

Standard Edition V5.0x

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# 1 Introduction

# 1.1 Highlights

Orion Multi-Trader ("Orion MT") is a powerful desktop trading application for trading in the futures and equity markets. This guide is specifically for Futures traders. Some of the features of the application include the following:

- Easy to use interface with multiple workspaces
- Fast and intuitive order entry
- Real-time order and position status updates
- Real-time charts & streaming quotes
- Automated System trading
- Reliable broker and data-feed connectivity
- Simulated trading environment



# 2 Installation Guide

#### 2.1 Minimum System Requirements

- Windows 10 PC with a 2 GHz processor or better
- 6GB of RAM or more
- 200 MB or more free hard drive space
- Minimum 1280x1024 screen resolution with 16 bit color

### 2.2 Website Registration

To get started with Orion MT, please register with a valid email ID at the following website: http://www.oriontradingsystems.com

Once you have successfully registered at the website, you will receive an email confirmation. Please follow instructions on the email on how to install the software.

### 2.3 Installation

To install the application simply run the installer application and follow the on-screen instructions. You must agree to the End User License Agreement ("EULA") in order to install the application. Advanced users may select their own default locations for the installation files. You may need administrative privileges to install the software.

### 2.4 Getting Started

As a futures customer of a partner broker with a valid username and password you can easily start trading once the Orion MT is successfully installed. To launch Orion MT, double click on the desktop icon or select the program from the Windows Start Menu:

Start>All Programs> Orion MT

You will choose whether you want to trade in Demo or Live.

Next, a login window will pop up in which you will need to select your Broker and LOGIN [LIVE] Order Gateway from the dropdowns provided. The Order Gateway may offer options such as different locations. If options are available, they can be accessed by clicking on the ellipsis following the Order Gateway name. Next, enter your Gateway username and password. Select your Market Data provider and click on the ellipsis to enter your market data provider credentials.

Once you have logged in, the application will launch. At this point you can set up your preferences and quickly start trading. You can check out the videos in the <a href="http://www.oriontradingsystems.com/LearningCenter">http://www.oriontradingsystems.com/LearningCenter</a>.

To login using Orion MT's built in simulation engine, please select STEAMEngine from the Order Gateway dropdown. You will use the following credentials to login:

 Orion Login
 ?
 X

 ORION
 Multi-Trader

 Broker
 RJO Futures
 ~

 Order Gateway
 STEAMEngine
 ~

 Username
 ABCD 1234
 ~

 Password
 ~
 ~

 Market Data
 Rithmic
 ~

 LOGIN
 LOGIN

© 2017 SU2 Systems Inc.

Username: ABCD1234

Password: 1234



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# 2.5 Workspaces

The application workspace is highly customizable and helps you to optimize your desktop space. The main areas of the workspace include:

- Menus
- Dockable Tool Icon Palettes (Not Shown in Image below)
- Command Line Order Entry (Not Shown in Image below)
- Workspace Navigation Tabs
- Streaming Quotes Panel
- Message Console Window
- Flashing Alerts Indicator
- Connectivity Indicators

While using the application, you can organize your trading layouts neatly in workspaces that can be saved and retrieved either individually or collectively as a session. Each workspace can be named and renamed by invoking the right click menu option from anywhere on a grey workspace area or from the drop-down menu options.

Here are the various operations related to workspaces:

### New Workspace (perform one of the listed options):

- Perform a shortcut key CTRL+N.
- Perform a right mouse click anywhere on a grey workspace area and select New Workspace from the menu.
- Click on File>Workspace>New Workspace.

### Open a Saved Workspace:

- Perform a shortcut key CTRL+O and select a saved workspace file.
- Perform a right mouse click anywhere on the workspace background and select Open Workspace from the menu and select the saved workspace file.
- Click on File>Workspace>Open Workspace and select the saved workspace file.

### Save a Workspace:

- Perform a shortcut key CTRL+S and provide a name and file location to the workspace.
- Perform a right mouse click anywhere on a workspace background and select Save Workspace from the menu, give a name and file location to the workspace.
- Click on File>Workspace>Save Workspace, provide a name and file location to the workspace.

### Rename an Open Workspace:

- Select the Tab that will be renamed and perform a right mouse click anywhere on the workspace area grey background and select Rename Workspace from the menu.
- Select the workspace that will be renamed and Click on File>Workspace>Rename Workspace.

### Close an Open Workspace:

- Perform a right mouse click anywhere on the grey workspace area and select Close Workspace from the menu.
- Select the workplace to be closed and click on File>Workspace> Close Workspace.

### 2.6 Menu Bar

Eile Edit View Order Beports Systems Quotes Charts Windows Help

The application has the following main menus. Shortcut keys for each menu are displayed in brackets whenever available and a comprehensive shortcut list is also displayed in the Appendices.



## File (ALT + F)

Within the file menu, you can choose the following options:

- Save and Restore Session
- Workspace Within the workspace menu, these are the options available:
  - New Workspace (CTRL + N)
  - Open Workspace (CTRL + O)
  - Save Workspace (CTRL + S)
  - Rename Workspace
  - Close Workspace
- Print (CTRL + P)
- Exit

### Edit (ALT + E)

From this menu, you can select the main preferences of the application. The Preferences are comprehensive and are described in detail in the preferences section.

- General Preferences (CTRL + R) Customize your order defaults and how you want the system to respond when an action occurs (system feedback).
- Report Preferences (CTRL + T) Customize your report preferences such as identifying each type of
  order with a different color and preview your changes prior to returning to your workspace.
- Chart Preferences (CTRL + H) Customize your drawing, chart and indicators preferences with this option.
- Quote Preferences (CTRL + W) Customize your quote preferences.
- *Preset Strategies* If available in your subscription, preset strategies will allow you to customize a strategy.

### View (ALT + V)

From this menu item, you can choose the toolbars to be displayed in your workspace layout by selecting the toolbar menu name. These menus will appear at the top of your screen beneath the menu bar.

- Order Toolbar
- Systems Toolbar
- Report Toolbar
- Command Line Toolbar
- Quotes Toolbar
- Charts Toolbar
- Quotes Table The quotes table will be visible in your workspace layout.
- Message Console The message console will be visible in your workspace layout.
- Refresh (CTRL + F5) Refreshes the workspace layout.

### Order (ALT + 0)

From this menu, you have the option of directly launching order related windows. These include:

- Single Order (CTRL + SHIFT +O)
- Parked Order (CTRL + SHIFT + P) View the parked orders panel.
- Price Ladder
- Super DOM1
- DOM



From this menu, all the reports can be launched:

- Filled Order (F3)
- Order Status (F6)
- Order Book (F12)
- Positions (F7)
- Intraday P&L (F8)
- Balances (F9)
- System Tracker (F10)

### Systems (ALT + S)

From this menu, the automated trading systems can be launched. This menu may not be visible in all editions.

### Quotes - (ALT + Q)

From this menu, windows displaying quotes can be launched:

- Quotes (CTRL + SHIFT + S)
- Option Quotes

### Charts (ALT + C)

From this menu, you can invoke a new chart or load a saved chart:

- New Chart (CTRL + SHIFT + H)
- Load Chart (CTLR + SHIFT + L)

#### Windows (ALT + W)

From this menu, you can select the following options related to windows layouts:

- Cascade
- Tile
- Close All
- Move To
- Float

### Help(ALT + H)

From this menu, you can launch the help documents or read about the application. The following menu subitems are available:

- User Manual (F1)
- About (F2)
- User Agreement

# **3 Orion MT Futures Symbols and Price Format**

## 3.1 Introduction to Orion MT's Symbols

Orion MT supports a large number of futures contracts. Additional symbols are constantly added. Please ask your broker if you don't see a contract that you want to trade. A sampling of the more popular symbols is shown below:

Base Symbol	Description	Exchange
6B	British Pound	GLOBEX
6C	Canadian Dollar	GLOBEX
6E	EuroFX	GLOBEX
ES	E-mini S&P 500	GLOBEX
ZF	5 Year Treasury Notes	СВОТ
ZG	100 oz. Gold	СВОТ
6J	Japanese Yen	GLOBEX
NQ	E-Mini Nasdaq	GLOBEX
ZN	10 Year Treasury Notes	СВОТ
ZB	30 Year Treasury Bonds	СВОТ
YM	Mini sized \$5 Dow Jones	GLOBEX

# 3.2 Symbol Naming Convention

The symbol naming convention used within the application is based on existing and widely used standard exchange conventions in the futures industry. Futures contracts can be specified by providing two pieces of information: The Root Symbol and the Date. These are then concatenated with a "+" sign. For example, <u>ES+H17</u> refers to the E-Mini S&P 500 futures contract that expires in March 2017.

