



MEFFStation

USER GUIDE

MEFF S/MART v9.86

15 July 2015

This manual is for version **9.86.12** of the MEFFStation Terminal.

For subsequent versions of the terminal you should check with MEFF whether there is new documentation available or if this manual is still valid.

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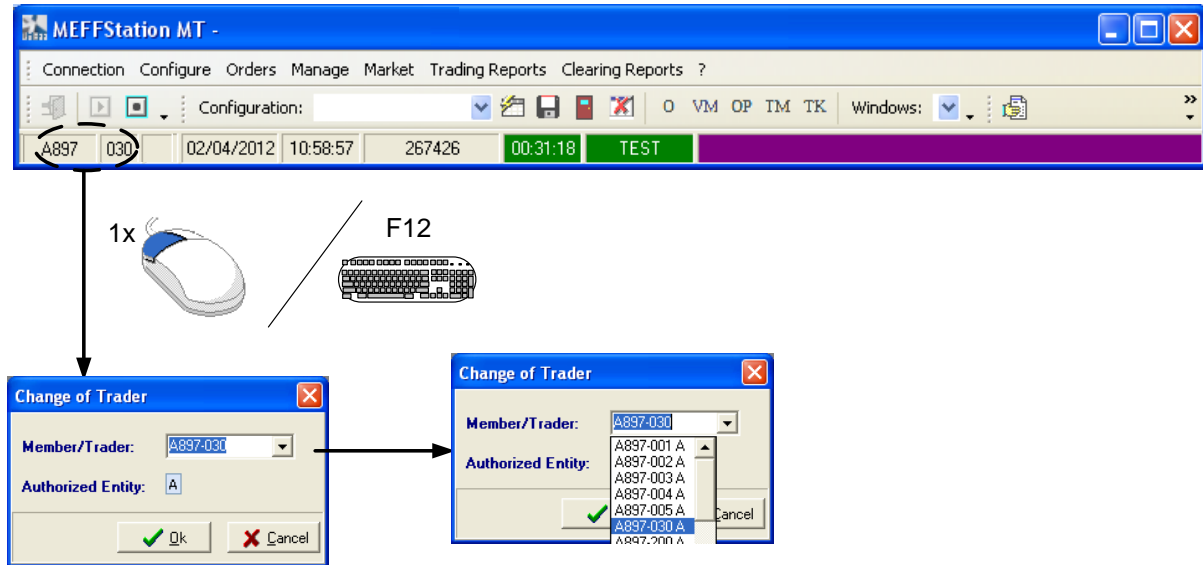
1. MEFFStation vs. MEFFStation MT

There are two versions of the MEFFStation terminals: MEFFStation and MEFFStation MT. This manual is applicable to both versions. The generic name of MEFFStation has been used to refer to the terminal in the later chapters.

MEFFStation is the standard terminal, and is associated with a unique trader code.

MEFFStation MT is a multitrader terminal, where the user of the terminal can dynamically change the code of the trader that he is acting on behalf of.

The title of the main window indicates the type of terminal that you are working with.



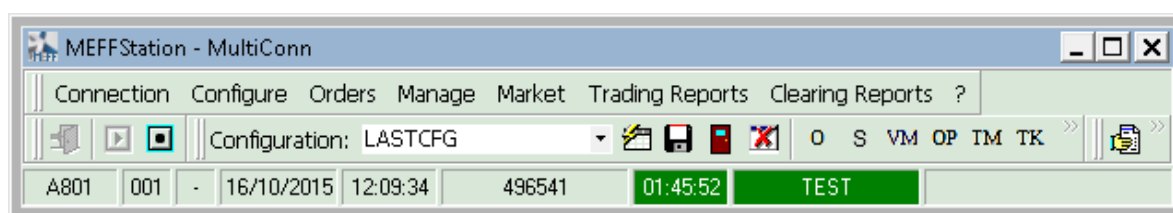
- Change of trader in the MEFFStation MT terminal -

2. Desktop

2.1 Main window

MEFFStation has a **main window** that gives access to:

- **Commands menu**
- **Tool bar**
- **Connection status bar**

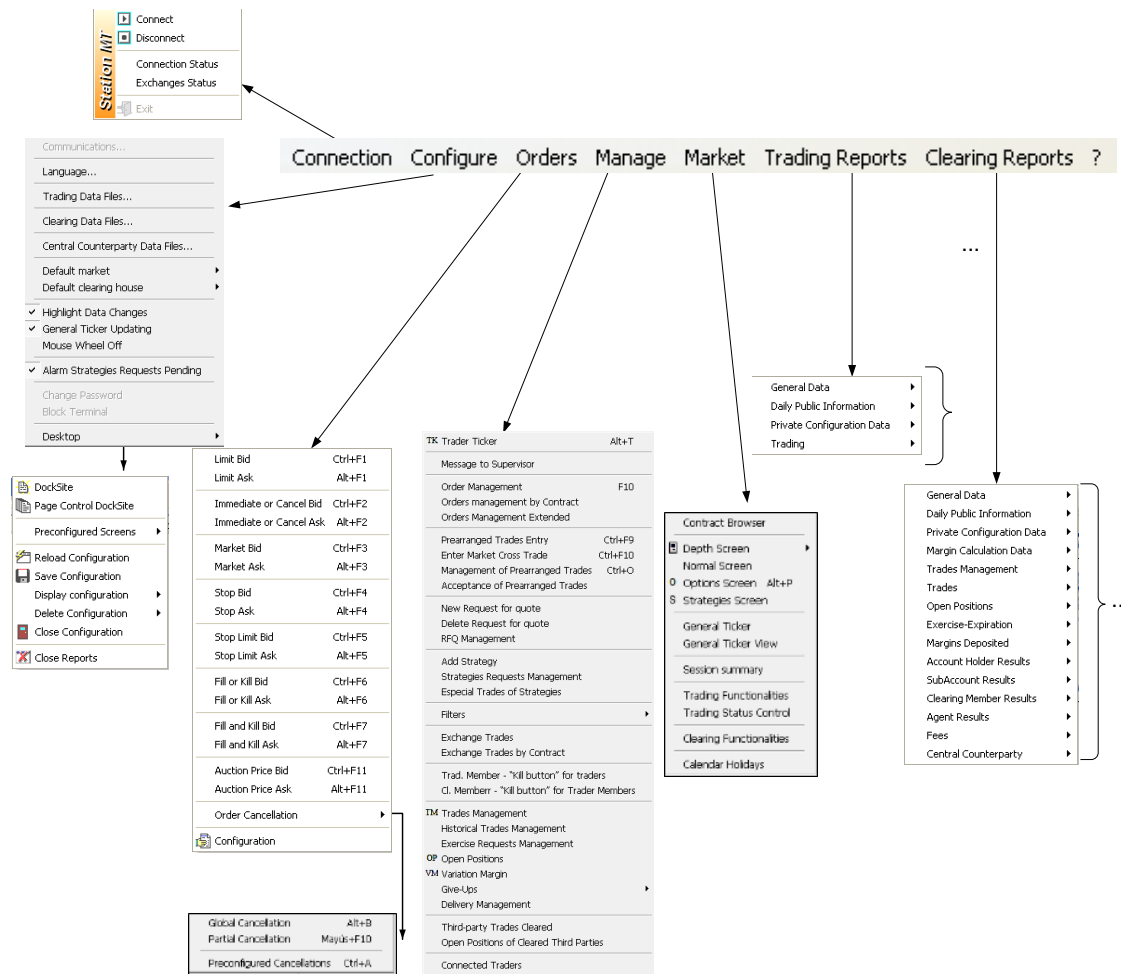


- Main window of MEFFStation -

The rest of the MEFFStation windows are associated to this main window and they will be hidden or shown when minimising or maximising the main window.

2.1.1 Main window – Commands menu

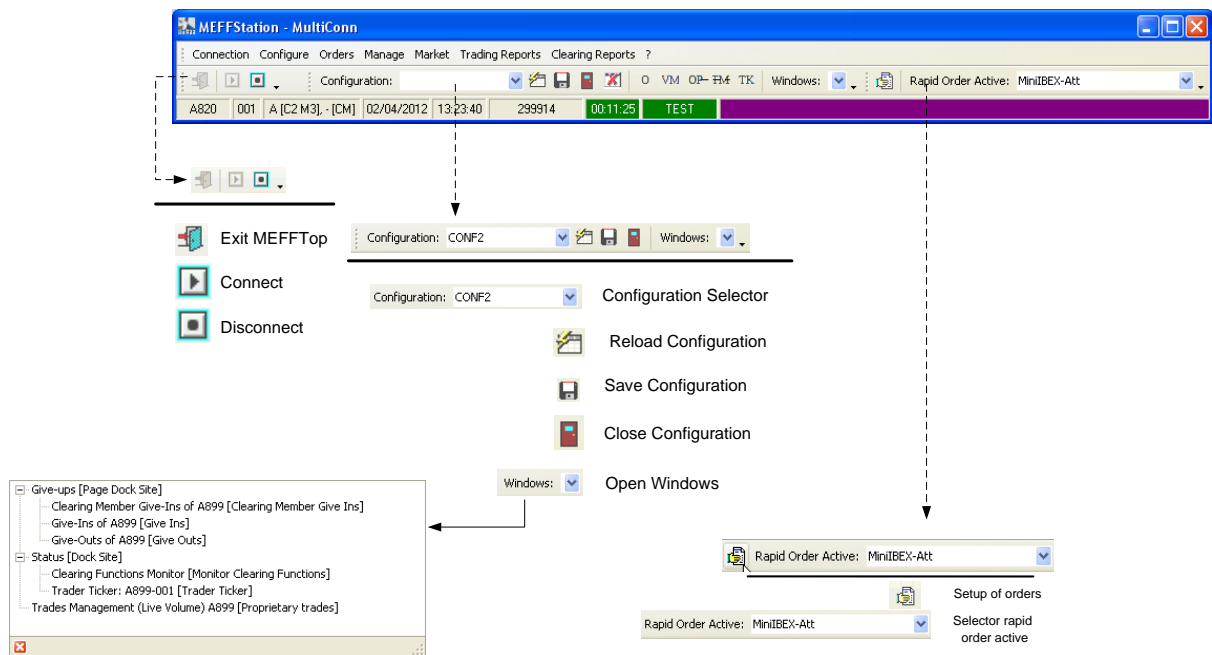
The commands menu of the MEFFStation main window provides access to all available functions.



- Main window: Menu -

2.1.2 Main window – Tool bar

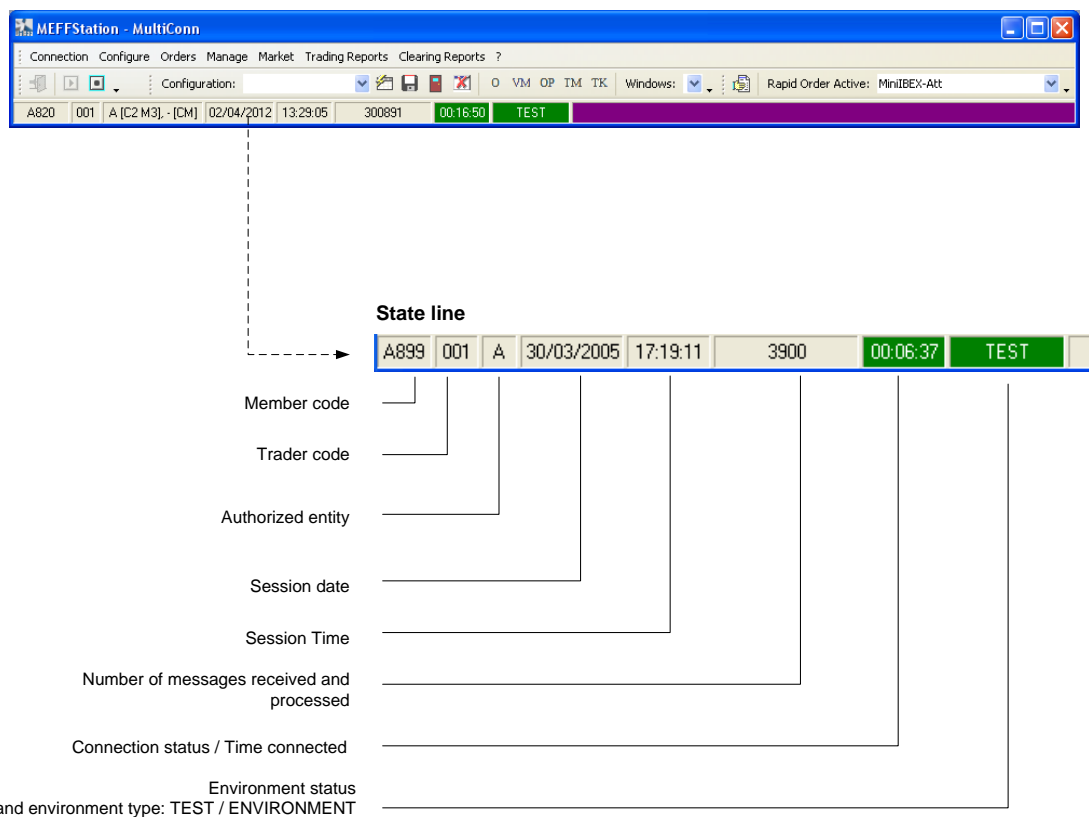
MEFFStation has a predefined tool bar that gives quick access to the most common functions.



- Main window: Tool bar -

2.1.3 Main window – Connection state bar

The main window has a state line that displays general information about the terminal and the connection.



- Main window: Information -

2.2 Floating windows

The purpose of floating windows is not to run a specific process, but to present information and eventually allow interaction with the system based on the information displayed.

Due to its functionality it is possible to have several windows open simultaneously.

To move from one window to another, click with the mouse in the window that you are moving to or use the following combination of keys:

Keys	Meaning
CTRL + AV PAG	Move to the next window
CTRL + RE PAG	Move back to previous window

The types of windows used by MEFFStation are described in detail in chapter 4.

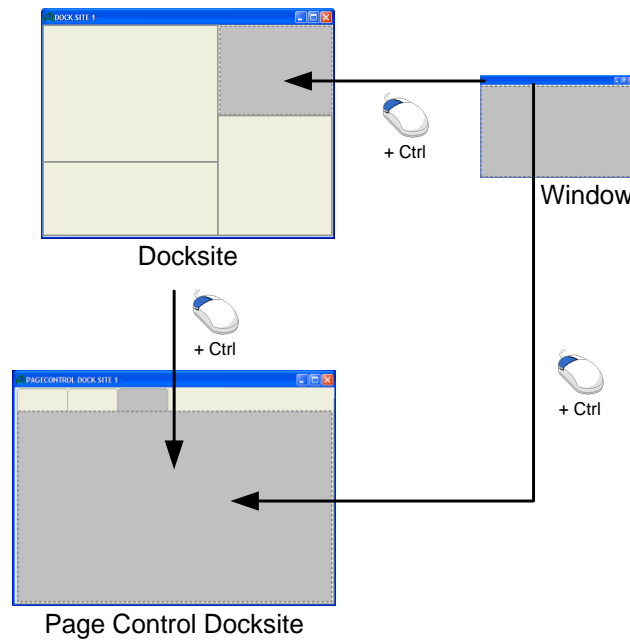
2.3 Grouping windows

To facilitate how floating windows are displayed and handled there are two types of special windows, so that various floating windows can be grouped together in a single one.

A *Docksite* is a special window that allows various floating windows to be grouped inside, so that they are all simultaneously visible.

A *Page Control Docksite* enables as many windows as *Docksites* to be grouped. The tabs located in the upper part give access to the different windows.

To add an element to one of these windows, it should be dragged with the mouse whilst pressing the *CTRL* key.



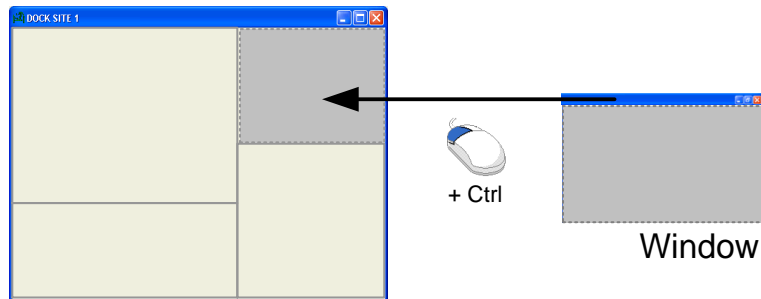
- Organization of desktop using Docksite and Page Control Docksite -

2.3.1 Docksite

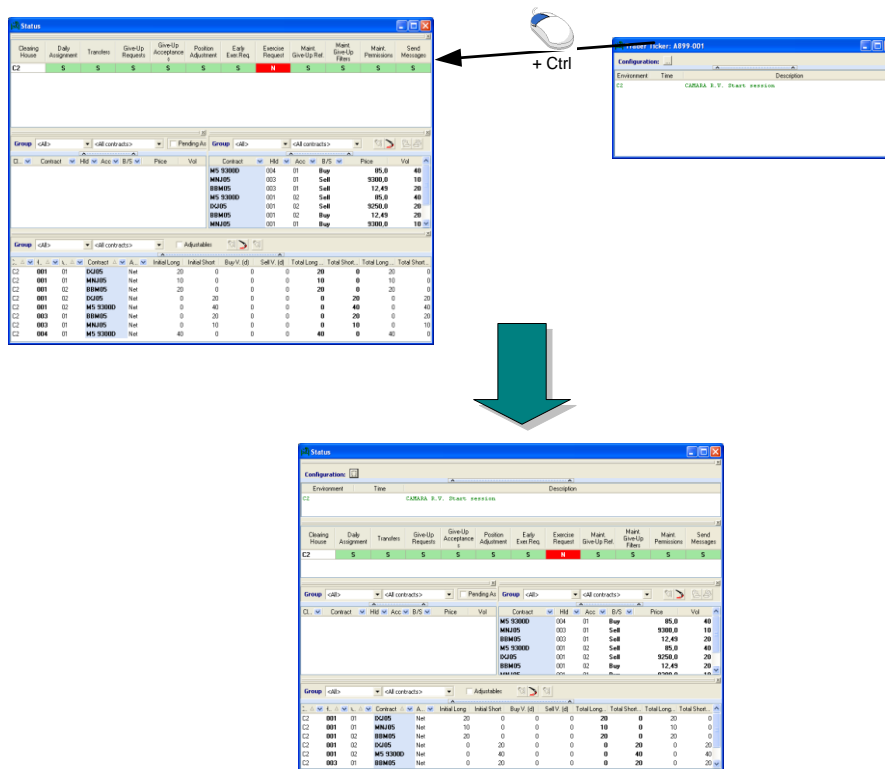
Menu option: **Desktop – DockSite**

Add window: Drag window + CTRL

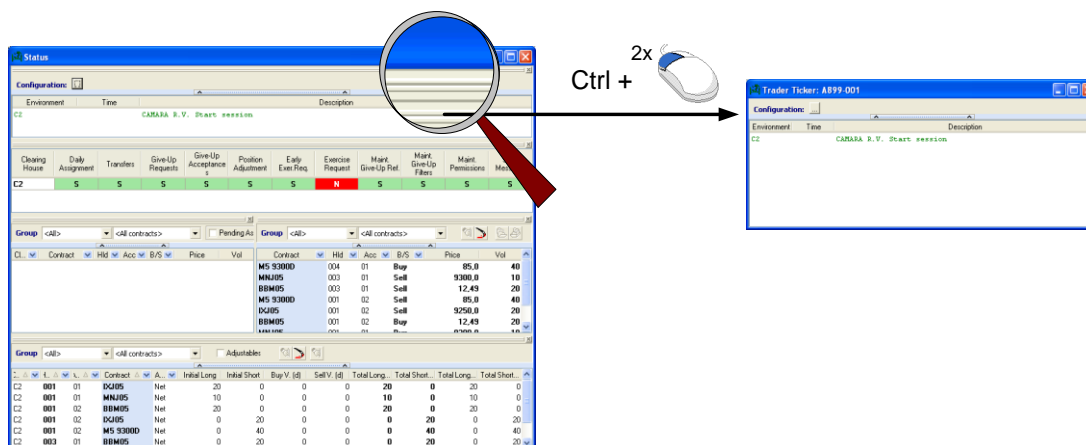
Remove window: CTRL + Double click on the window bar to remove



- Process of adding a window to a DockSite -



- Example of a window added to a DockSite -



- Example of a window removed from a DockSite -

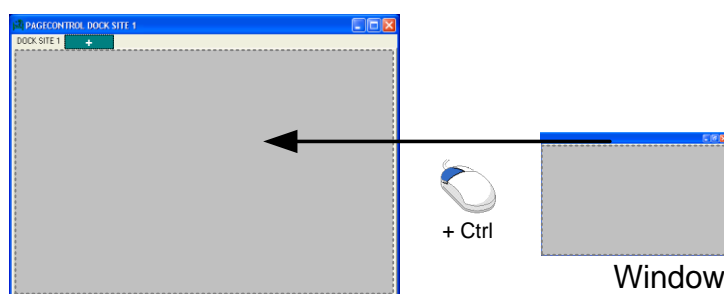
Docksite name is determined by the user when it is created. It can be changed later doing a right click on the window title bar and selecting **Rename** option.

2.3.2 Page Control Docksite

Menu option: Desktop – Page Control DockSite

Add window: Drag window + CTRL

Remove window: CTRL + Double click on the window bar to remove



- Add window to a Page Control Docksite -

Page Control Docksite name is determined by the user when it is created. It can be changed later doing a right click on the window title bar selecting **Rename** option.

You can move back or forward between different tabs using a combination of keystrokes:

Keys	Meaning
CTRL + TAB	Move to next tab of Page Control DockSite
CTRL + SHIFT + TAB	Go back to previous tab of Page Control DockSite

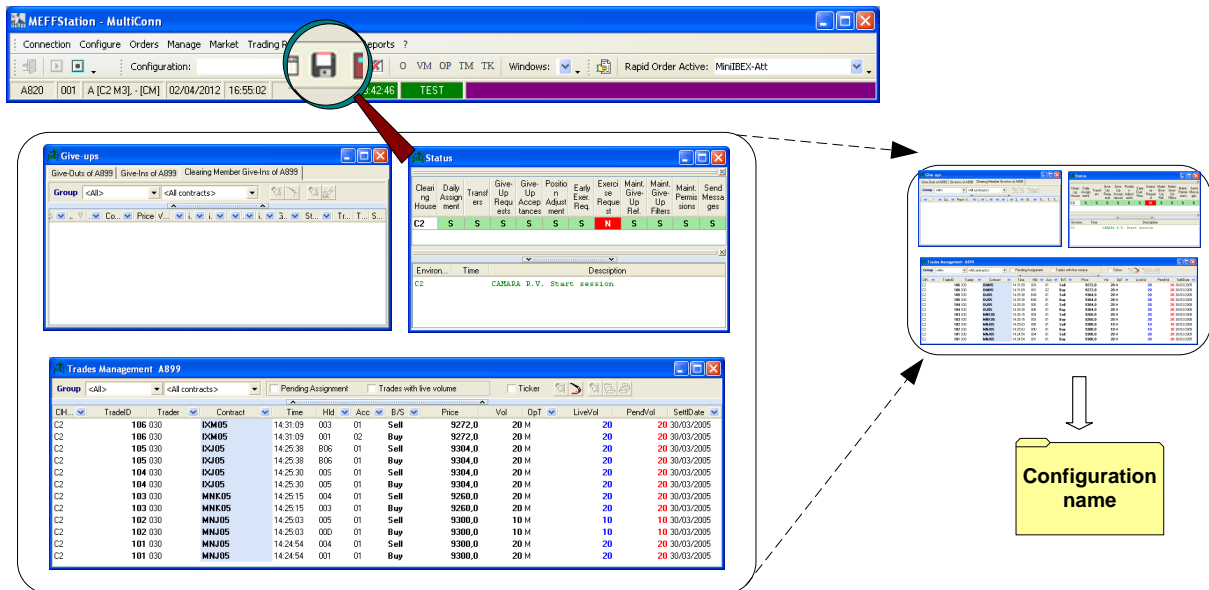
2.4 Desktop configurations management

A desktop configuration is established by the layout of floating windows and grouping panels as well as how these have been personalized.

MEFFStation allows the desktop configuration to be saved under a name, so that it can be restored later. With this mechanism a series of desktop configurations can be created associated with different operational needs, so that the trader can move from one to another in a quick and easy manner.

2.4.1 Save configuration

Menu option: **Config - Desktop – Save Configuration**



- Save configuration -

2.4.2 Display configuration

Menu option: **Config - Desktop – Display Configuration**

The screenshot shows the MEFFStation - MultiConn interface. The 'Config' menu is open, and 'Display Configuration' is highlighted. Below the main window, a diagram illustrates the 'Give-ups' and 'Status' windows. The 'Status' window shows a table of trades with columns: CH, TradeID, Trader, Contract, Time, Hld, Acc, B/S, Price, Vol, Opt, LiveVol, PendVol, and SellDate. The 'Configuration name' box points to the 'Status' window.

CH	TradeID	Trader	Contract	Time	Hld	Acc	B/S	Price	Vol	Opt	LiveVol	PendVol	SellDate
C2	106 030	DKM05	14.31.09	003	01	02	Sell	9272.0	20 M		20	20	20/03/2005
C2	106 030	DKM05	14.31.09	001	02	01	Buy	9272.0	20 M		20	20	20/03/2005
C2	105 030	DKJ05	14.25.38	806	01	01	Sell	9304.0	20 M		20	20	20/03/2005
C2	105 030	DKJ05	14.25.38	806	01	01	Buy	9304.0	20 M		20	20	20/03/2005
C2	104 030	DKJ05	14.25.30	005	01	01	Sell	9304.0	20 M		20	20	20/03/2005
C2	104 030	DKJ05	14.25.30	005	01	01	Buy	9304.0	20 M		20	20	20/03/2005
C2	103 030	MNK05	14.25.15	004	01	01	Sell	9260.0	20 M		20	20	20/03/2005
C2	103 030	MNK05	14.25.15	003	01	01	Buy	9260.0	20 M		20	20	20/03/2005
C2	102 030	MNJ05	14.25.03	000	01	01	Sell	9300.0	10 M		10	10	20/03/2005
C2	102 030	MNJ05	14.25.03	000	01	01	Buy	9300.0	10 M		10	10	20/03/2005
C2	101 030	MNJ05	14.24.54	004	01	01	Sell	9300.0	20 M		20	20	20/03/2005
C2	101 030	MNJ05	14.24.54	001	01	01	Buy	9300.0	20 M		20	20	20/03/2005

- Display configuration -

2.4.3 Close configuration

Menu option: **Config - Desktop - Close Configuration**

The screenshot shows the MEFFStation - MultiConn interface. The 'Config' menu is open, and 'Close Configuration' is highlighted. Below the main window, a diagram illustrates the 'Give-ups' and 'Status' windows. The 'Status' window shows a table of trades with columns: CH, TradeID, Trader, Contract, Time, Hld, Acc, B/S, Price, Vol, Opt, LiveVol, PendVol, and SellDate. The 'Configuration name' box points to the 'Status' window.

CH	TradeID	Trader	Contract	Time	Hld	Acc	B/S	Price	Vol	Opt	LiveVol	PendVol	SellDate
C2	106 030	DKM05	14.31.09	003	01	02	Sell	9272.0	20 M		20	20	20/03/2005
C2	106 030	DKM05	14.31.09	001	02	01	Buy	9272.0	20 M		20	20	20/03/2005
C2	105 030	DKJ05	14.25.38	806	01	01	Sell	9304.0	20 M		20	20	20/03/2005
C2	105 030	DKJ05	14.25.38	806	01	01	Buy	9304.0	20 M		20	20	20/03/2005
C2	104 030	DKJ05	14.25.30	005	01	01	Sell	9304.0	20 M		20	20	20/03/2005
C2	104 030	DKJ05	14.25.30	005	01	01	Buy	9304.0	20 M		20	20	20/03/2005
C2	103 030	MNK05	14.25.15	004	01	01	Sell	9260.0	20 M		20	20	20/03/2005
C2	103 030	MNK05	14.25.15	003	01	01	Buy	9260.0	20 M		20	20	20/03/2005
C2	102 030	MNJ05	14.25.03	000	01	01	Sell	9300.0	10 M		10	10	20/03/2005
C2	102 030	MNJ05	14.25.03	000	01	01	Buy	9300.0	10 M		10	10	20/03/2005
C2	101 030	MNJ05	14.24.54	004	01	01	Sell	9300.0	20 M		20	20	20/03/2005
C2	101 030	MNJ05	14.24.54	001	01	01	Buy	9300.0	20 M		20	20	20/03/2005

- Close configuration -

2.4.4 Delete configuration

Menu option: Config - Desktop - Delete configuration

The screenshot displays the MEFFStation - MultiConn application interface. The top menu bar includes: Connection, Configure, Orders, Manage, Market, Trading Reports, Clearing Reports, and ?. The status bar at the bottom shows: A820 | 001 | A [C2 M3] - [CM] | 02/04/2012 | 16:55:02 | 562058 | 03:42:46 | TEST | Rapid Order Active: MiniBEX-Att.

Three windows are open:

- Give-ups:** Shows Give-Outs of A899, Give-Ins of A899, and Clearing Member Give-Ins of A899. The main table has columns: Group, Co., Price, Vol., i, M, i, i, i, i, i, i, T, S.
- Status:** Shows a table with columns: Clearing House, Daily Assignment, Transf. Req., Give-Up Req., Give-Up Acc., Posit. Avail., Early Exer. Req., Exerc. Req., Maint. Up, Maint. Up, Maint. Up, Maint. Up, Send. The table has rows for C2 and C1.
- Trades Management A899:** Shows a table with columns: CH, TradeID, Trader, Contract, Time, Hld, Acc, B/S, Price, Vol, OpT, LiveVol, PendVol, SettDate. The table contains multiple rows of trade data.

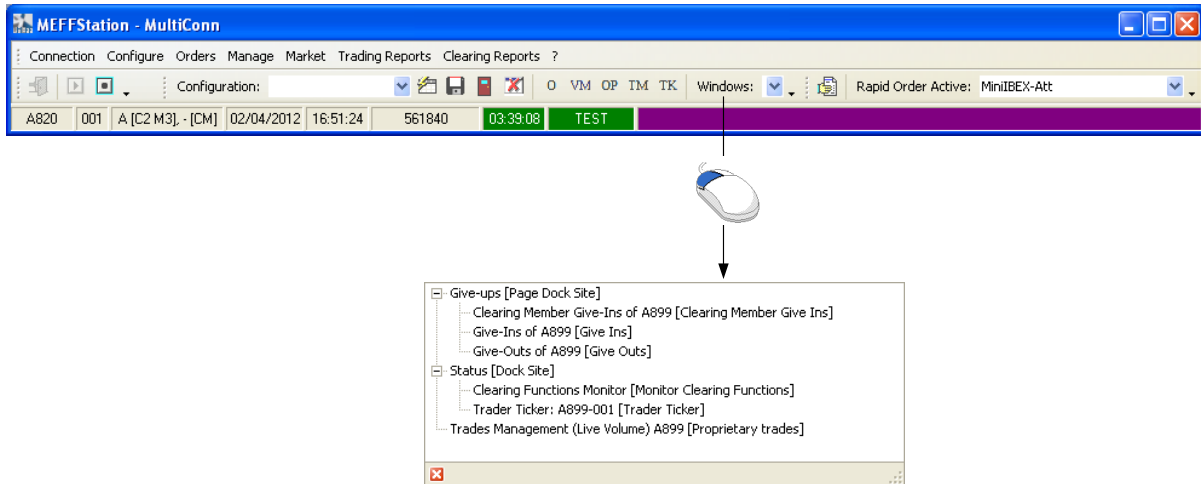
A diagram on the right illustrates the process of deleting a configuration. It shows a yellow box labeled "Configuration name" with a white arrow pointing down to a blue and green icon representing a delete or refresh action.

- Delete configuration -

2.5 Finding a window in the desktop

Clicking in the **Windows** option on the main window toolbar, a drop down list is displayed. It shows all open windows listed according to their organization in *docksites* and *page control docksites*.

When selecting a window from this list, it will come up front and its frame will flash highlighting that it is active.



- Access to list of open windows -

2.6 Windows Personalisation

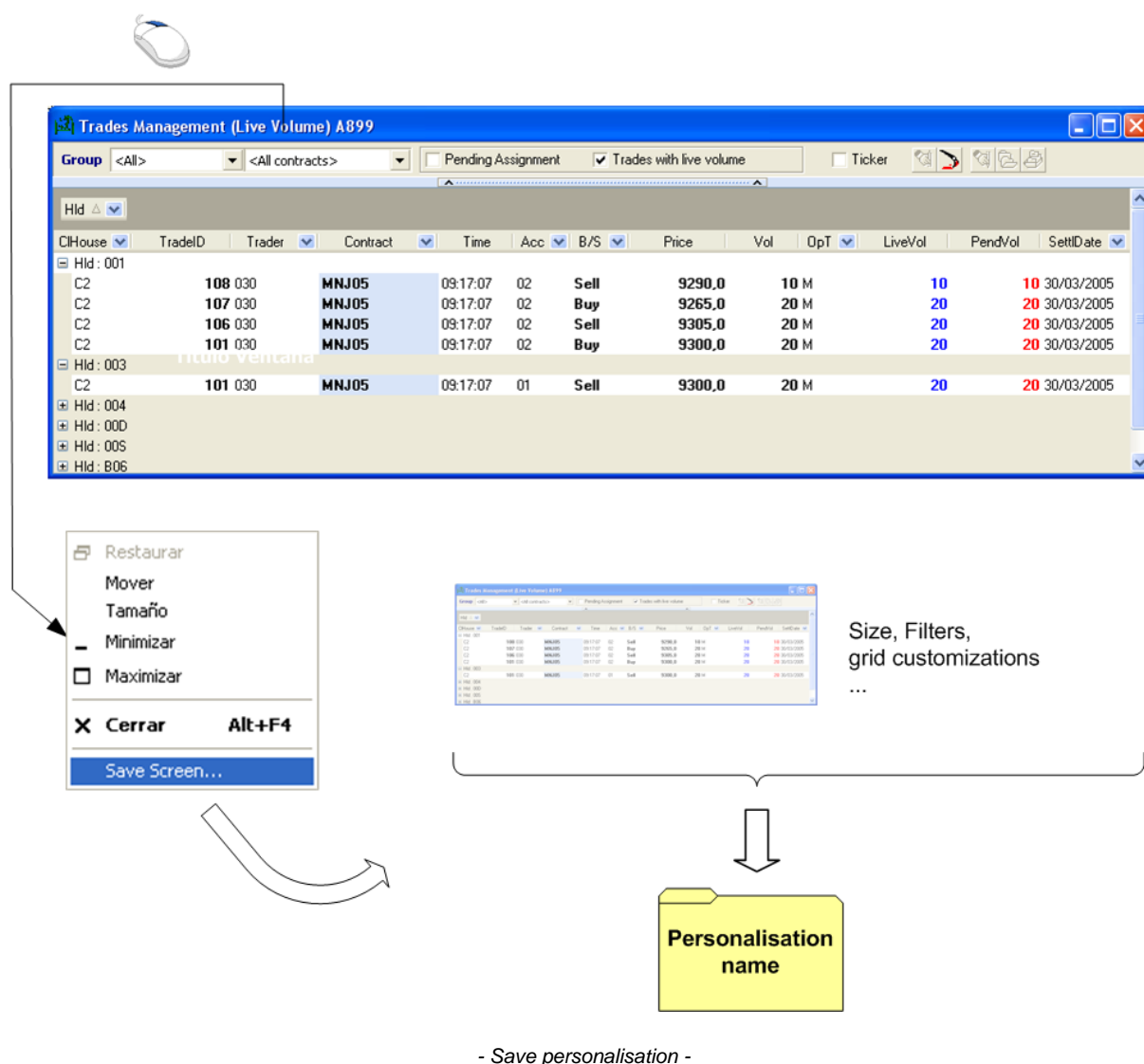
Windows terminal offers a great versatility for the configuration. Personalised configurations can be saved for later use, avoiding the repetition of this process.

With this method everything that is personalised is saved except the position of the window. This includes: the name and size of the window, configuration of data grid, selection of contracts or the information filters selected.

2.6.1 Save personalisation

Access method: Window Menu (right click on the window title bar) – Save Screen ...

Function: Assign a name to the personalised window so it can be used later.



2.6.2 Restore personalisation

Menu option: **Configure - Desktop – Preconfigured Screens – Group – Name**

Function: Open a window with a personalised setting and data previously configured.

MEFFStation - MultiConn

Connection Configure Orders Manage Market Trading Reports Clearing Reports ?

Communications...

A820 001

Trading Data Files

Clearing Data Files...

Central Counterparty Data Files...

Central Counterparty Historical Data...

Default market

Default clearing house

☒ Highlight Data Changes

General Ticker Updating

Mouse Wheel Off

Desktop

DockSite

Page Control DockSite

Preconfigured Screens

Reload Configuration

Save Configuration

Display configuration

Delete Configuration

Close Configuration

Close Reports

Personalisation name

Size, Filters, grid customizations

Trades Management (Live Volume) A899

Group <All> <All contracts> Pending Assignment Trades with live volume Ticker

Hid

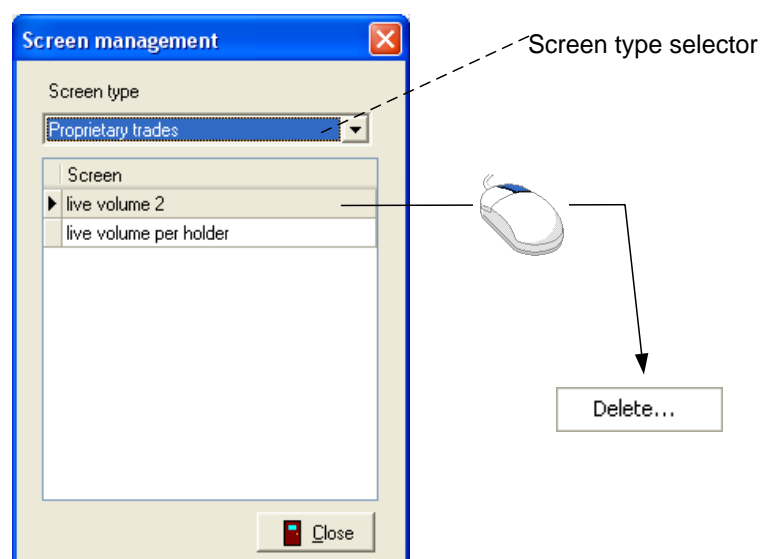
ClHouse	TradeID	Trader	Contract	Time	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettleDate
Hid: 001												
C2	108 030	MNJ05	09:17:07 02	Sell	9290.0	10 M	10	30/03/2005				
C2	107 030	MNJ05	09:17:07 02	Buy	9265.0	20 M	20	30/03/2005				
C2	106 030	MNJ05	09:17:07 02	Sell	9305.0	20 M	20	30/03/2005				
C2	101 030	MNJ05	09:17:07 02	Buy	9300.0	20 M	20	30/03/2005				
Hid: 003												
C2	101 030	MNJ05	09:17:07 01	Sell	9300.0	20 M	20	30/03/2005				
Hid: 004												
Hid: 005												
Hid: 006												

- Restore personalised window -

2.6.3 Delete personalisation

Menu option: **Configure - Desktop – Preconfigured Screens – Screen Management...**

Function: Delete previously personalised setting.



- Screen Management Window -

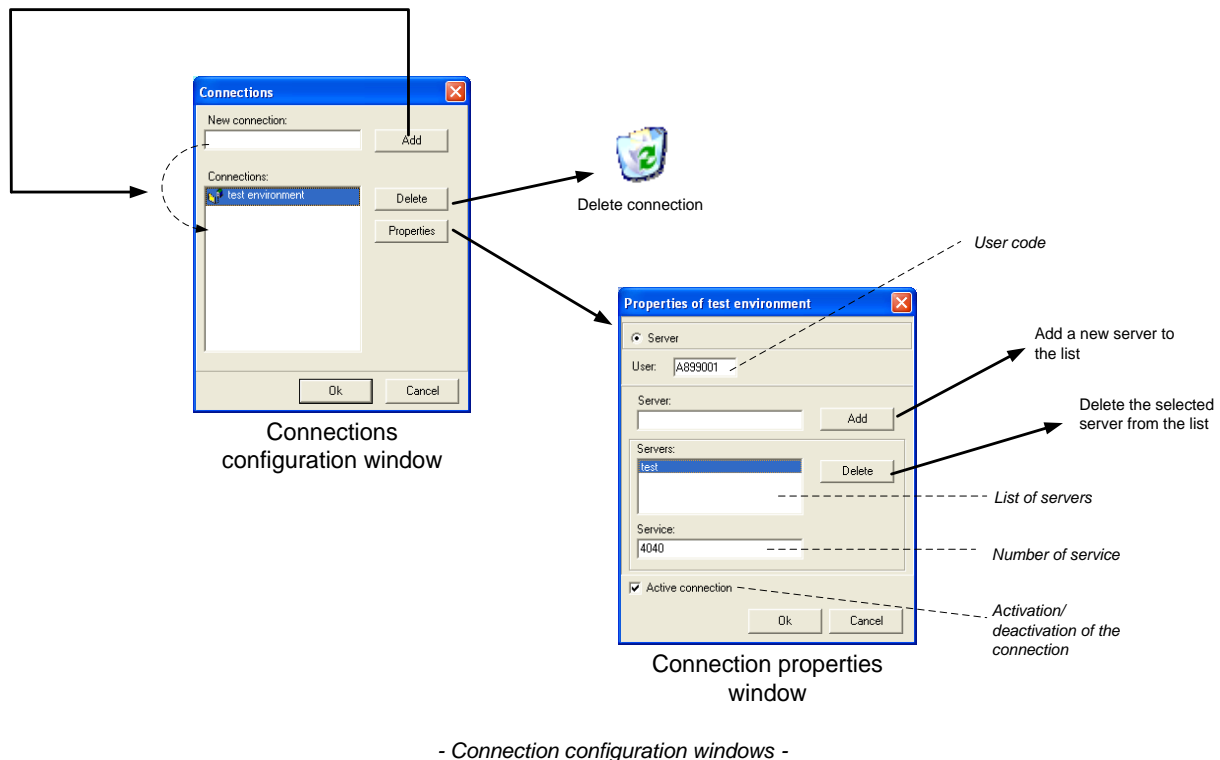
3. Connection

3.1 Connection Configuration

Menu option: Configure – Communications

Function: Define system connection parameters.

The configuration data is provided by MEFF.



3.2 Establishing connection

Menu option: Connection – Connect

Function: Establishes active connections not discarded.

Before taking any action in an environment you must be connected to it.

3.3 Disconnect

Menu option: Connection – Disconnect

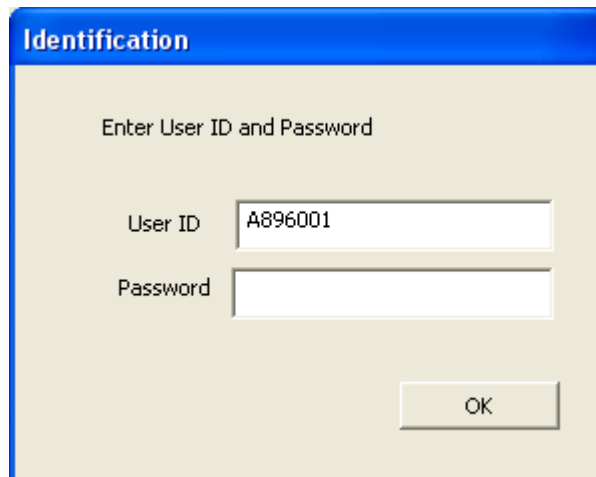
Function: Ends all connections.

3.4 Password Connection

As a security measure the Meffstation has the option of asking for a password when the user connects the terminal. When Market Services enable this protection, the user can change the password through the new menu option Configure- Change Password.

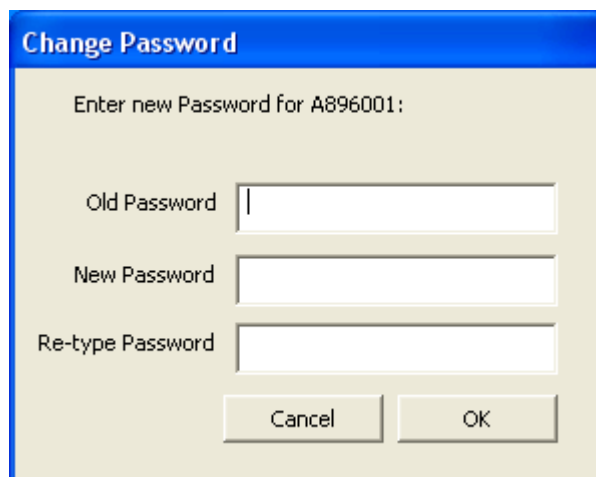
The following describes the password entry process.

