



**TRADING
TECHNOLOGIES**

X_TRADER® Setup Guide

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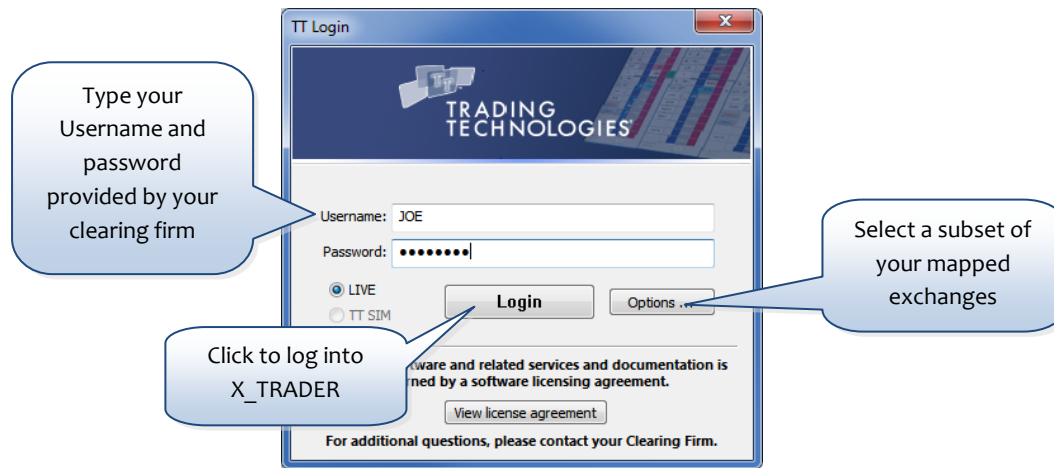
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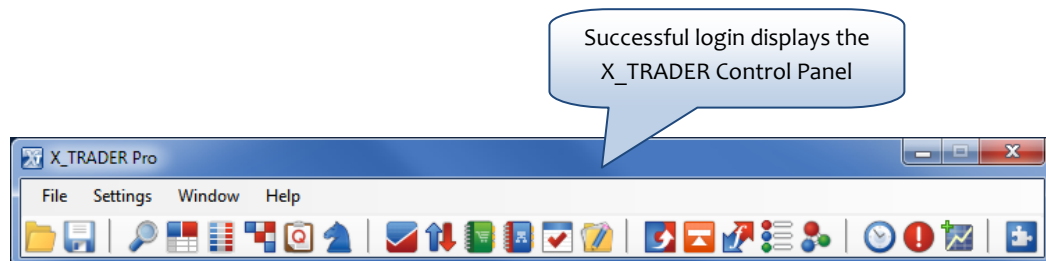
X_TRADER Login

With the TT Login dialog box, you can easily log into multiple exchanges at once. Your individual MemberGroupTrader IDs are mapped to one **Username** in TT User Setup. Simply type your Username and Password in the TT Login dialog box and click the **Login** button. Login is complete when the X_TRADER Control Panel displays and the buttons enable.

Note: Your login information will be provided to you by your clearing firm.



TT SIM is a separate application that allows users to test their custom trading programs against a live production price feed via a simulated matching engine running locally on the X_TRADER workstation. The **TT SIM** radio button is grayed out and unavailable if TT SIM is not installed on the workstation. See the [TT SIM with X_TRADER Setup Guide](#) if you would like to explore TT SIM functionality in greater detail.

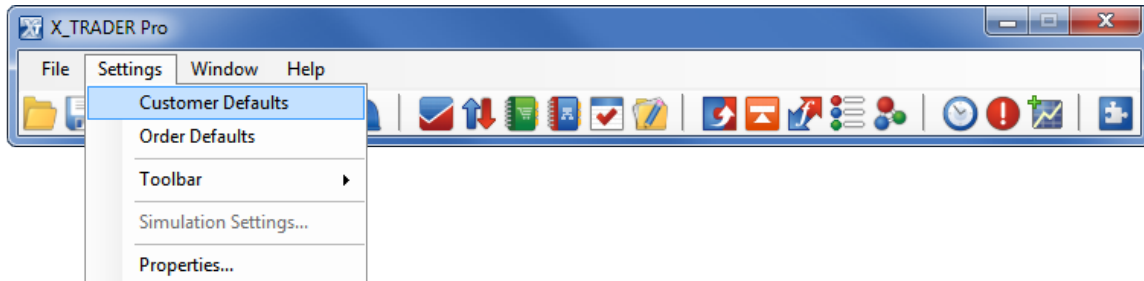


Customer Defaults

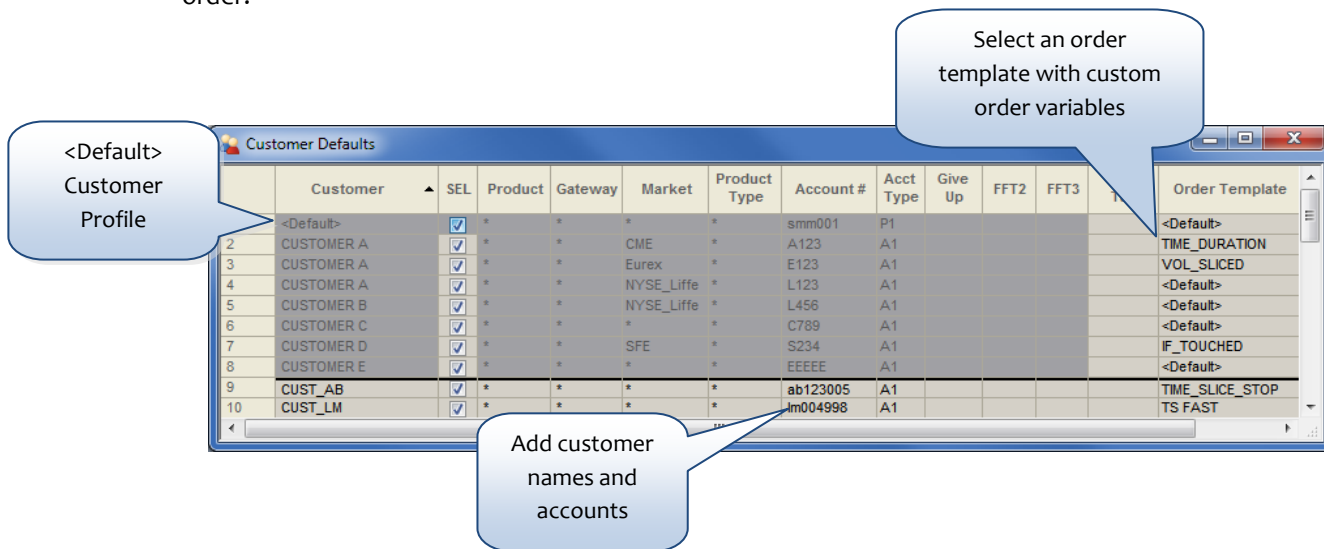
An account number associates each trade with a specific customer and may be required by the exchange. The **Customer Defaults** window within X_TRADER is used to pre-configure account numbers.

Customer profiles can establish account variables by customer name at the market, product or product type level. Associating a profile with an order template allows Brokers to pre-load the trading window with specific order entry information relevant to the selected customer.

You can access the Customer Defaults window from the **X_TRADER Control Panel | Settings menu | Customer Defaults**.



The Customer Defaults window is shown below. Each row is referred to as a Customer Defaults Profile. The first row is the <Default> customer profile and cannot be renamed or deleted. A trader is not required to use the <Default> customer profile if they do not intend to select it prior to making a trade. An account number however, must be sent with each order otherwise the exchange may reject the order.



X_TRADER uses a matching algorithm to determine how to seed the trading window. The matching rules consider the following fields in order of importance: **Customer, Product, Market, and Product Type**. When these key values are matched, the corresponding customer profile seeds the associated values in the trading window.

Customer Defaults (Continued)

TT User Setup provides administrators with the ability to create and enforce the use of specific Customer Default settings for their users. This removes the need to make changes to Customer Defaults on individual X_TRADER workstations. As such, trading firms have the choice to administer Customer Defaults from TT User Setup, allow traders to configure them within X_TRADER, or both.