- Root Symbol The Base Exchange Symbol
- Date Date represents the month and year when contract will expire. Date Format can be broken into two parts i.e. <MonthYear> Month followed by Year, e.g. Z17 where Z stands for December and 17 represents "Year 2017". The month letters are mapped from the following table:

Month	Letter	Month	Letter
January	F	July	Ν
February	G	August	Q
March	Н	September	U
April	J	October	V
Мау	К	November	X
June	М	December	Ζ

For options you have to augment the symbol with the corresponding root, type and strike. Examples:

ES+H17+C2250 ES 3<sup>rd</sup> Friday, March 2017, 2250 Call option. ES.W1+F17+P2250 ES 2250 Put option that expires on the first Friday in January. ES.WW2+F17+P2250 ES 2250 Put option that expires on the second week Wednesday of January.

# 3.3 Futures Contract Price Format Convention

Orion MT application supports a flexible and intuitive price format to enter orders as well as for displaying prices within quote windows, reports or charts. The application supports the following price formats:

- Decimal Format Requires a decimal point.
- *Tick Format* Single Tick 1/32nd's requires an apostrophe (') mark, and half ticks 1/64th's requires the quote mark (").
- Standard Long Format No decimals or tick marks.

The following table displays contract specifications and also displays samples prices as you would need to enter in the application.

Base Symbol	Point Value (\$)	Minimum Tick Size	Tick Value (\$)	Market Price	Long Format	Decimal	Tick	Half Tick
ES	50.00	.25	12.5	1025.50	120550	1205.50	1205'16	1205"32
ZB	1000.00	1/32	31.25	112 20/32	112200	112.625	112'20	112''40
YM	5.00	1	5.00	12192	12192	12192.00	12192'0	12192"0
ZN	1000	1/64	15.625	108 3/64	108015	108.15625	n/a	108"03
ZF	1000	1/64	15.625	107 2/32	107020	107.0625	107'02	107"04
ZG	100	.1	10	625.5	6255	625.5	625'16	625"32
NQ	20	.25	5	1770.25	177025	1770.25	1770'08	1770''16
6E	125000	.0001	12.5	1.2500	125000	1.2500	1′8	1"16
6J	125000	.0001	12.5	.007500	75000	.007500	n/a	n/a
6B	62500	.0001	6.25	1.9061	19061	1.9061	n/a	n/a
6C	100000	.0001	10	0.8871	88710	0.8871	n/a	n/a

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# 4 Order Placement

Orion MT offers many choices for entering and managing orders. These are described in detail in this section.

### 4.1 Order Ticket

The application provides an order preview or an order confirmation ticket for orders submitted by you unless the "Skip Order Preview" check box is selected, or if you have launched automated trading systems. The order ticket allows you to review and possibly change the order parameters before final submission to the exchange. You should review all orders carefully before submission through the application/tool. Be aware that once the "Skip Orders Preview" checkbox is checked, this option is active for your entire session unless you uncheck it. We recommend that new users keep this box unchecked.



Order Ticket	Ord	er Preview		1	^
		SELL			
Be	sure to verify you	r order information below	v, then click OK		
Account: ABCD123	4				
Symbol	ES+Z16	Total Quantity	1		
Buy/Sell	SELL	Price			
Order Type	MKT	Time In Force	DAY		
	1				
Quantity 1	0	F	hice		
Order Type MKT	~				
1		Ok Canad			

# 4.2 Price Ladder

Orion MT supports many different price ladder modules. The standard price ladder, SuperDOM I, combines streaming quotes with a powerful order management system to create a user friendly visual display. All active orders for a particular portfolio or price ladder can be displayed and managed in the window itself. Key Features:

- You can rapidly place, replace or cancel orders.
- Allows you to place buy or sell orders for selected quantity.
- You can change the color format of the Price Ladder window by right clicking and editing its properties.
- You can hide the order panel for optimal use of the desktop. (Shortcut Key: F4)
- Actions The 'action' can be either a complex order type or an automated system. The introduction of an action within the price ladder allows for the rapid launch of complex strategy-based trades.

Any price ladder module can be launched either from the Order menu bar, using Shortcut keys or toolbar. The



SuperDOM I panel is divided in two sections: the market depth or the price ladder display window and the Order Panel.

*Price Ladder Display Window Layout* - The main price ladder window provides the following set of columns.

- Buy Side of the Ladder
  - Action A preset buy action can be initialized from this column once the price has been activated.
  - X Cancel Buy Orders
  - Buy Orders All active buy orders are displayed here and the quantity of any order can be changed by right clicking on that order. If there are multiple orders working at the same price, you can right-click on the orders and select a single order to cancel.
  - Buy Displays the price where if selected a buy limit order will be placed. Other order types can be placed by right clicking on the price.
- *Center Column* Displays the current cost basis with an outlined box. Additionally, a price can be activated for actions by selecting the price you want the action to occur.
- Sell Side of the Ladder
  - Sell Displays the price where if selected a sell limit order will be placed. Other order types can be placed by right clicking on the price.
  - Sell Orders All active sell orders are displayed here and the quantity of any order can be changed by right clicking on that order.
  - X Cancel Sell Orders. Any active sell orders can be cancelled by selecting the red X.
  - Action A preset sell action can be initialized from this column once the price has been activated.
- **Bottom of the Ladder** -There are 5 buttons and a checkbox.
  - Up and Down Arrow Buttons Allow you to move the price ladder up and down. (Shortcut: Up and Down Arrow Keys)
  - > Auto Center Checkbox Brings the center price to the market price. (Shortcut: Space Bar)
  - EButton Zooms in on the prices in the price ladder. (Shortcut: +)
  - = Button Zooms out on the prices in the price ladder. (Shortcut: -)

# 4.3 Order Panel Layout

The order panel has the following features:

- Buy Mkt Allows you to place Buy market order.
- Buy Ask Allows you to rapidly place an order to Buy at the 'Ask' price.
- **Buy Bid & Offset Spinner Box** Allows you to place a Buy limit order at the price specified by the current bid plus the desired offset.
- Sell Mkt Allows you to place Sell MKT order.
- Sell Bid Allows you to rapidly place an order to Sell at the Bid.
- Sell Ask & Offset Spinner Box Allows you to place a Sell limit order at the price specified by the current 'ask' plus the desired offset.
- *Cancel All* Allows you to cancel all current orders for the current symbol displayed in the ladder.
- *Close Position* Closes the current position for the symbol being viewed.
- *Position* Displays the current position (Flat, Long or Short) followed by the number of contracts for that position.
- *Cost Basis* Displays the current cost basis of the open lots using a FIFO rule.
- *P&L* Displays the real-time profit and loss balance for the symbols.
- Account Number Allows you to select one of the listed options.
- *Symbol* Lists all the symbols set by the general preferences. Only one selection can be made at a time.
- *Qty* Specifies the default quantity for orders placed in price ladder.
- *Skip Preview* Allows you to place an order without bringing up an order ticket.
- Good Till Cancel (GTC) When this box is checked, all orders placed in price ladder will be good till cancelled.
- Automated Bracket Order To associate an exit order with a new order, simple set the Profit and Stop Loss tick values and select the corresponding OCD checkbox. All entry orders will now have a "One Cancels Another" bracket exit orders based on these settings. Like all automated trading systems, this feature should be used carefully.
- Strategy Trading
  - Buy Action This contains a list of preset buy actions that can be initiated by selecting the buy button in the action column.
  - Sell Action This contains a list of sell preset that can be initiated by selecting the sell button in the action column.
  - Mode LMT, MKT, STOP
  - Run Strategy in Background Enables an automated strategy to run in the background.

### 4.4 Single Order

The single order panel is the basic order entry panel in the application. From this panel, you can submit orders to the exchanges or 'Park' orders into the Park Order Window.