When the terminal is connected for the first time or the password is reset due to a maximum number of login attempts, the first window displayed is



The 'Identification' dialog box has a blue title bar with the text 'Identification'. Below the title bar, the text 'Enter User ID and Password' is centered. There are two input fields: 'User ID' with the value 'A896001' and 'Password' which is empty. An 'OK' button is located at the bottom right.

and the next one



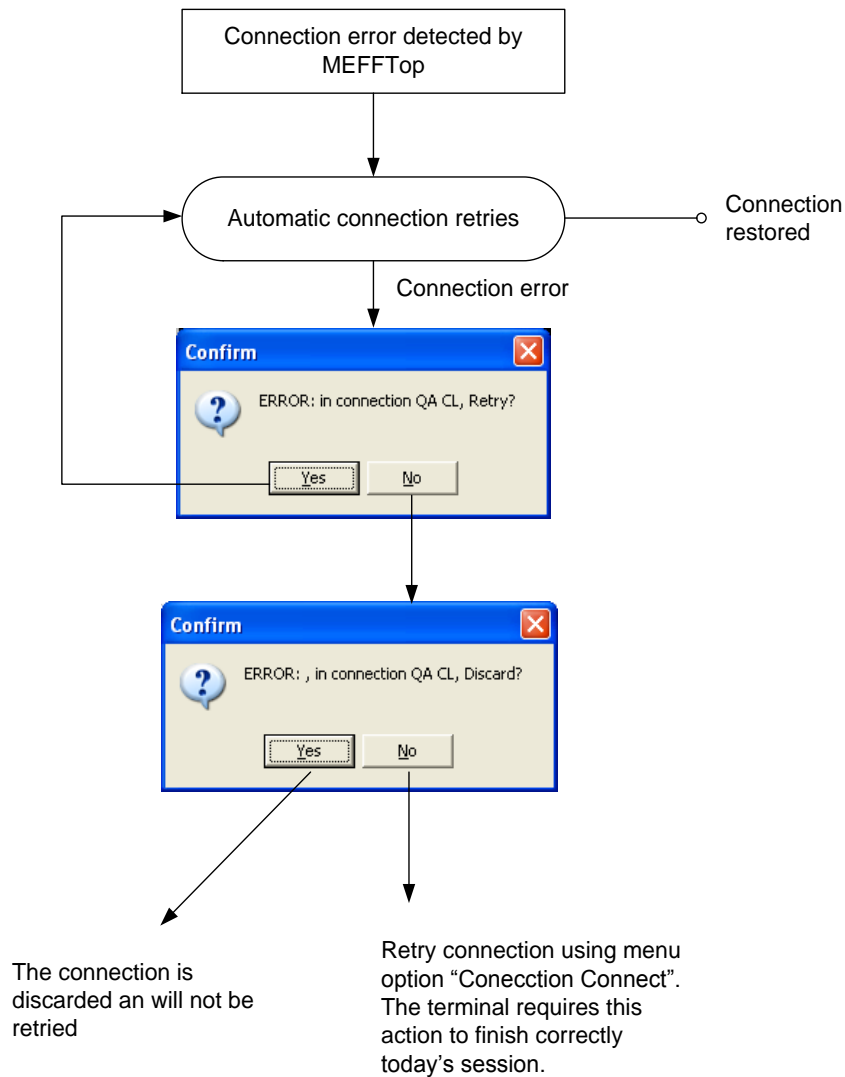
The 'Change Password' dialog box has a blue title bar with the text 'Change Password'. Below the title bar, the text 'Enter new Password for A896001:' is centered. There are three input fields: 'Old Password' with a single character '|', 'New Password' which is empty, and 'Re-type Password' which is empty. 'Cancel' and 'OK' buttons are located at the bottom.

Once the password entry for the first time and modified by the user, in successive connections only the first window will show.

The password must be at least 6-digit and contain alpha numeric characters.

3.5 Managing connection errors

When MEFFStation detects an error in some of its connections, it will notify the user, who can opt to retry or accept the disconnection. If the disconnection is accepted he will have to decide if he wants to discard the connection, such that the terminal does not require this connection to end correctly, or not discard it, whereby the terminal considers it necessary to end the sessions associated with the connection.



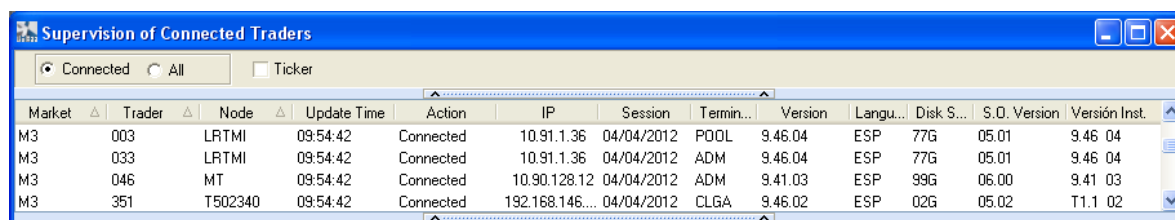
- Actions in the case of disconnection -

3.6 Connected Traders

Menu option: Manage – Connected Traders

Function: Tracking terminals connected

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



Market	Trader	Node	Update Time	Action	IP	Session	Termin...	Version	Langu...	Disk S...	S.O. Version	Versión Inst.
M3	003	LRTMI	09:54:42	Connected	10.91.1.36	04/04/2012	POOL	9.46.04	ESP	77G	05.01	9.46 04
M3	033	LRTMI	09:54:42	Connected	10.91.1.36	04/04/2012	ADM	9.46.04	ESP	77G	05.01	9.46 04
M3	046	MT	09:54:42	Connected	10.90.128.12	04/04/2012	ADM	9.41.03	ESP	99G	06.00	9.41 03
M3	351	T502340	09:54:42	Connected	192.168.146...	04/04/2012	CLGA	9.46.02	ESP	02G	05.02	T1.1 02

- Connected traders windows -

4. Floating windows

4.1 General

4.1.1 Trader Ticker

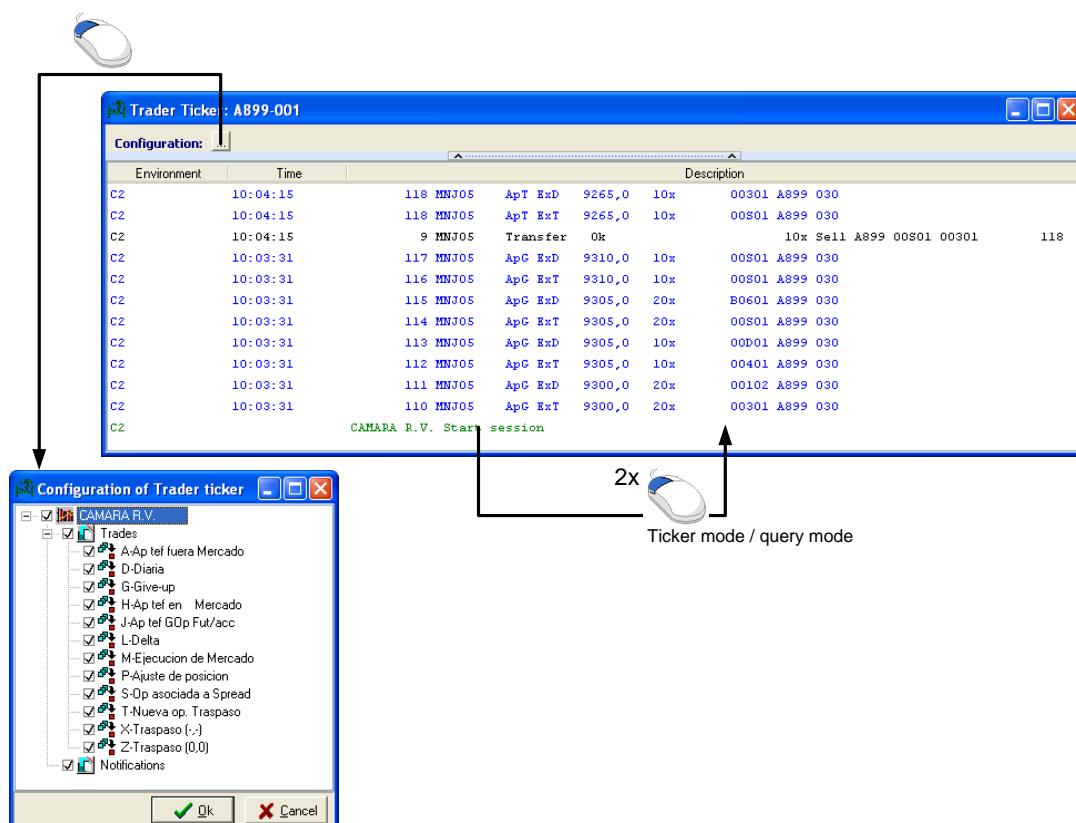
Menu option: Manage – Trader Ticker

Function: Monitoring proprietary trades and notifications.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Information filters:

- **Trades:** Allows filtering trades to be shown using the trade code.
- **Public notifications:** Status changes and general messages.
- **Notifications:** Private messages.
- **Connections status:** It allows obtaining information about connections, disconnections and communications blocking.



- Trader Ticker Window -

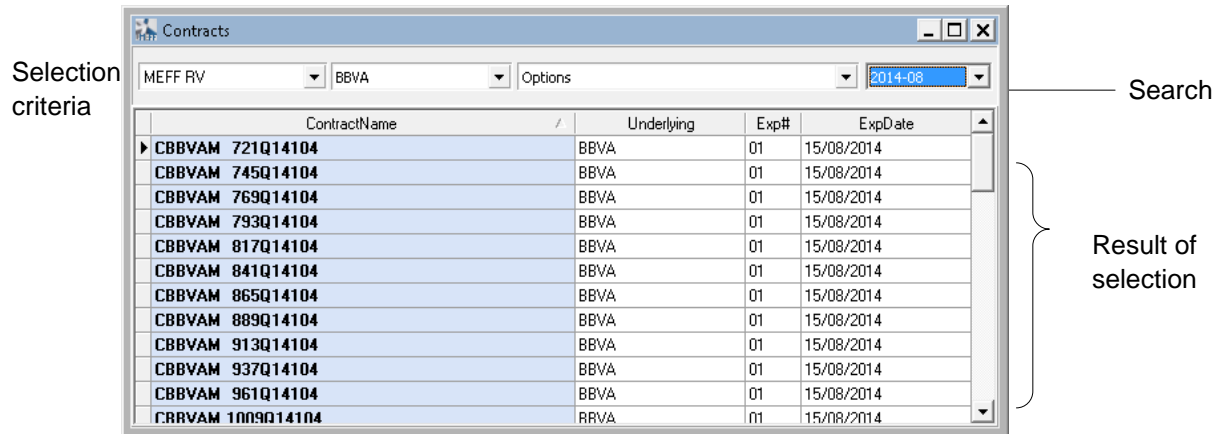
By double clicking on the window area you can switch modes from ticker mode (most recent events without navigation capability) to query mode (free navigation).

4.1.2 Contract browser

Menu option: Market – Contract Browser

Function: Querying contracts and contracts selection for market windows.

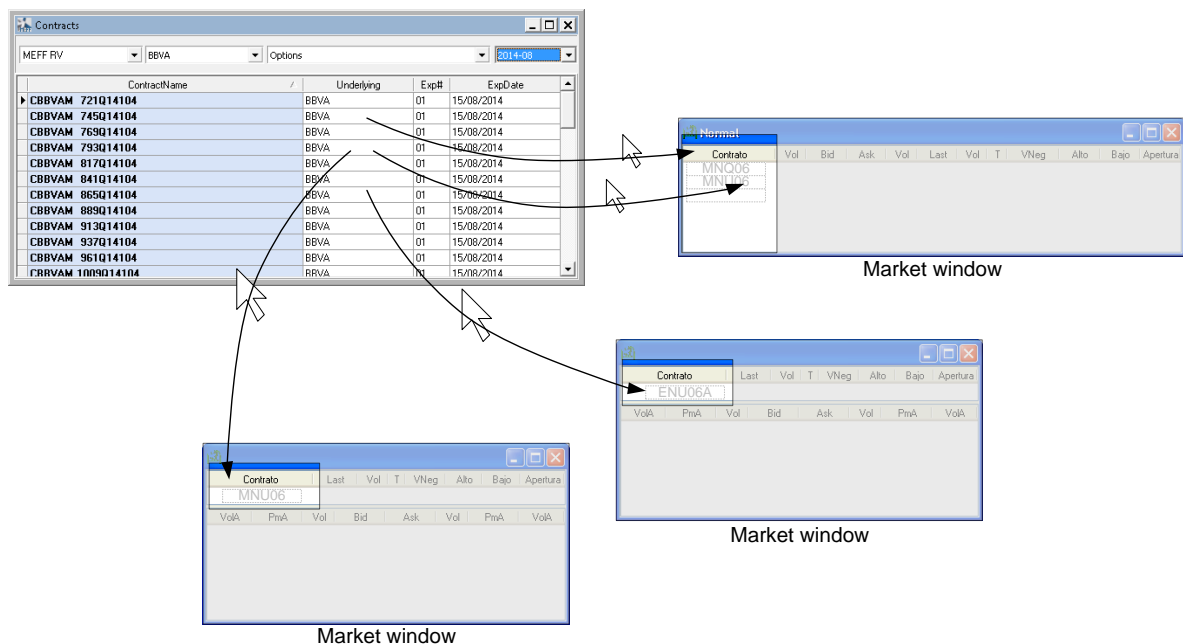
Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Contract browser window -

The contract selector allows to drag different contract codes to the **Contract Column** of a market screen, moment from which the above mentioned window shows information of the assigned contract.

When contract allocation is done, the destiny window stores the underlying, contract type, *strike* if it exists and the number order of expiration. Thus when the expiration takes place, **the code of contract is updated automatically**. For example, if the contract that now is the first expiration of the future of Telefónica is selected, when the expiration takes place, the window will show the code of the contract that becomes the first expiration.



- Allocation of contracts in Market windows -

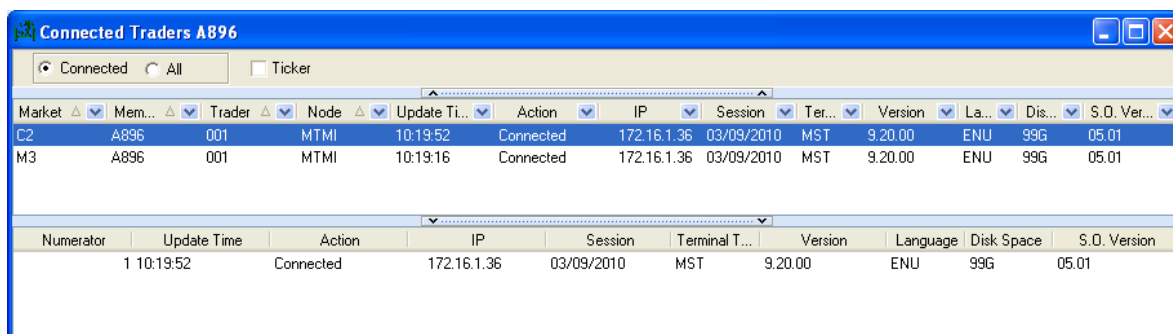
Contract selection window can also be accessed directly from market windows. In this case it is not a floating window, but a dialogue that must finish with accept or cancel button and whose scope is restricted to the window from where it was initiated

4.1.3 Connected Traders

Menu option: Manage – Connected Traders

Function: Consult traders and MeffGate users computer's characteristics. It also shows software version details and information regarding connection hours.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



The screenshot shows a window titled "Connected Traders A896" with a blue header bar. Below the header, there are radio buttons for "Connected" (selected) and "All", and a checkbox for "Ticker". The main area contains a table with columns: Market, Mem..., Trader, Node, Update Ti..., Action, IP, Session, Ter..., Version, La..., Dis..., and S.O. Ver... The table has two rows of data. Below the table, there is a summary section with columns: Numerator, Update Time, Action, IP, Session, Terminal T..., Version, Language, Disk Space, and S.O. Version, containing one row of data.

Market	Mem...	Trader	Node	Update Ti...	Action	IP	Session	Ter...	Version	La...	Dis...	S.O. Ver...
C2	A896	001	MTMI	10:19:52	Connected	172.16.1.36	03/09/2010	MST	9.20.00	ENU	99G	05.01
M3	A896	001	MTMI	10:19:16	Connected	172.16.1.36	03/09/2010	MST	9.20.00	ENU	99G	05.01

Numerator	Update Time	Action	IP	Session	Terminal T...	Version	Language	Disk Space	S.O. Version
1	10:19:52	Connected	172.16.1.36	03/09/2010	MST	9.20.00	ENU	99G	05.01

4.2 Trading

4.2.1 Trading Functionalities

Menu option: Market – Trading Functionalities

Function: Querying active functions in the clearing system.

Multiplicity: Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

The possibility of taking an action will depend on active functions and trader's permissions.

Each function is represented by a column, and each modality in every environment is shown in a row. When one cell contains value “Yes” in green color, that means it is possible to do the action; “No” in red color means the action is not allowed, “Not now” in yellow color is shown when the action is suspended temporarily.

Market	Mod. Contratación	Orders Quote Entry	Orders Quote Modification	Cancel Orders Quote	Prearranged Trades Entry (H,B)	Prearranged Trades Entry (A)	RiQ
M3 - MEFF RV	Ext. Time	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Aplic. H horario extendi...	No	No	No	Yes	No	No
M3 - MEFF RV	Short time	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Oper. de Bolsa por Delt...	No	No	No	Yes	No	No
M3 - MEFF RV	Schedule BOND	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Aplic. H horario corto	No	No	No	Yes	No	No
M3 - MEFF RV	Aplic. H horario Bono	No	No	No	Yes	No	No

4.2.2 Trading Status Control

Menu Option: Market – Trading status control

Function: Querying active functions in the clearing system.

Multiplicity: Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

Each modality is represented by a column, and every environment is shown in a row. In every cell, the status of the corresponding modality is shown.

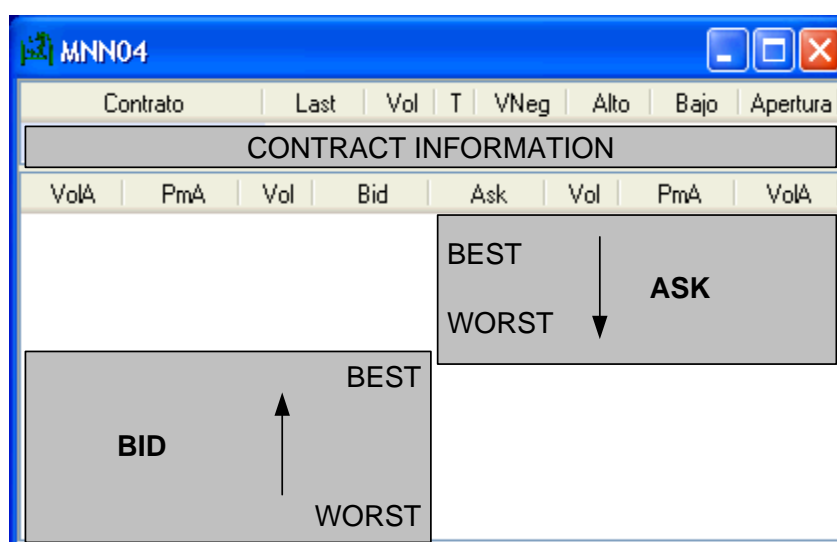
Market	Ext. Time	Short time	Schedule BOND	Aplic. H horario extendido	Aplic. H horario corto	Aplic. H horario Bono	Oper. de Bolsa por Deltas
M3 - MEFF RV	Open	Open	Open	Open	Open	Open	Open

4.2.3 Depth Window - Normal

Menu option: Market – Depth Screen - Normal

Function: Monitoring contract prices with depth and sorted by prices.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



MNN04								
Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura	
MNN04	8125,0	5	-	203	8315,0	8125,0	8035,5	
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA	
				8335,0	10	8221,5	40	
				8310,0	3	8183,7	30	
				8185,0	7	8169,6	27	
				8175,0	9	8164,3	20	
				8170,0	4	8155,5	11	
				8160,0	4	8147,1	7	
				8130,0	3			
		5	8110,0					
10	8087,5	5	8065,0					
20	8068,8	10	8050,0					

- Market window with normal depth -

4.2.4 Depth window - Extended

Menu option: **Market – Depth Screen – Mkt.Depth Screen**

Function: Monitoring contract prices, in depth, with best ask/bid prices at the top of the window.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



MNN04							
Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura
MNN04	8150,0	3	-	461	8410,0	8105,0	8035,5
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA
		9	8145,0	8150,0	3		
19	8137,1	10	8130,0	8155,0	8	8153,6	11
26	8133,8	7	8125,0	8175,0	10	8163,8	21
31	8122,7	5	8065,0	8190,0	7	8170,4	28
41	8105,0	10	8050,0				

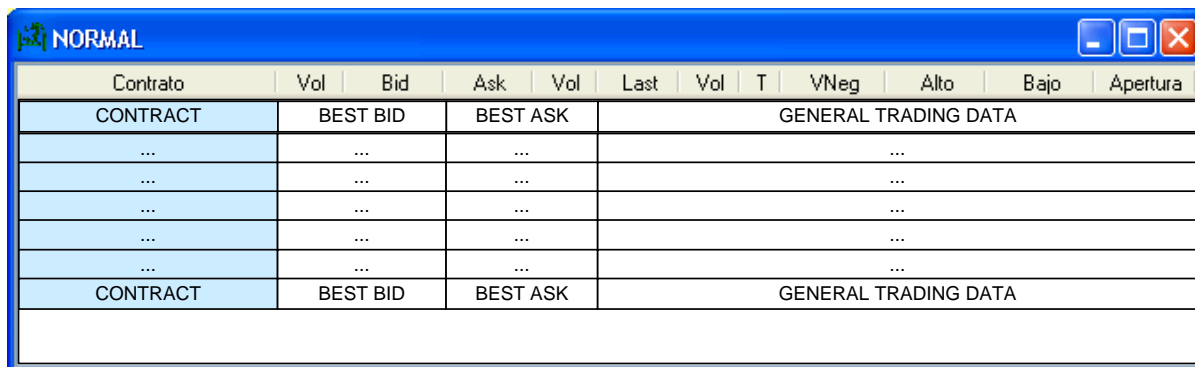
- Market window with extended depth -

4.2.5 Normal window

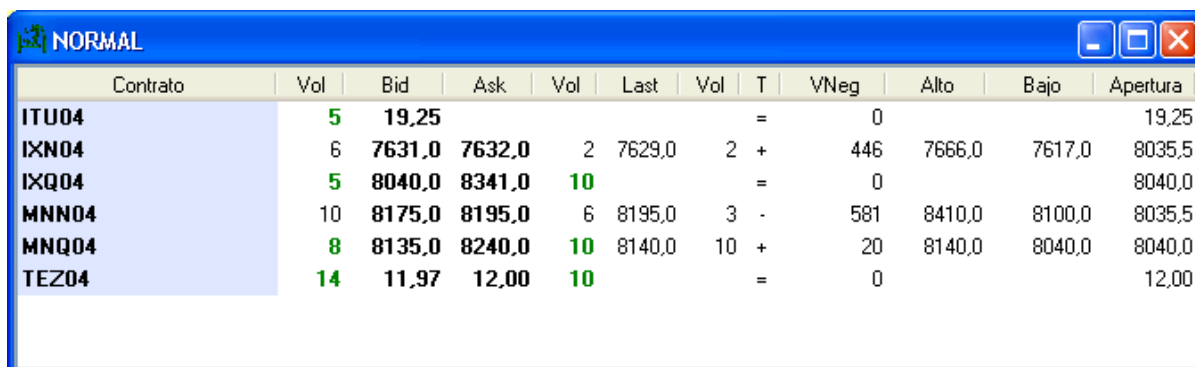
Menu option: **Market – Normal Screen**

Function: Monitoring best prices of several contracts simultaneously.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



Contrato	Vol	Bid	Ask	Vol	Last	Vol	T	VNeg	Alto	Bajo	Apertura
CONTRACT		BEST BID	BEST ASK								
...									
...									
...									
...									
...									
CONTRACT		BEST BID	BEST ASK								



Contrato	Vol	Bid	Ask	Vol	Last	Vol	T	VNeg	Alto	Bajo	Apertura
ITU04	5	19,25					=	0			19,25
IXN04	6	7631,0	7632,0	2	7629,0	2	+	446	7666,0	7617,0	8035,5
IXQ04	5	8040,0	8341,0	10			=	0			8040,0
MNN04	10	8175,0	8195,0	6	8195,0	3	-	581	8410,0	8100,0	8035,5
MNQ04	8	8135,0	8240,0	10	8140,0	10	+	20	8140,0	8040,0	8040,0
TEZ04	14	11,97	12,00	10			=	0			12,00

- Market Window Normal -

The order in which contracts appear can be determined when adding them according to the position where they are inserted, or later dragging the contract code to the wished position.

Windows name is determined by the user when it is created. It can be changed later doing a right click on the window title bar selecting **Rename** option.

4.2.6 Options window

Menu option: **Market – Options Screen**

Function: Monitoring specific options market.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Contract selection:

- Group
- Maturity

Information filters:

- **Bid/ask.** Contracts with bid or ask prices
- **Last.** Contracts contracted during the day
- **Vol. Requested:** Contracts that were quote requested

Information filters

A Strike by row

CALL

PUT

LV	Last	Vol	Bid	Ask	Vol	SV	IBEX MINI	SV	Vol	Bid	Ask	Vol	Last	LV
				5514	10		2009-06 4000 EUR (1)		10	3010				
				5414	10		2009-06 4100 EUR (1)		10	3000				
							2009-06 4200 EUR (1)		10	2990				
							2009-06 5000 EUR (1)		10	2980	2981	10	9	10
							2009-06 6200 EUR (1)							
							2009-06 6400 EUR (1)		10	2899	2900	30		
							2009-06 6500 EUR (1)							
							2009-06 6600 EUR (1)							

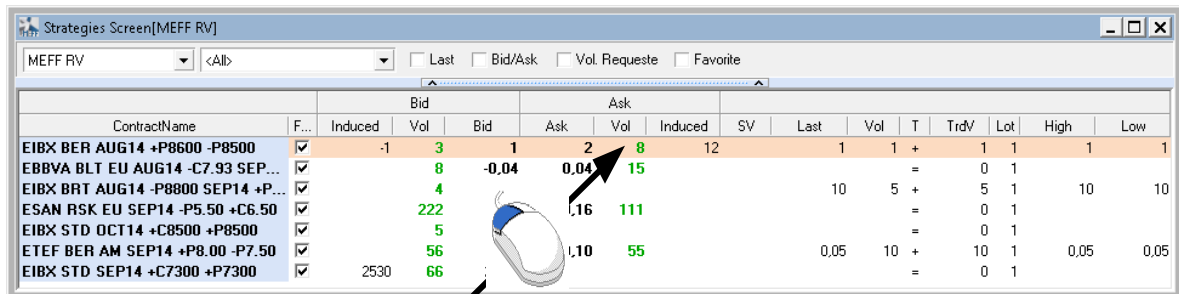
- Options market window -

4.2.7 Strategies window

Menu option: Market – Strategies Screen

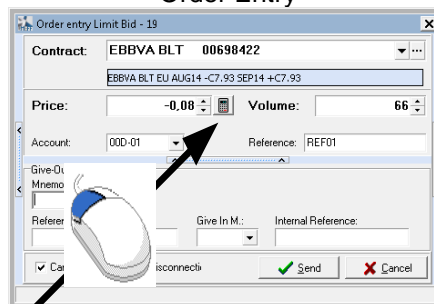
Function: Monitoring best prices in strategies.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



ContractName	F...	Induced	Vol	Bid	Ask	Vol	Induced	SV	Last	Vol	T	TrdV	Lot	High	Low
EIBX BER AUG14 +P8600 -P8500	✓	-1	3	1	2	8	12		1	1	+		1	1	1
EBBVA BLT EU AUG14 -C7.93 SEP14 +C7.93	✓		8	-0.04	0.04	15					=		0	1	
EIBX BRT AUG14 -P8800 SEP14 +P8800	✓		4						10	5	+		5	1	10
ESAN RSK EU SEP14 -P5.50 +C6.50	✓		222		1.16	111					=		0	1	
EIBX STD OCT14 +C8500 -P8500	✓		5								=		0	1	
ETEF BER AM SEP14 +P8.00 -P7.50	✓		56		1.10	55			0.05	10	+		10	1	0.05
EIBX STD SEP14 +C7300 -P7300	✓	2530	66								=		0	1	

Order Entry



Order entry Limit Bid - 19

Contract: EBBVA BLT 00698422

EBBVA BLT EU AUG14 -C7.93 SEP14 +C7.93

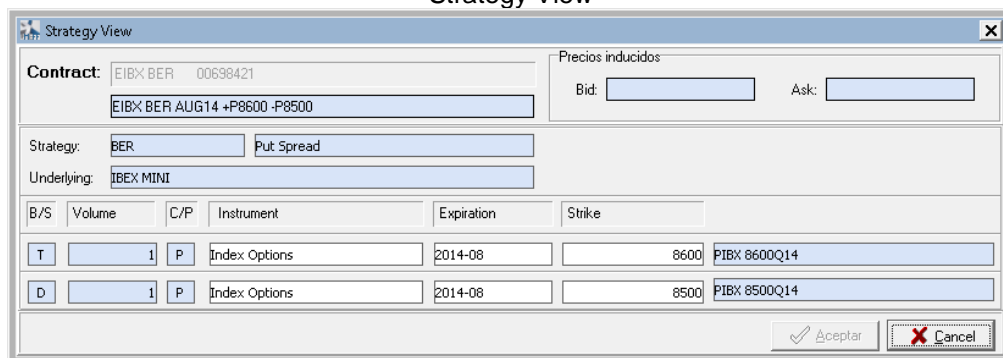
Price: -0.08 Volume: 66

Account: 000-01 Reference: REF01

Give-Or-Memo: Referer: Give In M.: Internal Reference:

✓ Send ✗ Cancel

Strategy View



Strategy View

Contract: EIBX BER 00698421

EIBX BER AUG14 +P8600 -P8500

Strategy: BER Put Spread

Underlying: IBEX MINI

B/S Volume C/P Instrument Expiration Strike

T	1	P	Index Options	2014-08	8600	PIBX 8600Q14
D	1	P	Index Options	2014-08	8500	PIBX 8500Q14

✓ Aceptar ✗ Cancel

4.2.8 General Ticker

Menu option: **Market – General Ticker**

Function: Monitoring trades, price changes and market quote requests.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Information filters:

- Categories (trades, changes of best, quote request)
- Groups and contract types

Expand selection criteria window

Hide selection criteria window

Green: Request of interest

Time	Contract	Request	Volume
10:21:46	MN 6000G	Interes	1100x

Blue: Trades

Time	Contract	Trade type	Price	Volume
10:21:51	IXN04	M	7634.0	1x

Black: Change of best

Time	Contract	Bid / Ask	Price	Total volume
10:21:51	IXN04	Doy	7632.0	6x

Group Type Selector

MEFF RV

- ☒ IBEX MINI
- ☒ Futuros IBEX MINI
- ☒ TimeSpread IBEX MINI
- ☒ Call IBEX MINI
- ☒ Put IBEX MINI
- ☒ IBEX PLUS
- ☒ BBVA
- ☒ Futuros BBVA
- ☒ TimeSpread BBVA
- ☒ Call BBVA
- ☒ Put BBVA
- ☒ Cotizaciones BBVA

Black: Change of best

Time	Contract	Bid / Ask	Price	Total volume
17:10:20	TEU04A	Doy	21,70	6

Blue: Trades

Time	Contract	Trade type	Price	Volume
17:10:53	MNU04	M	8340,0	2

Green: Request of interest

Time	Contract	Request	Volume
17:10:57	MN 8150U	Interes	100

- General Ticker Window -

4.2.9 Order management

Menu option: **Manage – Order management**

Hot key: **F10**

Function: Management of own orders.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Selection criteria

Orders of A814-351

Group: <All> | <All contracts> | <All> | Pending | All | Ticker

Order No.	Contract	Time	Holder	Acc	Reference	Sign	Price	Vol	Type	Pe...	Update Time	Status	Trigger
23	PIBX 6400M09	12:27:05	00C	01	VDF	Buy	2899	10 L			10 12:27:05	P	
22	PIBX 6400M09	12:26:48	00P	01	VDF	Sell	2900	10 L			10 12:26:48	P	
21	PIBX 6400M09	12:26:37	00P	01	VDF	Sell	2900	10 L			10 12:26:37	P	
20	PIBX 6400M09	12:26:30	00P	01	VDF	Sell	2900	10 L			10 12:26:30	P	
3	CIBX 6400M09	12:23:35	00C	01	VDF	Buy	3116	10 L			10 12:23:35	P	

(Market = M3) and ((Contract = CIBX 6400M09) or (Contract = PIBX 6400M09))

Management of order window

- Clear selection
- Select all
- Modify
- Repeat
- Repeat modifying
- Cancel selection
- Cancel all

Contextual menu

- Clear selection
- Select all
- Modify...
- Repeat...
- Repeat modifying... Ctrl+E
- Cancel selected... Supr
- Cancel all...
- View column titles

On pending order

Modification window

Order Modification Limited Sell

Order No.: 3 Sign: Sell

Type: Limited

Contract: MNN05

Price: 11550 Volume: 4

Account: 001-01 Reference:

Send Cancel

- Order management -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
B ! D ! SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

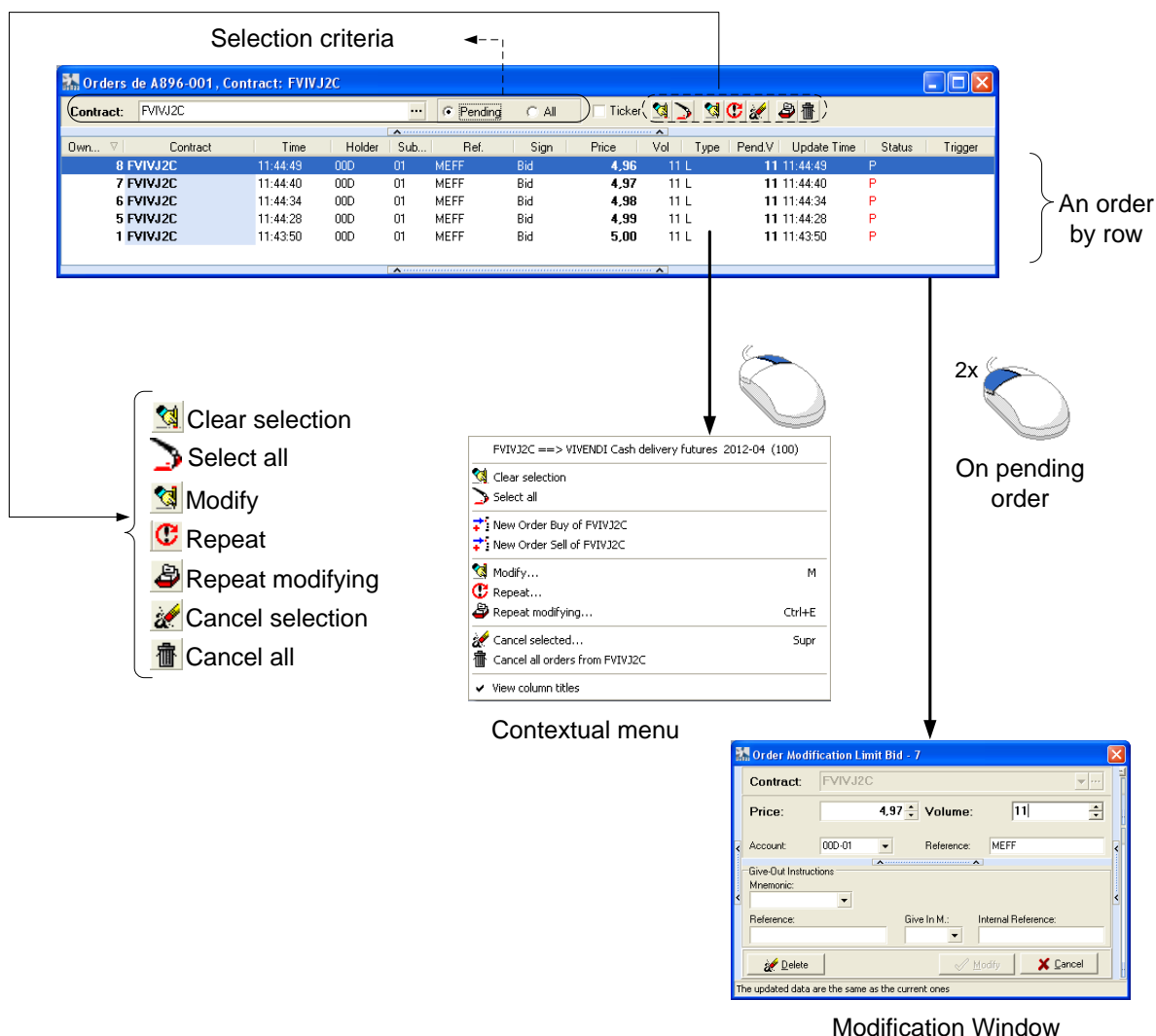
(*) This key is only of application when a selection of pending orders has been done

4.2.10 Orders management by contract

Menu option: **Manage – Orders management by contract**

Function: Orders management own by contract.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Order management by contract -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
B ! D ! SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(*) This key is only of application when a selection of pending orders has been done

4.2.11 Orders management extended

Menu option: Manage – Orders management extended

Function: Orders management own, with more info.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

The diagram illustrates the workflow for order management. It begins with a screenshot of the 'Orders management of FITXJ2P100 A896-001' window. This window displays a table with columns: Contract, Last, Vol, T, TrdV, High, Low, Prev. Close, BPrOr, Pend.V, Bid, Ask, Pend.V, and SPPrOr. A mouse cursor points to a bid in the table, leading to a 'Contextual menu'. The menu includes options like 'Select all Buy', 'Delete selection Buy', 'New Order Buy of FITXJ2P100', 'Modify...', 'Repeat...', 'Repeat modifying...', 'Cancel selected...', 'Cancel all orders from FITXJ2P100', 'Automatically Center', and 'View column titles'. A second mouse cursor points to a pending order, leading to a 'Modification Window'. This window shows fields for Contract, Price, Volume, Account, Reference, and Give-Out Instructions, along with buttons for 'Delete', 'Modify', and 'Cancel'.

Contextual menu

Modification Window

- Order management extended -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(*) This key is only of application when a selection of pending orders has been done

4.2.12 Exchange trades

Menu option: **Manage – Exchange Trades**

Function: Querying trades made by the Member in the trading system during the session.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

☒ Ticker Ticker mode: Chronological order. Without possibility of navigation

☐ Ticker Query mode: Ordering y free navigation

Contracts filter

Mkt	OperNum	Trad	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT
M3	OM0000090686	001	EIBX BRT 00...	11:35:01	00D	01	Bid	10	5 R	
M3	OM0000090686	001	EIBX BRT 00...	11:35:01	00D	01	Ask	10	5 R	
M3	OM0000090687	001	PIBX 8800U14	11:35:01	00D	01	Bid	11	5 S	
M3	OM0000090687	001	PIBX 8800U14	11:35:01	00D	01	Ask	11	5 S	
M3	OM0000090688	001	PIBX 8800Q14	11:35:01	00D	01	Bid	1	5 S	
M3	OM0000090688	001	PIBX 8800Q14	11:35:01	00D	01	Ask	1	5 S	
M3	OT0000324242	001	ETEF BER 00...	11:39:04	00D	01	Bid	0,05	10 R	
M3	OT0000324242	001	ETEF BER 00...	11:39:04	00D	01	Ask	0,05	10 R	
M3	OT0000324243	001	PTEFAM 800U14	11:39:04	00D	01	Bid	0,06	10 S	
M3	OT0000324243	001	PTEFAM 800U14	11:39:04	00D	01	Ask	0,06	10 S	
M3	OT0000324244	001	PTEFAM 750U14	11:39:04	00D	01	Bid	0,01	10 S	
M3	OT0000324244	001	PTEFAM 750U14	11:39:04	00D	01	Ask	0,01	10 S	
M4	CI0012702244	001	CI0012702244	11:42:21	00D	01	Bid	0020	1 M	

-Exchange trades window -

4.2.13 Exchange trades by contract

Menu option: Manage – Exchange Trades by contract

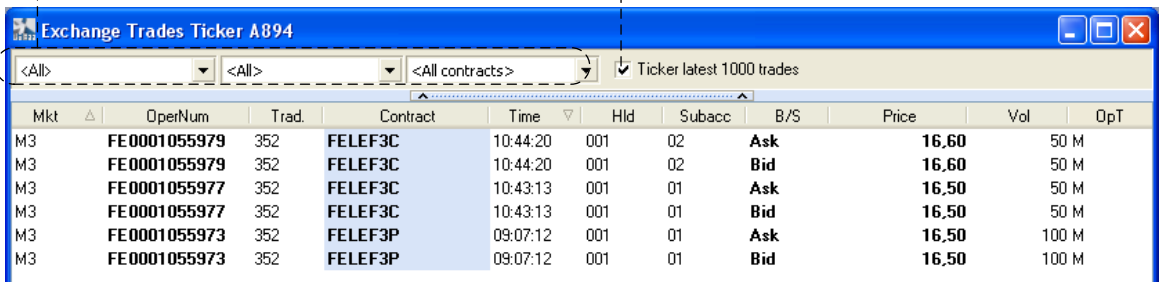
Function: Querying trades by contract made by the Member in the trading system during the session.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

☒ Ticker Ticker mode: Chronological order. Without possibility of navigation

☐ Ticker Query mode: Ordering y free navigation

Contracts filter



Mkt	OperNum	Trad	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT
M3	FE0001055979	352	FELEF3C	10:44:20	001	02	Ask	16.60	50 M	
M3	FE0001055979	352	FELEF3C	10:44:20	001	02	Bid	16.60	50 M	
M3	FE0001055977	352	FELEF3C	10:43:13	001	01	Ask	16.50	50 M	
M3	FE0001055977	352	FELEF3C	10:43:13	001	01	Bid	16.50	50 M	
M3	FE0001055973	352	FELEF3P	09:07:12	001	01	Ask	16.50	100 M	
M3	FE0001055973	352	FELEF3P	09:07:12	001	01	Bid	16.50	100 M	

- Exchange trades by contract window -

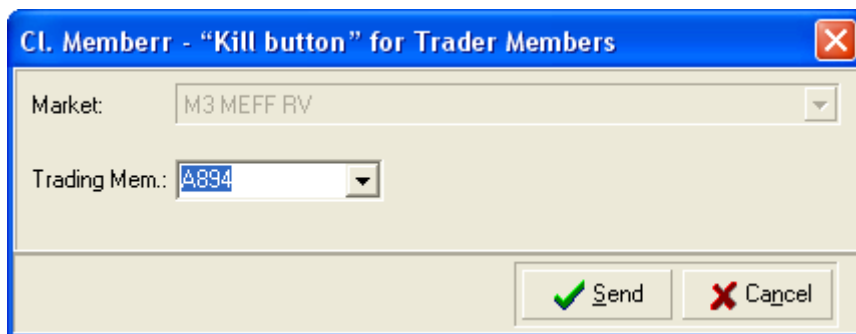
4.2.14 Cl. Member – Kill button” for Trader Members

Menu Option: Manage – Cl. Member - “Kill Button” for Trader Members

Function: Clearing Members (authorized users) will have the possibility to suspend one of the Members cleared by the firm.