X_TRADER receives Customer Defaults from TT User Setup. Administrators can allow or restrict traders from editing their own local defaults. In the example below, the dark gray area identifies view-only settings received from TT User Setup. The light gray area identifies locally configurable settings.

Selected customers display in the **Customer** field in trading windows

View customer names and accounts defined by your administrator in TT User Setup

Select an order template with common order variables

	Customer	SEL	Product	Gateway	Market	Product Type	Account #	Acct Type	Give Up	FFT2	FFT3	User Tag	Order Template
1	<Default>	<input checked="" type="checkbox"/>	*	*	*	*	smm001	P1					<Default>
2	CUSTOMER A	<input checked="" type="checkbox"/>	*	*	CME	*	A123	A1					TIME_DURATION
3	CUSTOMER A	<input checked="" type="checkbox"/>	*	*	Eurex	*	E123	A1					VOL_SLICED
4	CUSTOMER A	<input checked="" type="checkbox"/>	*	*	NYSE_Liffe	*	L123	A1					<Default>
5	CUSTOMER B	<input checked="" type="checkbox"/>	*	*	NYSE_Liffe	*	L456	A1					<Default>
6	CUSTOMER C	<input checked="" type="checkbox"/>	*	*	*	*	C789	A1					<Default>
7	CUSTOMER D	<input checked="" type="checkbox"/>	*	*	SFE	*	S234	A1					IF_TOUCHED
8	CUSTOMER E	<input checked="" type="checkbox"/>	*	*	*	*	EEEE	A1					<Default>
9	CUST_AB	<input checked="" type="checkbox"/>	*	*	*	*	ab123005	A1					TIME_SLICE_STOP
10	CUST_LM	<input checked="" type="checkbox"/>	*	*	*	*	lm004998	A1					TS FAST
11	CUSTOMER A	<input checked="" type="checkbox"/>	*	*	*	*	A1232	A1					TS CALM
12	CUSTOMER B	<input checked="" type="checkbox"/>	*	*	Eurex	*	E456	A1					VOL_SLICED

The black line identifies the split between TT User Setup server settings and local entries



See the [X_TRADER Customer Defaults and Order Defaults Setup Guide.pdf](#) if you would like to explore how to configure accounts in greater detail.

Order Defaults

The **Order Defaults** window is used to define order templates. Order template functionality allows you to establish custom order variables at the market, product or product type level. These variables include the type of order, maximum order sizes, time in force restrictions, additional order qualifiers and more. Configuring this information in the **Order Defaults** window allows you to automatically pre-load the trading window with information relevant to the selected template. This saves time and ensures accuracy since there is no need to manually enter the information prior to executing a trade.

You can access the Order Defaults window from the **X_TRADER Control Panel | Settings menu | Order Defaults**.

The **Order Defaults** window is shown below. Each row is referred to as an **Order Template**. The first row is the **<Default>** order template and cannot be renamed or deleted. The **Order Defaults** window provides several pre-defined templates which users may edit. Users may also create their own customized order templates.

Selected order templates display in the **Order Template** drop-down list in trading windows

<Default> Order Template

Define order template with custom order variables

Template	SEL	PRODUCT			GENERAL							
		Product	Market	Product Type	Default Qty	Max Order Qty	Price Variance	Order Tag	Order Type	TIF	WAT Qty	
<Default>	<input checked="" type="checkbox"/>	*	*	*	5					Limit	GTD	
SL STOP LIMIT - SAMPLE	<input checked="" type="checkbox"/>	*	*	*	10	20				Limit	GTD	
SM STOP MARKET - SAMPLE	<input checked="" type="checkbox"/>	*	*	*	10	20				Limit	GTD	
TS TRAILING STOP - SAMPLE	<input checked="" type="checkbox"/>	*	*	*	5	10				Limit	GTD	
ICE ICEBERG - SAMPLE	<input checked="" type="checkbox"/>	*	*	*	100	1000				Limit	GTD	
TS FAST	<input checked="" type="checkbox"/>	*	*	*	10					Limit	GTD	
TIME_SLICE_STOP	<input checked="" type="checkbox"/>	*	*	*	100		20			Limit	GTD	
IF_TOUCHED	<input checked="" type="checkbox"/>	*	*	*	5					Limit	GTD	
TIME_SLICED	<input checked="" type="checkbox"/>	*	*	*	200	1000				Limit	GTD	
TS CALM	<input checked="" type="checkbox"/>	*	*	*	10					Limit	GTD	
VOL_SLICED	<input checked="" type="checkbox"/>	*	*	*	100	1000				Limit	GTD	
TIME_DURATION	<input checked="" type="checkbox"/>	ES	CME	FUTURE	100	2000				Limit	GTD	
MACHINE GUN	<input checked="" type="checkbox"/>	*	SFE	*						Limit	GTD	
VARIANCE	<input checked="" type="checkbox"/>	*	*	*	10		5			Limit	GTD	
<New Template>	<input type="checkbox"/>	*	*	*						Limit	GTD	


X_TRADER uses a matching algorithm to determine how to seed an order template in the trading window. Fields considered in the matching rules include **Template**, **Product**, **Market**, and **Product Type**. When these key values are matched, the corresponding order template seeds specific values in the trading window, similar to how the customer profile is seeded.

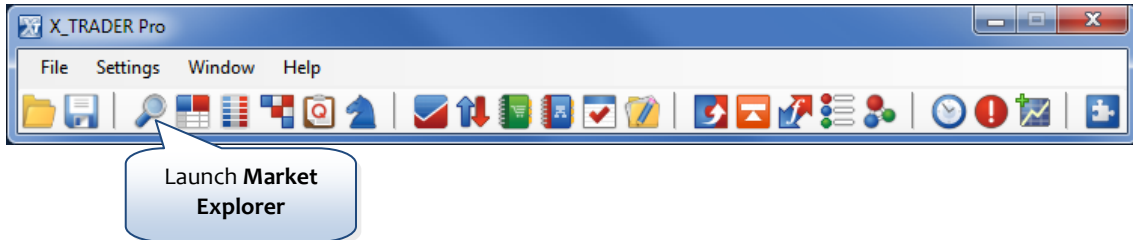


See the [X_TRADER Customer Defaults and Order Defaults Setup Guide.pdf](#) if you would like to...

