      |     |                  |
| BLT    | Bull Time Spread          |   |                      |                      |     |                      |     |                  |
|        |                           |   |                      |                      |     |                      |     |                  |
|        |                           |   |                      |                      |     |                      |     |                  |

| Column  | Column Name                    | Description   |                     |
|---------|--------------------------------|---|---------------------|
|         |                                | BRT   | Bear Time Spread    |
|         |                                | STD   | Straddle            |
|         |                                | STG   | Strangle            |
|         |                                | CNV   | Conversion/Reversal |
| TrdTime | Trade Time                     | Time of the trade<br><b>Note:</b> Times are shown in military time format and Greenwich Mean Time.  |                     |
| CustAct | Customer account               | Identifies customer account name  |                     |
| Curr    | Currency                       | Currency code for selected product  |                     |
| CTI     | Customer Transaction Indicator | <ul style="list-style-type: none"> <li>Valid Customer Transaction Indicators:               <ol style="list-style-type: none"> <li>1 – Customer</li> <li>2 – Proprietary</li> <li>3 – On Behalf of Other Members</li> <li>4 – Customer</li> </ol> </li> </ul> |                     |
| Origin  | Origin                         | <ul style="list-style-type: none"> <li>Clearing details</li> <li>Valid Origin Codes:               <ol style="list-style-type: none"> <li>1 – Customer</li> <li>2 – Non-Customer</li> <li>3 – House</li> <li>4 – Floor Broker</li> </ol> </li> </ul>          |                     |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Own Trade Overview - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time that the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Own Trade Overview* window.

| <b>Windows 2000 &amp; XP / Sun Solaris</b> |  |
|--|--|
| <b>Moving Columns</b>                      | <ol style="list-style-type: none"> <li>1. Position the mouse pointer on the desired column heading.</li> <li>2. Press the right mouse button and continue to hold.</li> <li>3. Reposition the column heading and release the mouse buttons.</li> </ol>   |
| <b>Deleting Columns</b>                    | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Delete Columns.</li> </ol> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b>                    | <ol style="list-style-type: none"> <li>1. Press the left mouse button on the column heading.</li> <li>2. Single left mouse click on Columns in the Menu bar.</li> <li>3. Single left mouse click on Freeze Columns.</li> </ol> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>                     | <ol style="list-style-type: none"> <li>1. Single left mouse click on <i>Window</i> in the Menu bar.</li> <li>2. Single left mouse click on <i>Save Settings</i>.</li> </ol>  |

## 10.4 Order Audit Trail



Open the *Order Audit Trail* window by...

- displaying the *Main Menu* and selecting *Order Audit Trail* from the *Own* menu

| Exch | Contract          | 2ndLeg | Comb | B/S | O/C | RemQty | ExerQty | Act | Limit  | OrdTyp | TrnTyp | Trade |
|------|-------------------|--------|------|-----|-----|--------|---------|-----|--------|--------|--------|-------|
| XEUS | FGBL MAR03        |        |      | B   | O   |        | 1,000   | A1  | 100.00 | L      | MATCH  | TRD00 |
| XEUS | FGBL MAR03        |        |      | B   | O   | 1,000  |         | A1  | 100.00 | L      | ADD    | TRD00 |
| XEUS | FGBL MAR03        |        |      | B   | O   |        | 1,000   | A1  | 100.00 | L      | MATCH  | TRD00 |
| XEUS | FGBL MAR03        |        |      | B   | O   | 1,000  |         | A1  | 100.00 | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | S   | O   | 100    |         | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | S   | O   | 100    |         | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | S   | O   | 100    |         | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | B   | O   | 100    |         | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | B   | O   | 100    |         | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | B   | O   | 100    |         | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | B   | O   |        | 100     | A1  | 12000  | L      | MATCH  | TRD00 |
| XEUS | C OAI FEB03 12300 |        |      | S   | O   |        | 100     | A1  | 12000  | L      | ADD    | TRD00 |
| XEUS | P OGBL MAR03 300  |        |      | B   | O   | 1,000  |         | A1  | M      | M      | ADD    | TRD00 |
| XEUS | P OGBL MAR03 300  |        |      | B   | O   | 1,000  |         | A1  | 12.00  | L      | ADD    | TRD00 |
| XEUS | P OGBL MAR03 300  |        |      | B   | O   | 1,000  |         | A1  | M      | M      | ADD    | TRD00 |
| XEUS | P OGBL MAR03 300  |        |      | B   | O   | 1,000  |         | A1  | M      | M      | ADD    | TRD00 |
| XEUS | P OGBL MAR03 300  |        |      | B   | O   | 1,000  |         | A1  | 12.30  | L      | ADD    | TRD00 |

Order Audit Trail window

### Window Description

The *Order Audit Trail* window allows inquiring on the retransmission of Single and Double Leg Order Confirmation broadcasts that are collected on the MISS in order to retrieve information about a certain order. A trading filter window is provided to enter the filter data. Inquiry is only possible for the current trading day and for the trader-id and subgroup of the currently logged in user. The user can select a different participant number via the filter window.

**Menus**

The following is a description of the menus found in the *Order Audit Trail* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, list box settings and profile selection. | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved settings  |            |
|         | Sort...           | Opens the <i>Sort Table</i> window.   |            |
|         | Find              | Opens the <i>Find</i> dialog to start a search over the content of the list box.    |            |
|         | Print...          | Opens the <i>Print Table</i> window.  |            |
|         | Export...         | Opens the <i>Export Table</i> window.   |            |
|         | Close             | Closes the window without any further action.                                       | <Shift+F4> |
| Select  | Trading Filter    | Opens the <i>Trading Filter</i> window.   |            |
|         | Subgroup...       | Opens the <i>Change Subgroup</i> window.  |            |
| Columns | Delete            | Removes selected column(s) from the list box.                                       | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the list box.  | <Ctrl+A>   |
|         | Select Columns    | Opens the Column Selection window   |            |
|         | Freeze            | The columns remain static in the List Box when scrolling to the right.              |            |
|         | Unfreeze All      | Unfreeze all frozen columns in the List Box.  |            |
| Help    | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**List Box Data**

Below is a description of information provided in the *Order Audit Trail* List Box.

| Column   | Column Name                  | Description  |
|----------|------------------------------|--|
| Exchange | Exchange                     | Exchange identifier  |
| Contract | Contract                     | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>            |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price and version number</li> </ul> |
| Comb     | Combination order type       | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>  |
|          |                              | <b>Futures</b>   |

| Column | Column Name          | Description  |
|--------|----------------------|--|
|        |                      | SPD<br>Calendar Spread   |
|        |                      | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>  |
|        |                      | <b>Options</b>   |
|        |                      | BUL<br>Vertical Bull Spread  |
|        |                      | BER<br>Vertical Bear Spread  |
|        |                      | BLT<br>Bull Time Spread  |
|        |                      | BRT<br>Bear Time Spread  |
|        |                      | STD<br>Straddle  |
|        |                      | STG<br>Strangle  |
|        |                      | CNV<br>Conversion/Reversal   |
| B/S    | Buy/Sell indicator   | Indicates whether the trade was a buy or sell  |
| O/C    | Open/Close indicator | <ul style="list-style-type: none"> <li>Valid O/C indicators:<br/>O – Opening<br/>C – Closing<br/>R – Rollover</li> <li>Simultaneously close front month and open back month for futures combinations</li> </ul>  |
| RemQty | Remaining Quantity   | Remaining quantity of the order  |
| ExcQty | Executed Quantity    | Executed quantity of the order   |
| Act    | Account Type         | <ul style="list-style-type: none"> <li>A1 (default)</li> <li>G1 for a give-up and no house number for multi-firm give-ups</li> <li>G2 for a give-up with a house number for single firm give-ups</li> <li>M1, M2 – Market maker account</li> <li>P1, P2 – Proprietary account</li> </ul>   |
| Limit  | Limit price          | <ul style="list-style-type: none"> <li>Specified price limit for limit orders</li> <li>Required for combination and stop orders</li> <li>Market Orders - leave limit field empty</li> <li>Pop-up list displays defined increments when user has defined limit increments in the <i>Limit/Quantity Configuration</i> window.</li> <li>Using the up or down arrow key will increase or decrease the price</li> </ul> |

| Column   | Column Name           | Description   |
|----------|-----------------------|---|
| OrdTyp   | Order type indicator  | Order type:<br>L = Limit,<br>M = Market,<br>Q = Quote,<br>O = OTC Block Trade<br>V = OTC Vola Trade<br>B = EFP / EFS Trade  |
| TrnTyp   | Transaction Type      | ADD order<br>DELETE order<br>CHANGE order<br>MATCH - order matched  |
| Trader   | Trader                | This is the subgroup and participant number of the currently logged in trader that has submitted the OTA request, it is always displayed.   |
| OnBehalf | On behalf             | The On-Behalf-Of member for which this order was entered. This field is empty if it is equal to Trader.   |
| Curr     | Currency              | Currency code for shown product   |
| Res      | Restricted order type | <ul style="list-style-type: none"> <li>This is a mandatory field for option combination orders.</li> <li>Valid Restriction Codes:<br/><br/>I – IOC (Immediate or Cancel) Valid for futures and option combinations<br/>Default value for options combinations<br/><br/>F – FOK (Fill or Kill)<br/>Valid for options only<br/><br/>S – Stop<br/>Valid for single leg futures only</li> </ul> |
| Validity | Expiration of order   | <ul style="list-style-type: none"> <li>GFD - Good for Day (default)</li> <li>GTD – Good till Date</li> <li>GTC – Good till Cancelled</li> <li>Using the up or down arrow key will fill the field with a date</li> </ul>   |
| OrdNo    | Order number          | <ul style="list-style-type: none"> <li>System assigned number when order entered into system</li> <li>Identifies the order</li> <li>The order number is not displayed for Block Trades.</li> </ul>  |
| OldOrdNo | Old Order number      | The new order number that is given from the backend if the Limit or Qty has been changed by an Order modification   |
| Date     | Date                  | Date of the order entry.  |
| Time     | Time                  | Front end generated timestamp of the queuing of the order entry request.  |
| ClgMbr   | Clearing member firm  | Identifies the take-up member for an order specified as pre-designated for give-up  |

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| <b>Column</b> | <b>Column Name</b>             | <b>Description</b>   |
|---------------|--------------------------------|--|
| CustAct       | Customer                       | Identifies customer account  |
| CTI           | Customer Transaction Indicator | Valid Customer Transaction Indicators:<br>1 – Own Account<br>2 – Proprietary<br>3 – On Behalf of Other Members<br>4 – Other Customer |
| Origin        | Clearing details               | Valid Origin Codes:<br>1 – Customer<br>2 – Non – Customer<br>3 – Other Member<br>4 – Floor Broker                                    |

## 10.5

## Order Maintenance, Last Order Maintenance



Open the *Order Maintenance* window by...

- single left clicking on an order in the *Own Order Overview* window and selecting *Modify* from the *Order* menu in the *Own Order Overview* window
- single left clicking on an order in the *Own Order Overview* window and pressing the *Modify* button in the *Own Order Overview* window.

or

- double left clicking on an order in the *Own Order Overview* window.

| SELL | Exch | Contract | Qty | Limit  | O/C Res Act  | Validity   | OrdNo     | Curr |
|------|------|----------|-----|--------|--------------|------------|-----------|------|
|      | XEUS | AI JAN03 | 200 | 100.00 | C M1         | 11/20/2002 | 277163457 | USD  |
|      | Comb | 2ndLeg   | OCI | ClgMbr | CustAct      | CTI        | Orig      |      |
|      |      |          |     |        | Modify Order | 2          | 2         |      |

Order Maintenance window



Open the *Last Order Maintenance* window by...

- displaying the *Main Menu* and selecting *Last Order Maintenance* from the *Own* menu

or

- pressing **<F7>**.

| BUY | Exch | Contract   | Qty | Limit  | O/C Res Act | Validity | OrdNo     | Curr |
|-----|------|------------|-----|--------|-------------|----------|-----------|------|
|     | XEUS | FGBl MAR03 | 154 | 100.00 | O G1        |          | 277163460 | EUR  |
|     | Comb | 2ndLeg     | OCI | ClgMbr | CustAct     | CTI      | Orig      |      |
|     |      |            |     |        | DEMO        | 1        | 1         |      |

Book: 154 Executed: 0 Cancelled: 0 OrdNo: 277163460

Last Order Maintenance window

**Window  
Description**

The *Order Maintenance* window enables a user to modify an order from the *Own Order Overview* window. The *Order Maintenance* window is identical to the *Order Entry* window except for:

1. It can only be opened from the *Own Order Overview* window.
2. Some *Order Maintenance* fields are pre-filled with values taken from the order the user selected in the *Own Order Overview* window.

All of the fields that were filled in the *Own Order Overview* window are pre-filled in the *Order Maintenance* window. The user may not modify the following fields: *Buy/Sell*, *Contract*, *2nd Leg*, and *Res*. The user may modify the following fields: *Qty*, *Limit*, *O/C*, *Act*, *Validity*, *ClgMbr*, *CustAct*, *CTI*, *Origin*.

When modifying an order, Buy orders cannot be changed to Sell orders (and vice versa) in the *Order Maintenance* window. The order must be deleted and the new order must be entered. Also, when changing a GTC or GTD to a GFD order, the current date must be entered into the *Validity* field.

Modification of the *Quantity* and *Limit* fields can result in a new time stamp (see table below). In other words, the "original" order is removed from the system and replaced with a new order.

If an error occurs for a modified order, the corresponding row in the List Box is highlighted and remains unchanged. An exception code is displayed in the Message Box and logged in the window-specific *Message Log* window.

| Modified Field | Result  |   |
|----------------|---|---|
| Qty            | <i>If the Qty is...</i>   | <i>The order...</i>                               |
|                | increased   | receives a new order number and time stamp        |
|                | decreased   | does not receive a new order number or time stamp |
| Limit          | If the price changes the order always receives a new order number and a new time stamp. |   |

**Selecting Data**

The *Order Maintenance* window opens with information displayed from the order selected in the *Own Order Overview* window.

**Menus**

The following is a description of the menus found in the *Order Maintenance* window.

| Menu   | Related Menu Item | Function                                      | Short Cut  |
|--------|-------------------|---|------------|
| Window | Save Settings     | Saves the window position                     | <Ctrl+S>   |
|        | Clear Settings    | Clears previously saved settings              |            |
|        | Close             | Closes the window without any further action. | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

**Entry Fields**

The following is a description of the fields found in the *Order Maintenance* window.

| Fields   | Field Name           | Description  |
|----------|----------------------|--|
| Exch     | Exchange             | Exchange identifier  |
| Contract | Contract             | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul>  |
| Qty      | Quantity             | <ul style="list-style-type: none"> <li>Quantity of the order</li> <li>Pre-filled with a default quantity if the user configured Default Quantity Setting in the <i>Limit/Quantity Configuration</i> window</li> <li>Using the up or down arrow key will increase or decrease the quantity</li> <li>Supports a maximum quantity of 9,999.</li> </ul>  |
| Limit    | Limit price          | <ul style="list-style-type: none"> <li>Specified price limit for limit orders</li> <li>Required for combination and stop orders</li> <li>Market Orders - leave limit field empty</li> <li>Pop-up list displays defined increments when user has defined limit increments in the <i>Limit/Quantity Configuration</i> window.</li> <li>Using the up or down arrow key will increase or decrease the price</li> </ul> |
| O/C      | Open/Close indicator | <ul style="list-style-type: none"> <li>Code used to post matched trade to position</li> <li>Valid Open/Close Indicators: <ul style="list-style-type: none"> <li>O – Open (Default)</li> <li>C – Close</li> <li>R – Simultaneously close front month and open back month position for futures combination</li> </ul> </li> </ul>  |

| Fields   | Field Name                   | Description   |                      |
|----------|------------------------------|---|----------------------|
| Res      | Restricted order type        | <ul style="list-style-type: none"> <li>This is a mandatory field for option combination orders.</li> <li>Valid Restriction Codes: <ul style="list-style-type: none"> <li>I – IOC (Immediate or Cancel) Valid for futures and option combinations<br/>Default value for options combinations</li> <li>F – FOK (Fill or Kill)<br/>Valid for options only</li> <li>S – Stop<br/>Valid for single leg futures only</li> </ul> </li> </ul> |                      |
| Act      | Account Type                 | <p>Act requirements:</p> <ul style="list-style-type: none"> <li>Use A1 (default)</li> <li>Use G1 for a give-up and no house number for multi-firm give-ups</li> <li>Use G2 for a give-up with a house number for single firm give-ups</li> </ul>  |                      |
| Validity | Expiration of order          | <ul style="list-style-type: none"> <li>GFD - Good for Day (default)</li> <li>GTD – Good till Date</li> <li>GTC – Good till Cancelled</li> <li>Using the up or down arrow key will fill the field with a date</li> </ul>   |                      |
| OrderNo  | Order number                 | <ul style="list-style-type: none"> <li>System assigned number when order is entered into system</li> <li>Identifies the order.</li> </ul>   |                      |
| Curr     | Currency                     | <ul style="list-style-type: none"> <li>Currency code for selected product</li> <li>This is a display <u>only</u> field and is filled by the system.</li> </ul>  |                      |
| Comb     | Combination order            | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul>   |                      |
|          |                              | <b>Futures</b>  |                      |
|          |                              | SPD   | Calendar spread      |
|          |                              | <b>Options</b>  |                      |
|          |                              | BUL   | Vertical Bull Spread |
|          |                              | BER   | Vertical Bear Spread |
|          |                              | BLT   | Bull Time Spread     |
|          |                              | BRT   | Bear Time Spread     |
|          |                              | STD   | Straddle             |
|          |                              | STG   | Strangle             |
|          | CNV                          | Conversion/Reversal   |                      |
| 2ndLeg   | 2 <sup>nd</sup> leg contract | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Futures – underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price and version number</li> </ul>  |                      |

| Fields  | Field Name                     | Description   |                               |
|---------|--------------------------------|---|-------------------------------|
| OCI     | Option combination indicator   | <ul style="list-style-type: none"> <li>Required for combinations</li> <li>Specifies which order to match against:</li> </ul>  |                               |
|         |                                | Symbol  | Book                          |
|         |                                | B   | Regular                       |
|         |                                | Q   | Option Combination Quote Book |
| ClgMbr  | Clearing member firm           | <ul style="list-style-type: none"> <li>Identifies the take-up member for an order specified as pre-designated for give-up</li> <li>Required if G2 account</li> </ul>  |                               |
| CustAct | Customer                       | <ul style="list-style-type: none"> <li>Required field</li> <li>Identifies customer account</li> <li>Pop-up list displays accounts defined in <i>Account Configuration</i> window</li> <li>If the user selects a predefined account, the system fills in the respective account information</li> </ul> |                               |
| CTI     | Customer Transaction Indicator | <ul style="list-style-type: none"> <li>Required field</li> <li>Valid Customer Transaction Indicators: <ul style="list-style-type: none"> <li>1 – Own Account</li> <li>2 – Proprietary</li> <li>3 – On Behalf of Other Members</li> <li>4 – Other Customer</li> </ul> </li> </ul>                      |                               |
| Origin  | Clearing details               | <ul style="list-style-type: none"> <li>Required field</li> <li>Valid Origin Codes: <ul style="list-style-type: none"> <li>1 – Customer</li> <li>2 – Non – Customer</li> <li>3 – Other Member</li> <li>4 – Floor Broker</li> </ul> </li> </ul>   |                               |

## Buttons

The following is a description of the buttons found in the *Order Maintenance* window.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Indicates Buy or Sell status of the order</li> </ul> <p><b>Note:</b> An order cannot be changed from a buy to sell and vice versa. The order must be canceled and a new order should be entered.</p>                              |
|  | <ul style="list-style-type: none"> <li>Enters the order and closes the <i>Order Maintenance</i> window</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>  |
|  | <ul style="list-style-type: none"> <li>Enters the modified order and continues to display all fields filled with information from the last modified order.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Order Maintenance</i> window.</li> </ul> <p><b>Note:</b> This button does NOT cancel the order.</p>   |

**Keyboard Usage**

The <ALT>+<B> can be used to *Submit* a modified order, the <ALT>+<Y> can be used to *Apply* a modified order while the <ALT>+<C> can be used to close the window without any further action.

The <TAB> key can be used to move the cursor from field to field, field to button and/or button to button. The <TAB> key features become especially important in the *Order Maintenance* window. When a user tabs to a button, it is outlined in order to notify the user that this is now the default button. The user can then press the <ENTER> key to execute the specific function of the button. For example, if the <Submit> or <Apply> button is outlined in the *Order Maintenance* window, the user can press the <ENTER> key to enter a modified order. If the <Apply> button is the default button and the user holds down the <ENTER> key, the user will NOT continuously enter the same modified order over and over.

The <SHIFT>+<TAB> moves the cursor back to the previous field and/or button.

The <ENTER> key can be pressed to enter a modified order, once all required fields are filled even if the default button is not highlighted.

The up and down arrows on the keyboard can also be used to fill in and/or modify the *Quantity, Limit and Validity* fields.

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Order Maintenance - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

**Futures Combination Hold Status and Order Maintenance**

The system places all GTC and GTD futures combinations in a "held" state at the close of trading. At the start of the next trading phase, the system will automatically activate all "held" GTC and GTD futures combination orders. This will enable "held" GTC and GTD futures combination orders to retain their original order number and timestamps from their original order place. Also, users will be able to delete, but not modify, "held" GTC and GTD futures combinations during Pre-Trading, Pre-Opening and Post-Trading. The system will prevent entering of new futures combinations until the start of the Trading Phase.

Users that have submitted GTC and GTD futures combination orders on previous days will have priority over users that have place futures combination orders at the same price limit on the current trading day. The futures combination orders will be re-activated in the sequence that they were entered on the previous business days, irrespective of the order's price limit. As a result, there will be no price reasonability check performed for the automatically released futures combination orders. **Members must ensure experienced staff is familiar with this functionality and the impact on their open orders.**

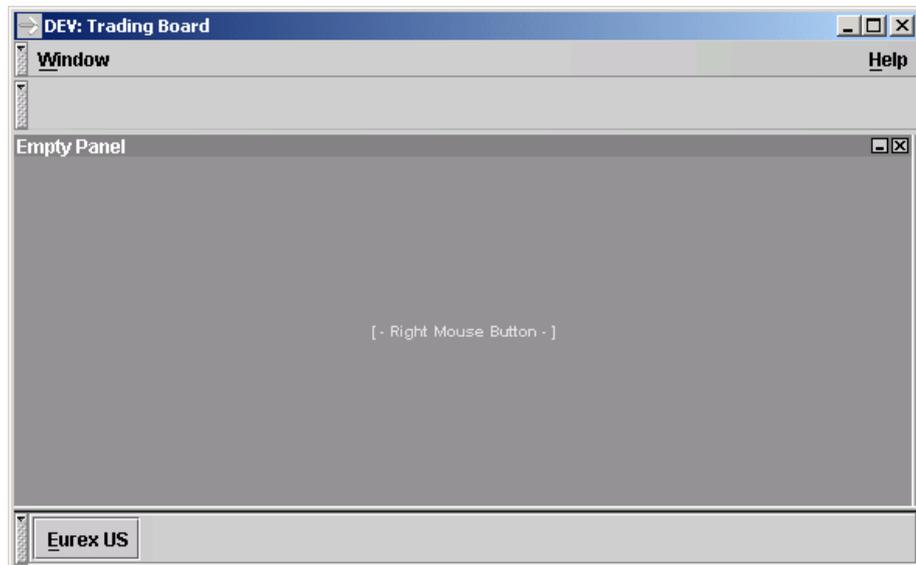
**11 Trading Support**

**11.1 Trading Board**



Open the *Trading Board* window

- by selecting *Trading Board* from the *Trading Support* menu in the *Main Menu*



*Empty Trading Board Window*

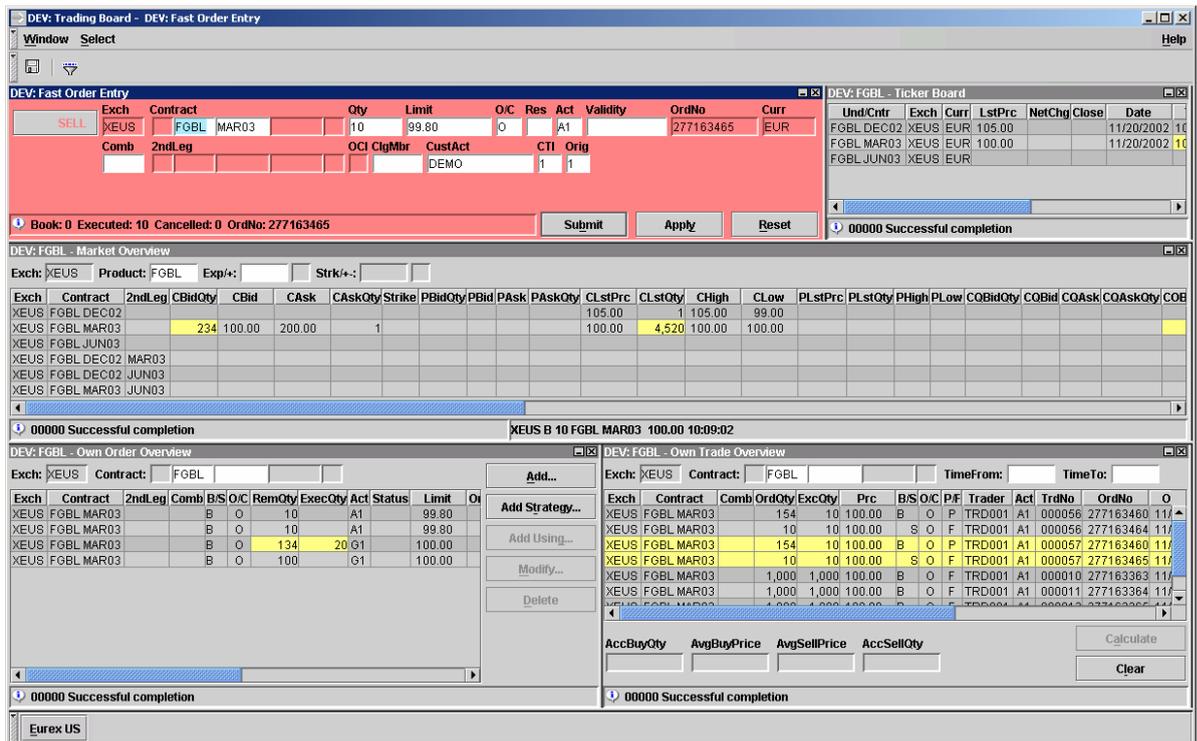
**Description**

The *Trading Board* window is an individual configurable frame set which includes the information and functionality of several windows. It was implemented as an alternative to the “flying” windows (external windows) where a window may be hidden by others. New window containers can be created by dragging the dividers from the border of the window towards the inner part. Each container can be equipped with exactly one window out of a list of 15 windows. These layouts can be stored and reloaded at any time.

A newly opened Trading Board is consists of the following elements (from top to bottom):

- The Trading Board window title
- The Trading Board menu bar
- The content panel that initially only contains an empty window panel showing the message “Click right mouse button here to insert window”. The content panel is the core component of the Trading Board that will contain all windows opened inside of the Trading Board. The content panel is enclosed by moveable bars, the functionality of these are explained later.
- And a minimized window bar that initially only shows an “Eurex US” button at the left end

The data transfer between e.g. the *Market Overview* and the *Fast Order Entry* as well as between other windows (details, see Functionality) is also supported and ensures, that all necessary actions can be performed inside the *Trading Board* window.