Using this functionality results in the suspension of the corresponding users, the cancellation of all his orders and quotes. The reactivation of a Member or a user must be requested to Market Surveillance.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



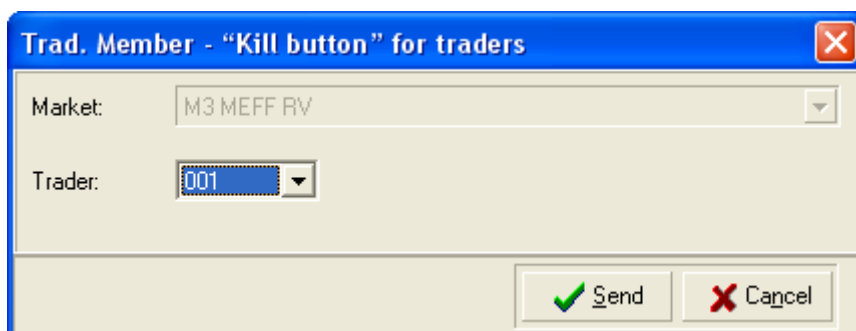
4.2.15 Trader Member - “Kill Button” for traders

Menu Option: Trader Member – “Kill button” for traders

Function: All Members (authorized users) will have the possibility to suspend one of the users of the Member

Using this functionality results in the suspension of the corresponding users, the cancellation of all his orders and quotes. The reactivation of a Member or a user must be requested to Market Surveillance.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



4.2.16 Management of Prearranged Trades

Menu option: **Manage – Management of Prearranged Trades**

Hot key: **CTRL + O**

Function: Monitoring entry and modification of cross trades.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Selection criteria

Management of Prearranged Trades of A814-351

Block Ref.	Trade...	Transa...	Contract	Price	Volume	Status	Buying M...	Buying Hol...	Buy Acco...	Buyer Ref.	Selling m...	Selling Hol...	Sell Acco...	Seller Ref.
H	31	FMIXM9		9517.5	1	Conf. Pending	A814	000	01		A813	000	01	
H	30	FTEFM9C		15.17	1	Supervision Pe...	A814	000	01	VDFT	A814	000	01	VDFT
H	29	FMIXM9		9517.5	1	Registered	A814	000	01	vdf	A814	000	01	vdf

Contextual menu

Prearranged Trades Modification of A814-351

Modification window

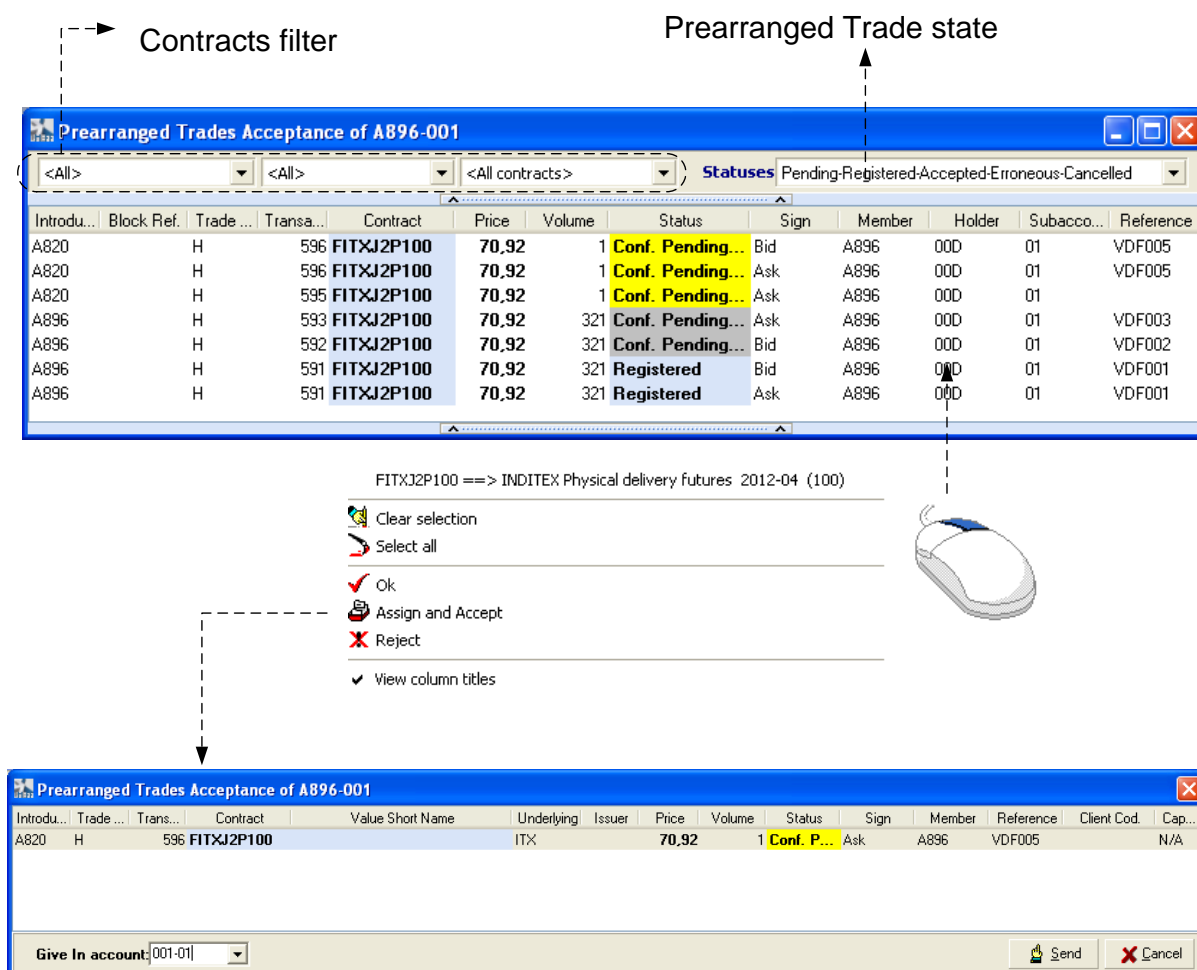
- Cross trade management -

4.2.17 Acceptance of Prearranged Trades

Menu option: **Manage – Acceptance of Prearranged Trades**

Function: Assigning, accepting and rejecting of cross trades.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



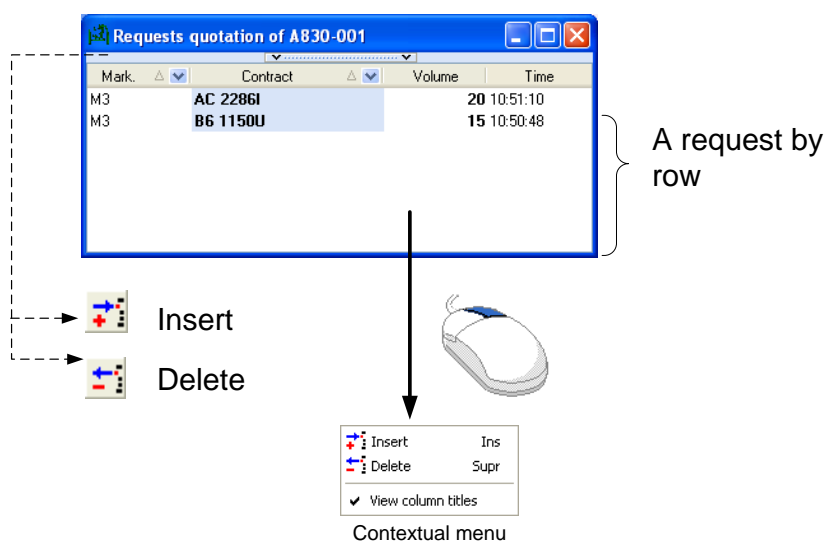
- Acceptance Prearranged trades window -

4.2.18 RFQ management

Menu option: Manage – RFQ Management

Function: Quote request management made by connected trader.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



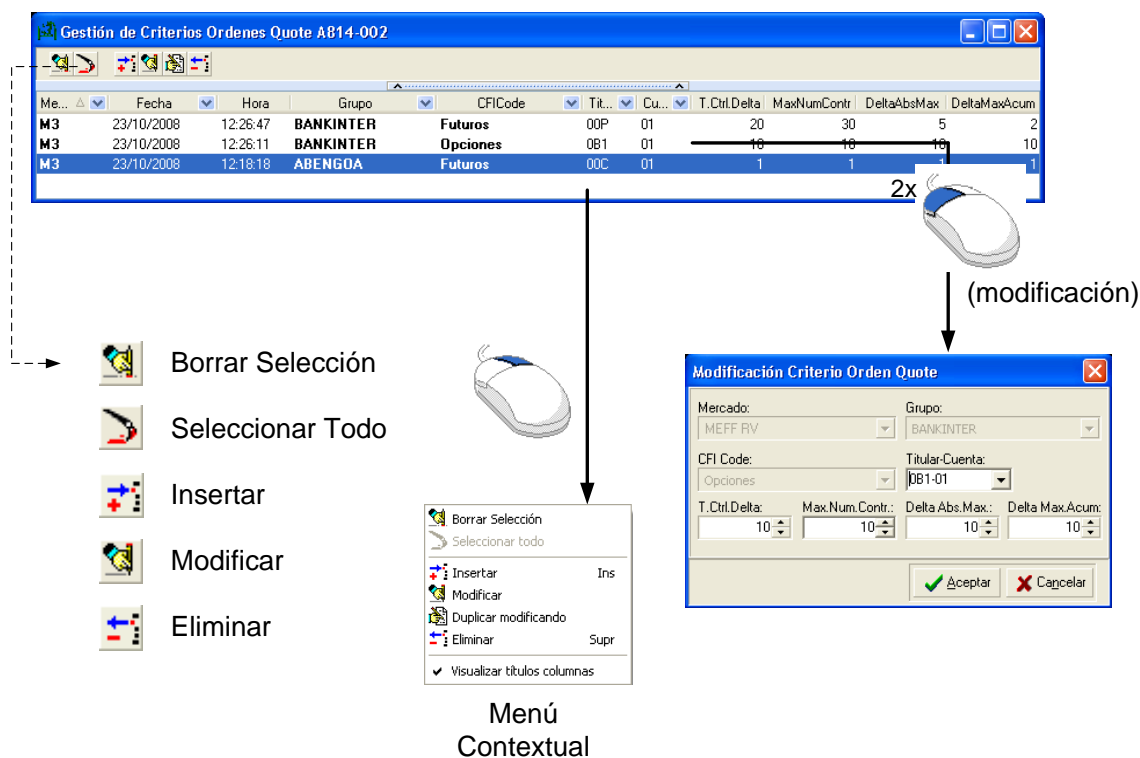
- Management of requests quotation-

4.2.19 Order Quote Parameters Management and Delta Protection

Menu option: Manage – Order Quote Parameters Management (only available in MeffStation MT)

Function: Order Quote Parameters Management

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



4.2.20 Quote orders management

Menu Option: **Manage – Quote orders management** (only available in MeffStation MT)

Function: Quote orders management.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Criteria selection

One order by row

- Delete selection
- Delete all
- Change
- Cancel selection
- Cancel all
- Borrar selección
- Seleccionar todo
- Modificar...
- Cancelar seleccionadas... Del
- Cancelar todas...
- Visualizar titulos columnas

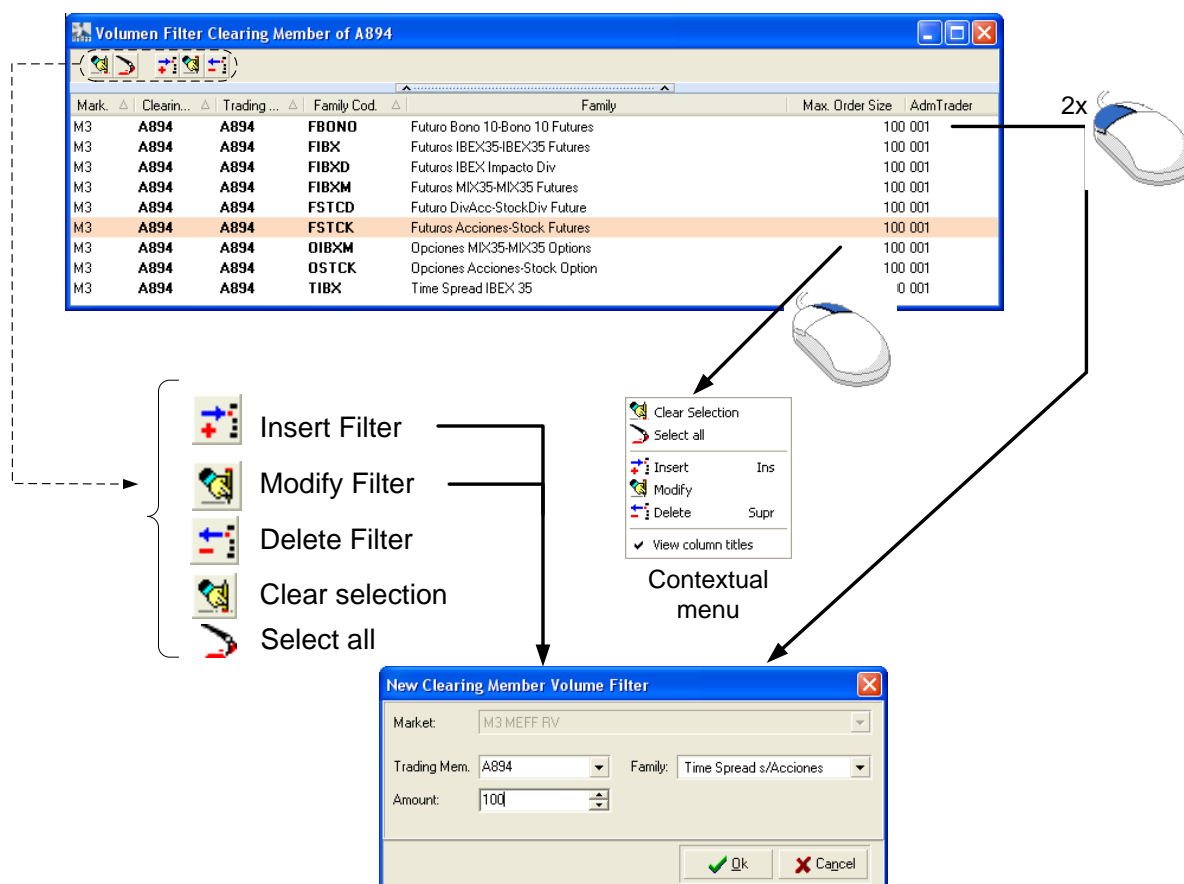
Numerador	Quotefid	Contrato	Titular	Subcta	Vol.T.	V.Pde.T.	Precio T.	Precio D.	V.Pde.D.	Vol.D.	Hora Actualiz.	Acción
30	q40560055	CIBX 6600212	02P	01	8	0	51	52	0	8 11:16:58	Cancelada	
29	q40560055	CIBX 6600212	02P	01	8	8	51	52	6	8 11:16:58	Ejecución	
28	q40560055	CIBX 6600212	02P	01	8	8	51	52	8	8 11:16:58	Confirmada	
27	q40560053	CIBX 6600212	02P	01	8	0	51	52	0	8 11:16:58	Cancelada	
26	q40560053	CIBX 6600212	02P	01	8	8	51	52	0	8 11:16:58	Ejecución	
25	q40560053	CIBX 6600212	02P	01	8	8	51	52	8	8 11:16:58	Confirmada	
24	q40560051	CIBX 6600212	02P	01	100	0	51	52	0	100 11:16:57	Cancelada	
23	q40560051	CIBX 6600212	02P	01	100	100	51	52	100	100 11:16:57	Confirmada	
22	q40560049	CIBX 6600212	02P	01	100	0	51	52	0	100 11:16:57	Cancelada	
21	q40560049	CIBX 6600212	02P	01	100	100	51	52	90	100 11:16:57	Ejecución	
20	q40560049	CIBX 6600212	02P	01	100	100	51	52	100	100 11:16:57	Confirmada	
19	q40560047	CIBX 6600212	02P	01	40	0	51	52	0	40 11:16:56	Cancelada	
18	q40560047	CIBX 6600212	02P	01	40	40	51	52	34	40 11:16:56	Ejecución	
17	q40560047	CIBX 6600212	02P	01	40	40	51	52	40	40 11:16:56	Confirmada	
16	q40560046	CIBX 6600212	02P	01	4	0	51	52	0	4 11:16:56	Cancelada	
15	q40560046	CIBX 6600212	02P	01	4	4	51	52	0	4 11:16:56	Ejecución	
14	q40560046	CIBX 6600212	02P	01	4	4	51	52	4	4 11:16:56	Confirmada	
13	q40560043	CIBX 6600212	02P	01	100	0	48	50	0	100 11:16:55	Cancelada	
12	q40560043	CIBX 6600212	02P	01	100	100	48	50	95	100 11:16:54	Ejecución	
11	q40560043	CIBX 6600212	02P	01	100	100	48	50	100	100 11:16:54	Confirmada	
10	q40560040	CIBX 6600212	02P	01	30	0	48	123123	0	50 11:16:54	Cancelada	
9	q40560040	CIBX 6600212	02P	01	30	30	48	123123	50	50 11:16:53	Confirmada	
8	q40560039	CIBX 6600212	02P	01	70	0	48	123123	0	70 11:16:53	Cancelada	
7	q40560039	CIBX 6600212	02P	01	70	70	48	123123	70	70 11:16:53	Confirmada	
6	q40560038	CIBX 6600212	02P	01	50	0	48	123123	0	50 11:16:53	Cancelada	
5	q40560038	CIBX 6600212	02P	01	50	50	48	123123	50	50 11:16:52	Confirmada	
4	q40560037	CIBX 6600212	02P	01	100	0	48	123123	0	100 11:16:52	Cancelada	
3	q40560037	CIBX 6600212	02P	01	100	100	48	123123	100	100 11:16:52	Confirmada	

4.2.21 Volume Filter Clearing Member

Menu option: Manage – Filters- Volume Filter Clearing Member

Function: Volume filters management. Clearing Members can establish volume filters to be applied to the Members cleared by them. If not configured, the default filters established by circular will apply.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



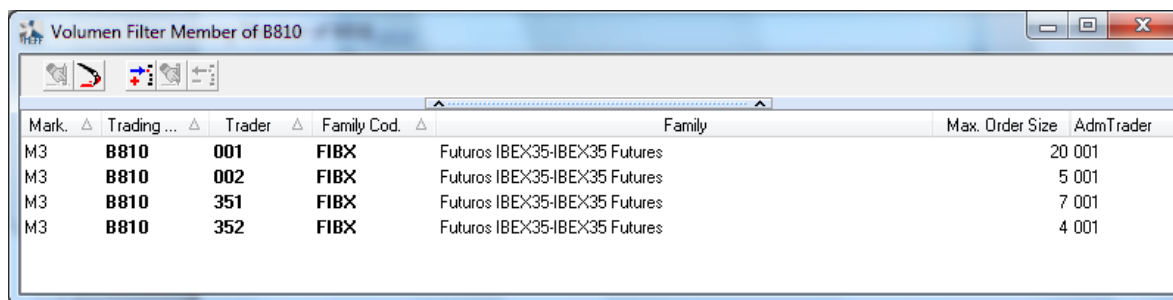
- Volume Filter -

4.2.22 Volume Filter set by the Member

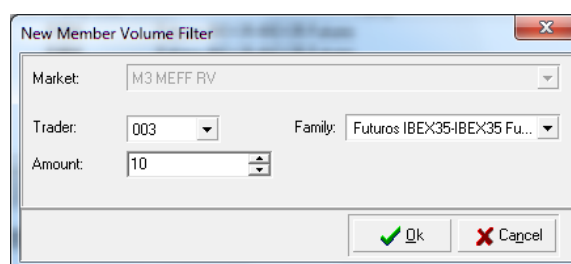
Menu option: Manage – Filters – Volume Filters Member

Function: Management of volume filters for every Member user. The most restrictive filter will apply among Market level volume filter, Clearer level volume filter and Member level volume filter.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



Mark.	Trading ...	Trader	Family Cod.	Family	Max. Order Size	AdmTrader
M3	B810	001	FIBX	Futuros IBEX35-IBEX35 Futures	20 001	
M3	B810	002	FIBX	Futuros IBEX35-IBEX35 Futures	5 001	
M3	B810	351	FIBX	Futuros IBEX35-IBEX35 Futures	7 001	
M3	B810	352	FIBX	Futuros IBEX35-IBEX35 Futures	4 001	



New Member Volume Filter

Market: M3 MEFF RV

Trader: 003 Family: Futuros IBEX35-IBEX35 Fu...

Amount: 10

Ok Cancel

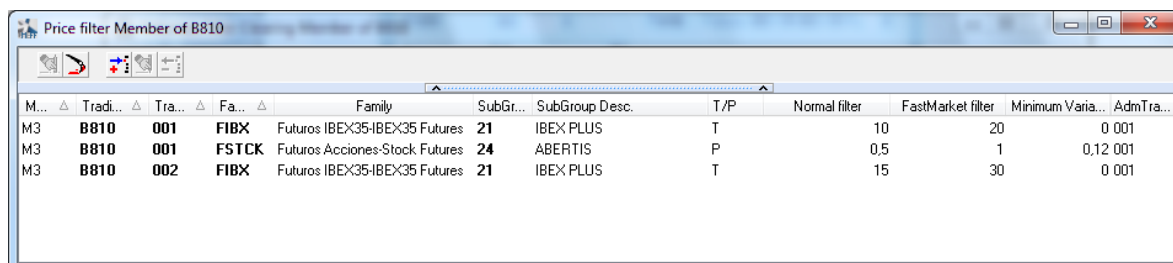
- Volume Filter -

4.2.23 Price Filter set by the Member

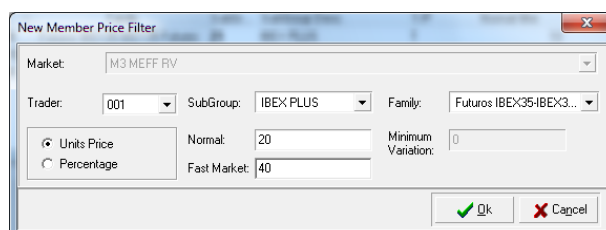
Menu option: **Manage – Filters – Price Filters Member**

Function: Management of price filters for every Member user. The most restrictive filter will apply among Market level volume filter and Member level volume filter. The filter can be established per User (wildcards allowed), Underlying and Family. It can be set in terms of absolute price or as a percentage (with a minimum absolute price).

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



M...	Tradi...	Tra...	Fa...	Family	SubGr...	SubGroup Desc.	T/P	Normal filter	FastMarket filter	Minimum Varia...	AdmTra...
M3	B810	001	FIBX	Futuros IBEX35-IBEX35 Futures	21	IBEX PLUS	T	10	20	0.001	
M3	B810	001	FSTCK	Futuros Acciones-Stock Futures	24	ABERTIS	P	0.5	1	0.12.001	
M3	B810	002	FIBX	Futuros IBEX35-IBEX35 Futures	21	IBEX PLUS	T	15	30	0.001	



New Member Price Filter

Market: M3 MEFF RV

Trader: 001 SubGroup: IBEX PLUS Family: Futuros IBEX35-IBEX3...

☒ Units Price ☐ Percentage

Normal: 20 Minimum Variation: 0

Fast Market: 40

Ok Cancel

- Price Filter -

4.2.24 Maximum Intraday Position Limit (IFTL)

Menu Option: Manage – Filters – Maximum Intraday Position Limit (IFTL)

Function: Management of intraday limits. Those are set by the Clearing Member and apply to all trading done on a specific account, taking in consideration both the trades already executed in the session and the extreme possible result from the pending orders. The Clearer can set an initial position. It adds IBEX Mini and IBEX Plus in a single filter (units in terms of IBEX Mini).

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



The screenshot shows a Windows-style dialog box titled "Nuevo Filtro de máxima variación de la posición (IFTL)". It contains several input fields: "Market" with a dropdown menu showing "M3 MEFF RV"; "Underlying" with an empty dropdown menu; "Trading Mem." with a dropdown menu showing "B811"; "Subaccount" with a dropdown menu showing "001-02"; "Maximum position" with a numeric input field showing "20" and up/down arrows; and "Initial Position" with a numeric input field showing "0" and up/down arrows. At the bottom right, there are two buttons: "Ok" with a green checkmark icon and "Cancel" with a red X icon.

4.3 Clearing

4.3.1 Functions monitor

Menu option: Market – Clearing Function Monitor

Function: Querying active functions in the clearing system.

Multiplicity: Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

The possibility of taking an action will depend on active functions and trader's permissions.

Each function is represented by a column, and each Clearing House is shown in a row. When one cell contains value "Yes" in green color, that means it is possible to do the action; "No" in red color means the action is not allowed, "Not now" in yellow color is shown when the action is suspended temporarily.



CI House	Daily Allocation	Transfers	Give-Up Requests	Give-Up Acceptances	Position Adjustment	Early Exer. Req.	Exercise Request	Maint. Give-Up Ref.	Maint. Give-Up Filters	Maint. Permissions	Send Messages	Notif. Delivery Tra.	Notif. Delivery Cle..	Notif. Delivery CLH.
C2	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes	No	No	No

- Features monitor -

4.3.2 Trades Management

Menu option: Manage –Trades Management

Function: Querying, assignment, transfer and give-out of trades registered during the session.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Selection criteria

Group: <All> | <All contracts>

Available contracts: BANKINTER, BBVA, BONO E10, DAX, E-STOXX 50, EURO BOBL, EURO BUND, <All contracts>, Standard futures, Standard options, Standard call options, Standard put options.

Contextual menu

- Clear selection
- Select all
- Allocate to Account...
- Transfer...
- Give Out...
- Assignments, transfers and give-ups
- Cancel Trade...
- View column titles

Trades Management Options

- ☐ Pending Assignment
 - ☒ Trades at the omnibus account with pending volume
 - ☐ All
- ☐ Trades with live volume
 - ☒ Trades with live volume
 - ☐ All
- ☐ Ticker
 - ☒ Most recent trades without navigation capability
 - ☐ Free navigation and sorting

- Trades management -

When several trades are selected, a resume area is shown in the bottom of the window showing total volume of selected trades. When all trades refers to the same contract the buying and selling volume as well as the average buying and selling prices are shown too.

4.3.3 Historical Trades Management

Menu option: Manage –Historical Trades Management

Function: Querying, transfer and give-out of trades from previous sessions that have live volume.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Management of Historical Trades A899

Cl...	TradeID	Trader	Contract	Date	Time	Hld	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol
C2	4 001		M5 9300D	20/03/20...	01:01:01	004	01	Buy	85,0	40 M		40	40
C2	1 001		MNJ05	20/03/20...	01:01:01	003	01	Sell	9300,0	10 M		10	10
C2	3 001		BBM05	20/03/20...	01:01:01	003	01	Sell	12,49	20 M		20	20
C2	4 001		M5 9300D	20/03/20...	01:01:01	001	02	Sell	85,0	40 M		40	40
C2	2 001		IXJ05	20/03/20...	01:01:01	001	02	Sell	9250,0	20 M		20	20
C2	3 001		BBM05	20/03/20...	01:01:01	001	02	Buy	12,49	20 M		20	20
C2	1 001		MNJ05	20/03/20...	01:01:01	001	01	Buy	9300,0	10 M		10	10
C2	2 001		IXJ05	20/03/20...	01:01:01	001	01	Buy	9250,0	20 M		20	20

Selection criteria

Group <All> <All contracts>

- <All>
- BANKINTER
- BBVA
- BONO E10
- DAX
- E-STOXX 50
- EURO BOBL
- EURO BUND

- <All contracts>
- Standard futures
- Standard options
- Standard call options
- Standard put options

Contextual menu

- Clear selection
- Select all
- Transfer...
- Give Out...
- View column titles

Icons and Labels

- Clear selection
- Select all
- Transfer
- Give-out

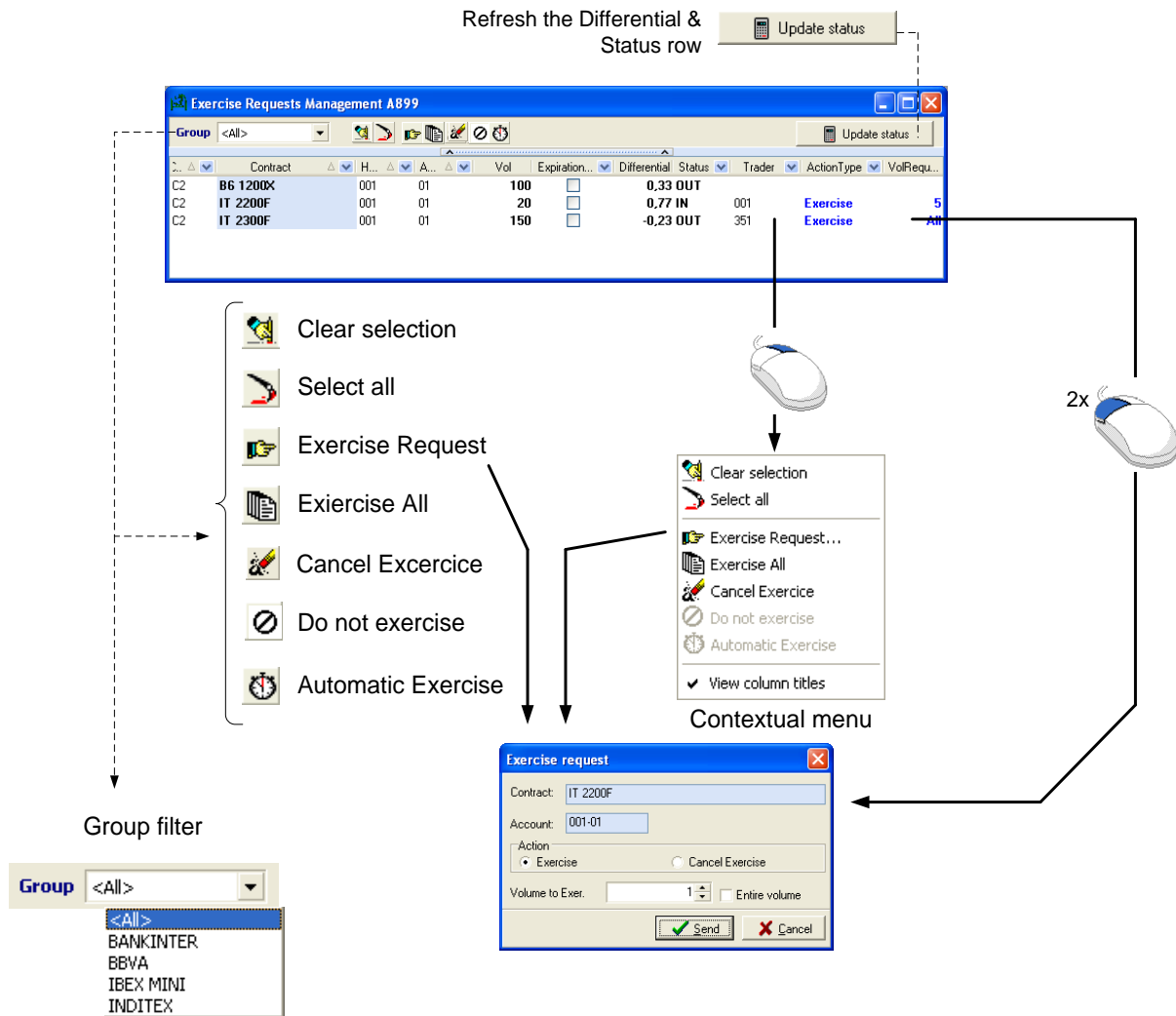
- Historical Trades Management -

4.3.4 Exercise Requests Management

Menu option: **Manage – Exercise Requests Management**

Function: Querying and modifying exercise requests.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



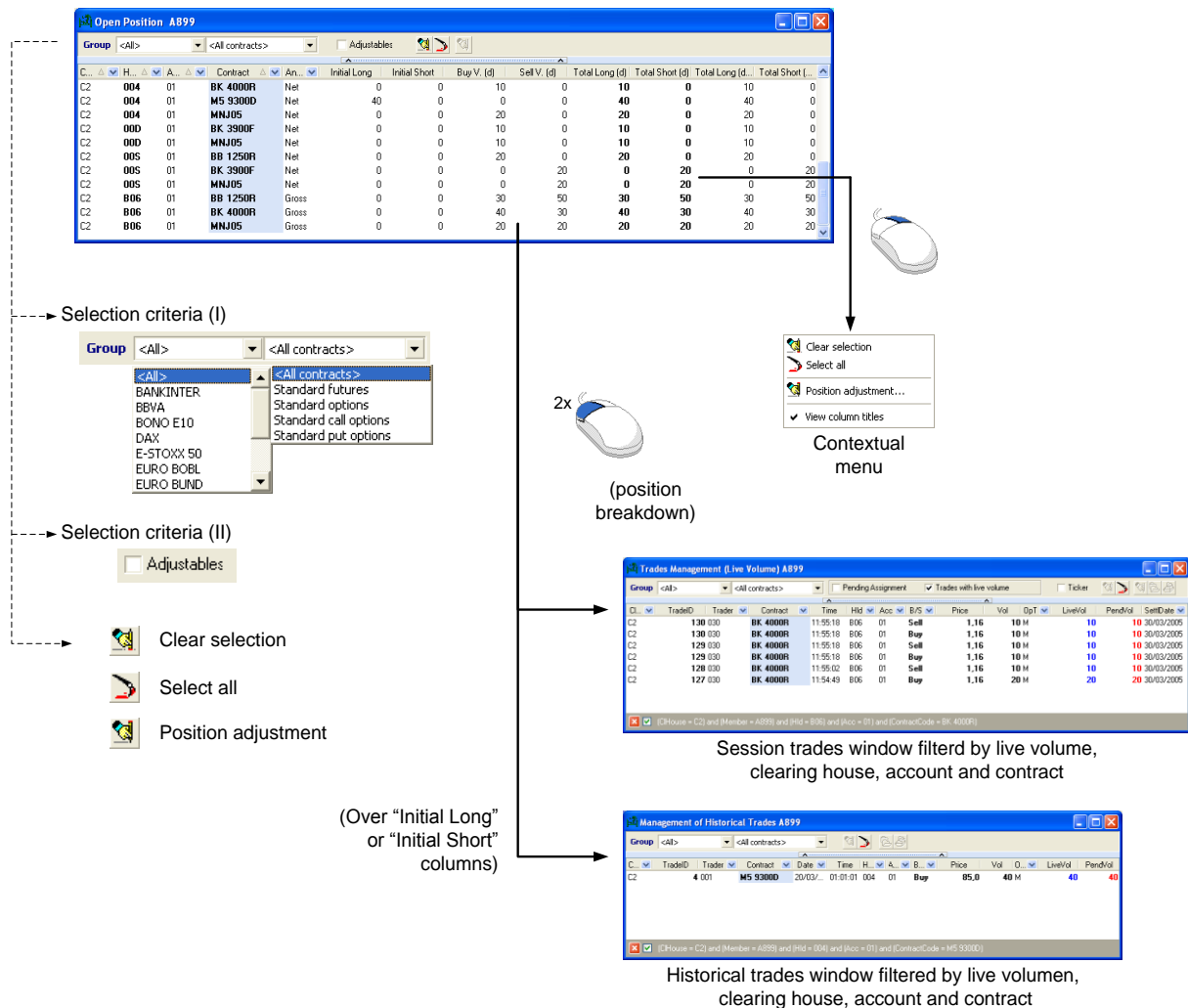
- Exercise Requests Management -

4.3.5 Open Positions Management

Menu option: **Manage – Open Positions**

Function: Querying and managing open position (position adjustment)

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Management of Open Position -

4.3.6 Variation Margin

Menu option: **Manage – Variation Margin**

Function: Querying variation margin

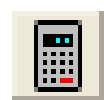
Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Variation Margin A899						
Contract: MNJ05		Holder-Account: 001-01				
Reference Price :	9315,0	Buy	Sell	Price	Diff Price	Var.Margin
Initial Open Interest :	10	0		9304,5	10,5	105,00
Total Trades :	19	0				150,00
Position Adjustment :	0	0				
Current Open Interest :	29	0				255,00
TradeId	Buy	Sell	Price	Diff Price	VarMargin	
148		10	9315,0	0,0	0,00	
147	10		9315,0	0,0	0,00	
144	4		9315,0	0,0	0,00	
143	10		9320,0	-5,0	-50,00	
142		5	9325,0	-10,0	50,00	
140	10		9300,0	15,0	150,00	
Variation Margin CAMARA R.V. (17:20:53) :						-345.00

Clearing House (related to the selected contract)
+ total Variation Margin update time

Holder-Account total Variation Margin per clearing house

Refresh total Variation Margin calculation Button



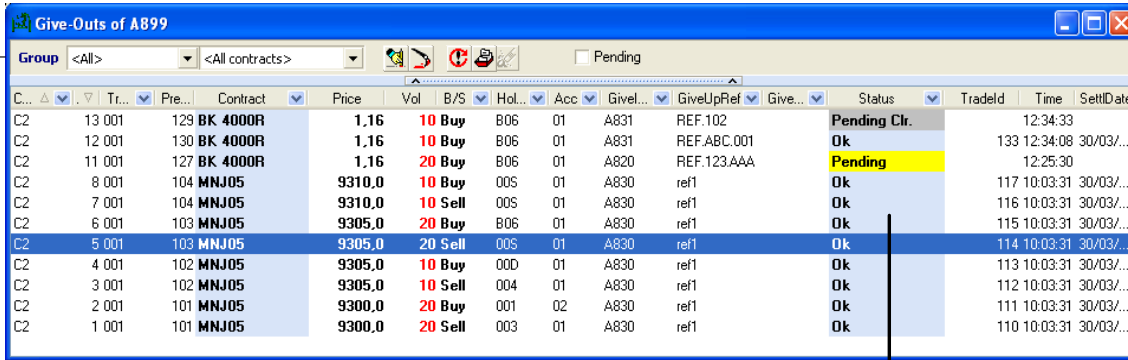
- Querying variation margin-

4.3.7 Give-out Management

Menu option: Manage – Give-Ups - Give-out Management

Function: Monitoring status and management of give-outs.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



Give-out management window

Selection criteria

Group <All> <All contracts>

- <All>
- BANKINTER
- BBVA
- BONO E10
- DAX
- E-STOXX 50
- EURO BOBL
- EURO BUND

- <All contracts>
- Standard futures
- Standard options
- Standard call options
- Standard put options

Clear selection

Select all

Repeat

Repeat modifying

Cancel

Contextual menu

Clear selection

Select all

Repeat...

Repeat modifying... Ctrl+E

Cancel selected... Supr

View column titles

☐ Pending When selected, only the pending give-outs are shown

- Give-out Management -

4.3.8 Give-ins Management

Menu option: **Manage – Give-Ups - Give-ins Management**

Function: Monitoring status and management of give-ins.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Give-in management window

Selection criteria

Group <All> <All contracts>

<All> <All contracts>

BANKINTER
BBVA
BONO E10
DAX
E-STOXX 50
EURO BOBL
EURO BUND

Standard futures
Standard options
Standard call options
Standard put options

Clear selection
Select all
Ok...
Assign Acc and Accept...
Reject...
View column titles

Contextual menu

Clear selection
Select all
Accept
Assign account and accept
Reject

☐ Pending When selected, only the pending give-ins are shown

- Management of Give-ins -

4.3.9 Management of Clearing Member Give-ins

Menu option: Manage – Give-Ups - Management Clearing Member Give-ins

Function: Monitoring status and management of give-ins when acting as clearing member.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Group	AL	T	Contract	Price	Vol	B	Gi	Gi	Gi	Gi	Give	Status	Trad	Ti	Se
C2	17		BK 4000R	1.16	5	Sell	A831	001	GIN	01	A899	REF.AB...	Pending Clr.	13...	
C2	13		BK 4000R	1.16	10	Buy	A831	001	GIN	01	A899	REF.102	Pending Clr.	12...	

Clearing Member Give-ins management window

Selection criteria

Group: <All>
 <All contracts>
 BANKINTER
 BBVA
 BONO E10
 DAX
 E-STOXX 50
 EURO BOBL
 EURO BUND



Clear selection



Select all



Accept



Reject

☐ Pending

When selected, only the pending give-ins are shown

Clear selection
 Select all
 Ok...
 Reject...
☒ View column titles

Contextual menu

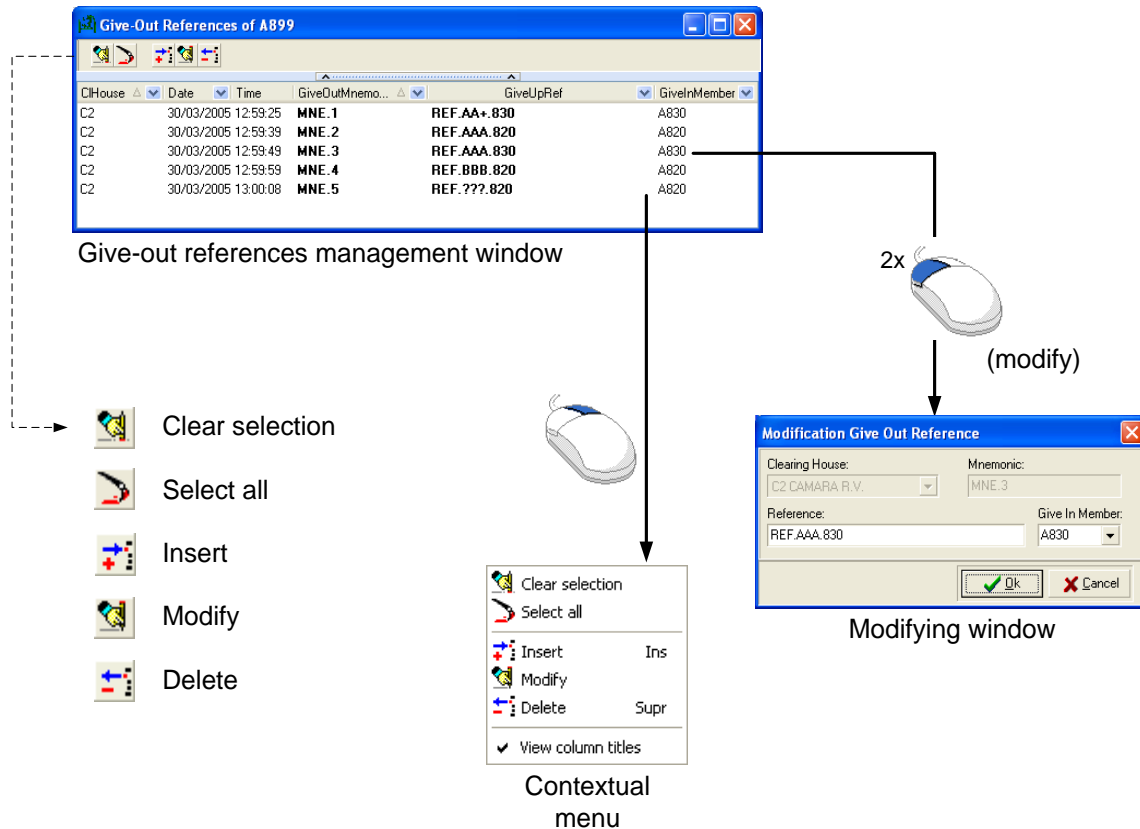
- Management of Clearing member Give-ins -

4.3.10 Management of Give-out References

Menu option: **Manage – Give-Ups - Give-Out References**

Function: Monitoring and management of give-out references.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



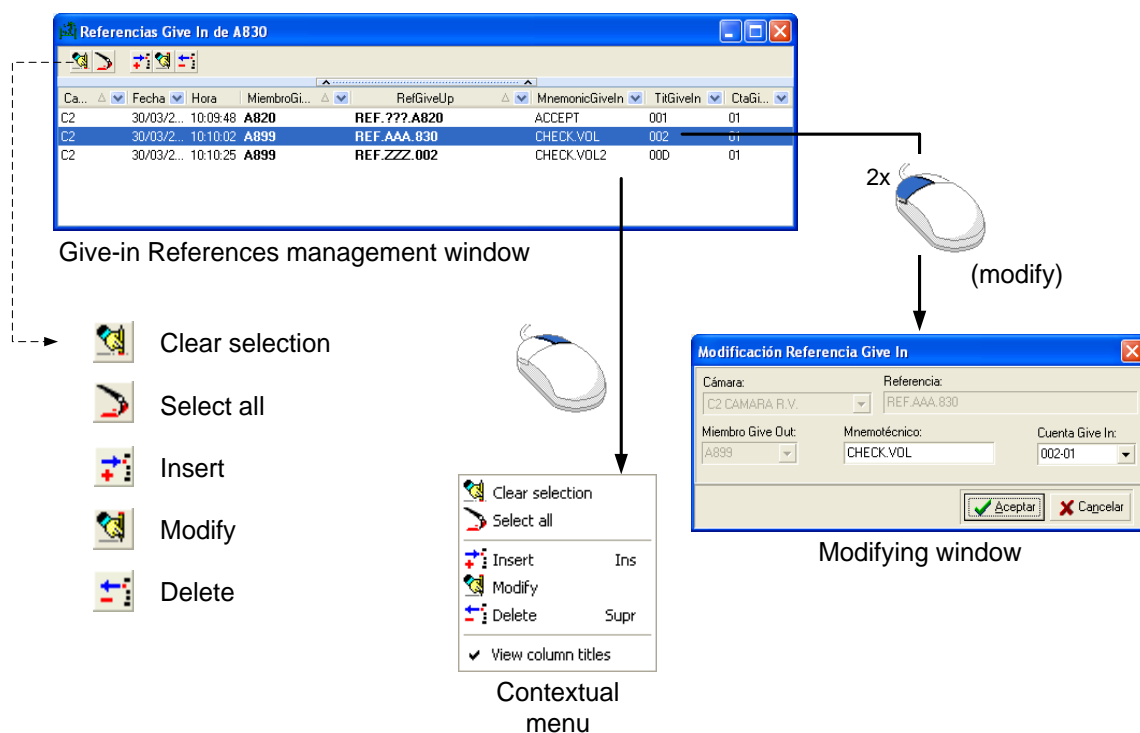
- Management of Give-out References -

4.3.11 Management of Give-in References

Menu option: **Manage – Give-ups –Give-in References**

Function: Monitoring and management of give-in references.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



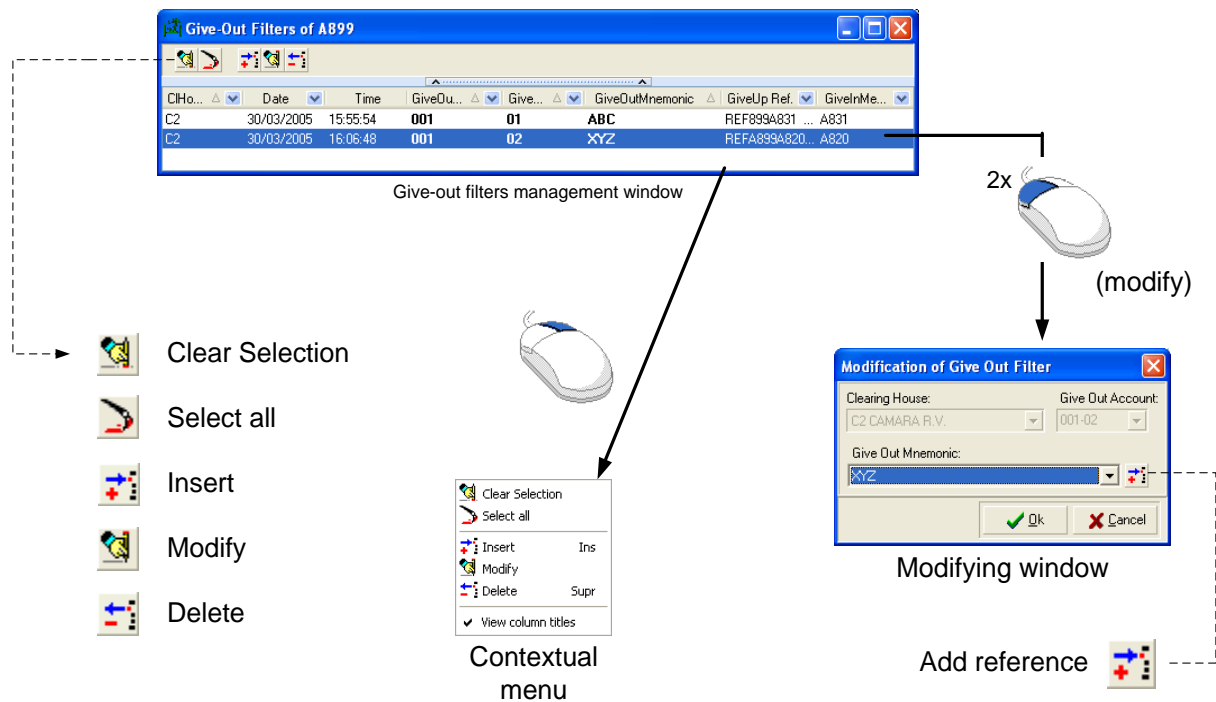
- Management of Give-in References -

4.3.12 Management of Give-Out Filters

Menu option: Manage – Give-Ups – Give-Out Filters

Function: Monitoring and management of give-out filters.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



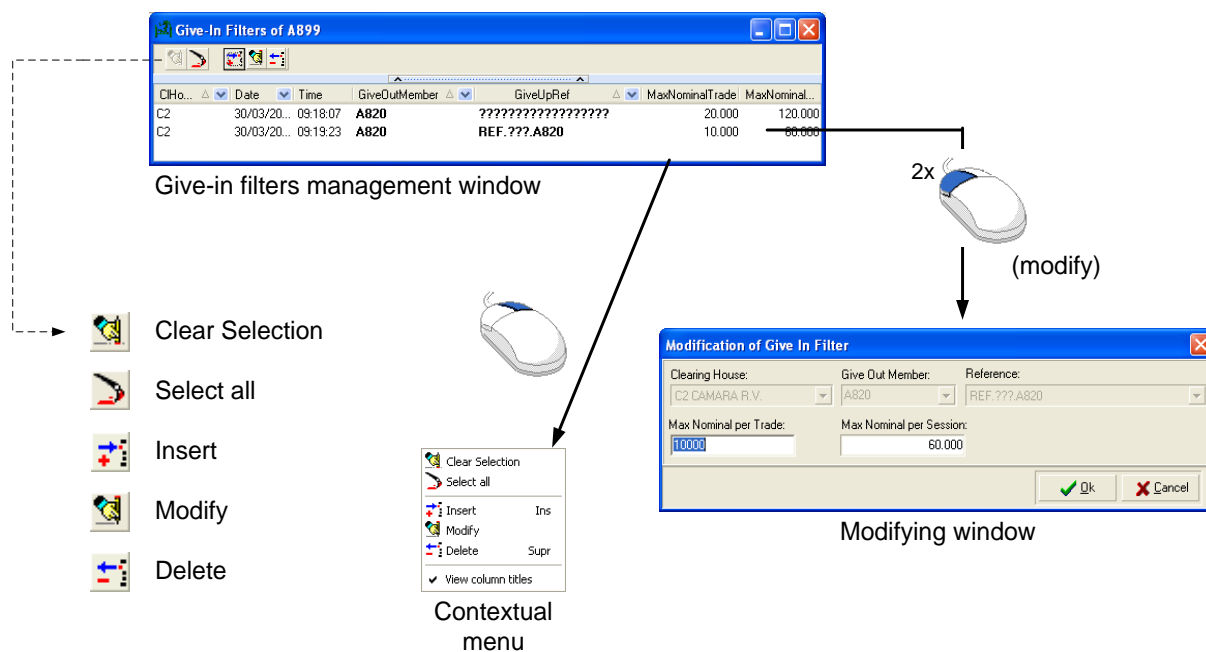
- Management of Give-out Filters -

4.3.13 Management of Give-In Filters

Menu option: **Manage – Give-Ups – Give-In Filters**

Function: Monitoring and management of give-in filters.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance..



