



it's about time

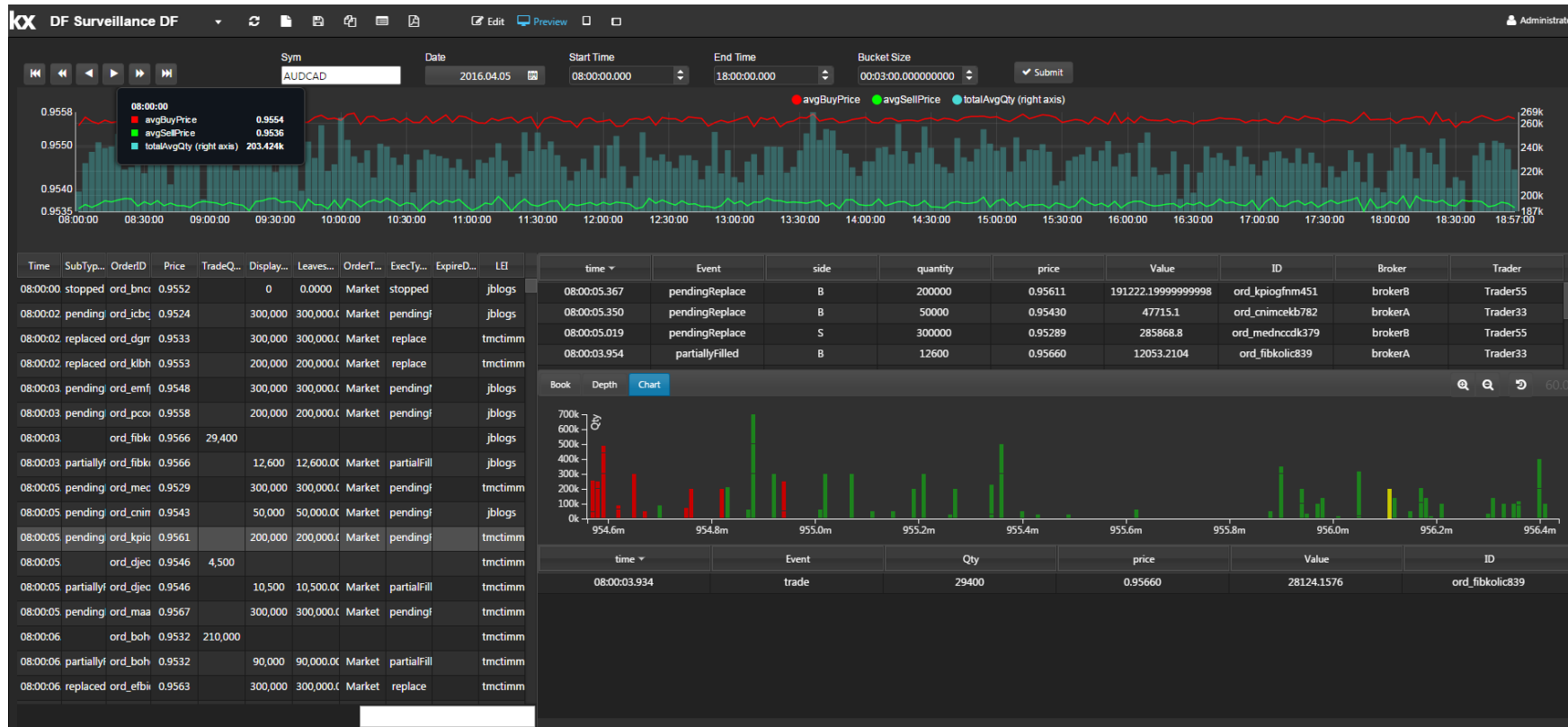
# Kx Dashboards

## Order Book Replay

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# Order Book Reply



# Order Book Reply



KX DF Surveillance DF Administrator

Sym: AUDCAD Date: 2016.04.05 Start Time: 08:00:00.000 End Time: 18:00:00.000 Bucket Size: 00:03:00.000000000 Submit

Playback

Time Filters – nanosecond support

08:00:00 0.9540 240k  
avgBuyPrice 0.9554  
avgSellPrice 0.9536  
totalAvgQty (right axis) 203.424k

Event Log

time	Event	side	quantity	price	Value	ID
08:00:05.367	pendingReplace	B	200000	0.95611	191222.19999999998	ord_kpiognfm451
08:00:05.350	pendingReplace	B	50000	0.95430	47715.1	ord_cnimcekb782
08:00:05.019	pendingReplace	S	300000	0.95289	285868.8	ord_mednccdk379
08:00:03.954	partiallyFilled	B	12600	0.95660	12053.2104	ord_fibkolic839