Example of a Trading Board Window: Showing automatic updates of resulting from Order Entry and Order Execution

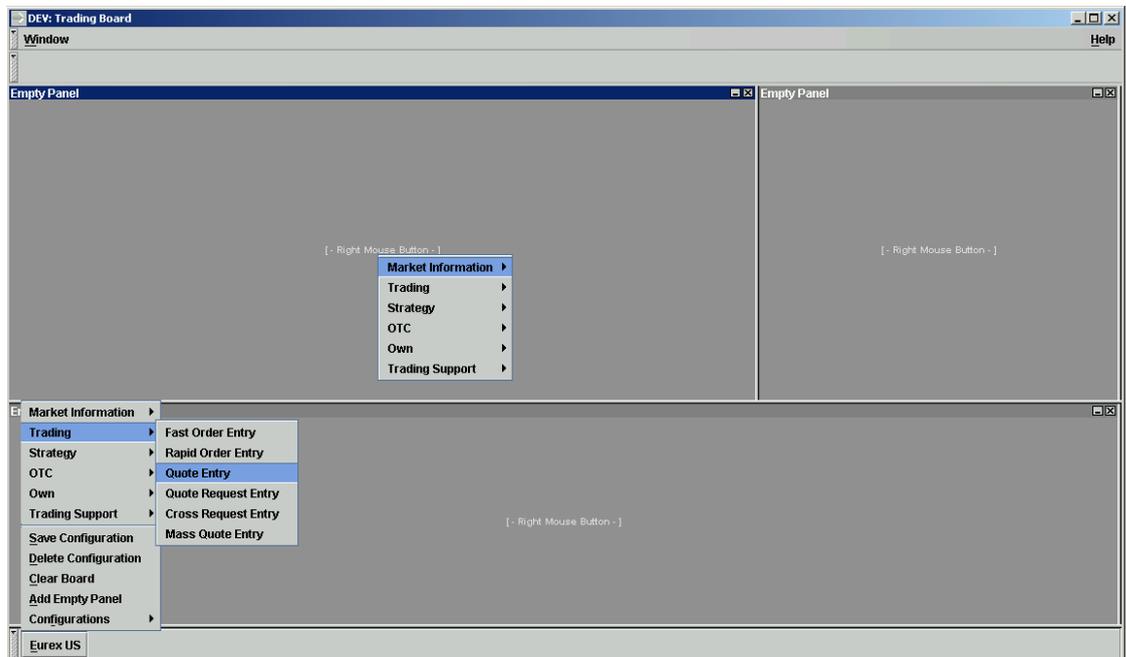
**Functionality**

**General functions of the *Trading Board* window and creation of *Panels***

When selecting the *Trading Board* a window pops up, this contains a menu, a selection panel, one empty windows container and the status bar. The empty container uses the full space available for containers and is surrounded by a small border (dividers). These dividers can be dragged to resize the containers. If a divider from the outer border is dragged towards the inner part a new container is created which fills the newly created space. Dragging the top or the bottom divider results in a new row, whereas dragging the very left or the very right divider results in a new column within the corresponding row.

Minimize and close buttons of the panel header bars work like in other windows. Minimizing a panel closes the panel and creates an icon on the *Trading Board Task Bar*.

| Eurex Button Menu Item | Description   | Short Cut |
|------------------------|---|-----------|
| Save Configuration     | Saves the current content of the Trading Board (opened windows, windows placements and windows settings) into a configuration that will be named by the user. |           |
| Delete Configuration   | Prompts the user to chose a configuration for deletion.   |           |
| Clear Board            | Closes all open windows from the Trading Board.   |           |
| Add Empty Panel        | Retrieves a saved Trading Board configuration. A "Load Named Configuration" file chooser dialog opens if this menu option is chosen.                          |           |
| Configurations         | This is a menu folder to a list of all available configurations. This list is initially empty.  |           |



Trading Board: Example how to create new containers and windows

## Functionality **Applying a Window to a Panel**

A container can be equipped with a window by activating the container e.g. with a mouse click (the active frame is indicated in the same way as the users operating system indicates an active window) and selecting one of the available windows with the window selection of the selection panel.

The window is either selected within the container from the context menu, opened with the right mouse button or from the selection opened by clicking on the "Eurex US" button.

The following windows are available for selection:

| Context Menu       | Item                        | Description   | Short Cut |
|--------------------|-----------------------------|---|-----------|
| Market Information | Market Overview             | Opens an instance of the Market Overview inside the Trading Board   | <Ctrl-M>  |
|                    | Contract Overview           | Opens an instance of the Contract Overview inside the Trading Board   | <Ctrl-C>  |
|                    | Combination Overview        | Opens an instance of the Combination Overview inside the Trading Board                                      | <Ctrl-B>  |
|                    | Combination Quote Overview  | Opens an instance of the Combination Quote Overview inside the Trading Board                                | <Ctrl-J>  |
|                    | Quote Request Overview      | Opens an instance of the Quote Request Overview inside the Trading Board                                    | <Ctrl-Q>  |
|                    | Cross Request Overview      | Opens an instance of the Cross Request Overview inside the Trading Board                                    | <Ctrl-V>  |
|                    | Online Time and Sales Sheet | Opens an instance of the Online Time and Sales Sheet inside the Trading Board                               | <Ctrl-O>  |
|                    | Ticker Board                | Opens an instance of the Ticker Board inside the Trading Board  | <Ctrl-T>  |
|                    | Ticker                      | Opens an Instance of the Underlying data feed ticker.   |           |
| Trading            | Fast Order Entry            | Opens an instance of the Fast Order Entry inside the Trading Board. This window will not close on Submit or | <F2>      |

**Trading Support**

| Context Menu | Item                     | Description   | Short Cut |
|--------------|--------------------------|---|-----------|
|              |                          | ESC.  |           |
|              | Rapid Order Entry        | Opens an instance of the Rapid Order Entry inside the Trading Board   | <Ctrl-R>  |
|              | Quote Entry              | Opens an instance of the Quote Entry inside the Trading Board. This window will not close on Submit or ESC.         | <F3>      |
|              | Quote Request Entry      | Opens an instance of the Quote Request Entry inside the Trading Board. This window will not close on Submit or ESC. | <F4>      |
|              | Cross Request Entry      | Opens an instance of the Cross Request Entry inside the Trading Board. This window will not close on Submit or ESC. | <F5>      |
|              | Mass Quote Entry         | Opens an instance of the Mass Quote Entry inside the Trading Board. This window will not close on Submit or ESC.    | <Ctrl-K>  |
| Strategy     | Strategy Market Overview | Opens an instance of the Strategy Market Overview inside the Trading Board  |           |
|              | Strategy Order Entry     | Opens an instance of the Strategy Order Entry inside the Trading Board  |           |
|              | Strategy Quote Entry     | Opens an instance of the Strategy Quote Entry inside the Trading Board  |           |
|              | Strategy Request Entry   | Opens an instance of the Strategy Request Entry inside the Trading Board  |           |
| OTC          | EFP Trade Entry          | Opens an instance of the EFP Trade Entry inside the Trading Board   |           |
|              | EFS Trade Entry          | Opens an instance of the EFS Trade Entry inside the Trading Board   |           |
|              | OTC Block Trade Entry    | Opens an instance of the OTC Block Trade Entry inside the Trading Board   | <F11>     |

**Trading Support**

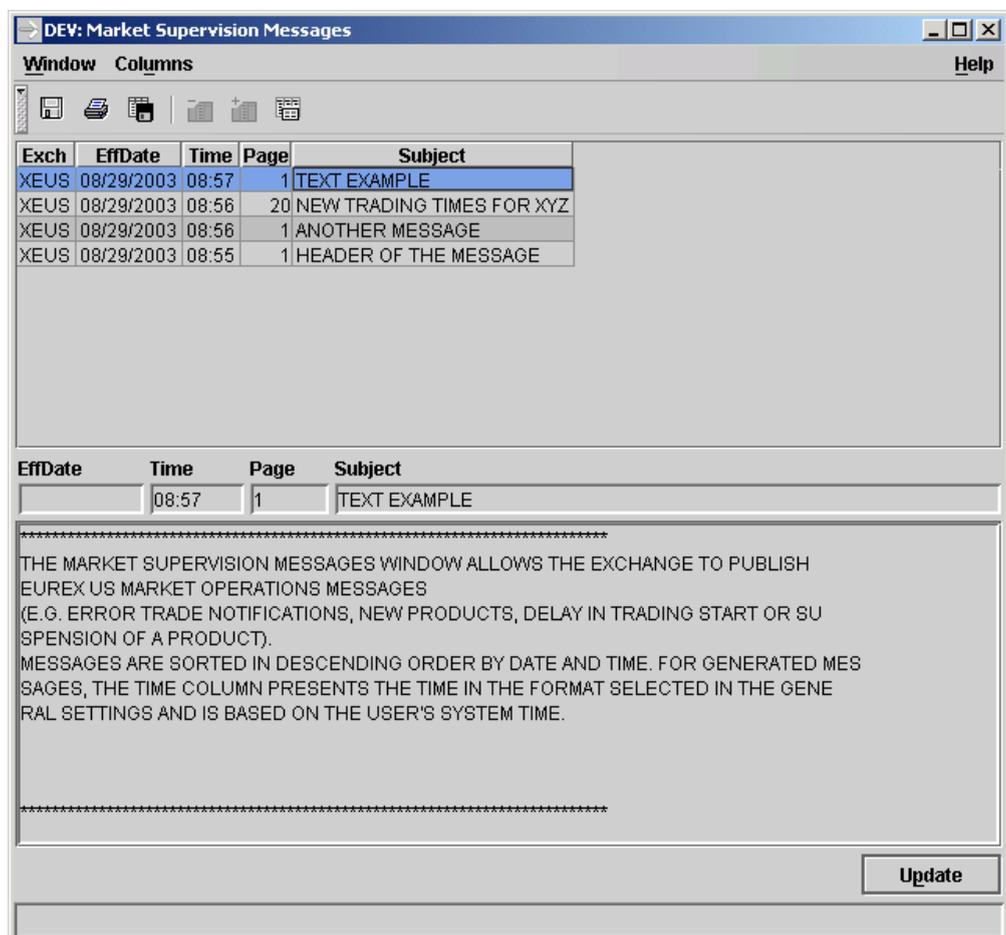
| Context Menu    | Item                        | Description   | Short Cut |
|-----------------|-----------------------------|---|-----------|
|                 | OTC Vola Trade Entry        | Opens an instance of the OTC Vola Trade Entry inside the Trading Board        |           |
| Own             | Own Order Overview          | Opens an instance of the Own Order Overview inside the Trading Board          | <F8>      |
|                 | Own Quote Overview          | Opens an instance of the Own Quote Overview inside the Trading Board          | <F9>      |
|                 | Own Trade Overview          | Opens an instance of the Own Trade Overview inside the Trading Board          | <F10>     |
|                 | Order Audit Trail           | Opens an instance of the Order Audit Trail inside the Trading Board           |           |
|                 | Last Order Maintenance      | Opens an instance of the Last Order Maintenance inside the Trading Board      | <F7>      |
| Trading Support | Market Supervision Messages | Opens an instance of the Market Supervision Messages inside the Trading Board | <Ctrl-N>  |
|                 | Settlement Price Overview   | Opens an instance of the Settlement Price Overview inside the Trading Board   | <Ctrl-P>  |
|                 | Exchange Rate Overview      | Opens an instance of the Exchange Rate Overview inside the Trading Board      |           |

## 11.2 Market Supervision Messages



Open the *Market Supervision Messages* window

- by selecting *Market Supervision Messages* from the *Trading Support* menu in the *Main Menu*



*Market Supervision Messages*

### Window Description

The Market Supervision Messages window allows the exchange to publish *Eurex US* Market Operations messages (e.g. error trade notifications, new products, delay in trading start or suspension of a product).

The List Box is composed of an upper List Box and a lower List box. The upper List Box contains the headline of the message received. The Date, Time and Subject of the news are displayed. A double left-click on a headline in the upper List Box displays the entire message in the lower List Box.

Messages are sorted in descending order by date and time. For generated messages, the *Time* column presents the time in the format selected in the *General Settings* and is based on the user's system time.

## Menus

The following is a description of the menus found in the *Market Supervision Messages* window.

| Menu    | Related Menu Item | Description  | Shortcut   |
|---------|-------------------|--|------------|
| Window  | Save Settings     | Saves the settings of the window   | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved settings   |            |
|         | Print...          | Opens the Print Table window to print parts or all of the Market Supervision messages. Both the message headline and the message text are printed. |            |
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data. Both the message headline and the message text are exported.                  |            |
|         | Close             | Closes the window without any further action   | <Shift+F4> |
| Columns | Delete            | Removes the selected column from the list box  | <Ctrl+D>   |
|         | Add All           | Includes all of the columns in the list box  | <Ctrl+A>   |
|         | Freeze            | Freezes the selected columns in the list box   |            |
|         | Unfreeze all      | Unfreezes all of the columns in the list box   |            |
| Help    | On this window... | Opens the Help window  | <F1>       |

---

**List Box Data**     The following is a description of the list found in the *Message Log* window.

| <b>Column</b> | <b>Description</b>   |
|---------------|--|
| Exch          | The exchange that sent the message   |
| EffDate       | Date of the message  |
| Time          | Time the message was initiated (time in brackets is the local machine time.) |
| Subject       | Subject of the message   |

**Buttons**

The following is a description of the buttons found in the *Online Time and Sales Sheet* window.

| Button  | Description  |
|---|--|
|  The image shows a rectangular button with a light gray background and a thin black border. The word "Update" is centered on the button in a bold, black, sans-serif font. | Updates the contents displayed in the <i>Online Time and Sales Sheet</i> window. |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Market Supervision Messages Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

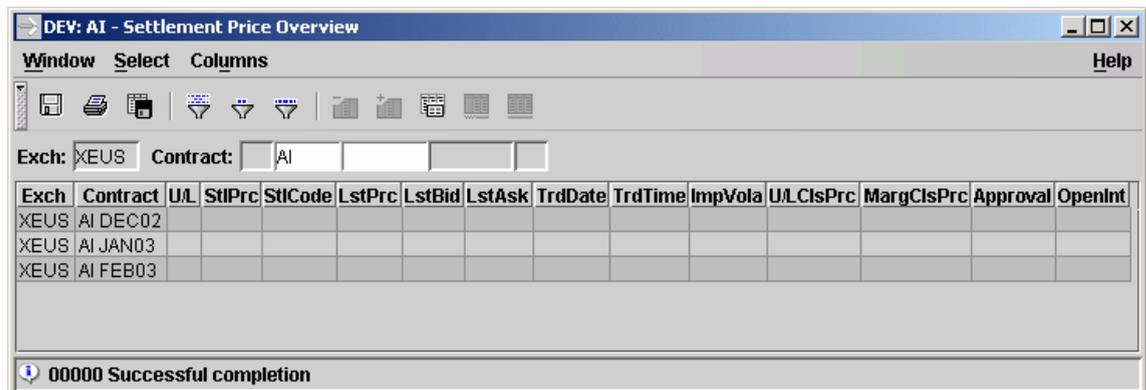
## 11.3

## Settlement Price Overview



Open the *Settlement Price Overview* window

- by selecting *Settlement Price Overview* from the *Trading Support* menu in the *Main Menu* or
- by pressing **<Ctrl + P>**.



*Settlement Price Overview*

### Window Description

The *Settlement Price Overview* window displays exchange approved settlement prices of electronically traded contracts for the current trading day for a selected profile or contract.

The List Box is not dynamically updated and it is updated only once per trading day. Final settlement prices for the current trading day are displayed during the Post-Trading phase.

### Selecting Data

The *Settlement Price Overview* window opens with no information displayed if no settings were saved when the window was last used. Therefore, a profile, product or contract must be selected using one of the following methods:

| Method   | Result  |
|--|---|
| Type a contract in the entry line at the top of the window and pressing the <Enter> key. | Displays settlement prices for the selected contract. |
| Type a product in the entry line at the top of the window and pressing the <Enter> key.  | Displays settlement prices for the selected product.  |
| Single right click below the menu bar or above the List Box                              | Displays a pop-up list with all available profiles    |
| Single left click on <i>Profile...</i> item in the <i>Select</i> menu                    | Opens the <i>Profile Selection</i> window.            |

| Method   | Result                                      |
|--|---|
| Single left click on <i>Product...</i> item in the <i>Select</i> menu  | Opens the <i>Product Selection</i> window.  |
| Single left click on <i>Contract...</i> item in the <i>Select</i> menu | Opens the <i>Contract Selection</i> window. |

## Menus

The following is a description of the menus found in the *Settlement Price Overview* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, List Box settings and profile selection.           | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved settings  |            |
|         | Print...          | Opens the Print Table window to print parts or all of the Settlement Price Overview list box. |            |
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data.                          |            |
|         | Close             | Closes the window without any further action.   | <Shift+F4> |
| Select  | Profile...        | Opens the <i>Profile Selection</i> window.  |            |
|         | Product...        | Opens the <i>Product Selection</i> window.  |            |
|         | Contract...       | Opens the <i>Contract Selection</i> window.   |            |
| Columns | Delete            | Removes selected column(s) from the List Box.   | <Ctrl+D>   |
|         | Add all           | Includes all of the columns in the list box   | <Ctrl+A>   |
|         | Select ...        | Opens the columns selection window  |            |
|         | Freeze            | Freezes the selected columns in the list box  |            |
|         | Unfreeze all      | Unfreezes all of the columns in the list box  |            |
| Help    | On this window... | Opens the <i>Help</i> window.   | <F1>       |

## List Box Data

Below is a description of information provided in the *Settlement Price Overview* window.

| Column   | Column Name | Description   |
|----------|-------------|---|
| Exch     | Exchange    | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract    | <ul style="list-style-type: none"> <li>Contract Identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| U/L      | Underlying  | <ul style="list-style-type: none"> <li>Underlying Identification</li> </ul>   |

| Column     | Column Name            | Description   |
|------------|------------------------|---|
| StlPrc     | Settlement Price       | <ul style="list-style-type: none"> <li>Settlement price of the contract</li> </ul>  |
| StlCode    | Settlement Code        | <ul style="list-style-type: none"> <li>Code for the final price calculation</li> <li>Valid Settlement Codes: <ul style="list-style-type: none"> <li>C – Settlement price of the traded series</li> <li>E – Settlement closing price of the expired series</li> <li>M – Daily closing price manually entered</li> <li>X – Average price from last bid and ask price</li> <li>A – Last ask price</li> <li>B – Last bid price</li> <li>P – Calculated price by option price model</li> </ul> </li> <li><u>Futures Settlement Codes:</u> <ul style="list-style-type: none"> <li>E – Settlement price of the expired contract</li> <li>F – Average price of the last five traded contracts</li> <li>M – Daily settlement price entered manually by Eurex</li> <li>V – Price of the contracts traded in the last five minutes of trading</li> </ul> </li> </ul> |
| LstPrc     | Last Price             | <ul style="list-style-type: none"> <li>Last traded price</li> </ul>   |
| LstBid     | Last Bid               | <ul style="list-style-type: none"> <li>Last bid limit price of the day</li> </ul>   |
| LstAsk     | Last Ask               | <ul style="list-style-type: none"> <li>Last ask limit price of the day</li> </ul>   |
| TrdDate    | Trade Date             | <ul style="list-style-type: none"> <li>Date when the contract was last traded</li> </ul>  |
| TrdTime    | Trade Time             | <ul style="list-style-type: none"> <li>Time when the contract was last traded</li> </ul>  |
| ImpVola    | Implied Volatility     | <p><b>Note:</b> Times are shown in military time format and Greenwich Mean Time.</p> <ul style="list-style-type: none"> <li>Implied volatility</li> </ul>   |
| U/L ClsPrc | Underlying Close Price | <ul style="list-style-type: none"> <li>Underlying Close Price</li> </ul>  |
| MargClsPrc | Margin close price     | <ul style="list-style-type: none"> <li>Margin close price</li> </ul>  |
| Approval   | Approval               | <ul style="list-style-type: none"> <li>Valid Approval codes: <ul style="list-style-type: none"> <li>A – Settlement price confirmed by <i>Eurex US Market Operations</i></li> <li>C – Settlement price calculated by <i>Eurex US</i></li> </ul> </li> </ul>  |
| OpenInt    | Open interest          | <ul style="list-style-type: none"> <li>Total number of bought or sold contracts which have not been closed with opposite transactions, cannot be calculated in the <i>Eurex US @X-ceed Trading</i> system.</li> </ul>   |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Settlement Price Overview Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

**Moving, Freezing and Deleting Columns and Saving Settings** It is possible to rearrange and delete column headings and save those settings for the next time the user logs into the *Eurex US @X-ceed Trading* platform. The following is a description of how to arrange column headings in the *Settlement Price Overview* window.

|                         | Windows 2000/Sun Solaris  |
|-------------------------|---|
| <b>Moving Columns</b>   | <ul style="list-style-type: none"> <li>• Position the mouse pointer on the desired column heading.</li> <li>• Press the right mouse button and continue to hold.</li> <li>• Reposition the column heading and release the mouse buttons.</li> </ul>   |
| <b>Deleting Columns</b> | <ul style="list-style-type: none"> <li>• Press the left mouse button on the column heading.</li> <li>• Single left mouse click on Columns in the Menu bar.</li> <li>• Single left mouse click on Delete Columns.</li> </ul> <p><b>Note:</b> Once a column is deleted, it can only be added using the Add All Columns feature.</p>           |
| <b>Freezing Columns</b> | <ul style="list-style-type: none"> <li>• Press the left mouse button on the column heading.</li> <li>• Single left mouse click on Columns in the Menu bar.</li> <li>• Single left mouse click on Freeze Columns.</li> </ul> <p><b>Note:</b> Once a column is frozen, it can only be unfrozen by using the Unfreeze All Columns feature.</p> |
| <b>Saving Settings</b>  | <ul style="list-style-type: none"> <li>• Single left mouse click on Window in the Menu bar.</li> <li>• Single left mouse click on <i>Save Settings</i>.</li> </ul>  |

## 11.4 Exchange Rate Overview



Open the *Exchange Rate Overview* window

- by selecting *Exchange Rate Overview* from the *Trading Support* menu in the *Main Menu*

| Exch | BaseCurr | Curr | ExchRate    | PrevExchRate | SettlPeriod | DecShift | CalName | ShortText     | CashColl | EurexFlag | CashLimit |
|------|----------|------|-------------|--------------|-------------|----------|---------|---------------|----------|-----------|-----------|
| XEUS | USD      | CHF  | 1.000000000 | 1.000000000  | 2           | 0        | EXCH    | SCHW. FRANKEN | CHF      | Y         |           |
| XEUS | USD      | EUR  | 1.000000000 |              | 2           | 0        | EXCH    | EURO          | EUR      | Y         |           |
| XEUS | USD      | USD  | 1.000000000 | 1.000000000  | 2           | 0        | EXCH    | US DOLLAR     | USD      | Y         |           |

00000 Successful completion

*Exchange Rate Overview*

### Window Description

The *Exchange Rate Overview* window displays exchange rates of all currencies in which the products available at the *Eurex @X-ceed Trading* system are denominated in.

The List Box is not dynamically updated and it is updated only once per trading day. Under extraordinary circumstances *Eurex US Market Operations* updates the exchange rates.

### Menus

The following is a description of the menus found in the *Exchange Rate Overview* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, List Box settings and profile selection.           | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved settings  |            |
|         | Print...          | Opens the Print Table window to print parts or all of the Settlement Price Overview list box. |            |
|         | Export...         | Opens a file cho user dialogue to specify a file to receive the data.                         |            |
| Columns | Close             | Closes the window without any further action.   | <Shift+F4> |
|         | Delete            | Removes selected column(s) from the List Box.   | <Ctrl+D>   |
|         | Add all           | Includes all of the columns in the list box   | <Ctrl+A>   |

| Menu | Related Menu Item | Function                                     | Short Cut |
|------|-------------------|--|-----------|
|      | Select ...        | Opens the columns selection window           |           |
|      | Freeze            | Freezes the selected columns in the list box |           |
|      | Unfreeze all      | Unfreezes all of the columns in the list box |           |
| Help | On this window... | Opens the <i>Help</i> window.                | <F1>      |

**List Box Data**

Below is a description of information provided in the *Exchange Rate Overview* window.

| Column       | Column Name                | Description                |
|--------------|----------------------------|----------------------------|
| Exch         | Exchange                   | Exchange ID                |
| BaseCurr     | Base Currency              | Base currency              |
| Curr         | Currency                   | Currency                   |
| ExchRate     | Exchange rate              | Exchange rate              |
| PrevExchRate | Previous day exchange rate | Previous day exchange rate |
| SettlPeriod  | Settlement period          | Settlement period          |
| DecShift     | Decimal shift              | Decimal shift              |
| CalName      | Calendar Name              | Short calendar name        |
| ShortText    | Short Text                 | Short currency text        |
| CashColl     | Cash Collectable           | Cash collectable currency  |
| EurexFlag    | EurexFlag                  | Currency accepted by Eurex |
| CashLimit    | Cash Limit                 | Defines the cash limit     |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Exchange Rate Overview Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 11.5

## Report Selection



Open the *Report Selection* window

by selecting *Report Selection* from the *Trading Support* menu in the *Main Menu*

| Exch | RptID    | Prod | Freq | RptName                 | Loc | StdRpt | RawRpt | HistDate | HistStdRpt | HistRav |
|------|----------|------|------|-------------------------|-----|--------|--------|----------|------------|---------|
| XEUS | RPTT530  | FESX | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTA110 |      | D    | CONTRACT MAINTENANCE    | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | AI   | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | DC   | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | DT   | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | DU   | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | FDAX | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | FDEC | D    | DAILY QUOTE MAINTENANCE | C   | Y      |        |          |            |         |
| XEUS | RPTTC530 | FEP1 | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |
| XEUS | RPTTC530 | FEU3 | D    | DAILY QUOTE MAINTENANCE | C   | N      |        |          |            |         |

*Report Selection window*

### Window Description

The *Report Selection window* allows to select which reports shall be created in the next batch.

The user should enter the date for which a historical report is desired.

Some reports can be obtained in two different types: formatted or raw data. If raw data reports are not available, the RawRpt list box entry is empty.

Periodical reports can be requested by selecting one single report listed in the Report Selection list box, checking the Standard checkbox (for a formatted report), the Raw Data checkbox (for a raw data report, when appropriate) or both and then clicking the Update button. Daily and monthly reports are available.

Historical reports can be requested up to four business backwards by selecting one single report listed in the Report Selection list box, checking the Standard checkbox (for a formatted report), the Raw Data checkbox (for a raw data report, when appropriate) or both, entering a date in the Date field and then clicking Update. The dates for which historical reports are requested are only kept on the back end.

More than one report can be chosen in any given window session. When selecting multiple reports which contain both standard and raw data formats, both the Standard and Raw Data check boxes are enabled.

The requests are submitted to the back end by pressing the Submit button. This closes the Report Selection window. Pressing Apply, the requests are sent to the back end and the window remains open.

In the Location radio button group, the user can select where the data is sent. Valid choices are the clearing and trading locations. For periodical reports, the pre-selected location is displayed as an acronym in the Loc column of the list box.

The information is sorted by report ID.

If an error occurs, an exception message is displayed in the message bar.

## Menus

The following is a description of the menus found in the *Report Selection* window.

| Menu    | Related Menu Item | Function  | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Save Settings     | Saves the size and position of the window, List Box settings and profile selection.           | <Ctrl+S>   |
|         | Clear Settings    | Clears previously saved settings  |            |
|         | Print...          | Opens the Print Table window to print parts or all of the Settlement Price Overview list box. |            |
|         | Export...         | Opens a file chooser dialogue to specify a file to receive the data.                          |            |
|         | Close             | Closes the window without any further action.   | <Shift+F4> |
| Columns | Delete            | Removes selected column(s) from the List Box.   | <Ctrl+D>   |
|         | Add all           | Includes all of the columns in the list box   | <Ctrl+A>   |
|         | Select ...        | Opens the columns selection window  |            |
|         | Freeze            | Freezes the selected columns in the list box  |            |
|         | Unfreeze all      | Unfreezes all of the columns in the list box  |            |
| Help    | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**List Box Data** Below is a description of information provided in the *Report Selection* window.

| Column     | Column Name                | Description   |
|------------|----------------------------|---|
| Exch       | Exchange                   | Exchange ID   |
| RptId      | Report ID                  | Report ID   |
| Prod       | Product                    | Product   |
| Freq       | Frequency                  | Delivery frequency:<br>"D" = Daily<br>"M" = Monthly<br>"A" = Annually<br>"P" = Periodically, processing date > 2 weeks before expiration date and processing date < expiration date<br>"E" = Expiration date of options<br>"B" = Settlement date of physically settled futures<br>"T" = Ten days before Bund settlement date<br>"F" = Delivery period for physically settled futures<br>"I" = Settlement date of cash settled futures |
| RptName    | Report Name                | Report long name  |
| Loc        | Location                   | Location  |
| StdRpt     | Standard Report            | Standard report   |
| RawRpt     | Raw data report            | Raw data report   |
| HistDate   | Historical report date     | Historical report date  |
| HistStdRpt | Historical standard report | Historical standard report  |
| HistRawRpt | Historical standard report | Historical standard report  |

**Selecting Data** The *Report Selection* window opens with the display of the actual report settings. To modify the settings for a report a single left click on the report is necessary.

**Buttons**

The following is a description of the buttons found in the *Online Time and Sales Sheet* window.

| Button  | Description  |
|---|--|
|    | Updates the settings for the selected report in the <i>Report Selection List box</i> .window..   |
|    | <ul style="list-style-type: none"> <li>Enters the reports Settings and closes the <i>Report Selection</i> window. New report settings will be used in the next batch.</li> </ul> <p><b>Note:</b> The <b>Submit</b> button remains disabled until all required fields are filled.</p>                     |
|    | <ul style="list-style-type: none"> <li>Enters the reports Settings and leaves the <i>Report Selection</i> window open for further use. New report settings will be used in the next batch.</li> </ul> <p><b>Note:</b> The <b>Apply</b> button remains disabled until all required fields are filled.</p> |
|  | Closes the <i>Report Selection</i> window. No changes will be processed in the next batch.   |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Report Selection Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12 Settings

### 12.1 Profiles

Profiles are a central feature within the *Eurex US @X-ceed Trading platform*. Profiles are defined by the user and contain a set of contracts and products.