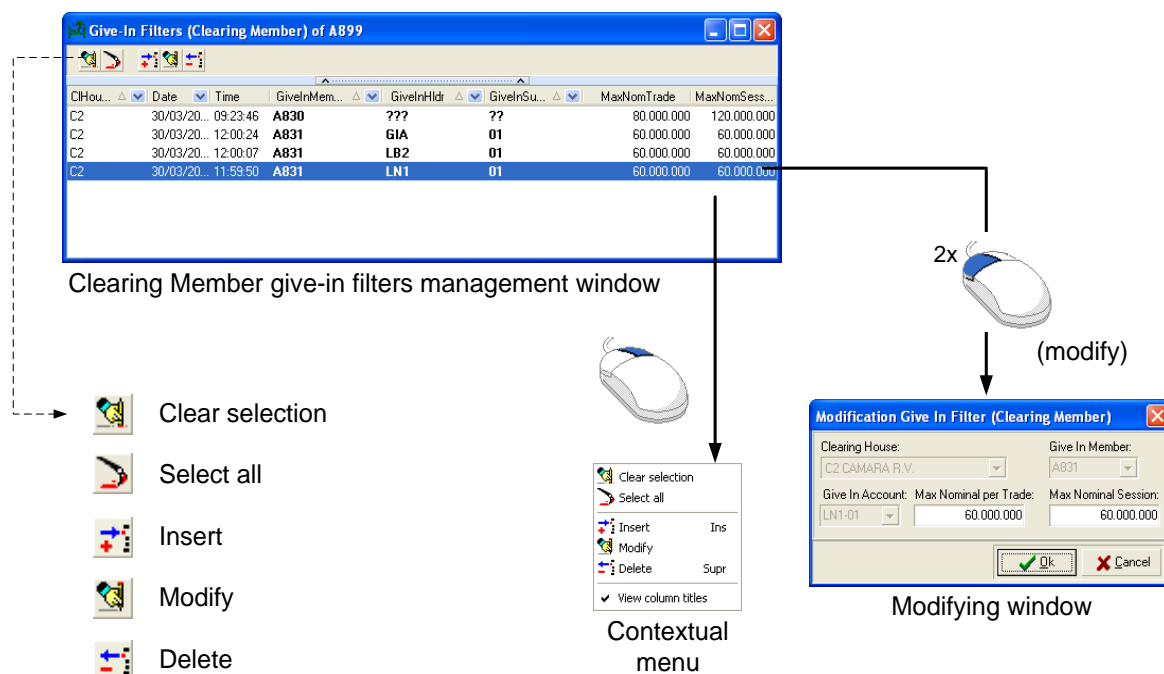
- Management of Give-in Filters -

4.3.14 Management of Clearing Member Give-In Filters

Menu option: **Manage – Give-Ups – Give-In filters of Clearing Member**

Function: Monitoring and management of Clearing Member give-in filters.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Clearing Member Give-in Filters -

4.3.15 Delivery Management

Menu option: Manage – Delivery Management

Function: On the last trading day the member notifies the bonds to be delivered for the account holders with a short position. The Delivery Management is available after the Clearing Environment has been closed.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Window that indicates the short open positions of the Clearing Member and its Non-Clearing Members.

Deliverables management of A810

Pending

All

CIHouse	Member	Holder	Contract	Volume	AllocatedVolume	RefPrice	Clearing Mem.	Update Time
C2	A811	0PA	FB10U2	109	0 99,00	A810	16:56:00	
C2	A811	00P	FB10U2	23	0 99,00	A810	16:56:00	
C2	A810	002	FB10U2	45	10 99,00	A810	17:06:25	
C2	A810	001	FB10U2	35	1 99,00	A810	17:03:18	

Deliverable		CodCSD	Notification Ty...	Volume	Cash Amount
5.50/10	1		Clearing Mem.	1	97.705,43

Selection of the bonds to be delivered.

Initial breakdown deliverables [A810]

Holder: Total Volume:

Contract: Assigned volume:

Cash Amount:

CI House	Deliverable Cod	ISIN Code	CFI Code	CodCSD	Notification Type	Volume	Cash Amount
C2	5.50/10	ES00000123B9		1	Clearing Mem.	1	97.705,43
C2	5.85/11	ES00000123K0		1	Clearing Mem.	10	1.014.810,82
C2	EntA	ES00000123B9		1	Clearing Mem.	0	
C2	EntB	ES00000123K0		1	Clearing Mem.	0	

4.3.16 Third Party Trades Cleared

Menu option: **Manage – Third-party Trades Cleared**

Function: Querying registered trades during the session on third party accounts when acting as clearing member.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

The screenshot shows a window titled "Cleared Third Party Trades A899". It contains a table with columns: ClH..., TradeID, Me..., Trader, Contract, Time, Hld, Acc, B/S, Price, Vol, OpT, and SettDate. The table lists several trades for contracts like IXJ05, FSTXU5, and FSTXM5. Below the table, there are two sections: "Selection criteria" and "Ticker".

Selection criteria:

- Group: <All>
- <All contracts>: Standard futures, Standard options, Standard call options, Standard put options

Ticker:

- ☐ Ticker
- ☒ Sorted by the date
- ☐ Free sorting and navigation

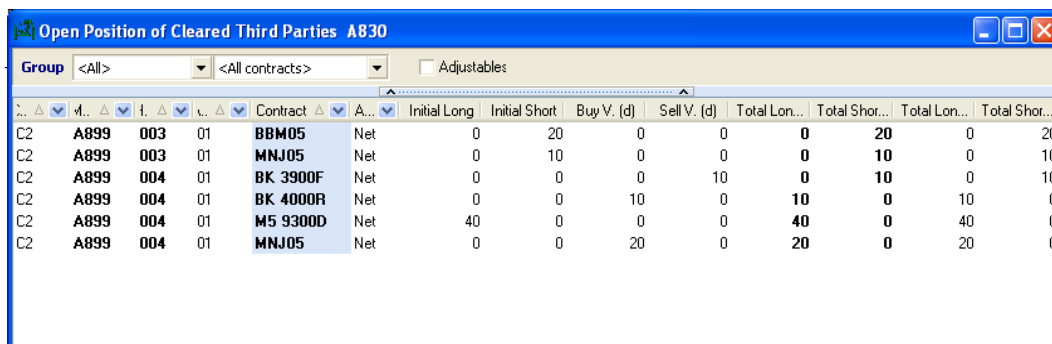
- Third-party Trades Cleared -

4.3.17 Open Position of Cleared Third Parties

Menu option: Manage – Open Position of Cleared Third Parties

Function: Open Position query of third party accounts where member acts as the Clearing Member.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

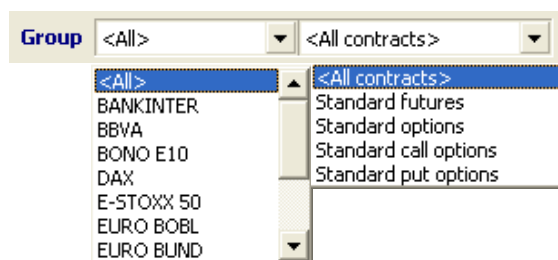


The screenshot shows a window titled "Open Position of Cleared Third Parties A830". It contains a table with columns for Group, Contract, and various position metrics. The table lists several contracts for group C2, including BBM05, MNJ05, BK 3900F, BK 4000R, M5 9300D, and MNJ05.

Group	Contract	A...	Initial Long	Initial Short	Buy V. (d)	Sell V. (d)	Total Lon...	Total Shor...	Total Lon...	Total Shor...
C2	A899 003 01	BBM05	Net	0	20	0	0	0	20	0
C2	A899 003 01	MNJ05	Net	0	10	0	0	10	0	10
C2	A899 004 01	BK 3900F	Net	0	0	0	10	0	10	0
C2	A899 004 01	BK 4000R	Net	0	0	10	0	10	0	0
C2	A899 004 01	M5 9300D	Net	40	0	0	0	40	0	0
C2	A899 004 01	MNJ05	Net	0	0	20	0	20	0	20

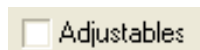
Open position of cleared third parties

Selection criteria (I)



The screenshot shows two dropdown menus. The first menu, labeled "Group", has "<All>" selected. The second menu, labeled "<All contracts>", has "<All contracts>" selected. The second menu is open, showing a list of contract types: Standard futures, Standard options, Standard call options, and Standard put options.

Selection criteria (II)



The screenshot shows a checkbox labeled "Adjustables" which is currently unchecked.

- Open Position of Cleared Third Parties -

5. Orders

5.1 General concepts

5.1.1 Rapid order

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
+	Bid Rapid order
-	Ask Rapid order
CTRL + "+"	Bid Rapid order without dialogues
CTRL + "-"	Ask Rapid order without dialogues
SHIFT + "+"	Bid Rapid order Cancellation. Cancels all limit bid orders on the contract and account associated with the rapid order. If and only if the configuration is at better price
SHIFT + "-"	Ask Rapid order Cancellation. Cancels all the limit ask orders on the contract and account associated with the rapid order. If and only if the configuration is at better price
F11	It goes on to the following configuration of rapid available order

5.1.2 Order entry

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
CTRL + F1	Limit Bid
ALT + F1	Limit Ask
CTRL + F2	Immediate or Cancel Bid
ALT + F2	Immediate or Cancel Ask
CTRL + F3	Market Bid
ALT + F3	Market Ask
CTRL + F4	Stop Bid
ALT + F4	Stop Ask
CTRL + F5	Stop Limit Bid
ALT + F5	Stop Limit Ask
CTRL + F6	Fill or Kill Bid
ALT + F6	Fill or Kill ask
CTRL + F7	Attack (Fill and Kill) Bid
ALT + F7	Attack (Fill and Kill) Ask
F8	Market Maker
CTRL + F11	Auction Price Bid
ALT + F11	Auction Price Ask

5.1.3 Order cancellation

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
CTRL + B	Total cancellation except Stops
ALT + B	Total cancellation
SHIFT + F10	Partial cancellation

5.1.4 Field price

These keys are only applicable when entry window is active with price entry field accessible.

Keys	Meaning
+	Increase price
-	Decrease price

5.1.5 Order management window

These keys are only applicable on the Order Management window. Previously it is necessary to have selected the group of orders on those which wanted to act.

Keys	Meaning
SUPR	Cancellation orders(*)
CTRL + E	Repeat modifying

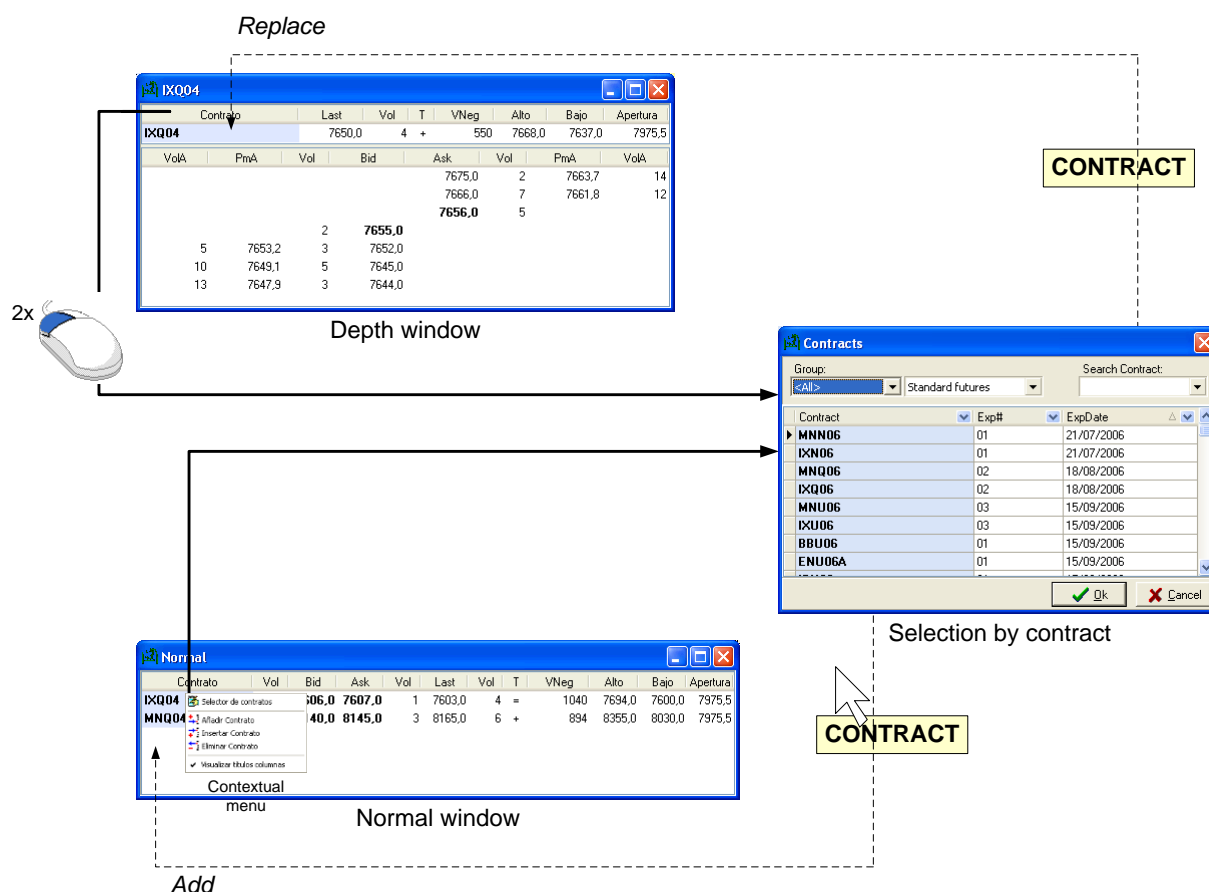
(*) This key is only applicable when a selection of pending orders has been done.

5.2 Mouse Shortcuts

Window	Where	KEY	CLICK	Function
Normal window Options window	Row of contract data	ALT	Double	Open Extended Depth window of the contract of the row

Column contract

Window	Where	KEY	CLICK	Function
Market windows	Column contract header		Double	Add/replace contract
Depth windows	Column contract header		Double	Replace contract
Market windows	Contract code		Double	Open Orders window
Market windows	Contract code		Double	Open Order Management window filtered for pending orders on the selected contract
Market windows	Contract code	SHIFT	Double	Cancel orders
Market windows	Contract code	SHIFT	Double	Cancel all pending orders on the contract



- Double Click on header of column contract: Replace/Add contract -

IXQ04									
Contrato		Last	Vol	T	VNeg	Alto	Bajo	Apertura	
IXQ04		7605,0	4	-	1129	7694,0	7600,0	7975,5	
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA		
				7605,0	10	7601,7	59		
				7602,0	10	7601,0	49		
				7601,0	29	7600,7	39		
				7600,0	10				
10	7597,5	5	7598,0						
15	7597,0	5	7597,0						
		5	7596,0						

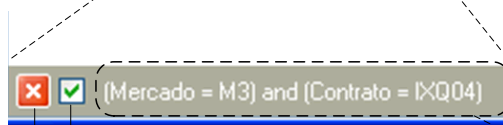
Market window

2x



Ordenes de A894-002														
Ord.Pr	Contrato	Hora	Titular	Cla	Ref.	Signo	Precio	Vol	Tipo	V.Pde	Hora Actualiz	Estado	Disparo	
73	IXQ04	11:09:53	002	01	LIMIT	Doy	7601,0	10	L		10 11:09:53	P		
74	IXQ04	11:09:56	001	01	LIMIT	Tomo	7598,0	5	L		5 11:09:56	P		
75	IXQ04	11:09:57	001	01	LIMIT	Tomo	7597,0	5	L		5 11:09:57	P		
76	IXQ04	11:09:57	001	01	LIMIT	Tomo	7596,0	5	L		5 11:09:57	P		
77	IXQ04	11:09:58	002	01	LIMIT	Doy	7600,0	10	L		10 11:09:58	P		
78	IXQ04	11:09:59	002	01	LIMIT	Doy	7602,0	10	L		10 11:09:59	P		

Order management window with filter for the selected contract



Activate/deactivate filter

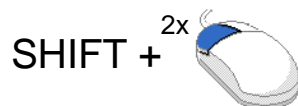
Finish filter

Filter condition

- Double Click on contract code in a market window: Open window of orders -

IXQ04								
Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura	
IXQ04	7605,0	4	-	1129	7694,0	7600,0	7975,5	
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA	
				7605,0	10	7601,7	59	
				7602,0	10	7601,0	49	
				7601,0	29	7600,7	39	
				7600,0	10			
		5	7598,0					
10	7597,5	5	7597,0					
15	7597,0	5	7596,0					

Market window



Cancellation of all orders on the selected contract

	7605,0	10	7601,7	59
	7602,0	10	7601,0	49
	7601,0	29	7600,7	39
	7600,0	10		
		5	7598,0	
10	7597,5	5	7597,0	
15	7597,0	5	7596,0	

-SHIFT + Double Click on contract code in a market window: Cancel orders

Column description series (options window)

Window	Where	KEY	CLICK	Function
Option windows	Serie column		Double	Open order windows
Options windows	Serie cell		Double	Open Order Management window filtered for pending CALL and PUT contracts associated
Option windows	Serie column		Double	Cancel order
Options windows	Serie cell	SHIFT	Double	Cancel all pending CALL and PUT contract orders associated.

M334 - POPULAR

Grupo: M334 - POPULAR

Bid/Ask Last Vol. Solicitado

VL	Last	Vol	Bid	Ask	Vol	VS	POPULAR	VS	Vol	Bid	Ask	Vol	Last	VL
							PO sep 34,00							
							PO sep 35,00							
							PO sep 36,00							
							PO sep 37,00				0,01	10		
5	6,50	6,51	10				PO sep 38,00	5	0,01	0,02	8	0,02	2	
10	5,52	5,53	10				PO sep 39,00	5	0,03	0,04	8	0,04	2	
							PO sep 40,00						0,07	1
5	3,63	3,64	10				PO sep 41,00	5	0,14	0,15	20			
							PO sep 42,00	5	0,26	0,27	9	0,27	1	
				1,99	10		PO sep 43,00							
5	1,32						PO sep 44,00							
							PO sep 45,00							
							PO sep 46,00							
							PO sep 47,00							

M334 - POPULAR

Grupo: M334 - POPULAR

Bid/Ask Last Vol. Solicitado

VL	Last	Vol	Bid	Ask	Vol	VS	POPULAR	VS	Vol	Bid	Ask	Vol	Last	VL
							PO sep 34,00							
							PO sep 35,00							
							PO sep 36,00							
							PO sep 37,00				0,01	10		
5	6,50	6,51	10				PO sep 38,00	5	0,01	0,02	8	0,02	2	
10	5,52	5,53	10				PO sep 39,00	5	0,03	0,04	8	0,04	2	
5	4,56	4,57	10				PO sep 40,00	4	0,07	0,08	10	0,07	1	
5	3,63	3,64	10				PO sep 41,00	5	0,14	0,15	20			
							PO sep 42,00	5	0,26	0,27	9	0,27	1	
				1,99	10		PO sep 43,00							
5	1,32						PO sep 44,00							
							PO sep 45,00							
							PO sep 46,00							
							PO sep 47,00							

Options window



Ordenes de A894-001

Ord.Pr.	Contrato	Hora	Titular	Cta	Ref.	Signo	Precio	Vol	Tipo	V.Pdte	Hora Actualiz.	Estado	Disparo
88	PO 4000I	11:14:56	002	01	LIMIT	Doy	4,57	10	L	10	11:14:56	P	
92	PO 4000I	11:15:04	001	01	LIMIT	Tomo	4,56	5	L	5	11:15:04	P	
96	PO 4000U	11:15:13	001	01	LIMIT	Tomo	0,07	5	L	4	11:17:13	PE	
103	PO 4000U	11:15:28	002	01	LIMIT	Doy	0,08	10	L	10	11:15:28	P	

(Mercado = M3) and ((Contrato = PO 4000I) or (Contrato = PO 4000U))

Order management window
with filter for CALL y PUT contracts
of selected strike and underlying



Activate/deactivate filter

Finish filter

Filter condition

- Double Click on column series of options window: Open order window -

Column volume


Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	Column volume Bid or Ask		Double	Limit order	
Market windows	Volume cell with price reference		Double	Limit order of same sign as the reference price	S
Market windows	Column volume Bid or Ask	SHIFT	Double	Cancel orders	
Market windows	Volume cell with some orders (green color)	SHIFT	Double	Cancel limit orders with same sign as the reference price	

(*) CTRL: In rows containing a "S" in this column, the combination of keyboard and mouse with key CTRL pressed does not show the orders dialogue entry, choosing values defined in orders configuration as default values

- Double Click on column Volume: Add to the ask/bid -


7675,0	1	7671,7	38
7673,0	13	7671,6	37
7671,0	22	7670,9	24
7670,0	2		

Cancellation of orders ASK
at associated price

SHIFT + 

IXQ04								
Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura	
IXQ04	7670,0	5	-	685	7675,0	7637,0	7975,5	
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA	
				7675,0	1	7671,7	38	
				7673,0	13	7671,6	37	
				7671,0	22	7670,9	24	
				7670,0	2			
		6	7669,0					
12	7667,5	6	7666,0					
27	7666,1	15	7665,0					
34	7665,7	7	7664,0					
35	7663,8	1	7600,0					

SHIFT + double clic
on **column Vol** cancels
orders at associated
price.

SHIFT + 

Cancellation of orders BID
at associated price

		6	7669,0
12	7667,5	6	7666,0
27	7666,1	15	7665,0
34	7665,7	7	7664,0
35	7663,8	1	7600,0

- SHIFT + Double Click one column Volume: Exit from ask/bid to he selected price -

Column VolOrd

Window	Where	KEY	CLICK	Function
Market windows	Column VolOrd		Double	Cancel orders
Market windows	Cell VolOrd containing a value	SHIFT	Double	Cancel limit orders at reference price

Column Bid

Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	Column Bid		Double	Immediate or cancel order	
Market windows	Cell with price		Double	Immediate or Cancel Bid order at best price and volumen associated	S
Market windows	Column Bid	SHIFT	Double	Cancel orders	
Market windows	Cell with price	SHIFT	Double	Cancel limit Bid orders with equal or superior price to the one selected	

(*) CTRL: In rows containing a "S" in this column, the combination of keyboard and mouse with key CTRL pressed does not show the orders dialogue entry, choosing values defined in orders configuration as default values

Column Ask

Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	Column Ask		Double	Immediate or Cancel Order	
Market windows	Cell with price		Double	Immediate or Cancel Ask order at the best price and volume associated	S
Market windows	Column Ask	SHIFT	Double	Cancel orders	
Market windows	Cell with price	SHIFT	Double	Cancel limit ask orders with equal or superior price to the one selected	

(*) CTRL: In rows containing a "S" in this column, to do the combination of keyboard and mouse with the key CTRL pressed does not show the dialogue of entry of orders and decides for values defined in the configuration of orders as default values

IMMEDIATE OR CANCEL BID ORDER
PRICE: 7656
VOLUME: 5

2x

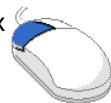
Double clic on column bid o ask creates a immediate limit order at the best price and volume associated. The sign of the order is the opposite to the existing offer.

IMMEDIATE OR CANCEL ASK ORDER
PRICE: 7655
VOLUME: 2

- Double Click on column Bid or Ask: Attack to the selected price -


7673,0	13	7671,6	37
7671,0	22	7670,9	24
7670,0	2		

Cancellation of orders ASK
up to the selected price

SHIFT + 

IXQ04									
Contrato		Last	Vol	T	VNeg	Alto	Bajo	Apertura	
IXQ04		7670,0	5	-	685	7675,0	7637,0	7975,5	
VolA	PmA	Vol	Bid		Ask	Vol	PmA	VolA	
					7675,0	1	7671,7		38
					7673,0	13	7671,6		37
					7671,0	22	7670,9		24
					7670,0	2			
		6	7669,0						
12	7667,5	6	7666,0						
27	7666,1	15	7665,0						
34	7665,7	7	7664,0						
35	7663,8	1	7660,0						

SHIFT + double clic
on **column bid or ask**
cancels orders up to the
selected price.

SHIFT + 

Cancellation of order BID
up to the selected price

12	7667,5	6	7669,0	
27	7666,1	15	7666,0	
34	7665,7	7	7665,0	
			7664,0	

- SHIFT + Double Click on column Bid or Ask: Exit from to the selected price -

Column VS

Window	Where	KEY	CLICK	Function	CTRL(*)
Options windows	Column VS		Double	Create quote request	
Options window	Cell VS		Double	Open dialogue to create quote request	
Options windows	Column VS		Double	Monitoring quote request	
Options window	Header column VS		Double	Open window Quote request management filtered by series	
Options windows	Column VS	SHIFT	Double	Delete quote request	
Options window	Cell VS	SHIFT	Double	Open dialogue to delete a quote request	

5.3 Color codes

Contracts (in market windows)

Color	Example	Meaning
Blue	FIBXX2	Tradeable
Dark red letters, blue background	FNHHX2C	Tradeable. Fast market
Green	MNQ04	In auction
Orange	FIBXX2	Temporary delay in data shown
Red	MNQ04	Without connection
Yellow	MNQ06	Not tradeable (due to Market Status)
Yellow (red letters)	MNQ06	Not tradeable (due to contract status)
Grey letters (standard fund)	MNQ04	Not existing contract. The terminal has not received contract data for the session. For example, no session has begun or it is holiday on the market to which it belongs

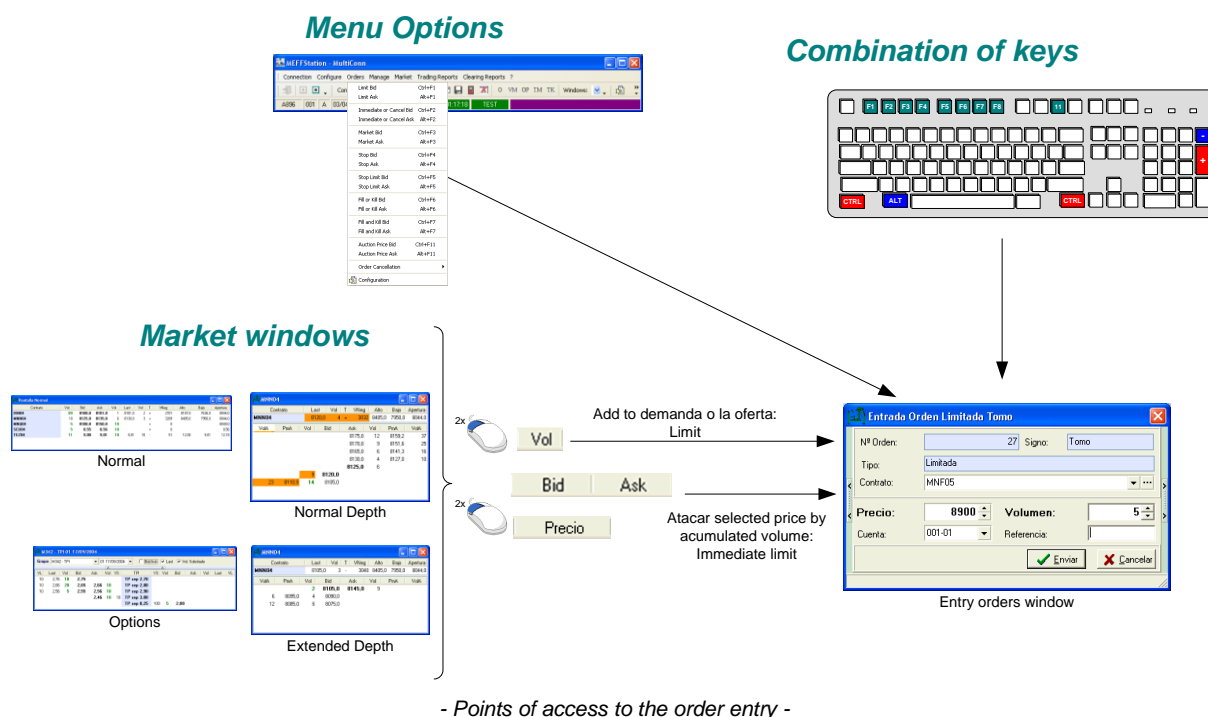
Volume

Clásica Window	Default Window	Meaning
7 (Green)	7 (Black)	Third parties
10 (Yellow)	10 (Green)	Own (total or partial)
16 (Red)	16 (Red)	Same member (total or partial)

In addition to the color codes, it exists an optional column "*" that will contain an asterisk when own volume exists in the corresponding row.

5.4 Order entry

5.4.1 Points of access to the order entry



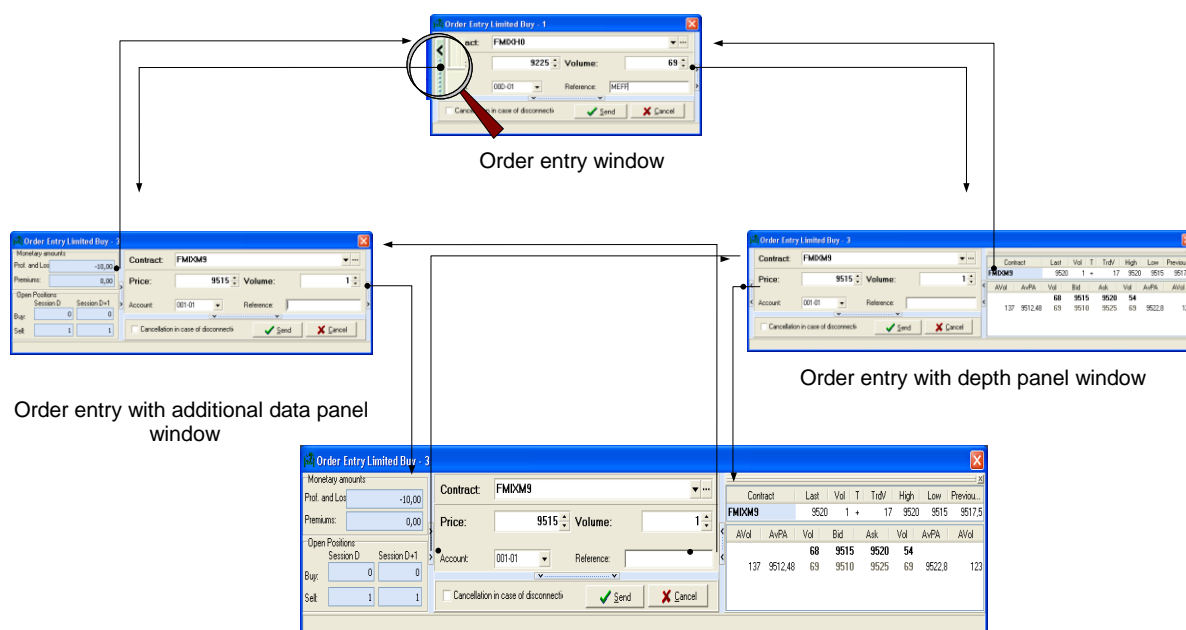
5.4.2 Order entry window

Auxiliary panels of order entry window

Contract	Last	Vol	T	TrdV	High	Low	Previous
FMIXM9	9520	1	+	17	9520	9515	9517,5

AVol	AvPA	Vol	Bid	Ask	Vol	AvPA	AVol
137	9512,48	69	9510	9525	69	9522,8	123

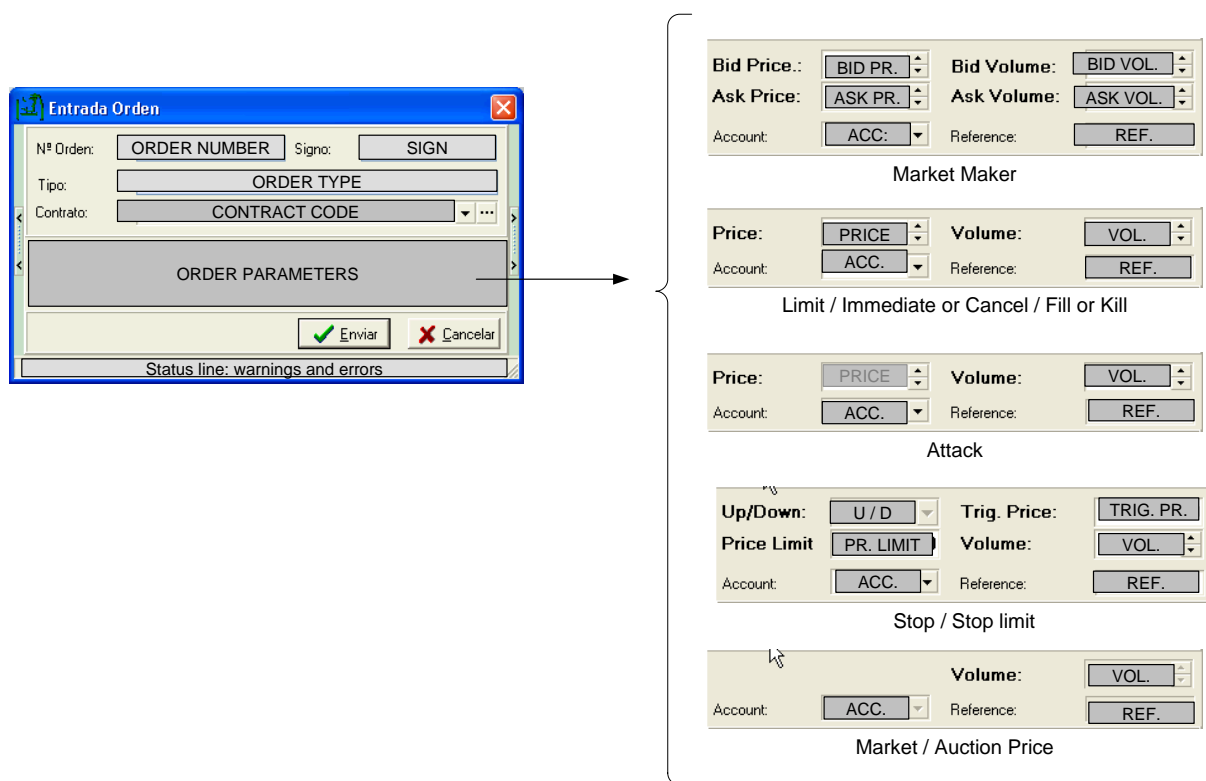
- Order entry panels window -



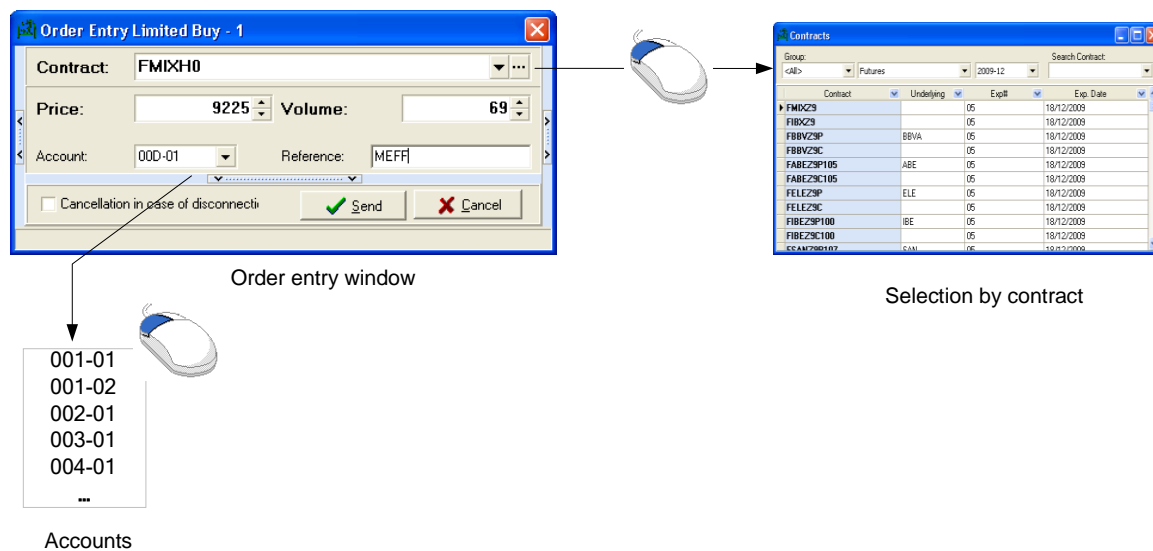
Order entry with additional data and depth panels window

- Different views of order entry window -

Main panel of order entry window

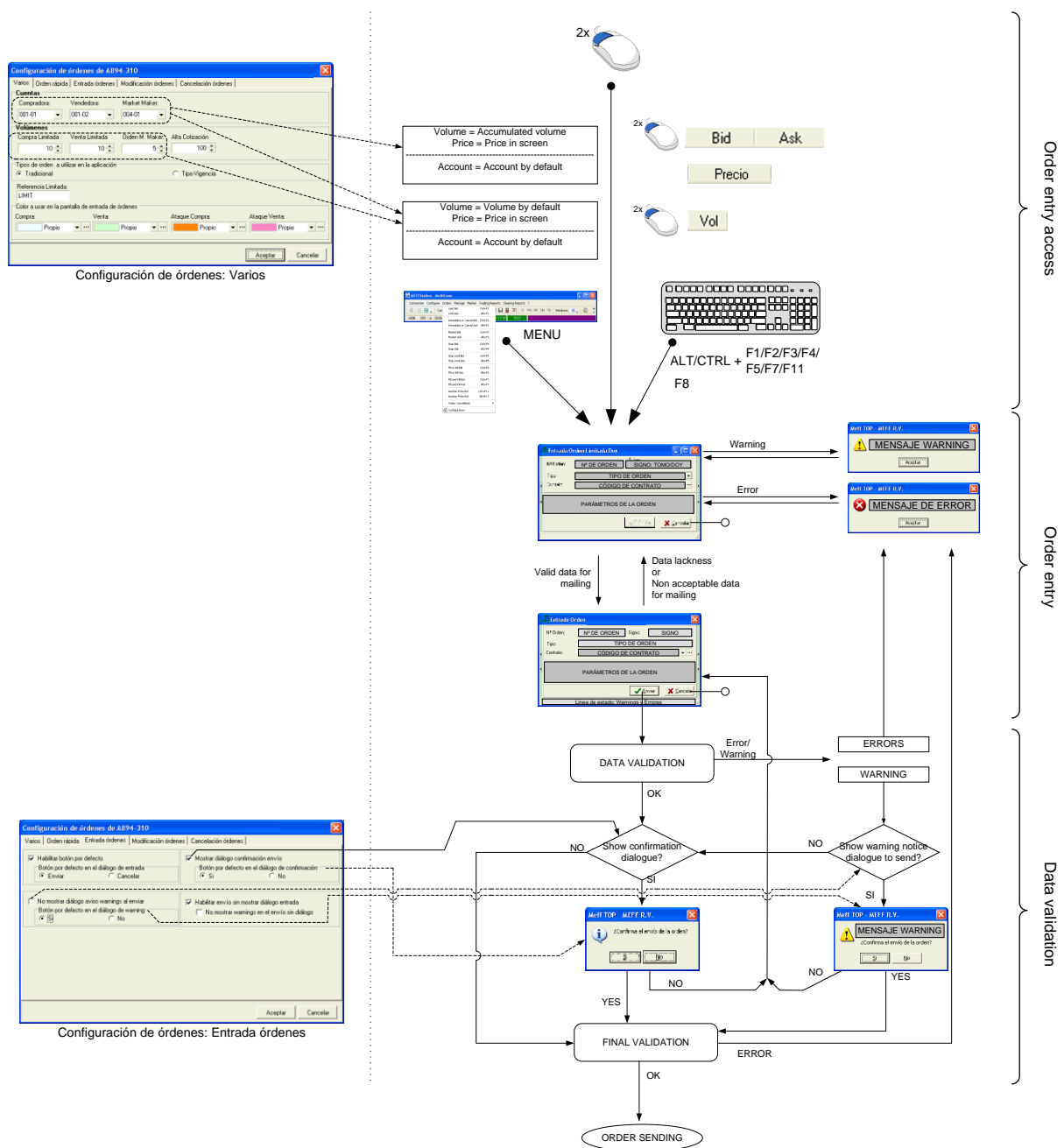


- Fields of main panel of order entry window -



- Selection lists in order entry -

5.4.3 Order entry process

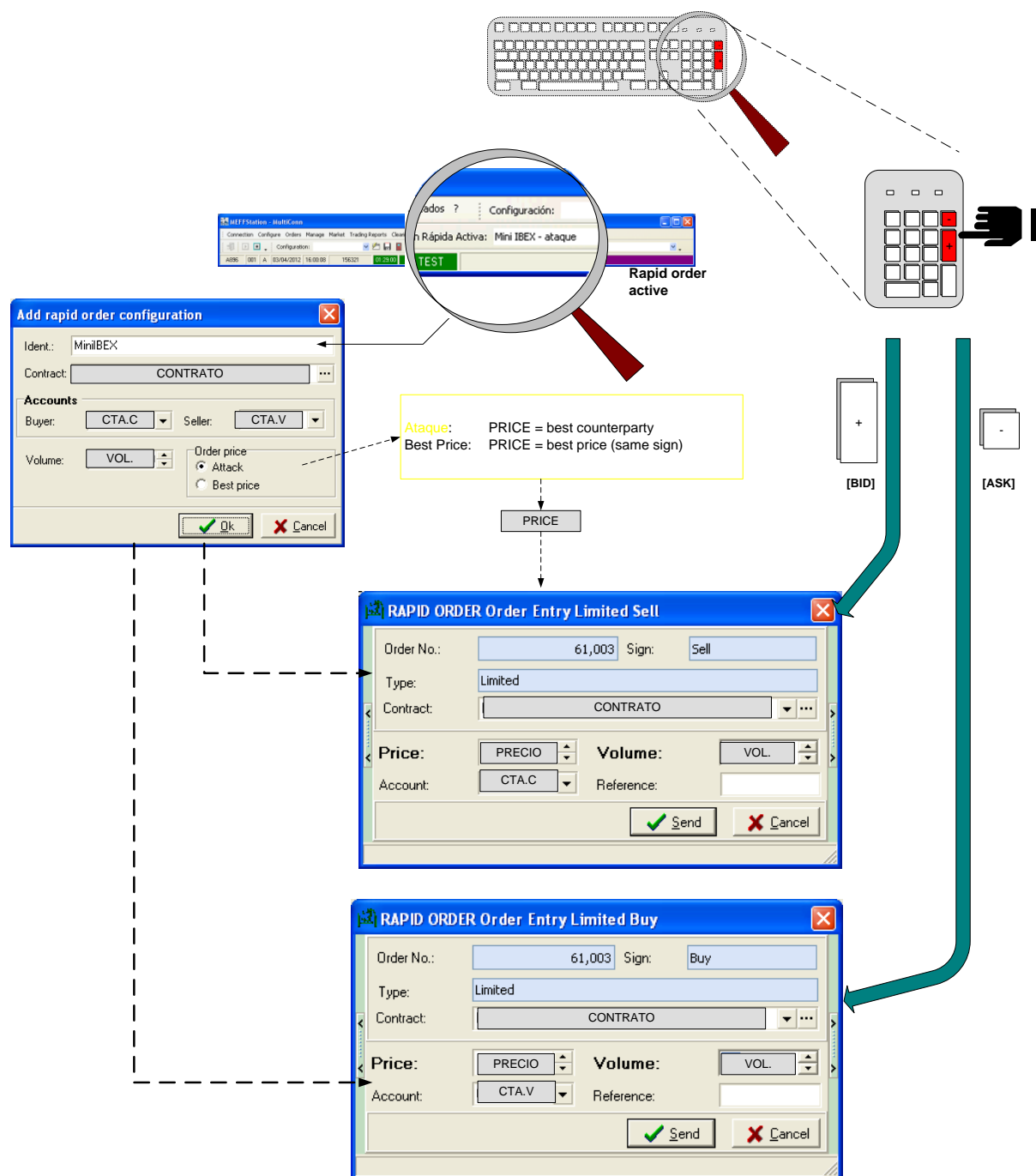


- Order entry process -

5.4.4 Rapid order entry

Hot keys: Key “+” from numeric keyboard / Key “-” from numeric keyboard

Other related keys: F11 key goes on the following order setup available



- Rapid order -

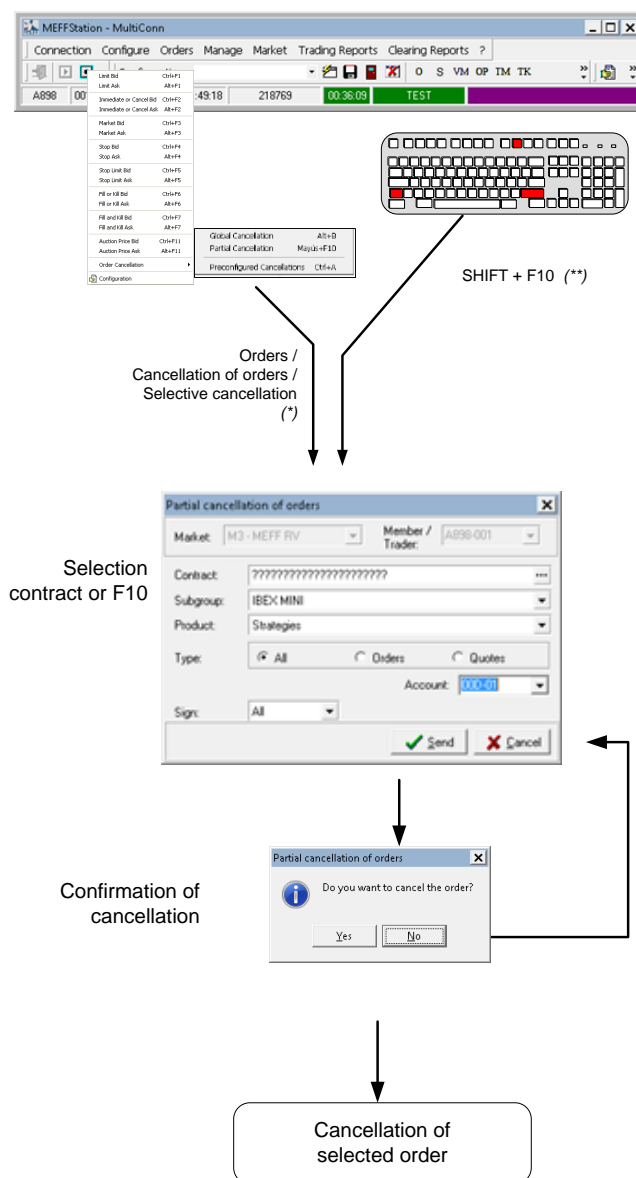
5.5 Order Cancellation

5.5.1 Partial orders cancellation

5.5.2 Menu option: Orders – Order Cancellation - Partial Cancellation (*)

Hot key: **SHIFT + F10(**)**

Function: Order cancellation by selection criteria.