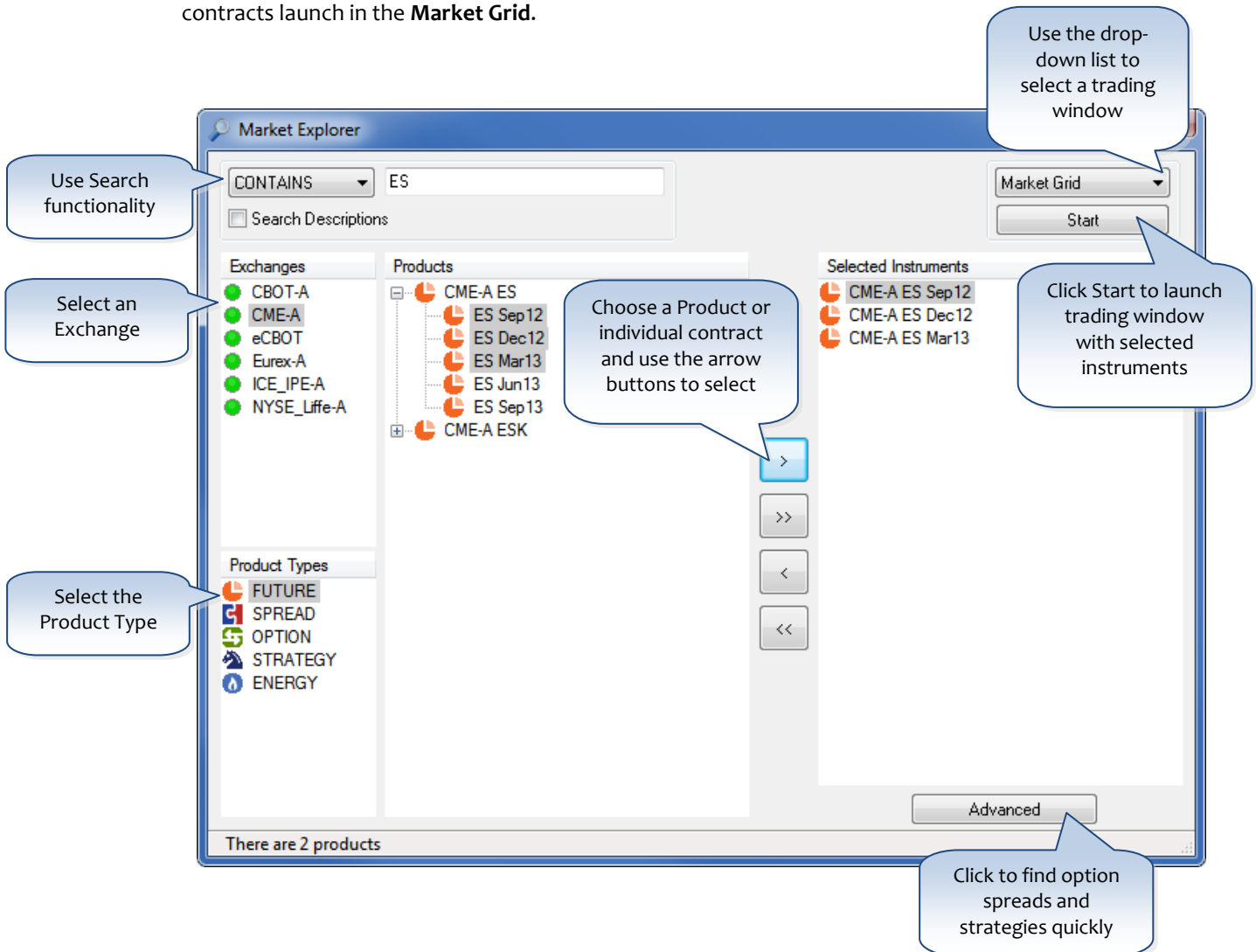
- Explore how to configure order templates
- Learn how to assign an order template to a customer
- Examine common uses of order templates.

Market Explorer

Use **Market Explorer** to select contracts to trade from one or multiple exchanges. You can access Market Explorer from the **X_TRADER Control Panel** by selecting the  (magnifying glass) icon.



The **Market Explorer** window is shown below. Select a Product Type, Product Name, and Contract Name. Once you have selected the desired contracts, select a trading window in the drop-down list and click the **Start** button. This launches the trading window with the selected contracts. By default, contracts launch in the **Market Grid**.



Market Window

The **Market Window** is used to monitor the current market and easily place trades. The **Order Pane** (top pane) supports order template functionality, allowing users to pre-load the **Order Pane** with custom trading parameters and place native and synthetic orders quickly and efficiently. You may optionally detach the **Order Pane** from the **Market** window for use as a floating order entry window.

Note: Synthetic order functionality is only available in X_TRADER Pro. See the [Synthetic Orders in X_TRADER® Setup Guide](#) for additional details about how X_TRADER Pro supports synthetic order functionality.

TT designed order entry with Brokers in mind so they can quickly and confidently buy or sell. When **Broker Mode** is enabled on the **Settings | Properties | Trading** tab, the **Order Pane** background identifies whether the configured order is a Buy (Blue) or Sell (Red). The size of the Buy/Sell button changes with a larger **Buy** button for a Buy ticket and a larger **Sell** button for a Sell ticket. These order entry styles will allow you to confidently buy or sell only when the corresponding **Buy** or **Sell** button is clicked in the **Order Pane**.

An optional safety **Confirm** feature is available which prompts you to confirm the desired action before sending the order to the market. The background color of the Confirmation box indicates whether the configured order is a Buy (Blue) or Sell (Red).

The screenshot shows the X_TRADER Market Window interface. The top section is the Order Pane, which includes fields for quantity (1000), price (101250), and order type (Limit). Below this is a table of market data for 'CME ES Sep'.

Contract	UndiscBuys	WrkBuys	BidQty	BidPrc	AskPrc	AskQty	WrkSells	UndiscSells	NetPos	LastPrc	LastQty	Volume	Chng	PctChng
CME ES Sep	628	10130	101325	379	142	101325	12	441797	+850	+0.85				

Callout boxes provide detailed information about the interface elements:

- 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).
- Modifiers:** Stop, Trailing Stop, Block, Cross, Machine Gun, Minimum Volume, Voila.
- Price Mode:** Relative, LTP, Offset, With a Tick.
- Advanced Settings:** Intervals 10 Min, Disclose 100, Variance 20%, Market At End.
- Submit Time:** Tomorrow 7:15:00 AM, 22 Aug 11 1:00:00 PM, At End: Market.
- Account Details:** Open, Close, FIFO (TOCOM only), Open/Close (TOCOM only), Close/Open (TOCOM only).

Market Window (continued)

The **Market Grid** (bottom pane) displays real-time market information for the selected products. You can show/highlight working orders and customize this pane using the “Show/Hide Columns” feature in the properties menu. Additionally, you can right-click a contract to quickly launch the contract in another trading window, including **MD Trader** and **X_STUDY** charts.

The screenshot shows a Market Grid table with columns: Contract, WrkBuys, BidQty, BidPrc, AskPrc, AskQty, WrkSells, UndiscSell, NetPos, LastPrc, LastQty, Chng, Volume, High, Low, and Open. The table lists contracts such as CME ES Sep, CME NQ Sep, Eurex FDAX Sep, Eurex FESX Sep, and NYSE_Liffe Z Sep. Callout boxes provide instructions on how to interact with the grid.

Callout 1: Show and highlight your working orders

Callout 2: Launch X_STUDY charts and other X_TRADER components by right-clicking a contract

Callout 3: Format the Market Grid and insert spacer rows

Callout 4: Launch the Floating Depth Window to display three levels of market depth

Callout 5: View market information at a glance and customize information to display

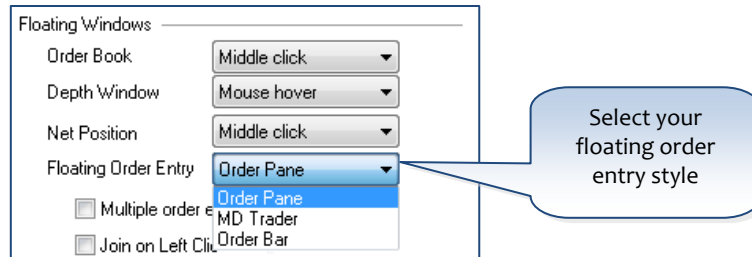
Callout 6: Use Live-Only mode to show only contracts that have an active bid, active offer, or last traded price in the Market Grid



Download the [Synthetic Orders in X_TRADER® CBT](#) if you would like to explore the **Market Window** and synthetic order functionality in greater detail.

Floating Order Entry

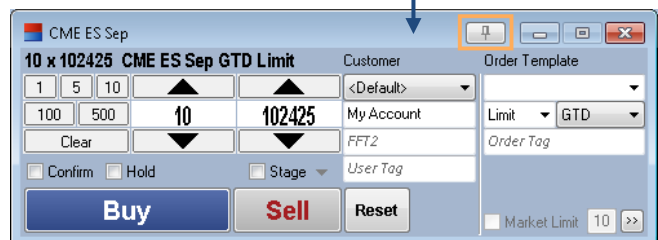
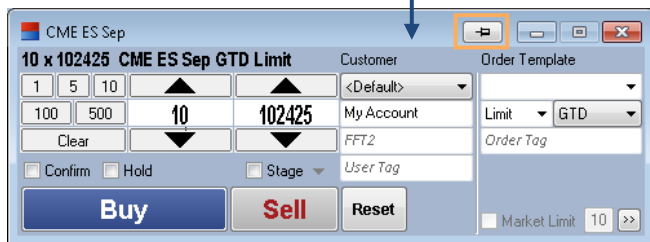
You may enter orders using one of three Floating Order Entry styles. This includes the **Order Pane**, **MD Trader** or the **Order Bar**. Select the desired Floating Order Entry style from the **Settings | Properties | Trading** tab.



