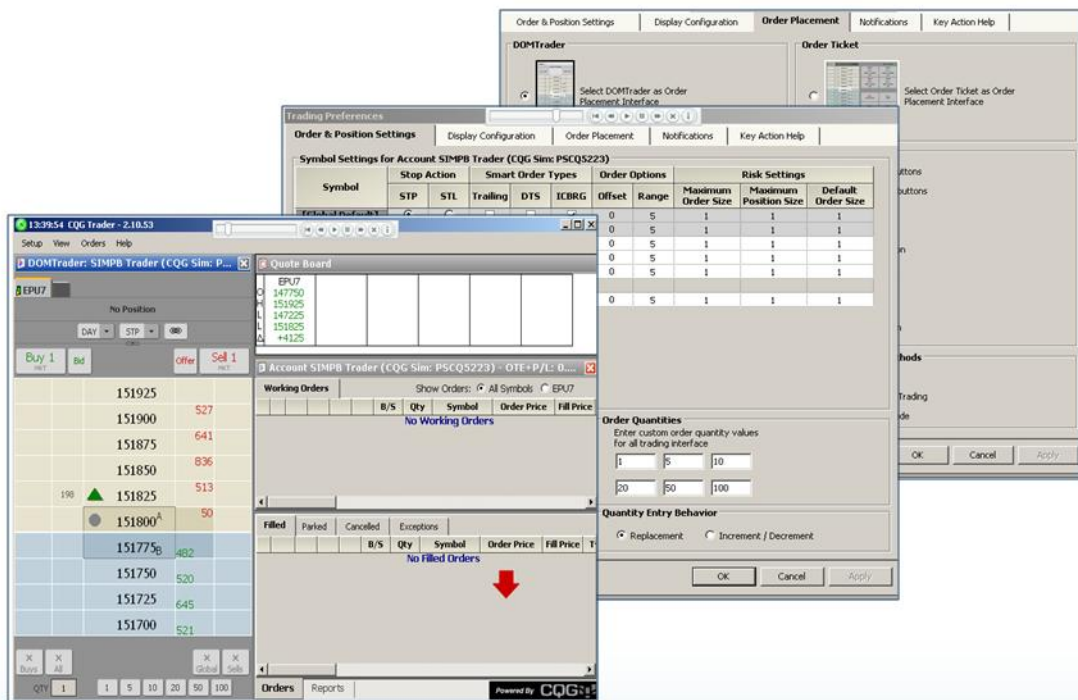




CME Group Real-Time Simulated Trading Platform Users Guide




Real-Time market data and simulation

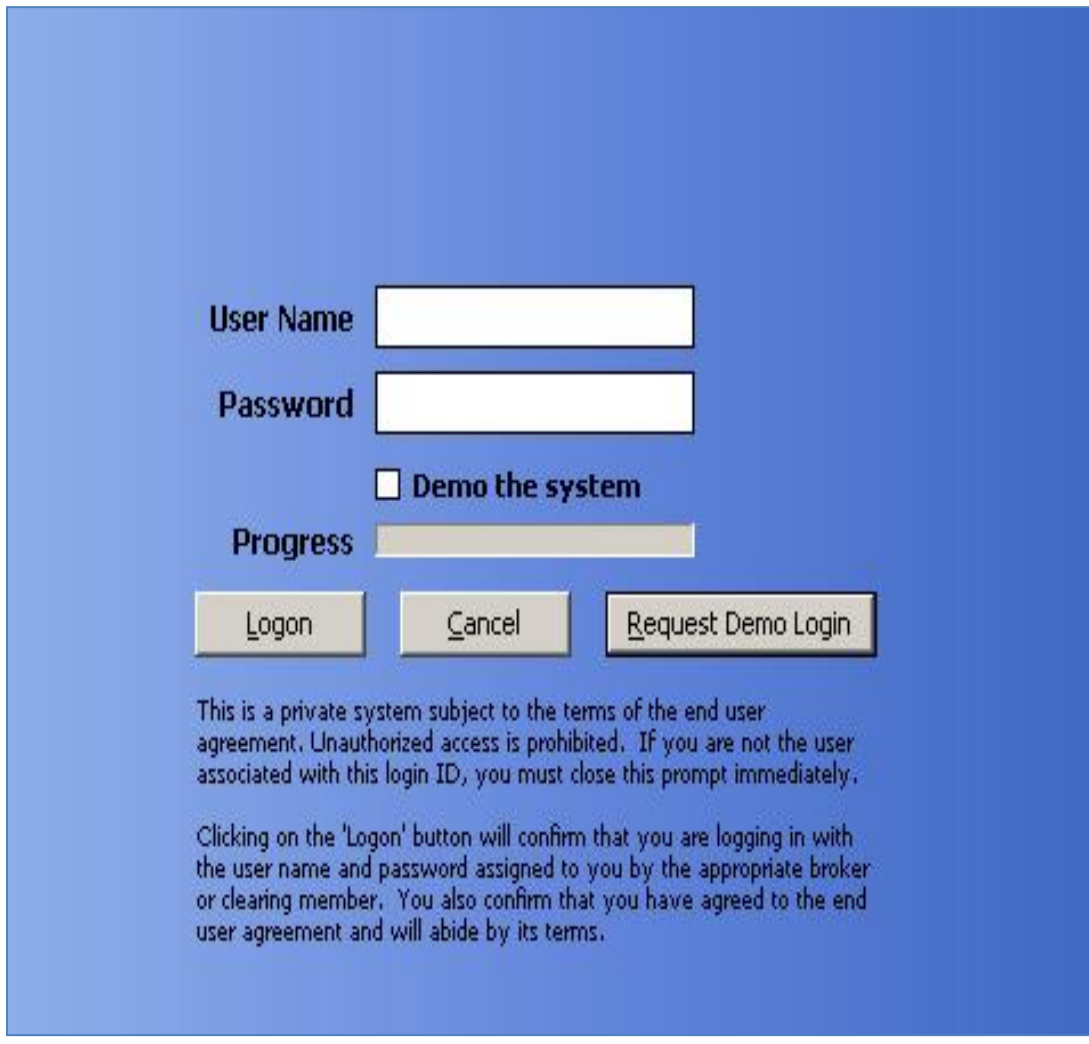
For more information on CME trading simulation, visit www.cmegroup.com/education



Initial Setup and Users Guide