- Partial order cancellation -

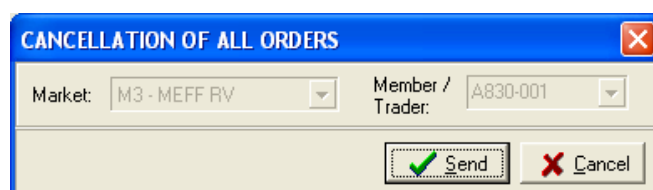
5.5.3 Cancellation of all orders

Menu option: **Orders – Order Cancellation- Global Cancellation**

Hot key: **ALT + B**

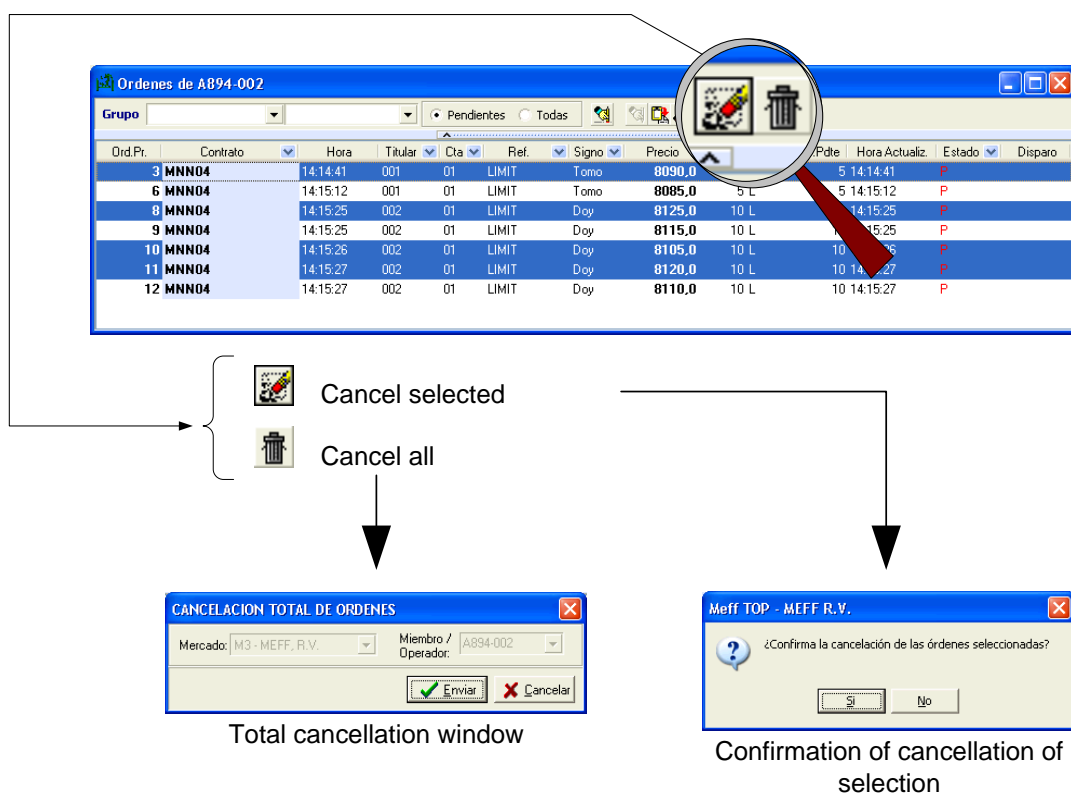
Other accesses: Order management window – Button  and contextual menu

Function: Cancellation of all orders of connected trader.




- Cancellation of all orders -

5.5.4 Cancellation from order management window



- Cancellation from order management window -

Keep in mind that the button of cancelling all () will cancel all orders independently of those that are displayed in orders management window.

The setup of order cancellation, done through menu option of **Orders- Configuration**, determines the existence or not of confirmation requests and by default buttons in the above mentioned dialogues.

5.5.5 Preconfigured Cancellations

Menu option: **Orders – Configuration – Preconfigured Cancellations**

Hot key:: **CTRL + A**

Function: optimize mass cancellations

A896-001 Configuration Parameters

- A896-001
 - Orders
 - General
 - Rapid order
 - Entry
 - Modification
 - Cancellation
 - Preconfigured Cancellations
 - Market Cross Trades
 - Contracts

M...	Subgroup	CFICode	Expld	Or...	H...	Sign	In...	...
M3	<All>	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	ACCIONA	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	IBEX PLUS	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Futures	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Options	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Non standard America	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>

Ok Cancel Apply

Preconfigured Cancellations

Market: M3 - MEFF RV

Order Number: ?????

Contract: ???????????????????

Subgroup: <All>

CFICode: <All contracts>

Type: All except Quote orders

Account: ???-?? Expiration: <All>

Sign: All ☒ Include persistent orders

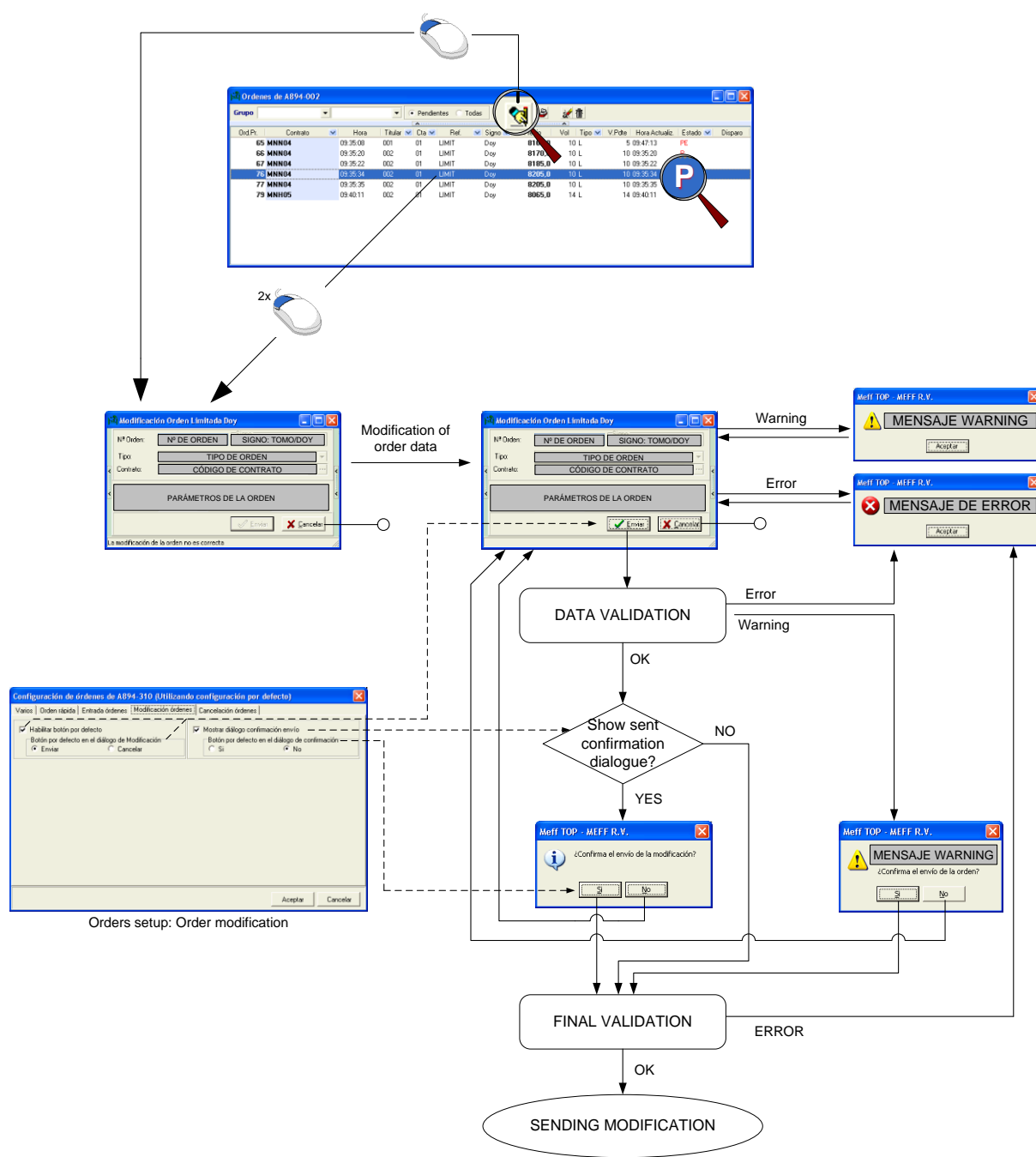
☐ Include Stops

Consult and ejecution: **Ctrl + A**

Preconfigured Cancellations

M...	Subgroup	CFICode	Expld	Order...	Holder	Acc...	Sign	Inclu...	Inclu...
M3	<All>	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Futures	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Options	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
M3	<All>	All contracts	<All>	L ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
M3	IBEX PLUS	... All contracts	2010-12	<All ex... 000	01	<All>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>

5.6 Order modification



- Order modification process -

6. Cross trades

6.1 Market cross trades entry

Menu option: Manage – Market cross trade entry

Hot key: CTRL + F10

Other accesses: Double click on Last value in a market window

Function: Entry of market cross trades.

Type of trade determined by terminal

Contract	Last	Vol	T	TrdV	High	Low	Open
MNN06	11550.0	7	=	17	11550.0	11545.0	11547.5

AVol	AvPA	Vol	Bid	Ask	Vol	AvPA	AVol
		14	11545.0	11550.0	18		
29	11542.4	15	11540.0	11555.0	10	11551.8	28
34	11541.3	5	11535.0	11560.0	55	11557.2	83

Main panel

Depth Panel

-Enter market cross trades window -

6.2 Cross trade entry not equal than A and H

Menu option: Manage – Cross trade entry

Function: Cross trade entry.

This option is not available with the current configuration of the system

Trade type determined by trader

Contract	Last	Vol	T	TrdV	High	Low	Open
MNN06	11550.0	1	+	3	11550.0	11545.0	11547.5

AVol	AvPA	Vol	Bid	Ask	Vol	AvPA	AVol
		18	11545.0	11550.0	19		
38	11542.4	20	11540.0	11555.0	15	11552.2	34
58	11539.8	20	11535.0	11560.0	25	11555.5	59

Main panel

Depth panel

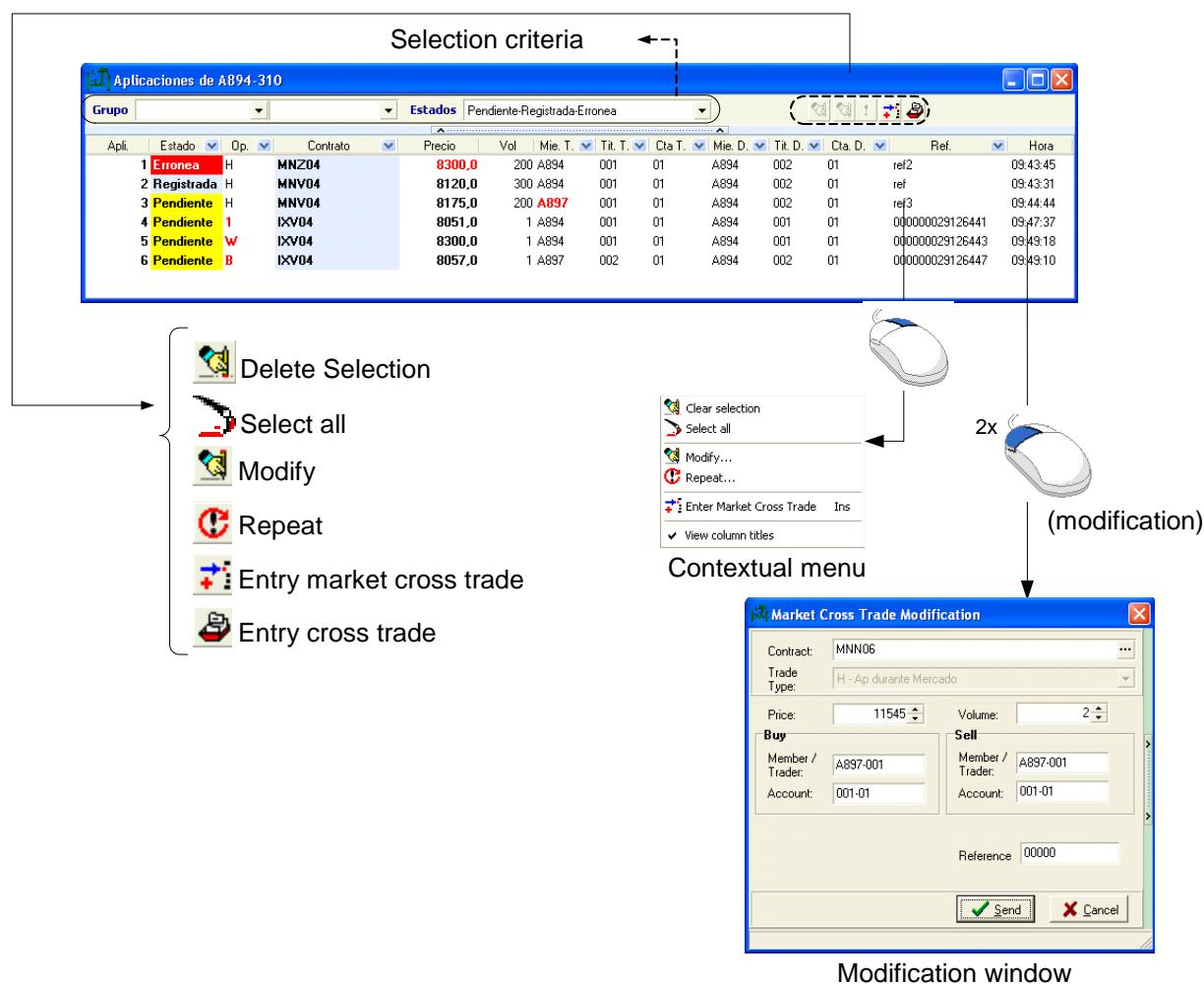
- Enter cross trades window -

6.3 Cross trades management

Menu option: **Manage – Cross Trades Management**

Hot key: **CTRL + O**

Function: Create, query and modification of cross trades.



- Cross trades management -

6.4 Prearranged trades entry

Menu option: **Manage – Prearranged trades entry**

Hot key: **CTRL + F9**

Other accesses: Double click on Last value in a market window

Function: Entry of prearranged trades.

Standard

Prearranged Trades Entry of A896-001

Type: ☐ Non-Stan. ☒ Standard

Underlying: **ABERTIS** Instrument: **Physical delivery futures** Expiration: **2010-10** Call/Put: **Call** Strike: **105** Multiplier: **105**

Contract: **FABEV0P105** Trade Type: **A - Ap fuera de Mercado**

Block Reference: Price: **10.000000** Volume: **1** ☒ Publish ☐ Cash **1.050**

Option Type: Multiplier: **105**

Buy

Trader: Member(*): **A896** Account: **001-01** Reference: Trader Phone: SIBE Member: Client: Capacity:

Sell

Trader: Member(*): **A896** Account: **002-01** Reference: Trader Phone: SIBE Member: Client: Capacity:

☒ Exchange Counterparties

asterisk (*), mandatory fields

A...	Status	Status des...	Block Refer...	Trade T...	Contract	Group	Type	Exp.Id.	Exp. ...	Strike	Price	Volume	Buying ...	Buying...	Buy Ac...	Selling ...	Selling...	Sell Ac...
A	P	Reply Pendi...		A		24	0300	20100...	10/0...	0.00	6.160002	1	A896	001	01	A896	002	01
A	P	Reply Pendi...		A	FABEV0P105	24	0101	201010	15/1...	0.00	10.00	1	A896	001	01	A896	002	01

Non-Standard

Prearranged Trades Entry of A896-001

Type: ☒ Non-Stan. ☐ Standard

Underlying: **ABERTIS** Instrument: **Physical delivery non-standard futures** Expiration: **2010-03-10** Call/Put: **Call** Strike: **0.00** Multiplier: **100**

Contract: **FABEV0P105** Trade Type: **A - Ap fuera de Mercado**

Block Reference: Price: **6.160002** Volume: **1** ☒ Publish ☐ Cash **616**

Option Type: Multiplier: **100**

Buy

Trader: Member(*): **A896** Account: **001-01** Reference: Trader Phone: SIBE Member: Client: Capacity:

Sell

Trader: Member(*): **A896** Account: **002-01** Reference: Trader Phone: SIBE Member: Client: Capacity:

☒ Exchange Counterparties

asterisk (*), mandatory fields

A...	Status	Status des...	Block Refer...	Trade T...	Contract	Group	Type	Exp.Id.	Exp. ...	Strike	Price	Volume	Buying ...	Buying...	Buy Ac...	Selling ...	Selling...	Sell Ac...
A	P	Reply Pendi...		A		24	0300	20100...	10/0...	0.00	6.160002	1	A896	001	01	A896	002	01

- Enter prearranged trades window -

1. Reporting of Prearranged Trades with prices up to 2 decimal places in Futures and Options on IBEX-35 and, up to 6 decimal places in Futures and Options on stocks.
2. The acceptance of the Prearranged Trades will be submitted through a MeffStation by the counterparties involved. For this purpose, the new screen 'Acceptance of Prearranged Trades' has been developed.
3. New 'Prearranged Trades Entry' window (Ctrl + F9) for reporting of strategies: this screen allows submitting all the trades that make up a strategy. The user can assign a reference (Block Reference). As every Prearrange Trade has its own status, it is advisable the assignation of this reference when submitting a strategy, as it facilitates the monitoring of the process of acceptance of all the trades belonging to a strategy as a whole. Likewise, through this screen, the user will be able to submit the Delta Trades coming from hedges. The user can report them entering the exact price with the precision allowed in the SIBE, or using the new concept 'Cash' (Trade Price * volume).

From the 'Management of Prearranged Trades' screen, the user can follow the status of a block trade, just filtering by the field 'Block Reference'. Furthermore, the user will be able to edit and modify all the trades of a strategy whenever it has a Block Reference. Only those trades from a block not confirmed yet by any of the counterparties can be modified.

4. New 'Data Trades Management' screen: in order to facilitate the entering of the contact details of the traders when submitting a Prearranged Trade user can create a private database in his Meffstation, saving data such as trader's name, company, MEFF Member, MEFF Account, SIBE Member (for Delta Trades)... basic details in order to facilitate trades confirmations by departments in charge.

This database is exportable to other terminals, so the user is able to save a file with his data that can be imported from any other terminal.

5. Monitoring, acceptance and registration of Prearranged Trades will be a duty of the Members implied as counterparties. For this purpose, the user is provided with two new screens:
 - **Management of Prearranged Trades:** from this screen, Broker Member can monitor the acceptance process of the trades entered.
 - **Prearranged Trades Acceptance:** in this screen, the Member will receive the trades in which it is involved in as a counterparty, allowing the confirmation or rejection of derivatives trades and showing the Prearranged Trades status up to their final registration. Prearranged Trades that, at the end of the session, are not registered, will be deleted.
 - **Acceptance of Delta Trades:** in a date not confirmed yet, MEFF will provide the SIBE Desks web access to the MEFF system in order to accept the Delta Trades in which they are involved by themselves. In the meantime, the MEFF Market Supervision Department will keep on confirming Delta Trades by phone.

Finally, MEFF insists that confirmation and registration process of Prearranged Trades on derivatives will depend on the parties involved and kindly demand revise their own internal channels of confirmation of the trades through a Meffstation.

6.5 Enter prearranged trades not equal than H

Menu option: **Manage – Enter prearranged trades**

Function: Entry of prearranged trades.

This option is not available with the current configuration of the system

Trade type determined by trader

Prearranged Trades Entry of A898-001

Type: ☐ Non-Stan. ☒ Standard

Underlying: IBEX.MINI Instrument: Index Options Expiration: 2009-06 Call/Put: Call Strike: 10000 Multiplier: 1

Contract: CIBX10000M09 Trade Type: H - Ap durante Mercado

Block Reference: Block-one Price: 10.00 Volume: 69 Publish: ☒

Cash: 690

Option Type: European Multiplier: 1

Buy:

Trader: Member(*): A800 Account: 000-01 Reference: MEFF-B Trader Phone: SIBE Member: Client: Capacity:

Exchange Counterparties

Sell:

Trader: Member(*): A800 Account: 000-01 Reference: MEFF-S Trader Phone: SIBE Member: Client: Capacity:

asterisk (*), mandatory fields

Add Modify

A...	Status	Status des...	Block Refer...	Trade T...	Contract	Group	Type	Id Exp.	Exp. ...	Strike	Price	Volume	Buying ...	Buying...	Buy Ac...	Selling ...	Selling...	Sell Ac...
A	P	Pending	H		FABGM9C	69	0120	200906	19/0...	0,00	16,45	1	A800	000	01	A800	000	01
A	P	Pending	H		FABGM9C	69	0120	200906	19/0...	0,00	16,45	1	A800	000	01	A800	000	01
A	P	Pending	H		FABGM9C	69	0120	200906	19/0...	0,00	16,45	1	A800	000	01	A800	000	01
A	P	Pending	H		FABGM9C	69	0120	200906	19/0...	0,00	16,45	1	A800	000	01	A800	000	01
A	P	Pending	Block-one	H	CIBX10000M	20	0210	200906	19/0...	10000	10	69	A800	000	01	A800	000	01

Import Send Cancel

- Enter cross trades window -

6.6 Management of Prearranged Trades and Cross Trades

Menu option: **Manage – Management of Prearranged Trades**

Function: Create, query and modification of cross trades.

Selection criteria

Contextual menu

2x (modification)

2x (modification)

Modification window

Market Cross Trade Modification

Send Cancel

- Cross trades management -

6.7 Color Codes

Descripción	Color	Ejemplo
Acceptance Pending - B/S	Yellow / Grey (*)	Conf. Pending B/S / Conf. Pending B/S (*)
Acceptance Pending - S	Yellow / Grey (*)	Conf. Pending Sell / Conf. Pending Sell (*)
Acceptance Pending - B	Yellow / Grey (*)	Conf. Pending Buy/ Conf. Pending Buy (*)
Acceptance Pending - Supervision	Yellow / Grey (*)	Superv. Pending / Superv. Pending (*)
Cancellation	Red	Broker Cancellation
Rejection – S	Red	Seller Cancellation
Rejection – B	Red	Buyer Cancellation
Rejection – Supervision	Red	Supervision Cancellation
Accepted	Light Blue	Confirmed
Registered	Light Blue	Registered
System Cancellation	Red	System Cancellation

(*) It will be highlighted in yellow if the user can carry out any action. Other case, it will be highlighted in grey. For example, if there is a “Supervision Pending” status, it will be grey on traders window while in Supervision of Prearranged Trades it will be yellow.

7. Strategies

7.1 Add Strategy

Menu option: Manage – Add Strategy

Function: Add a new strategy

To add a new strategy the user informs of the type of strategy, the underlying and the instrument-maturity-strike for each leg that composes the strategy. In addition, a request for quote can be sent simultaneously.

Creating a strategy

Market: M3 MEFF RV

Strategy: STD

Underlying: IBEX MINI

B/S	Volume	C/P	Instrument	Expiration	Strike	
T	1	C	Index Options	2014-10	8500	CIBX 8500V14
T	1	P	Index Options	2014-10	8500	PIBX 8500V14

Volume: 0

☐ New Request for Quote

Send Cancel

7.2 Strategies Request Management

Menu option: Manage – Strategies Request Management

Function: Strategies Request Management

Strategies requests of A898-001

<All> <All> Statuses Sup. Pending-Accepted-System Rejected-Spu. Rejected

Mercado	ContractName	Underlying	Upd. Time	Intro. Date	Status
M3	EBBYA BLT EU AUG14 -C7.93 SEP14 +C7.93	BBVA	11:16:34	08/08/2014	Accepted
M3	EIBX BER AUG14 +P8600 -P8500	FIE	11:16:08	08/08/2014	Accepted
M3	EIBX BRT AUG14 -P8800 SEP14 +P8800	FIE	11:16:58	08/08/2014	Accepted
M3	EIBX STD OCT14 +C8500 +P8500	FIE	11:32:11	08/08/2014	Accepted
M3	ESAN RSK EU SEP14 -P5.50 +C6.50	SAN	11:17:23	08/08/2014	Accepted

View

Modify...

Repeat modifying...

Enter Strategy Ins

View column titles

7.3 Especial Trades of Strategies (MeffStation)

Menu option: **Manage – Especial Trades of Strategies**

Function: View executed special trades and the strategy of which they are a component

Special Strategy Trades of B895-001											
<All>		<All>									
Block Ref.	Trade Ty...	Transacti...	Contract	Price	Volume	Status	Sign	Member	Holder	Subaccount	Reference
OE0004503...	L	23.365	AENA	67,00	1.200	Confirmed	Ask	B895			
OE0004503...	L	23.360	AENA	67,00	500	Confirmed	Bid	B895			
OE0004503...	L	23.359	AENA	67,00	400	Confirmed	Bid	B895			
OE0004503...	L	23.359	AENA	67,00	400	Confirmed	Ask	B895			
OE0004503...	L	23.358	AENA	67,00	400	Confirmed	Bid	B895			
OE0004503...	L	23.358	AENA	67,00	400	Confirmed	Ask	B895			
Mark	TrdRegN	Contract		Time	Hld	Subacc	B/S	Price	Vol	OpT	
M3	OE0004503383	PAENAM 6400H16		14:04:34	00D	01	Bid		2,7	12 S	
M3	OE0004503382	PAENAM 6800H16		14:04:34	00D	01	Ask	4,62		12 S	
M3	OE0004503381	EAENBER +U00787515		14:04:34	00D	01	Ask	1,92		12 R	

7.4 Especial Trades of Strategies (MeffStation MT)

Menu option: **Manage – Especial Trades of Strategies**

Function: View executed special trades and the strategy of which they are a component for all traders within the same member

Special Strategy Trades of B895-030

<All>

<All>

Block Ref.	Trade T...	Transac...	Contract	Price	Volume	Status	Sign	Member	Validating T...	Holder	Subaccount	Reference
OE000450...	L	23.365	AENA	67,00	1.200	Confirmed	Ask	B895	001			
OE000450...	L	23.360	AENA	67,00	500	Confirmed	Bid	B895	001			
OE000450...	L	23.359	AENA	67,00	400	Confirmed	Bid	B895	001			
OE000450...	L	23.359	AENA	67,00	400	Confirmed	Ask	B895	001			
OE000450...	L	23.358	AENA	67,00	400	Confirmed	Bid	B895	001			
OE000450...	L	23.358	AENA	67,00	400	Confirmed	Ask	B895	001			

Mark	TrdRegN	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT
M3	OE0004503371	PAENAM 6400H16	12:14:24	001	01	Ask		2,7	4 S
M3	OE0004503370	PAENAM 6800H16	12:14:24	001	01	Bid	4,62	4	S
M3	OE0004503369	EAENBER +U00787515	12:14:24	001	01	Bid	1,92	4	R

8. Query Trades

8.1 From the session

Menu option: **Manage – Trades Management**

Function: Query trades made during the current session.

From this window it is also possible to initiate the assignment of the daily account, the transfer of trades or Give-outs as explained in chapter 8.

Cl...	TradeID	Trader	Contract	Time	Hld	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol	SetDate
C2	119 001	MNJ05		11:30:03	003	01	Sell	9265,0	10 T		10	10	30/03/2005
C2	119 001	MNJ05		11:30:03	003	01	Buy	9265,0	10 T				30/03/2005
C2	118 001	MNJ05		10:04:15	003	01	Sell	9265,0	10 T				30/03/2005
C2	118 001	MNJ05		10:04:15	005	01	Buy	9265,0	10 T				30/03/2005
C2	117 001	MNJ05		10:03:31	005	01	Sell	9310,0	10 G				30/03/2005
C2	116 001	MNJ05		10:03:31	005	01	Buy	9310,0	10 G				30/03/2005
C2	115 001	MNJ05		10:03:31	806	01	Sell	9305,0	20 G				30/03/2005
C2	114 001	MNJ05		10:03:31	005	01	Buy	9305,0	20 G				30/03/2005
C2	113 001	MNJ05		10:03:31	000	01	Sell	9305,0	10 G				30/03/2005
C2	112 001	MNJ05		10:03:31	004	01	Buy	9305,0	10 G				30/03/2005
C2	111 001	MNJ05		10:03:31	001	02	Sell	9300,0	20 G				30/03/2005
C2	110 001	MNJ05		10:03:31	003	01	Buy	9300,0	20 G				30/03/2005
C2	109 030	MNJ05		09:17:07	005	01	Sell	9290,0	10 M		10	10	30/03/2005

Trades management window

Selection criteria

Group <All> <All contracts>

☐ <All>
☐ BANKINTER
☐ BBVA
☐ BONO E10
☐ DAX
☐ E-STOXX 50
☐ EURO BOBL
☐ EURO BUND

☐ <All contracts>
☐ Standard futures
☐ Standard options
☐ Standard call options
☐ Standard put options

☐ Pending Assignment

☒ Omnibus account with pending volume

☐ All

☐ Trades with live volume

☒ Live volume trades

☐ All

☐ Ticker

☒ Most recent trades without navigation capability

☐ Free navigation and sorting

- Trades Management -

8.2 Historicals

Menu option: Manage – Historical Trades Management

Function: Query trades from previous sessions that have live volume.

From this window it is also possible to initiate a transfer or a Give-out as explained in chapter 8.

The screenshot shows the 'Management of Historical Trades A899' window. At the top, there are two dropdown menus: 'Group' set to '<All>' and '<All contracts>'. Below these are icons for search, refresh, and print. The main area is a table with columns: Cl..., TradeID, Trader, Contract, Date, Time, Hld, Acc, B/S, Price, Vol, OpT, LiveVol, and PendVol. The table contains several rows of trade data. A dashed arrow points from the 'Selection criteria' section to the dropdown menus. A solid arrow points from the table to a 'Contextual menu' that appears when a mouse button is clicked. The menu includes options: 'Clear selection', 'Select all', 'Transfer...', 'Give Out...', and 'View column titles' (which is checked).

Selection criteria

Group: <All> | <All contracts>

- <All>
- BANKINTER
- BBVA
- BONO E10
- DAX
- E-STOXX 50
- EURO BOBL
- EURO BUND

Contextual menu

- Clear selection
- Select all
- Transfer...
- Give Out...
- ☒ View column titles

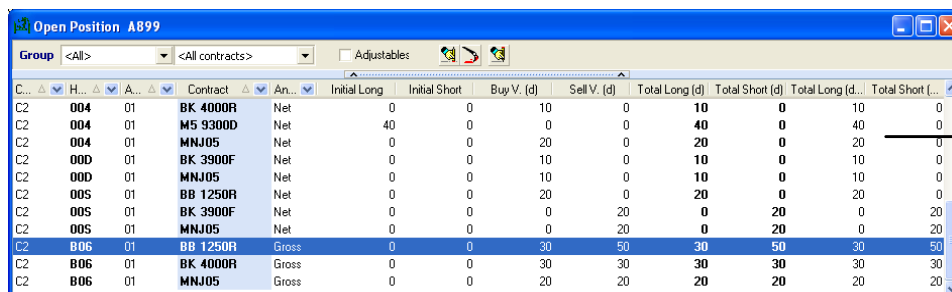
- Query historical trades -

8.3 From the open position

Access: The function of querying trades from the open position is integrated amongst the functions of the open position window (see 4.3.5).

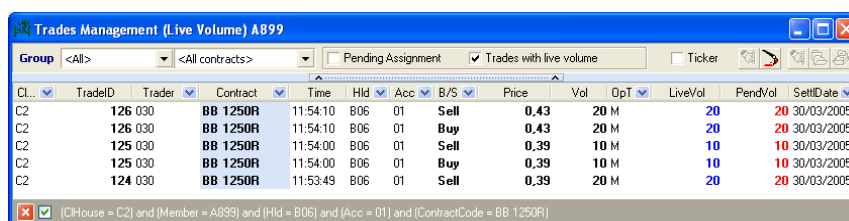
Menu option: Manage – Open Position

Function: Query either trades from the session or historical trades that make up part of the open position for an account and contract.



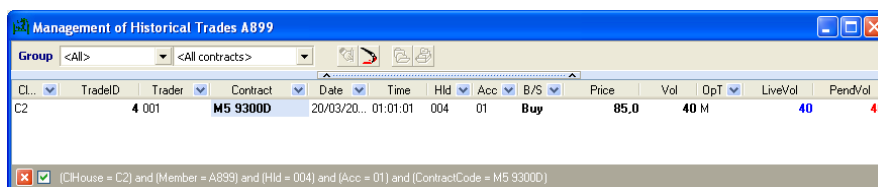
C...	H...	A...	Contract	An...	Initial Long	Initial Short	Buy V. (d)	Sell V. (d)	Total Long (d)	Total Short (d)	Total Long (d...)	Total Short (...)
C2	004	01	BK 4000R	Net	0	0	10	0	10	0	10	0
C2	004	01	M5 9300D	Net	40	0	0	0	40	0	40	0
C2	004	01	MNJ05	Net	0	0	20	0	20	0	20	0
C2	00D	01	BK 3900F	Net	0	0	10	0	10	0	10	0
C2	00D	01	MNJ05	Net	0	0	10	0	10	0	10	0
C2	00S	01	BB 1250R	Net	0	0	20	0	20	0	20	0
C2	00S	01	BK 3900F	Net	0	0	0	20	0	20	0	20
C2	00S	01	MNJ05	Net	0	0	0	20	0	20	0	20
C2	B06	01	BB 1250R	Gross	0	0	30	50	30	50	30	50
C2	B06	01	BK 4000R	Gross	0	0	30	30	30	30	30	30
C2	B06	01	MNJ05	Gross	0	0	20	20	20	20	20	20

Open position management window



CL...	TradeID	Trader	Contract	Time	Hld	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettleDate
C2	126 030		BB 1250R	11:54:10	B06	01	Sell	0.43	20 M		20	20	30/03/2005
C2	126 030		BB 1250R	11:54:10	B06	01	Buy	0.43	20 M		20	20	30/03/2005
C2	125 030		BB 1250R	11:54:00	B06	01	Sell	0.39	10 M		10	10	30/03/2005
C2	125 030		BB 1250R	11:54:00	B06	01	Buy	0.39	10 M		10	10	30/03/2005
C2	124 030		BB 1250R	11:53:49	B06	01	Sell	0.39	20 M		20	20	30/03/2005

Session trades window filtered by live volume, clearing house, account and contract



CL...	TradeID	Trader	Contract	Date	Time	Hld	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol
C2	4 001		M5 9300D	20/03/20...	01:01:01	004	01	Buy	85,0	40 M		40	40

Historical trades window filtered by live volumen, clearing house, account and contract

- Query trades from the open position -



(position breakdown)

(Over "Initial Long" or "Initial Short" columns)

9. Average Price Trades

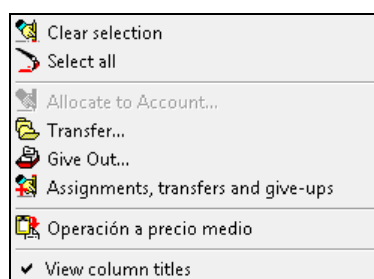
Access: The average price trade procedure is integrated in the functions of the trades management window (see 4.3.2.).

Menu option: Manage – Trades Management

Function: Several trades executed in the same trading session, by the same account, in the same contract and with the same sign can be grouped in a single average price trade.

Cl House	TradeId	Trader	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettlDate
C2	957169	001	FIBXQ4	11:43:21	CL1	01	Ask	9826	1 M		1	1	08/08/2014
C2	957168	001	FIBXQ4	11:43:21	CL1	01	Ask	9827	1 M		1	1	08/08/2014
C2	957167	001	FIBXQ4	11:43:21	CL1	01	Ask	9828	1 M		1	1	08/08/2014
C2	957166	001	FIBXQ4	11:43:21	CL1	01	Ask	9829	1 M		1	1	08/08/2014
C2	957165	001	FIBXQ4	11:43:21	CL1	01	Ask	9830	1 M		1	1	08/08/2014
C2	957164	001	PTEFAM 750U...	11:39:04	00D	01	Ask	0,01	10 S		10	10	08/08/2014
C2	957163	001	PTEFAM 800U...	11:39:04	00D	01	Ask	0,06	10 S		10	10	08/08/2014
C2	957162	001	PIBX 8800Q14	11:35:01	00D	01	Ask	1	5 S		5	5	08/08/2014
C2	957161	001	PIBX 8800U14	11:35:01	00D	01	Ask	11	5 S		5	5	08/08/2014

Total Vol. = 5/5 Sell Volume = 5/5 S. A. P. = 9828,000000/9828,000000



Once grouped, the new trade (type J) can be handled as usual.

Cl House	TradeId	Trader	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettlDate
C2	957175	001	FIBXQ4	11:45:35	CL1	01	Bid	9826	1 0				08/08/2014
C2	957174	001	FIBXQ4	11:45:35	CL1	01	Bid	9827	1 0				08/08/2014
C2	957173	001	FIBXQ4	11:45:35	CL1	01	Bid	9828	1 0				08/08/2014
C2	957172	001	FIBXQ4	11:45:35	CL1	01	Bid	9829	1 0				08/08/2014
C2	957171	001	FIBXQ4	11:45:35	CL1	01	Bid	9830	1 0				08/08/2014
C2	957170	001	FIBXQ4	11:45:35	CL1	01	Ask	9828	5 J		5	5	08/08/2014
C2	957169	001	FIBXQ4	11:43:21	CL1	01	Ask	9826	1 M				08/08/2014
C2	957169	001	FIBXQ4	11:43:21	00D	01	Bid	9826	1 M		1	1	08/08/2014
C2	957168	001	FIBXQ4	11:43:21	CL1	01	Ask	9827	1 M				08/08/2014
C2	957168	001	FIBXQ4	11:43:21	00D	01	Bid	9827	1 M		1	1	08/08/2014
C2	957167	001	FIBXQ4	11:43:21	CL1	01	Ask	9828	1 M				08/08/2014
C2	957167	001	FIBXQ4	11:43:21	00D	01	Bid	9828	1 M		1	1	08/08/2014
C2	957166	001	FIBXQ4	11:43:21	CL1	01	Ask	9829	1 M				08/08/2014
C2	957166	001	FIBXQ4	11:43:21	00D	01	Bid	9829	1 M		1	1	08/08/2014
C2	957165	001	FIBXQ4	11:43:21	CL1	01	Ask	9830	1 M				08/08/2014
C2	957165	001	FIBXQ4	11:43:21	00D	01	Bid	9830	1 M		1	1	08/08/2014

Total Vol. = 0/5 Sell Volume = 0/5 S. A. P. = 0,000000/9828,000000

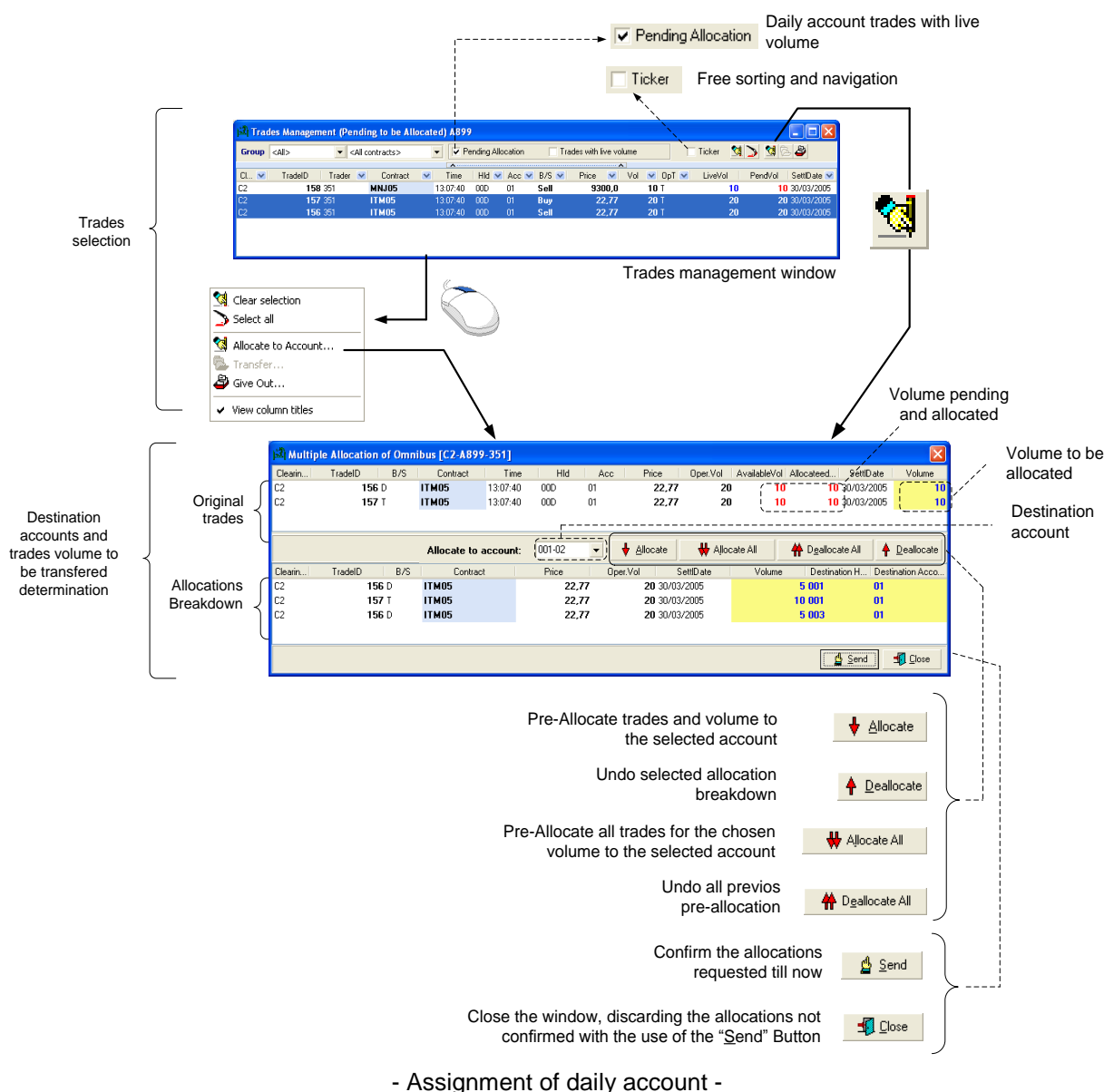
10. Assignments, Transfers and Give-ups

10.1 Assignment of daily account

Access: The daily account assignment procedure is integrated in the functions of the trades management window (see 4.3.2.).

Menu option: Manage – Trades Management

Function: Assignment of final account for trades made on the daily account.



- Assignment of daily account -

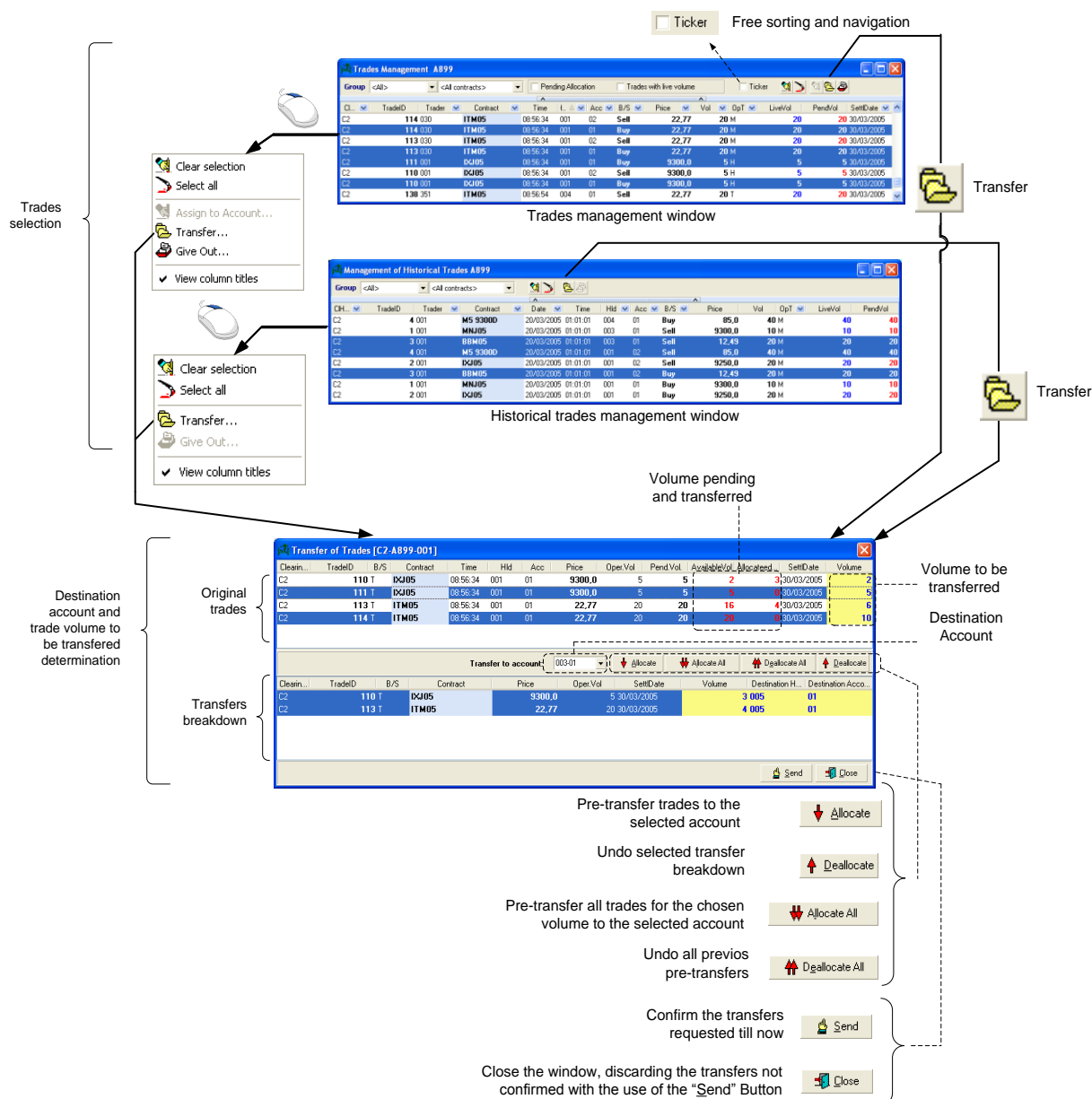
10.2 Transfer of trades

Access: The transfer of trades process is integrated within the trade management windows (see chapter 7).