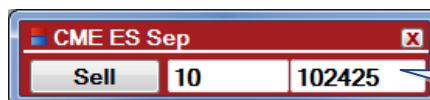
Pinned: The floating **Order Pane** remains open upon order submission, seeded with the same contract and order parameters. The quantity changes to either zero (0) or your default quantity. Subsequent clicks in the parent trading window launches a new Floating Order Entry pane.



Unpinned: The floating **Order Pane** remains open upon order submission. The window re-seeds based upon subsequent contract selection in the parent trading window.



Customizable Hotkeys are available to access the **Order Bar**, a small, streamlined Floating Order Entry pane designed for quick order entry.



Launch a floating **Order Bar**

MD Trader®

MD Trader is simply the best tool available to help traders make money. With unsurpassed speed, reliability and ease of use, **MD Trader** provides the best the market has to offer. Innovative technology to meet the demands of the most aggressive traders is combined with ease of use and safety features, which enables you to get up and trading in a matter of moments.

The screenshot shows the MD Trader interface for CME ES Sep. The main window displays a grid with columns for Working Order, Bid, and Offer. The grid shows various order prices and quantities. Callouts point to specific features:

- Filter by Customer Account:** A dropdown menu showing 'CUSTOMER A'.
- Net Change:** A green box showing '+1775'.
- Total traded quantity:** A box showing '824925'.
- Net Position:** A red box showing '-8'.
- Left-click default quantity:** Buttons for '1', '5', '10', '20', '50', '100'.
- Use default quantities or customizable quantity buttons:** Buttons for 'CLR', 'SL', 'SM', 'OCO', 'TIME', '<Default>', and 'Del'.
- Customizable order type and order template buttons:** Buttons for 'S', 'O', 'W', '5', '665', '979', '105', 'U'.
- Select an order type, order template, or Order Ticket Algo:** A dropdown menu showing '<Default>'.
- Apply OMA Algo to existing order:** A button labeled 'OMA'.
- Price Column:** A button labeled 'V'.
- Working Order column:** A column showing order prices and quantities.
- Bid Column:** A column showing bid prices and quantities.
- Offer Column:** A column showing offer prices and quantities.
- Optional Estimated Position in Queue (EPIQ) column:** A column showing '3'.
- Last traded quantity:** A box showing '3'.
- View Your Orders Only:** A button labeled 'View Your Orders Only'.
- Configure columns from the Settings | Properties... | Orders tab | Floating Order Book Columns button:** A button labeled 'Configure Columns'.
- Manage individual orders with the Floating Order Book:** A table showing order details.

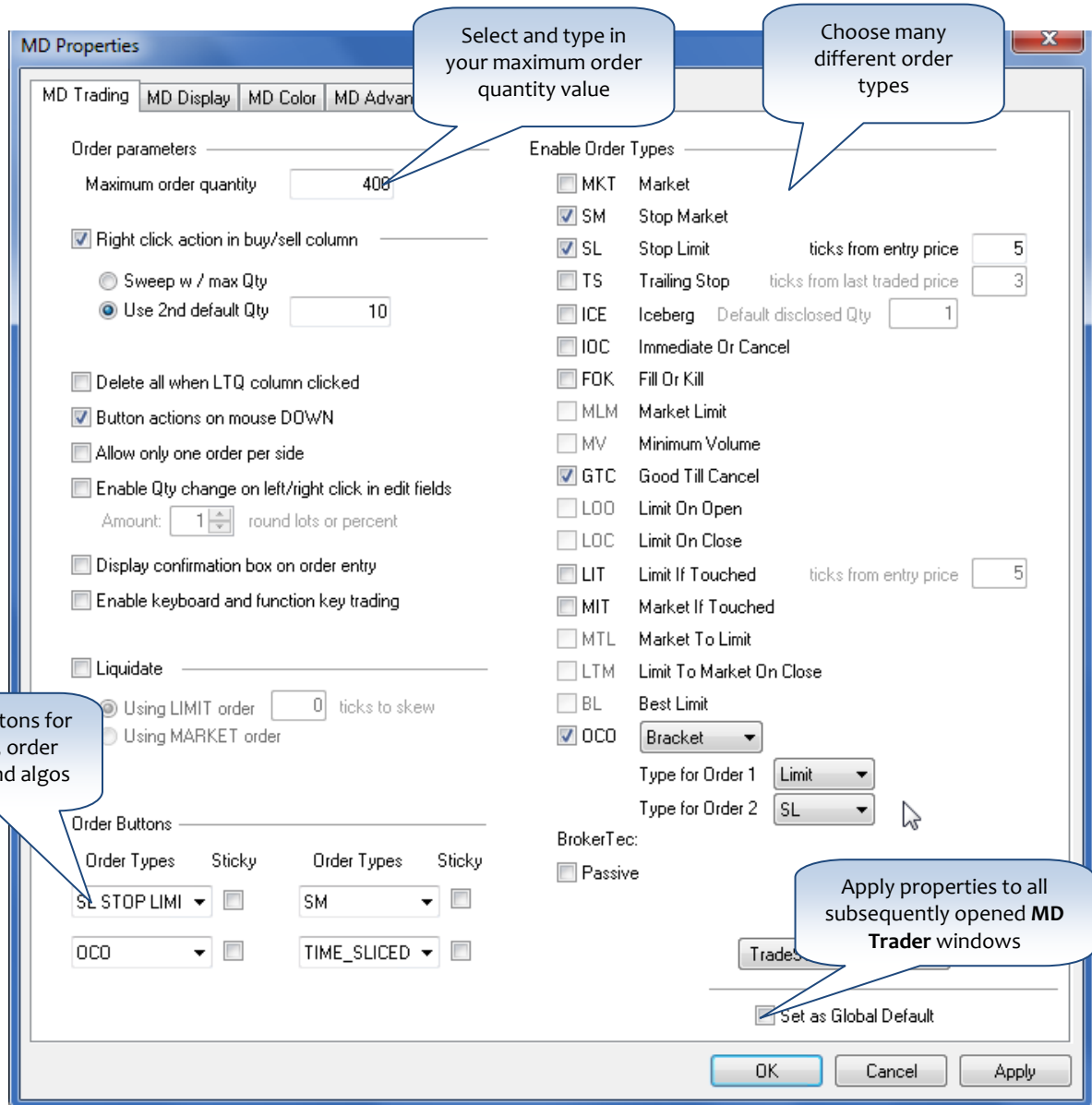
Del	Algo	Contract	Qty	Send	Price	Trigger Price	TIF	Order Type	Acct #	Username	Time Sent
		ES Sep	100		102050		GTD	Limit	A123	JOE	11:11:15.038
x	+	Trigger +0	5		Trigger +0	102050	GTD	Stop Mkt	smm001	JOE	11:10:52.131
		ES Sep	5		102050		GTD	Limit	smm001	JOE	11:09:11.596



Download the [X_TRADER® Overview CBT](#) if you would like to explore **MD Trader** in greater detail, including order templates with **MD Trader** and order and position filtering.

MD Trader[®] Properties

The **MD Trader** window is highly customizable to meet your trading styles and needs. Use the properties menu to select and change many different features available in **MD Trader**. You can also customize display options and colors to suit your preference. To access the properties menu, simply right-click in the gray area of the **MD Trader** window and select **Properties**.



The Spread Matrix

X_TRADER provides one window where you can view market data for all contract expirations of a product as well as market data for exchange-defined calendar spreads for the underlying product. You may use the **Spread Matrix** to enter orders for both the outright contracts and the available calendar spreads.

The **Spread Matrix** displays outright contracts and exchange-defined calendar spreads. Outrights display along the top and diagonal. By default, the top outright prices are shown as Net Change. Calendar spreads display in the middle of the matrix where the outright contracts intersect.