	69	~ 2 0	- 0 🔀						
Buy	Mkt	Sell	Mkt						
Buy	Ask	Sell	Bid						
Buy	Bid	Sell	Ask						
0 tick	•	0 tick	-						
Cano	el All	Close	Pos						
	R	at							
ABCD1234									
CL+U16	5	✓ Qty	1						
Skip	Preview		] GTC						
Profi	t O tic	k 单	1.000						
Loss	0 tic	k 🖨	000						
Strateg	y Trading								
Buy	<buy ac<="" td=""><th>tions&gt;</th><td><math>\sim</math></td></buy>	tions>	$\sim$						
Sell	<sell ac<="" th=""><th>tions&gt;</th><th><math>\sim</math></th></sell>	tions>	$\sim$						
Mode	LMT		$\sim$						
Run	Strategy	In Backgro	ound						

Account ABCD1234	der Market Tyr	be	tures () F	orex						🗌 Skip O	rder Preview
Buy/Sell O Buy O Sell	Contract Symbol CL 🗸	Month	Year	Call/Pi	Option ut Strike	Order Quantity	Type STOP	>	Price 4001	Stop Lmt Price	TIF DAY 🗸
CL+U16:	4004		Preview & S	ubmit	Park Order	Clear	[				

- *Single Order Window* Can be launched either from the menu bar, shortcut keys or toolbar. To formulate an order, you need to set up the following fields:
- Account The dropdown box displays valid account number(s). Accounts can be edited from the General Preferences.
- Buy/Sell Select Buy or Sell.
- *Contract* Contract specifications are set by selecting the following:
  - Symbol Drop down box provides list of preferred symbols. This is an editable field though only allowed symbols can be traded.
  - Month Selection from 1 to 12. Default is the current month.
  - Year Select-ion for the year of expiration. The default year is the current year.
- Order
  - Quantity Allowed selections are 1 to 99.
  - **Type** Allowed Order Types: MKT/LMT/STOP/STWL.
  - Price Price can be entered here for Buy/Sell contracts in the allowed price format. For MKT order type, this field is disabled.
  - Stop with Limit Price This input box is enabled only when STWL order type is selected.
  - TIF (Time in Force) gives you the option of placing DAY orders or Good Till Cancel orders ("GTC").
  - Preview & Submit If all required fields are filled clicking this button will displays the order ticket for placing your order. Otherwise, it brings up the appropriate message.
  - Park Order If all required fields are filled, clicking this button parks your order in the Parked Orders.
  - Clear Clicking this button resets all the fields to its default values.
  - Skip Order Preview Allows you to place orders immediately without bringing up the order ticket. However, a warning message is displayed when this check box is enabled. Once this check box is selected, the "Preview and Submit" button changes to either "Submit Buy Order" or "Submit Sell Order" facilitating a rapid one-click order entry.

### 4.5 Parked Orders

The parked order panel is a useful panel for staging orders and for organizing orders prior to the trading session. The park order panel also allows you to filter orders by Account, Symbol and order type and to create and submit batch orders. Remove After Placing checkbox will remove the orders from the parked orders window once you click send orders on the parked order confirmation ticket.

To 'park' an order, you must set up the order using a single order window, and press the park button. To place a

single order from the parked order rows, simple press the 'trade' button. To place multiple orders simultaneously, select the desired orders and then press the 'place selected' button. You can also use the filters to only select those orders that meet the desired filter criteria. Once the group of orders is selected, press the 'Place Selected' button to submit the orders for execution. A group order confirmation ticket will be displayed for order review.

Buy/Sell         Contract         O ption         Order           O Buy         Symbol         Month         Year         Call/Put         Strike         Quantity         Type         Price         Stop Lint Price         Till           O Sell         (Symbol)         V112         16/2016         Call         0         0         U         0         <	) Futures O Forex Skip Order Previe	<ul> <li>Futures () Forex</li> </ul>	4 C Equities	ABCD1234	
O Sel (Symbol) U 12 0 2016 0 Cal U 0 0 0	nth Year Call/Put Strike Quantity Type Price Stop Lint Price TIF	Month Year Call/	Contract Symbol	Buy/Sell O Buy	
Park Orders	Call Call DAY	12 \$ 2016 \$ Cal	<symbol> 🗸</symbol>	() Sell	

Pla	ice	ALL	$\sim$	Buy/Sell	ALL 🗸	Filt	er	
Arion	Account	Buy/Sell	Qty	Symbol	Order Type	Price	Stop Lmt Price	TIF
Trade	ABCD1234	BUY	3	ES+U16	LMT	214850		DAY
Trade	ABCD1234	SELL	3	ES+U16	LMT	214950		DAY
Remove	D1234	SELL	3	ES+U16	LMT	214975		DAY



# 4.6 Chart Order Panel

Order placement from charts is facilitated by a side "Order Panel" which can be easily hidden or displayed via the "F4" function key toggle. Active orders are displayed on the charts via "order lines" by selecting the "Show Orders" checkbox and "Show Order Lines". The order lines provide a useful display of working orders relative to

possible support and resistance points in the underlying market. The chart order panel is almost identical to the Price Ladder order panel. The main difference is that the chart order panel has additional features such the 'Show Orders' check box, 'Show Order Lines' check box and the Trade Mode buttons. These additional features are described below.

- Show Order Lines By selecting this checkbox, you will be able to display a horizontal line for each order that spans the entire length of the visible chart. This allows technically oriented traders to focus on support and resistance points and place or adjust their orders accordingly.
- Show Orders This option allows you to display all working orders for the symbol on the chart. This allows you to rapidly adjust orders by simply dragging and dropping the orders right on the charts.
- Trade Mode Options From the charts, you have the option of five different trade modes. Once any of the trade mode buttons are clicked, you will be able to place a single order in which the limit or stop price of the order is automatically selected from the price at which the mouse is clicked on the chart. Once the order is submitted, the application will revert back to the normal chart mode. The five trader modes are:
  - Buy Limit This mode allows the placement of a single buy limit order.
  - Sell Limit This mode allows the placement of a single sell limit order.
  - Buy Limit/Stop This mode allows the placement of either:
    - (1) a buy limit order below, or
    - (2) a buy stop order above the current market price.

The application automatically switches to the correct order type depending on the vertical location of the cursor relative to the last price. The order type is indicated by the cursor which will either display "BL" or "BS".

- Sell Limit/Stop This mode is the opposite of the previous trade mode in which the orders are now either 1) a sell limit order above or 2) a stop buy order below the current market price. The order type is indicated by "SL" or "SS" respectively.
- **Buy/Sell Limit** The last trade mode allows the placement of:
  - (1) Buy Limit order below, or
  - (2) Sell Limit order above the last market price.



- Action Strategies From the charts, you have the option to initiate strategies directly from the chart. Once a strategy and the 'BUY' or 'Sell" button is selected, you will be able to start a strategy in which the limit or stop price of the strategy is automatically selected from the price at which the mouse is clicked on the chart. Once the order is submitted, the application will revert back to the normal chart mode.
- *Buy Action* This contains a list of buy presets that can be initiated by selecting the buy button.
- *Sell Action* This contains a list of sell presets that can be initiated by selecting the sell button.

# 4.7 Streaming Quotes Order Panel

The streaming quotes panel provides a useful mechanism to place orders without having to invoke any of the dedicated order placement panels.

Order placement from the quote panel is relatively simple. If you click on any valid price field of the desired futures symbol on the quote page, the corresponding order details are automatically generated. Next, you can simply preview and submit the order or if the 'skip order preview' box is checked, the order is ready for rapid submission.