Profiles facilitate and accelerate activities within the Trading System:

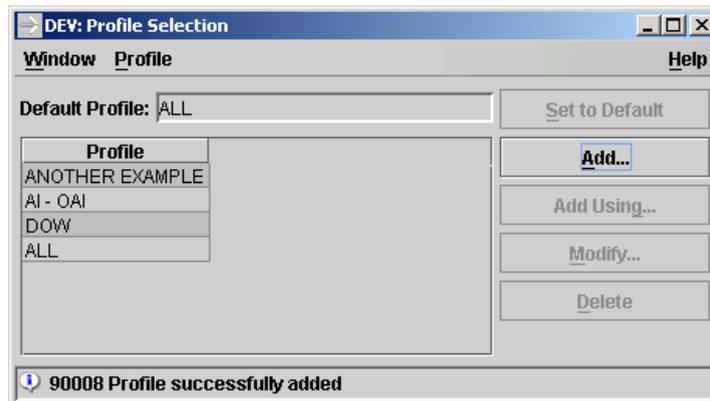
- **Overview windows:** In the overview windows the user defines what data is displayed. This is accomplished by selecting a single contract, a product, or profile. A profile is individually configured and allows the user to group the option and futures products/contracts according to trading portfolios. Hence, with a single mouse-click, the user has all required portfolios at hand and can quickly select what data to display. Therefore, the user is not limited to just one product or contract, but is able to group all relevant market data together.
- **Entry windows:** The user can set a default profile. Again, the profile is individually configured by the user and may contain all option and futures products/contracts the user trades. During order entry, the user may single right mouse click in the contract field and select a contract from the default profile to accelerate the data entry process.

#### 12.1.1 Profile Selection



Open the window

- by selecting *Profile Selection* from the *Settings* menu in the *Main Menu*
- by choosing *Profile* from the *Select* menu in the *Market Overview*, *Quote Request Overview*, *Cross Request Overview*, *Ticker Board*, *Own Order Overview*, *Own Quote Overview* or *Settlement Price Overview* window



*Profile Selection*

## Window Description

Users can create, modify and/or delete individual profiles that contain futures and options as well as set a profile as default. There can be an unlimited number of elements per profile but only a maximum of 100 profiles can be defined. A profile name can contain a maximum of 20 letters or numbers.

Whereas some of these actions (setting a default and deletion of a profile) are performed within the *Profile Selection* window itself, the creation and maintenance of a profile requires the *Profile Maintenance* window to be opened.

It is important to note that even though profiles can contain a considerable number of elements, increasing the number of elements in the profile used for market information windows decreases the speed of the system.

It is not possible to modify the name of an existing profile using the "Modify" function: the *Profile* field is disabled. Hence, if a user wishes to change the name of a profile, a new profile must be created based on an existing one (using the "Add Using" functionality). Then, the name can be changed and the original profile deleted.

There is no "undo" function. Once an element of the profile has been deleted it can only be added again to the profile. Once a profile has been deleted it cannot be restored. It has to be added again using the *Add...* or *Add Using...* functionality.

**Menus**

The following is a description of the menus found in the *Profile Selection* window.

| Menu    | Related Menu Item | Function   | Short Cut  |
|---------|-------------------|--|------------|
| Window  | Close             | Closes the window without any further action.  | <Shift+F4> |
| Profile | Set to Default    | Sets the selected profile as the default profile.  |            |
|         | Add...            | Opens the <i>Profile Maintenance</i> window.   |            |
|         | Add Using...      | Opens the <i>Profile Maintenance</i> window pre-filled with the information from the selected profile. |            |
|         | Modify...         | Opens the <i>Profile Maintenance</i> window to modify a selected profile.                              |            |
|         | Delete            | Deletes selected profile(s).   |            |
| Help    | On this window... | Opens the <i>Help</i> window.  | <F1>       |

**Display Fields**

Below is a description of the information provided in the *Profile* field group.

| Field           | Field Name      | Description                                  |
|-----------------|-----------------|--|
| Default Profile | Default Profile | Identifies the user defined default profile. |

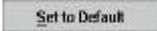
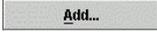
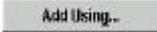
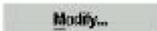
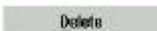
**List Box Data**

Below is a description of the information provided in the *Profile* list box .

| Column  | Column Name | Description                  |
|---------|-------------|------------------------------|
| Profile | Profile     | Lists user defined profiles. |

**Buttons**

The following is a description of the buttons found in the *Profile Selection* window.

| Button  | Description  |
|---|--|
|    | <ul style="list-style-type: none"> <li>Makes the highlighted profile the default profile.</li> <li>The values of the default profile are shown in the pop up list for <i>Contract</i> or <i>Product</i> field in the entry windows as well as a few of the overview windows.</li> <li>The <b>Set to Default</b> button is enabled as soon as an existing profile in the list box is selected.</li> </ul> |
|   | <ul style="list-style-type: none"> <li>Enables a user to create a new profile by opening the <i>Profile Maintenance</i> window.</li> </ul>   |
|  | <ul style="list-style-type: none"> <li>Enables a user to create a new profile based on the selected profile by opening the <i>Profile Maintenance</i> window.</li> <li>The <i>Profile Maintenance</i> window opens displaying the values from the selected profile.</li> <li>The <b>Add Using</b> button is enabled as soon as an existing profile in the list box is selected.</li> </ul>               |
|  | <ul style="list-style-type: none"> <li>Enables a user to edit a selected profile by opening the <i>Profile Maintenance</i> window.</li> <li>The <i>Profile Maintenance</i> window opens displaying the values from the selected profile.</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Deletes the selected profile(s).</li> <li>The user can delete all profiles at once in the <i>Profile Selection</i> window by single left mouse clicking on the column heading titled '<i>Profile</i>' and pressing the &lt;Delete&gt; button.</li> </ul> <p><b>Note:</b> There is no "undo" function once a user has deleted any profiles</p>                     |
|  | <ul style="list-style-type: none"> <li>Cancels any changes and closes the <i>Profile Selection</i> window without saving modifications.</li> <li>The <b>Cancel</b> button is always enabled.</li> </ul>  |

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**Mouse Usage** Below is a description of how the mouse can select a profile in an *Eurex US @X-ceed Trading platform* window.

| <b>Mouse Usage</b> | <b>Column</b> | <b>Displays...</b>              | <b>Result...</b>   |
|--------------------|---------------|---------------------------------|--|
| Single left click  | Profile       | <i>Profile Selection window</i> | Highlights the selected profile. Allows the user to add a new profile based on the selected profile, modify the selected profile or delete the selected profile. |

**Message Bar** There is one Message Bar at the bottom of the window.

The Message Bar displays any messages. Double left clicking on the Message Box opens the *Profile Selection - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

### 12.1.2 Profile Maintenance

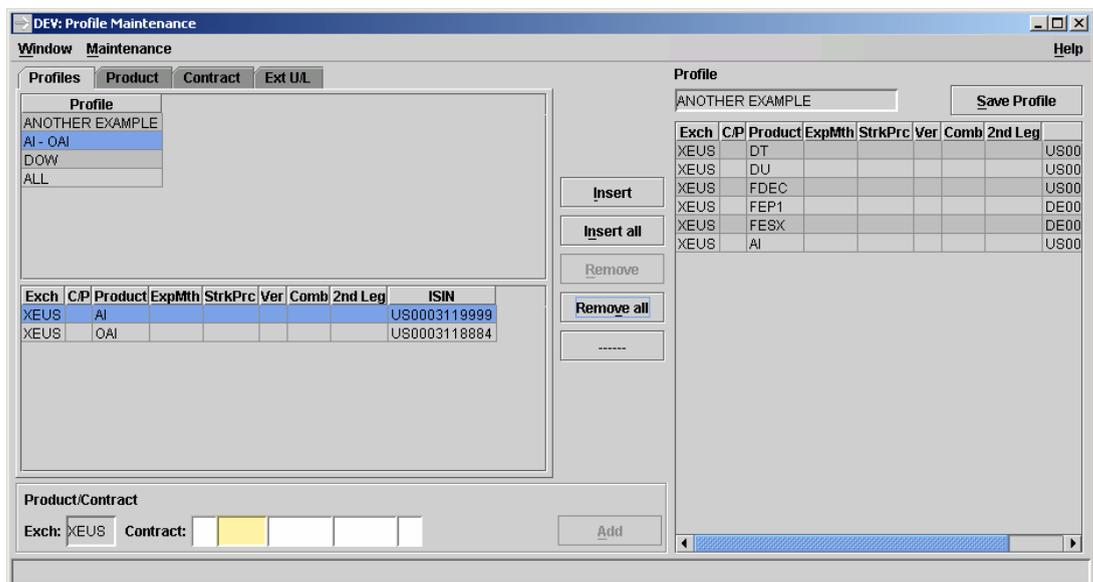


Open the window

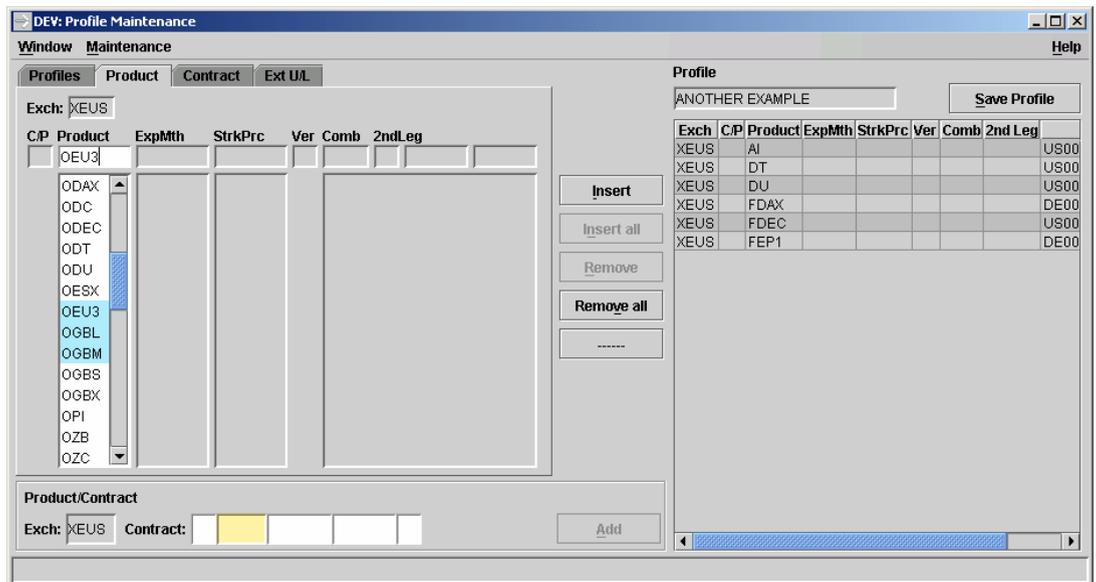
- by selecting *Add...*, *Add Using...*, or *Modify...* in the *Profile Selection* window.

**Window Layout** The *Profile Maintenance* window is divided into two halves:

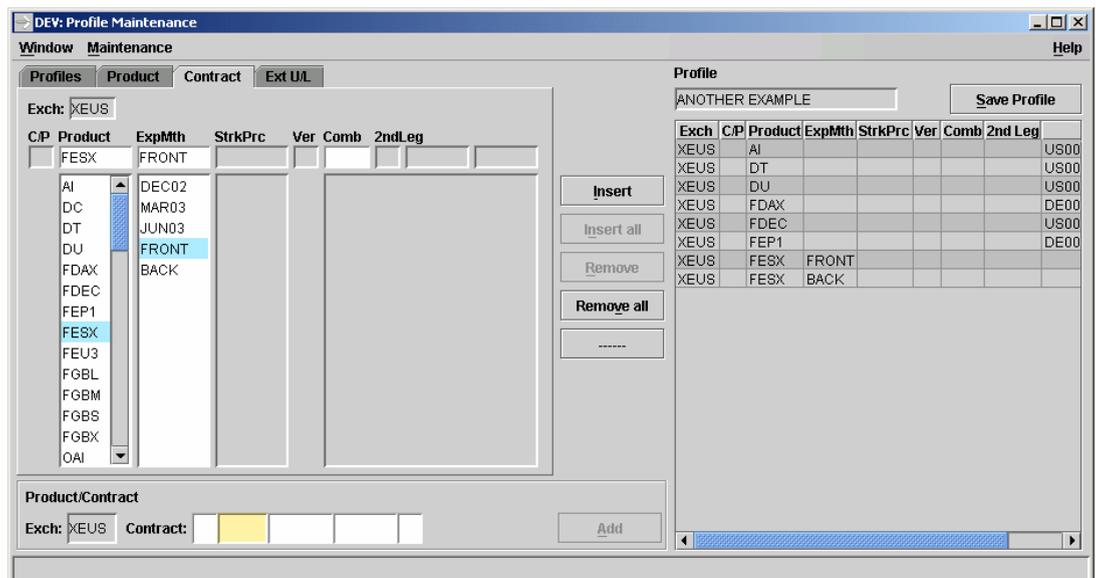
The left-hand side provides all items that the user can select. The right-hand side shows the content of the profile currently being edited.



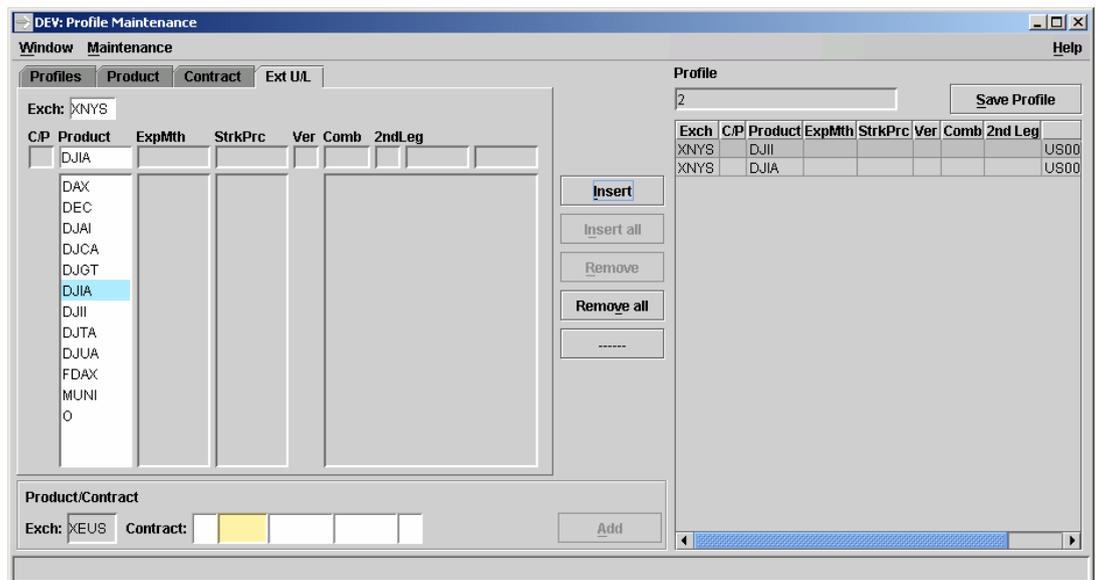
Profile Maintenance – Profiles tab



Profile Maintenance – Product tab



Profile Maintenance – Contract tab



Profile Maintenance – External Underlying tab

## Window Description

The *Profile Maintenance* window allows the user to create and add a new profile containing specific contracts or entire product groups.

Whereas setting a default and deletion of a profile are performed within the *Profile Selection* window itself, the creation and maintenance of a profile requires the *Profile Maintenance* window to be opened.

To create a new profile, the user has to select a minimum of one item and enter a name in the *Profile* entry field. The *Profile* name has to be unique. The profile cannot be saved when a name is used which is already in use. In case the user modifies a profile, the selected profile name is displayed in the *Profile* entry field. In case the *Profile* entry field is read-only.

The user can choose items from another existing profile using the *Profiles* tab. First, the user has to select an existing profile from the upper list box. Then, the user can either add single items to the currently edited profile using the **Insert** button or add all items of the selected profile at once using the **Insert all** button.

To add products to a profile the user can select the *Product* tab. There the user can select the desired product from a list or enter the product name directly in the *Product* entry field. Only products, which are available in the product list, can be entered or selected. To add the product to the currently edited profile, the user has to click the **Insert** button.

To add contracts to a profile the user can select the *Contract* tab. In this tab single leg contracts for both options and futures can be entered or selected. Combinations can be selected for options and futures. When an option contract is entered, the *Comb* entry field remains disabled. To add the contract or combination to the currently edited profile, the user has to click the **Insert** button.

Selecting a product or contract in the *Product* or *Contract* tab works in the same manner as in the *Product Selection* and *Contract Selection* window.

Alternatively the user can specify a product or contract directly in the *Product/Contract* field group at the bottom of the window. To add this item the user has to click the **Add** button.

To add a separator (a blank line) between profile elements, the “----” can be used. The separator will be displayed in the overview windows as a thick colored line to quickly identify profile elements.

**Menus**

The following is a description of the menus found in the *Profile Maintenance* window.

| Menu        | Related Menu Item | Function   | Short Cut  |
|-------------|-------------------|--|------------|
| Window      | Close             | Closes the window without any further action.  | <Shift+F4> |
| Maintenance | Insert            | Adds all selected items to the currently edited profile.   |            |
|             | Insert all        | Adds all items of a template profile to the currently edited profile.  |            |
|             | Remove            | Removes all selected items from the currently edited profile.  |            |
|             | Remove all        | Removes all items from the currently edited profile.   |            |
|             | Insert Separator  | Inserts a separator (i.e. a blank line) after the selected row or after the last profile element in case no row is selected. |            |
|             | Save Profile      | Saves the currently edited profile.  |            |
| Help        | On this window... | Opens the <i>Help</i> window.  | <F1>       |

**Entry Fields** The following is a description of the entry fields found in the *Profile Maintenance* window.

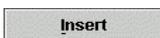
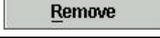
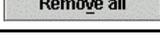
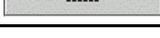
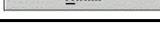
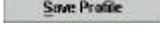
| Field              | Field Name         | Description   |
|--------------------|--------------------|---|
| Profile            | Profile            | <ul style="list-style-type: none"> <li>When <i>Profile Maintenance</i> is opened using the <b>Add</b> or <b>Add Using...</b> buttons the <i>Profile</i> field is editable and mandatory. A name for a new profile can be entered in this field.</li> <li>When <i>Profile Maintenance</i> is opened using the <b>Modify...</b> button the <i>Profile</i> field is disabled and read-only. This field displays the name of the currently edited profile.</li> </ul> |
| Product / Contract | Product / Contract | <ul style="list-style-type: none"> <li>Instead of using the different tabs to select products or contracts, these can be entered directly in this field.</li> <li>Using the <b>Add</b> button the entered product or contract is added to the profile.</li> </ul>   |
| Exch               | Exchange           | <ul style="list-style-type: none"> <li>This field is disabled and read-only. It displays the Exchange the user is currently logged in to.</li> </ul>  |

**List Box Data** Below is a description of information provided in the *Profile Maintenance* list box .

| Column              | Column Name            | Description  |
|---------------------|------------------------|--|
| Exch                | Exchange               | Exchange identifier  |
| C/P                 | Call/Put               | Call/Put identifier  |
| Prod                | Product                | Futures or options product   |
| ExpMth              | Expiration Month       | Expiration month and year  |
| StrkPrc             | Strike Price           | Exercise Price   |
| Ver                 | Version Number         | Version Number of the series   |
| Comb                | Combination order type | <ul style="list-style-type: none"> <li>Required for combination quotes</li> <li>Indicates combination type</li> </ul>                                      |
|                     |                        | Futures  |
|                     |                        | SPD   Calendar Spread  |
|                     |                        | Options  |
|                     |                        | BUL   Vertical Bull Spread   |
|                     |                        | BER   Vertical Bear Spread   |
|                     |                        | BLT   Bull Time Spread   |
|                     |                        | BRT   Bear Time Spread   |
|                     |                        | STD   Straddle   |
|                     |                        | STG   Strangle   |
|                     |                        | CNV   Conversion/Reversal  |
| 2 <sup>nd</sup> Leg | Second Leg             | <ul style="list-style-type: none"> <li>Futures – Expiration month and year</li> <li>Options – Call/Put, expiration month and year, strike price</li> </ul> |
| ISIN                | ISIN Code              | ISIN Code for used product   |

**Buttons**

The following is a description of the buttons found in the *Profile Maintenance* window.

| Button  | Description  |
|---|--|
|    | Adds all selected items to the currently edited profile.   |
|    | Adds all items of a template profile to the currently edited profile.  |
|    | Removes all selected items from the currently edited profile.  |
|    | Removes all items from the currently edited profile.   |
|   | Inserts a separator (i.e. a colored line) after the selected row or after the last profile element in case no row is selected.   |
|  | Appends the product or contract specified in the entry field group to the list of profile elements.  |
|  | <ul style="list-style-type: none"> <li>Saves the currently edited profile.</li> <li>This button is enabled after at least one element is added to the profile and after entering a profile name in the profile entry field.</li> </ul> |

**Arranging List Box Data**

The following is a description of how to arrange rows of data in the *Profile Maintenance* window.

| Platform                     | Functionality  |
|------------------------------|--|
| Windows 2000/<br>Sun Solaris | <ol style="list-style-type: none"> <li>Position the mouse pointer on the desired row bar.</li> <li>Press the right mouse button and continue to hold.</li> <li>Drag the selected row to the desired position and release the mouse buttons.</li> </ol> |

**Message Box**

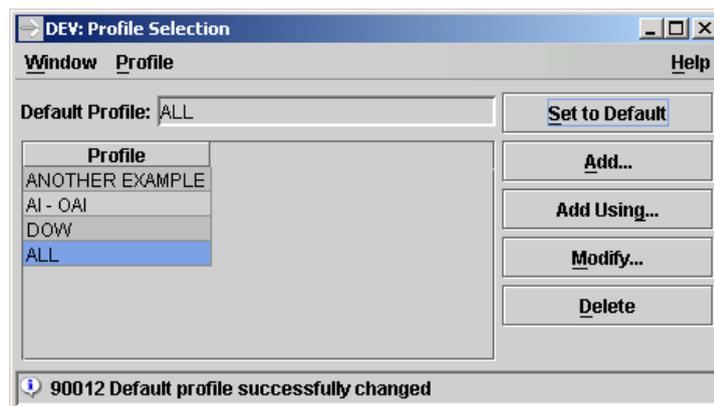
There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Profile Maintenance - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

### 12.1.3 Default Profile

Users can set up a profile that contains a group of the most frequently traded or inquired products or contracts. This profile can be set as the default profile by selecting a profile and click the **Set to Default** button in the *Profile Selection* window.

Setting a default profile helps accelerate the order entry process and the display of list box data in overview windows. The elements of the default profile are contained in the pop up menu that opens with a single right-click of the mouse on the *Contract* or *Product* field in the entry and overview windows.



*Profile Selection with selected Default Profile*

The selection of a default profile is applied to all overview and trading windows that are currently open. The default profile does not apply to windows that display an individual contract, for example, the *Contract Overview* window.

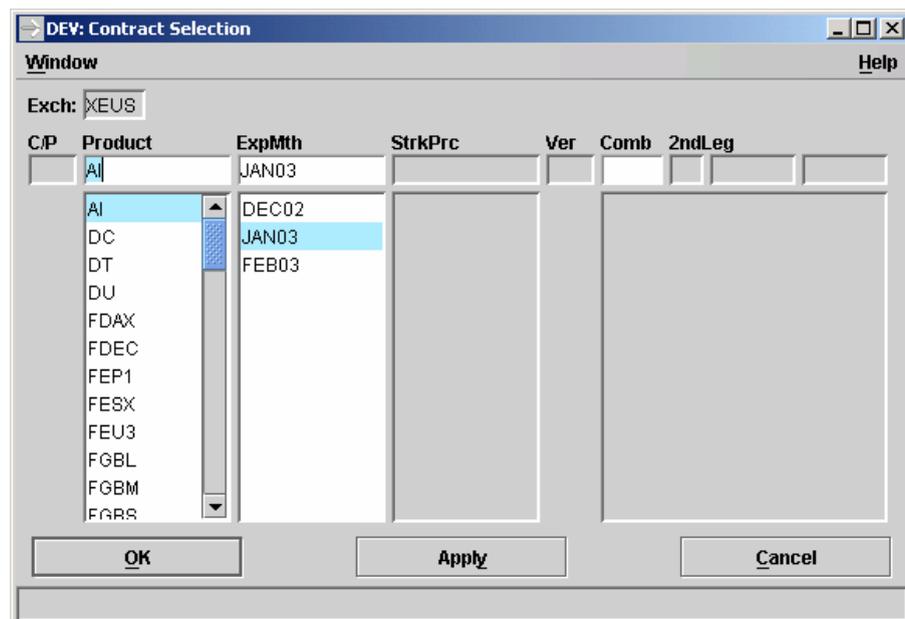
## 12.1.4

## Contract Selection



Open the window

- by choosing *Contract* from the *Select* menu in the *Market Information* windows (except *Market Overview* and *Online Time and Sales Sheet*), in the *Trading* windows, in the *Own Overview* windows (except the *Own Trade Overview* window), the *Settlement Price Overview* window, the *Net Position Configuration* window and in the *Profile Maintenance* window, as well as in the *Trading Filter* window.



Contract Selection

### Window Description

The *Contract Selection* window is an important tool for almost all *Market Information*, all *Trading* and most *Own* and *Settings* windows. In the entry windows, it facilitates and accelerates the entry of contract information. In the overview windows, it is used to determine what data to display. If the windows *Combination Overview* and *Combination Quote Overview* are opened, the *Contract Selection* window is opened automatically if no settings were saved from the last time these windows were opened.

The *Product* and *ExpMth* fields are mandatory, if an option product is selected, the single leg contract fields become mandatory as well. The combination fields (if no combination is selected) are optional. A contract can be selected from the list box or typed into the *Product* field. The expiration month and year can be selected from the list box or typed into the *ExpMth* field. If the contract is an option, a strike price can be selected from the list box or typed into the *StrkPrc* list box and the option type of Call or Put can be selected from the list box or typed into the *C/P* field.

Futures and options combinations can also be selected from the list box or the 3-letter symbol of the combination can be typed into the *Comb* field. The second leg of the combination can be selected from the list box or typed into the 2<sup>nd</sup> *Leg* fields. Some pairs of contract and combination types do not have second leg contracts. In that case a combination cannot be selected.

## Menus

The following is a description of the menu found in the *Contract Selection* window.

| Menu   | Related Menu Item | Function                                      | Short Cut  |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action. | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

## Entry Fields

Below is a description of information provided in the *Contract Selection* list box .

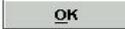
| Column  | Column Name            | Description   |
|---------|------------------------|---|
| Exch    | Exchange               | Exchange identifier   |
| C/P     | Call/Put               | Call/Put identifier   |
| Prod    | Product                | Futures or options product  |
| ExpMth  | Expiration Month       | Expiration month and year   |
| StrkPrc | Strike Price           | Exercise price  |
| Ver     | Version Number         | Version number of the series  |
| Comb    | Combination order type | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul> |
| Comb    | Combination order type | <b>Futures</b>  |
|         |                        | SPD   Calendar Spread   |
|         |                        | <ul style="list-style-type: none"> <li>Required for combination orders</li> <li>Indicates combination type</li> </ul> |
|         |                        | <b>Options</b>  |
|         |                        | BUL   Vertical Bull Spread  |
|         |                        | BER   Vertical Bear Spread  |

**Settings**

|                     |            |                           |                     |
|---------------------|------------|---------------------------|---------------------|
|                     |            | BLT                       | Bull Time Spread    |
|                     |            | BRT                       | Bear Time Spread    |
|                     |            | STD                       | Straddle            |
|                     |            | STG                       | Strangle            |
|                     |            | CNV                       | Conversion/Reversal |
| 2 <sup>nd</sup> Leg | Second Leg | Second leg of combination |                     |

**Buttons**

The following is a description of the buttons found in the *Contract Selection* window.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Submits the entries to the active window and closes the <i>Contract Selection</i> window.</li> </ul>      |
|  | <ul style="list-style-type: none"> <li>Submits the entries to the active window and leaves the <i>Contract Selection</i> window open.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Contract Selection</i> window without saving any changes.</li> </ul>                        |

**Mouse Usage**

Below is a description of how the mouse can select a contract in the *Contract Selection* window.

| Mouse Usage        | Field  | Displays...            | Result...  |
|--------------------|--|------------------------|--|
| Single right click | C/P<br>Product<br>ExpMth<br>StrkPrc<br>(options only)<br>Ver<br>Comb | <i>Contract values</i> | Opens a context sensitive menu in each entry field. Using the context sensitive menus, all available values can be selected. |

**Message Bar**

There is one Message Bar at the bottom of the window.