The screenshot shows the X_TRADER Spread Matrix window for CME: GE. The window title is "CME: GE" and it has buttons for "Butterfly", "Cancel ALL", "Cancel Spreads", and "Cancel Outrights". The matrix displays market data for various contract expirations (Dec10, Mar11, Jun11, Sep11, Dec11, Mar12) and their intersections. A callout labeled "Last Traded Price" points to the value 4170 in the top-left cell. A callout labeled "Net Change" points to the value 52 in the top-right cell. A callout labeled "Outrights" points to the diagonal cells. A callout labeled "Spreads" points to the intersection cells. A callout labeled "Market data is displayed in one of four cells that comprise a larger grouping. This is the market data for the December - March spread." points to a specific cell. A detailed view of this cell shows:

Ask Price	20.0	309	Ask Quantity
Bid Price	19.5	5515	Bid Quantity

The background color of the market data cell provides additional information about the prices and quantities that comprise the bids and offers. These colors are customizable via X_TRADER® **Settings | Properties | Color tab | Spread Matrix**.



See the [X_TRADER V7.x Spread Matrix Setup Guide](#) if you would like to explore how to configure accounts in greater detail.

Quote Board

The **Quote Board** is used to easily view and trade multiple markets. **Quote Board** may be populated by dragging and dropping contracts directly onto it or by launching it from **Market Explorer** with the desired selected contracts. A single click will launch your Floating Order Entry window of choice when **Floating Order Entry** is enabled from the **Quote Board** context menu. You may also submit RFQs (Request for Quotes) by selecting **Send RFQ** from the context menu,

You can access the Quote Board from the **X_TRADER Control Panel** by selecting the  icon.



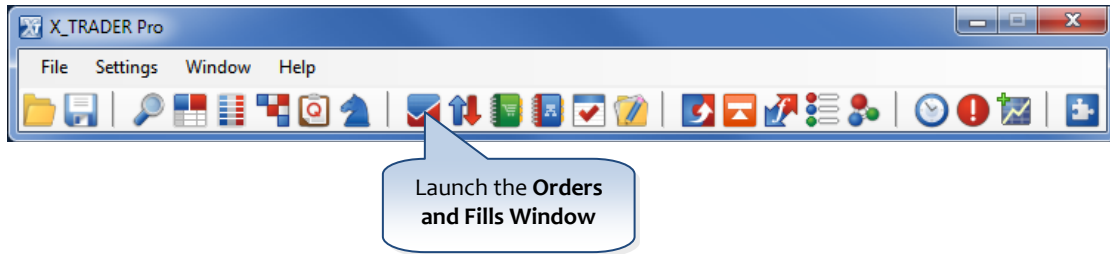
The screenshot shows the Quote Board window with a table of market data. The table has columns for contract symbols (6E Z8, CL Z8, NQ Z8, ZB Z8, YM Z8, ZC Z8, ZG Z8) and rows for market data (O, H, L, L, Δ, \$, P). Each cell contains numerical values. The text color of the values indicates the market direction for the day: red for up, green for down, and black for no change. Vertical price thermometers are shown for each contract, with a red bar for the day's high and a blue bar for the day's low. The thermometer shows the current price as a horizontal line. A callout bubble points to the thermometer for the ZB Z8 contract with the text "The Price Thermometer tracks Open and Last Traded Price in relation to the day's high/low range". Another callout bubble points to the ZC Z8 contract with the text "Launch X_STUDY charts and other X_TRADER components by right-clicking on a contract". A third callout bubble points to the first column with the text "Display Open, High, Low, Last, Change, Bid/Ask Price & Quantity, Position and P&L".

	6E Z8	CL Z8	NQ Z8	ZB Z8	YM Z8	ZC Z8	ZG Z8
O	15350.0	11581	193000	110280	12764	5080	8580
H	15391.0	11585	193000	111175	12803	5128	8628
L	15336.0	11358	192500	110250	12760	5048	8442
L	15360.0	11379	192700	111095	12776	5086	8586
Δ	+17.0	-150	-400	+080		+002	+16
\$	-387.50	1650.00	-350.00			600.00	
P	-5	-6	4			15	

Orders and Fills Window

The **Orders and Fills Window** combines functionality from the Order Book, Trade Book, the Fill Pane from the Fill Window, and the X_TRADER® Plug-In Fill Recapper into one window allowing you to follow the complete life-cycle of an order.

You can access the **Orders and Fills Window** from the X_TRADER Control Panel.



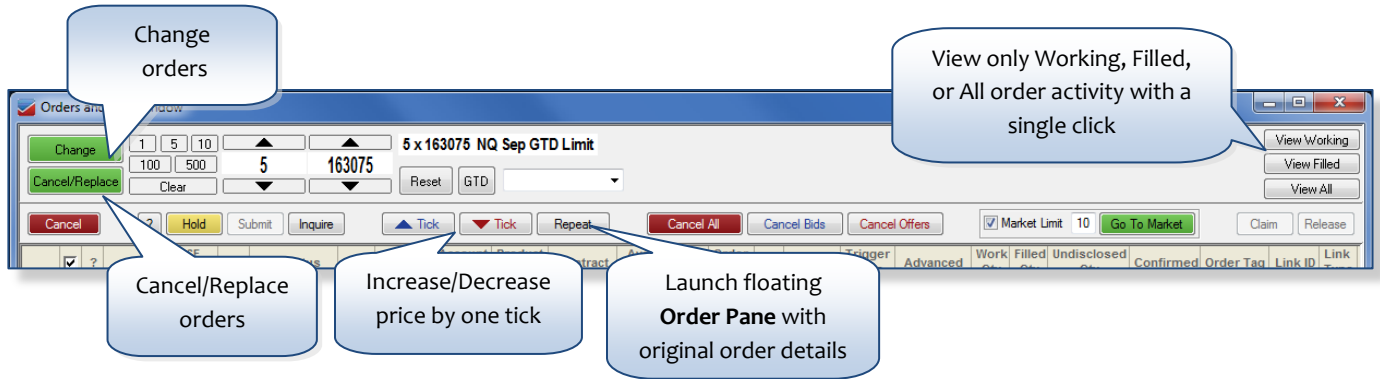
The Orders and Fills Window is comprised of five distinct components: the Order Modification Pane, the Order Toolbar, the Orders Pane, the Fills Pane, and the Summary Pane.

The screenshot displays the Orders and Fills Window interface. It is divided into five main sections, each highlighted with a callout box:

- Order Modification Pane:** Located at the top, it contains fields for changing order details such as quantity (5) and price (163075), and buttons for Cancel, Hold, Submit, and Inquire.
- Order Toolbar:** Below the modification pane, it features buttons for Cancel All, Cancel Bids, Cancel Offers, and Market Limit.
- Orders Pane:** The central area, displaying a table of active orders with columns for Exch, SE Server, CXL, TT Status, State, B/S, Qty, Account Number, Product Type, Contract, Avg Price, Price, Order Type, TIF, Modifier, Trigger Price, Advanced, Work Qty, Filled Qty, and Order Tag.
- Fills Pane:** Located below the orders pane, it shows a table of order fills with columns for Workstation Time, Exch, Product, Product Type, Contract, B/S, O/C, Qty, Price, Order Type, P/F, Account Number, Order Tag, Order Number, Username, Order Date, and Order Time.
- Summary Pane:** At the bottom, it provides a summary of the current order's net position and trade history, including columns for Product, Contract, Buy Qty, Sell Qty, Net Pos, Wrk Buy, Wrk Sell, Avg Buy Price, and Avg Sell Price.