Quotes	Order Here for	Deta r sel	ails ecte	Display ed Orde											es 7 7
count S	Symbol	_	Qty	Туре	Pric	e	Buy		GTC Skip Provide			All order	l Cancel rs place Il canco	lled – d are lled	
Symbol	Last	G	nge	Direction	Bid Size	Bid	Ask	Ask Siz	Open	High	Low	ade Volur	stal Volum	Time	Description
A+Z16	7583		8	•••••	30	7583	7584	26	7552	7596	7545	2	19367	23:05:45	AUSSIE\$ (GLBX) DEC 2016
+Z16	12256		3	++++	12	12254	12256	7	0	10077	12229	1	10744	23:05:44	B-POUND (GLBX) DEC 2016
+Z16	7578		7		-11	7577	7578	11	Skip Pr		7569	1	5370	23:05:44	CANADIAN\$(GLBX) DEC 2016
+Z16	110720	•	20		2	110720	110725	20	1		110700	1	9490	23:05:44	EURO (GLBX) DEC 2016
+Z16						9641	9642	2	9666	9673	9638	1	16367	23:05:44	Japanese-YEN DEC 2016
+Z16	Click	on a	ny v	alid prio	e field	077	3147	3	0	0	0		0	21:30:00	BRAZIL RL(GLBX) DEC 2016
+Z16	to ge	nera / or	sell	to subm	. CIICK	_			52400	52475	52350	1	1512	23:05:42	MEXICAN PESO (GLBX) DEC 2016
+Z16	Su)		Jen		ine na	/098	7100	9	7072	7116	7060	1	3876	23:05:44	NEW ZEALAND \$ DEC 2016
+Z16	0		D		29	155	160	29	0	0	0		0	21:36:26	RUBLE (GLBX) DEC 2016
6+Z16	10171		4	•••••	6	10170	10172	13	10169	10178	10164	1	1359	23:05:45	S-FRANC (GLBX) DEC 2016

# 4.8 Command Line

This simple, but powerful utility allows you to enter orders using command line syntax. The grammar is simple and intuitive—you have to enter the following fields in order:

- Acct #
- Buy or Sell (B or S)
- Quantity
- Contract Specification (ES+M6)
- Order Type (MKT, LMT, STOP)
- Price (if LMT or STOP Order) (Decimal, Tick or Long)

Command Line BUY	3 ES+Z16 LMT	207900		Preview & Submit Orde	r Par	k Order		
		1054	208150		Buj	Bid	Sell A	sk
		1169	208125		0 tick	٢	0 tick	1
		1109	208100		Can	cel All	Close F	os
		889	208075			R	at	
		791	208050					
		702	208025		ABCD1	234	- In	2
Buy	208000	220		Set	E5+21	•	Uty Uty	4
Ī	207975	575			Skip	Preview		GT
Order Placed	207950	714			Prof	it Otic	k 🛊	00
	207925	924			Strateg	y Trading		
× xL3	207900	1107			Buy	<buy ac<="" td=""><td>tions&gt;</td><td>3</td></buy>	tions>	3
	207875	864			Sell	<sell ac<="" td=""><td>tions&gt;</td><td>3</td></sell>	tions>	3
	207850	1083			Mode	LMT	102.01	3
R.N.	207825	931		Seal	🗌 Run	Strategy	In Backgrou	ind

*Examples*: Suppose you want to place orders for E-mini S&P September 2016 futures and options contracts in account numbered ABC123, then the following is a list of sample orders:

ABC123 BUY 2 ES+U16 MKT ABC123 BUY 4 ES+U16 LMT 137500 ABC123 BUY 4 ES+U16 LMT 1375.00 ABC123 SELL 2 ES+U16 STOP 136500

# 5 Reports

Orion MT supports a wide range of report panels allowing traders a full view of the daily trading activity and their real-time portfolio positions and balances.

# 5.1 Order Status

The order status report provides traders a detailed view of the current working order as well as orders that have been cancelled or replaced. The application automatically updates the table values as any order related messages are received and processed. However, occasionally, the application may fall out of synchronization with the exchange or broker database and the refresh button in the order status allows you to manually update the table as well. The status column may display the following types of messages: Active, Pending, Cancelled, Replaced or Rejected. You may also filter order status by selecting a single account or you can view all of your accounts.

Order Stat	tus 7010 (La BCD1234 💽	st Updated	Fri Nov 4 1 esh	6:00:15 2016) Refresh: Manua Synchronize Ta	ally ble			2	- O E
Account	Order No.	Symbol	Buy/Sell	Working Qty/Qty	Status	Price	Stop Lmt Price	Order Type	Time
ABCD1234	10140	ES+Z16	BUY	2/2	ACTIVE	207700		LMT	Fri Nov
ABCD1234	10141	ES+Z16	BUY	2/2	ACTIVE	207750		LMT	Fri Nov
ABCD1234	10144	ES+Z16	BUY	2/2	ACTIVE	208125		LMT	Fri Nov
ABCD1234	10145	ES+Z16	SELL	2/2	ACTIVE	208450		LMT	Fri Nov
<									>
Active Ord	ers Cano	eled/Repla	aced Orders						

To trade from the Order Status Report right-click on any valid price field and a drop-down menu will appear. To cancel an individual order, select any price field in the row, right-click and select the drop down option "Cancel". To replace an order, right-click on a valid price on that row and select "Replace" on the drop down menu. A replace order ticket will be displayed.

# 5.2 Filled Orders Report

The filled order report provides a detailed view of all the confirmed fills for the day. In addition, the filled order

Account AB	CD1234 🗸	Refre	sh	Refre Sync	sh: Manua hronize Tat	ally pte			
Account	Order No.	Symbol	Buy/Sell	Qty	Qty Filled	Trade Price	Order Type	Identifier	De: ^
ABCD1234	10131	NQ+Z16	SELL	2	2	466525	LMT	5004_44AFT9726SI	NA:
ABCD1234	10137	ES+Z16	SELL	2	2	208075	LMT	5004_49AFT2285S	S&F
ABCD1234	10142	ES+Z16	SELL	2	2	208175	LMT	5004_54AFT4581SI	S&F
ABCD1234	10143	ES+Z16	SELL	2	2	208175	LMT	5004_55AFT4597SI	S&F
ABCD1234	10152	ES+Z16	BUY	2	2	208125	LMT	5004_64AFT5120SI	S&F ↓
<									>

supports filtered views of orders. Orders can be filtered both by symbol and by order type. You can also highlight a set of rows or columns by dragging your cursor and then right-click to copy and paste the selected table into a spreadsheet application.

## 5.3 P&L Table

The Profit & Loss or P&L table provides a useful real-time calculation displaying the true cost basis and the realized or unrealized profit and loss of any intraday futures transactions.

By setting up the commissions from the Edit>General Preferences>Commission menu, the values displayed in the table will always provide a realistic P&L Statement which takes commission costs into account. To trade from the P&L table, right-click on any price and a drop-down menu provides the option to trade.

Account ABC	CD1234 🗸	Refresh	Refre	esh: Manu Tanize Ta	ally able					
Symbol	Net Portfolio Position	Ovemight Carried Position	Intraday Net Quantity	Avg Cost Basis (I)	Last Price	Buy Qty (I)	Avg Buy Price (I)	Sell Qty (I)	Avg Sell Price (I)	^
68+Z16	3	20	-17	12261	12252	3	12256	20	12260	
6E+Z16	3	3	0		110710	0		0		17
ES+Z16	2	30	-28	212750	212675	3	212500	31	212725	1
NQ+Z16	15	15	0		479750	0		0		1.

### 5.4 Positions Table

The positions table provides a real-time view of the current portfolio and is updated automatically as new transactions are reported. In addition, you have the option of manually requesting a fresh update of the positions table from the back-end database.

The first tab labeled 'Current Positions' displays all the lots traded including positions carried overnight. The second tab, labeled "Summary", displays a full summary of the portfolio. As is prevalent throughout the application, you have the choice of 'Right-clicking' any price field in a row and creating orders rapidly.

			nually Table	Refresh: Ma Synchronize	t ABCD1234 🗸 Refresh	ccount
Last Price P&L Expiration	Last Price	Average Price	Qty	Long/Short	Description	Symbol
17804 12505	17804	18117	8	SHORT	16 Dow Jones - \$5 Mini CBOT DEC 2016	YM+Z16
17804 12505	17804	18117	8	SHORT	16 Dow Jones - \$5 Mini CBOT DEC 2016	YM+Z16

## 5.5 Balances

The balances panel displays the current portfolio balances. This report does not update automatically. Press the 'refresh' button to update the table.

## 5.6 Order Book

The order book window provides a complete status of all active and nonactive orders. By selecting the appropriate checkbox, you can get a complete summary of your order book rapidly. Like the other reports, you can also manage your orders via a right-click menu option. You can cancel multiple orders by simply selecting the check box corresponding to those orders and then selecting the 'Cancel X Selected' button.