The Message Bar displays any messages. Double left clicking on the Message Box opens the *Contract Selection - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

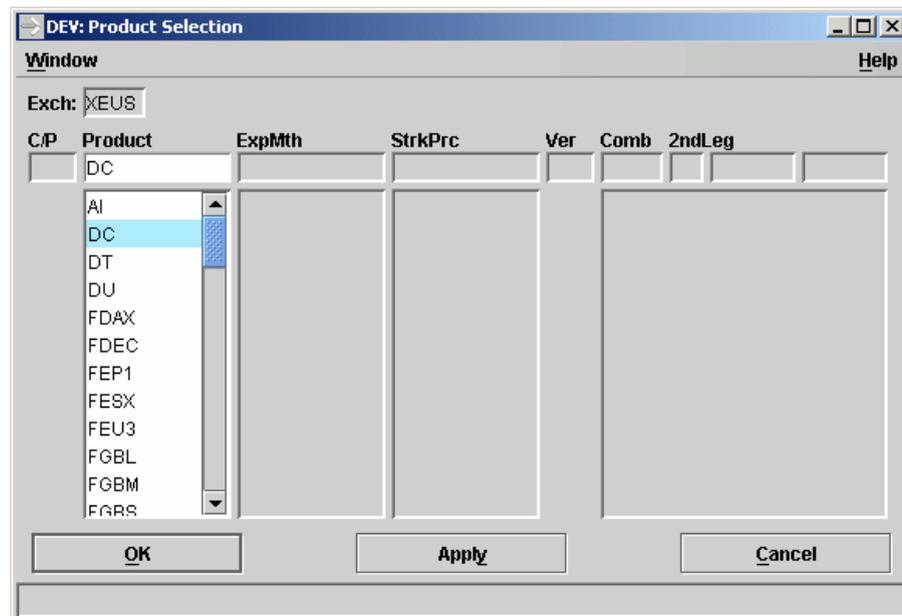
## 12.1.5

## Product Selection



Open the window

- by choosing *Product* from the *Select* menu in the *Market Information* windows (except *Contract Overview*, *Combination Overview*, *Combination Quote Overview* and *Online Time and Sales Sheet*), the *Settlement Price Overview* window, the *Limit/Quantity Configuration* window and in the *Profile Maintenance* window, as well as in the *Trading Filter* window.



*Product Selection*

### Window Description

The *Product Selection* window works in the same way as the *Contract Selection* window. The only difference between the *Product* and *Contract Selection* window is that the *Product Selection* window selects all contracts currently trading for that product i.e. all outright and calendar time spreads for futures products and all strikes for option products.

### Menus

The following is a description of the menu found in the *Product Selection* window.

| Menu   | Related Menu Item | Function                                      | Short Cut  |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action. | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

**Entry Fields**

Below is a description of information provided in the *Product Selection* list box .

| Column   | Column Name | Description                |
|----------|-------------|----------------------------|
| Exchange | Exchange    | Exchange identifier        |
| Prod     | Product     | Futures or options product |

**Buttons**

The following is a description of the buttons found in *Product Selection* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Submits the entries to the active window and closes the <i>Product Selection</i> window.</li> </ul>      |
|  | <ul style="list-style-type: none"> <li>Submits the entries to the active window and leaves the <i>Product Selection</i> window open.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Product Selection</i> window without saving any changes.</li> </ul>                        |

**Mouse Usage**

Below is a description of how the mouse can select a contract in the *Contract Selection* window.

| Mouse Usage        | Field   | Displays...           | Result...   |
|--------------------|---------|-----------------------|---|
| Single right click | Product | <i>Product values</i> | Opens a context sensitive menu in entry field. Using the context sensitive menus, all available values can be selected. |

**Message Bar**

There is one Message Bar at the bottom of the window.

The Message Bar displays any messages. Double left clicking on the Message Box opens the *Contract Selection - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.2 Limit/Quantity Configuration



Open the *Limit/Quantity Configuration* window by

- Selecting *Limit/Quantity Configuration* from the *Settings* menu in the *Main Menu*.

| Exch | Product | LimitInc | QtyInc | DefQty |
|------|---------|----------|--------|--------|
| XEUS | AI      | 1000     | 10     | 100    |
| XEUS | DU      | 1000     | 10     | 500    |
| XEUS | FGBl    | 2,000.00 | 25     | 250    |

*Limit/Quantity Configuration*

### Window Description

The *Limit/Quantity Configuration* window allows the user to pre-define increments for the limit and quantity context sensitive menus available in other windows on a product basis. The window also allows the user to pre-define a default quantity, which is used in the *Order Entry*, *Fast Order Entry*, *Rapid Order Entry*, *Quote Entry*, *Quote Request Entry*, *Cross Request Entry*, *OTC Block Trade entry* and *Mass Quote Entry* windows.

If no increments are defined, the limit context sensitive menu displays increments equivalent to the defined tick size of the specified product and the quantity context sensitive menu displays increments equivalent to one unit.

To create a new limit/quantity configuration for a product, the trader must fill the *Product* field. It can be filled using the keyboard, by using the context menu that opens on a right mouse click on the selected entry field or by choosing **Product** from the *Select* menu, which opens the *Product Selection* window.

When entering values in the *LimitInc*, *QtyInc* and *DefQty* fields, the system only accepts valid entries. For the *LimitInc* field, the maximum limit has to equal the maximum price, and the limit increment entered has to have the same Fraction Type as described in the product specifications. For the *QtyInc* and *DefQty* fields, the value entered has to be an integer with a maximum value of 9999.

After clicking the **Add** button, the entries are displayed in the list box. The **Add** button is enabled as long as the exchange/product combination is not already in the list box. Each exchange/product combination can only have one set of pre-defined limit/quantity increments and one default quantity.

All changes, including Add, Update and Remove, take effect after the user confirms with the **OK** or with the **Apply** button. The **OK** and **Apply** buttons transfer the limit/quantity configurations in the list box to the trading system. In the first case, the window is closed, whereas it remains open in the second case.

## Menus

The following is a description of the menus found in the *Limit/Quantity Configuration* window.

| Menu           | Related Menu Item | Function  | Short Cut  |
|----------------|-------------------|---|------------|
| Window         | Close             | Closes the window without any further action.   | <Shift+F4> |
| Select         | Product           | Opens the Product Selection window.             |            |
| Limit/Quantity | Add               | Adds a new row to the list box .                |            |
|                | Update            | Updates changes to the list box .               |            |
|                | Remove            | Removes the selected row(s) from the list box . |            |
| Help           | On this window... | Opens the <i>Help</i> window.                   | <F1>       |

## Entry Fields

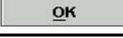
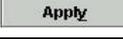
The following is a description of the fields found in the *Limit/Quantity Configuration* window.

| Field    | Field Name         | Description   |
|----------|--------------------|---|
| Exch     | Exchange           | Exchange identifier   |
| Prod     | Product            | Product identification  |
| LimitInc | Limit increment    | Limit increment for the selected product                              |
| QtyInc   | Quantity increment | Quantity increment for the selected product                           |
| DefQty   | Default quantity   | Default quantity used in order entry windows for the selected product |

**List Box Data** The following is a description of the list box found in the *Limit/Quantity Configuration* window.

| Field    | Field Name         | Description   |
|----------|--------------------|---|
| Exch     | Exchange           | Exchange identifier   |
| Prod     | Product            | Product identification  |
| LimitInc | Limit increment    | Limit increment for the selected product                              |
| QtyInc   | Quantity increment | Quantity increment for the selected product                           |
| DefQty   | Default quantity   | Default quantity used in order entry windows for the selected product |

**Buttons** The following table describes the buttons contained in the *Limit/Quantity Configuration* window.

| Button  | Description   |
|---|---|
|  | <ul style="list-style-type: none"> <li>Adds a new limit/quantity configuration to the list box once all required fields are filled in.</li> </ul> <p><b>Note:</b> The <b>Add</b> button is enabled as long as the product is not already listed in the list box . Each product can only have one set of defined limit/quantity increments and one default quantity.</p>   |
|  | <ul style="list-style-type: none"> <li>Updates changes to the limit/quantity increments and/or default quantity data in the selected row</li> </ul> <p><b>Note:</b> To modify a configuration, the user needs to single left mouse click on the configuration in the list box . The information will be placed into the entry fields whereupon the user can change the information and press the &lt;Update&gt; button.</p> |
|  | <ul style="list-style-type: none"> <li>Removes the selected row(s) from the list box</li> </ul> <p><b>Note:</b> To delete a configuration, the user can single left mouse click on the configuration in the list box and press the &lt;Remove&gt; button. To delete all configurations, the user can also single left mouse click on the column heading and press the &lt;Remove&gt; button.</p>                            |
|  | <ul style="list-style-type: none"> <li>Submits the list box entries to the <i>Eurex US @X-ceed Trading platform</i> and closes the <i>Limit/Quantity Configuration</i> window</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Submits the list box entries to the <i>Eurex US @X-ceed Trading platform</i> and leaves the window open.</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Cancel any changes and closes the <i>Limit/Quantity Configuration</i> window without saving modifications</li> </ul>   |

**Mouse Usage** Below is a description of how the mouse can select data in the *Limit/Quantity Configuration* window.

| Mouse Usage        | Column                                  | Highlights...                                     | Result...  |
|--------------------|---|---|--|
| Single left click  | Any                                     | Selected data                                     | Displays selected data in the entry fields.  |
| Single right click | Product<br>LimitInc<br>QtyInc<br>DefQty | <i>Product, price<br/>and quantity<br/>values</i> | Opens a context sensitive menu in the entry fields. Using the context sensitive menus, all available values can be selected. |

**Message Box** There is one Message Box at the bottom of the window.

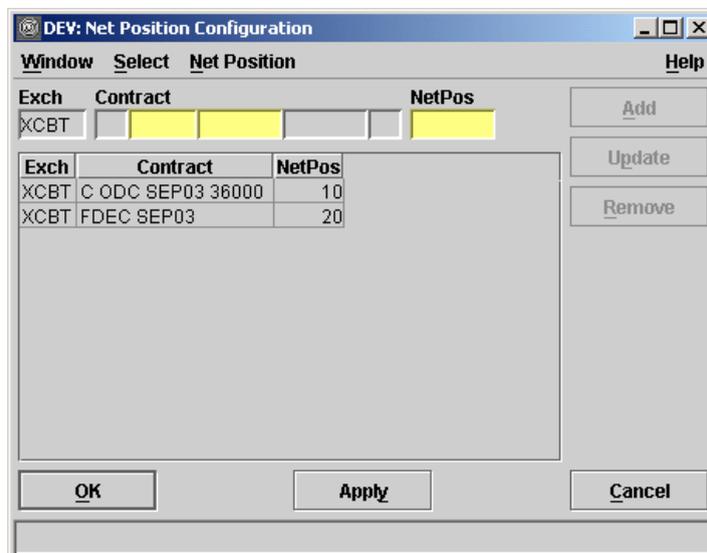
The Message Box displays any messages. Double left clicking on the Message Box opens the *Limit/Quantity Configuration - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.3 Net Position Configuration



Open the *Net Position Configuration* window

- By selecting *Net Position Configuration* from the *Settings* menu in the *Main Menu*.



*Net Position Configuration*

### Window Description

The *Net Position Configuration* window allows the user to maintain continuous computation and tracking of the subgroup's net position information for a list of contracts on a single trading day.

The user may configure up to 20 contracts for continuous computation and tracking on a single trading day for a particular member subgroup.

The current net position for a contract is displayed in the *Rapid Order Entry* window and is updated when a trade occurs in the selected contract for the trader. The *Eurex US @X-ceed Trading platform* does not support tracking the subgroup's net position by account.

Once a contract has been typed in or selected using the *Contract Selection* window, the starting net position, i.e. the ending net position from the previous trading day can be entered into the *NetPos* field.

The **Add** button inserts a row entry into the list box. The **OK** and **Apply** buttons are always enabled, allowing the user to confirm any updates. When the user confirms with the **OK** or **Apply** buttons, the computation of the net position starts immediately.

When entering a contract which is already in the list box, both **Update** and **Remove** buttons are disabled. In addition the corresponding contract will be selected and the details transferred to the entry fields.

The user is required to first select the row from the list box in order to modify an existing net position or remove an existing row from the list box. The *Exch*, *Contract* and *NetPos* fields are filled with data of the selected row from the list box. The **Update** and **Remove** buttons are then enabled. A change in the contract information will enable the **Add** button (as this is considered a unique entry).

The **Update** button updates the list box after the user has modified the net position information.

The **Remove** button removes the selected row(s) from the list box.

All changes, including add, update and remove, are effective only after the user confirms with the **OK/Apply** buttons.

## Menus

The following is a description of the menus found in the *Net Position Configuration* window.

| Menu         | Related Menu Item | Function  | Short Cut  |
|--------------|-------------------|---|------------|
| Window       | Close             | Closes the window without any further action.   | <Shift+F4> |
| Select       | Contract...       | Opens the <i>Contract Selection</i> window.     |            |
| Net Position | Add               | Adds a new row to the list box .                |            |
|              | Update            | Updates changes to the list box .               |            |
|              | Remove            | Removes the selected row(s) from the list box . |            |
| Help         | On this window... | Opens the <i>Help</i> window.                   | <F1>       |

**Entry Fields**

The following is a description of the fields found in the *Net Position Configuration* window.

| Column   | Column Name  | Description   |
|----------|--------------|---|
| Exch     | Exchange     | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract     | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, Expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| NetPos   | Net Position | <ul style="list-style-type: none"> <li>Starting net position</li> <li>Positive value means more Long than Short positions</li> <li>Negative value means more Short than Long positions</li> </ul>                                   |

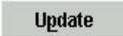
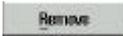
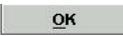
**List Box Data**

The following is a description of the list box found in the *Net Position Configuration* window.

| Column   | Column Name  | Description   |
|----------|--------------|---|
| Exch     | Exchange     | <ul style="list-style-type: none"> <li>Exchange identifier</li> </ul>   |
| Contract | Contract     | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, Expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, strike price, version number</li> </ul> |
| NetPos   | Net Position | <ul style="list-style-type: none"> <li>Starting net position</li> <li>Positive value means more Long than Short positions</li> <li>Negative value means more Short than Long positions</li> </ul>                                   |

**Buttons**

The following is a description of the buttons in the *Net Position Configuration* window.

| Button  | Description   |
|---|---|
|    | <ul style="list-style-type: none"> <li>Adds a new net position configuration entry to the list box once all required fields are filled in.</li> </ul>   |
|    | <ul style="list-style-type: none"> <li>Modifies the net position information for the selected row</li> <li>Updates the list box with the changed data</li> </ul> <p><b>Note:</b> To modify a configuration, the user needs to single left mouse click on the configuration in the list box . The information will be placed into the fields whereupon the user can change the information and press the <b>Update</b> button.</p> |
|  | <ul style="list-style-type: none"> <li>Removes the selected row(s) from the list box</li> </ul> <p><b>Note:</b> To delete a configuration, the user can single left mouse click on the configuration in the list box and press the <b>Remove</b> button. To delete all configurations, the user can also single left mouse click on the column heading and press the <b>Remove</b> button.</p>                                    |
|  | <ul style="list-style-type: none"> <li>Submits the customer account entries displayed in the list box to the <i>Eurex US @X-ceed Trading platform</i> and closes the <i>Net Position Configuration</i> window</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Submits the customer account entries displayed in the list box to the <i>Eurex US @X-ceed Trading platform</i> and leaves the window open.</li> </ul>  |
|  | <ul style="list-style-type: none"> <li>Cancel any changes and closes the <i>Net Position Configuration</i> window without saving modifications</li> </ul>   |

**Arranging List Box Data**

The following is a description of how to arrange rows of data in the *Net Position Configuration* window.

| Platform                     | Functionality   |
|------------------------------|---|
| Windows 2000 and Sun Solaris | <ol style="list-style-type: none"> <li>Position the mouse pointer on the desired row bar.</li> <li>Press the right mouse button and continue to hold.</li> <li>Reposition the row bar and release the mouse buttons.</li> </ol> |

**Mouse Usage**

Below is a description of how the mouse can select data in the *Net Position Configuration* window.

| Mouse Usage        | Column                         | Highlights...                          | Result...   |
|--------------------|--------------------------------|--|---|
| Single left click  | Any                            | Selected data                          | Displays selected data in the entry fields.   |
| Single left click  | Column Header                  | All list box data                      | Selects all data in the <i>Net Position Configuration</i> window.   |
| Single click right | Contract group field<br>NetPos | Contract selection and quantity values | Opens a context sensitive menu in the entry fields. Using the context sensitive menus, all available values can be selected |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Net Position Configuration - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.4 Account Configuration



Open the *Account Configuration* window by

- Selecting *Account Configuration* from the *Settings* menu in the *Main Menu*.

| Exch | CustAct    | CustNo      | CTI | Origin | Act | O/C | ClgMbr |
|------|------------|-------------|-----|--------|-----|-----|--------|
| XEUS | 1          | Cust 1      | 1   | 2      | A1  | O   | FULLM  |
| XEUS | Identifier | Customer ID | 2   | 3      | P1  | C   | FULLM  |

*Account Configuration*

### Window Description

The *Account Configuration* window allows the user to set up accounts with predefined values for clearing related fields. E.g. *CustAct*, *CustNo*, *ClgMbr*.

The data entered in the *Account Configuration* window may be used to populate the corresponding fields in the *Order Entry* and *Fast Order Entry* windows (optionally from the *Rapid Order Entry* window), in the *Order Maintenance* and *Last Order Maintenance* windows and in the *OTC BlockTrade Entry* window. A right mouse-click on the *CustAct* field of these windows opens a context menu with the text field entries from the *Account Configuration* window list box. When one item of that context menu is selected, all data from the fields linked to it (*CustAct*, *CustNo*, *CTI*, *Origin*, *Act*, *O/C*, and *ClgMbr*) is entered in the corresponding fields of the windows.

The designations/labels of the *CustAct* and *CustNo* fields are purely arbitrary, since the *Eurex US @X-ceed Trading* system will not verify their contents. Essentially, members can use these fields for any alphanumeric information they wish to transport with an order of a trade. However, traders should consult their IT operations and their Back Office regarding any conventions for filling in these data fields.

If in the *CustAct* field an existing value is entered manually, the *CustNo* value will be automatically displayed.

The **Add** button adds a new row to the list box. The **Add** button is enabled as soon as the user enters information in the account fields. Changing information in the field of an existing entry also enables the **Add** button. After clicking the **Add** button, the entry fields are cleared and the data is inserted at the top of the list box.

The **Update** button modifies existing account field entry information in the list box. After selecting a row in the list box, the selected text is transferred to the entry fields, and the **Update** button is enabled as soon as at least one character is changed. After clicking the **Update** button, the entry fields are cleared and the selected list box entry is updated.

The **Remove** button deletes the selected row(s) in the list box.

The data in the list box takes effect when the **Apply** or **OK** button is clicked, and the data then becomes available to the entry windows. Clicking **Apply** leaves the *Account Configuration* window open. The **OK** button closes the window.

The user can sort the entries in the list box, either in ascending or descending order, by choosing the *Sort* menu. In addition, the right mouse button can be used to select and drag text entries upwards or downwards.

In contrast to the *Limit/Quantity Configuration* window, newly entered account configurations are automatically available in previously opened windows.

## Menus

The following is a description of the menus found in the *Account Configuration* window.

| Menu   | Related Menu Item | Function  | Short Cut  |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action.                               | <Shift+F4> |
| Text   | Add               | Adds a new row to the list box.   |            |
|        | Update            | Updates changes to the list box.  |            |
|        | Remove            | Removes the selected row(s) from the list box .                             |            |
| Sort   | Ascending         | Sorts the entries in the list box in ascending order based on Text/CustAct  |            |
|        | Descending        | Sorts the entries in the list box in descending order based on Text/CustAct |            |
| Help   | On this window... | Opens the <i>Help</i> window.   | <F1>       |

**Entry Fields**

The following is a description of the entry fields found in the *Account Configuration* window.

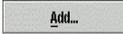
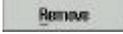
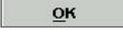
| Column  | Field Name                     | Description   |
|---------|--------------------------------|---|
| Exch    | Exchange                       | <ul style="list-style-type: none"> <li>Exchange Identifier</li> </ul>   |
| CustAct | Customer/Customer account      | <ul style="list-style-type: none"> <li>Identifies the customer account</li> <li>This field will accept up to 12 alphanumeric characters.</li> <li>Required field</li> </ul>   |
| CustNo  | Customer/Customer Number       | <ul style="list-style-type: none"> <li>This field will accept 12 alphanumeric characters.</li> <li>Customer number</li> </ul>   |
| CTI     | Customer Transaction Indicator | <ul style="list-style-type: none"> <li>Required field</li> <li>Valid Customer Transaction Indicators: <ul style="list-style-type: none"> <li>1 – Own Account</li> <li>2 – Proprietary</li> <li>3 – Other Member</li> <li>4 – Other Customer</li> </ul> </li> </ul>                                |
| Origin  | Origin                         | <ul style="list-style-type: none"> <li>Required field</li> <li>Clearing details</li> <li>Valid Origin Codes: <ul style="list-style-type: none"> <li>1 – Customer</li> <li>2 – Non-Customer</li> <li>3 – House</li> <li>4 – Floor Broker</li> </ul> </li> </ul>                                    |
| Act     | Account Type                   | <ul style="list-style-type: none"> <li><i>Act</i> Requirements: <ul style="list-style-type: none"> <li>Use default A1</li> <li>Use G1 for a give-up and no house number for multi-firm give-ups</li> <li>Use G2 for a give-up with a house number for single firm give-ups</li> </ul> </li> </ul> |
| ClgMbr  | Clearing member firm           | <ul style="list-style-type: none"> <li>Identifies the take-up member for an order specified as designated for give-up</li> <li>Required if G2 account</li> </ul>  |

**List Box Data** The list box contains the account configurations specified by the user.

| Column  | Field Name                     | Description  |
|---------|--------------------------------|--|
| Exch    | Exchange                       | <ul style="list-style-type: none"> <li>Exchange Identifier</li> </ul>  |
| CustAct | Customer account               | <ul style="list-style-type: none"> <li>Identifies the customer account</li> <li>This field will accept up to 12 alphanumeric characters.</li> <li>Required field</li> </ul>  |
| CustNo  | Customer Number                | <ul style="list-style-type: none"> <li>This field will accept 12 alphanumeric characters.</li> <li>Customer number</li> </ul>  |
| CTI     | Customer Transaction Indicator | <ul style="list-style-type: none"> <li>Required field</li> <li>Valid Customer Transaction Indicators:               <ol style="list-style-type: none"> <li>Own Account</li> <li>Proprietary</li> <li>Other Member</li> <li>Other Customer</li> </ol> </li> </ul> |
| Origin  | Origin                         | <ul style="list-style-type: none"> <li>Required field</li> <li>Clearing details</li> <li>Valid Origin Codes:               <ol style="list-style-type: none"> <li>Customer</li> <li>Non-Customer</li> <li>House</li> <li>Floor Broker</li> </ol> </li> </ul>     |
| Act     | Account Type                   | <i>Act</i> Requirements: <ul style="list-style-type: none"> <li>Use default A1</li> <li>Use G1 for Give-up and no house number for multi-firm give-ups</li> <li>Use G2 for Give-up with a house number for single firm give-ups</li> </ul>                       |
| ClgMbr  | Clearing member firm           | <ul style="list-style-type: none"> <li>Identifies the take-up member for an order specified as designated for give-up</li> <li>Required if G2 account</li> </ul>   |

**Buttons**

The following table describes the buttons in the *Account Configuration* window.

| Button   | Description  |
|--|--|
|   | <ul style="list-style-type: none"> <li>Adds a new customer account entry to the list box once all required fields are filled in.</li> </ul> <p><b>Note:</b> The <b>Add</b> button is enabled as soon as the user enters information into the <i>Tex/CustAct</i> field.</p>   |
|   | <ul style="list-style-type: none"> <li>Modifies the account data for the selected row.</li> <li>Updates the list box with the changed data.</li> </ul> <p><b>Note:</b> To modify a configuration, the user needs to single left mouse click on the configuration in the list box. The information will be placed into the fields whereupon the user can change the information and press the <b>Update</b> button.</p>   |
| <br> | <ul style="list-style-type: none"> <li>Removes the selected row(s) from the list box.</li> </ul> <p><b>Note:</b> To delete a configuration, the user can single left mouse click on the configuration in the list box and press the &lt;Remove&gt; button. To delete all configurations, the user can also single left mouse click on the column heading and press the &lt;Remove&gt; button.</p> <ul style="list-style-type: none"> <li>Submits the customer account entries displayed in the list box to the <i>Eurex US @X-ceed Trading platform</i> and closes the <i>Account Configuration</i> window.</li> </ul> |
|   | <ul style="list-style-type: none"> <li>Submits the customer account entries displayed in the list box to the <i>Eurex US @X-ceed Trading platform</i> and leaves the window open.</li> </ul>   |
|   | <ul style="list-style-type: none"> <li> Cancels any changes and closes the <i>Account Configuration</i> window without saving modifications.</li> </ul>  |

**Arranging List Box Data**

The following is a description of how to arrange rows of data in the *Account Configuration* window.

| Platform                    | Functionality  |
|-----------------------------|--|
| Windows 2000 or Sun Solaris | 1. Single left click on <b>Ascending</b> or <b>Descending</b> in the <i>Sort</i> menu  |
| Windows 2000 or Sun Solaris | 2. Position the mouse pointer on the desired row bar.<br>3. Press the right mouse button and continue to hold.<br>4. Reposition the row bar and release the mouse buttons. |

**Mouse Usage** Below is a description of how the mouse can select data in the *Account Configuration* window.

| <b>Mouse Usage</b> | <b>Column</b> | <b>Displays...</b>                  | <b>Result...</b>  |
|--------------------|---------------|-------------------------------------|---|
| Single left click  | Any           | <i>Account Configuration</i> window | Highlights the selected data and displays the data in the entry fields. |

**Message Box** There is one message box at the bottom of the window.

The message box displays any messages. Double left clicking on the message box opens the *Account Configuration - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

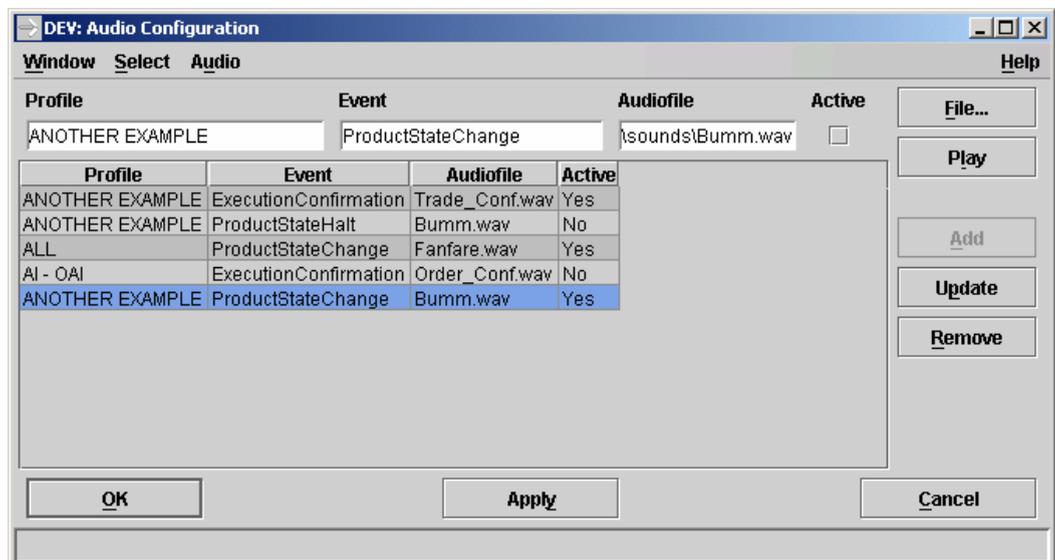
## 12.5

## Audio Configuration



Open the *Audio Configuration* window

- By selecting *Audio Configuration* from the *Settings* menu in the *Main Menu*.



*Audio Configuration window*

### Window Description

The *Audio Configuration* window allows the user to configure audio files to be played when certain supported events occur. The WAV audio file format is supported.

Traders select a profile and link it to both an event and an audio file. Currently three events are supported:

Execution confirmation

Product state change, e.g. from Trading to Post-Trading

Product state set to Halt

The sound configuration may be enabled or disabled using a checkbox.

Using the **Add**, **Update** and **Remove** buttons, individual configurations may be added to, updated in, or removed from a list box. List box entries may be selected and rearranged using the right mouse button. Only list box contents will be stored for processing. List box changes will become active upon using the **OK** or **Apply** buttons.

To choose sound files from the file system, the **Select File** button opens a file chooser window. The **Play** button replays the chosen audio file.