Logging On to the Demo System

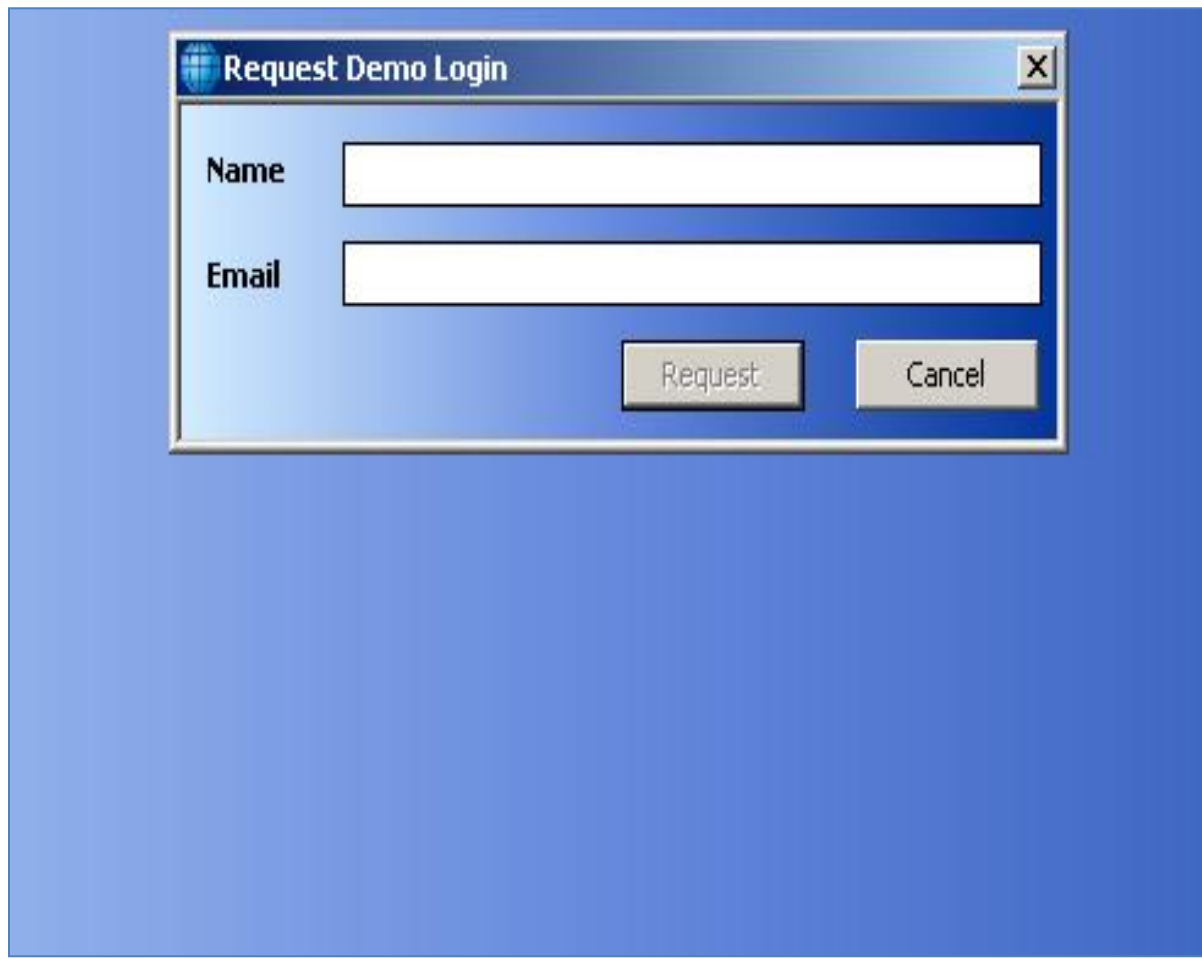
1. Click on the appropriate link to begin downloading the demo simulator.
2. Once the simulator is downloaded you will see a “CME Simulation” icon  located on your desktop.
3. Click on the icon to open the simulator.
4. Click “Request Demo Login”.