Acco	unt 16882991 🗸	Refresh	Cancel	1 selected	Cance	I All	Choose show	which orders to w or show all	Show: 🗌 Car	ncelled 🗌 Filled 🗌 Active	Al 🖸
~	Replace	Acount	Order No.	Symbol	Buy/Sell	Working Qty/Qty	Qty Filled	Status 🔺	Price	Stop Lmt P Order Type	Tin
	-5 -2 -1 +1 +2 +5	1 382991	693108556	6B+Z16	BUY	2/2	0	ACTIVE	12247	LMT	201
	-5 -2 -1 +1 +2 +5	1 382991	693108557	6B+Z16	SELL	1/2	0	ACTIVE	11937	STOP	201
	-5 -2 -1 +1 +2 +5	82991	69310246	ES+Z16	SELL	/1	0	ACTIVE	209550	STOP	201
	-5 -2 -1 +1 +2 +5	182991	69309276	S+Z16	SELL	2	0	ACTIVE	211050	STOP	201
	-5 -2 -1 +1 +2 +5	82991	69308300	S+Z16				ACTIVE		STOP	20
	Contraction of the local division of the loc	82991	6930731	8+Z16	SELL		0	CANCELLED	11619	STOP	201
Г	Select an	Refresh the	11 Can	icel Select	red	Cancel ALL	0	CANCELLED	212350	LMT	201
	order here. 📃 🛛 C	Orders Bool	< <u>11</u>	Orders	1	Orders	30	FILLED	212725	MKT	201
		16882991	693063535	ES+Z16	BUY	0/1	1	FILLED	212450	LMT	201
		16882991	693102657	ES+Z16	SELL	0/1	1	FILLED	212550	STOP	201
		16882991	693102375	6B+Z16	BUY	0/1	1	FILLED	12259	MKT	201
		16882991	693082885	6B+Z16	BUY	0/1	1	FILLED	12255	LMT	201
		16882991	693073284	ES+Z16	BUY	0/1	1	FILLED	212550	LMT	201
		16882991	693092766	ES+Z16	BUY	0/1	1	FILLED	212525	LMT	201
		16882991	693082865	6B+Z16	SELL	0/20	20	FILLED	12260	MKT	201
<											>

# 5.7 System Tracker

Orion MT's System Tracker provides you with a quick and easy to monitor financial summary of all the automated Systems (Trend Trader, etc.) used during a session. You can view the summaries of currently active systems, as well as all systems that have been completed or aborted.

ystem	Code	Start Time	Symbol	Trades Completed	Cost Basis	Risk	P&L	Positions	Description
IESO	1004	21:47:04	6B+Z16	2	12257	4000.00	-50.00	2 Long	B1_Q8_r4k
IESO	1010	22:06:13	ES+Z16	2	212550	1487.50	137.50	2 Long	B1_Q8_r4k
IESO	1020	23:14:16	6B+Z16	1	12254	4000.00	-6.25	1 Long	B1_Q8_r4k

Balances (Last Up	- U	~
Account ABCD1234	Refresh	
Net Change on Positions		65.00
Current Balance Refre	sh: Manually	54190.00
MM Total Equity		54255.00
AM Open Trade Equity		65.00
Long Option Value		0.00
Short Option Value		0.00
Initial Margin		12000.00
Maintenance Margin		12000.00
Securities Deposit		54190.00
Purchasing Power		42255.00
Net Option Value		0.00
Net Liquidation Value		54255.00

# 6 Quotes

## 6.1 Introduction

The quotes panel is a versatile tool not only for tracking the markets but also for placing orders directly from the panel. The right-click menu of the quote panel provides you with the ability to quickly launch charts or other quote panels such as market depth (when available).

#### Key Features:

- Trade directly from the quotes panel
- Organize your symbols by maintaining quote lists
- Optimize your desktop space by maintaining multiple tabs
- Customize your layout and the look and feel of the quotes panel easily

ABCD1234 👽 6	iymbol SJ+Z16	Qty 1	Type	Prio	e [	Buy Sell		GTC Skip Previe	W	V	ertical I se	Layout lected.	can be	
Symbol	Last	Change	Direction	Bid Size	Bid	Ask	Ask Size	Open	High	Low	ade Volur	stal Volum	Time	Description
6A+Z16	7583	18		30	7583	7584	26	7552	7596	7545	2	19367	23:05:45	AUSSIE\$ (GLBX) DEC 2016
6B+Z16	12256	-13	++++	12	12254	12256	7	12259	12277	12229	1	10744	23:05:44	B-POUND (GLBX) DEC 2016
6C+Z16	7578	-7		11	7577	7578	11	7583	7588	7569	1	5370	23:05:44	CANADIAN\$(GLBX) DEC 2016
6E+Z16	110720	-120		2	110720	110725	20	110820	110865	110700	1	9490	23:05:44	EURO (GLBX) DEC 2016
SJ+Z16	9642	-32		9	9641	9642	2	9666	9673	9638	1	16367	23:05:44	Japanese-YEN DEC 2016
6L+Z16	0	0		5	3077	3147	3	0	0	0		0	21:30:00	BRAZIL RL(GLBX) DEC 2016
6M+Z16	52425	-125		31	52400	52425	11	52400	52475	52350	1	1512	23:05:42	MEXICAN PESO (GLBX) DEC 20
SN+Z16	7100	20	•••••	34	7098	7100	9	7072	7116	7060	1	3876	23:05:44	NEW ZEALAND \$ DEC 2016
SR+Z16	0	0		29	155	160	29	0	0	0		0	21:36:26	RUBLE (GLBX) DEC 2016
SS+Z16	10171	-4	******	6	10170	10172	13	10169	10178	10164	1	1359	23:05:45	S-FRANC (GLBX) DEC 2016
				,										

The quotes panel supports two types of layouts: Horizontal or Vertical. In addition, you can customize the look and feel by simply making the appropriate settings in the comprehensive quote preferences invoked by right-clicking anywhere within the quotes window. The following is the drop-down menu option:

For example, to create a new quote tab, simply select the drop-down option under the "Tab" menu.

To invoke the preference dialog box, simply select "Preferences" to change the settings for the current panel. To change default quote preferences, select Edit>Quote Preferences from the main menu. From the quote preferences, you can easily change their layout settings, manage their quote lists, and setup default charts properties.



# 7 Charts

## 7.1 Introduction

The charts within Orion MT provide powerful visual displays of historical and real-time streaming market price actions. The charting system is comprehensive and supports many different functions.

#### **Key Features:**

- Provides broad timeframes of historical and real-time streaming plot displays.
- Provides wide array of drawing tools.
- Save and retrieve charts.
- Allows you to overlay and customize technical indicators.
- Save and load indicator templates.
- Allows you to place and manage your orders directly from the window.
- Wide range of plotting indicators.
- Easily customize the layout and the look and feel of the charts from the comprehensive preference setting option.
- Allows you to export data to a spreadsheet.



# 7.2 Chart Layout and Usage

The charting system in Orion MT is comprehensive and has an extensive set of tools and settings that are available either from the side toolbars, the order panel or the right-click menu options.

- Charts Toolbar From the charts toolbar, you can perform the following tasks:
  - Draw Lines
  - > Draw Fibonacci Support and Resistance lines
  - Draw Gann Fans
  - Apply grid lines
  - Compress & Expand the time axis

To hide or unhide the chart toolbar, right-click anywhere on the charts and select the "Drawing Toolbar" menu item.

- *Indicators* Orion MT supports a large set of well known (and some lesser known) indicators. These are available by right-clicking on the chart and choosing "indicators". You can also save your favorite group of indicators as a template and then apply the saved template to any open chart. (Please note that drawing objects such as lines are not part of the saved template).
- *Chart Interval* To change chart intervals simply select the appropriate checkboxes and the desired interval and duration.
- *Chart Order Panel* The Chart order panel allows you to place and manage orders efficiently. The chart order panel is described in detail in the Order Placement section. To display or hide the chart order panel, simply press F4.
- *Export Chart Values* Select 'export data' from the right-click menu.
- *Chart Preferences* Select 'properties' from the right-click menu option.
- **Change an Indicator** Select the 'indicator' you wish to change and a right-click menu will provide the option to change the indicator properties.

# 8 Systems

Orion MT provides robust and reliable automated trading systems. We will describe Trend Trader in this section. Please note that your edition of Orion MT may not support Trend Trader. Other systems will be available via online downloads.

# 8.1 Trend Trader

Trend Trader is a mechanical system that allows you to place sequential buy and sell limit orders. For example, if you opt to trade a BUY-SELL chain, then based on the parameter settings, the system will generate a series of BUY-SELL-BUY-SELL--- chain of limit orders, each dependent on the execution price of the preceding order. Trend Trader allows you to maintain tight risk controls by placing Stop Orders only if you have an open position. For example, in a BUY-SELL chain, once a buy order is executed, both a Sell Limit order and a corresponding Sell STOP order will be active based on users' parameters.