When a supported event occurs, the list box is searched for an entry whose profile contains the product or contract which triggered the broadcast and whose checkbox is enabled. If an entry fulfilling these criteria is found, the linked sound is played and no further action is taken. If an event occurs while a sound from a previous event is still playing, the first sound is stopped and the next sound is played.

If a sound file is corrupt or non-existing when its event is triggered, the corresponding checkboxes are disabled and no sound is played.

## Menus

The following is a description of the menus found in the *Audio Configuration* window.

| Menu Bar | Item              | Description   | Shortcut   |
|----------|-------------------|---|------------|
| Window   | Close             | Closes the window without any further action  | <Shift+F4> |
| Select   | Profile...        | Opens the <i>Profile Selection</i> window   |            |
| Audio    | Select File       | Opens a file chooser window to select an audio file.  |            |
|          | Play              | Plays the audio file currently selected   |            |
|          | Add               | Adds the sound currently defined configuration to the list box                                  |            |
|          | Update            | Updates the sound configuration stored in the list box using the parameters currently specified |            |
|          | Remove            | Removes the selected rows from the list box   |            |
| Help     | On this window... | Opens the <i>Help</i> window  | <F1>       |

## Entry Fields

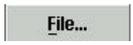
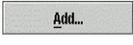
The following is a description of the fields found in the *Audio Configuration* window.

| Audio Configuration Field Group |   |
|---------------------------------|---|
| Identifier                      | Description   |
| Profile                         | Profile to be linked to event and audio file                    |
| Event                           | Event to be linked to profile and audio file                    |
| Audio file                      | Audio file to be linked to profile and event                    |
| Active                          | Checkbox that enables or disables the sound configuration entry |

**List Box Data** The following is a description of the list box found in the *Audio Configuration* window.

| Audio Configuration List Box |   |
|------------------------------|---|
| Column                       | Description   |
| Profile                      | Profile to be linked to event and audio file                |
| Event                        | Event to be linked to the profile and audio file            |
| Audio file                   | Audio file to be linked to the profile and event            |
| Active                       | Checkbox to enable or disable the sound configuration entry |

**Buttons** The following is a description of the buttons in the *Audio Configuration* window.

| Audio Configuration Buttons   |   |
|---|---|
| Identifier  | Description   |
|  | Calls a file chooser window to select an audio file.                          |
|  | Plays the audio file currently specified in the <i>Audio file</i> entry field |
|  | Adds the sound configuration entry to the list box                            |
|  | Updates the selected sound configuration entry in the list box                |
|  | Removes selected rows from the list box                                       |
|  | Applies and stores current audio settings and closes the window               |
|  | Applies and stores current audio settings                                     |
|  | Cancels any changes and closes the window without modification                |

**Mouse Usage** Below is a description of how the mouse can select data in the *Net Position Configuration* window.

| Mouse Usage        | Column/field                   | Highlights.../ displays                | Result...   |
|--------------------|--------------------------------|--|---|
| Single left click  | Any                            | Selected data                          | Displays selected data in the entry fields.   |
| Single left click  | Column Header                  | All list box data                      | Selects all data in the <i>Audio Configuration</i> window.  |
| Single click right | Profile<br>Event<br>Audio file | Profiles,<br>Events and<br>audio files | Opens a context sensitive menu in the entry fields. Using the context sensitive menus, all available values can be selected<br>In the field <i>Audio file</i> the right mouse button opens the <i>Audio File Selection Dialogue</i> window. |

---

**Message Box**     There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Audio Configuration - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.6

## Login/Logout



Open the *Login/Logout* window

- The window is automatically accessed after the user has connected to the Trading application.
- By selecting *Login/Logout* from the *Settings* menu in the *Main Menu*.
- Use keyboard <CTRL>+L



*Login/Logout window*

### Window Description

The *Login/Logout* window is used by the trader to log in to, or log out from, an exchange trading system.

The *Login/Logout* window opens automatically after the front-end application has been successfully connected to a MISS, or connected to the exchange through the internet. The *Login/Logout* window displays all exchanges set up with the connected MISS. The exchange status may be „not available“, „available“ or „logged in“. In order to log into any of the available exchange back-end trading systems, traders are required to select (if more than one is available) the exchange they want to log into, and to enter a valid back-end trader identification plus password.

User identifications have to comply with back-end-specific conventions. The user identification and password should be provided and maintained by the member's *Security Coordinator*. The user currently cannot connect to more than one exchange simultaneously.

The **Login** button will be enabled after the user identification (11 characters), and password (8 characters), have been entered. After the user clicks on the **Login** button, the front-end application will initiate a login to the selected back-end trading system. Once the login is successful, the status for the corresponding exchange will be set to „logged in“. At the same time, the trading functionality in the Main Menu will be enabled. In addition, all windows saved from the previous trading session will be opened. The *Login/Logout* window will remain available for the whole duration of the trading session. It may be closed and re-opened again using the *Main Menu Login/Logout* menu item.

To log out from an exchange, traders select the exchange and hit the **Logout** button. This button is available only if the trader is logged into the corresponding back-end system.

The **Cancel** button is always enabled. Usage of the **Cancel** button when not logged in, the *Eurex US Trading System Connection* window will be closed. When this button is used while the user is logged in to the trading system, the *Login/Logout* window will close, but the connection will be held.

## Menus

The following is a description of the menus found in the *Logon/Logout* window.

| Menu Bar | Item              | Description                                       | Shortcut   |
|----------|-------------------|---|------------|
| Window   | Close             | Closes the window without any further interaction | <Shift+F4> |
| Help     | On this window... | Opens the <i>Help</i> window                      | <F1>       |

## Entry Fields

The following is a description of the fields found in the *Logon/Logout* window.

| Login/Logout Field Group |   |
|--------------------------|---|
| Identifier               | Description   |
| Trader ID                | Identification of the user for the specified system<br>11 alphanumeric characters |
| Password                 | Password<br>exactly 8 alphanumeric characters                                     |

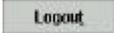
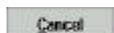
## Columns

The following is a description of the columns found in the *Logon/Logout* window.

| Login/Logout columns in list box |   |
|----------------------------------|---|
| Identifier                       | Description   |
| Exch                             | Exchange identification   |
| Long Name                        | Name of exchange  |
| Status                           | Availability of exchange and status.  |
| TraderID                         | Identification of the user for the specified system<br>11 alphanumeric characters |

## Buttons

The following is a description of the buttons in the *Logon/Logout* window.

| Login/Logout Buttons  |  |
|---|--|
| Identifier  | Description  |
|  | Log in to the main application window after user login identification and password have been successfully validated. |
|  | Logs out of the system.  |
|  | Cancels any changes and closes the window without modification.  |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Login/Logout - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.7

## Change Password



Open the *Change Password* window

- By selecting *Change Password* from the *Settings* menu in the *Main Menu*.

*Change Password window*

### Window Description

The *Change Password* window allows the user to change the *Eurex US @X-ceed Trading* system login password.

**Note:** Users are recommended to change their initial password immediately. A periodically change of the password is strongly recommended to maintain security.

The exchange ID and the User ID will be filled with the ID of the trader currently logged into the system.

To change a password the user has to enter the old password and the new password. The new password must be entered twice for confirmation and must have a length of 8 characters. To execute the change of the password the **Submit** or **Apply** button has to be clicked.

The **Submit** and **Apply** button remain disabled until the correct format and password have been entered in all fields. The **Cancel** button is always available.

In case the change password procedure fails, the user is notified with a corresponding error message in the message bar.

### Menus

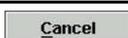
The following is a description of the menus found in the *Change Password* window.

| Menu Bar | Item              | Description                                       | Shortcut   |
|----------|-------------------|---|------------|
| Window   | Close             | Closes the window without any further interaction | <Shift+F4> |
| Help     | On this window... | Opens the <i>Help</i> window                      | <F1>       |

**Entry Fields** The following is a description of the fields found in the *Change Password* window.

| Change Password Field Group |   |
|-----------------------------|---|
| Identifier                  | Description   |
| Exch                        | Exchange identifier   |
| Trader ID                   | Identification of the user for the specified system<br>11 alphanumeric characters |
| Old Password                | Old password<br>exactly 8 alphanumeric characters                                 |
| New Password                | New password<br>exactly 8 alphanumeric characters                                 |
| Confirmation                | Confirmation of the new password<br>exactly 8 alphanumeric characters             |

**Buttons** The following is a description of the buttons in the *Change Password* window.

| Change Password Buttons   |  |
|---|--|
| Identifier  | Description  |
|  | Applies and stores new password and closes the window.         |
|  | Applies and stores new password and leaves the window open.    |
|  | Cancels any changes and closes the window without modification |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Change Password - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.8

**General Settings**

Open the *General Settings* window

- By selecting *General Settings* from the *Settings* menu in the *Main Menu*

**Window Description**

The General Settings window allows the user to configure the colors, fonts and date/number formats used in the application. This window is used to configure the foreground, background, price trend indicators and highlight colors. It is also used to change the fonts of the list box data displays, and to select the format of dates and numbers.

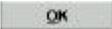
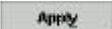
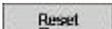
**Menus**

The following is a description of the menus found in the *General Settings* window.

| Menu Bar | Item              | Description                                   | Short Cut  |
|----------|-------------------|---|------------|
| Window   | Close             | Closes this window without any further action | <Shift+F4> |
| Help     | On this window... | Opens the <i>Help</i> window                  | <F1>       |

**Buttons**

The following is a description of the buttons in the *General Settings* window.

| General Settings Buttons  |   |
|---|---|
| Identifier  | Description   |
|  | Submits the selected settings and closes this window            |
|  | Applies the selected settings and leaves this window open       |
|  | Resets the settings to the default state                        |
|  | Cancels any changes and closes this window without modification |

**Message Box**

There is one Message Box at the bottom of the window.

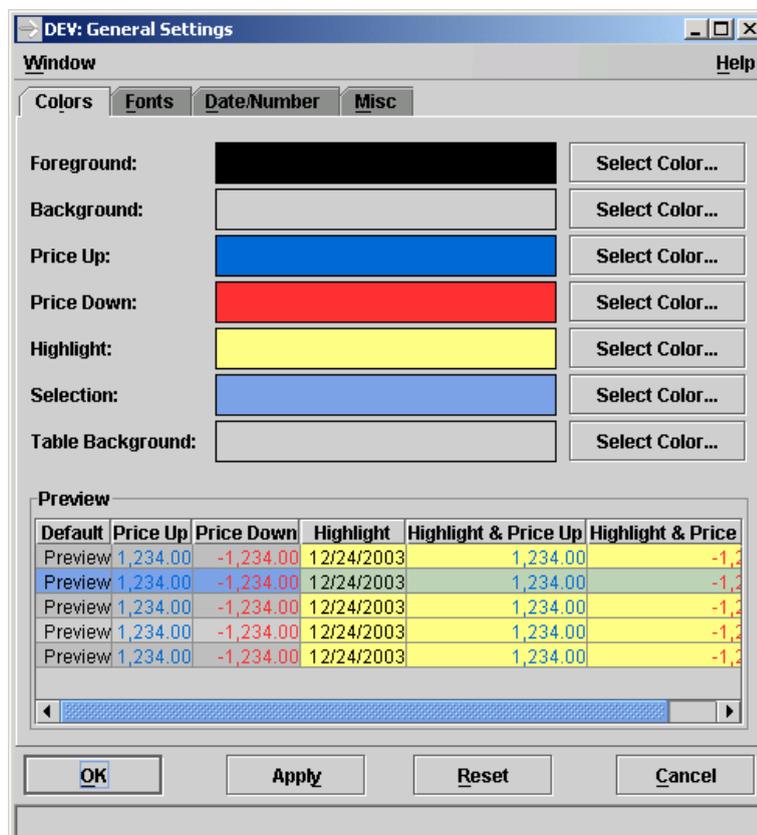
The Message Box displays any messages. Double left clicking on the Message Box opens the *General Settings - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## Window Description

The *Colors* pane is used to select the application colors. Colors can be defined for the foreground, the color of any regular text in all windows, the background, background color of all windows, as well as for the price trend indicators, for increasing and decreasing prices in the windows that display current price information. The color used for highlighting window cells that are automatically updated with new information, the color used for list box selections and slider colors are selected here.

The color settings are defined centrally and are valid for the entire application. To select a color, the user clicks the *Select Color* for the respective item, which opens the *Color Chooser* window. As soon as a color is selected from the *Color Chooser* window, the *Example* field group gives the user a preview of the selected color settings.

The **OK** button and the **Apply** button implement the selected color scheme immediately in all windows. The **OK** button also closes the *General Settings* window. The **Reset** retrieves the default colors. This reset initially only affects the *Colors* pane itself and must be confirmed with the **OK** button or the **Apply** button to implement the change throughout the entire application.



Colors pane of *General Settings* window

**Settings**

The following is a description of the optional settings found in the *General Settings* window.

| <b>General Settings – Colors Pane Field Group</b>                  |   |
|--|---|
| <b>Identifier</b>  | <b>Description</b>  |
| Foreground<br><input type="button" value="Select Color..."/>       | Foreground color<br><br>Opens the <i>Color Chooser</i> window   |
| Background<br><input type="button" value="Select Color..."/>       | Background color<br><br>Opens the <i>Color Chooser</i> window   |
| Price Up<br><input type="button" value="Select Color..."/>         | Color for an increased price, compared to the previous price<br><br>Opens the <i>Color Chooser</i> window   |
| Price Down<br><input type="button" value="Select Color..."/>       | Color for a decreased price, compared to the previous price<br><br>Opens the <i>Color Chooser</i> window  |
| Highlighting<br><input type="button" value="Select Color..."/>     | Color for highlighting<br><br>Opens the <i>Color Chooser</i> window   |
| Scheme<br><input type="button" value="Select Color..."/>           | Preview of the currently selected color. Shows the new schema color used e.g. for the scrollbar etc.<br><br>Opens the <i>Color Chooser</i> window |
| Selection<br><input type="button" value="Select Color..."/>        | Color of Selections within Listboxes<br><br>Opens the <i>Color Chooser</i> window   |
| Table Background<br><input type="button" value="Select Color..."/> | Background color within Listboxes<br><br>Opens the <i>Color Chooser</i> window  |

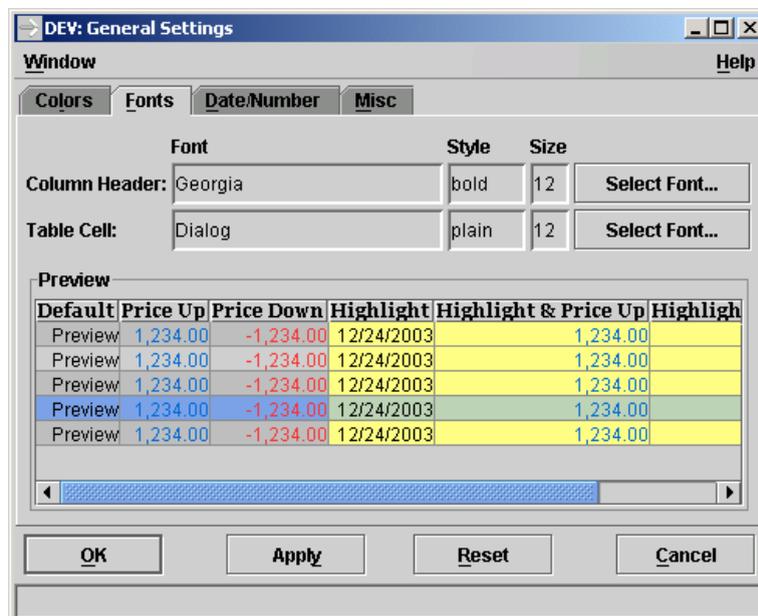
## Window Description

The *Fonts* pane allows the user to choose the font, style and font size for list boxes.

The fonts of buttons, titles and other window elements cannot be changed. The font chosen in this pane is only applied to list boxes.

To select a font, the user clicks *Select Font* for the respective item, which opens the *Font Chooser* window. When a font is selected in the *Font Chooser* window, the *Example* field group gives the user a preview of the selected font settings.

The **OK** button and the **Apply** buttons change the selected fonts immediately in the list boxes in all windows. The **OK** button also closes the *Fonts* pane. The **Reset** button allows the user to retrieve the default values. The **Reset** initially only affects the *Fonts* pane itself and must be confirmed with the **OK** or the **Apply** button to implement the change throughout the entire application. The **Cancel** button is always enabled and closes this pane without any further action.



Fonts pane of General Settings window

| <b>General Settings – Fonts Pane Field Group</b>                                    |                                     |
|---|-------------------------------------|
| <b>Identifier</b>   | <b>Description</b>                  |
| Column header: Font   | Display the font for column headers |
| Column header: Style  | Display the font style              |
| Column header: Size   | Display the font size               |
|    | Open the <i>Font Chooser</i> window |
| List cell: Font   | Display the font                    |
| List cell: Style  | Display the font style              |
| List cell: Size   | Display the font size               |
|  | Open the <i>Font Chooser</i> window |

| <b>General Settings – Fonts Pane Example List Box</b> |  |
|---|--|
| <b>Column</b>   | <b>Description</b>   |
| Example   | The example list box allows the user to preview the font settings that are currently selected. It shows what the header and the list box fonts will look like. |

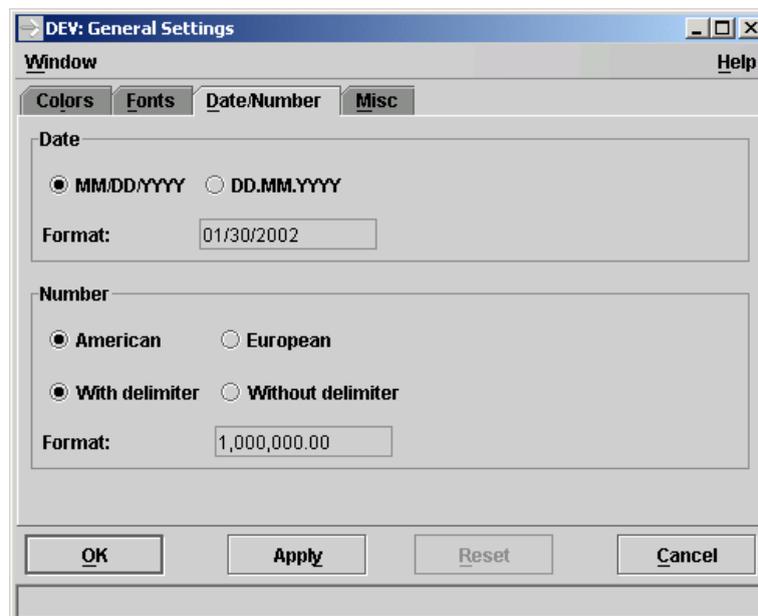
**Window  
Description**

The *Date/Number* pane provides the ability to switch between American and European styles for date and number formats.

Using the *Date/Number* pane, the settings for the date display and entry, as well as for number displays can be selected. Either American or European styles can be selected for the date and number formats.

Selecting the European style for the date format displays all dates in the DD.MM.YYYY format. American style provides the dates in the MM/DD/YYYY format.

For numbers, either European X.XXX, XX or American X, XXX.XX style formats can be chosen. The use of a thousands delimiter is optional.



*Date/Number* pane of *General Settings* window

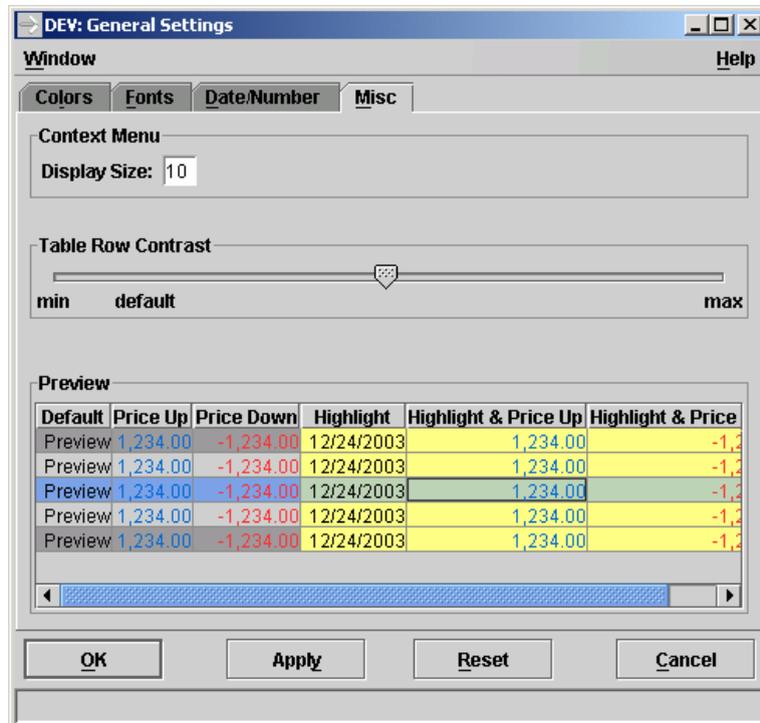
| <b>General Settings – Date/Number Pane Radio Buttons</b> |  |
|--|--|
| <b>Identifier</b>  | <b>Description</b>   |
| MM/DD/YYYY   | Selects the American style date format                                 |
| DD.MM.YYYY   | Selects the European style date format                                 |
| American   | Selects the American style number format                               |
| European   | Selects the European style number format                               |
| With delimiter   | For the number style format, the thousand separator can be activated   |
| Without delimiter  | For the number style format, the thousand separator can be deactivated |

| <b>General Settings – Date/Number Pane Field Group</b> |  |
|--|--|
| <b>Identifier</b>                                      | <b>Description</b>                               |
| Date Format  | Displays the format of the selected date style   |
| Number Format  | Displays the format of the selected number style |

| <b>General Settings – Date/Number Pane Radio Buttons</b> |  |
|--|--|
| <b>Identifier</b>  | <b>Description</b>   |
| MM/DD/YYYY   | Selects the American style date format                                 |
| DD.MM.YYYY   | Selects the European style date format                                 |
| American   | Selects the American style number format                               |
| European   | Selects the European style number format                               |
| With delimiter   | For the number style format, the thousand separator can be activated   |
| Without delimiter  | For the number style format, the thousand separator can be deactivated |

**Window Description**

The *Miscellaneous – Misc.* pane provides the ability to choose the number of entries one wishes to see in the *Context Menus* And allows the User to change the Table Row Contrast to improve display quality of the list boxes within the *Eurex US @X-ceed Trading system.*



Miscellaneous pane of General Settings window

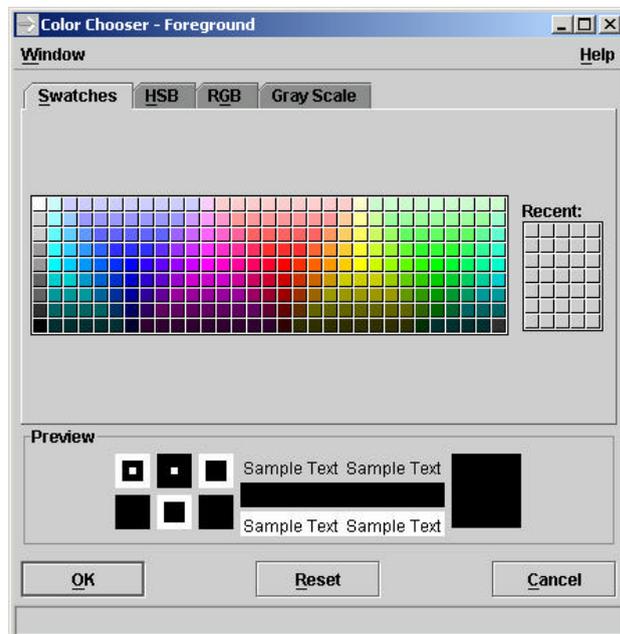
12.8.1

**Color Chooser**



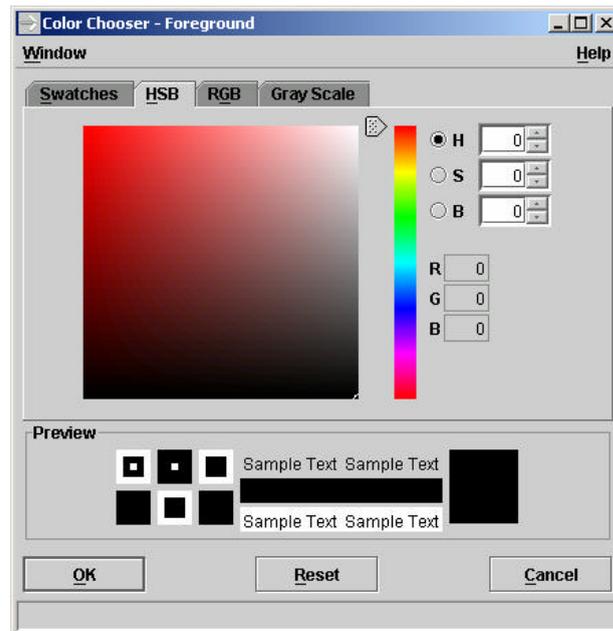
Open the *Color Chooser* window

- By selecting the **Select Color...** button from the *General Settings* window in the *Colors* tab.

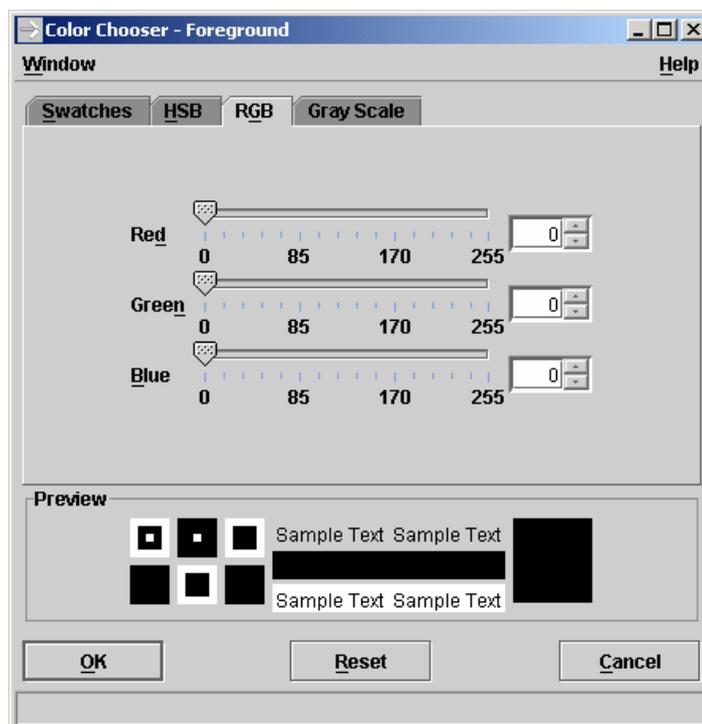


*Color Chooser* window – Swatches

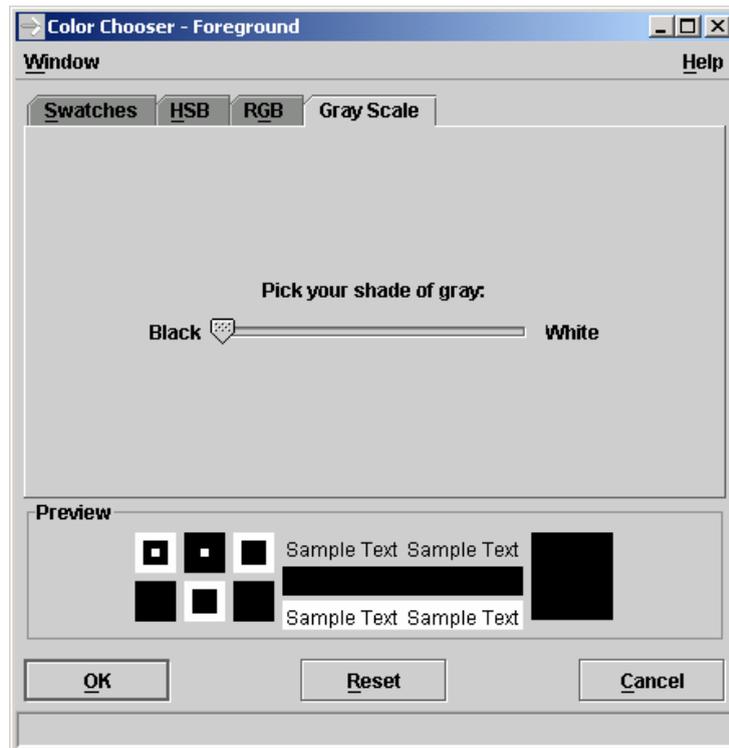
**Settings**



Color Chooser window - HSB



Color Chooser window - RGB



Color Chooser window – Gray Scale

## Window Description

The *Color Chooser* window allows the user to select the color to be used in the calling window.

There are four color methods available:

- Swatches - direct selection of a color
- HSB - Hue, Saturation and Brightness
- RGB - Red-Green-Blue
- Gray Scale - Gray-Scale

When the desired color method is selected, the available colors are displayed.