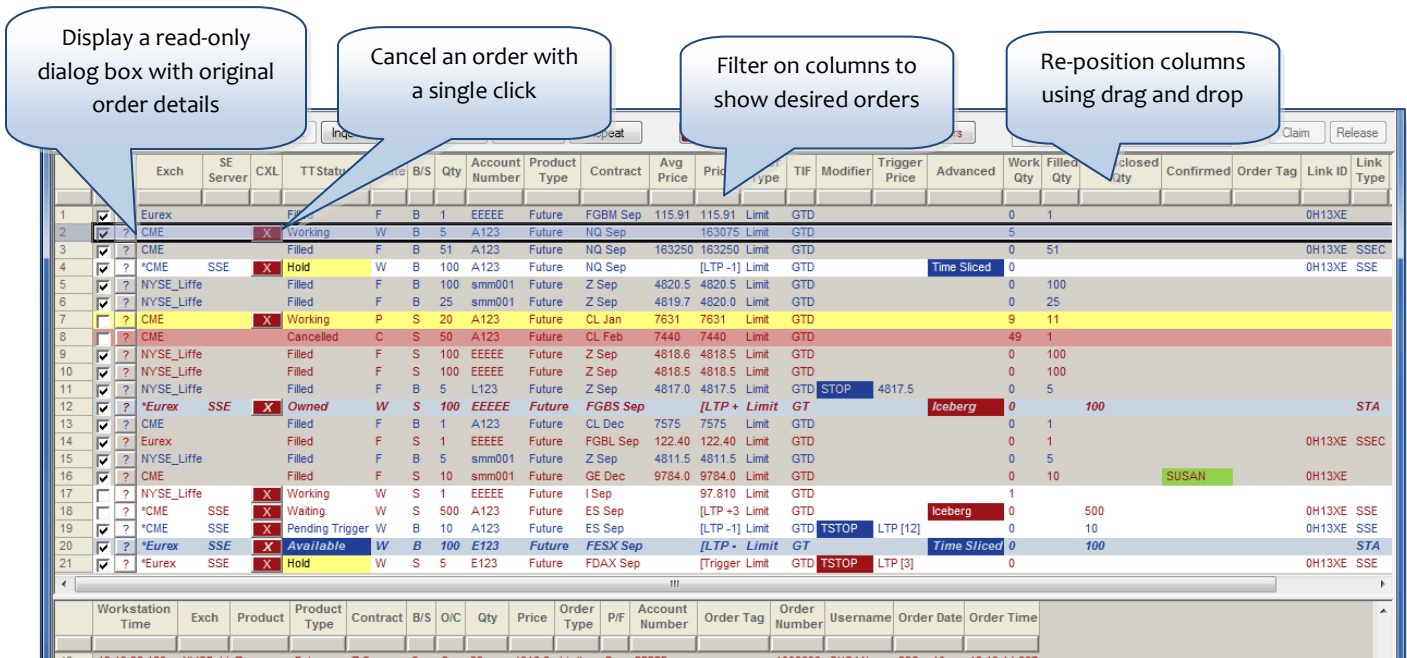
Orders and Fills Window (continued)

The **Order Modification** (top) **Pane** is used to modify the selected order.



The **Order Toolbar**, located directly below the **Order Modification Pane**, allows you to take a single action on one or more orders. For example, you may delete orders, change orders, place orders on hold, submit held orders to the market, etc. All toolbar buttons are configurable on the **Settings | Properties | Orders** tab. You may remove buttons completely, change their location, and customize the space between them.

The **Orders Pane** is the main pane of the window and displays order and fill information for all orders.



Orders and Fills Window (continued)

Clicking an order's selection check box in the **Orders Pane** displays a subset of specific fill information, including all individual fills and their corresponding price in the **Fills Pane**.

The **Summary Pane** summarizes the collection of fills displayed in the **Fills Pane** and working orders from the **Orders Pane** for the selected order(s).

View specific fill information

View a summary of fills and orders

Use Tabs to organize trading activity

View Row count and Saved Orders progress messages

One default tab is provided when the **Orders and Fills Window** is initially opened. You can insert additional tabs to create numerous views by status, product, exchange, account number, etc., all within a single window. The data displayed and filtered on each tab can be configured to organize your activity. Tabs can be renamed and color-coded.

The **Status Bar** found at the bottom of the **Orders and Fills Window** contains an **Order Rows** and **Fill Rows** displaying a simple count of the rows in each pane. It also displays progress messages when loading **Saved Orders** files.



See the [Orders and Fills Window and Position Window V7.11.x Setup Guide.pdf](#) if you would like to explore the **Orders and Fills Window** in greater detail.

Position Window

The **Position Window** provides a customizable view of positions, working orders, P&L, and Available Credit.

You can access the **Position Window** from the **X_TRADER Control Panel**.



Launch the **Position Window**

The Position Window is comprised of three distinct panes: the Position Pane, the Order Toolbar, and the Orders and Fills Pane. The combination of these three components allows you to quickly view and act upon orders for the selected position.

Expand/Contract to view trading activity by exchange, product and individual contract

Select **Grouping...** from the context menu to summarize trading activity in a different way (e.g., by Account)

	Exch	Product	Contract	Buy Qty	Sell Qty	Net Pos	Wrk Buy	Wrk Sell	P/L(Last)	Open P/L	P/L Price	P/L Price Type	Avg Buy Price	Avg Sell Price
1				18	17	1	26		289.38	959.38				
2	☐ CME-B			16	15	1	25		310.00	980.00				
3		☐ 6E		10	10	0	25		10.00	10.00		Last	13754	14016
4			Dec10			10			10.00	10.00	13755	Last	13754	
5			Mar11			0	5		0.00	0.00				
6			Jun11			-10	20		0.00	0.00	14016	Last		14016
7		☐ CL		6	5	1			300.00	970.00				
8			Dec10	1	2	-1			160.00	180.00				
9			Mar11	4	2	2			140.00	790.00				
10			Jun11	1	1	0			0.00	0.00				
11			Calendar: 1xCL Dec10-1xMar11	2	-2		4		-40.00	-40.00				
12			Calendar: 1xCL Mar11-1xJun11	1	1	0	5		0.00	0.00				
13	☐ Eurex	FDAX		2	2	0	1		-20.63	-20.63				
14		☐ FDAX		2	2	0	1		-20.63	-20.63				
15			Dec10	2	-2		1		0.00	0.00	108.0	Last		108.0
16			Mar11	2		2			-20.63	-20.63	124.0	Last	124.3	
17			Calendar: 1xFDAX Dec10-1xMar11	2	-2		2		-20.63	-20.63	-16.0	Last		-16.3

	Exch	SE Server	CXL	TT Status	State	Owner	B/S	Qty	Product Type	Product	Contract	Avg Price	Price	Type	Qty	Qty	Qty	number
1	?	CME-B		Filed	F	B	B	1	Future	CL	Dec10	8222	8222	Limit	GTD	0	1	ab123005
2	?	CME-B		Filed	F	S	B	1	Future Spread	CL	Calendar: 1xCL Mar11-1xJun11	-91	-91	Limit	GTD	0	1	ab123005
3	?	CME-B		Filed	F	B	B	1	Future Spread	CL	Calendar: 1xCL Mar11-1xJun11	-91	-91	Limit	GTD	0	1	ab123005
4	?	Eurex	X	Working	W	B	B	1	Future	FDAX	Dec10	108.5						
5	?	CME-B	X	Working	P	S	B	5	Future Spread	CL	Calendar: 1xCL Dec10-1xMar11	-233	-233					
6	?	CME-B	X	Working	W	S	B	5	Future Spread	CL	Calendar: 1xCL Mar11-1xJun11	-90						
7	?	CME-B	X	Working	W	B	B	5	Future	6E	Mar11	14039						
8	?	CME-B	X	Working	W	B	B	20	Future	6E	Jun11	14016						
9	?	Eurex	X	Working	W	B	B	2	Future Spread	FDAX	Calendar: 1xFDAX Dec10-1xMar11	-17.0						
10		Eurex		Filed	F	S	B		Future Spread	FDAX	Calendar: 1xFDAX Dec10-1xMar11	-16.5						
11		Eurex		Filed	F	S	B		Future Spread	FDAX	Calendar: 1xFDAX Dec10-1xMar11	-16.0						
12		CME-B		Filed	F	B	B		Future	CL	Mar11	8471			1		ab123005	
13		CME-B		Filed	F	S	B		Future Spread	CL	Calendar: 1xCL Dec10-1xMar11	-237			1		Im004998	
14		CME-B		Filed	F	S	B		Future	6E	Jun11	14016			10		gs003003	
15		CME-B		Filed	F	B	B		Future	6E	Dec10	13754			10		gs003003	
16		CME-B		Filed	F	S	B		Future	CL	Mar11	8471			1		ab123005	