Menu option: Manage – Trades Management

Menu option: Manage –Historical Trades Management

Function: Transfer trades between accounts.



- Transfer of trades -

Note that trades from the current session and trades from previous sessions cannot be transferred at the same time.

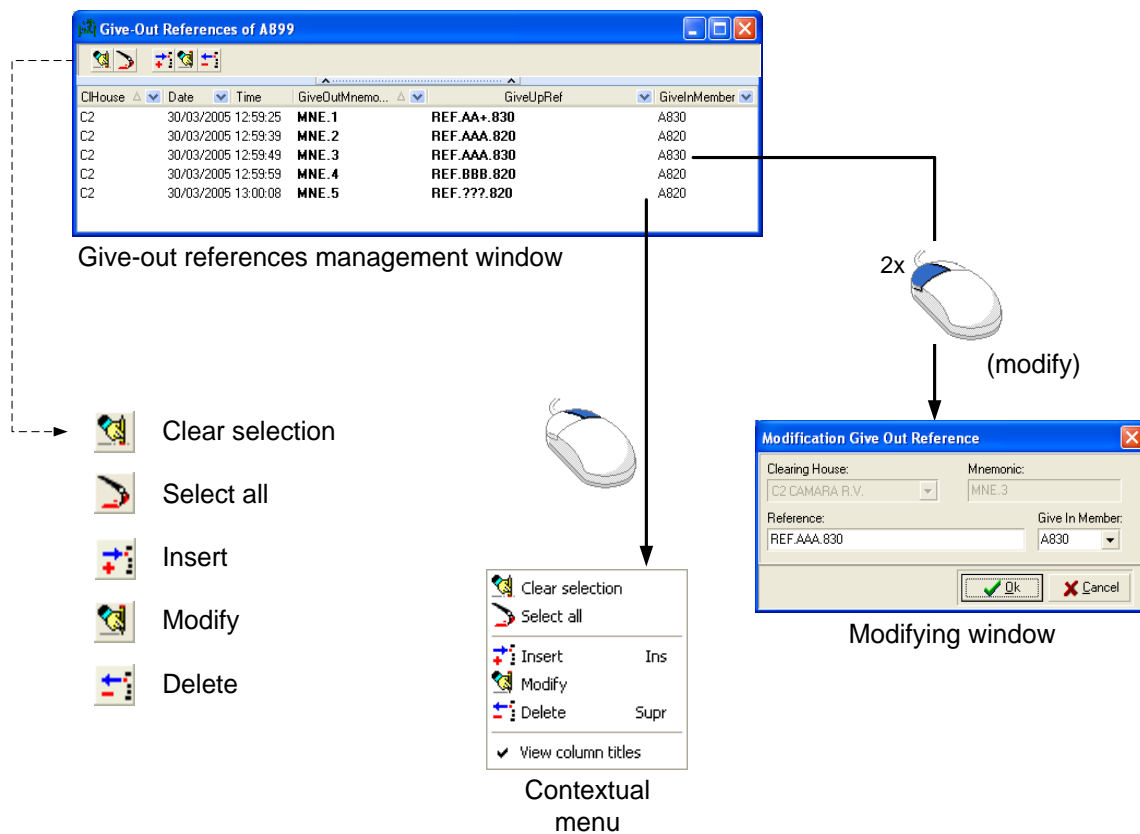
10.3 Give-Outs

10.3.1 Configuration

10.3.1.1 Configuration of References

Menu option: **Manage – Give-Ups –Give-Out References**

Function: Query and manage give-out references.

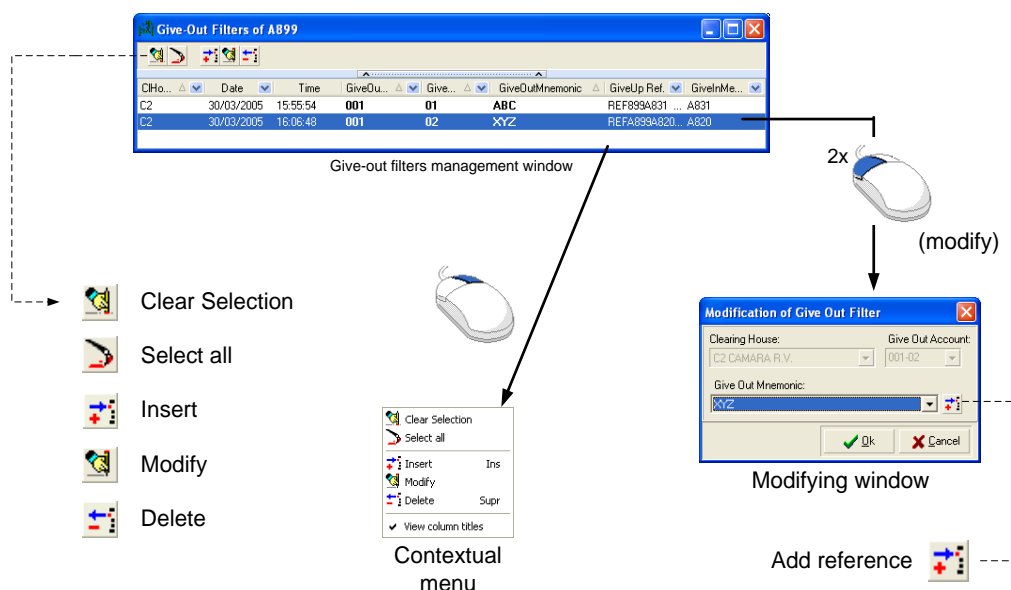


- Configuration of Give-out references -

10.3.1.2 Filters

Menu option: **Manage – Give-Ups – Give-Out Filters**

Function: Query and manage automatic give-out filters.



- Management of Give-out filters -

If any registration, delete or modification request concerning give-out filters could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

REJECTED REQUEST (<<Action>> - <<Status>>)<<Fields>> ...

where

<<Action>> : "A" (registration), "B" (deactivation) or "M" (modification).

<<Status>> it can have the following values:

Value	Description
I	<u>Data Inconsistency Rejection</u> : client asked for request but when it arrives to the central system, data has been modified by other user.
N	<u>Not possible Request Rejection</u> : the modification or delete request comes to the central system and the original record already does not exist.
R	<u>Permissions Rejection</u> : the request reach central system and the user does not have permissions to realize it.
S	<u>System Rejection</u> : Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.

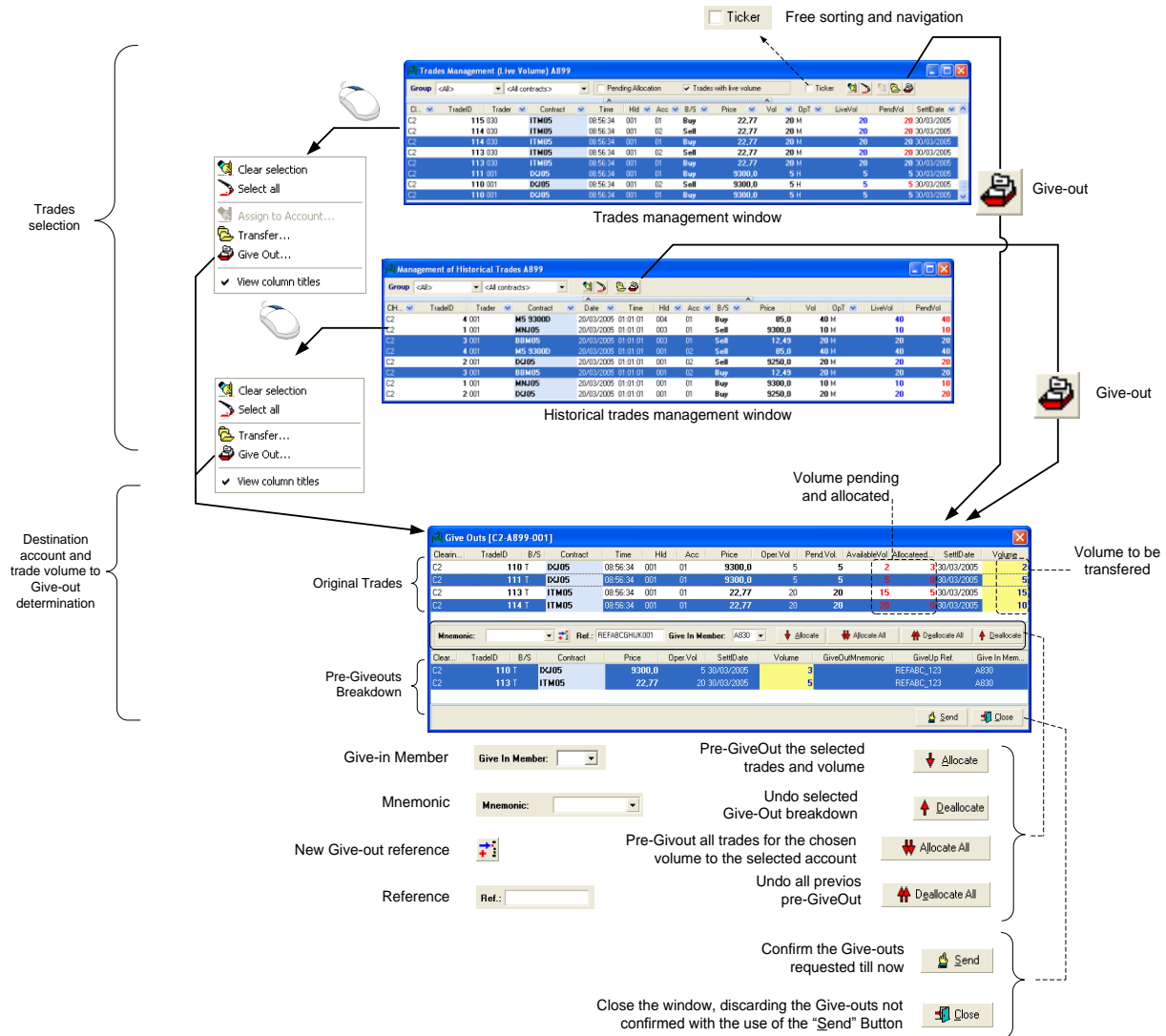
10.3.2 Request

Access: Procedure for give-out trades is integrated in the trades management windows (see chapter 7).

Menu option: Manage – Trades Management

Menu option: Manage – Historical Trades Management

Function: Request give-out of trades.

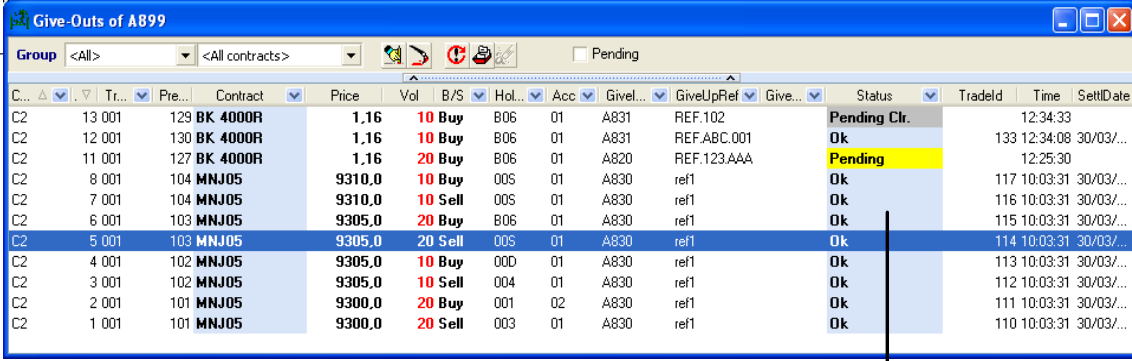


- Give-out Request -

10.3.3 Management

Menu option: **Manage – Give-Ups –Give-Outs Management**

Function: Query state and manage give-outs.



Give-out management window

Selection criteria

Group <All> <All contracts>

<All>

BANKINTER

BBVA

BONO E10

DAX

E-STOXX 50

EURO BOBL

EURO BUND

<All contracts>

Standard futures

Standard options

Standard call options

Standard put options

Contextual menu

Clear selection

Select all

Repeat...

Repeat modifying... Ctrl+E

Cancel selected... Supr

View column titles

Clear selection

Select all

Repeat

Repeat modifying

Cancel

☐ Pending When selected, only the pending give-outs are shown

- Give-outs Management -

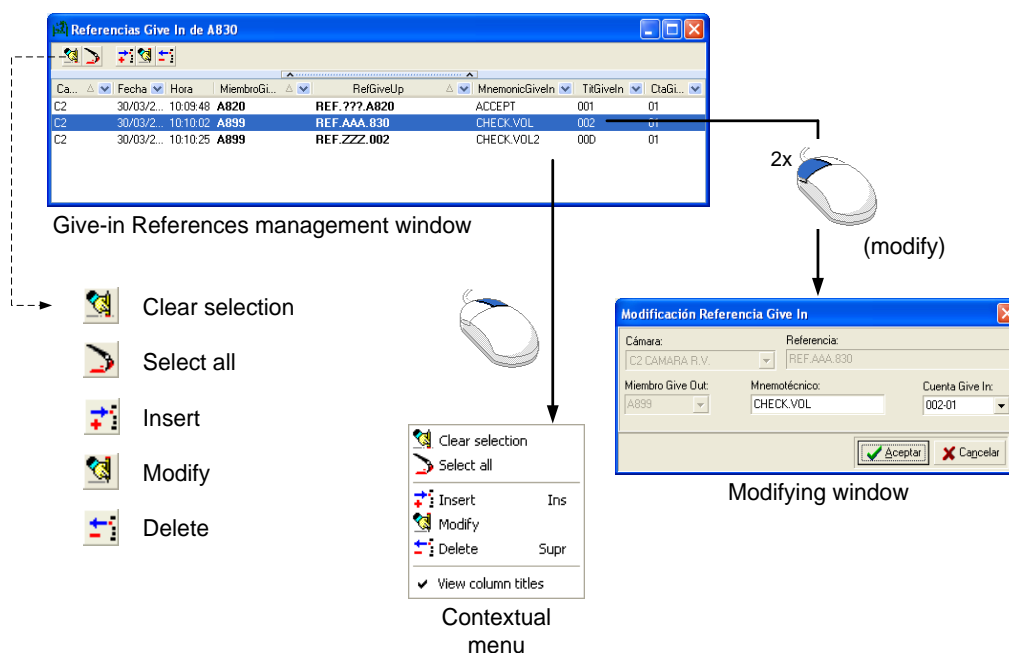
10.4 Give-In

10.4.1 Configuration

10.4.1.1 References

Menu option: **Manage – Give-Ups –Give-In References**

Function: Query and manage give-in references.



- Configuration of Give-in references -

It is possible to create a new give-in mnemonic based on a previous one that already exists.

Method: Right click on an existing reference – Duplicate modifying.

If any registration, delete or modification request concerning give-in filters could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

Rejected Request (<<Action>> - <<Status>>)<<Fields>> ...

Where

<<Action>> : “A” (registration), “B” (deactivation) o “M” (modification).

<<Status>> it can have the following values:

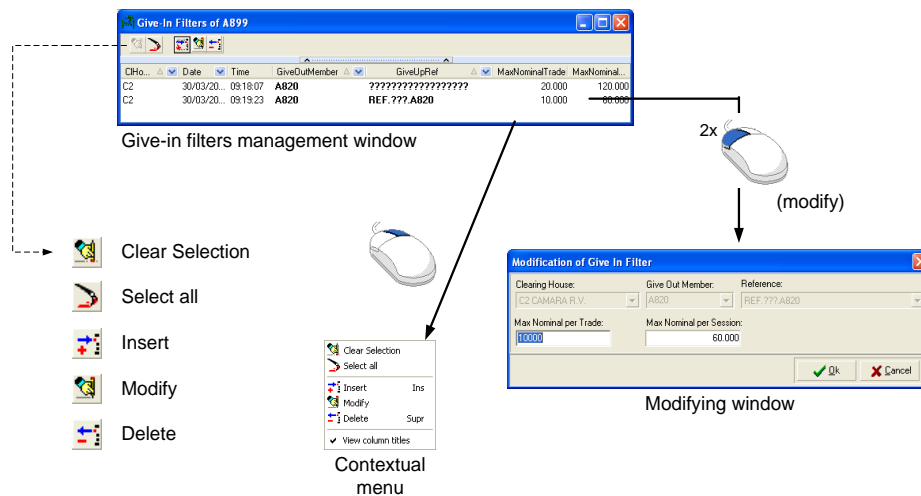
Value	Description
I	<u>Data Inconsistency Rejection</u> : client asked for request but when it arrives to the central system, data has been modified by other user.
N	<u>Impossible Request Rejection</u> : the request of modification or delete comes to the central system and the original record already does not exist.
R	<u>Permissions Rejection</u> : the request reach central system and the user does not have permissions to realize it.
S	<u>System Rejection</u> : Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.

10.4.1.2 Filters

Menu option: Manage – Give-Ups –Give-In Filters

Function: Query and manage give-in filters.



- Management of Give-in filters -

If any registration, delete or modification request concerning give-in filters could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

Rejected Request (<<Action>> - <<Status>>)<<Fields>> ...

Where

<<Action>> : "A" (registration) "B" (deactivation) o "M" (modification).

<<Status>> it can have the following values:

Valor	Descripción
I	<u>Data Inconsistency Rejection</u> : client asked for request but when it arrives to the central system, data has been modified by other user.
N	<u>Impossible Request Rejection</u> : the request of modification or delete comes to the central system and the original record already does not exist.
R	<u>Permissions Rejection</u> : the request reach central system and the user does not have permissions to realize it.
S	<u>System Rejection</u> : Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.

10.4.2 Management

Menu option: **Manage – Give-Ups – Give-Ins Management**

Function: Status query and manage give-ins.

Give-in management window

Selection criteria

Group <All> <All contracts>

- <All>
- BANKINTER
- BBVA
- BONO E10
- DAX
- E-STOXX 50
- EURO BOBL
- EURO BUND

Clear selection

Select all

Accept

Assign account and accept

Reject

☐ Pending When selected, only the pending give-ins are shown

Contextual menu

- Clear selection
- Select all
- Ok...
- Assign Acc and Accept...
- Reject...
- View column titles

- Give-ins Management -

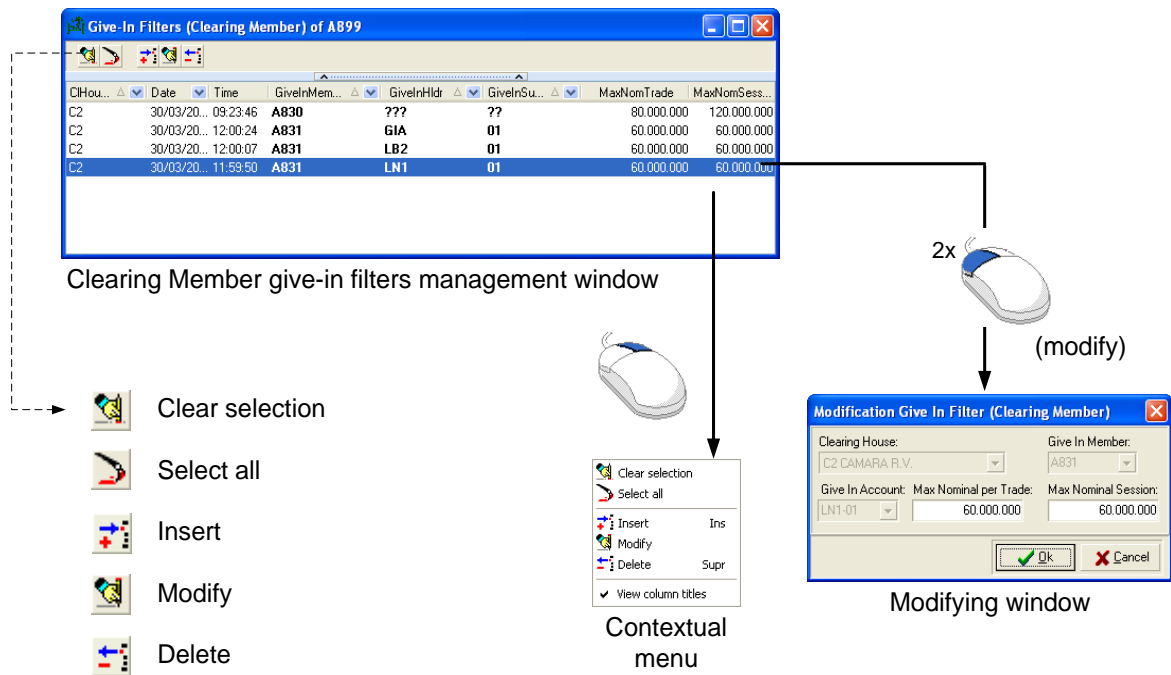
10.5 Give-In as Clearing Member of destination account

10.5.1 Filters Configuration

10.5.2 Filters

Menu option: **Manage – Give-Ups – Give-In Filters of Clearing Member**

Function: Query and manage acceptance filters of give-ins as Clearing Member.



Configuration of Give-in filters for clearing member -

10.5.3 Management

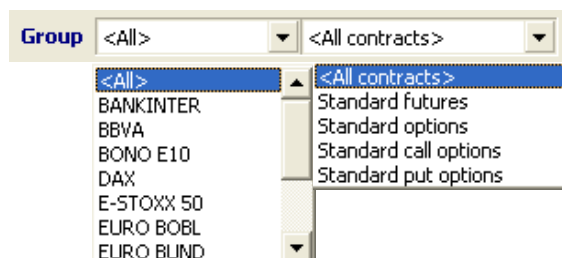
Menu option: **Manage – Give-Ups – Management Clearing Member Give-ins**

Function: Status query and manage Give-ins where acting as clearing member.

Group	AL...	T...	Contract	Price	Vol	B...	Gi...	Gi...	Gi...	Gi...	Give...	Status	Trad...	Ti...	Se...
C2	17		BK 4000R	1,16	5	Sell	A831	001	GIN	01	A899	REF.AB...	Pending Clr.	13...	
C2	13		BK 4000R	1,16	10	Buy	A831	001	GIN	01	A899	REF.102	Pending Clr.	12...	

Clearing Member Give-ins management window

Selection criteria



Clear selection

Select all

Accept

Reject

☐ Pending

When selected, only the pending give-ins are shown

- Management of Give-ins as Clearing Member -



Contextual menu

10.6 Allocation, Transfers and Give-Ups: Single Window

Access: The possibility of allocation to daily account, transfers and give-ups from a single window is one of the functions integrated in the trades management window.

Menu Options: Desktop – Trades Management

We can maintain the window open while we are working, without losing the allocations done until the moment.

In case of MEFFStation MT, if user decides to change trader and there are open windows of this type with associated pending orders (for example, allocations pending to be sent to the system) the system will show an advice.


10.7 Color Codes

Description	Color	Example
Accepted	Light Blue/Black	Accepted
<u>GiveOut Management</u> GiveIn Clearing Member Rejection	Grey/Black	Rejected
<u>GiveIn Management</u> GiveIn Clearing Member Rejection	Yellow/Black	Rejected
<u>Management Clearing Member</u> <u>Give-Ins</u> GiveIn Clearing Member Rejection	Red/White	Rejected
GiveOut Member Cancellation	Red/White	Cancelled
System Rejection	Red/White	System Rejection
GiveIn Member Rejection	Red/White	Rejection
Not Valid Request	Red/White	Not Valid Request
Rejected Request	Red/White	Rejected Request
GiveOut / GiveIn Management Pending GiveIn Clearing Member	Grey/Black	Pending
Management Clearing Member Give-Ins Pending GiveIn Clearing Member	Yellow/Black	Pending
Pending	Yellow/Black	Pending

11. Quote Requests

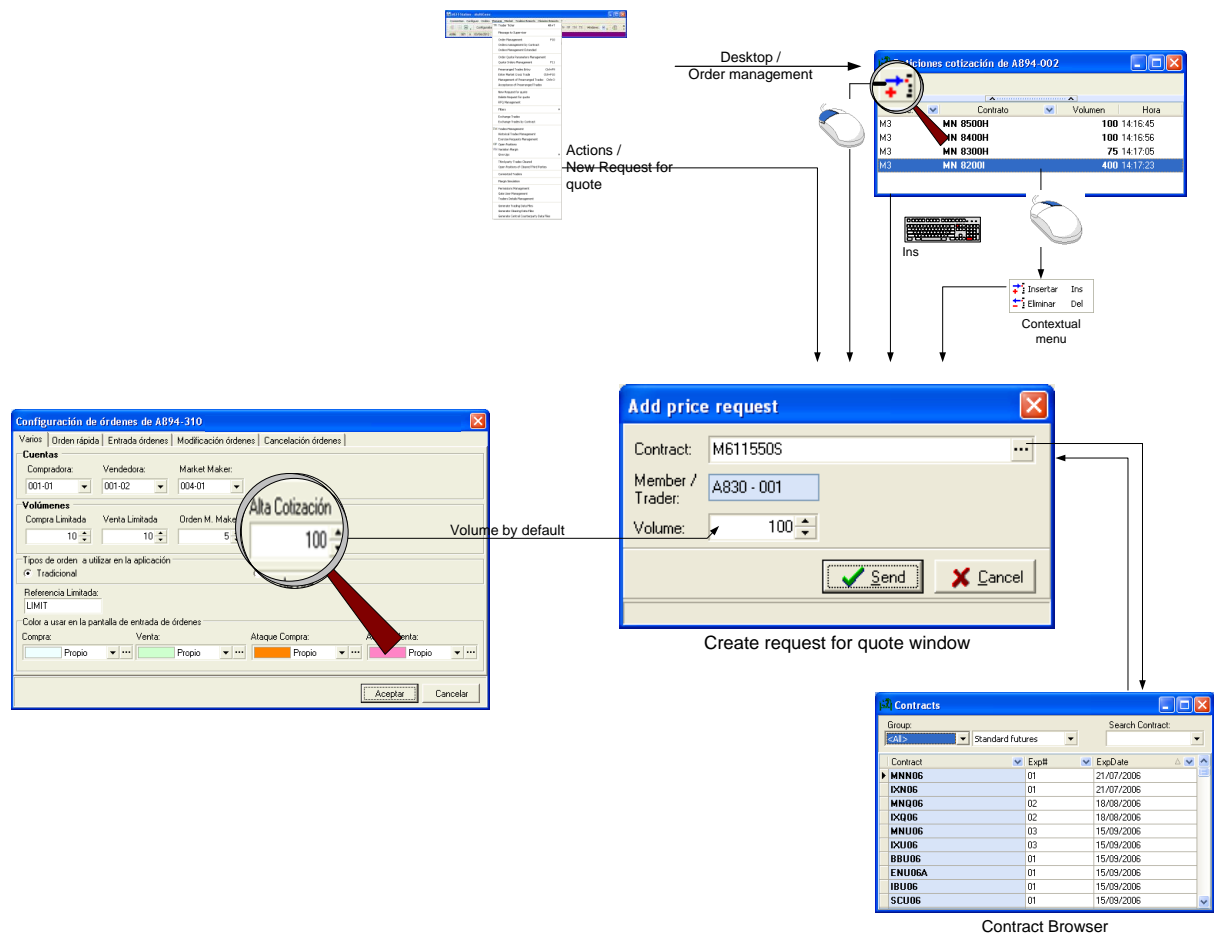
11.1 Create quote requests

Menu option: Manage – New Request of Quote

Other accesses: RFQ Management window – Button (), contextual menu (Insert) and keyboard (Ins).

Other accesses: In an options window, double click on a cell VS (without own request)

Function: Request for quote for an options contract.



- Create request for quote process -

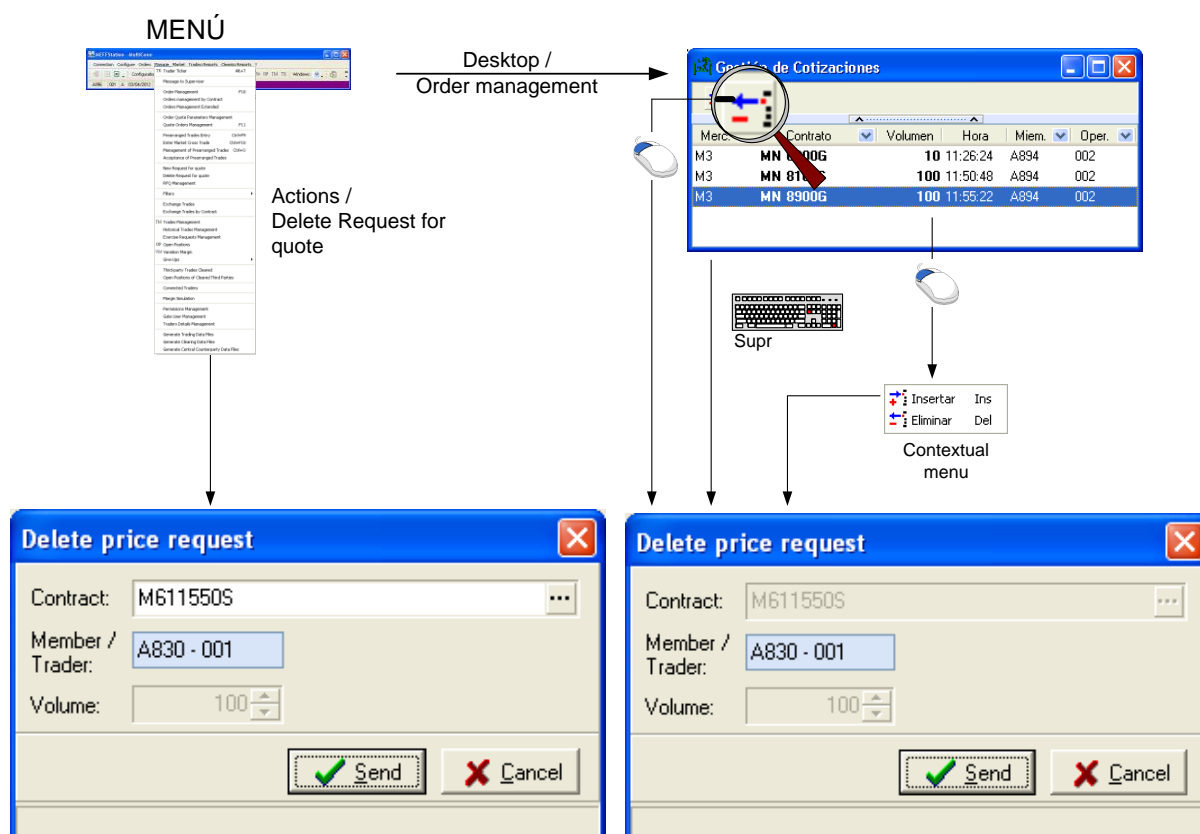
11.2 Delete quote request

Menu option: Manage – Delete Quote Requests

Other accesses: RFQ Management window – Button (), contextual menu (Delete) and keyboard (Del).

Other accesses: In an options window, SHIFT + double click on a cell VS (with own request)

Function: Delete a request for quote made previously.



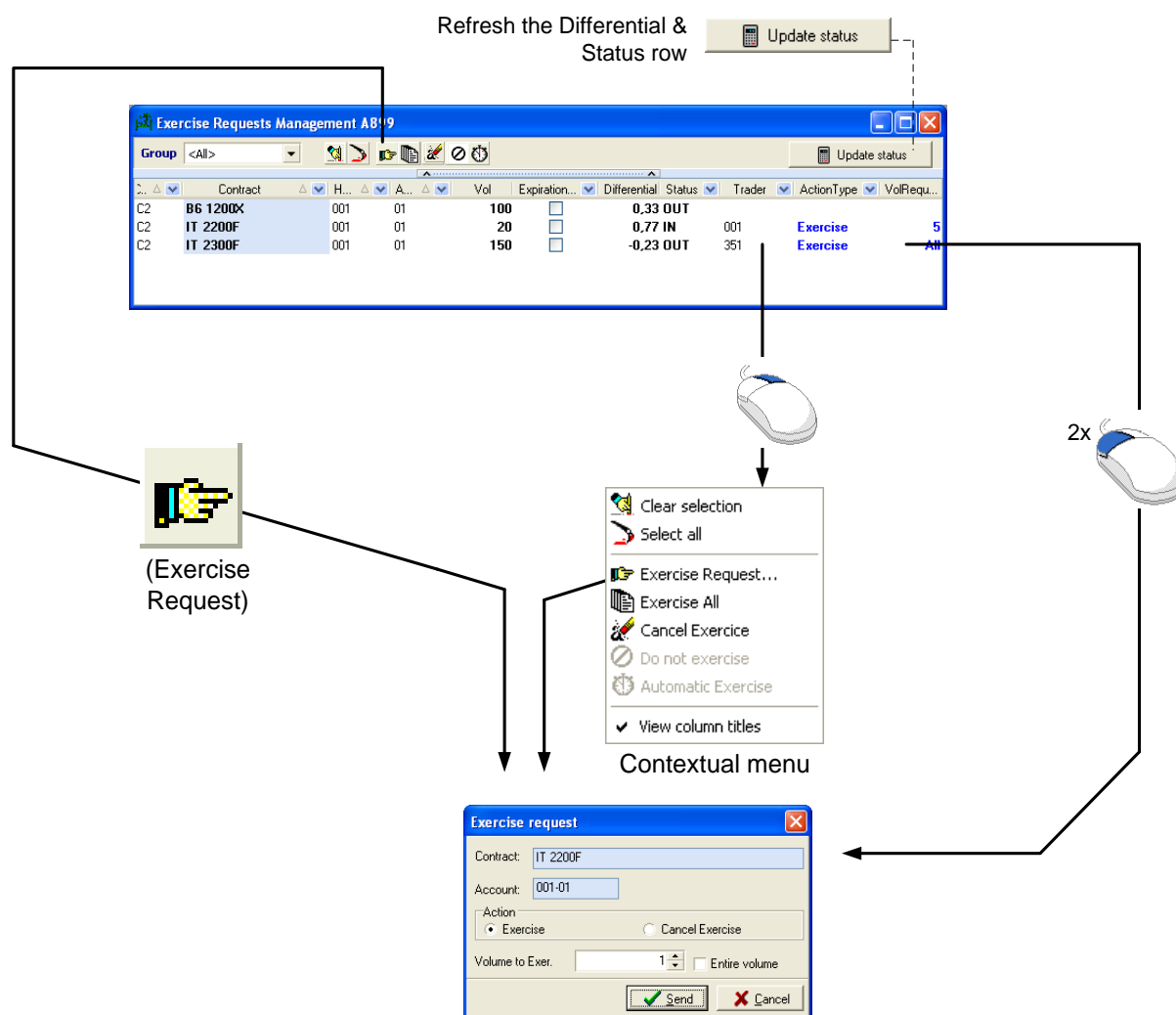
- Delete request for quote process-

12. Exercise Request

The information on querying and modifying exercise requests can be found in section 4.3.4.

Menu option: Manage – Exercise Requests Management

Function: Query and modify exercise requests.



- Exercise Request -

Action		Type of Action	Volume requested
	Exercise request	→ Exercise / Do not exercise / Automatic	All / number
	Exercise all	→ Exercise	All
	Cancel Exercise	→ -	-
	Do not exercise	→ Do not exercise	All
	Automatic exercise	→ Automatic	All

13. Margin Simulation

Menu option: **Manage – Margin simulation**

Function: Margin simulation required for a fictitious portfolio or based on Members position.

Margin simulation of A894

CI House: C2 CAMARA MEFF RV ☒ Clearing Group Add portfolio: 001 ☒ Include Pending Variation Margin

Market	Contract	Subgroup	Type	Exp. Date	Open Positions
C2	FACXH1P	33	0100	18/03/2011	5
C2	FBBVF1P	23	0100	21/01/2011	-2
C2	FBBVF1C	23	0120	21/01/2011	10
C2	FIBXF1	21	0100	21/01/2011	3
C2	FMIXF1	20	0100	21/01/2011	30

Margins: **73.749.60**

See calculation detail Exit

Simulation positions

Margin resulting from the simulation

Calculation detail report generation

Add Holder portfolio:

Enter contract

Delete Contract

Delete all

Contextual menu

Contextual menu options:

- Enter Contract
- Delete Contract
- Delete all
- ☒ View column titles

Listado - Clearing - Detail of margin calculation simulation [A899-001] [05-jul-2005 13:04:10]

Vistas <Defecto> Refrescar Guardar... Borrar... Imprimir... Exportar

Cámara	Matriz	GarantPosNeta	GarantTSspread	Escenario	DeltaPATomo	DeltaPADoy	DeltaNeta	DeltaCompens	DescctoSpreads	DeltaFinal
C2	021	24.168	0	12	0	40	-40	0	0	-40
C2	023	3.740	0	11	2.000	0	2.000	0	0	2.000
C2	035	12.000	0	11	2.020	0	2.020	0	0	2.020

-Margin Simulation Window -

14. Query in clearing

14.1 Query Variation Margin

Menu option: Manage – Variation Margin

Function: Query variation margin by account and contract.

Contract and holder-account selection

Contract: MNJ05 Holder-Account: 001-01

Calculation Breakdown of the Variation Margin per contract

Reference Price :	Buy	Sell	Price	Diff Price	Var.Margin
Initial Open Interest :	10	0	9304,5	10,5	105,00
Total Trades :	19	0			150,00
Position Adjustment :	0	0			
Current Open Interest :	29	0			255,00

Trades of the day

TradeId	Buy	Sell	Price	Diff Price	VarMargin
148		10	9315,0	0,0	0,00
147	10		9315,0	0,0	0,00
144	4		9315,0	0,0	0,00
143	10		9320,0	-5,0	-50,00
142		5	9325,0	-10,0	50,00
140	10		9300,0	15,0	150,00

Variation Margin CAMARA R.V. (17:20:53) : -345.00

Clearing House (related to the selected contract)
+ total Variation Margin update time

Holder-Account total Variation Margin per clearing house

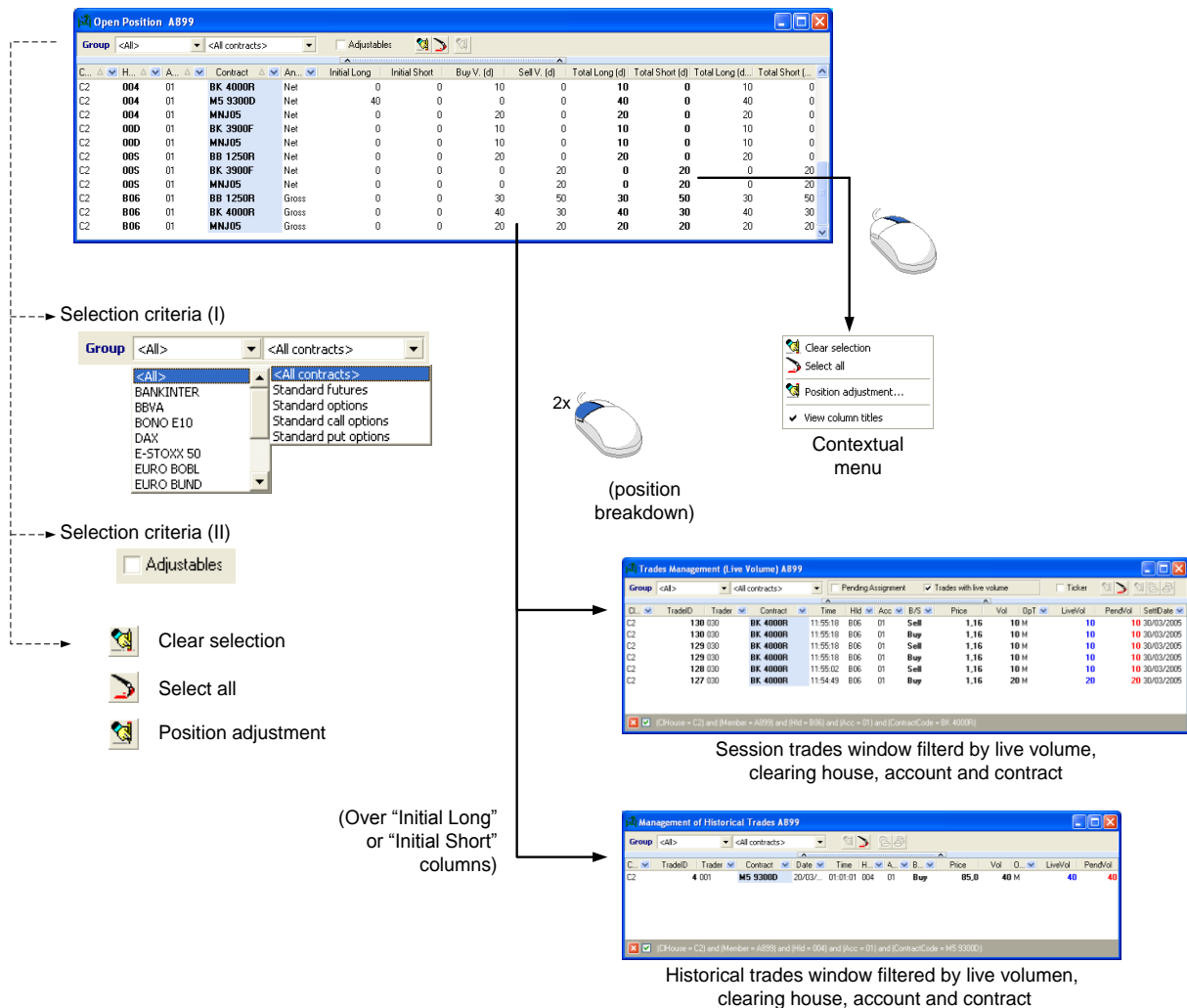
Refresh total Variation Margin calculation Button

- Query Variation Margin -

14.2 Query Open Position

Menu option: **Manage – Open Position**

Function: Query open position by account and contract.

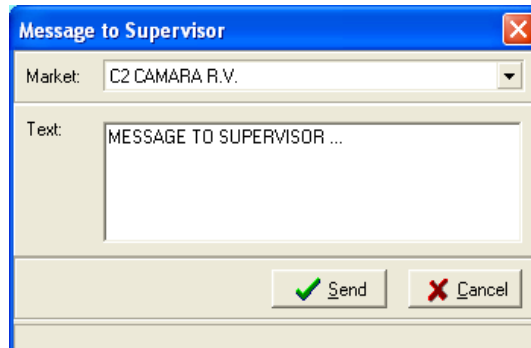


- Query Open Position -

15. Messages to supervisor

Menu option: Manage – Message to Supervisor

Function: Send a message to Supervisor.

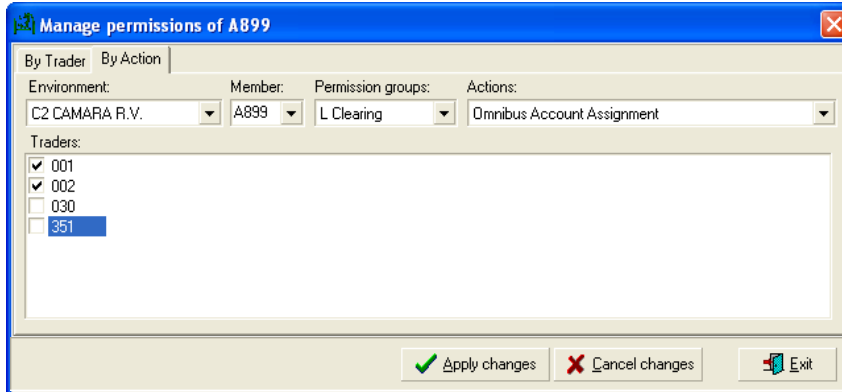


- Window for sending messages to Supervisor –

16. Permissions Management

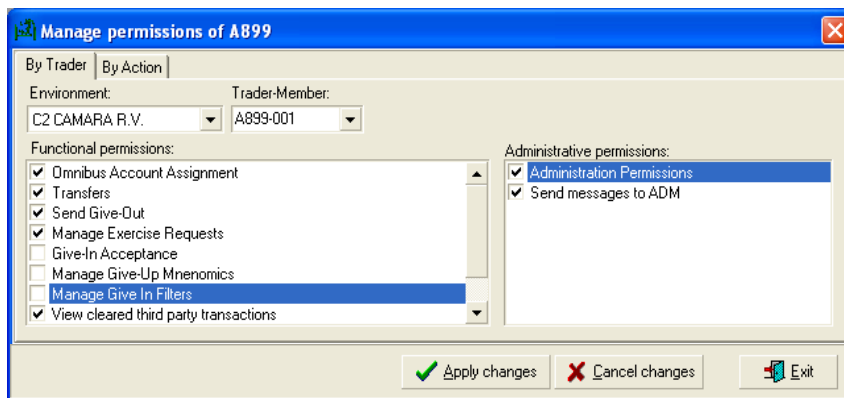
Menu option: **Manage – Permissions Management**

Function: Query and manage permissions assigned to traders.