Order Book

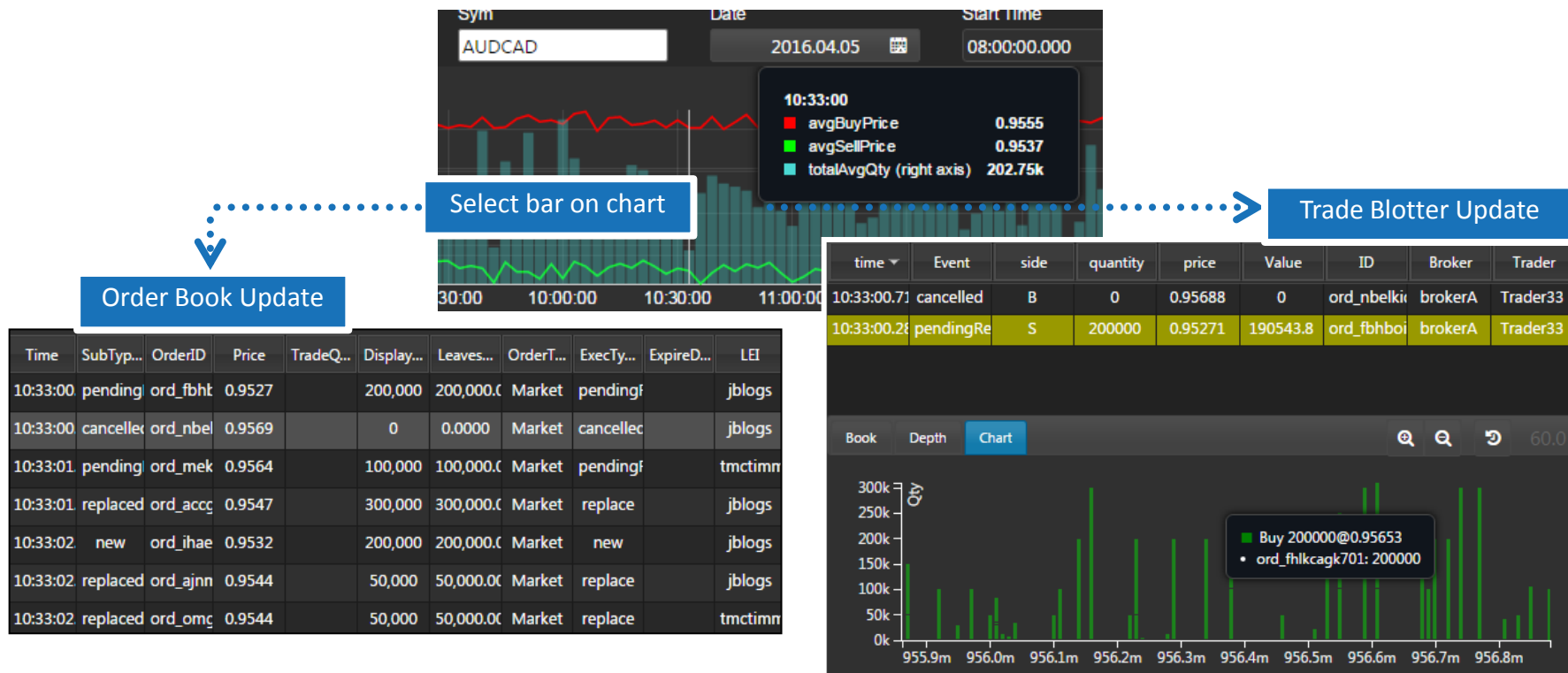
Time	SubTyp...	OrderID	Price	TradeQ...	Leaves...	OrderT...	ExecTy...	ExpireD...	LEI
08:00:00	stopped	ord_bncr	0.9552	0	0.0000	Market	stopped		jblogs
08:00:02	pending	ord_icbc	0.9524	300,000	300,000.0	Market	pendingf		jblogs
08:00:02	replaced	ord_dgr	0.9533	300,000	300,000.0	Market	replace		tmctimm
08:00:02	replaced	ord_klhb	0.9553	200,000	200,000.0	Market	replace		tmctimm
08:00:03	pending	ord_emfj	0.9548	300,000	300,000.0	Market	pendingf		jblogs
08:00:03	pending	ord_pov	0.9558	200,000	200,000.0	Market	pendingf		jblogs
08:00:03	pending	ord_fm	0.9566	29,400		Market	pendingf		jblogs
08:00:03	pending	ord_kpic	0.9566	12,600	12,600.0	Market	partialfil		jblogs
08:00:03	pending	ord_djcb	0.9529	300,000	300,000.0	Market	pendingf		tmctimm
08:00:05	pending	ord_cnim	0.9543	50,000	50,000.0	Market	pendingf		jblogs
08:00:05	pending	ord_kpic	0.9561	200,000	200,000.0	Market	pendingf		tmctimm
08:00:05	ord_djec	0.9546	4,500			Market	partialFill		tmctimm
08:00:05	partiallyf	ord_djec	0.9546	10,500	10,500.0	Market	partialFill		tmctimm
08:00:05	pending	ord_maa	0.9567	300,000	300,000.0	Market	pendingf		tmctimm
08:00:06	ord_boh	0.9532	210,000			Market	partialFill		tmctimm
08:00:06	partiallyf	ord_boh	0.9532	90,000	90,000.0	Market	partialFill		tmctimm
08:00:06	replaced	ord_erb	0.9563	300,000	300,000.0	Market	replace		tmctimm