The **OK** button applies the selected color to the *Colors* pane and closes this window. The **Reset** button resets the colors to the colors originally set in the *Colors* pane when the *Color Chooser* window was opened. The **Cancel** button closes this window without any further action.

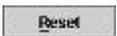
## Menus

The following is a description of the menus found in the *Color Chooser* window.

| Menu Bar | Item              | Description                  | Short Cut  |
|----------|-------------------|------------------------------|------------|
| Window   | Close             | Closes this window           | <Shift+F4> |
| Help     | On this window... | Opens the <i>Help</i> window | <F1>       |

## Buttons

The following is a description of the buttons in the *Color Chooser* window.

| Color Chooser Buttons   |   |
|---|---|
| Identifier  | Description   |
| Color Method  | Select from the following color methods:<br>Swatches – Select a color from a palette<br>HSB - Hue, Saturation and Brightness<br>RGB - Red-Green-Blue<br>Gray Scale – Gray Scale |
|  | Submits the selected color to the calling window and closes this window   |
|  | Resets the color selection in the <i>Color Chooser</i> window   |
|  | Cancels any changes and closes this window without modification   |

**Message Box**      There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Color Selection - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

### 12.8.2

#### Font Chooser



Open the *Font Chooser* window

- By selecting the **Select font** button from the *General Settings* window in the *Fonts* tab.



Font Chooser window

**Window  
Description**

The *Font Chooser* window allows the user to select a font, style and size to use in the calling window.

The list boxes for *Font*, *Style* and *Size* list the available selections. Clicking on a font, style or size applies the selection to the box at the top that displays a preview of the font settings.

The **OK** button applies the font settings to the *Fonts* pane and closes the *Font Chooser* window. The **Cancel** button is always enabled and closes the window without any further action.

**Menus**

The following is a description of the menus found in the *Font Chooser* window.

| Menu Bar | Item              | Description                                   | Short Cut  |
|----------|-------------------|---|------------|
| Window   | Close             | Closes this window without any further action | <Shift+F4> |
| Help     | On this window... | Opens the <i>Help</i> window                  | <F1>       |

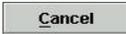
**List boxes**

The following is a description of the list boxes found in the *Font Chooser* window.

| Identifier | Description   |
|------------|---|
| Font       | List box listing available fonts                        |
| Style      | List box listing available styles for the selected font |
| Size       | List box listing available sizes for the selected font  |

**Buttons**

The following is a description of the buttons in the *Font Chooser* window.

| Font Chooser Buttons  |  |
|---|--|
| Identifier  | Description  |
|  | Submits selected font, style, and size and closes the window   |
|  | Cancels any changes and closes the window without modification |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Font Chooser - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 12.9

### Save Window Configuration



Save *Window Configuration*

- By selecting *Save Window Configuration* from the *Main Menu Settings* window.
- By keyboard <CTRL>+W

#### Functionality Description

The *Main Menu* allows the user to save a complete desktop configuration. In this way, location, size, column settings, filter settings, and profile settings of all currently open windows are saved. This can be done in the menu *Settings*, menu item *Save Window Configuration*. The next time the user logs in, the last window configuration, which was saved, is restored.

## 12.10

### Clear Window Configuration



Clear *Window Configuration*

By selecting *Clear Window Configuration* from the *Main Menu Settings* window.

#### Functionality Description

A saved window configuration can be deleted. The next time the user logs in the previously stored window configuration will no longer be available.

The User has to confirm that he really wants clear the window configuration by pressing 

By clicking on  the window is closed without further changes and clearing the window configuration



Clear Window Configuration confirmation dialog

## Trader Product Assignment Maintenance



Open the window

- by selecting *Trader Product Assignment Maintenance* from the *Security* menu in the *Main Menu*

The *Trader Product Assignment Maintenance* window is used to set up the product assignments per trader. The products that can be assigned to a trader have to be already assigned by *Eurex US Market Operations* to the member. This window has two additional menu items: *Add Product to Subgroup* and *Copy Product Assignment*. Selecting one of these items opens a popup dialogue (child window) for easy mass editing product assignments. This window is not dynamically updated.

DEV: TRA001 - Trader Product Assignment Maintenance

Window Maintenance Help

MbrID: AMMBR TrdID: TRA001

| Product | MaxOrdQty |
|---------|-----------|
| AI      | 9,999     |
| DC      | 9,999     |
| DT      | 9,999     |
| DU      | 9,999     |
| FDAX    | 9,999     |
| FEP1    | 9,999     |
| FESX    | 9,999     |
| FEU3    | 9,999     |
| FGBL    | 9,999     |
| FGBM    | 9,999     |
| FGBS    | 9,999     |
| FGBX    | 9,999     |
| OAI     | 9,999     |
| ODAX    | 9,999     |
| ODC     | 9,999     |
| ODT     | 9,999     |
| ODU     | 9,999     |
| OESX    | 9,999     |

| Product | MaxOrdQty |
|---------|-----------|
| AI      | 5,000     |
| DC      | 9,999     |
| DT      | 9,999     |
| DU      | 7,777     |
| OAI     | 9,999     |
| ODC     | 9,999     |
| ODT     | 150       |
| ODU     | 9,999     |
| OPI     | 9,999     |
| OZB     | 9,999     |
| OZD     | 9,999     |
| OZF     | 9,999     |
| OZN     | 9,999     |

Product MaxOrdQty

Update

Submit Apply Cancel

00000 Successful completion

**Window  
Description**

The *Trader Product Assignment Maintenance* window is used to assign products to the member's traders and the maximum order quantities that they may trade. In the left hand list box the products are displayed which the member is allowed to trade. In the right hand list box the product assignments for each specific user/trader is displayed. Between the two list boxes buttons are displayed with which products can be added or deleted from the selected user. Under the right hand list box edit fields are displayed to change the maximum order quantity for a specific product.

Upon opening only the *Cancel* button is enabled. Initially, the focus is on the mandatory field *TrdID*.

**Inquire Product Assignment:**

Select a valid trader ID in the *TrdID* field and confirm the entry with <Enter>. The right hand list box will be filled with the trader's product assignments.

**Insert Product Assignment:**

To insert one or more product assignments, products in the left hand list box can be selected and added to the trader's profile using the *Insert* button or the shortcut <Alt-I>. Clicking the *Insert All* button or the shortcut <Alt-N> selects all products in the left hand list box and adds them to the member's assignment list.

An insert operation replaces the current assignment in the selected product, if it already exists, with the one from the left list box.

**Modify Product Assignment:**

The maximum order quantity of one or more product assignments can be changed by selecting the products in the right hand list box. The maximum order quantity can then be edited in the edit field below the list box. Clicking the *Update* button updates the list box, submitting or applying effectuates the changes. The application checks that the user's maximum order quantity is not larger than the member's maximum order quantity.

If more than one product is selected, the *Product* edit field is disabled and "\*\*\*\*\*" is displayed. Alternatively, the *Product* field and the *MaxOrdQty* can be directly edited. This means that new product assignments can be added by entering a new product ID in this field, a new maximum order quantity in the next field, and then clicking *Update*. The application checks that the entered product ID is part of the associated member's product assignments in the left list box.

For the changes to take effect the new assignment must be submitted or applied.

**Remove Product Assignment:**

One or more product assignments of a user can be deleted by selecting products in the right hand list box and then clicking the *Remove* button or the shortcut <Alt-R>. Clicking the *Remove All* button or the shortcut <Alt-V> deletes all product assignments from the trader's list.

All of the changes of a trader's product assignments (add, change, delete) are submitted to the back end by clicking *Submit*, which closes the window, or *Apply*, which leaves the window open. Clicking *Cancel* cancels all changes and closes the window without any changes.

Add Product to Subgroup:

A product can be assigned to a whole subgroup by selecting the menu item Add Product to Subgroup. The right hand list box and the TrdID field are cleared, and the Add Product to Subgroup window appears. A valid subgroup, a valid product ID, and a valid maximum order quantity are entered into the window. Clicking on the Submit or Apply buttons executes the operation. Clicking Submit closes the window, clicking Apply leaves the window open.

Copy Product Assignment:

A user's product assignment is copied to another user or to a whole subgroup by selecting the menu item Copy Product Assignment. The right hand list box and the *TrdID* field are cleared and the Copy Product Assignment window appears. A valid trader ID is entered into this window as the source (from) trader and a valid trader ID or subgroup ID is entered for the target (to) trader. Clicking the Submit or Apply buttons executes the copying operation.

IPS Product Assignment:

IPS products can only be assigned if:

1. Both underlying legs are already assigned and

The following quantity relation will not be violated (to avoid that a trader can create more positions in the underlying leg via usage of an IPS product than via trading directly in the underlying leg):

$$QTY(IPS) \leq MIN\left(\frac{QTY(FirstIPSleg)}{IPSRATIO1}, \frac{QTY(SecondIPSleg)}{IPSRATIO2}\right)$$

The quantity relation is also checked when changing quantities of underlying legs and IPS products. If an assignment of an underlying leg is removed, all assignments of corresponding IPS products also have to be removed.

**Menus**

The following is a description of the menus found in the *Trader Product Assignment Maintenance* window.

| Menu        | Related Menu Item | Function   | Short Cut  |
|-------------|-------------------|--|------------|
| Window      | Print..           | Opens the <i>Print Table</i> window to print all or parts of the list box. |            |
|             | Export..          | Opens a file chooser dialogue to specify a file to receive the data.       |            |
|             | Close             | Closes the window without any further action.                              | <Shift+F4> |
| Maintenance | Insert            | Sets the selected profile as the default profile.                          |            |
|             | Insert All        | Opens the <i>Profile Maintenance</i> window.                               |            |
|             | Remove            | Opens the <i>Profile Maintenance</i> window pre-                           |            |

| Menu | Related Menu Item       | Function  | Short Cut |
|------|-------------------------|---|-----------|
|      |                         | filled with the information from the selected profile.                    |           |
|      | Remove All              | Opens the <i>Profile Maintenance</i> window to modify a selected profile. |           |
|      | Add Product to Subgroup | Deletes selected profile(s).  |           |
|      | Copy Product Assignment |   |           |
| Help | On this window...       | Opens the <i>Help</i> window.   | <F1>      |

### User Select Group

Below is a description of the information provided in the *User Select* fields.

| Identifier | Type | Description           |
|------------|------|-----------------------|
| MbrID      | D    | Member ID             |
| TrdID      | E    | User ID of the trader |

### Member/Trader Product Assignment Select List Box

Below is a description of the information provided in the *Member Product Assignment* List Box.

| Column    | Description            |
|-----------|------------------------|
| Product   | Product                |
| MaxOrdQty | Maximum Order Quantity |

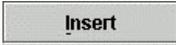
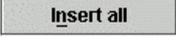
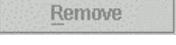
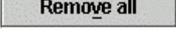
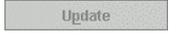
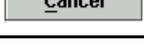
### Trader Product Assignment Update Group

Below is a description of the information provided in the *Trader Product Assignment Update* Group.

| Column    | Type | Description  |
|-----------|------|--|
| Product   | E/D  | Product ID (editable); when more than one product is selected in the right hand list box, it displays only "****". |
| MaxOrdQty | E    | Maximum Order Quantity for the product in the <i>Product</i> field.  |

**Buttons**

The following is a description of the buttons found in the *Profile Selection* window.

| Button  | Description   |
|---|---|
|    | <p>Adds the selected products from the left hand list box to the trader's product assignment. If the product is already assigned, the assignment will be replaced.</p> <p>This button is only available when one or more products are selected in the left hand list box.</p> |
|    | <p>Adds all products from the left hand list box to the trader's product assignment in the right hand list box</p> <p>This button is only available when the focus is on the left hand list box, and the list box is not empty.</p>   |
|  | <p>Deletes the selected product from the trader's product assignment.</p> <p>This button is only available when one or more products are selected in the right hand list box.</p>   |
|  | <p>Deletes all products from the trader's product assignment.</p> <p>This button is only available when the focus is on the right hand list box and the list box is not empty.</p>  |
|  | <p>Enters new Product data and MaxOrdQty data into the list box.</p>  |
|  | <p>Submits the assignments to the system, and closes the <i>Trader Product Assignment Maintenance</i> window.</p> <p>This button is only available when at least one product is displayed in the right listbox.</p>   |
|  | <p>Submits the assignments to the system and leaves the <i>Trader Product assignment Maintenance</i> window open.</p> <p>This button is only available when at least one product is displayed in the right hand list box.</p>   |
|  | <p>Closes the window without further action.</p>  |

**Message Bar**

There is one Message Bar at the bottom of the window.

The Message Bar displays any messages. Double left clicking on the Message Box opens the *Trader Product Assignment Maintenance - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

### 13.1.1 Add Product to Subgroup



Open the window

- by selecting *Add Product to Subgroup* in the *Maintenance* menu of the
- or by typing <Alt-M> and <A> in the *Trader Product Assignment* window.

| DEV: Add Product to Subgroup |                |        |
|------------------------------|----------------|--------|
| Window                       | Help           |        |
| MbrID: AMMBR                 | Subgroup: TRA  |        |
| Product: ZD                  | MaxOrdQty: 500 |        |
| Submit                       | Apply          | Cancel |

*Add Product to Subgroup*

#### **Window Description**

The *Add Product to Subgroup* window enables the user to add a new product and associated maximum quantity data to the list of products in which a trader subgroup may trade, or to amend the maximum quantity associated with the product.

Although the *Add Product to Subgroup* window is called from the *Trader Product Assignment Maintenance* window, its operation is independent of the parent window.

The operation of the buttons is as follows:

Clicking the *Submit* key submits the data to the back end and closes the window. If the product already exists, the maximum quantity field on the back end database is updated with the new maximum quantity.

Clicking the *Apply* key is the same as clicking the *Submit* key, except that the window remains open after the operation.

Clicking the *Cancel* key closes the window and ignores any data in the fields.

If an error occurs, an exception code is displayed in the message bar.

**Menus**

The following is a description of the menus found in the *Add Product to Subgroup* window.

| Menu   | Related Menu Item | Function                                 | Short Cut |
|--------|-------------------|--|-----------|
| Window | Close             | Closes the window without further action | Shift+F4  |
| Help   | On this window... | Opens the <i>Help</i> window             | F1        |

**Field Group**

The following is a description of the field group list box found in the *Add Product to Subgroup* window.

| Menu bar  | Type | Description  |
|-----------|------|--|
| MbrID     | D    | The member with whom the subgroup is associated                        |
| Product   | E    | The product that is being assigned to the user subgroup                |
| Subgroup  | E    | The subgroup to whom the product is being assigned                     |
| MaxOrdQty | E    | The maximum number of contracts which may be traded in one transaction |

**Buttons**

Below is a description of the buttons provided in the *Add Product to Subgroup* window.

| Column  | Description   |
|---|---|
|  | Triggers the <i>Add Product to Subgroup</i> operation on the back end and closes the window   |
|  | Triggers the <i>Add Product to Subgroup</i> operation on the back end and returns control to the <i>Trader Product Assignment</i> window. |
|  | Closes the window without further action  |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Add Product to Subgroup - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

**13.1.2****Copy Product Assignment**

Open the window

- by selecting *Copy Product Assignment* in the *Maintenance* menu or
- by typing <Alt-M> and <C> in the *Trader Product Assignment* window.

*Copy Product Assignment*

**Window  
Description**

The *Copy Product Assignment* window accepts the names of the source (“from”) and target (“to”) traders, and passes them to the back end for processing. For the last three characters of the target trader ID, wildcards may be used.

Although the *Copy Product Assignment* window is called from the *Trader Product Assignment Maintenance* window, its operation is independent of the parent window.

The operation of the buttons is as follows:

Clicking the *Submit* key replaces the product assignment list of the target trader with that associated with the source trader.

Clicking the *Apply* key is the same as clicking the *Submit* key, except the window remains open after the operation.

Clicking the *Cancel* key closes the window and ignores any data in the fields.

If an error occurs, an exception code is displayed in the message bar.

**Menus**

The following is a description of the menus found in the *Copy Product Assignment* window.

| Menu   | Related Menu Item | Function                                 | Short Cut  |
|--------|-------------------|--|------------|
| Window | Close             | Closes the window without further action | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window             | <F1>       |

**Field Group**

The following is a description of the field group list box found in the *Copy Product Assignment* window.

| Menu bar  | Type | Description   |
|-----------|------|---|
| MbrID     | D    | The member with whom the subgroup is associated   |
| TrdIDFrom | E    | Source trader ID (the list is copied from this trader)  |
| TrdIDTo   | E    | Target trader ID (The list is copied to this trader). The wildcard characters "***" are permitted for the last three characters in this field. This would copy one trader's assignment list to all members of the subgroup specified in the first three characters. |
| MaxOrdQty | E    | The maximum number of contracts which may be traded in one transaction  |

**Buttons**

Below is a description of the buttons provided in the *Copy Product Assignment* window.

| Column  | Description   |
|---|---|
|  | Triggers the <i>Copy Product Assignment</i> operation on the back end and closes the window.  |
|  | Triggers the <i>Copy Product Assignment</i> operation on the back end and returns control to the <i>Trader Product Assignment</i> window. |
|  | Closes the window without further action  |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *Copy Product Assignment - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## User Security Profile Maintenance



Open the window

- by selecting *User Security Profile Maintenance* from the *Security* menu in the *Main Menu*
- or by using the shortcut <Alt-Y> followed by an <U>.

The *User Security Profile Maintenance* window allows members to display and maintain the security profiles of users. For historic reasons the word „Trader“ appears on the window even though the person concerned might be a trader or supervisor. Traders and supervisors etc are collectively referred to as “users“ in the text for this window except when reference is made to a label or associated field name on the window.

DEV: TRA001 - User Security Profile Maintenance

Window Help

MbrID: AMMBR

TrdID: TRA001  Reset Password

Trading **Clearing** Security Administration

| Description                           | ID  | AccLev |
|---------------------------------------|-----|--------|
| Order Inquiry                         | 130 | 1      |
| Combination Order Inquiry             | 131 | 1      |
| Inquire Strategy Market               | 132 | 1      |
| Extended Inside Market                | 133 | 1      |
| Quote Inquiry                         | 134 | 1      |
| Combination Quote Inquiry             | 135 | 1      |
| Own Trade Inquiry                     | 138 | 1      |
| Trade Inquiry for Related Non-Clearer | 139 | 1      |
| Ticker Inquiry                        | 140 | 1      |
| Product Assignment Inquiry            | 141 | 1      |
| Product State                         | 145 | 1      |
| Time and Sales Sheet                  | 146 | 1      |
| Report Selection                      | 175 | 3      |

Description: Quote Inquiry ID: 134 AccLev: 1 Update

Submit Apply Cancel

User Security Profile Maintenance

**Window  
Description**

The *User Security Profile Maintenance* window is used to control the access of users to the exchange's functions. It displays the system functions and the user's current access levels in several tabs. The tabs group the functions by functional areas.

When the window is opened, the member ID is displayed in the field *MbrID*. This field is read-only. The tabs are empty. Only the *Cancel* button is enabled. The focus is on the *TrdID* field.

**Inquire User Access Levels:**

A valid user ID is entered in the *TrdID* field and the <ENTER> key is pressed. The tabs are then filled with the user's access levels.

**Modify User Access Levels:**

To modify a function's access level, it is first selected in the list box. The values from the selected row are displayed in the edit line beneath the list box. The valid range of values for each access level (0,1 or 0–3) varies from access level to access level. A context-sensitive menu lets the user select from one of the valid values. Clicking on *Update* accepts the new value.

All changes of a user's access levels are submitted by clicking on *Submit* or on *Apply*. The system checks to make sure that a user does not get a higher access level than *Eurex US Market Operations* has granted the member with whom he is associated. Multiple changes are possible, but each new value must be set with the *Update* button before going to the next change. Changes in the access levels become effective immediately.

There are two types of RALs. Some RALs have the following four access levels:

level 0: Access not allowed

level 1: Only Inquiry

level 2: Inquiry, Add and Change allowed

level 3: Inquiry, Add, Change, Approve, Retrieve and Delete allowed

Some RALs have the following two access levels:

level 0: The user may not use that command, he is not authorized to use the respective window.

level 1: The user is allowed to use that command, to work with the window using the resource.

A detailed list of all *Resource Access Level* definitions is provided in the appendix of this document

The operation may be cancelled by clicking on *Cancel*. The window will then close without further action and any changes will be abandoned.

Many resource access levels can be used only in connection with other resource access levels. It is therefore necessary to allow the user access to all these access levels and commands or to access none of them. If an error occurs, an exception code is displayed in the message bar. The row with the error is highlighted in red. Clicking on such a row produces a more detailed error message in the status bar.

**Menus**

The following is a description of the menus found in the *User Security Profile Maintenance* window.

| Menu Bar | Item              | Description  | Shortcut   |
|----------|-------------------|--|------------|
| Window   | Save Settings     | Saves the current settings   | <Ctrl+S>   |
|          | Clear Settings    | Clears previously saved settings   |            |
|          | Print...          | Opens the <i>Print Table</i> window to print all or parts of the list box. |            |
|          | Export...         | Opens a file chooser dialogue to specify a file to receive the data.       |            |
|          | Close             | Closes the window without any further action                               | <Shift+F4> |
| Help     | On this Window... | Opens the <i>Help</i> window   | <F1>       |

**Field Group**

The following is a description of the field group list box found in the *User Security Profile Maintenance* window.

| Identifier     | Type | Description                                      | CT |
|----------------|------|--|----|
| MbrID          | D    | Member ID  |    |
| TrdID          | Em   | User whose securities profile should be changed. |    |
| Reset Password | E    | If checked, the user's password is reset.        |    |

**List Box**

The following is a description of the columns in the list box in the *User Security Profile Maintenance* window.

| Identifier  | Description  |
|-------------|--|
| Description | Short description of the function  |
| FMS Id      | Name of the former FMS screen or privilege   |
| Id          | RAL position index   |
| AccLev      | Resource Access Level - valid values are (0, 1) or (0...3) depending on the access level concerned |

**Edit Field Group** The following is a description of the editable fields in the *User Security Profile Maintenance* window.

| Identifier  | Type | Description  | CT |
|-------------|------|--|----|
| Description | D    | Short description of the function  |    |
| AccLev      | E    | Resource Access Level - valid values are (0, 1) or (0...3) depending on the access level concerned |    |

**Buttons** Below is a description of the buttons provided in the *User Security Profile Maintenance* window.

| Column  | Description  |
|---|--|
|  | Enters the new AccLev data into the listbox.   |
|  | Submits the assignments to the system and closes the window.<br>This button is only available when the list box displays a user's security profile.      |
|  | Submits the assignments to the system and leaves the window open.<br>This button is only available when the list box displays a user's security profile. |
|  | Closes the window without further action.  |

**Message Box** There is one Message Box at the bottom of the window.

The Message Box displays any messages. Double left clicking on the Message Box opens the *User Security Profile Maintenance - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

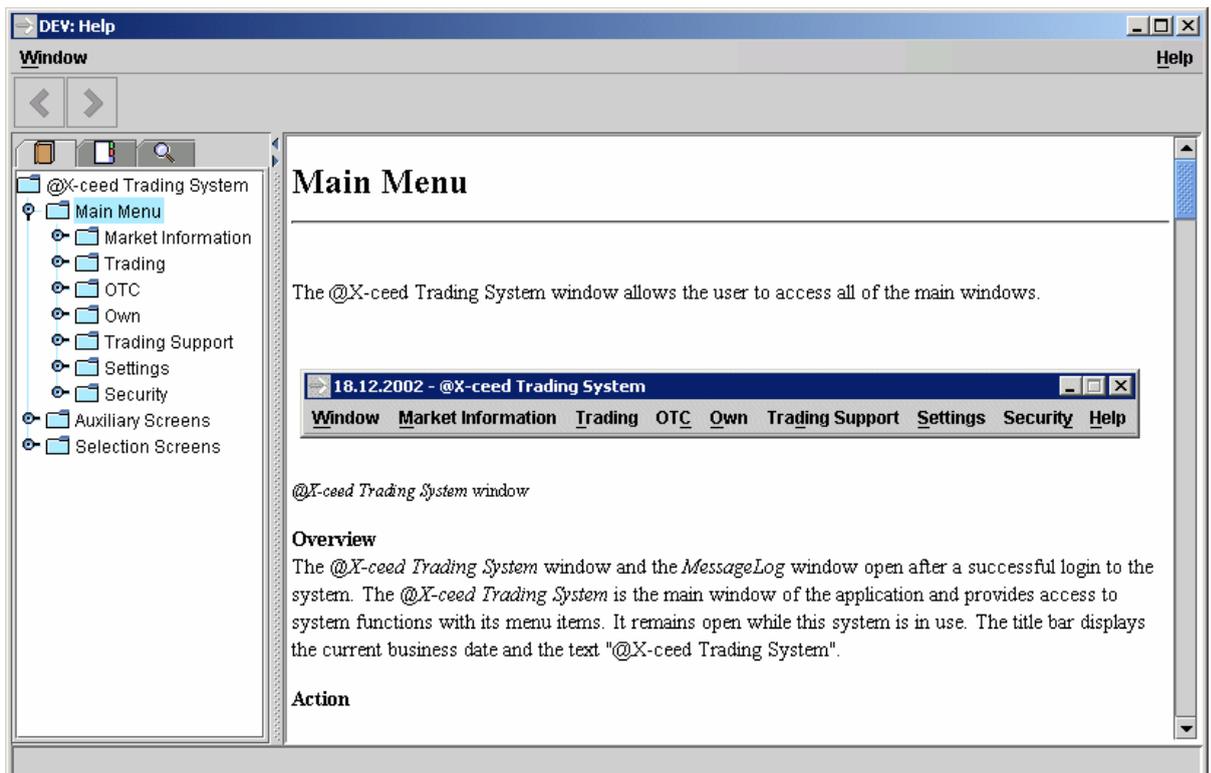
## 14 Online Help

### 14.1 Help: On This Window



Open the *Online Help* window

- by selecting *On this window...* from the *Help* menu in the *Main Menu*
- or
- by selecting *On this window...* from the *Help* menu in any window
- or
- by pressing <F1>.



*Help: On this window ...*

**Window  
Description**

Using the various menus and buttons in the *Help* window, the user displays the help information, sets preferences for the online help interface and navigates through the help documents.

The *EUREX US @ X-ceed Trading* platform provides context-sensitive online help meaning that for each window an online help window can be opened displaying information on that specific window during the use of the *EUREX US @ X-ceed Trading* platform. The *Help* window displays entries from a help document window.

The user can use the various menus and buttons in the *Help* window in the following ways:

Display help information

Navigate through help documents

Print help contents

The table of contents can be used to navigate through the help texts. If called from a window, the help description for that window opens.

**List Box Data**

The following is a description of the List Box in the *Help* window.

| Information | Description  |
|-------------|--|
| Text        | The containing available help information and hypertext links to other parts of the help document set. |

**Menus**

The following is a description of the menus found in the *Help* window.

| Menu   | Related Menu Item | Function                           | Short Cut  |
|--------|-------------------|------------------------------------|------------|
| Window | Close             | Closes the <i>Help</i> window.     | <Shift+F4> |
| Help   | On this window    | Obtains information about the Help | <F1>       |

**Buttons**

The following is a description of the buttons found in the *Help* window.

| Button  | Description   |
|---|---|
|    | <ul style="list-style-type: none"><li>Proceeds to the previous help document entry.</li></ul> <p><b>Note:</b> If there is not a previous entry, the button is disabled.</p> |
|    | <ul style="list-style-type: none"><li>Proceeds to the next help document entry.</li></ul> <p><b>Note:</b> If there is not a next entry, the button is disabled.</p>         |
|   | <ul style="list-style-type: none"><li><i>Print</i> opens the Operating System Print window</li></ul>  |
|  | <ul style="list-style-type: none"><li><i>Page setup</i> opens a dialog window to setup user defaults</li></ul>  |

**Message Bar**

There is one Message Bar at the bottom of the window.