Trend Trader Co	de:1006				Buy and Sel				7	-0
Account	Qty S	Symbol	Pr	esets	Parameters					
ABCD1234 🗸	1	ES+U16	~ E	S_flat_to_ramp	Save	•	D	elete	_	
Order				Parameters						
Chain	Order Typ	e Price				Max	Loss	# Tra	ides	
BUY-SELL 🗸	MKT 🕓	/	$\sim$	Sell Parameter	Buy Parameter	48 t	icks 🖨	50		
Working Orders					*Difference (Px)		ticks		•	
Account Orde	r No. E	Buy/Sell	Workin	ig Qty/Qty Statu	Increment (Px)	(	) ticks		•	
					*Inc Frequency (	N) (	)			
					Order Delay (S)	1	ĥ			
			_		Cancel	٦	S	et		
Start – Will	pop up	o a box	if							
any parame	ters ar	e wron	g;							
starts yt	Jui sua	negy.					Si	nula Ford	te – View ers gener	a list ated
	0.1						h	y yo	ur selectio	ons.
Clean Cotting an	Urder P	rogress							7	-
Order Settings										

The Trend Trader window can be launched either from the menu bar, shortcut keys or

toolbar. To formulate an order, you need set up the following fields:

- *Account* The dropdown box displays valid account number(s). Accounts can be edited from the General Preferences.
- *Quantity* Allowed selections are 1 to 99contract for each trade that takes place through Trend Trader
- **Contract** Contract specifications are set by selecting the following:
  - Symbol Drop down box provides list of preferred symbols. This is an editable field though only allowed symbols can be traded.
  - Month Selection from 1 to 12.
  - > Year Selection for the year of expiration.
- Order:
  - Chain Select to begin Trend Trader with a BUY-SELL chain or a SELL-BUY chain.
  - Type MKT/LMT/STOP
  - Price Price can be entered here for Buy/Sell contracts in the allowed price format. For MKT order type, this field is disabled.
- Sell Parameter:
  - Difference Enter the number of ticks that the next sell LMT order will be placed with respect to the last buy filled order.
  - Increment Enter the number of ticks that Difference (above) will increase by.
  - Inc Frequency (Increment Frequency) Enter the number of sell trades after which the Increment will be added to the Difference

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- Order Delay Enter the delay in seconds to place the LMT orders after the last fill is received. (NOTE: STOP orders are immediately placed.)
- Buy Parameter
  - Difference Enter the number of ticks that the next buy LMT order will be placed with respect to the last sell filled order.
  - Increment Enter the number of ticks that Difference (above) will increase by.
  - Inc Frequency (Increment Frequency) Enter the number of buy trades after which the Increment will be added to the Difference
  - Order Delay Enter the delay in seconds to place the LMT orders after the last fill is received. (NOTE: STOP orders are immediately placed.)
- *Max Loss* The Max Loss is entered in ticks which are used to place the Stop Order every time a trend trader enters a position. The Stop Order will be placed the number of ticks specified from the last filled order.
- *Links* Enter the total number of buy and sell orders to be placed by Trend Trader.
- *Start* Clicking this button pops up a preview of the set parameters or an error messages if any of the parameters are wrongly entered. Clicking OK will start the Trend Trader.
- *Abort* Clicking this button cancels all working orders placed by this Trend Trader.
- *Simulate* Clicking on this button creates a simulation graph of all the LMT orders of what will be placed by Trend Trade. If Price is not entered, as in the case of MKT orders, Trend Trader will ask for a start price before displaying the graph.

*Example*: If you start a Trend Trader for ES+U16 with a BUY-SELL chain that starts with a LMT order at 214500 and the user defined parameters as follows:

Sell Parameters	Buy Parameters	Max Loss: 48 ticks	Links (Trades): 10
Difference: 4 ticks	Difference: 2 ticks		
Increment: 4 ticks	Increment: 3 ticks		
Inc Frequency: 4	Inc Frequency: 2		
Order Delay: 0	Order Delay: 0		

A quick way to view the orders that will be generated is by invoking the "Simulate" button. Thus for this example, the following chart representing the sequence of orders.





BUY	SELL
2145.00	2146.00
2145.50	2146.50
2146.00	2147.00
2145.75	2146.75
2145.50	2147.50

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# 9 Appendix A: Preferences

### 9.1 Introduction

Orion MT is a highly versatile application and can be easily customized to meet the unique needs of each trader. This is accomplished through the comprehensive set of preference dialogs available in the application. These are displayed here for reference.

## 9.2 General Preferences

• Settings - From this section, you can set/edit your account settings, preferred month, year and quantity of each symbol being traded. You can also change the sound and color settings for the console messages from this window. The price display format for the application can also be changed here.



- *Commissions* From this section, you can setup your commissions for individual symbols. This information is used to calculate the values displayed in the P&L report.
- Data Feed From this section, you can easily setup alternate data feed connections. You can also
  specify a set of symbols that Orion MT will automatically download data once the application is
  started.

references	Data Source						
General	Source	Barchart 🗸				Looin	6
Commission	User voore		2			cogn	Automatically log in at
- Data Feed	Password	- Control			fanda	Logout	startup
Symbol		Setu	p alterna	ate data	reeds	Login at startup	
Symbol Conversion						Stan Quites	
Chart						Griep Guotes	?????
Report							
Quote List							
Preset Strategies DOM DOM Market Profile Visual							
	Screen						
	Refresh Rate:			Refresh Rat	e is measured b	y the number of updates per	1
Options Central		120 Hertz		second (mo	ate around 60 Hertz).	Set your refresh rate	
Options Quotes Pricel adder		TEO TRATE		application	latile market conditions.		
SuperDOM	Analytical Data Collect	ion					
Woodies CCI Panel P		Base	Symbol	Month	fear		
Zenhire PriceLadder		Туре		9 0 2016 0			
		Add	Edit		Delete		
	Base Symbol	M	onth		Year		
							Define symbols to use wi
							the selected data feed

• Expiration - From this section, you can setup your expirations for futures contracts.

eferences	Comments	Contine						Date				
General	Commoday	y specaica			-	Vere		Exp. Date				
- Commission	Symbol		currupe	PAG	anen	Tear		m/dd/yyyy				
Data Feed			FOTORE	~ 3		2016		08/02/2016	*			
Symbol Symbol				A	dd		Edit	Dek	ste	100		
Chart	Emiration D	where										
Streaming												
Report	Symbol	Type		Month		Year		Und. Month		Und. Year	Exp. Date	^
Preset Strategies	CL	OPTI	ON	12		2016		12		2017	11/15/2016	
DOM	CL	OPTK	DN		11		2016		11	2017	10/17/2016	
DOM	CL	OPTI	DN		10		2016		10	2017	09/15/2016	
Market Profile Visual	CL	OPTK	ON		9		2016		9	2017	08/17/2016	
Options Central	CL	OPTK	ON		8		2016		8	2017	07/15/2016	
Pricel adder	CL	OPTK	ON		7		2016		7	2017	06/16/2016	
SuperDOM	CL	OPTK	ON		6		2016		6	2017	05/17/2016	
Woodies CCI Panel P	CL	OPTK	ON		5		2016		5	2017	04/14/2016	
ZenFire PriceLadder	CL	OPTK	ON		4		2016		4	2017	03/17/2016	
	CL	OPTI	ON		3		2016		3	2017	02/16/2016	
	CL	OPTK	ON		2		2016		2	2017	01/14/2016	
	CL	OPTK	ON		1		2016		1	2017	12/15/2016	
	CL	OPTK	ON		12		2016		12	2016	11/16/2016	
	CL	OPTK	ON		11		2016		11	2016	10/15/2016	
	CL	OPTK	ON		10		2016		10	2016	09/16/2016	
	CL	OPTK	ON		9		2016		9	2016	08/17/2016	
	CL	OPTK	ON		8		2016		8	2016	07/15/2016	
	CL	OPTK	ON		7		2016		7	2016	06/17/2016	
	CL	OPTH	ON		F		2016			2016	05/17/2016	~

• *Symbol* - From this dialog section, you can establish your preferred list of symbols to trade from within the order entry related panels.