Order Book Chart

Trade Blotter

time	Event	Qty	price	Value	ID
08:00:03.934	trade	29400	0.95660	28124.1576	ord_fibkolic839

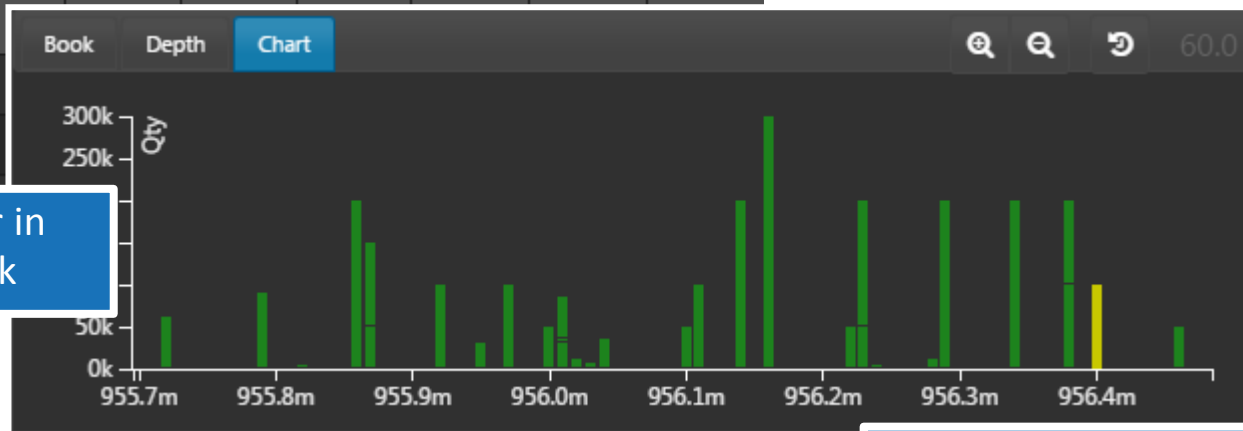
# Chart-based Selection



# Highlighted Orders

Time	SubTy...	OrderID	Price	TradeQ...	Display...	LeavesQ...	OrderT...	ExecType	ExpireD...	LEI
10:33:00	pending	ord_fbhl	0.9527		200,000	200,000.0	Market	pendingR		jblogs
10:33:00	cancelled	ord_nbe	0.9569		0	0.0000	Market	cancelled		jblogs
10:33:01	pending	ord_mel	0.9564							
10:33:01	replace	ord_acc	0.9547							
10:33:02	new	ord_ihae	0.9532							
10:33:02	replac									