A screenshot of a login dialog box with a blue background. It contains the following elements:

- User Name**: A text input field.
- Password**: A text input field.
- Demo the system**: A checkbox.
- Progress**: A progress bar.
- Three buttons: **Logon**, **Cancel**, and **Request Demo Login**.
- Disclaimer text: "This is a private system subject to the terms of the end user agreement. Unauthorized access is prohibited. If you are not the user associated with this login ID, you must close this prompt immediately."
- Confirmation text: "Clicking on the 'Logon' button will confirm that you are logging in with the user name and password assigned to you by the appropriate broker or clearing member. You also confirm that you have agreed to the end user agreement and will abide by its terms."

Logging On to the Demo System

5. You will then be asked to provide your name and email address.
6. Type in your name and email address and click on “request”.
7. An email will be sent to the email address provided with your user name and password.
8. Once you have received your username and password, type the information in the appropriate areas and **check the box “Demo the system”**.
9. Click Logon.



The image shows a screenshot of a Windows-style dialog box titled "Request Demo Login". The dialog box has a blue header bar with a globe icon on the left and a close button (X) on the right. Below the header, there are two text input fields. The first field is labeled "Name" and the second is labeled "Email". At the bottom of the dialog box, there are two buttons: "Request" and "Cancel". The dialog box is centered on a blue background.

1. Once you are logged on you will see the screen below.
2. In order to enter or change futures, options or exchange traded spread contracts you must click on a box inside the "Quote Board" and type the symbol of the contract you would like to view.
3. After the symbol is entered into the "Quote Board", you will see that the box becomes populated. Once the box is populated you can double click the contract symbol which will automatically populate the "DOMTrader" section to the left. This will allow you to view real time market data for that specific contract.

The screenshot displays the CQG SIMPB Trader interface. The top menu includes Setup, View, Orders, and Help. The main window is divided into several sections:

- DOMTrader: SIMPB Trader (CQG Sim: ...)**: Shows the current position as "No Position". It includes buttons for "Buy 1 MKT", "Bid", "Offer", and "Sell 1 MKT". Below these are order entry fields for price and quantity, with a "QTY" field set to 1. At the bottom, there are buttons for "Buys", "All", "Global", and "Sells", along with quantity selection buttons (1, 5, 10, 20, 50, 100).
- Quote Board**: A table for entering contract symbols. The symbol "EPU7" is entered and circled in blue. A callout box points to it with the text: "EPU7 is the Symbol for the E-Mini S&P 500, Sept 2007 Futures Contract". The table shows market data for EPU7:

O	147575				
H	147650				
L	147400				
L	147475				
Δ	-150				
- Account SIMPB Trader (CQG Sim: PSCQ5223) - OTE+P/L: 0.00**: Shows "Working Orders" and "Filled Orders" sections, both currently displaying "No Working Orders" and "No Filled Orders".