For each function the allowed users are chosen

Permissions management window (by Action)



For each trader the allowed functions are chosen

Permissions management window (by Trader)

- Views of window to manage permissions –

17. Gate Users Management

Menu Options: Manage – Gate User Management

Function: Query and management of every FIX client properties connected to MEFFGate. These properties are independent for trading and clearing environment.

Every FIX client management is realized by a user member with administrator permissions.

The characteristics that can be managed are:

- **User Type.** Different values are:

Type	Description
Trader	MEFFGate FIX Client which is able to operate.
Non Trader	MEFFGate FIX Client which only receives public information.
Trader-MEFFStation ⁽¹⁾	Client who sends / receive information across the interface able to connect to MEFFTop (see interface with other applications section in this document).

⁽¹⁾This type of user can only be assigned and managed by MEFF's Market Department Services.

- **Default Feed.** Identifies the protocol version that MEFFGate has to supply to FIX client, if the client does not request any specific version in the Logon message.
- **Contract ID.** Identifies the meaning that Symbol and Security ID fields should have on the blocks called Instrument, UnderlyingInstrument and InstrumentLeg on FIX messages.

Both possible configurations are:

Type	Symbol Meaning	SecurityID Meaning
Contract	MEFF contract code.	T1.0 y C1.1 Group contract code(see Table 20 in document " Tables of Codification) C1.2 Contract Underlying assets (see Table 21 in document " Tables of Codification ")
Asset	Contract Underlying asset (See Table 21 in document " Tables of Codification")	MEFF contract code.

- **Messages per second.** Maximum number of messages per second for the connection. This limit in no case will allow exceeding the limit that has been established for the Member.
- **Super User.** If it is activated, FIX client will receive all the information of orders managed by other Member operators

- **Password.**

Password used by FIX client when he sends Logon message. It can be modified, but its value will not be able to be consulted.

In the Active column of management window, a code of colors will be used to indicate a different configuration.

Descripción	Operator Color
Trader User & Operator's code out of the range 350-370	Yellow Background
Non Trader User & It is an operator's code recognized in MEFF	Blue Font
MEFFStation User Trader	Blue Background

18. Traders Details Management

Menu Options: **Manage – Traders Details Management**

Function: Query and management traders.

Supervision of Traders data

	Tr...	Trader...	Trader Ent...	MEFF ...	Hld.	Acc...	Ref.	SIBE M...	Client C...	Cap.Ind.	Teleph...
M3	001	LUIS	BANK	A800				5368			
M3	001	LUIS	BANK	A800				5368			
M3	001	PRUEBA 3	ALTURA	A802	001	01					003312...
M3	001	PRUEBA2	POPULAR	A801	00D	01					
M3	030	John	Regional B...	A815	00D	01		5367			+888.88...
M3	030	Luis	Banco Est...	A813	001	01		5365		A	
M3	030	Michael	Local Bank	A814	00D	01		5365			+777.77...
M3	025	Eduardo_1		B890				5365		P	
M3	025	Eduardo_2		B894	00P	01		5391			
M3	001	Juan	Bankito	T127				5365			8888888
M3	001	TRADE...	MEFFPIRI...	T111	MEF	RV	YO MISMO	5365	DOLOR...		12345678

Trader data modification

Member-Trader: A815-030
 Environment: M3 MEFF RV
 Trader Name: Michael
 Trader Entity: Local Bank
 Telephone: +777.77.77
 Reference:
 Member: A814
 Account: 00D-01
 SIBE Member: 5365
 Client:
 Capacity: N/A

Buttons: Send, Cancel

- Views of window to traders details management -

19. Setup

19.1 Default Clearing House

Menu option: Configure – Default clearing house

Function: Configure the default clearing house of the terminal.

By clicking on the “Default Clearing house” menu option, a list of available clearing houses is shown. When clicking on one of those it becomes the default clearing house and a check mark is shown next to it.

The default clearing house is the one that will be pre-selected on those windows where a clearing house has to be selected.

19.2 Default market

Menu option: Configure – Default market

Function: Configure the default market of the terminal.

By clicking on the “Default Market” menu option, a list of available markets is shown. When clicking on one of those it becomes the default market and a check mark is shown next to it.

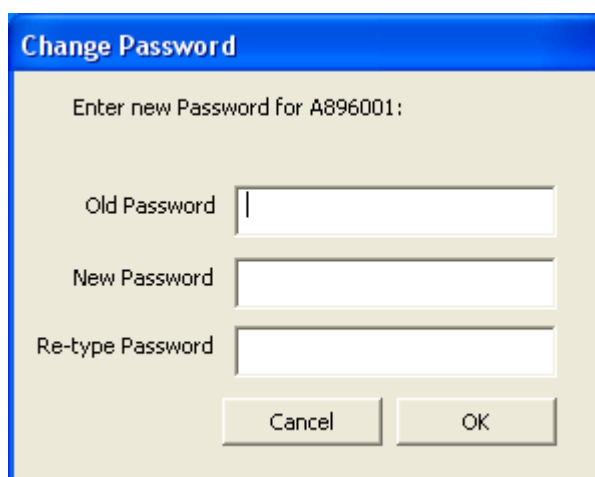
The default market is the one that will be pre-selected on those windows where a market has to be selected.

19.3 Change Password

Menu option: Configure – Change Password

Function: Change Password/Block connection.

You can only change the password if the session is connected.



A screenshot of a 'Change Password' dialog box. The title bar is blue with the text 'Change Password'. The main area has a light beige background. It contains the text 'Enter new Password for A896001:' followed by three input fields labeled 'Old Password', 'New Password', and 'Re-type Password'. At the bottom, there are two buttons: 'Cancel' and 'OK'.

19.4 Block Terminal

Menu option: Configure – Block Terminal

Function: Block terminal.

The user can block access to your terminal without involving the disconnection of the session and the subsequent connection from the beginning.

Keep in mind that:

- The terminal block is only allowed if the session is connected.
- When the session is finished unlocking is done regardless of the password entered.



19.5 Highlight Data Changes

Menu option: Configure – Highlight Data Chages

Function: Si está activado, resalta cambios en ventanas negociación cambiando el fondo a naranja.

19.6 General Ticker Updating

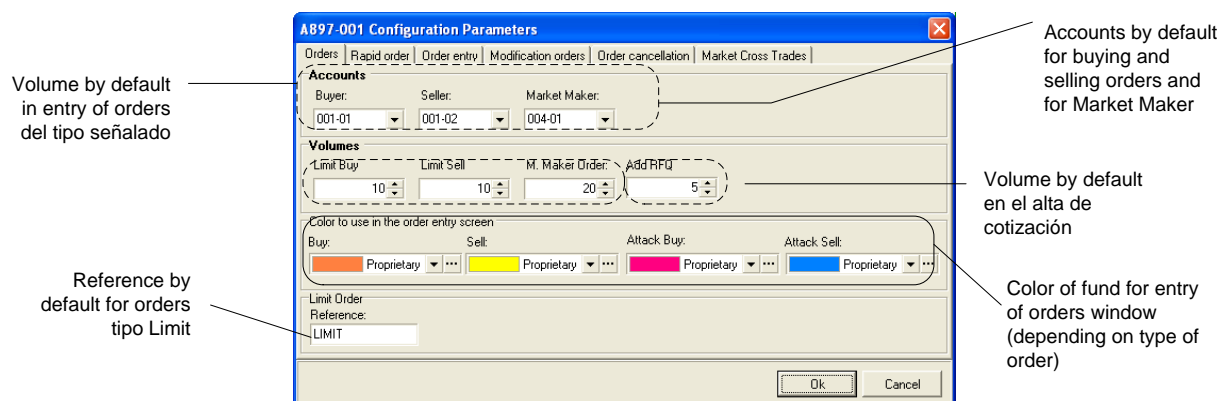
Menu option: Configure – General Ticker Updating

Functio: Si está activado, actualiza cambios en ventanas Ticker General.

19.7 Setup of orders

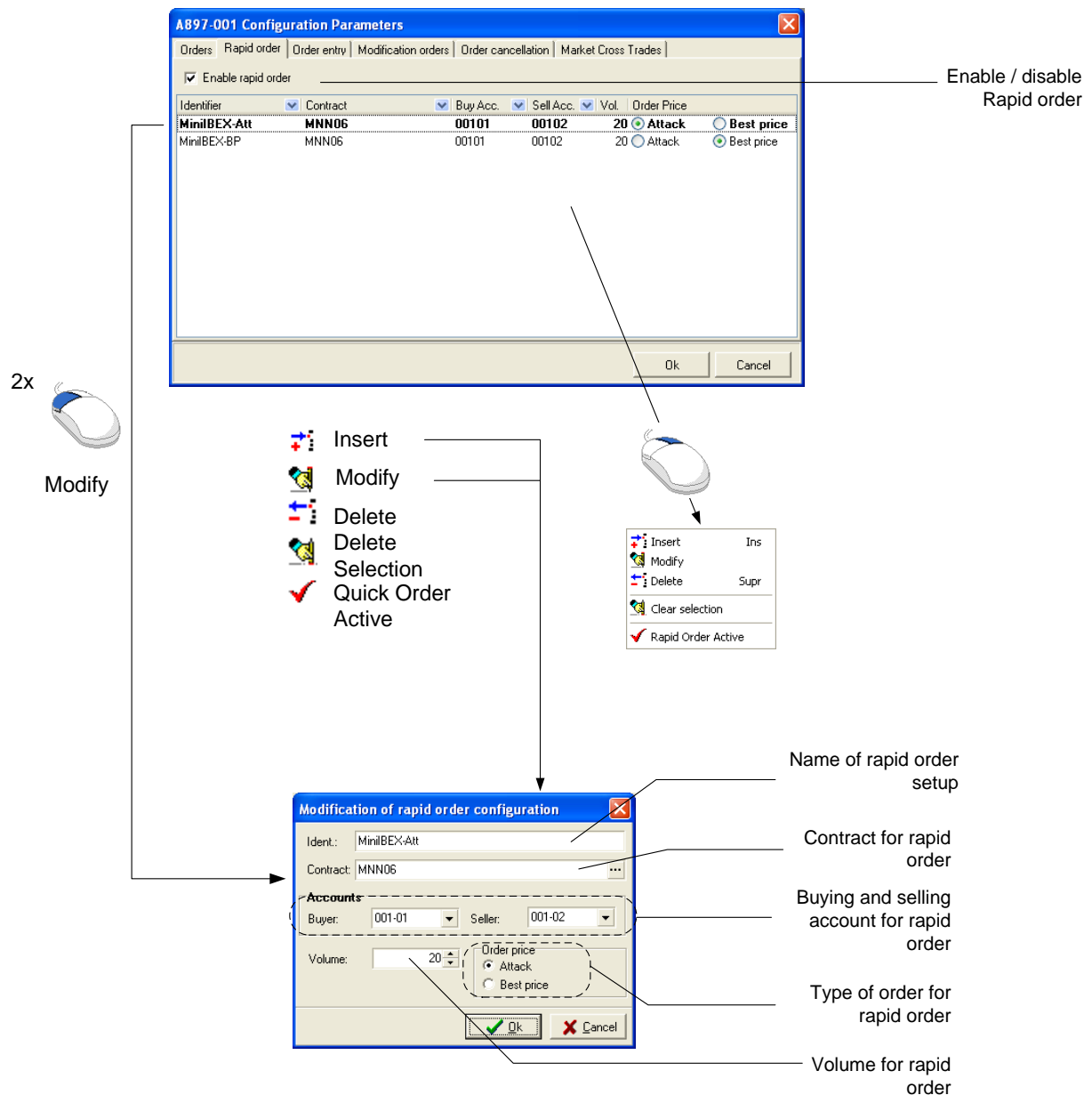
Menu option: Orders – Configuration

19.7.1 Setup of orders: Miscellaneous



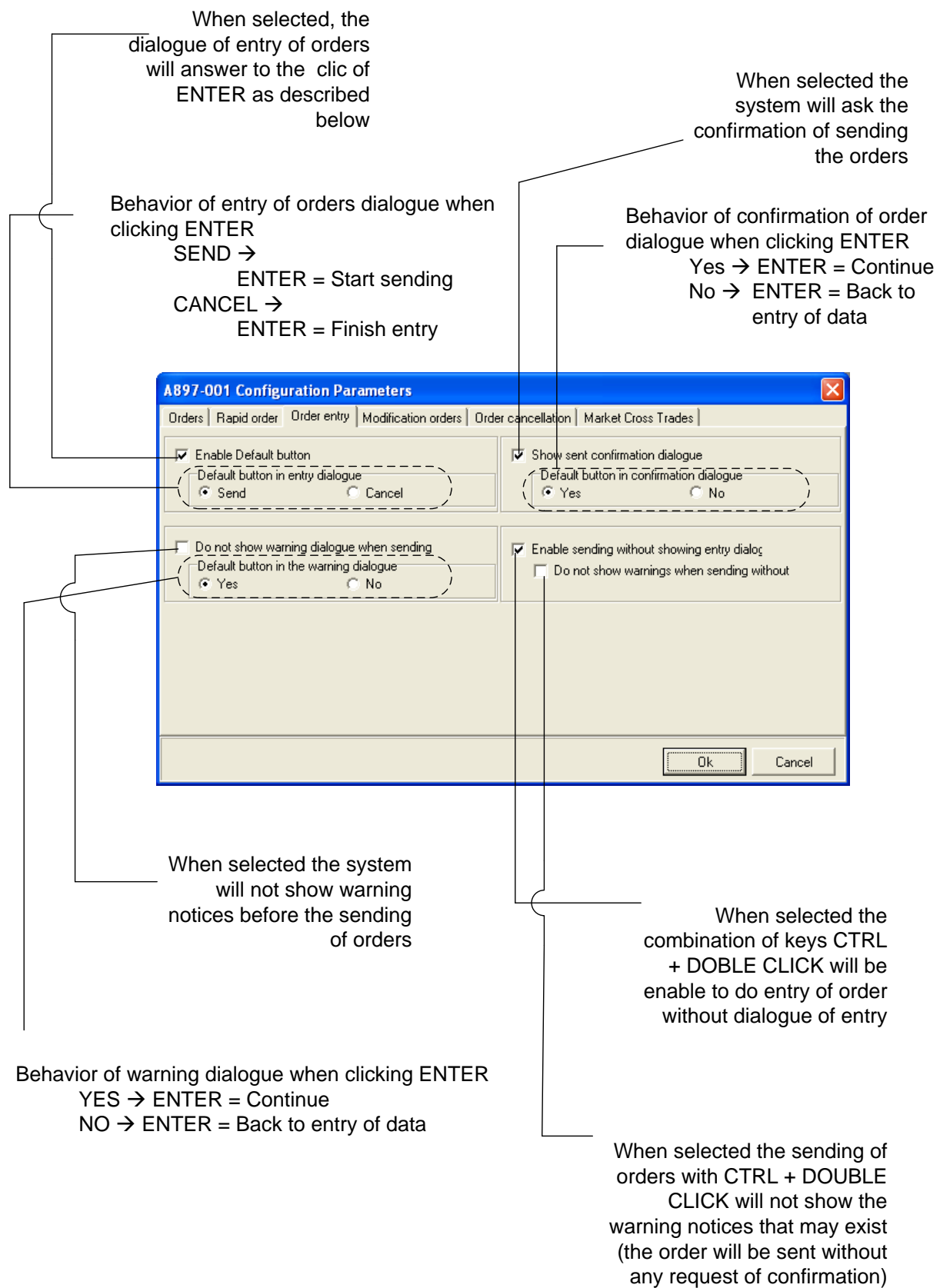
- Setup of order: various -

19.7.2 Setup of orders: Rapid order



- Setup of orders: Quick order -

19.7.3 Setup of orders: Entry of orders

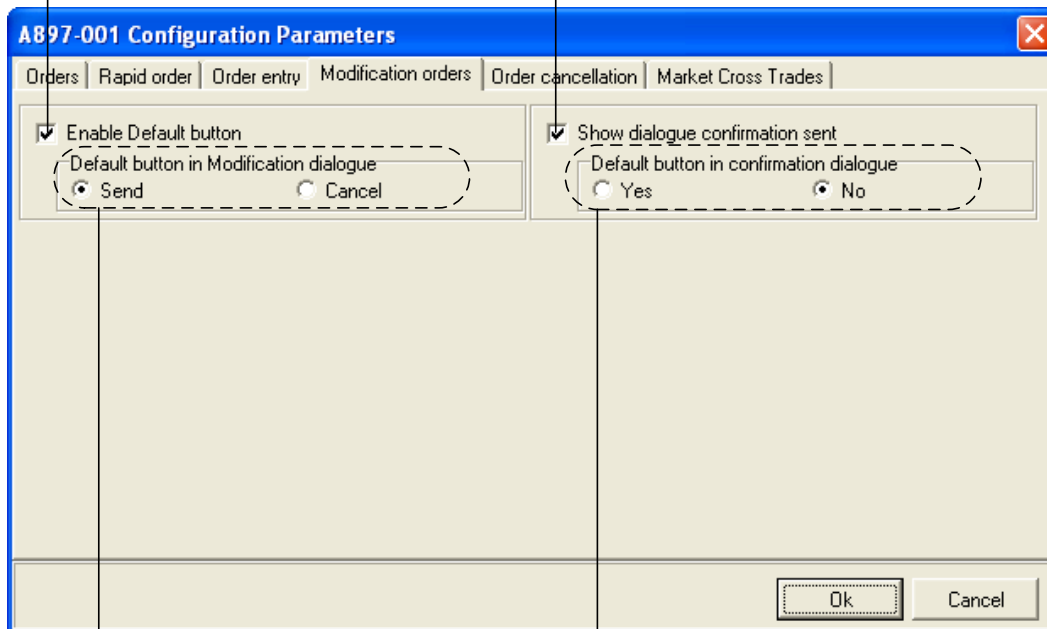


- Setup of orders: Entry orders -

19.7.4 Setup of orders: Modification orders

When selected, the modification orders dialogue will answer to the click of ENTER as described below

When selected, the system will ask the confirmation of sending of modification of orders



Behavior of confirmation of modification of orders dialogue when clicking ENTER

YES → ENTER = Continue

NO → ENTER = Back to entry of data

Behavior of modification of orders dialogue when clicking ENTER

SEND → ENTER = Start sending

CANCEL → ENTER = Finish entry

- Setup of modification of orders -

19.7.5 Setup of orders: Cancellation of orders

When selected, the system will ask the confirmation in the partial cancellation of orders

Button by default that will be selected when opening the dialogue of request of confirmation of a partial cancellation of orders

When selected, the system will ask the confirmation in the cancellation of orders started from the management of orders window

Button by default that will be selected when opening the dialogue of request of confirmation of a cancellation of order started from the management of orders

When selected, the system will ask the confirmation in the global cancellation of orders

Button by default that will be selected when opening the dialogue of request of confirmation of a global cancellation of orders

- Setup of cancellation of orders -

19.7.6 Setup of orders: Market Cross Trades

Price by default: Bid-Ask Average or Last

Values by default of Buying and Selling Member/Trader for market cross trades.

Values by default of Buying and Selling account for market cross trades.

Volume and Reference by default

- Setup of market cross trades -

19.7.7 Setup of orders: Market Cross Trades

Menu Option: Desktop – Configuration – Market Cross Trades

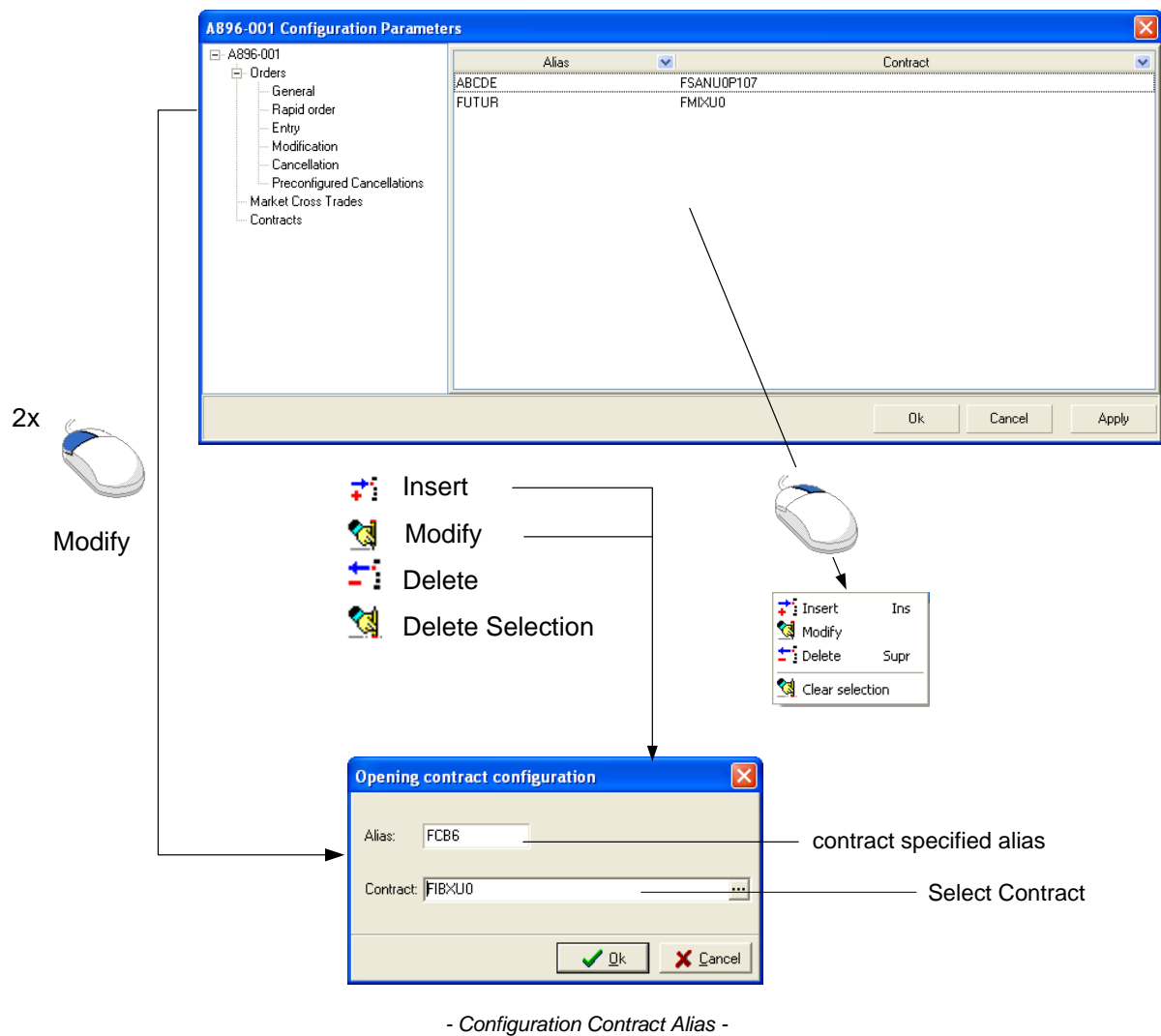
Function: Default setup for buying and selling member, volume and reference for all the cross trades.

Data entered in the configuration will appear by default in Application Entry window. Subsequently it can be changed from that window.

The screenshot shows a software window titled "A896-001 Configuration Parameters". On the left is a tree view with the following items: "A896-001", "Orders", "General", "Rapid order", "Entry", "Modification", "Cancellation", "Preconfigured Cancellations", "Market Cross Trades" (which is selected and highlighted in blue), and "Contracts". The main area of the window is divided into several sections: "Traders" with "Buyer:" and "Seller:" fields both containing "A896"; "Accounts" with "Buyer:" and "Seller:" fields containing "001-01" and "002-01" respectively; "Price Type" with two radio buttons, "Bid-Ask Average" (selected) and "Last"; "Volume:" with a spinner box set to "321" and "Reference:" with a text box containing "VDF001"; and a checkbox labeled "Do not check warnings in price nor volume" which is checked. At the bottom right are three buttons: "Ok", "Exit", and "Apply".

- Configuration Market Cross Trades-

19.7.8 Setup of orders: Contract Alias



20. Generation of Raw Data Files

20.1 At the End of the Day

Menu option: Configure – Trading Data Files

Menu option: Configure – Clearing Data Files

Menu option: Configure – Central Counterparty Data Files

Menu option: Configure – Central Counterparty Historic Data Files

Function: Selection of the files that will be generated at the end of the session.

The image displays two screenshots of software configuration windows. The top window is titled "Generate Data Files Clearing" and the bottom window is titled "Generate Data Files Contrapartida Central". Both windows have a list of checkboxes on the left and a set of buttons on the right. The "Generate Data Files Clearing" window has a list of 30 items, all of which are checked. The "Generate Data Files Contrapartida Central" window has a list of 6 items, all of which are checked. Both windows have a "Directory:" label and a "Transfer:" text box at the bottom. The "Transfer:" text box in both windows contains the path "C:\TERMINALES\STATION\TRASPASO\".

Generate Data Files Clearing

- ☒ Acceptance filter of Give-In Clearing Member (CGIVEINFILTCLM)
- ☒ Acceptance filter of Give-In Member (CGIVEINFILT)
- ☒ Accounts (CACCOUNTS)
- ☒ Allocations & Registered Transferred (CTRANSFTRADES)
- ☒ Bank Holidays (CHOLIDAYS)
- ☒ Cash movement for the Clearing Member (CCASHMOVCLM)
- ☒ Cash movement for the Treasury Entity (CCASHMOVTREAS)
- ☒ Clearing Houses (CCLEARINGHOUSE)
- ☒ Commissions details (CFEESBRKD)
- ☒ Contract codes (CCONTRCODES)
- ☒ Contract subgroups (CCONTRGRP)
- ☒ Contract types (CCONTRTYP)
- ☒ Contracts (CCONTRACTS)
- ☒ Contracts daily information (CCONTRSTAT)
- ☒ Deliverables List (CDELIVERABLES)
- ☒ Deltas (CDELTA)
- ☒ Detail of margin calculation (CINMARGINCALC)
- ☒ Detail of position margin calculation by SubAccount (CINMARGINCALCDET)
- ☒ Detailed Margins (CPLEDGES)
- ☒ Dividends (CDIVIDENDS)
- ☒ Exercise requests (CEXERCISERQT)
- ☒ Give-In References (CGIVEINREF)
- ☒ Give-Ins for Clearing Member of Give-In Member (CGIVEINCLM)
- ☒ Give-Ins for Give-In Member (CGIVEIN)
- ☒ Give-Out References (CGIVEOUTREF)
- ☒ Give-Outs (CGIVEOUT)
- ☒ Interest rate yield curve (CYELDCURVE)
- ☒ Inter-group off-sets (CINTERSPR)
- ☒ Intra-group off-sets (CINTRASPR)
- ☒ Live trades (CHISTTRADES)
- ☒ Margin array parameters (CVALARRAYS)
- ☒ Open Positions balance (COPENPOSITION)
- ☒ Option premiums (CPREMIUMS)
- ☒ Participating Entities (CENTITIES)
- ☒ Position adjustment (CPOSADJUST)
- ☒ Settlement and margins by holder (CACCOUNTSETTL)
- ☒ Settlement and margins by SubAccount (CACCOUNTSETTLDDET)
- ☒ Skew of Volatilities (CVOLATILITYSKEW)
- ☒ Spot trades broken-down by holder (CSPOTTRADESBRKD)
- ☒ Spot trades of Member (CSPOTTRADES)

Buttons: All, None, Cancel, Ok, Generate now

Directory:
Transfer: C:\TERMINALES\STATION\TRASPASO\

Generate Data Files Contrapartida Central

- ☒ Cash movement for the Clearing Member (CCPCASHMOVCLM)
- ☒ Cash movement for the Treasury Entity (CCPCASHMOVTREAS)
- ☒ Detailed Margins (CCPPLEDGES)
- ☒ Environment (CCLEARINGHOUSE)
- ☒ Resultados para Liquidadores (CCPMARGINSCLM)
- ☒ Settlement and margins by holder (CCACCOUNTSETTL)
- ☒ Status (CSTATUS)

Buttons: All, None, Cancel, Ok, Generate now

Directory:
Transfer: C:\TERMINALES\STATION\TRASPASO\

- Configuration of the generation of raw data files at the end of the day -

20.2 Specific Request

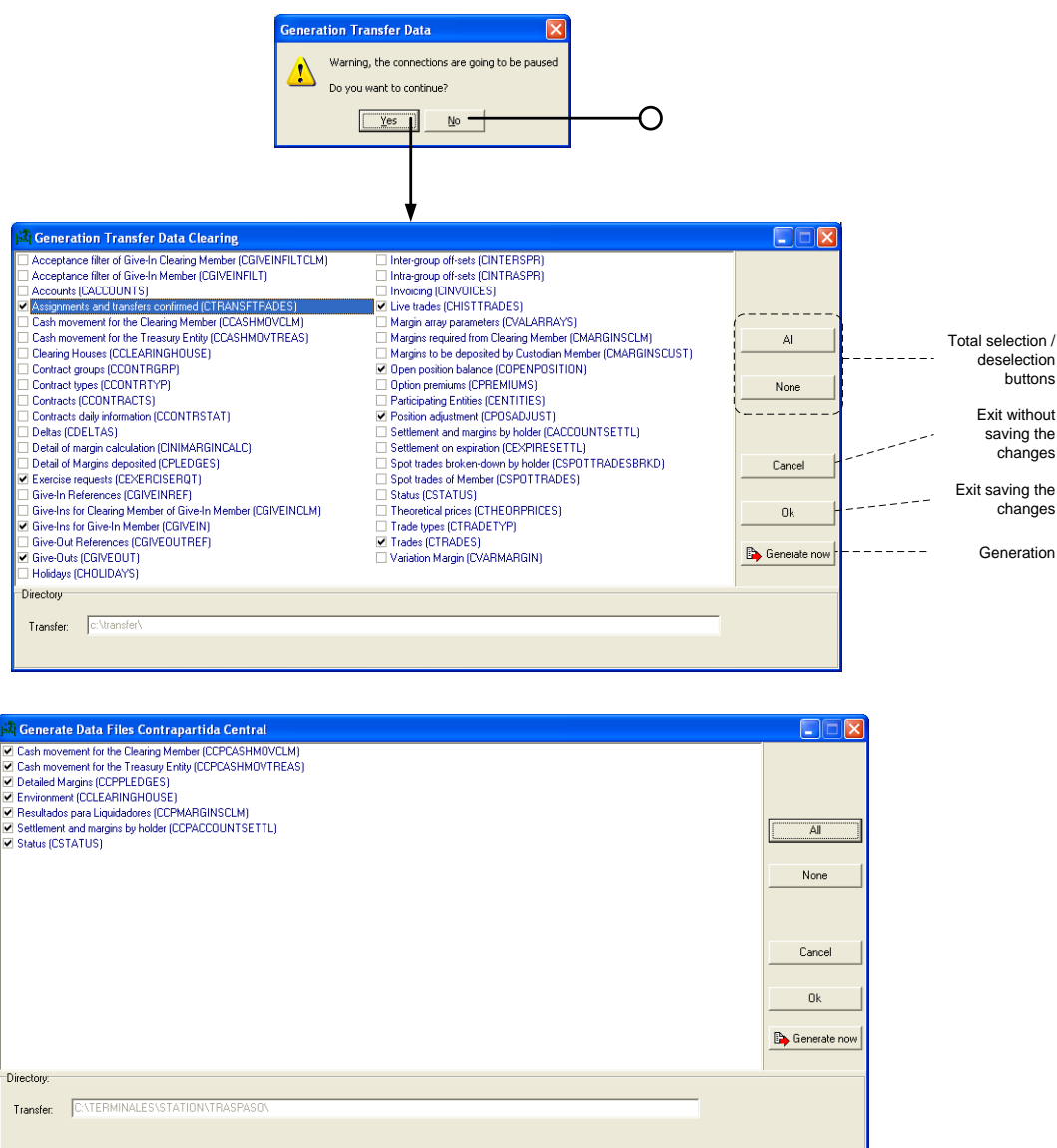
Menu option: Manage – Generate Trading Data Files

Menu option: Manage – Generate Clearing Data Files

Menu option: Manage – Central Counterparty Generate Data Files

Function: Generation of clearing transfer files on request

Visibility: The data contained in the different files is limited by trader permissions and the group of accounts that can be acted upon. In the case of the MEFFStation MT terminal the same restrictions are applied, taking into account the trader code on whose behalf the connection is being made. When wanting to extend visibility to all traders that are able to act in a MEFFStation MT terminal, press menu option whilst holding the SHIFT key down.



- Generation of Clearing Data Files on Request-

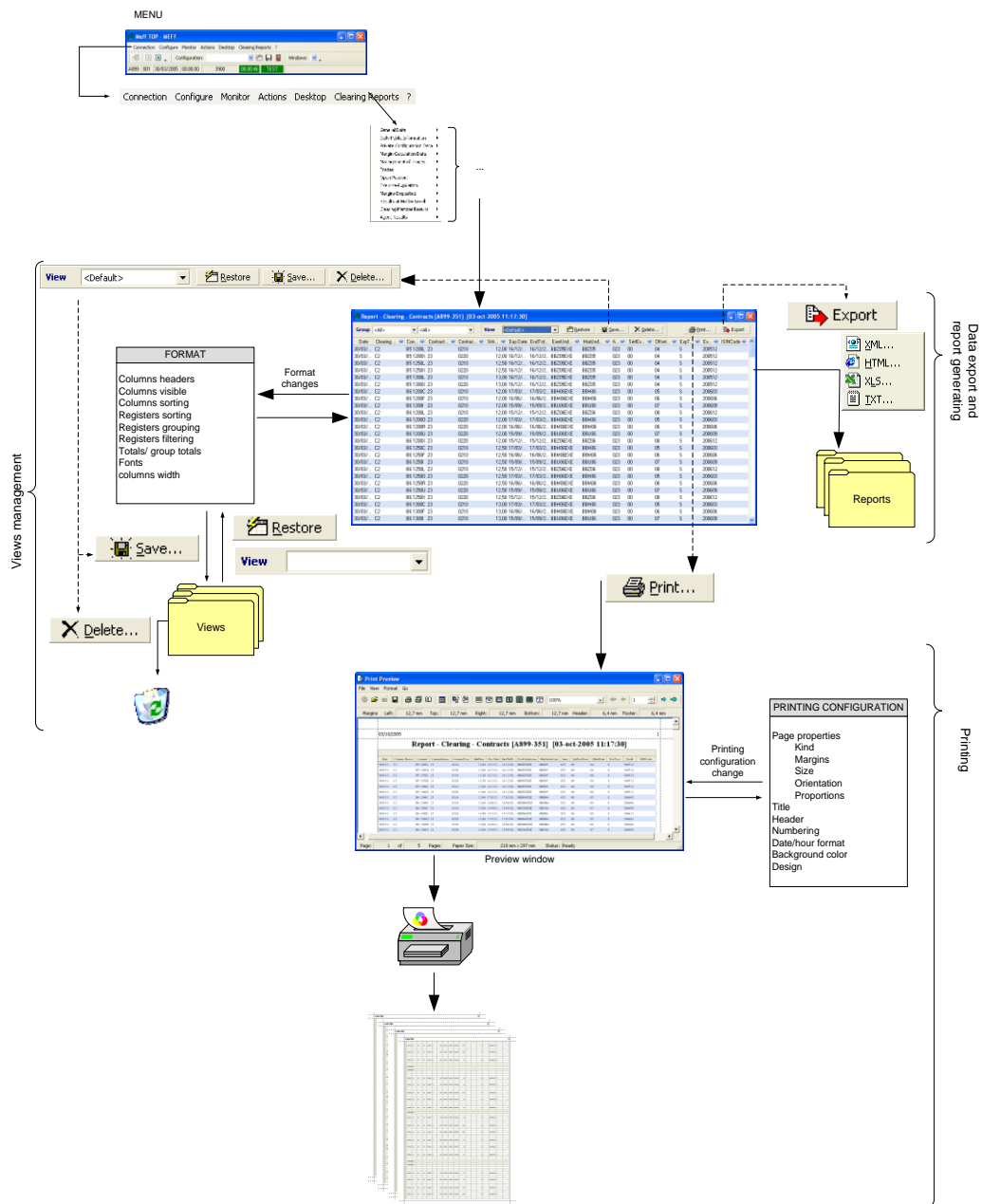
21. Reports

Menu option: Trading Reports – ...

Menu option: Clearing Reports – ...

Function: Design and generation of reports. Allows for the selection of XML, HTML, XLS or TXT format or the report can be sent directly to a printer.

Visibility: The data contained in the different reports is limited by trader permissions and the group of accounts that can be acted upon. In the case of the MEFFStation MT terminal the same restrictions are applied, taking into account the trader code on whose behalf the connection is being made. When wanting to extend visibility to all traders that are able to act in a MEFFStation MT terminal, press menu option of the corresponding report whilst holding the SHIFT key down.



- Report process -

22. Terminal Launching Parameters

MEFFStation.exe program can be executed with the following launching parameters:

Parameter	Value	Description
DATA FILES	XX	It generates data files formed by the user for the market / chamber XX corresponding to the last session received correctly, previous confirmation on the part of the user
DATA FILES AUTO	XX	It generates the data files formed by the user for the market / chamber XX corresponding to the last session received correctly, without needing the confirmation of the user

These parameters can be formed by “masks” values(?). This means that files of all the markets / chambers connected to that terminal will be generated.

To use these parameters, the following instructions must be followed:

1. Copy MEFFStation application icon, located on Start menu or on desktop.
2. Select “Properties” option with the right button of the mouse placed on the new icon.
3. In "Destination", after MEFFStation.exe, add desired launching parameter and values

Example:

We change “Destiny”:\...\MeffStation.exe for..\MeffStation.exe DATOS_TRASPASO M3

This means that when the new icon is executed, M3 market will be generated, previous user confirmation, corresponding to the last session received correctly

Appendix A Personalisation of Data Matrix

The functionalities available in the windows that include a matrix (Grid) in the MEFFStation terminal are described below.

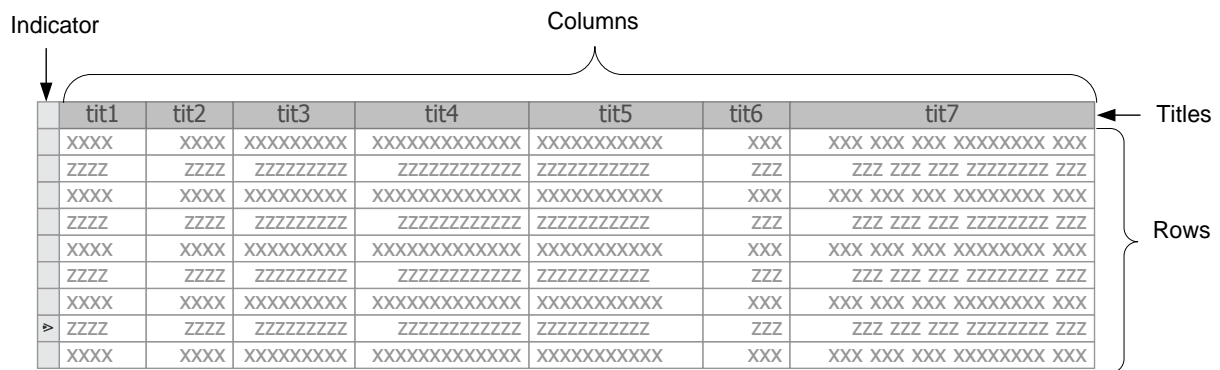
The individual availability of each of these functionalities depends on the type of information that is being presented and the possible actions on it.

A.1 Parts of a matrix

The data matrixes contain a record in each row. Each record is made up of various cells. Each of the cell is associated with a column.

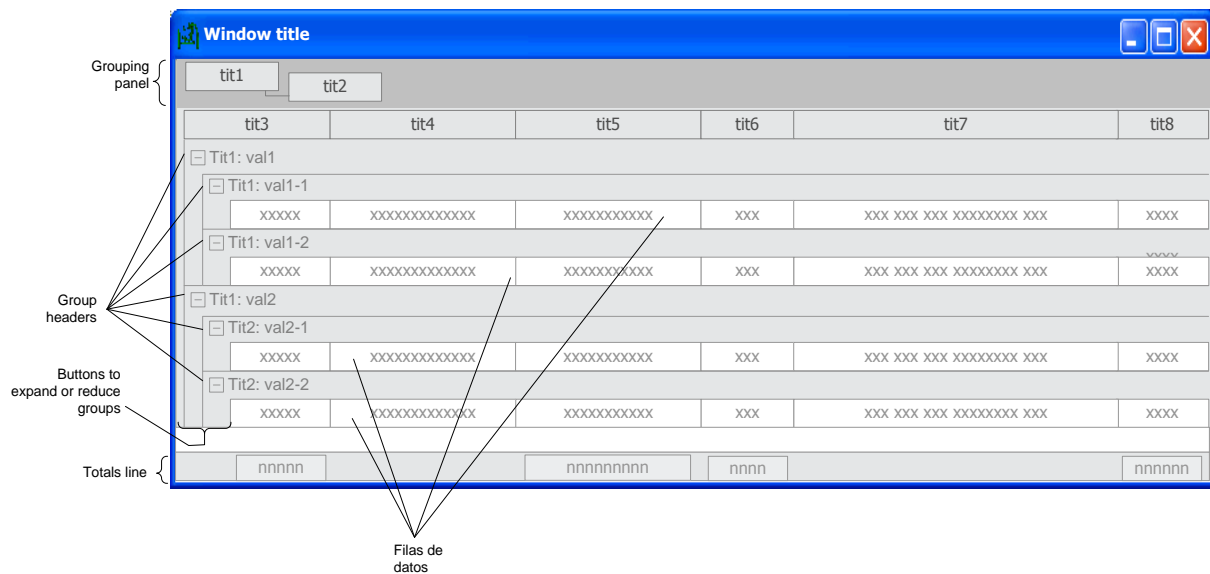
The upper part of the matrix contains the area of titles, where the names of the columns are displayed. As will be seen later, from this zone the menu of options for the matrix can be accessed, selecting the criteria for sorting, moving or eliminating columns and other functionalities.

In the left part of the matrix a column of indicators is displayed, where the record selected at any time is highlighted.



- Basic elements of a matrix -

In addition to the elements mentioned so far, depending on the data contained, a matrix may have a grouping panel. When some grouping has been made, the left part of the matrix will display the buttons that allow the different groups to be expanded or restricted.



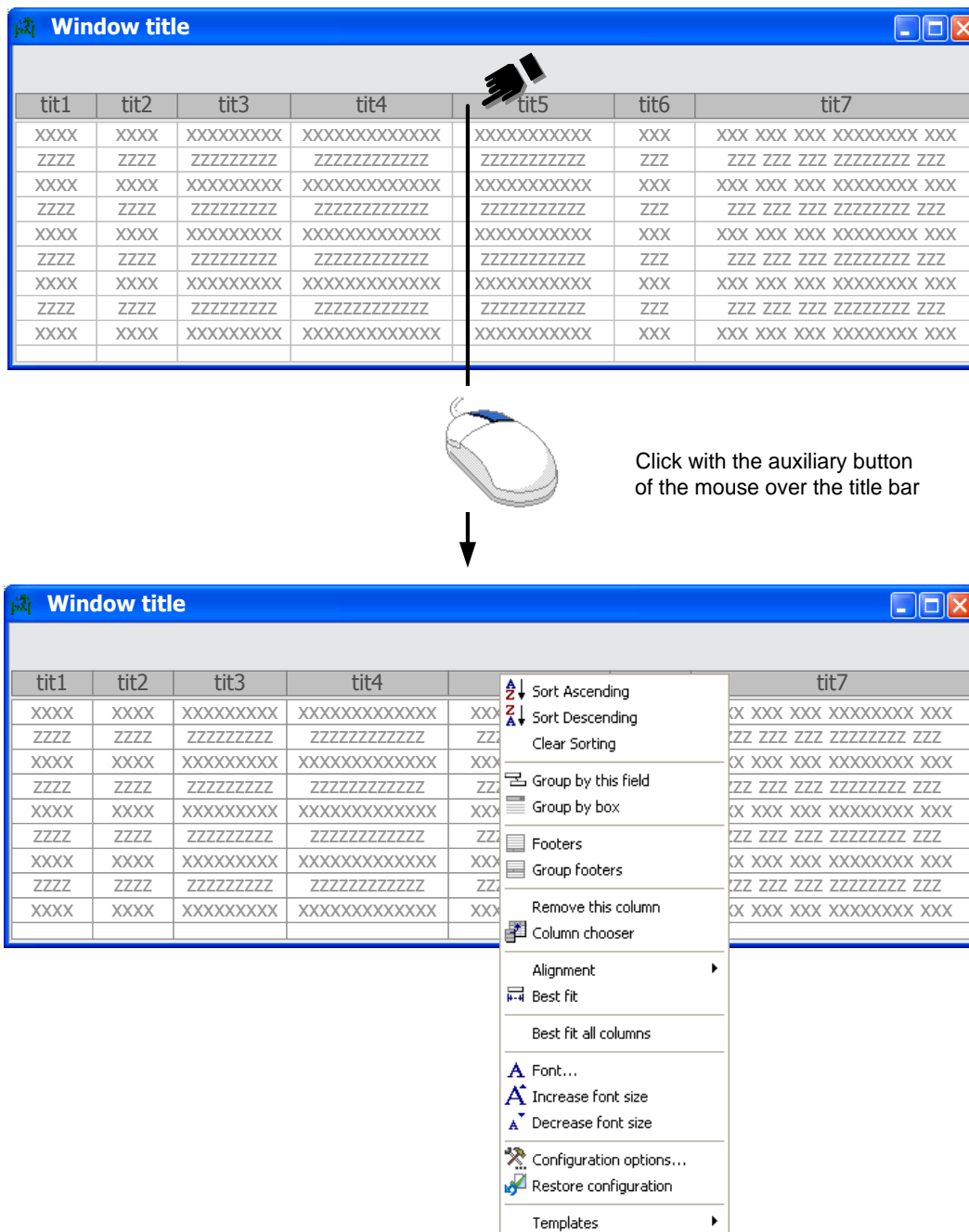
- Optional elements of a matrix -

Similarly, when the matrix allows, total lines can be added for the entire matrix or by groups.

The information on how to carry out the operations mentioned here is detailed later in this appendix.

A.2 Options Menu

To access the options menu for the matrix, click with the secondary button of the mouse on the title bar. If the action that you want to take is related with a specific column, this will have to be done over that particular title.