Select Order in Order Book



Selected Order highlighted in chart

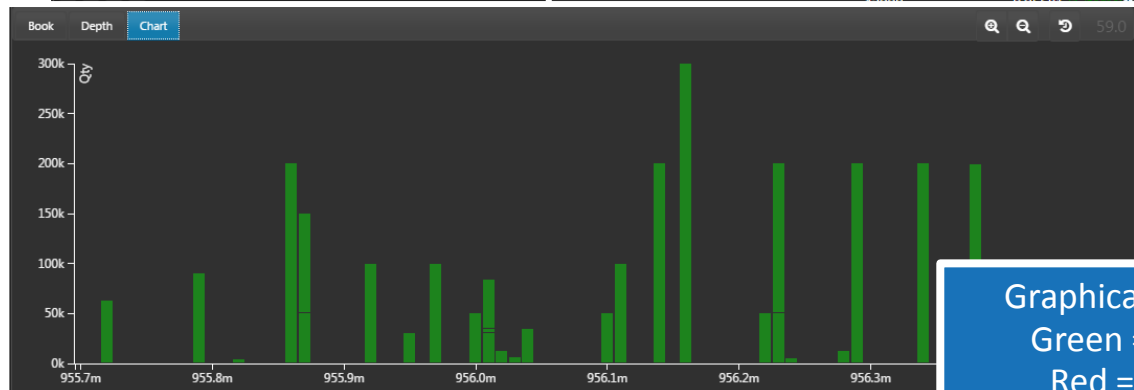
# Order Book / Depth / Chart

time	orderID	leavesQty	price	price	leavesQty	orderID
10:32:18.246	ord_mekmcjaf635	70000.00	0.95539	0.95237	100000.00	ord_ifcdilbe8
10:32:18.122	ord_cihilcdh164	200000.00	0.95476	0.95263	300000.00	ord_plmadfeg779
10:32:15.021	ord_cjakhjgn751	63000.00	0.95600			
10:32:13.870	ord_ddafoiak890	300000.00	0.95550			
10:32:09.083	ord_idgpacfa342	100000.00	0.95600			
10:32:08.753	ord_cekjghei791	300000.00	0.95600			
10:32:08.497	ord_oebhodih210					
10:32:08.412	ord_ibfkcgjij979					
10:32:06.998	ord_eajmogfp250					
10:32:06.014	ord_jcgkpeoo560	100000.00	0.95590			
10:32:05.022	ord_ecoblgih980	735000.00	0.95500			

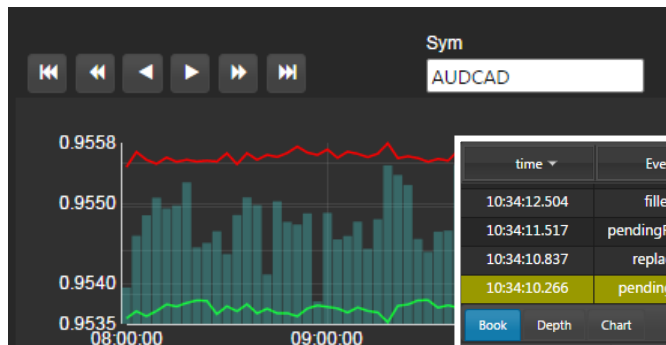
Bid / Ask segregated Orders

Order Depth Bid / Ask

time	orderID	quantity	price	price	quantity	orderID	time
	b921	100000	0.95688	0.95256	98000		
	b585	0	0.95688	0.95262	400000		
		105000	0.95685	0.95262	100000	ord_ggnpgnhng536	10:28:23.405
		50000	0.95683	0.95262	300000	ord_accgcfp189	10:29:26.557
				0.95263	500000		
				0.95263	200000	ord_lgpkbkak925	10:29:05.594
				0.95263	300000	ord_plmadfeg779	10:32:58.056
				0.95265	17500		
				0.95266	15000		
				0.95268	140000		
				0.95278	70000		



Graphical Order depth:  
Green = Buy Orders  
Red = Sell Orders



Changes highlighted in playback mode

time	Event	side	quantity	price	Value	ID	Broker	Trader
10:34:12.504	filled	B	0	0.95549	0	ord_cjakhjgn751	brokerA	Trader33
10:34:11.517	pendingReplace	S	50000	0.95263	47631.75	ord_ofpmhpk833	brokerA	Trader33
10:34:10.837	replaced	S	200000	0.95366	190733.99999999999	ord_kjkkjnli369	brokerA	Trader33
10:34:10.266	pendingNew	B	200000	0.95464	190929	ord_kikaljlc103	brokerB	Trader55

Book Depth Chart 4.0

orderID	leavesQty	price	price	leavesQty	orderID	time	
gacaddp9	50000.00	0.95687	0.95367	50000.00	ord_coghieho649	10:35:03.181	
ckgon350	24500.00	0.95554	0.95497	70000.00	ord_bcloibnb536	10:32:21.959	
camca442	50000.00	0.95617	0.95281	105000.00	ord_cfbhenif438	10:32:21.744	
10:33:23.493	ord_jepcilhp692	210000.00	0.95507	0.95390	21000.00	ord_nkmmmfjd508	10:32:17.845
10:33:21.252	ord_apmklbde728	60000.00	0.95639	0.95325	50000.00	ord_ngalhaf829	10:32:13.797
10:33:19.613	ord_lpghaipk300	200000.00	0.95451	0.95328	300000.00	ord_ofjbgil634	10:32:13.168
10:33:19.140	ord_efagcmbf960	100000.00	0.95639	0.95316	50000.00	ord_mhfnfcm886	10:32:11.471

Showing all 113 rows Showing all 116 rows

time	Event	Qty	price	Value	ID
10:35:03.011	trade	300000	0.95448	286345.5	ord_jldnmjhd287
10:35:02.447	trade	100000	0.95528	95528.5	ord_bplkhdjps39
10:34:58.867	trade	25000	0.95470	23867.6	ord_idgpacfa342
10:34:57.351	trade	70000	0.95303	66712.52	ord_jbbjbnff244

# Contact

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For more information please contact [sales@kx.com](mailto:sales@kx.com)