 Symbol Conversion - From this section, you can setup your preferred session times for individual symbols. These values are used to control the display of charts and other modules that may require session related information.

ences	Sym	nbol Informati	on						
eneral	Syn	nbol E	xchange Ca	tegory M	larket	Trade Days	Session Time	STEAMEngine	Barchart
Data Feed	6E	0	GLOBEX CI	JRNCY	NDEX	MITIWITHE	08:20-17:00	6E	6E
Expiration Symbol				Ac	5d	Edit	Delete	1	
Symbol Conversion	-	Symbol	Exchance	Category	Market	Trading Da	ws Session Ti	me STEA	MEngin Barchart
Streaming Report Quote List	1	6E	GLOBEX	CURNCY	INDEX	MITWITH	08:20-17:0	0 6E	6E
	2	ER2	GLOBEX	INDEX	FUTURES	MITWITH	09:30-16:1	6 ER2	ER2
	3	E7	GLOBEX	CURNCY	FUTURES	MITIWITH	08:20-17:0	0 E7	E7
DM	4	6A	GLOBEX	CURNCY	INDEX	M(T(W)Th)	F 08:20-17:0	0 6A	6A
M	5	68	GLOBEX	CURNCY	INDEX	MITIWITH	F 08:20-17:0	0 68	68
Market Profile Visual Options Central	6	6C	GLOBEX	CURNCY	INDEX	MIT/WITH	08:20-17:0	0 60	6C
	7	6S	GLOBEX	CURNCY	INDEX	MITIWITH	08:20-17:0	0 6S	6S
ceLadder	8	NQ	GLOBEX	INDEX	FUTURES	MITIWITH	F 01:00-16:1	6 NQ	NQ
perDOM	9	YM	ECBOT	INDEX	FUTURES	MITIWITH	09:15-17:0	0 YM	YM
oodies CCI Panel P	10	YG	ECBOT	COMDTY	FUTURES	MITIWITH	09:15-17:0	0 YG	YG
nhire PriceLabder	11	YI	ECBOT	COMDTY	FUTURES	MITIWITH	F 09:15-17:0	0 YI	YI
	12	RS1	GLOBEX	INDEX	FUTURES	MIT/WITH	F 09:30-16:1	6 RS1	RS1
	13	ES	GLOBEX	INDEX	FUTURES	M(T)W(Th)	F 09:30-16:1	5 ES	ES
	14	ZB	ECBOT	COMDTY	FUTURES	MITIWITH	F 08:20-17:0	0 ZB	ZB
	15	ZT	ECBOT	COMDTY	FUTURES	MITIWITH	08:20-15:0	0 ZT	ZT
	16	ZF	ECBOT	COMDTY	FUTURES	M(T(W)This	F 08:20-17:0	0 ZF	ZF
	17	ZG	ECBOT	COMDTY	FUTURES	MITIWITH	F 08:16-17:0	0 ZG	ZG
	18	ZI	ECBOT	COMDTY	FUTURES	MIT(W)This	F 08:16-17:0	0 ZI	ZI
	19	ZN	ECBOT	COMDTY	FUTURES	M(T)W(Th)	F 08:20-17:0	0 ZN	ZN

### 9.3 Report Preferences

You can easily customize the appearance of individual reports from this section. The color schemes of all reports can be changed to fit your preference. In addition to all reports, the color scheme may be changed for the following: Order Book, Parked Orders, Filled Orders, Active Orders, Cancelled/Replaced Orders, Account Position, P&L Report, and Balances.

releven ven	Presets							
General	OMT_Blue	9	Save	Dele	ete			
Steaming	Tables							
Report	Parked Orders							
Quote List	Background	Grid						
<ul> <li>Preset Strategies</li> <li>Options Quotes</li> </ul>	Background Color	Custom	vistom 🔻		Show Grids		•	
SuperDOM	Rows	Rows						
	Color 1		Custom		Fort Size		8	-
	Color 2	<b>a</b>			Font Color 1		Custom	-
	Color 3	🔳 Back			Font Color 2		Custom	•
	Selection Highlight							
	Hahlaht		Custom	-				
	Highlighted Test	Hohiohted Text						
	Console							
	Console Background			Custom		-		
	Preview							
	Acct	Status		Buy/Sel		Qty	Symbol	
	200000							
	200000	ACTIVE		BUY			ES+Z16	
	X0000X	ACTIVE					ES+Z16	
	X0000X	ACTIVE		BUY		2	ES+216	
	and the second sec	1 A S S STORE		100.00			10.0.010	

### 9.4 Chart Preferences

 Basic - You can opt to display Grid Lines, Cursor Display and invoke the tools in a default persistent mode by selecting the appropriate check boxes. In addition, users can setup the main color palette for their charts.

Preferences	Present Save /l and									
General     Symbol Conversion     Data Feed     Commission	OMT White	Save	Dele	te						
	Display Preset  G Grid Lines  Cursor Display  Persistent Mode  Allow Skip Order Preview  Timer  Cror									
- Symbol Expiration	Color Preset Candle		Chart			Chart Preset	Interval			
Drawing Indicators	Price Up Stick	Black -	Background	Custom	m 👻 💿 Intra Da		y 10 min 🗸		Chart	
	Price Up Border	Black -	Axis	Black	-	Historical Duration     10 days     Chart Type     Bar O Line      Candle	Duration		Interv	
- Report - Quote List	Price Down Stick	🔳 Black 👻	Grid Line	Custom	-			Settin		
- Preset Strategies - Options Quotes - SuperDOM	Price Down Border	Black 👻	Selection	Custom	-		ine  Candle	•		
	Price Down Fill	Eustom 👻	Timer	Custom	-					
	Fill Price Up		Crosshair	Custom	-					
	Price Up Fill	Custom 👻	Order Displa	y						
	Bar		Buy	Custom	-					
	Price Up	Custom 👻	Sell	Custom	-					
	Price Down	Custom 👻	Fill Flag	Custom	•					
	Line				_					
	Line	Custom •								

• Drawing Objects -The application

supports a fairly extensive set of drawing tools. The default setting for each drawing tool can be established from this section.

- Indicators Orion MT's basic charts support an extensive set of indicators—the default parameters for these indicators can be setup from this section. Please note that individual indicators will have their own format for setup.
- Favorites From this section, you can setup your favorite symbols which will appear in the drop down menu in the charts.

### 9.5 Streaming Quote Preferences

You can set up the defaults for the quotes window from this section. The default columns to display, the color scheme for the quotes, the layout mode (Horizontal or Vertical), and the price format used to display the quotes (Exchange long or Decimal) can all be set up from the quote preferences. In addition, you can setup your default settings for charts launched from the right-click option available from quotes. You can also maintain your default symbol lists here.

	Menu	Streaming Prefe	rences						( )
	Remove	Preferences Streaming	Data Reids Available			5	Selected		
	Add	1 1	Open Interest	Open Interest			Last		1
	Save List						Change Direction		
	Append List	V				>	Bid Size		- 1
	Insert List					<	Bid Ask		
					54	"	Ande Cinn		
	Import List	1					Up	Down	e j
	Export List		Display Settings						
	Chart		Font Settings	8		Table Co	lors	-	
	Preferences		Fort Color	Outom		Backgrou	nd Color	Custom	
1		1	FUR COM	Coston		Color 2		Custom	34
	Set Alerts		Tick Up Font Color	Custom	•	Color 1		Custom	
	Hide Order Panel		Tick Down Font Color	Custom	•	Empty Ro	w Color	Custom	
	Tab 🕨		Table Display						
		-	Table Layout	Horizontal	×				
			Chart Settings						
			<ul> <li>Data Type</li> <li>Intra Day () Histo</li> </ul>	vical			C	Chart Type ) Bar () Candle	) Line
			Intra Day						
			Interval (Mins)	10 min	~	Duration(D	)ays)	10 days	¥

### 9.6 Preset Strategies

The Preset Strategies window allows you to easily start different types of order strategies from Price Ladder and Chart. From one location you can view all strategies you have saved throughout the application. Once the preset strategy is setup, you can enable a quick launch of the strategy from the Price Ladder or Chart.



# **10** Appendix B: STEAM Interface

# **10.1 Introduction**

The STEAM Interface allows you to monitor and adjust the setting for the simulated trading environment provided within Orion MT. The STEAM Engine simulates most of the broker functionalities and provides simulation order execution and trading matching services. It provides the capability to test the implementation of order and account management features in the Orion MT application. It also can be used for application training and demo purposes. STEAM uses the same data feed as Orion MT application. Once logged and authenticated, STEAM will be automatically launched with two default simulated accounts: ABCD1234 and ABCD5678.