View trading activity including open position and P&L in the **Position Pane**

Use the **Order Toolbar** to take single action on one or more

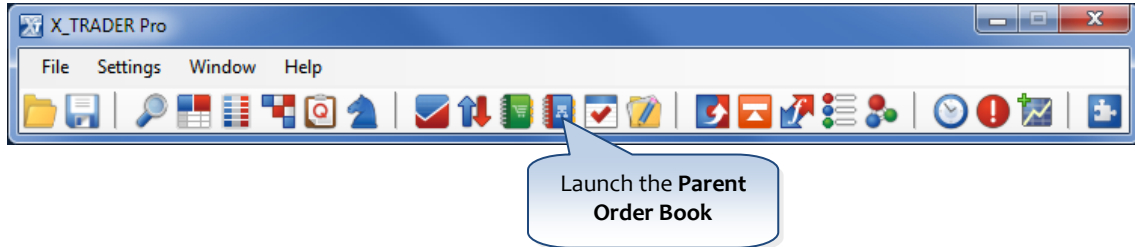
View working and filled order information in the **Orders and Fills Pane**

See the [Orders and Fills Window and Position Window V7.11.x Setup Guide.pdf](#) if you would like to explore the **Position Window** in greater detail.

Parent Order Book

The **Parent Order Book** provides one window where you can manage various TT orders types that generate parent orders (e.g., Algo orders, Autospreader, Staged, and Synthetic orders) and all of their related child orders.

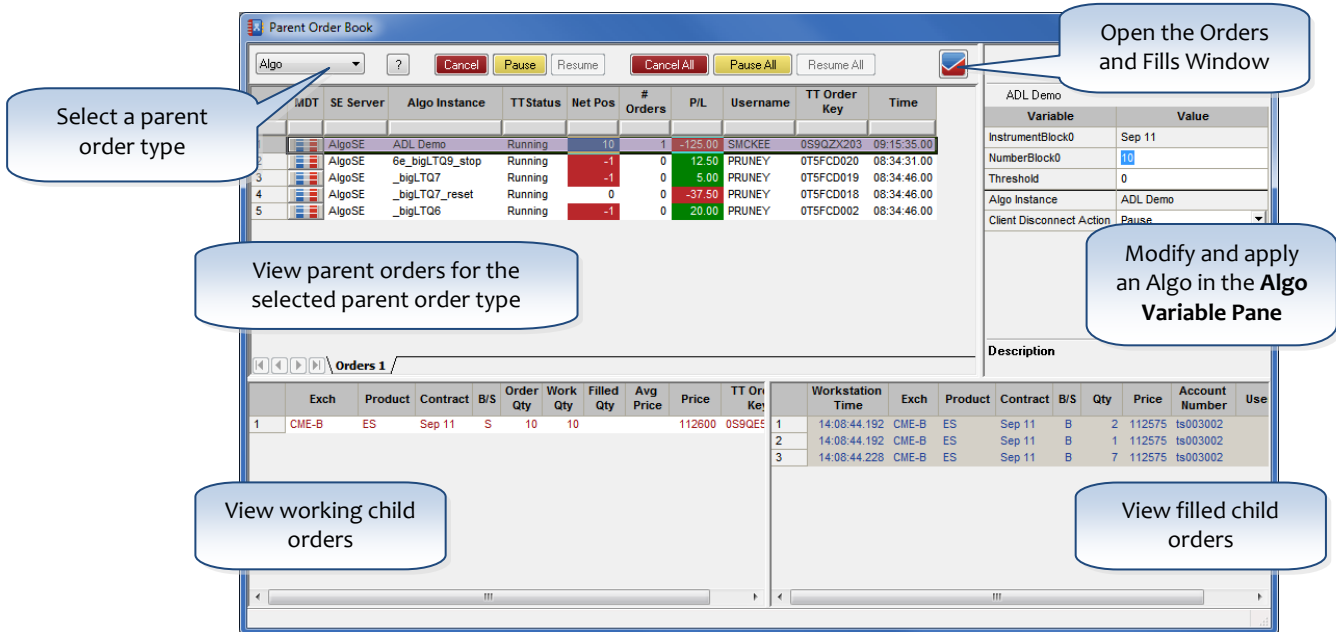
You can access the **Parent Order Book** from the **X_TRADER Control Panel**.



The **Parent Order Book** is comprised of three distinct panes: the **Parent Order Pane**, the **Working Child Order Pane**, and the **Filled Child Order Pane**. The **Algo** view also includes an additional pane called the **Algo Variable Pane**, allowing you to modify and apply Algo variables. The **Order Toolbar** contains a drop-down button allowing you to select the parent order type that you would like to view in the window.

The buttons displayed on the **Order Toolbar** coincide with the parent order type selected in the **Parent Order Type** drop-down list and allows you to modify parent orders. The **Order Toolbar** also contains an **Orders and Fills Window** icon, allowing you to quickly open an **Orders and Fills Window** filtered by the parent orders selected in the **Parent Order Pane**.

The **Working Child Order Pane** displays working child orders and **Filled Child Orders Pane** displays filled child orders for the orders selected in the **Parent Order Pane**.



See [X_TRADER Online Help](#) if you would like to explore the **Parent Order Book** in greater detail.

Autospreader[®]

TT's **Autospreader**, which incorporates the patented MD Trader[®] interface, is the most powerful tool for spread traders. **Autospreader** is one of several automated trading applications built into TT's X_TRADER[®] Pro. It helps create, manage, and execute inter-product and cross-exchange spread trading strategies. Autospreader's multi-legged functionality lets you easily generate multiple spreads with up to ten legs and simultaneously quote up to three legs. See the [Autospreader[®] Product Page](#) if you would like to explore **Autospreader** in greater detail.

The screenshot displays the Autospreader software interface. At the top, the 'Autospreader Configuration' dialog box is open, showing settings for a spread named 'Reload'. Callouts point to specific features: 'Name your spread' points to the 'Spread Name' field; 'Configure your spread ratios, multipliers, and other parameters' points to the 'Basic Properties' table; 'Color-code your spread orders' points to the 'Leg Color' dropdown. Below the configuration, three market grids are shown for 'Reload', 'Eurex FDAX Sep', and 'Eurex FESX Sep'. A callout 'View and trade Autospreader orders from the Market Grid as an alternative to using MD Trader' points to the 'Reload' grid. At the bottom, a summary table shows contract details and order status.

Autospreader Configuration

Spread Name: Reload

Based On: Implied Price Slop Settings: Inside Smart Quote

Spread LTP: Bid to Bid/Ask to Ask Inside: 0 Outside: 0

Leg Color:

	A	B
Basic Properties		
Contract	Eurex FDAX Sep11	Eurex FESX Sep11
Customer Account	<Default>	<Default>
Active Quoting	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Adjust For Depth	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Consider Own Orders	<input type="checkbox"/>	<input type="checkbox"/>
Offset Hedge	Limit orders	Limit orders
Payup Ticks	0	0
Spread Ratio	1	-1
Spread Multiplier	1	-1
Offset Volume Multiplier	1	1

Market Grids:

- Reload:** Shows a bid of 2711.5 and ask of 2711.5. Order sizes range from 1 to 100. A CLR order is visible at 2711.5.
- Eurex FDAX Sep:** Shows a bid of 5455.0 and ask of 5455.0. Order sizes range from 1 to 100. A CLR order is visible at 5451.0.
- Eurex FESX Sep:** Shows a bid of 2748.0 and ask of 2748.0. Order sizes range from 1 to 100. A CLR order is visible at 2740.0.