The Message Bar displays any messages. Double left clicking on the Message Box opens the *Help - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 14.2

## Help: What's New



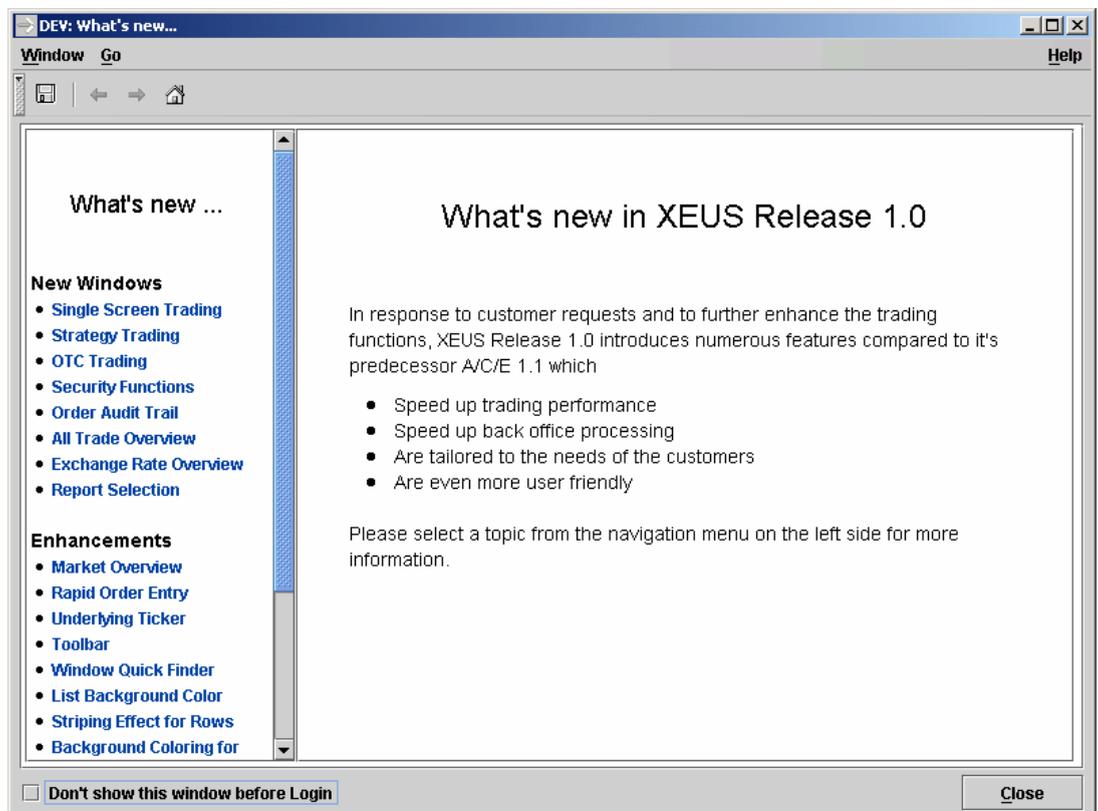
Open the *What's New* window

- by selecting *What's New...* from the *Help* menu in the *Main Menu*

**Window  
Description**

The What's New window opens immediately when starting the Eurex @X-ceed Trading system. Additionally it is available in the above described way. It's behavior is exactly like any other help feature described in this chapter.

The main purpose for this help is to give former a/c/e 1.1 users a quicker introduction into the things that are not the same anymore.



*What's new ... window*

## 14.3

## Help Find



Using the *Find* function

- by selecting the *Search* tab in the *Online Help* window
- or
- by directly using the Find entry field found in the *Index* tab.



*Find*

### Window Description

The *Find* window is used to locate and open specific entries according to a list of keywords or as free text search.

Keywords are words or phrases that have been mapped to specific entries in a help document set and function as an index to the entries. A keyword search lists the entries mapped to specified keywords.

A successful search displays the first entry found in the *Online Help* window.

## 15 Additional Windows

### 15.1 Trade Ticker Log



Open the *Trade Ticker Log* window by

- double left-clicking on the right message bar of the *Contract Overview* or *Market Overview* windows.

| Exch | B/S | Qty | Contract | Prc  | Time     |
|------|-----|-----|----------|------|----------|
| XEUS | S   | 25  | AI JAN03 | 7400 | 09:21:27 |
| XEUS | B   | 25  | AI DEC02 | 7500 | 09:21:27 |
| XEUS | B   | 25  | AI JAN03 | 7400 | 09:21:27 |
| XEUS | S   | 25  | AI DEC02 | 7500 | 09:21:27 |

*Trade Ticker Log*

#### Window Description

The *Trade Ticker Log* window displays a limited number of recent trades (up to 50) in chronological order.

After accumulating 50 messages the trade ticker log starts to remove old messages from its buffer to always display the most recent 50 messages. (So far accumulation stopped after 50 messages.)

Only one instance of the *Trade Ticker Log* window will be allowed on the screen per parent window. Double clicking the parent window message bar in case the *Trade Ticker Log* window is already on the screen will move the existing log window to the front and update log window contents. The *Trade Ticker Log* is cleared when a new filter gets active. The *Trade Ticker Log* window title will be followed by the parent's window title, e.g. *Trade Ticker Log – Market Overview*

**Additional Windows**

The *Trade Ticker Log* shows a list of trades that were previously displayed in the right message bar of one of the windows. Only trades matching the selected filter are shown. The number of recent trades shown in the list is limited. No sorting capability is provided.

If the user closes the parent window, re-opens it and re-opens the *Trade Ticker Log*, it will be empty. The window is not dynamically updated. The user can display a *Trade Ticker Log* for every open *Market Overview* or *Contract Overview* window.

**Menus**

The following is a description of the menus found in the *Trade Ticker Log* window.

| Menu    | Related Menu Item | Function                                      | Short Cut  |
|---------|-------------------|---|------------|
| Window  | Close             | Closes the window without any further action. | <Shift+F4> |
| Columns | Delete            | Removes selected column(s) from the List Box. | <Ctrl+D>   |
|         | Add all           | Inserts all deleted columns in the List Box.  | <Ctrl+A>   |
|         | Freeze            | Freezes the selected columns in the list box. |            |
|         | Unfreeze all      | Unfreezes all columns in the list box.        |            |
| Help    | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

**List Box Data**

The following is a description of the information displayed in the *Trade Ticker Log*.

| Column   | Column Name | Description   |
|----------|-------------|---|
| Exch     | Exchange    | Exchange identifier   |
| B/S      | Buy/Sell    | <ul style="list-style-type: none"> <li>Buy/Sell Indicator</li> <li>Indicates whether the trade was a buy or sell</li> </ul>   |
| Qty      | Quantity    | Quantity traded   |
| Contract | Contract    | <ul style="list-style-type: none"> <li>Contract identification</li> <li>Futures – Underlying, expiration month and year</li> <li>Options – Call/Put, underlying, expiration month and year, version number, strike price</li> </ul> |
| Prc      | Price       | Traded price  |
| Time     | Time        | Execution time  |

## 15.2 Message Log Window



Open the *Message Log* window by

- double left clicking on the parent window status bar.

| Exch | Date         | Time       | Severity | Message                            |
|------|--------------|------------|----------|------------------------------------|
| XEUS | (08/28/2003) | (23:08:46) | SUCCESS  | 05004 USER LOGGED IN SUCCESSFULLY  |
| XEUS | (08/28/2003) | (23:08:46) | SUCCESS  | 05004 USER LOGGED IN SUCCESSFULLY  |
| XEUS | (08/28/2003) | (23:08:38) | ERROR    | 13058 INVALID PASSWORD             |
| XEUS | (08/28/2003) | (21:49:14) | SUCCESS  | 00228 USER LOGGED OUT SUCCESSFULLY |
| XEUS | (08/26/2003) | (09:43:42) | SUCCESS  | 05004 USER LOGGED IN SUCCESSFULLY  |
| XEUS | (08/26/2003) | (09:23:57) | SUCCESS  | 00119 EXCHANGE SERVICE AVAILABLE   |

*Message Log*

### Window Description

There is a specific message log window available for each other window, e.g. there are *Own Order Overview - Message Log*, *Contract Overview - Message Log*, *Quote Entry - Message Log* windows, etc. These windows contain previous status messages (up to 50) displayed in the respective parent windows' bottom status display (except information messages) and pop up upon double clicking the parent window status bar.

Only one instance of the window specific message log window will be allowed on the screen per parent window. Double clicking the parent window message bar in case the window specific message log window is already on the screen will move the existing log window to the front and update log window contents.

The last message is always shown in the top line. No sorting capability is provided.

**Menus**

The following is a description of the menus found in the *Message Log* window.

| Menu   | Related Menu Item | Function                                      | Short Cut  |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action. | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

**List Box Data**

The following is a description of the list box data found in the *Specific Message Log* window.

| Column  | Description             |
|---------|-------------------------|
| Message | Content of the message. |

15.3

**Trading Filter**



Open the *Trading Filter* window

- by selecting *Trading Filter...* from the *Select* menu in the *Own Order Overview*, *Own Quote Overview*, *Own Trade Overview* or the *Online Times and Sales Sheet* window

*Trading Filter*

**Window  
Description**

The Trading Filter window is used to specify filters when inquiring and displaying trades, orders and quotes on the corresponding overview windows. Depending on the parent window some filter elements may be disabled.

The behaviour of the *TrdTyp* field will be dependent on the calling window. If the window is called from the *Own Trade Overview* window, the *TrdTyp* field will be filled with "\*", otherwise it will be blank. If it is called from either the *Own Trade Overview* window it is an editable field and can accept the values "\*" (default), " " or all other previously defined trade types (e.g. "O", "V",...). If the window is called from the *Online Time and Sales Sheet* window it is an editable window and can accept the values " " (default) or all other previously defined trade types (e.g. "O", "V",...). When called from any of the other windows, it is a display only field.

Any selection on the overview window using the *ProductField/ContractFieldGroup* is transmitted from the overview to the *Trading Filter* window, all non-mandatory filter-criteria are initialised, the *Trading Filter* window will not be closed.

After using Submit or Apply button on the *Trading Filter* window, the product/contract value is transmitted from the filter window to the *ProductField/contract* on the overview window.

Traders access the *Trading Filter* window by choosing the menu item *Trading Filter...* in the *Online Time and Sales Sheet*, *Own Trade Overview*, *Own Order Overview*, *Own Quote Overview* and *All Order/Quote Overview* windows. The filter allows restricting the number of Orders, Quotes or Trades to be displayed in the overview windows. Traders may select a profile, product or contract and specify filter parameters.

All filter parameters specified will be checked for equality, parameters not specified remain unused. If *TimeFrom* is not specified it will be defaulted to 00:00, *TimeTo* is defaulted to 23:59. If only *PriceFrom* but no *PriceTo* is specified all prices larger or equal to *PriceFrom* are accepted. If only *PriceTo* but no *PriceFrom* is specified all prices smaller or equal to *PriceTo* are accepted. *Price To* must be larger or equal than *Price From*. *PriceTo* and *PriceFrom* will be disabled as long as no product is specified and as soon as a profile is selected.

Only limit prices, that are valid according to the corresponding fraction type, can be entered in the *PriceFrom* and *PriceTo* fields, all other numbers are considered invalid indicated by highlighting the field. Prices displayed in the context sensitive popup list may not be based on invalid prices. *PriceFrom* and *PriceTo* fields are only enabled if a product or contract has been entered; as long as no product or contract has been specified or a profile is selected both fields are disabled.

When called from *Own Order Overview* or *Own Quote Overview* windows, combinations may be selected, otherwise only single leg contracts can be used.

**Menus**

The following is a description of the menus found in the *Trade Contract Filter* window.

| Menu   | Related Menu Item | Function                                      | Short Cut  |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action. | <Shift+F4> |
| Select | Profile...        | Opens the <i>Profile Selection</i> window.    |            |
|        | Product...        | Opens the <i>Product Selection</i> window.    |            |
|        | Contract...       | Opens the <i>Contract Selection</i> window.   |            |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

**List Box Data**

The following is a description of the fields found in the *Trading Filter* window.

| Field Name                   | Description   | CT  |
|------------------------------|---|-----|
| Profile / Product / Contract | This radio-button group indicates whether a profile, product or contract is used. Window layout is dynamically adapted as buttons are hit.  | S   |
| Exch                         | Exchange identifier   | D   |
| Contract                     | Contract identification<br>Options - Call/Put, Product, Expiry month and year, Exercise Price, Version<br>Futures – Product, Expiry month and year<br>Appears in layout as soon as Contract button is selected in radio-button group. | E   |
| Comb                         | Combination type. E if called from Own Order or Own Quote Overview, D otherwise.<br>Appears in layout as soon as Contract button is selected in radio-button group.   | E/D |
| 2ndLeg                       | Second leg of combination contract. E if called from Own Order or Own Quote Overview, D otherwise.<br>Appears in layout as soon as Contract button is selected in radio-button group.   | E/D |

**Additional Windows**

| Field Name | Description  | CT      |
|------------|--|---------|
| Product    | Product identification.<br>Appears in layout as soon as Product button is selected in radio-button group.  | E       |
| Profile    | Profile entry field to manually enter or select a profile by using a context menu.<br>Appears in layout as soon as Profile button is selected in radio-button group.   | E       |
| Date       | Business date to be used for the inquiry or for filtering. D using the current business day with the Own Trade Overview window, E otherwise.   | E/D     |
| TrdTyp     | This field has the following allowable values:<br>* – All trades<br>blank – Regular trades<br>O – OTC Block trades<br>V – OTC Vola trades<br>B – EFP / EFS trades<br><br>If this window is called from the Own Trade Overview window, its default value is set to "*" and it can accept the following values "*", " " or all other previously defined trade types (e.g. "O", "V",...).<br><br>If this window is called from the Online Time and Sales Sheet window its default value is set to " " and it can accept the values " ", or "O".<br><br>For all other windows the field is set to blank and is not used. | E/D     |
| TimeFrom   | Start value of the chosen time frame   | E       |
| TimeTo     | End value of the chosen time frame   | E       |
| PriceFrom  | Start value of the chosen price frame.   | E/D     |
| PriceTo    | End value of the chosen price frame  | E/D     |
| TraderID   | Trader ID (subgroup and participant number).   | E/D (*) |
| OrdNo      | Order number   | E/D (*) |
| TrdNo      | Trade number, E with Own Trade Overview and Online Time and Sales Sheet, D otherwise   | E/D     |

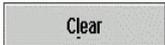
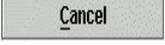
**Additional Windows**

| Field Name | Description      | CT      |
|------------|------------------|---------|
| Act        | Account          | E/D (*) |
| CustAct    | Customer account | E/D (*) |
| CTI        | CTI              | E/D (*) |
| Origin     | Origin           | E/D (*) |

(\*) not used if called from Online Time and Sales Sheet.

**Buttons**

The following is a description of the buttons found in the *Trade Contract Filter* window.

| Button  | Description  |
|---|--|
|  | <ul style="list-style-type: none"> <li>Clears the entries and leaves the <i>Trading Filter</i> window open.</li> </ul>                       |
|  | <ul style="list-style-type: none"> <li>Applies the entries to the active window and closes the <i>Trading Filter</i> window.</li> </ul>      |
|  | <ul style="list-style-type: none"> <li>Applies the entries to the active window and leaves the <i>Trading Filter</i> window open.</li> </ul> |
|  | <ul style="list-style-type: none"> <li>Closes the <i>Trade Contract Filter</i> window without any further action</li> </ul>                  |

**Message Box**

There is one Message Box at the bottom of the window.

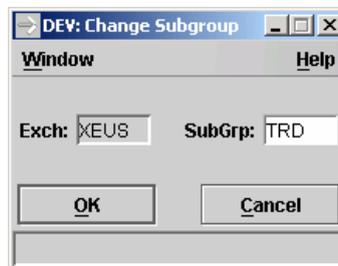
The Message Box displays any messages. Double left clicking on the Message Box opens the *Trading - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 15.4 Change Subgroup Window



Open the *Change Subgroup* window by

- by choosing the menu item *Select* in any of the Entry or Own Overview windows.



*Change Subgroup Window*

### Subgroup Definition

Member firms have the ability to group their *Eurex US @X-ceed Trading* platform users into Subgroups. Users within one subgroup have the ability to view and maintain orders for other users in their group but are restricted from accessing orders or trade activity for users in other subgroups.

- All users within a subgroup are able to view, change or delete (cancel) any order entered by any user within the same subgroup.
- Local traders are usually placed in a subgroup that is personal and unique.
- Terminal operators are placed in separate subgroups from local traders. Setting up Terminal Operators in the same subgroup allows one user to view and maintain open orders for others in the subgroup.

**Window Description**

The *Change Subgroup* window allows the user to change the subgroup for a specific window.

The window allows the authorised user to change the subgroup. The changed subgroup is only applied to the parent window from which the *Change Subgroup* window is opened. All other windows are not affected. If the user has changed the subgroup for a window, the subgroup is displayed in the window header. The already changed subgroup of the parent window applies to all child windows opened from the parent window.

Upon opening the field SubGrp is blank, highlighted and focus is on *SubGrp*. The field *Exch* displays *XEUS* and is read-only. Both buttons “OK” and “Cancel” are enabled.

Entry of subgroups is not validated. If e.g. an order is entered using a non-existing subgroup an error message (12945 THE SUBGROUP IS INVALID) is displayed and the order is not submitted.

**Menus**

The following is a description of the menu found in the *Change Subgroup* window.

| Menu   | Related Menu Item | Functions                                     | Short Cuts |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action. | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

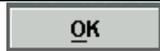
**Entry Fields**

The following is a description of the fields found in the *Change Subgroup* window.

| Field  | Field Name | Description                               |
|--------|------------|---|
| SubGrp | Subgroup   | Subgroup ID<br>3 alphanumeric characters. |

**Buttons**

The following is a description of the buttons found in the *Change Subgroup* window.

| Button  | Description  |
|---|--|
|  | Submits the entries to the calling window and closes the window. |
|  | Cancels any changes and closes the window.                       |

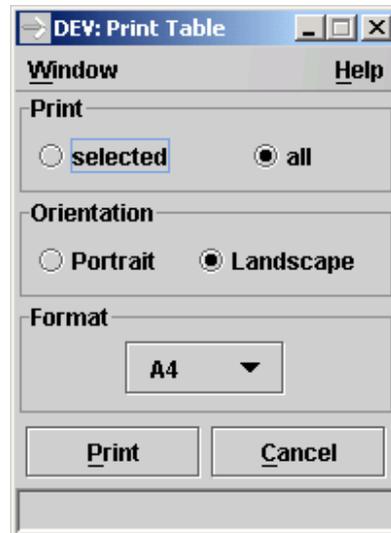
## 15.5

### Print Table



Open the *Print Table* window

- by choosing the menu item *Window* in any of the Overview windows.



*Print Table*window

**Window  
Description**

The following windows allow printing of all or part of the list box through the Print... menu item in the Window menu: *Market Overview, Contract Overview, Combination Overview, Combination Quote Overview, Quote Request Overview, Cross Request Overview, Ticker Board, Online Time and Sales Sheet, Mass Quote Entry, Own Order Overview, Own Quote Overview, Own Trade Overview, OTC Block Trade Entry, Settlement Price Overview* and *Market Supervision Messages*.

The top radio button group provides the choice of printing all or part of the list box. Some overview windows may not allow the selection of rows; only the full table can be printed from these windows. The bottom radio button group allows the choice of portrait or landscape formatting. The pull down menu allows the selection of different paper formats. Currently A4, US letter, and US legal are supported. Clicking the *Print* button opens the *Printer* dialog of the front end operating system, which allows printer selection and further formatting, depending on the system setup. Clicking the *Cancel* button closes the *Print Table* dialogue without further action.

All prints contain a header with the parent window title and the trader identification, and a footer with the date, time and page number information. Table data is printed, including column names.

If an error occurs, a message is displayed in the message bar.

**Menus**

The following is a description of the menu found in the *Print* window.

| Menu   | Related Menu Item | Functions                                     | Short Cuts |
|--------|-------------------|---|------------|
| Window | Close             | Closes the window without any further action. | <Shift+F4> |
| Help   | On this window... | Opens the <i>Help</i> window.                 | <F1>       |

**Entry Fields**

The following is a description of the fields found in the *Print* window.

| Identifier         | Type | Description   | CT |
|--------------------|------|---|----|
| Selected/All       | S    | Selects whether selected parts or all of a list box are printed |    |
| Portrait/Landscape | S    | Selects portrait or landscape formatting                        |    |
| Format             | S    | Selects paper format  |    |

**Buttons**

The following is a description of the buttons found in the *Print* window.

| Identifier  | Description  |
|---|--|
|  | Sends the parent window list box data to the front end system to be printed. |
|  | This window is closed without further action                                 |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Print - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

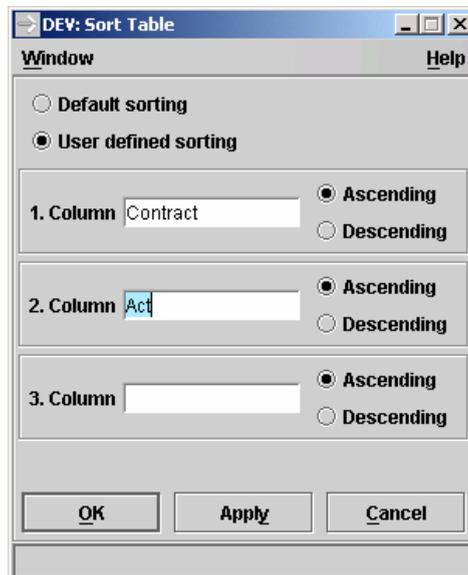
## 15.6

### Sort Table



Open the *Sort Table* window

- by choosing the menu item *Window* in any of the Own Overview windows.



*Sort Table* window

**Window  
Description**

Traders may choose either the default sorting, or enable the user defined sorting to create their own sort order. For user defined sorting, up to three columns from the parent window list box can be used for sorting. For each entry field, a pop-up list is provided, which offers all of the column names from the parent window. The first column selection is mandatory, the second column is optional after the first is specified, the third becomes optional after the second is specified. For each column, traders may choose either ascending or descending sorting. The resulting table is sorted according to the specified user defined sort criteria, then according to the default sorting order.

The Save Settings function saves any user-defined sorting. The sort order is restored the next time the window is opened.

Clicking the OK button sorts the parent window list box and closes the *Sort Table* window. Clicking Apply sorts the parent window list box but leaves the *Sort Table* window on the screen. Clicking Cancel closes the window without further action.

The Save Setting function saves any user defined sort settings. The next time the window is opened, the saved sort settings are used.

The following windows support user defined sorting through the Sort... menu item in the Window menu: *Own Order Overview*, *Own Quote Overview*, *Own Trade Overview* and *Online Time and Sales Sheet*.

If an error occurs, an exception code is displayed in the message bar.

**Menus**

The following is a description of the menu found in the *Sort table* window.

| Menu Bar | Item              | Description                                   | Shortcut   |
|----------|-------------------|---|------------|
| Window   | Close             | Closes this window without any further action | <Shift+F4> |
| Help     | On this window... | Opens the <i>Help</i> window                  | <F1>       |

**Entry Fields** The following is a description of the fields found in the *Sort table* window.

| Identifier                    | Type | Description   | CT |
|-------------------------------|------|---|----|
| Column 1                      | E    | Parent window list box column used as first sorting key   | *  |
| Column 2                      | E    | Parent window list box column used as second sorting key  | *  |
| Column 3                      | E    | Parent window list box column used as third sorting key   | *  |
| Default/User defined sorting  | S    | Radio button group to define whether default or used defined sorting is used.                           |    |
| Ascending/Descending Column 1 | S    | Radio button group to define whether ascending or descending sorting is used for the first sorting key  |    |
| Ascending/Descending Column 2 | S    | Radio button group to define whether ascending or descending sorting is used for the second sorting key |    |
| Ascending/Descending Column 3 | S    | Radio button group to define whether ascending or descending sorting is used for the third sorting key  |    |

**Buttons** The following is a description of the buttons found in the *Sort table* window.

| Identifier  | Description   |
|---|---|
|  | The parent window list box is sorted and this window is closed    |
|  | The parent window list box is sorted and this window remains open |
|  | This window is closed without further action                      |

**Message Box** There is one Message Box at the bottom of the window.

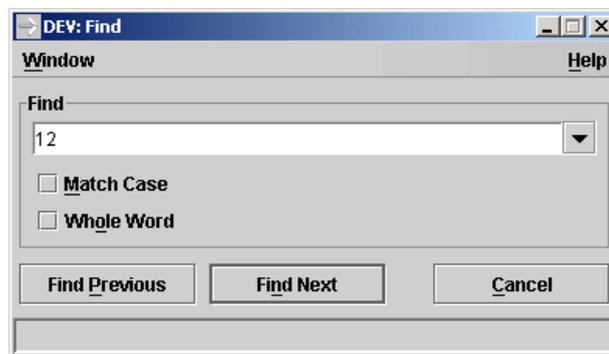
The Message Box displays order status information. Double left clicking on the Message Box opens the *Sort Table - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

## 15.7

**Find**

Open the *Find* window

- by choosing the menu item *Window* in any of the *Own Overview* windows.



*Findwindow*

**Window  
Description**

Using this new string search function avoids reloading data from the back end. The filter criteria on the Trading Filter window causes unnecessary back end processing and network traffic. Load the relevant data once at the beginning of the day. The list boxes are continuously updated throughout the trading day by broadcasts. To find specific items of interest (orders, trades) use the new Find window to search through the data. This procedure reduces network traffic and does not generate any unnecessary, and potentially costly, back end transactions.

The Find window is accessible on the *Own Order Overview* and *Own Trade Overview* windows.

The Find window is used to search for text in a list box. The user enters the text to search for in the Search for entry field. The Cyclic box is checked by default and causes the entire table to be searched. Checking the Case Sensitive box specifies a case sensitive search. Checking the Entire Word box restricts the search to whole words only.

Clicking the Find Previous button searches for the entered text from the previous position to the top of the list box. Clicking the Find Next button searches for the entered text from the current position to the end of the list box. If a match is found, the cursor is reset to the first occurrence of the search string. If no match is found, a message is displayed in the status bar.

The search stops and the cursor is repositioned whenever the Search for string is found, even if it is just part of a larger string. This means that searching for "123" finds "4.123" or "123,81".

The data is searched in its formatted form, as displayed in the list box. This means that searching for "1234" does not find "1.234" nor "12,34".

A list of recently used search strings is maintained for each instance of the application. Saving the window settings does not store this list of search strings.

Clicking Cancel closes the window without further action.

If an error occurs, an exception code is displayed in the message bar.

**Menus**

The following is a description of the menu found in the *Find* window.

| Menu Bar | Item              | Description                                   | Shortcut   |
|----------|-------------------|---|------------|
| Window   | Close             | Closes this window without any further action | <Shift+F4> |
| Help     | On this window... | Opens the Help window                         | <F1>       |

**Entry Fields**

The following is a description of the fields found in the *Find* window.

| Identifier     | Type | Description               | CT |
|----------------|------|---------------------------|----|
| Search for     | E    | Text to search for        |    |
| Case Sensitive | E    | Match case when searching |    |
| Entire Word    | E    | Look for whole words only |    |
| Cyclic         | E    | Search entire list box    |    |

**Buttons**

The following is a description of the buttons found in the *Find* window.

| Identifier  | Description                               |
|---|---|
|  | Search backwards for matching text        |
|  | Search forwards for matching text         |
|  | Closes this window without further action |

**Message Box**

There is one Message Box at the bottom of the window.

The Message Box displays order status information. Double left clicking on the Message Box opens the *Find - Message Log*. This log contains a list of all messages, up to a maximum of 50, since it was last opened. These messages are cleared when the window is closed.

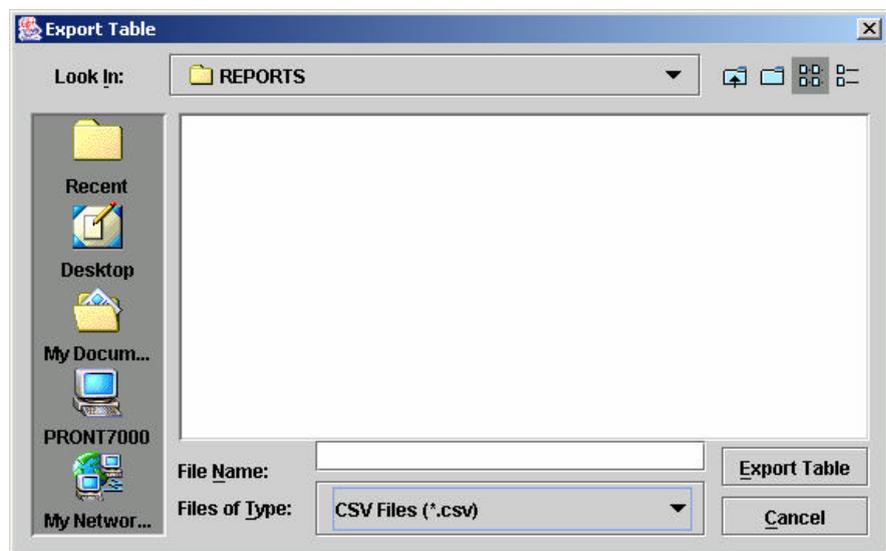
## 15.8

## File Selection Dialogs



Open the *Export* window

- by choosing the menu item *Window* in any of the *Overview* windows.



*Export Table window*

**Window  
Description**

When exporting table data to files or selecting audio files for event notification, file selection dialogues are used to allow browsing of the file system and to select a file. In both cases, standard Java dialogues are used with default path names to locate the files.

Using this dialogue, traders may browse the file system and check other directories as well.

When exporting file names are of type .txt, clicking the Export Table button causes the file to be written. If the file already exists, a confirmation dialogue is displayed. All data in tables are exported in csv format, regardless of any selection, deletion, rearrangement or freezing of columns.

When selecting audio files, clicking the Open button returns the filename to the *Audio Configuration* window.

Clicking the Cancel button closes the file selection dialogue without further action.