To Launch the STEAM Interface: (This may not be enabled for all editions of Orion MT)

• Shortcut key: Ctrl + Alt + S

## **10.2 Accounts Panel**

Under the Accounts Tab in STEAM you can Modify Accounts by adding accounts, deleting accounts, adding cash, and removing cash.

Simulated Trade Execut Accounts Contract Line Existing Accounts	tion and Matching (STEAM) Interface Accounts Tab Existing	
Select Account : Cash Amount (\$) :	Account Options	
New Accounts New Account #: Cash Deposit (\$):	Create Account Create Account	
1	OK Cancel Apply	

- Add Accounts In the NEW ACCOUNTS area, enter the name of the new account and the amount of cash you would like in this account. Then simply press the create account button to create a new account.
- **Delete Accounts** Select the account you would like to remove from the existing account area. Then push the delete account button to remove the account.

• Add/Remove Cash - Select the account in the existing account area that you would like to add or remove cash from. Then enter the amount of cash you would like to add or remove and push the appropriate button. Add Cash button for adding cash and the Withdraw Cash button for removing cash.

### 10.3 Contract Table Panel

Below is a list of all editable fields in the Contract Table Panel of the interface which you can change using STEAM:

Simulate	d Trade Execution an	d Matching (STEAM	) Interface			
Accounts    Symbol T         Manual Last   (mm/dd/y	Contract Table Filed Or radable Month Auto Futu Trade Front Month Mar 9999) 31/12/2006 숏 드 1	deve   ure Last Trade Auto Futu nual Last Delivery Front N (mm/dd/yyyy) 12/31/20	re Last Delivery Initial Margi Month New Commission 106 숲	n Maintenance   Offset Commis	a Margin Cor Tabl	otract le Tab Other Charges
		Clear	Save Changes Add Co	ontract		
Symbol	Tradeable Month	Auto Future Last Trade	Auto Future Last Delivery	Initial Margin	Maintenance Margin	Manual Last Trac
YM	H,M,U,Z	0	0	2438	1950	
ZB	H,M,U,Z	0	0	1215	900	
ZN	H,M,UZ	0	0	810	600	
FV	H,M,U,Z	0	0	540	400	
ZG	U,VXZ,G,J,M,Q	0	0	4050	3000	
ES	H,M,U,Z	0	0	3938	3150	
NQ	H,M,U,Z	0	0	3750	3000	
ER2	H,M,U,Z	0	0	3375	2700	
EC	H,M,U,Z	0	0	2835	2100	
JY	H,M,U,Z	0	0	2700	2000	
BP	H,M,U,Z	0	0	1755	1300	
CD	H,M,U,Z	0	0	1350	1000	
QM	F,G,H,J,K,M,N,Q,U,VXZ	0	0	2363	1750	
•						Þ
<u></u>		ОК	Cancel Ap	ply		

- *Symbol* Enumerates all the commodities root symbols that Steam engine can be used to trade.
- *Tradable Month* The alphabet representation of the months that the contract can be traded for.
- Auto Futures Last Trade The Last day the contract can be traded. Represented in an integer format for the number of months different from the Tradable Month input. All Auto Futures trades are assumed to stop trading on the third Friday of the month represented by the integer.
- Auto Futures Last Delivery The day after which any position will be closed. Represented in an integer format for the number of months different from the Tradable Month input. All Auto Futures Last Delivery trades are removed from the account (cash settlements) on the last day of the month represented by the integer.
- Manual Last Trade Front Month If entered this date will replace the Auto future last trade.
- Manual Last Delivery Front Month If entered this date will replace the Auto future last delivery.
- Initial Margin Required dollar amount for purchasing one contract.
- Maintenance Margin Required dollar amount for maintaining one contract.
- *New Commission* Commission for opening a new position for the contract.
- Offset Commission Commission for closing an open position for the contact.

- *Exchange Fees* Any exchange fees if needed for the contact. This field is editable.
- Other Charges Additional fees for the contract.

## **10.4 Filled Orders**

The STEAM Engine also allows you to view all your filled orders and make changes to the quantity and trade price. This feature is often helpful in developing strategies.

ccount No	ALL	<ul> <li>Symbo</li> </ul>		Transaction T	ype ALL 💌	Filter		Filled Or	ders Ta	b
, Account	Order No	Symbol	Buv/Sell	Otv	Otv Filled	Trade Price	e Order Tvp	e Fill Time	Identifier	2
ABCD1234	10001	YM+Z6	BUY	1	1	123	MKT	3:31:54 20	06 2E7673	
		,	,	Clear	Save Cha	anges	,	,	6	
Account	Order No	Symbol	Buy/Sell	Qty	Qty Filled	Trade Price	Order Type	Fill Time	Identifier	Ŀ
BCD1234	10000	YM+Z6	BUY	1	1	12013	MKT	Fri Nov 3 16:3	1E7673	
BCD1234	10001	YM+Z6	BUY	1	1	12013	MKT	Fri Nov 3 16:3	2E7673	
BCD1234	10002	YM+Z6	BUY	1	1	12013	MKT	Fri Nov 3 16:3	3E7677	1
BCD1234	10003	YM+Z6	BUY	1	1	12013	MKT	Fri Nov 3 16:3	4E7677	
BCD1234	10004	YM+Z6	BUY	1	1	12013	MKT	Fri Nov 3 16:3	5E7677	
BCD1234	10005	YM+Z6	BUY	1	1	12013	MKT	Fri Nov 3 16:3	6E7677	
BCD1234	10006	YM+Z6	SELL	1	1	12013	MKT	Fri Nov 3 16:3	7E7690	
BCD1234	10007	YM+Z6	SELL	1	1	12013	MKT	Fri Nov 3 16:3	8E7690	
BCD1234	10008	YM+Z6	SELL	1	1	12013	MKT	Fri Nov 3 16:3	9E7693	1
BCD1234	10020	ES+Z6	BUY	1	1	137975	MKT	Mon Nov 6 1	1E3429	
BCD1234	10021	ES+Z6	SELL	1	1	137975	MKT	Mon Nov 6 1	2E3449	
BCD1234	10022	YM+Z6	BUY	1	1	12088	MKT	Mon Nov 6 1	3E3478	
BCD1234	10031	ZN+Z6	BUY	1	1	107115	LMT	Mon Nov 6 1	12E3612	1
BCD1234	10032	ZN+Z6	BUY	1	1	107115	LMT	Mon Nov 6 1	13E3615	
BCD1234	10033	ES+Z6	BUY	1	1	137950	LMT	Mon Nov 6 1	14E3668	
BCD1234	10034	ES+Z6	BUY	1	1	137950	LMT	Mon Nov 6 1	15E3710	
BCD1234	10035	ES+Z6	BUY	1	1	137950	LMT	Mon Nov 6 1	16E3713	
BCD1234	10045	ES+Z6	BUY	1	1	137950	MKT	Mon Nov 6 1	27E4095	
BCD1234	10046	ES+Z6	BUY	1	1	137950	MKT	Mon Nov 6 1	28E4105	

# 11 Appendix C: Shortcut List

# 11.1 Orion MT Shortcut Key Guide

Cntrl+Alt+S	STEAM Interface
Cntrl+Shift+M	Market Trader
Cntrl+Shift+O	Single Order
Cntrl+Shift+P	Parked Order
Cntrl+Shift+S	Quotes
Cntrl+L	Login
Cntrl+D	Logout
Cntrl+N	New Workspace
Cntrl+O	Open Workspace
Cntrl+S	Save Workspace
Cntrl+R	General Preferences
Cntrl+T	<b>Report Preferences</b>
Cntrl+H	<b>Chart Preferences</b>
Cntrl+W	Quote Preferences
Function Keys	
F1	Help
F2	About

F1	нер
F2	About
F3	Filled Orders
F5	Refresh Orders in Charts & Price Ladder
F6	Order Status
F7	Account Positions
F8	P&L Report
F9	Balances
F12	Order Book

Chart Shortcuts	
F4	Chart Order Panel Toggle
Cntrl+Shift+H	Chart
Cntrl+Shift+L	Load Chart
Alt+A	Save Chart
Alt+G	Grid
Alt+I	Draw Fibonacci
Alt+L	Draw Line
Alt+N	Draw Gann Fan
Alt+P	Start Persistent Mode
Alt+U	Insert Volume

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