How to Change or Enter Symbols in the “Quote Board”

You can enter futures, options and exchange-traded spreads in the demo trader.

Entering Futures

The format for futures is: **F.<symbol><month code><year>**

Month codes:

F	January	N	July
G	February	Q	August
H	March	U	September
J	April	V	October
K	May	X	November
M	June	Z	December

For currently traded (non-expired) contracts, the lead digit of the year can be omitted, e.g. **USAZ9**.

Example: **SPU09** = September 2009 S&P 500 futures contract

For the most active futures contract, type the symbol and **?**.

For the first non-expired futures contract, type the symbol and **?1**. For the second non-expired futures contract, type the symbol followed by **?2**. For the seventh non-expired futures contract, type the symbol followed by **?7**. Follow this pattern for all numbers.

Entering Options

The format for options on futures is: **C.<symbol><month code><year><strike price>** for calls and or **P.<symbol><month code><year><strike price>** for puts.

The strike price is 2-5 digits.

Example: **C.SPZ081500** = December 2008 1500 call on the S&P 500 futures contract.

An alternate format is **C.<symbol>_<month code><year>.<strike price>** for calls and with **P.** for puts.

Example: **C.SP_U8.1500** = September 2008 1500 call on the S&P 500 futures contract.

For at the money for the nearby month, type **C.** or **P.**, the symbol, and **?**.

For at the money for some other month, type **C.** or **P.**, the symbol, the month, the year and **?** and then press **CTRL+ENTER**.

For strikes for the most active month, type **C.** or **P.** and the symbol and **?** and then press **CTRL+ENTER**.

On the Quote SpreadSheet, you can enter **C.<symbol><month code><year>** for calls and with a **P.** for puts, and then press **CTRL+ENTER** to view data for a series of one option class.

Example: **C.SPUZ = All September S&P 500 futures contracts.**

Entering Exchange-Traded Spreads

Currently, the demo trader supports eCBOT reduced tick spreads only.

A calendar spread is a simultaneous buy and sell orders for the same commodity with different delivery months. Reduced tick spreads are a version of the calendar spread has a smaller minimum tick size movement than that available in other strategies or outright markets.

The format for reduced tick calendar spreads is: **<symbol root><R><strategy leg gap><month><year>**

The strategy leg gap = 1, 2, 3, 4, 5, 6, or 12 or by demand.


Example: **US 5-Year Treasury Note: FVAR1V8** (represents FVAV8-FVAX8).

Entering Orders

Select the order qualifiers and quantity of your order using the buttons at the top and bottom of the DOMTrader. The simulator supports these order types and durations: Day, Fill and Kill, Fill or Kill, Good-till-Cancelled, Manual Fills, Order-Cancels-Order, Stop, Stop Limit, Trailing Stop, and Trailing Stop Limit. (Some of these order types may not be supported by all exchanges.)

How to Place Orders

- Drag and Drop: Click and drag a price to the Buy or Sell column.
- Fast-Click: Click a cell in the Buy or Sell column.
- Order Buttons: Click the Buy or Sell button.

To place an order: 

Click the buy or sell button.

Click the buy or sell column (Fast-Click).

Click and drag a price to the buy or sell column.