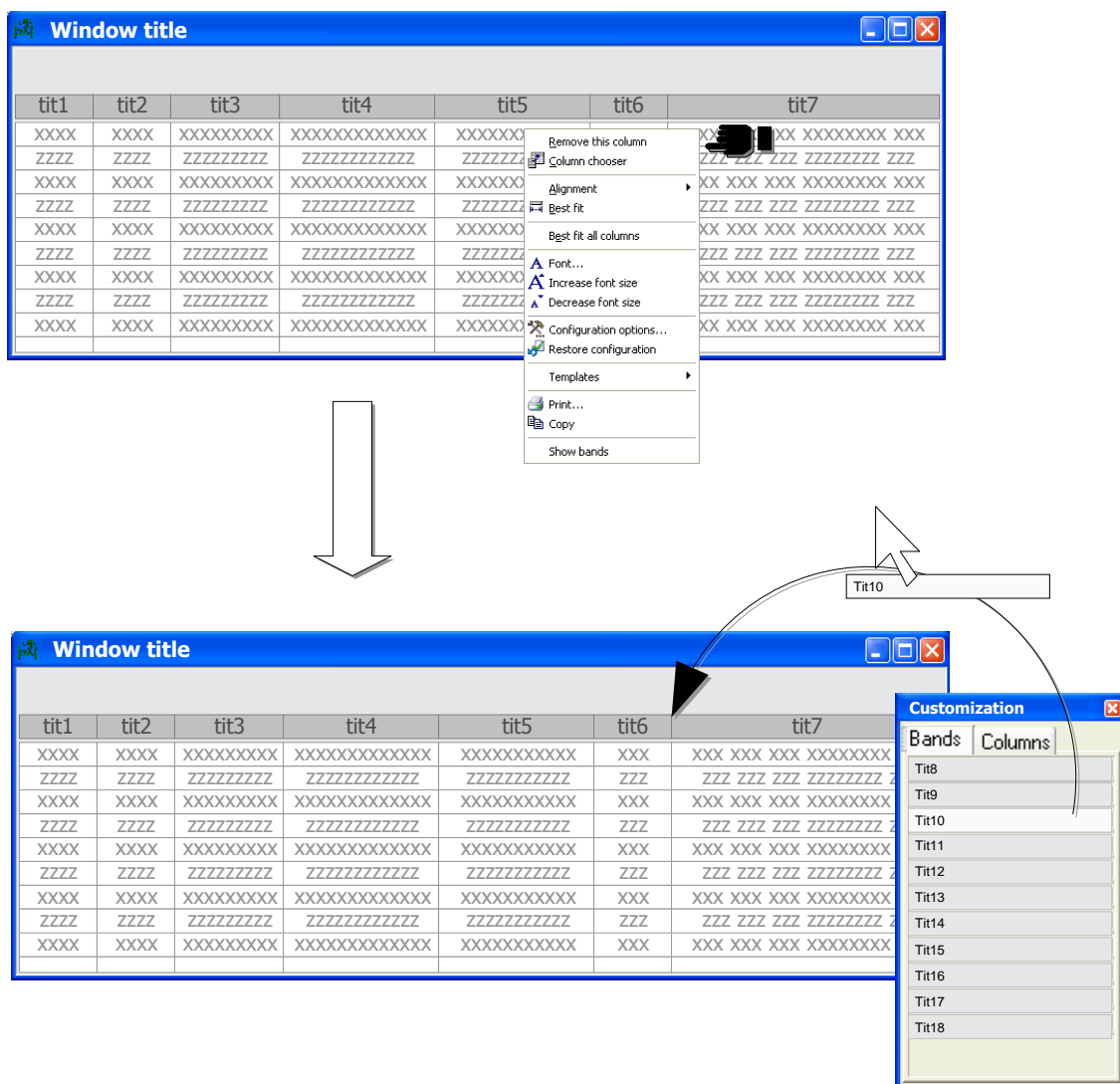
- Access to menu of options for the matrix -

The functionalities associated with the options menu are covered in detail throughout this appendix.

A.3 Columns/Bands Management

Add

To add columns/bands that are not currently being displayed, press the option **Column chooser** of the matrix menu. A pop-up window will then appear with a list of columns/bands that can be selected. To add one of these columns/bands, use the mouse to drag and drop the element in the required position.



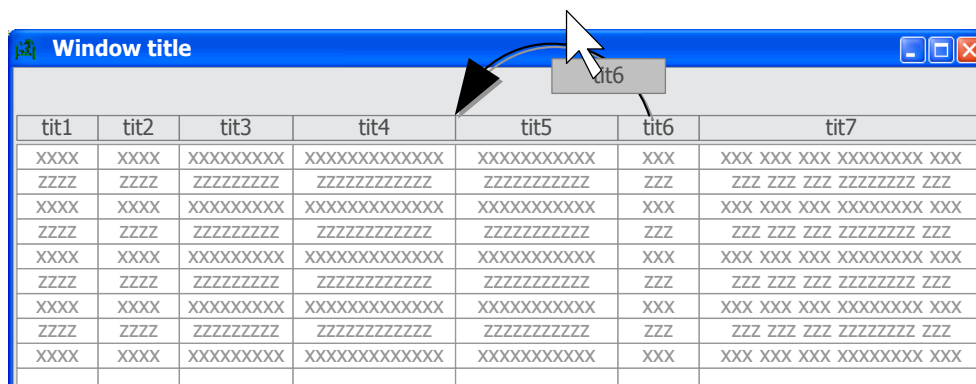
- Selection of columns -

Bands are included to group columns in the screens.

These bands are shown by default. To activate or deactivate them, put the cursor over the column header and with a right-click open the context menu and click the option "Show bands".

Order

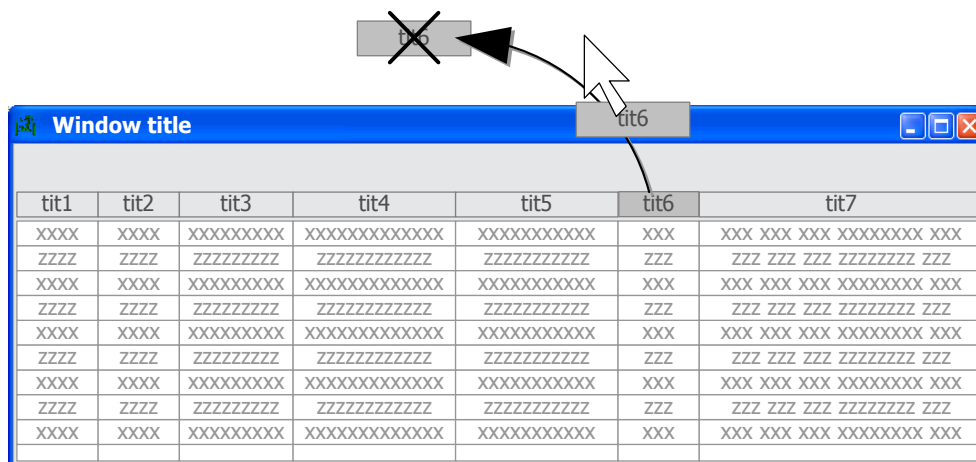
To change the position in which the columns are presented, click on the header of the column to move and drag it to the required position.



- Order of columns -


Hide

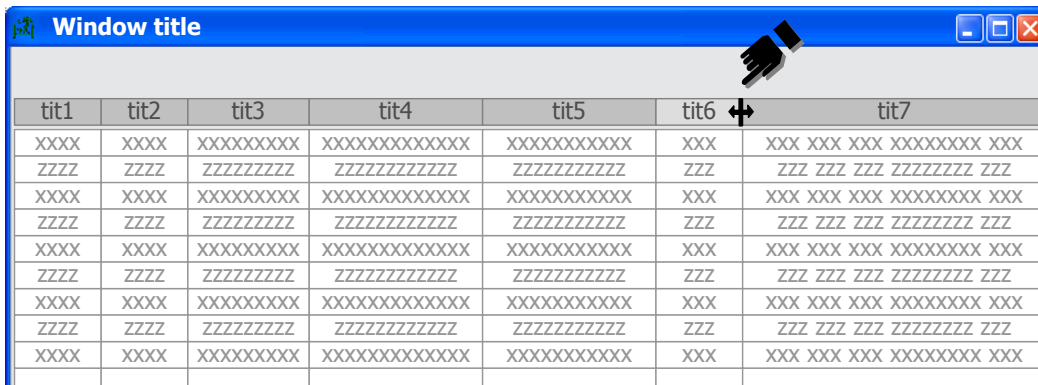
If you wish to hide any of the columns that are being displayed, click on the title of the column and drag it outside of the window, until the mouse icon changes into the form of a cross. It is also possible to do this using the **Remove this column** option of the matrix menu.



- Removal of columns -

Width

The width of each column can be adjusted manually, by placing the cursor between the titles of the columns to modify until the cursor changes its form () and pressing the main button of the mouse dragging the column divider until the desired length is obtained.

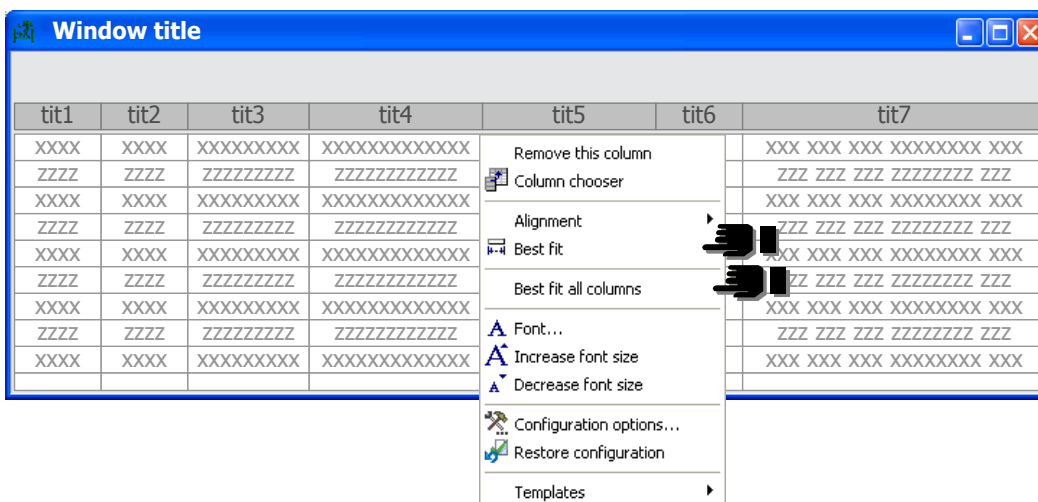


tit1	tit2	tit3	tit4	tit5	tit6	tit7
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX

- Manual adjustment of column width -

Select the option **Best fit** in the matrix menu, so that the application assigns the optimum width to the selected column.

Select the option **Best fit all columns** in the matrix menu, so that the application distributes all the columns, assigning them the most appropriate width.

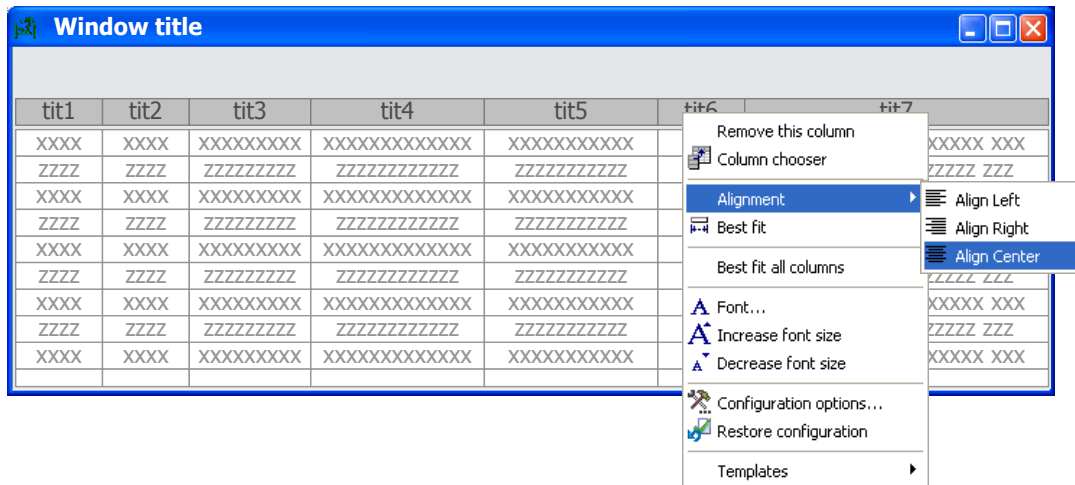


tit1	tit2	tit3	tit4	tit5	tit6	tit7
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	Remove this column		XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	Column chooser		ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	Alignment		XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	Best fit		ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	Best fit all columns		XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	Font...		ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	Increase font size		XXX XXX XXX XXXXXXXX XXX
ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	Decrease font size		ZZZ ZZZ ZZZ ZZZZZZZZ ZZZ
XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	Configuration options...		XXX XXX XXX XXXXXXXX XXX
				Restore configuration		
				Templates		

- Options for automatic adjustment of column width -

Alignment

Select the option **Alignment** in the matrix menu to choose the type of alignment required for the selected column.

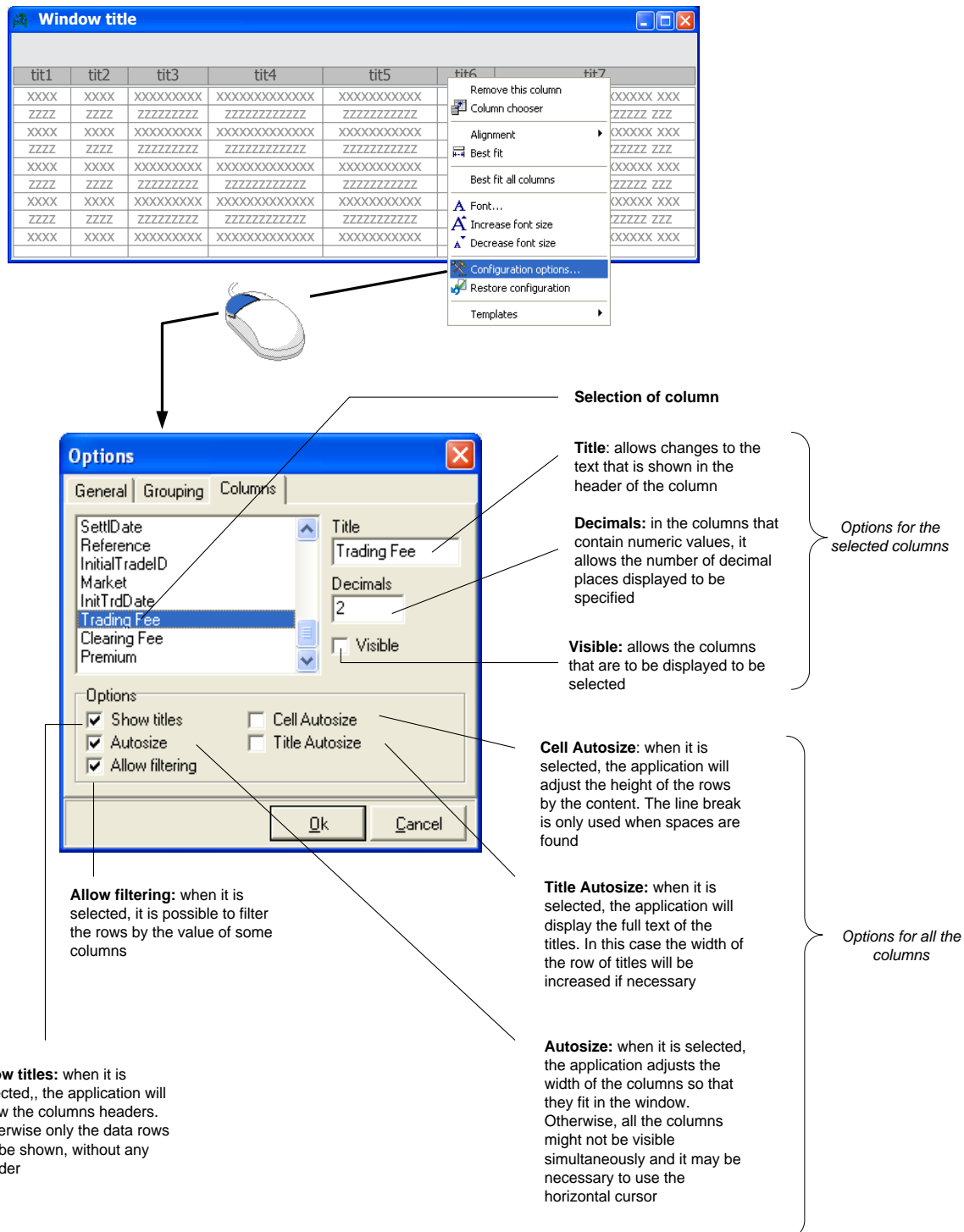


- Column alignment options -

Advanced options

By selecting **Configuration options** the matrix configuration window is accessed. In the **Columns** panel of this window it is possible to establish a series of advanced options for the columns.

In the following figure the options that can be configured are described.



- Advanced options for configuration of columns -

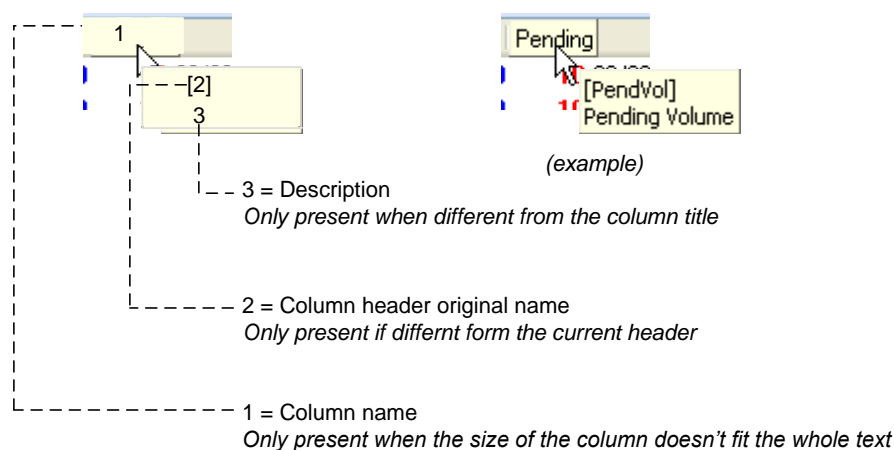
Identification of the columns

By placing the mouse on the column header, up to two pop up text boxes may be shown.

The upper text box will only be present when the width of the column is not enough to fit the column name, and it will show the full name.

The lower text box can contain two lines, one of them in square brackets. The text that is not in square brackets shows the column description. This text is shown when the description differs from the current column header.

The text in square brackets is the original title of the column. This text is shown when it differs from the current column header.



- Identification of the columns -

A.4 Sorting of rows

The matrices allow the rows to be ordered by the values of one or more columns. The sorting of numeric columns is done by direct comparison of the values and the sorting of text columns is done following the order of the ASCII table.

To sort by the values of a column, click, on its title. A symbol will appear on the side indicating the type of sorting as shown in the following table. To change the type of sorting, click again on the title. It is also possible to do this process using the **Sort Ascending** and **Sort Descending** options of the matrix menu.

Sorting indicator	Type of sorting
▲	From least to greatest
▼	From greatest to least

- Sorting indicators -

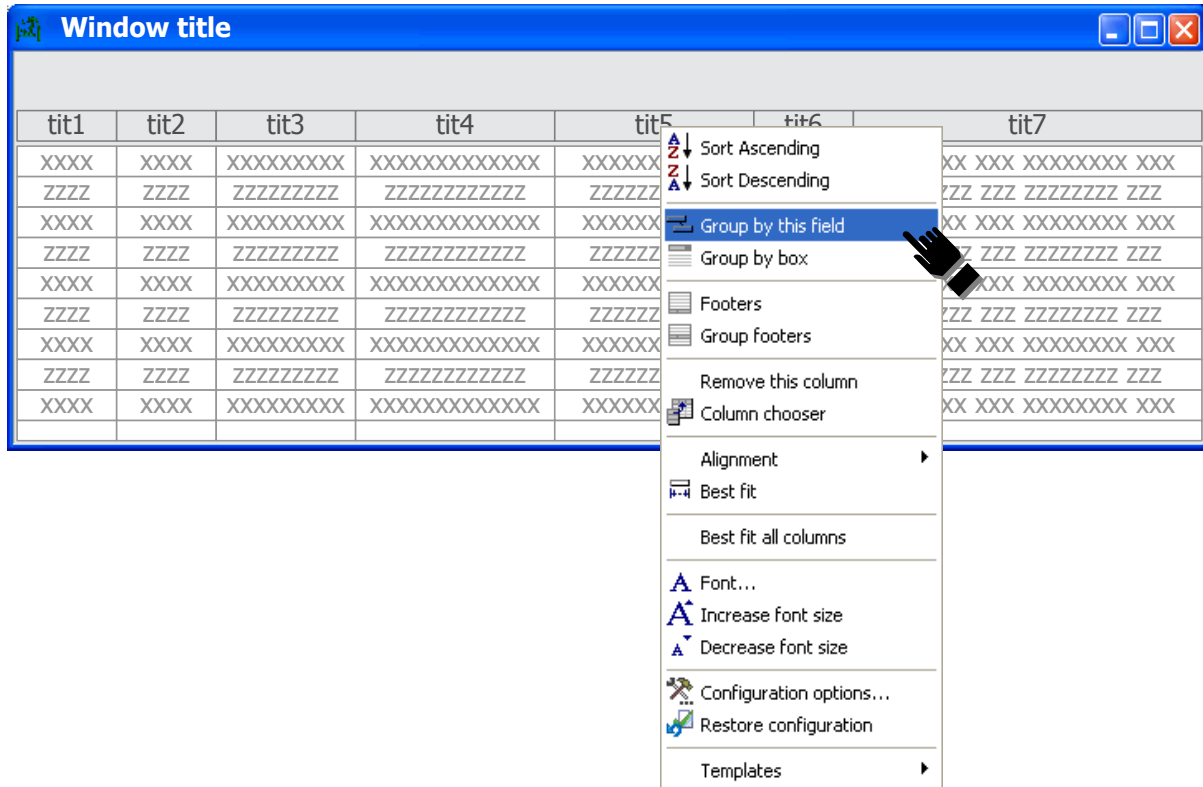
To sort by more than one column at a time, click on the title of the columns whilst keeping the **CAPS** key pressed down. The order in which the columns are selected will be used to decide by which columns it sorts first. New sort columns can be added at any moment by clicking with the mouse on the title of the column whilst holding the **CAPS** key down.

To eliminate the sort criteria of a column, click on its title whilst holding down the **CTRL** key.

A.5 Grouping of rows

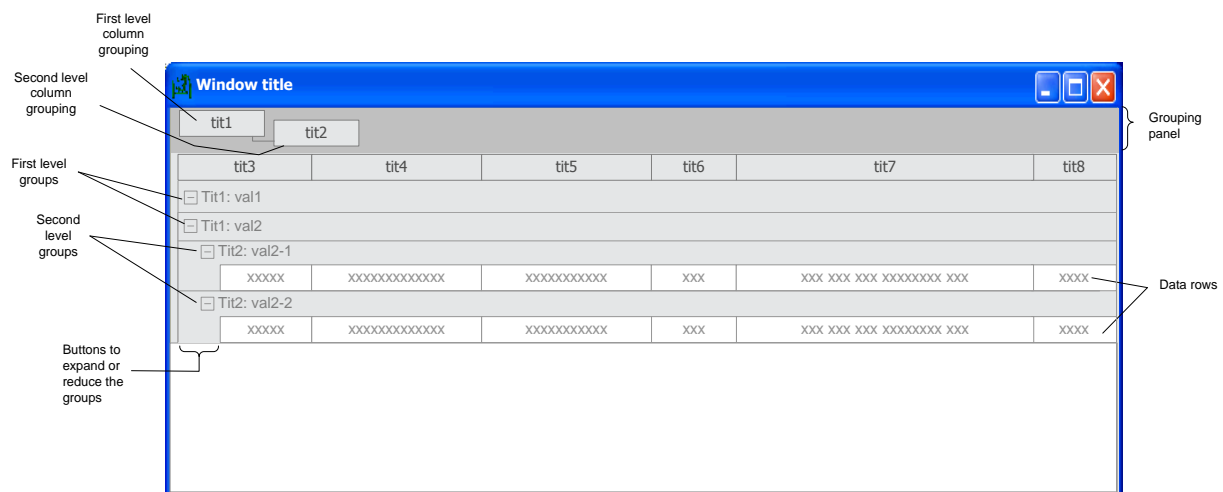
When it is suitable for the type of information being presented, the matrix allows the rows to be grouped in line with the values of one or more columns.

To group by any of the columns, select the option **Group by this field** in the matrix menu. This same process can be done by dragging the title of the column to the group box. If the group field is not available select the option **Group by box** of the matrix menu.



-Grouping options -

The following diagram displays the appearance of a matrix that has been grouped by two of the columns. Using the buttons to expand or reduce the groups the data to be displayed can be selected.

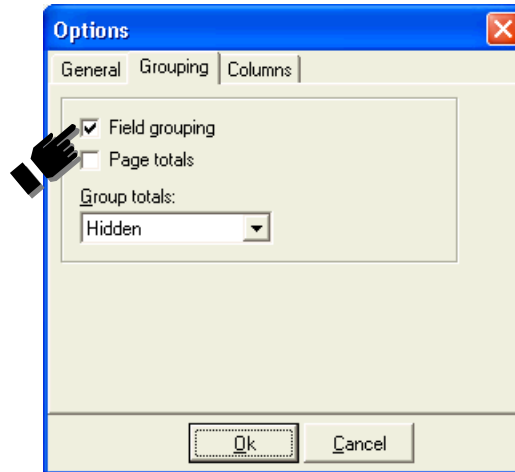


- Grouping by columns -

Notice that grouping is forcing the sorting by the values of the columns used as key of the grouping.

By selecting **Configuration Options** the configuration window of the matrix is accessed. In the **Grouping** panel of said window the field grouping can also be activated or deactivated using the box **Field grouping**.

In the following diagram the options that can be configured are described.

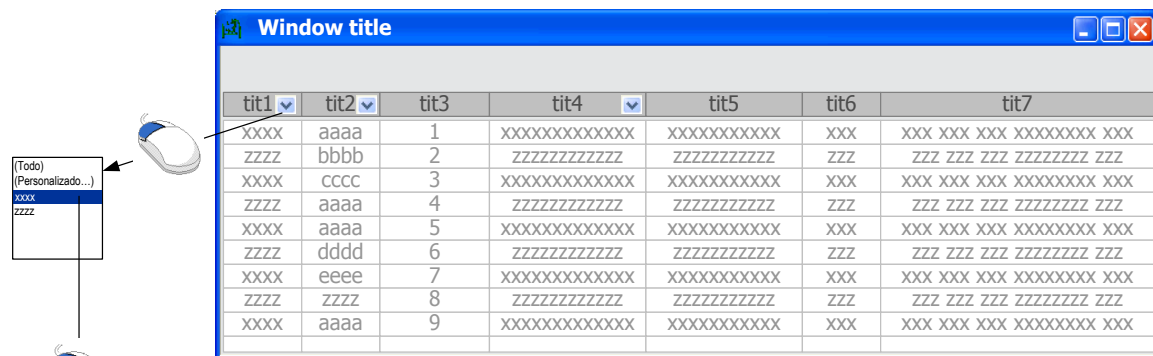


- Activation/deactivation of grouping panel from the options window -

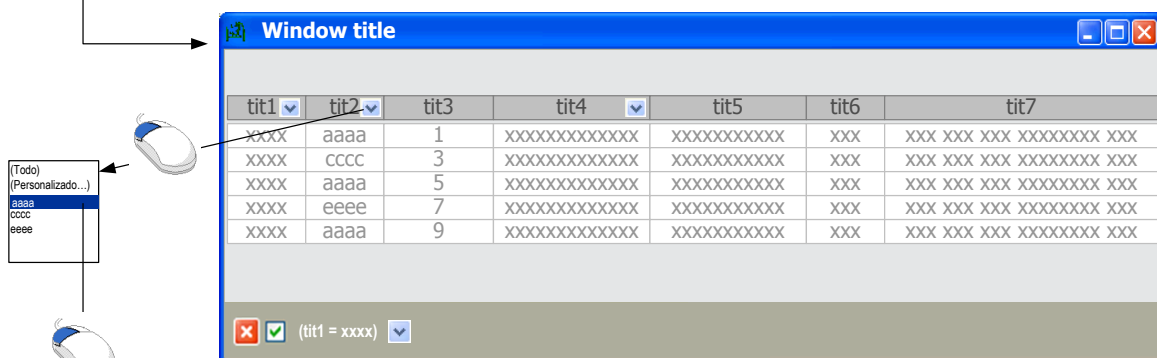
A.6 Filtering of rows

The data matrix allows filtering according to the values of some of the fields.

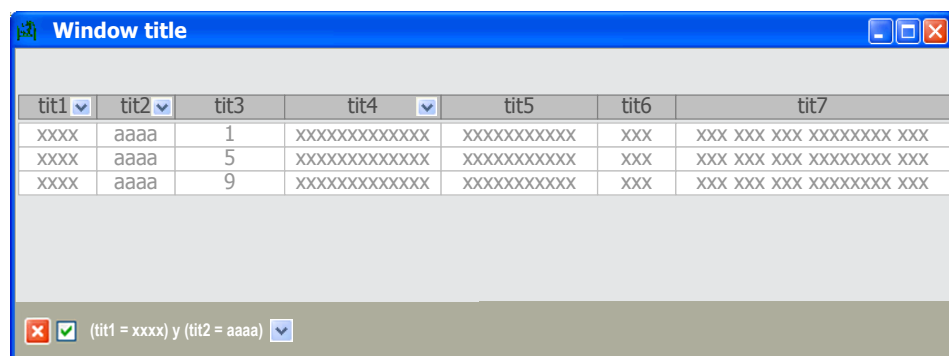
The columns that can be used to establish filtering conditions display a button with an arrow (▼) together with its title. On pressing this button, a dropdown list will be displayed where the value for filtering said column can be selected.



- Selection of grouping criteria -



- Result of first selection, and selection of second grouping criteria -



- Result of both filters -

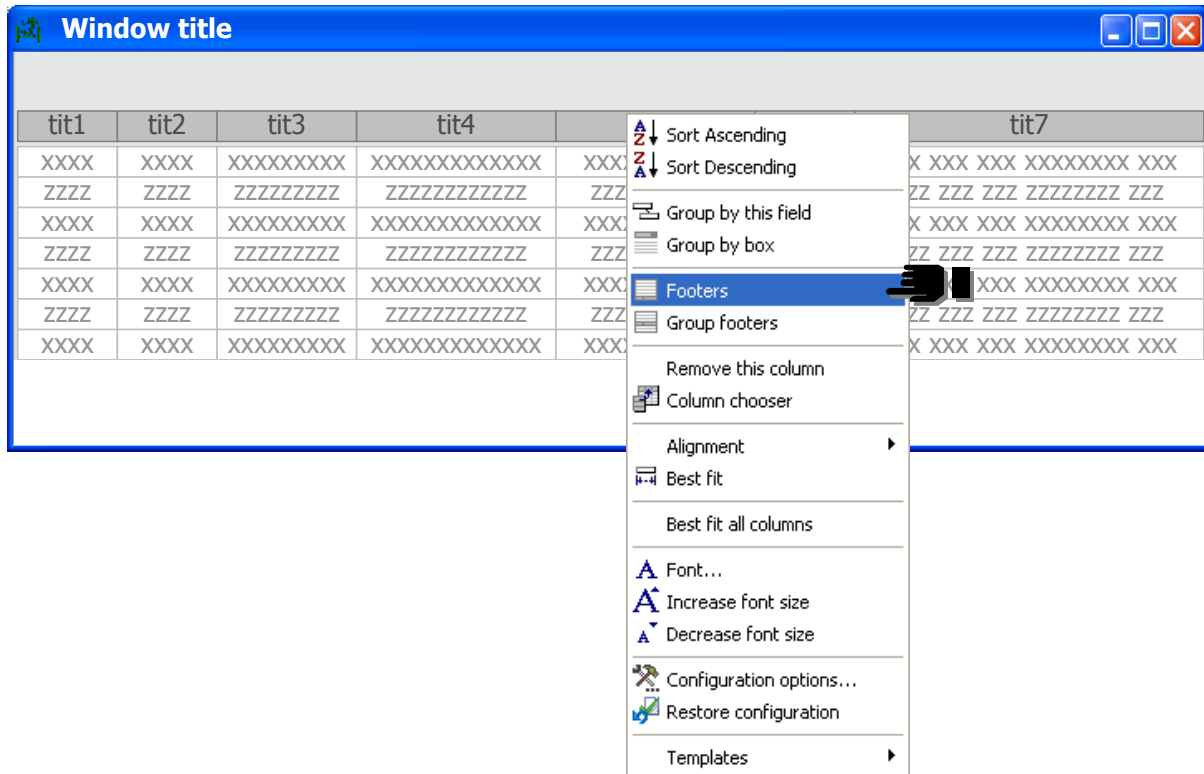
- Example of filtering columns -

In the lower part of the matrix a line is displayed providing information on the filter defined, allowing it to be activated or deactivated by marking or unmarking the check box.

A.7 Total lines

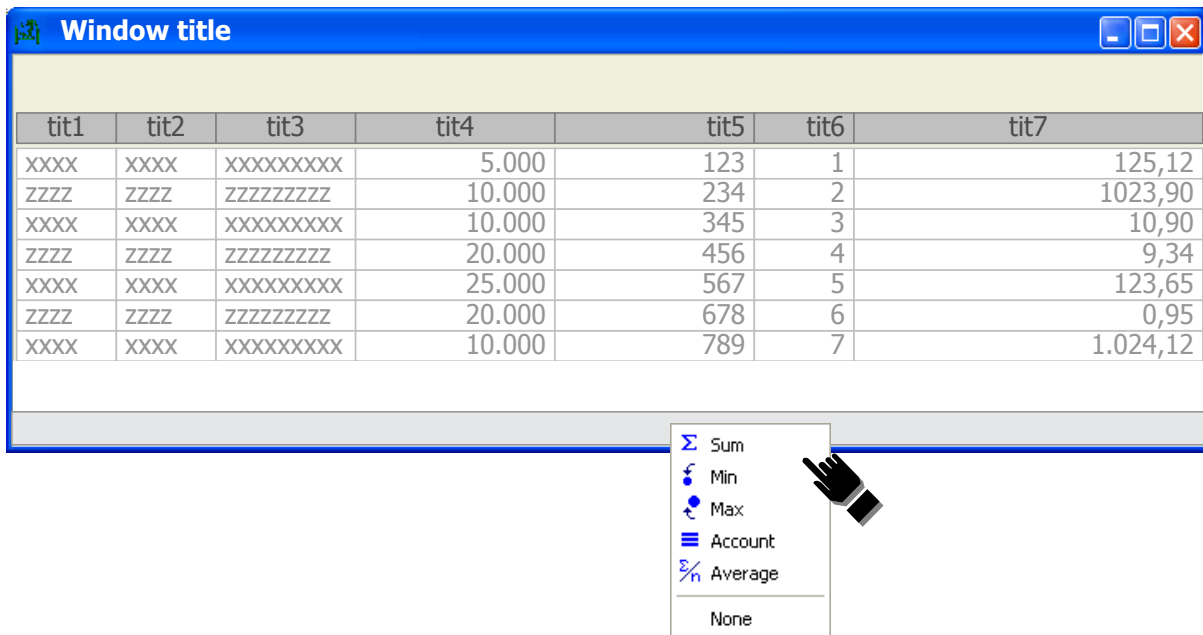
Footers

Selecting the option **Footers** of the matrix menu the footer totals of the matrix can be activated or deactivated.



- Activation / deactivation of footers -

Once the footer is activated, a different function can be assigned for each column. To assign a function to a column, click with the secondary button of the mouse over the footers corresponding to the column in question to access the menu for selecting functions.



- Assigning functions in the footers -

Functions available

In the following table each of the available functions are described.

Function	Explanation
Σ Sum	Sum of all the values of the column
f Min	Minimum value of the column
\uparrow Max	Maximum value of the column
\equiv Account	Number of elements present
Σ/n Average	Average of column values

Below is an example of a window where different footer functions have been selected.

Window title						
tit1	tit2	tit3	tit4	tit5	tit6	tit7
XXXX	XXXX	XXXXXXXXXX	5.000	123	1	125,12
ZZZZ	ZZZZ	ZZZZZZZZZ	10.000	234	2	1023,90
XXXX	XXXX	XXXXXXXXXX	10.000	345	3	10,90
ZZZZ	ZZZZ	ZZZZZZZZZ	20.000	456	4	9,34
XXXX	XXXX	XXXXXXXXXX	25.000	567	5	123,65
ZZZZ	ZZZZ	ZZZZZZZZZ	20.000	678	6	0,95
XXXX	XXXX	XXXXXXXXXX	10.000	789	7	1.024,12
<div> <div>7</div> <div>MAX=25.000</div> <div>MIN=123</div> <div>28</div> <div>AVG=331,14</div> </div>						
<div> <div>Account</div> <div>Max</div> <div>Min</div> <div>Sum</div> <div>Average</div> </div>						

- Example of different functions in footers -

Group footers

Using the option **Group footers** of the matrix menu the group footers are activated or deactivated.

Window title						
tit1	tit2	tit3	tit4	tit5	tit6	tit7
Tit1: val1						
Tit2: val1-1						
1	10.000	345	12.000	8.011.973,00	xxxx	
Tit2: val1-2						
2	15.000	678	6.000	2.021.970,00	xxxx	
2	MAX=15.000	MIN=345	18.000	AVG=5.016.971,50		
Tit1: val2						
Tit2: val2-1						
3	20.000	123	15.000	93.219.210,08	xxxx	
Tit2: val2-2						
4	25.000	246	23.000	665.010.298,00	xxxx	
2	MAX=25.000	MIN=123	38.000	AVG=379.114.754,04		
<div> <div>4</div> <div>MAX=25.000</div> <div>MIN=123</div> <div>56.000</div> <div>AVG=192.065.862,77</div> </div>						

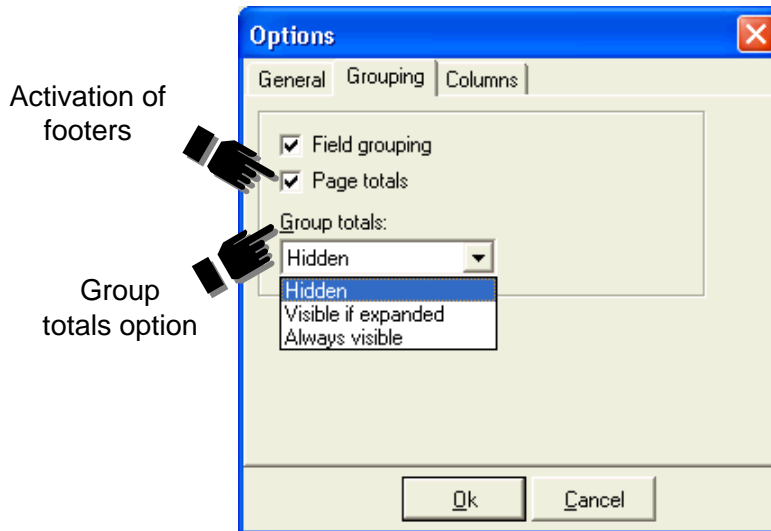
- Example of window with group footers -

The functions available are the same as for footers. Note that the assignment of functions is done by columns and therefore it will be the same for all the groups. The function assigned by groups is independent of the function assigned in the footers.

Configuration options

Selecting **Configuration Options** in the menu gives access to the configuration window of the matrix. In the **Grouping** panel of this window the total lines can also be activated or deactivated by marking or unmarking the **Page totals** box. In the same way it is possible to select the behaviour of the totals by group in the dropdown list of **Group totals**.

In the following figure the options that can be configured are described.



- Configuration of total lines from the options window -

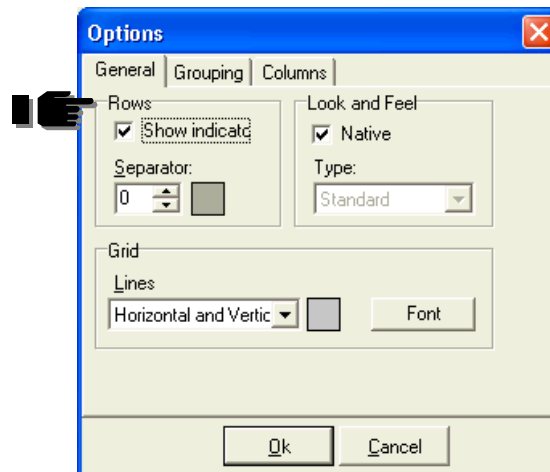
A.8 Presentation options

Selecting **Configuration Options** gives access to the configuration window of the matrix. This section describes the options accessible from the **General** panel of said window.

Rows

By checking or unchecking the **Show indicator** box the presentation of the control column to the left of the matrix can be activated or deactivated. A pointer is shown which indicates the row(s) selected.

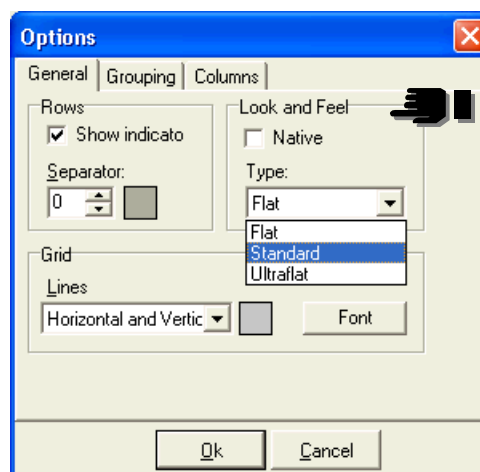
In the Separator field, the number of pixels separation between the rows is indicated. The square on the right of this field is used to select the background color for this separator.



- Configuration options for rows -

Look and Feel

By marking the **Native** box the presentation elements configured in the computer can be selected or a specific type can be customised. If the box is left unmarked, the dropdown **Type** list enables the desired look and feel to be selected.

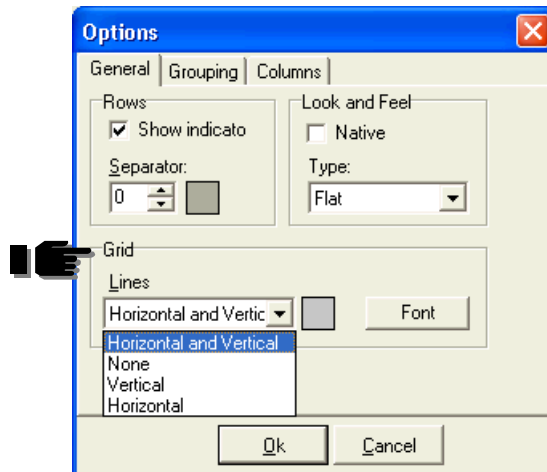


- Look and Feel configuration options -

Grid

Using the **Lines** dropdown list the grid lines that will be visible can be selected. The square on the right is used to select the color of these lines.

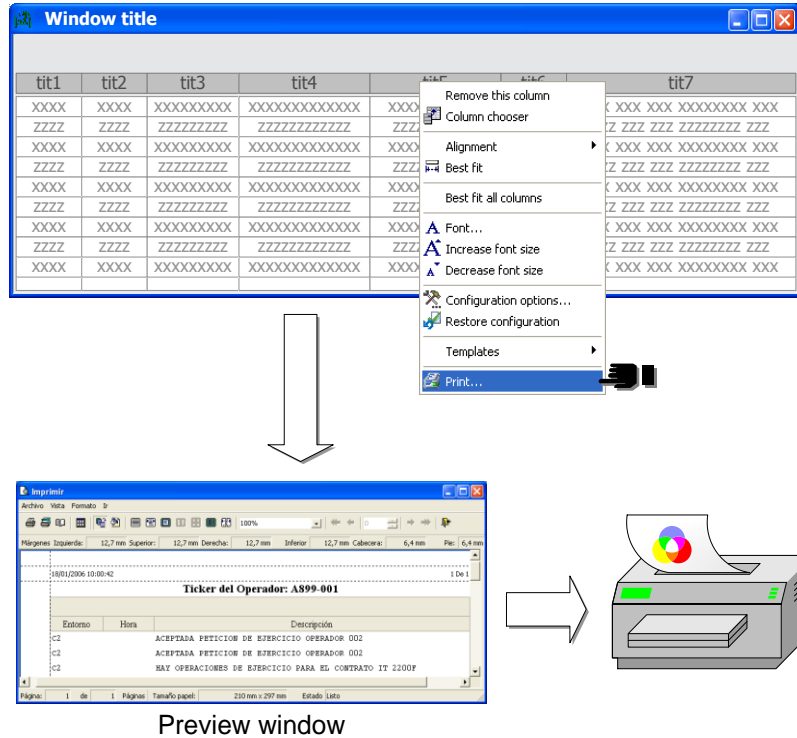
The **Font** button gives access to a window where the font that will be used in the entire matrix can be selected.



- Grid configuration options -

A.9 Printing

Selecting the option **Print** of the matrix menu you get to the preview window where you can print the data available in the grid. The printing is showing the current columns selection, sorting, filtering, etc.



Preview window

- Printing the grid data -

A.10 Templates

Save

Once the grid has been configured, customization done can be saved for a later use with the **Templates - Save** grid menu option.

When this option has been selected, a name should be given to the new template. If a name already used for the current window is chosen, the old template will be lost.

The stored templates are associated to the window where the matrix belongs.

The templates are stored within the terminal files and will be available for further executions.

When using the option **Templates – Save as default template**, the template that is getting saved will become the default template.

If a default template has been saved, when a new window of the same kind is opened this template will be used for the associated grid.

Apply

The **Templates – Apply** option should be used to restore a previous saved template. Once this option is selected, the name of the template to be restored should be clicked.

Manage

The **Templates – Manage ...** option will open a Windows showing the stored templates for the grid.

Click with the secondary button of the mouse on one of the stored template to get to the menu, where you can delete the template, assign and deassign the default template role.

If a default template is chosen, when a new window of the same kind is opened this template will be used for the associated grid.

Restore configuration

The grid menu option **Restore configuration** restores the factory settings of the grid configuration. This option doesn't restore the default template, but the configuration that the terminal is built with.