Summary Table:

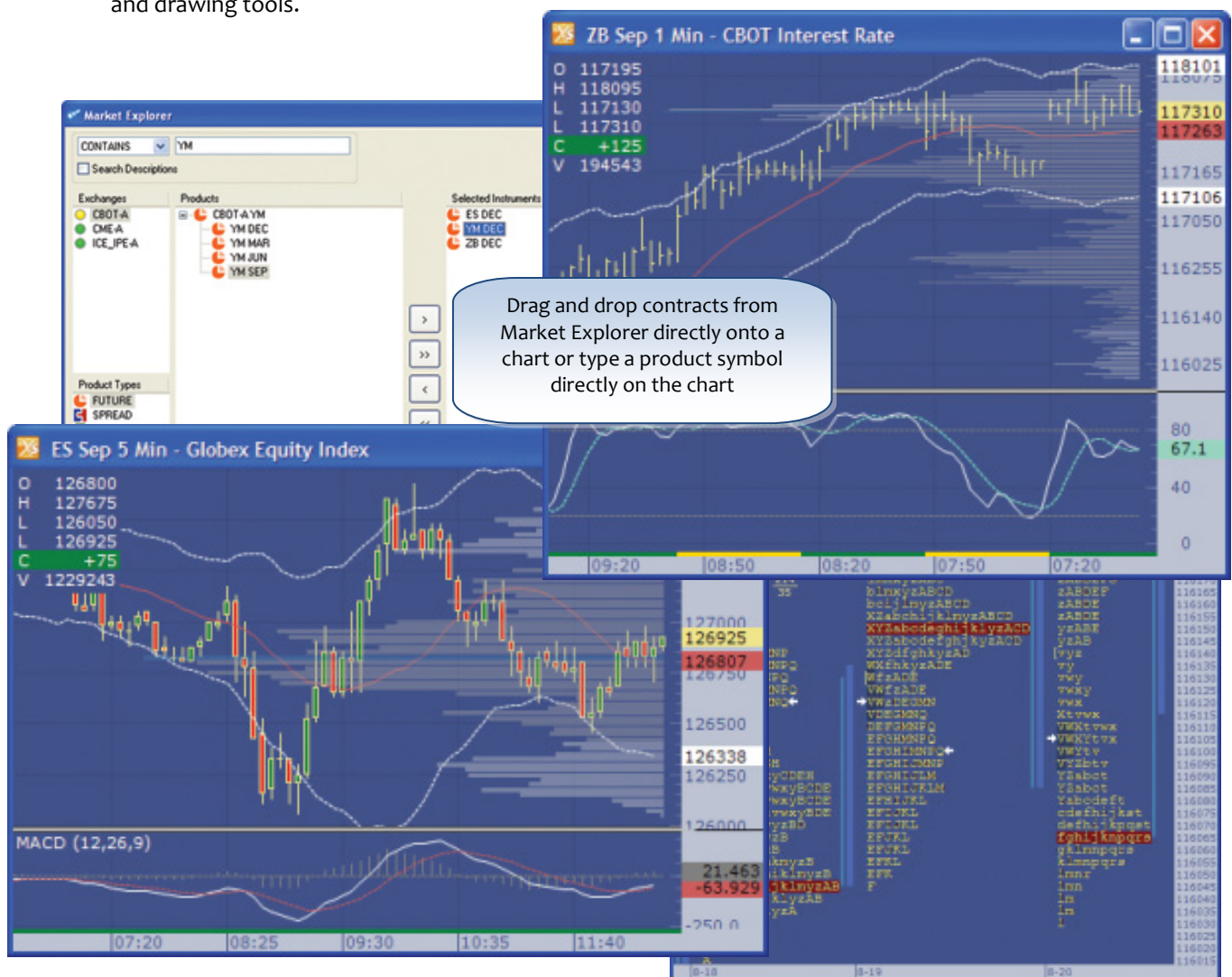
Contract	UndiscBuys	WrkBuys	BidQty	BidPrc	AskPrc	AskQty	WrkSells	UndiscSells	Volume
CME ES Sep	444		102175	102200	987				850751
CME NQ Sep	117		163275	163325	114				96527
Eurex FDAX Sep		1	26	5461.5	5462.5	206		-1	105853
Eurex FESX Sep		1	1592	2743.0	2744.0	954	1		997034
Reload		1	26	2717.5	2719.5	206			
NYSE_Liffe Z Sep			16	4849.5	4850.0	22			107819

X_STUDY®

X_STUDY, TT' Trader centric charting platform fully integrates charting analytics with X_TRADER. The prices for X_TRADER and X_STUDY originate from the same TT Gateways, which ensures that your X_STUDY chart updates are synchronized with X_TRADER.

To launch a chart, simply click the X_STUDY Chart icon on the X_TRADER Control Panel. This opens a blank chart window. Drag and drop a contract from Market Explorer, Market Window, or Quote Board into the chart. You can also launch charts from the right-click context menus in the MD Trader, Market Grid, Quote Board, Spread Matrix, and Autosreader windows.

To change the time interval, type a new time frame directly on the chart, or right-click to select from a list of predefined time intervals. The right-click menu offers many of the most popular technical studies and drawing tools.



See the [X_STUDY® 7.x Setup Guide](#) if you would like to explore X_STUDY in greater detail.

Audit Trail

The **Audit Trail** displays order and fill information, exchange announcements, gateway alerts, and error messages for the current trading day. Order related messages include messages to and from the exchange including fills, add/change/delete orders and inquiries. Messages related to all members of your Group ID will appear in the **Audit Trail**.

Exchange announcements can also be seen in this window. These announcements include busted trades and pre/post opening/closing product activity. Gateway alerts provide information concerning the status of server/host processes. Error messages provide notification of an invalid action.

In addition to **Audit Trail** information, you may configure visible and/or audible notifications and alerts. Use the right-click context menu to export all **Audit Trail** data to either a comma separated or tab delimited file for external uses. Save the file to any local or network location.

Filter on columns to show desired data



	Time	Exch	Status	Msg	Action	B	Product	Contract	Price	Order Type	TIF	Trigger Price	Exec Qty	Work Qt	Cxl Qty	Undisclosed Qty	Account Number
							ES										
1	11:28:26.131	CME	ACCEPT		Add	B	5 ES	Sep11	101400	Limit	GTD						A123
2	11:28:26.131	CME	OK		Add	B	5 ES	Sep11	101400	Limit	GTD		0	5	0		A123
3	11:28:26.240	CME	OK		Fill	B	5 ES	Sep11	101400	Limit	GTD		5	0	0		A123
4	11:29:22.898	*CME	ACCEPT		Add	B	500 ES	Sep11		[LTP -1] Limit	GTD						A123
5	11:29:23.429	CME	OK		Add	B	25 ES	Sep11	101275	Limit	GTD		0	25	0		A123
6	11:29:23.429	*CME	OK		Add	B	500 ES	Sep11		[LTP -1] Limit	GTD		0	25	0	475	A123
7	11:29:23.429	*CME	OK	Buy 500, TimeSlice d25 v20% iMin LEAVE ATTime, LIM [LTP -1], GTD						Limit	GTD		0	25	0	475	A123
8	11:30:08.462	*CME	ACCEPT		Add	B	5 ES	Sep11		[LTP -1] Limit	GTD	LTP [3]					A123
9	11:30:08.493	*CME	OK		Add	B	5 ES	Sep11		[LTP -1] Limit	GTD	LTP [3]	0	0	0		5 A123
10	11:30:08.493	*CME	OK	Buy 5, T_STOP [3] LTP, LIM [LTP -1], GTD						[LTP -1] Limit	GTD	LTP [3]	0	0	0		5 A123
11	11:30:08.493	*CME	OK		Update	B	5 ES	Sep11		[LTP -1] Limit	GTD	LTP [3]	0	0	0		5 A123
12	11:30:50.119	*CME	OK		Update	B	5 ES	CME ES Sep		[LTP -1] Limit	GTD	LTP [3]	0	0	0		5 A123

For additional information on the X_TRADER platform, please refer to the online help guide for X_TRADER. The Product Web Help module covers X_TRADER components and functionality. In addition, you can access a library of recorded “Show Me” demonstrations to learn more about certain features, such as Iceberg and OCO orders. Product Web Help is available on the TT website:
<https://www.tradingtechnologies.com/support/online-help/>.