Sell column ←

Depth of Market Column ←



Price Column ←

Last Trade Volume ←

Buy Column with Stop/Limit watermarks ←






EPH7
NQMG7
NQGG7
USAH7

Long 5 @ 141765, OTE: 225.00

DAY ▾
STP ▾



Buy 1
MKT
Bid
LMT
Offer
Sell 1
MKT

STP		141725		LMT
		141800		
		141775	1994	
STP		141750	2697	LMT
		141725	1530	
		141700	1163	
LMT	14	141675 ^A	279	LMT
		141650 ^B	182	
		141625	1070	
LMT		141600	1610	STP
		141575	1991	
		141550	1603	
LMT		141525		STP
		141500		
		141475		
LMT		141450		STP
		141425		

 (1) Buys
 (1) All
 All Liq All
 (1) Global
 Sells

QTY
1
1
5
10
20
50
100

Order qualifiers, manual fills button, and OCO button →

Recent trade sequence →

Order icons →

Cancel and liquidate buttons →

Quantity buttons →

Managing Orders

The Working Orders window displays all of your open orders. From this window, you can convert orders to OCO, replace orders, and cancel orders.

Working Orders														Show Orders: <input checked="" type="radio"/> All Symbols <input type="radio"/> EPH7			
				B/S	Qty	Symbol	Order Price	Fill Price	Type	Limit Price	Limit	Order ID	Place Time	Order #	Unfilled	Filled	Status
	CXL	RPL		Buy	1	EPH7	141975		LMT			2190248	1/9/2007 3:56 PM	SC34__2	1	0	Working
	CXL	RPL		Sell	1	EPH7	142350		LMT			2190247	1/9/2007 3:56 PM	SC33__2	1	0	Working

The Orders tab at the bottom of the window includes filled, parked, cancelled, and exceptions order information.

Filled Parked Cancelled Exceptions																	
Activate All			Activate All Buys			Activate All Sells			Cancel All								
			B/S	Qty	Symbol	Order Price	Fill Price	Type	Limit Price	Order ID	Park Time	Order #	Unfilled				
	CXL	ACT	Buy	1	EPH7	142100		LMT		2190702	1/9/2007 4:06 PM	SC36__4	1				

The Reports tab includes Open Positions, Purchases & Sales, and Account Summary windows.

Open Positions				Purchases & Sales				Account Summary				
				Date	Symbol	Long	Short	Currency	Price	OPE	UPL	MVO
	X	R			CLEG7	1		USD	6049	(4,710.00)		
	X	R			ENQH7	2		USD	177825	1,310.00		
	X	R			EPH7	2		USD	142100	0.00		
	X	R			NQMG7	1		USD	55775	0.00		

Configuring Your Display (cont.):

Resizing a Window

1. You can resize the DOM Trader or Order Ticket, the Quote Board, and Orders and Reports. Resizing one window automatically resizes the other windows.
2. To resize the DOM Trader or Order Ticket, hover your mouse over the vertical window border until the cursor changes from an arrow. Drag the resize cursor from left to right.
3. To resize the Quote Board and Orders and Reports, hover your mouse over the horizontal window border until the cursor changes from an arrow. Drag the resize cursor from top to bottom.

Adding a DOMTrader or an Order Ticket

1. To add a DOM Trader, click View on the menu bar, and then click Add DOM Trader view.
2. To add an Order Ticket, click View on the menu bar, and then click Add Order Ticket view.
3. You can have either the DOM Trader or the Order Ticket displayed at one time.

Closing a Window

1. Click the button on the upper-right corner. You can close a DOMTrader or Order Ticket only if you have more than one open.

Setting Preferences:

Order & Position

1. Click Setup on the menu bar.
2. Click Preferences. The Trading Preferences window opens.
3. Click the Order & Position Settings tab.
4. In the Order Buttons Setting area, select the values for the quantity buttons. If you would like to be able to enter manual fills, select the Enable Manual Fills check box.

Order Placement

1. Click the Order Placement tab.
2. Select the check boxes for the columns and buttons you want to add to the DOMTrader, such as recent trade sequence. For a dynamic price scale, select the Dynamic Price Scale button. The current price stays centered in the DOMTrader. Fast-click order placement works only with the Dynamic Price Scale. For placing orders with a single click on the DOMTrader, select the Enable Fast-Click check box. You can also switch from the DOMTrader to the Order Ticket on this window.

Display

1. Click the Display Configuration tab.
2. Add cancel or liquidate buttons to the DOMTrader by selecting the Enable liquidate and reverse buttons check box.
3. Use the Order Display Columns drop-down menu to add or remove columns from a particular Orders tab.

Notifications

1. Click the Notifications tab.
2. Select the confirmation and notification messages you wish to receive.
3. Click OK to save your changes.

For any further assistance please click on the “Help” button at the top of the screen