**Buttons**

The following is a description of the buttons found in the *Find* window.

| Identifier  | Description                               |
|---|---|
|  | Saves the table data to an ASCII file     |
|  | Closes this window without further action |

## 16

## Appendix

## 16.1

## Function Keys

This table gives a list of the shortcuts and corresponding actions, as they are used in the Electronic Trading System.

| Short Cut  | Action                                   |
|------------|--|
| <F1>       | Help                                     |
| <F2>       | Order Entry                              |
| <F3>       | Quote Entry                              |
| <F4>       | Quote Request Entry                      |
| <F5>       | Cross Request Entry                      |
| <F6>       | Fast Order Entry                         |
| <F7>       | Last Order Entry                         |
| <F8>       | Own Order Overview                       |
| <F9>       | Own Quote Overview                       |
| <F10>      | Own Trade Overview                       |
| <F11>      | OTC Block Trade Entry                    |
| <Ctrl+A>   | Add all columns                          |
| <Ctrl+B>   | Combination Overview                     |
| <Ctrl+C>   | Contract Overview                        |
| <Ctrl+D>   | Delete column                            |
| <Ctrl+J>   | Combination Quote Overview               |
| <Ctrl+K>   | Mass Quote Entry                         |
| <Ctrl+L>   | Trading System Connection (Login window) |
| <Ctrl+M>   | Market Overview                          |
| <Ctrl+N>   | Market Supervision Messages              |
| <Ctrl+O>   | Online Time and Sales Sheet              |
| <Ctrl+P>   | Settlement Price Overview                |
| <Ctrl+Q>   | Quote Request Overview                   |
| <Ctrl+R>   | Rapid Order Entry                        |
| <Ctrl+S>   | Save Settings                            |
| <Ctrl+T>   | Ticker Board                             |
| <Ctrl+V>   | Cross Request Overview                   |
| <Ctrl+W>   | Save Window Configuration                |
| <Ctrl+X>   | Exit                                     |
| <Shift+F4> | Window Close                             |

## 16.2 Price Converter for Reduced Tick Spread Products

| Negative Spread Differential | Price  | Positive Spread Differential | Price  |
|------------------------------|--------|------------------------------|--------|
| 0                            | 100000 | 0                            | 100000 |
| -1/4                         | 99317  | 1/4                          | 100002 |
| -1/2                         | 99315  | 1/2                          | 100005 |
| -3/4                         | 99312  | 3/4                          | 100007 |
| -1                           | 99310  | 1                            | 100010 |
| -1 ¼                         | 99307  | 1 ¼                          | 100012 |
| -1 ½                         | 99305  | 1 ½                          | 100015 |
| -1 ¾                         | 99302  | 1 ¾                          | 100017 |
| -2                           | 99300  | 2                            | 100020 |
| -2 ¼                         | 99297  | 2 ¼                          | 100022 |
| -2 ½                         | 99295  | 2 ½                          | 100025 |
| -2 ¾                         | 99292  | 2 ¾                          | 100027 |
| -3                           | 99290  | 3                            | 100030 |
| -3 ¼                         | 99287  | 3 ¼                          | 100032 |
| -3 ½                         | 99285  | 3 ½                          | 100035 |
| -3 ¾                         | 99282  | 3 ¾                          | 100037 |
| -4                           | 99280  | 4                            | 100040 |
| -4 ¼                         | 99277  | 4 ¼                          | 100042 |
| -4 ½                         | 99275  | 4 ½                          | 100045 |
| -4 ¾                         | 99272  | 4 ¾                          | 100047 |
| -5                           | 99270  | 5                            | 100050 |
| -5 ¼                         | 99267  | 5 ¼                          | 100052 |
| -5 ½                         | 99265  | 5 ½                          | 100055 |
| -5 ¾                         | 99262  | 5 ¾                          | 100057 |
| -6                           | 99260  | 6                            | 100060 |
| -6 ¼                         | 99257  | 6 ¼                          | 100062 |
| -6 ½                         | 99255  | 6 ½                          | 100065 |
| -6 ¾                         | 99252  | 6 ¾                          | 100067 |
| -7                           | 99250  | 7                            | 100070 |
| -7 ¼                         | 99247  | 7 ¼                          | 100072 |
| -7 ½                         | 99245  | 7 ½                          | 100075 |
| -7 ¾                         | 99242  | 7 ¾                          | 100077 |
| -8                           | 99240  | 8                            | 100080 |

## 16.3 Codes

### 16.3.1 Order Types/Restrictions

The following table gives a summary of the short and long codes of orders.

| Short Code | Long Code | Order Type          |
|------------|-----------|---------------------|
| L          | LIM       | Limited order       |
| M          | MKT       | Unlimited order     |
| Q          | QUO       | Quote               |
| C          | CMB       | Combination order   |
| I          | IOC       | Immediate-or-Cancel |
| F          | FOK       | Fill-or-Kill        |
| S          | STP       | Stop order          |

### 16.3.2 Combination Types

This table shows the codes of the available combination types.

| Combination Name       | Combination Type | Combination Type Code |
|------------------------|------------------|-----------------------|
| <b>For Options:</b>    |                  |                       |
| Vertical Call Spread   | BUL              | 1                     |
| Vertical Put Spread    | BER              | 2                     |
| Time Spread with Calls | BLT              | 3                     |
| Time Spread with Puts  | BRT              | 4                     |
| Straddle               | STD              | 5                     |
| Strangle               | STG              | 6                     |
| Conversion/Reversal    | CNV              | 7                     |
| <b>For Futures:</b>    |                  |                       |
| Time Spread            | SPD              | 8                     |

### 16.3.3 Option Strategy Types

The following option Strategy types are defined for the Strategy Trading.

**Appendix**

| <b>Strategy Short Code<br/>= Strategy identifier</b> | <b>Strategy Long Name</b>         |
|--|-----------------------------------|
| CBUT   | Call Butterfly                    |
| PBUT   | Put Butterfly                     |
| BUL  | Call Spread                       |
| BER  | Put Spread                        |
| BLT  | Call Calendar Spread              |
| BRT  | Put Calendar Spread               |
| CDIA   | Call Diagonal Calendar Spread     |
| PDIA   | Put Diagonal Calendar Spread      |
| GUTS   | Guts                              |
| RBUL   | 2x1 Ratio Call Spread             |
| RBER   | 2x1 Ratio Put Spread              |
| IBUT   | Iron Butterfly                    |
| OMBO   | Combo                             |
| STG  | Strangle                          |
| CLAD   | Call Ladder                       |
| PLAD   | Put Ladder                        |
| STDT   | Straddle Calendar Spread          |
| DIASTD   | Diagonal Straddle Calendar Spread |
| CNV  | Conversion/Reversal               |
| STD  | Straddle                          |
| CCOND  | Call Condor                       |
| PCOND  | Put Condor                        |
| BOX  | Box                               |
| BUL-P  | Call Spread versus Put            |
| BER-C  | Put Spread versus Call            |
| STD-C  | Straddle versus Call              |
| STD-P  | Straddle versus Put               |

### 16.3.4 Option Volatility Strategy Types

The following Option Volatility Strategy types are defined for the Strategy Trading.

| Strategy Short Code<br>= Strategy identifier | Strategy Long Name                            |
|--|---|
| CALL-U                                       | Call Volatility Trade                         |
| PUT+U  | Put Volatility Trade                          |
| BUL-U  | Call Spread versus Underlying                 |
| BER+U  | Put Spread versus Underlying                  |
| STD+U  | Straddle versus Long Underlying               |
| STD-U  | Straddle versus Short Underlying              |
| BUL-P+U                                      | Call Spread versus Short Put/Long Underlying  |
| BUL-P-U                                      | Call Spread versus Short Put/Short Underlying |
| BER-C+U                                      | Put Spread versus Short Call/Long Underlying  |
| BER-C-U                                      | Put Spread versus Short Call/Short Underlying |
| CLAD+U                                       | Call Ladder versus Long U/L                   |
| CLAD-U                                       | Call Ladder versus Short U/L                  |
| PLAD+U                                       | Put Ladder versus Long U/L                    |
| PLAD-U                                       | Put Ladder versus Short U/L                   |
| COMBO+U                                      | Combo versus Long U/L                         |
| COMBO-U                                      | Combo versus Short U/L                        |
| RBUL-U                                       | 2x1 Ratio Call Spread versus Short U/L        |
| RBER+U                                       | 2x1 Ratio Put Spread versus Long U/L          |

## 16.4 Table of Broadcast Messages

### 16.4.1 Public Messages

| Name   | Addressee    | Purpose/Content   | Remark  |
|--|--------------|---|---|
| Inside Market Order<br>Quote<br>Cross Requests | Whole Market | After a user has entered a quote/order/cross request in the <i>Order Entry</i> , <i>Quote Entry</i> or <i>Cross Request Entry</i> windows the subscribing windows are dynamically updated and changes are highlighted. In case the new order or quote changes the inside market information changes.                    | Inside Market information is a set of contract attributes (Best Bid, Best Ask, Last Traded Price etc.) that are used to identify the quotes and orders that belong in the subscribing overview windows.                                     |
| Free Form Message Broadcast                    | Whole Market | Free form text broadcasts that can be seen in the <i>Message Log</i> window.  |   |
| Orderbook Depth                                | Whole Market | The <i>Contract Overview</i> window displays the best Bid/Ask Price with quantity, accumulated quantity and average Bid/Ask Price for a single contract to a depth of ten. This window is dynamically updated as soon as an order/quote has been entered whose limit is better than any of the displayed entries.       | The update field, which is set by Eurex US Market Operations, indicates whether the contract in the <i>Contract Overview</i> window is updated dynamically or whether it is static. The order book depth entries may vary between 1 and 10. |
| Quote Request                                  | Whole Market | After the user has entered a quote request, the <i>Quote Request Overview</i> window is dynamically updated.  |   |
| Product State Change Information               | Whole Market | The Product State is changed by Eurex US Market Operations and is displayed in the phase field of the <i>Market Overview</i> and <i>Contract Overview</i> windows. The product state HALT will also be displayed in the <i>Message Log</i> window. This window also displays the intra-day contract expiration message. |   |

## 16.4.2

## Private Messages

| Name                         | Addressee            | Purpose/Content  | Remark  |
|------------------------------|----------------------|--|---|
| Order Confirmation           | Originator of orders | After the user enters, deletes or modifies an order, the <i>Own Order Overview</i> List Box is dynamically updated to reflect these changes.   | Should the entry / deletion / modification of the order result in a change of the inside market or orderbook depth, public messages will be sent and the subscribing overview windows updated with the new information.           |
| Own Quote Updates            | Originator of quotes | The <i>Own Quote Overview</i> List Box is dynamically updated whenever a user adds or deletes a quote. In case of a Mass Quote Hold, a message is sent to the <i>Own Quote Overview</i> window. Within this window a 'H' is set in the status field of the specific quote in the traders subgroup. Mass Quote Release (options only) releases a quote. A message is sent to the <i>Own Quote Overview</i> window. The 'H' disappears from the Status field and the quote is active again in the user's subgroup. | Should the entry / deletion / modification of the quote result in a change of the inside market or orderbook depth and therefore affect the subscribing overview windows, public messages will be sent and these windows updated. |
| Order Execution Confirmation | Buyer/Seller         | After an order has been matched in the order book an execution confirmation is sent to the trader's <i>Market Overview</i> and <i>Contract Overview</i> windows.   | Bottom right hand corner of window.   |
| Trade Confirmation           | Buyer/Seller         | After orders have been executed and the administrative matters concerning the trade have been solved a broadcast will be sent to the <i>Own Trade Overview</i> window.   | Administrative matters include fee calculation, calculation of clearing positions etc.  |

## 16.5

## Resource Access Levels on the User Profile Maintenance Window Tab Panes

| ID  | Description                             | on Tab Pane... |
|-----|---|----------------|
| 22  | Currency and Exchange Rate              | Clearing       |
| 51  | Tables Menu                             | Security       |
| 52  | Clearing House Parameters A (Select)    | Security       |
| 53  | Clearing House Parameters A (Update)    | Security       |
| 54  | Clearing House Parameters B (Select)    | Security       |
| 55  | Clearing House Parameters B (Update)    | Security       |
| 56  | Security Name by Code (Select)          | Security       |
| 57  | Security Name by Code (Update)          | Security       |
| 58  | Member Market Maker License (Select)    | Security       |
| 59  | Member Market Maker License (Update)    | Security       |
| 62  | Exchange Holidays (Select)              | Security       |
| 63  | Exchange Holidays (Update)              | Security       |
| 72  | Member/User Device (Select)             | Security       |
| 73  | Member/User Device (Update)             | Security       |
| 74  | Report ID & Description (Select)        | Security       |
| 75  | Report ID & Description (Update)        | Security       |
| 78  | Series Expiration Dates (Select)        | Security       |
| 79  | Series Expiration Dates (Update)        | Security       |
| 80  | Price Steps (Select)                    | Security       |
| 81  | Price Steps (Update)                    | Security       |
| 101 | User Resource Setup                     | Administration |
| 130 | Order Inquiry                           | Trading        |
| 131 | Combination Order Inquiry               | Trading        |
| 132 | Inside Market                           | Trading        |
| 133 | Extended Inside Market                  | Trading        |
| 134 | Quote Inquiry                           | Trading        |
| 135 | Combination Quote Inquiry               | Trading        |
| 136 | BO Messages                             | Clearing       |
| 138 | Own Trade Inquiry                       | Trading        |
| 139 | Trade Inquiry for Related Non-Clearer   | Trading        |
| 140 | Ticker Inquiry                          | Trading        |
| 141 | Product Assignment Inquiry              | Trading        |
| 142 | Historical Position Transaction Inquiry | Clearing       |
| 145 | Product State                           | Trading        |
| 146 | Time and Sales Sheet                    | Trading        |
| 147 | Change Password                         | Administration |
| 148 | Login and Logout                        | Administration |
| 152 | Trader Product Assignment               | Administration |

**Appendix**

| <b>ID</b> | <b>Description</b>                      | <b>on Tab Pane...</b> |
|-----------|---|-----------------------|
| 175       | Report Selection                        | Trading               |
| 178       | Member Relationships                    | Clearing              |
| 205       | Product Overview                        | Trading               |
| 208       | Basis Trade Entry                       | Trading               |
| 209       | Block Trade Entry                       | Trading               |
| 215       | Enter Strategy Request                  | Trading               |
| 217       | Enter Strategy Order                    | Trading               |
| 218       | Modify Strategy Order                   | Trading               |
| 219       | Delete Strategy Order                   | Trading               |
| 220       | Inquire Own Strategy Order              | Trading               |
| 221       | Enter Strategy Quote                    | Trading               |
| 222       | Delete Strategy Quote                   | Trading               |
| 223       | Inquire Own Strategy Quote              | Trading               |
| 224       | Inquire Strategy Theoretical Price      | Trading               |
| 247       | Vola Trade Entry                        | Trading               |
| 251       | Options Order Entry                     | Trading               |
| 253       | Options Order Modify                    | Trading               |
| 255       | Options Order Delete                    | Trading               |
| 260       | Options Combination Order Entry (Book)  | Trading               |
| 262       | Options Quote Entry                     | Trading               |
| 263       | Options Quote Delete                    | Trading               |
| 264       | Options Quote Request                   | Trading               |
| 265       | Options Combination Quote Entry         | Trading               |
| 266       | Options Combination Quote Delete        | Trading               |
| 267       | Options Combination Order Entry (Quote) | Trading               |
| 268       | Options Combination Quote Request       | Trading               |
| 269       | Options Mass Quote Delete               | Trading               |
| 270       | Options Mass Quote Release              | Trading               |
| 271       | Options Mass Quote Hold                 | Trading               |
| 272       | Options Mass Quote Entry                | Trading               |
| 281       | Cross Request                           | Trading               |
| 282       | Options Combination Cross Request       | Trading               |
| 283       | Fut Cross Request                       | Trading               |
| 284       | Futures Combination Cross Request       | Trading               |
| 285       | Order Mass Delete                       | Trading               |
| 286       | Combination Order Mass Delete           | Trading               |
| 305       | Futures Order Entry                     | Trading               |
| 308       | Futures Order Modify                    | Trading               |
| 309       | Futures Order Delete                    | Trading               |
| 310       | Futures Combination Order Entry         | Trading               |
| 313       | Futures Combination Order Modify        | Trading               |

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| <b>ID</b> | <b>Description</b>                | <b>on Tab Pane...</b> |
|-----------|-----------------------------------|-----------------------|
| 314       | Futures Combination Order Delete  | Trading               |
| 315       | Futures Stop Order Entry          | Trading               |
| 318       | Futures Stop Order Modify         | Trading               |
| 319       | Futures Stop Order Delete         | Trading               |
| 320       | Futures Quote Entry               | Trading               |
| 321       | Futures Quote Delete              | Trading               |
| 322       | Futures Quote Request             | Trading               |
| 323       | Futures Combination Quote Entry   | Trading               |
| 324       | Futures Combination Quote Delete  | Trading               |
| 325       | Futures Combination Quote Request | Trading               |
| 326       | Futures Mass Quote Hold           | Trading               |

## 16.6 Resource Access Levels relevant to the Eurex US @Xceed Trading GUI

On the next pages it is described how the API relevant access levels and the corresponding business events are mapped.

The following table contains the minimum access levels required to start the trading GUI applications:

| RAL Description            | RAL ID |
|----------------------------|--------|
| Login/Logout               | 148    |
| Currency and Exchange Rate | 022    |

The following table shows required Resource Access Level (RAL) position IDs, which are implicitly used or not mapped to a specific trading GUI window:

| RAL Description  | RAL ID |
|------------------|--------|
| Login/Logout     | 148    |
| Product Overview | 205    |

A list where these RAL position IDs are located in the *User Security Profile Maintenance* window is available in the first table of this appendix.

The following table shows the RAL position IDs needed to access the functionality of the individual trading GUI windows in the order they appear as items in the *Main Menu*.

| Main Menu Item     | Window                     | RAL ID     |
|--------------------|----------------------------|------------|
| Market Information | Market Overview            | 132<br>145 |
|                    | Contract Overview          | 132<br>133 |
|                    | Combination Overview       | 132<br>133 |
|                    | Combination Quote Overview | 132        |

**Appendix**

| Main Menu Item                    | Window                         | RAL ID                                 |
|-----------------------------------|--------------------------------|--|
| Market Information<br>(continued) | Quote Request Overview         | none                                   |
|                                   | Cross Request Overview         | none                                   |
|                                   | Ticker Board                   | 132<br>140                             |
|                                   | Online Time and Sales Sheet    | 146                                    |
| Trading                           | Rapid Order Entry              | 251<br>260<br>267<br>305<br>310<br>315 |
|                                   | Order Entry / Fast Order Entry | 251<br>260<br>267<br>305<br>310<br>315 |
|                                   | Quote Entry                    | 262<br>265<br>320<br>323               |
|                                   | Quote Request Entry            | 264<br>268<br>322<br>325               |
|                                   | Cross Request Entry            | 281<br>282<br>284                      |
|                                   | Mass Quote Entry               | 272                                    |
|                                   | OTC                            | OTC Block Trade Entry                  |
| OTC Basis Trade Entry             |                                | 208                                    |
| OTC Vola Trade Entry              |                                | 247                                    |
| Own                               | Own Order Overview             | 130<br>131                             |

**Appendix**

| Main Menu Item  | Window  | RAL ID                                   |  |     |
|-----------------|---|--|--|-----|
|                 |   | 255<br>285<br>286<br>309<br>314<br>319   |  |     |
| Own (continued) | Order Maintenance /<br>Last Order Maintenance | 253<br>255<br>308<br>309<br>314<br>318   |  |     |
|                 | Order Maintenance                             | 313                                      |  |     |
|                 | Own Quote Overview                            |  | 134<br>135<br>263<br>266<br>269<br>270<br>271<br>321<br>324<br>326 |     |
|                 |   | Own Trade Overview                       | 138  |     |
|                 |   | Trading Support                          | Product Statistics Overview  | 205 |
|                 |   | Settings                                 | Change Password  | 147 |
| Security        |   | Trader Product Assignment<br>Maintenance | 152  |     |
|                 |   | User Security Profile Maintenance        | 101  |     |

## 16.7

## Glossary

| Term                             | Explanation   |
|----------------------------------|---|
| Eurex US @Xceed Trading platform | Eurex US's electronic trading system for commodity, financial and equity futures and options.   |
| Batch                            | During the batch phase statistical information is updated, reports are generated and data maintenance is performed. The system is prepared for the next trading day and set to the Start phase upon completion of the batch.  |
| Broadcast                        | Unsolicited messages ("broadcasts") from back end to front end.   |
| Combination orders/trades        | Combinations are the simultaneous purchase and/or sale of two different options series with the same underlying or the simultaneous purchase and sale of two different futures contracts with the same underlying. In combination trading, the order is carried out at the same price and for the same quantity for both components of the combination. |
| Context menu                     | The context (or pop-up) menu appears next adjacent to the mouse pointer when user right mouse clicks. It enables the user to quickly make choice for selected fields (e.g. quantity, limit, contract, profile, account.)  |
| Continuous trading               | During continuous trading each new incoming order is checked instantly against the order/quote book to see whether it can be matched. Remaining quantities of partially executed orders that cannot be matched are put into the order/quote book if no execution restriction is applied. All trades are generated at the execution price.               |
| Counterparty                     | Contracting party in a trade.   |
| Cross request                    | The command is used to announce a cross-trade.  |
| CTI                              | Customer Transaction Indicator<br>1 – Own Account<br>2 – Proprietary<br>3 – Other Member<br>4 – Other Customer  |
| Daily book                       | A daily book contains unmatched OCQs entered during the trading period. During batch, all the OCQs that are still in the order book at the end of the trading period will be removed.   |
| Execution confirmation           | Immediate information for the trading participant about the execution of an order, containing time, price and executed volume.  |
| Fill-or-Kill order (FOK order)   | An order which has to be executed immediately and fully or not at all. If immediate and full execution is not possible, the order is deleted without entry in the order book.   |
| Freeze                           | Eurex US Market Operations is able to freeze the market for a particular underlying during the pre-opening period in order to check that the potential opening prices are acceptable. No orders or quotes may be entered in this period, although the system is still available for inquiries.  |
| Good-for-Day                     | Validity constraint for an order which is only valid for the current exchange trading day.  |
| Good-till-Cancelled              | Validity constraint for an order which is only valid until it is either executed or deleted by the originator or the system on reaching it's maximum validity of one year.  |

| Term                                  | Explanation  |
|---------------------------------------|--|
| Good-till-Date                        | Validity constraint for an order which is only valid until a specified date (up to a maximum of one year from the date of entry).  |
| GUI                                   | Graphical User Interface.  |
| Halt                                  | The exchange supervisor can set a product to halt, which prevents any further trading, or order entry by the users. Orders entered during Halt are rejected.   |
| Immediate-or-Cancel order (IOC order) | Order which has to be executed immediately and fully or as fully as possible. Non-executed parts of the IOC order are discarded without entry in the order book.   |
| Inside market                         | Overview in which the best bid and best ask limits with accumulated volumes are displayed in the order book.   |
| Lead Trader                           | A person who is responsible for monitoring order and trade activity of subgroups at the trading firm.  |
| Local                                 | A person that trades for his/her own account.  |
| Limit orders                          | Bid/ask orders which are to be executed at their specified limit or better.  |
| Market depth                          | Inside market information which is provided within overview windows. Display of the best bid/ask limits with accumulated volumes.  |
| Market Maker                          | Market Maker in a particular underlying is permitted to enter quotes for contracts for that underlying but are not obligated to answer quote requests.   |
| Market order                          | Unlimited bid/ask orders. They are to be executed at the next price determined.  |
| Eurex US Market Operations            | Eurex US Market Operations includes the functions needed to oversee trading, control the market, and collect statistics.   |
| Master Terminal Operator              | Person who is responsible for security maintenance functions as well as monitoring orders and trades of subgroups of the trading firm.   |
| Matching                              | Execution of one order against another according to the matching rules.  |
| Matching principal                    | The matching principal defines the mechanism of matching orders to trades in the system. It describes price determination, prioritization as well as the type and scope of information made available to market participants during trading session.                       |
| Matching rules                        | Rules for price determination according to the trading model.  |
| Member                                | Market participant.  |
| Member setup                          | For each Clearing Firm, the Exchange must set up and maintain a Member Resource Profile that defines the maximum access allowed for each system resource.  |
| Netting                               | During Netting, the <i>Electronic Trading System</i> counts up all the orders and quotes which have been entered, to determine the final opening prices of options series and futures contracts. The auction principle (highest execution principle) determines the price. |
| Opening period                        | The system states Pre-Opening, Freeze and Netting are belonging to the Opening period.   |
| Option combination orders             | As combination orders have no order book, they can be executed against the inside market or against the option combination quote book.   |

| Term                                  | Explanation   |
|---------------------------------------|---|
| Option combination quotes (OCQ)       | OCQs must include both a buy and a sell offer at the same time. With OCQs, it will be possible to match an option combination order against either two regular orders or a side of an OCQ.                                  |
| Order book                            | The order book contains all current orders for a product according to their trading restrictions and execution conditions.  |
| Order type                            | <i>The Electronic Trading System</i> supports different types of orders in auctions and continuous trading (See market orders, limit orders).   |
| Origin                                | Clearing Details<br>1 – Customer<br>2 – Non-customer<br>3 – House<br>4 – Floor Broker   |
| Partial execution (of an order/quote) | Only a part of the volume of the order/quote can be executed.   |
| Post-Trading period                   | All the inquiry functions are available in Post-Trading. Market, limit, stop orders and quotes can be entered for the next trading day. Combination orders and quotes can be entered exclusively during the Trading period. |
| Pre-Opening period                    | During Pre-opening, the users can help to determine the opening prices of option series or futures contracts by supplying buy and sell orders. During this period, the potential opening prices are shown on the screens.   |
| Pre-Trading period                    | This is the prelude to trading. Users can make inquiries on data, or can enter orders and quotes as preparation for actual trading.   |
| Price reasonability check             | After entering an order the reasonability of the limit of the order is checked to avoid wrong limits.   |
| Private broadcasts                    | Private broadcast messages contain information that is considered member firm specific. They contain data such as order confirmations or trade confirmations.   |
| Product assignment                    | Each new product has to be assigned to the member firms of the Exchange before they are able to trade in it.  |
| Product state                         | The processing state of the Exchange are Start, Pre-Trading, Pre-Opening, Freeze, Netting, Trading, Fast Market, Post-Trading, Halt, Post-Restricted, Holiday and Batch.  |
| Public broadcasts                     | Public broadcast messages are available to all users and contains data like inside market or news.  |
| Quote                                 | A pair of binding buy and sell orders with a defined maximum spread and minimum quantity  |
| Quote Request                         | The Quote Request function allows users to ask for quotes for a specific options series or futures contract.  |
| Recoverable broadcast                 | Recoverable means that missed broadcast messages can be re-requested within the same business day.  |
| Reference price                       | Last price of a product.  |
| Resource access level                 | Indicates if a user has the right to use a specific system functionality.   |
| Security Coordinator                  | Security Coordinator is responsible for <i>Electronic Trading System</i> security maintenance functions.  |

| Term                    | Explanation  |
|-------------------------|--|
| Stop order              | Stop orders can only be entered for futures trading. Stop orders are limited orders executed only when they reach their price limit. As soon as the pre-determined price limit or a better price is reached, the stop order becomes a market order and thus is executed at the best possible market price as soon as possible.   |
| Subgroup                | Trading firms have the ability to group their users into subgroups. Users within one subgroup have the ability to view and maintain orders for other users in their group but are restricted from accessing orders or trade activity for users in other subgroups.   |
| Suspension of a member  | A suspended member firm is not able to trade or enter orders any longer. All orders of this member firm are deleted. However, users can still log into the system and monitor markets.   |
| Suspension of a product | The exchange supervisor can set a product to Halt that prevents any further trading or order entry by the users. Orders entered during Halt are rejected.  |
| Terminal operator       | A terminal operator is an individual entering customer orders at an order desk.  |
| Trade confirmation      | Information for trading and settlement purposes of a trade in the <i>Electronic Trading System</i> ; contains all data relevant for settlement.  |
| Trader                  | A trader is an individual admitted for trading at the exchange.  |
| Trading models          | The main trading model for the <i>Electronic Trading System</i> is continuous trading. During continuous trading each new incoming order is checked instantly against the order/quote book to see whether it can be matched. Remaining quantities of partially executed orders that cannot be matched are put into the order/quote book if no execution restriction is applied. All trades are generated at the execution price. |
| Trading period          | This is the actual Trading phase, in which orders and quotes are matched and transactions are immediately confirmed "on-line". All the trading functions are at the user's disposal. Orders and quotes entered during this time, which are equal to or better than existing orders and quotes on the corresponding counter-side of the order book are immediately matched.   |
| @X-ceed                 | Front end trading application provided by Eurex US.  |
| XEUS                    | XEUS is the 4-Byte ISO MIC of Eurex US, defined by SWIFT.  |

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