



X_TRADER® Order Pane

This quick reference guide describes X_TRADER 7.17.x Order Pane functionality.

Open (default)
Close
FIFO (TOCOM only)
Open/Close (TOCOM only)
Close/Open (TOCOM only)

<none> (default)

Stop
If Touched

Trailing Stop
Trailing If Touched
Trailing Limit

Block (Eurex, SFE)
Cross (BVMF, Eurex, NYSE Liffe)
Machine Gun
Minimum Volume (NYSE Liffe, Montreal)
Vol (Eurex)

Pin, available only in floating order entry mode, operates the Order Pane as an independent order form with seeded contract

LTP (default)
Bid
Ask
SameSide
OppositeSide

<none> (default)

Iceberg
Time Sliced
Volume Sliced
Time Duration
Volume Duration

Reload (Autospreader®)

Schedule the order's start date/time and/or stop date/time

By default, the **Buy** and **Sell** buttons are the same size. When **Broker Mode** is enabled the size of the buttons change where the Buy button is larger for a Buy ticket and the Sell button is larger for a Sell ticket.

Open the **Routing Configuration** dialog and select the order gateway where you would like to route the order and customer; enter any additional account values.

The screenshot shows the X Trader Order Pane interface. At the top, it displays the contract symbol '100 x [LTP OFF(1)] CME ES Mar GTD Limit Stop TimeSliced'. Below this are input fields for quantity (1, 5, 10, 100, 500, 100) and price (145650). There are buttons for 'Buy' and 'Sell', and a 'Stage' dropdown menu. The 'Order Template' section shows 'Limit' and 'GTD' selected. The 'Modifiers' section shows 'Stop' and 'Trigger Price' set to 145775. The 'Price Mode' section shows 'Relative' and 'LTP' selected. The 'Advanced Settings' section shows 'Time Sliced' and 'Intervals 5 Min'. The 'Submit Time' section shows 'At' and 'Until' options with dates and times. At the bottom, there is a market data table with columns for Contract, WrkBuys, BidQty, BidPrc, AskPrc, AskQty, WrkSells, UndiscBuys, UndiscSells, NetPos, LastPrc, LastQty, Volume, Chng, and PctChng.

Contract	WrkBuys	BidQty	BidPrc	AskPrc	AskQty	WrkSells	UndiscBuys	UndiscSells	NetPos	LastPrc	LastQty	Volume	Chng	PctChng
CME ES Mar		463	145600	145625	85					145625	88	1641414	+275	+0.19

Create a **Staged Order**; click the drop-down arrow to set how to route the **Staged Order** and enter optional execution instructions.

Order Type
Limit (default)
Market
MLM (SFE)
MTL (SGX, TOCOM)
BL (TOCOM)
LTM (Generic FIX GWs)

Time In Force
GTD (default)
GTC
FOK
IOC
GTDate (CBOT, CME, Eurex, NYSE Liffe, TFX, TOCOM, Xetra)
GIS (NYSE Euronext, TFX)
On Open (NYSE Liffe, Montreal, SGX)
On Close (SGX, Eurex, Xetra)
On Auction (BVMF)

The default background color is light gray. When **Broker Mode** is enabled, the Order Pane identifies whether the order is configured as a Buy (Blue) or Sell (Red). Enable **Broker Mode** from the X_TRADER Control Panel **Settings | Properties | Order Entry** tab.

Apply limits on Market orders

Set With a Tick parameter

Modifiers

Trigger Price: price to trigger order

Ticks Away: number of ticks away from Price Type; evaluated based on Buy/Sell direction of order (Trailing Orders)

Price Type: price used to evaluate trigger

Qty or %: quantity or percentage required at trigger price to activate trigger

Number of Retries: number of retry attempts (Machine Gun)

Interval (ms): time between each retry attempt (Machine Gun)

Advanced Settings

Disclosed Qty or %: disclosed quantity or percentage of total goal quantity viewable to the market

Variance %: percentage to vary each disclosed order portion

Interval: time between each disclosed portion (Time Sliced or Time Duration); number of contracts traded between each disclosed portion (Volume Sliced or Volume Duration)

Interval Type: sliced interval in **Min, Sec, or ms** (Time Sliced)


Duration: time to achieve total goal quantity (Time Duration); total quantity traded in market (Volume Duration)

Leftover Action: how to handle resting sliced order before disclosing next order portion (Time Sliced, Volume Sliced, or Duration)

When: when to execute **Market** or **Payup Leftover Action** (Time Sliced, Volume Sliced, or Duration)

Ticks: number of ticks to adjust limit order price when **Leftover Action** is **Payup** (Time Sliced, Volume Sliced, or Duration)

Override Native: force a native order to Synthetic SE for synthetic management

 X_TRADER automatically corrects parameter fields that contain invalid values. When this occurs, child orders are recalculated and display with a yellow background in the **Preview Pane**.

Price Mode

Price Mode: order submitted using manually entered price (**Fixed**) or dynamic price relative to market (**Relative**)

Price Type: base price used to calculate relative price of child order

Offset: value applied to base price to determine child order price

With a Tick: set With a Tick parameter

WAT Qty: threshold quantity or percentage of original total quantity for With a Tick orders

Submit Time

At: enable the **Start Date/Time** button

Start Date/Time: date and time (HH:MM:SS) to activate order to either a Pending Trigger or Working state; designate **AM** or **PM**

Until: enable the **End Date/Time** button

End Date/Time: date and time (HH:MM:SS) to delete the parent order, associated child orders, and any undisclosed orders; designate **AM** or **PM**

Note: Times are in local workstation time zone.

At End: how to handle resting order when the **End Date/Time** is reached