
From: Steger, Lon - eSpeed [L.Steger@espeed.com]
Sent: Friday, September 05, 2003 1:42 PM
To: Hanson, Laura - eSpeed; Claus, Matt - eSpeed; Gill, Bill - eSpeed; Noviello, Joe - eSpeed
Subject: RE: Greenwich Futures

Laura typed my notes, so I've added a little color.....

Lon

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-----Original Message-----

From: Hanson, Laura - eSpeed
Sent: Friday, September 05, 2003 12:21 PM
To: Steger, Lon - eSpeed; Claus, Matt - eSpeed; LaVecchia, Daniel - eSpeed;
Gill, Bill - eSpeed; Noviello, Joe - eSpeed
Subject: Greenwich Futures

These are the suggestions we got from Greenwich Cap in regards to our Futures screen:

- Separate Trade History and Active order tabs for Futures
 - if not separate then one suggestions was to have the Futures trade highlighted in a different color.[Steger, Lon] Paul wants to easily distinguish his futures active orders and confirms from his cash trades.

- Be able to customize buttons such as "total quantity for day" "net position" etc
- Or have a "detail" button/floating description such as extended with market, last price option that we have with UST quads currently [Steger, Lon] the point being that Paul thought he could better use the space occupied by the buttons at the bottom of our futures windows. Our plans for additional buttons will help. We should include button for STOP orders.

Also, we should add quantity by clicking our default size buttons (i.e. click 100+50+25 to enter order for 175)

[Steger, Lon] -Calendar spreads

- Automatically re-center the back months and let the front month move up/down

- Question: do we have a spread matrix? [Steger, Lon] Paul executes calendar spreads within specific futures instruments; he'd like to line up the contract months in separate floating windows. We can probably do this in 5.3.1. He also may be using TT's spread matrix, which calculates spreads among the contract months. These spread matrixes are heavily used on LIFFE. Easy Screen had the best spread matrix for a long time so TT copied it. It would be helpful for Matt/Joe/Bill to see this in action - I can diagram it on paper. Sweeting has probably seen it in London.

Also, Greenwich may use TT's manual spreader or autospreader. We would have to take two outright markets and add a third window that calculates the implied spread. Orders placed in the implied window would fire both legs into the outright windows. This is a different product than the spread matrix.

- Re-center the bid/offer stacks with single click of middle mouse [Steger,

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Lon] TT and other futures app's do this

-Color scheme concerning Bid/offer sides.

-Be able to create own portfolio, separate colors in each column, more user friendly[Steger, Lon] Paul was basically asking if we could make our futures screen look like TT. I suggest we create a portfolio for the next demo which color codes the bid and offer columns separately (might as well use TT's blue/red scheme) and have as close a look and feel as possible to TT's. Will get his attention.

-Be able to change the font/color in detached futures windows separately from settings for quads [Steger, Lon] again, he's trying to achieve similar look and feel as his current screen (TT)

- Allow single orders to display multiple fills in trade history and actual trading grid [Steger, Lon] asking for TT's "Tradebook" functionality. This is an extension of the Trade History window (TT's Fill window) where you click on a single order in the Fill window and a separate window displays the multiple fills that comprise that order. Joe and I discussed this as it pertains to eSpeedFX. See Product Tour on TT web site.

-DETACHED FUTURES WITH GRIDS[Steger, Lon] lots of customers have asked for this. see Mizuho.

-Show volumes at a specific price[Steger, Lon] sounds like we can get a leg up on TT if we can publish this data for the day rather than starting when the user logs in

-Histogram of daily prices, etc

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