

Visualization of High Frequency Financial Data

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DEMO SYSTEM - Microsoft Corporation - Co...

Actions View

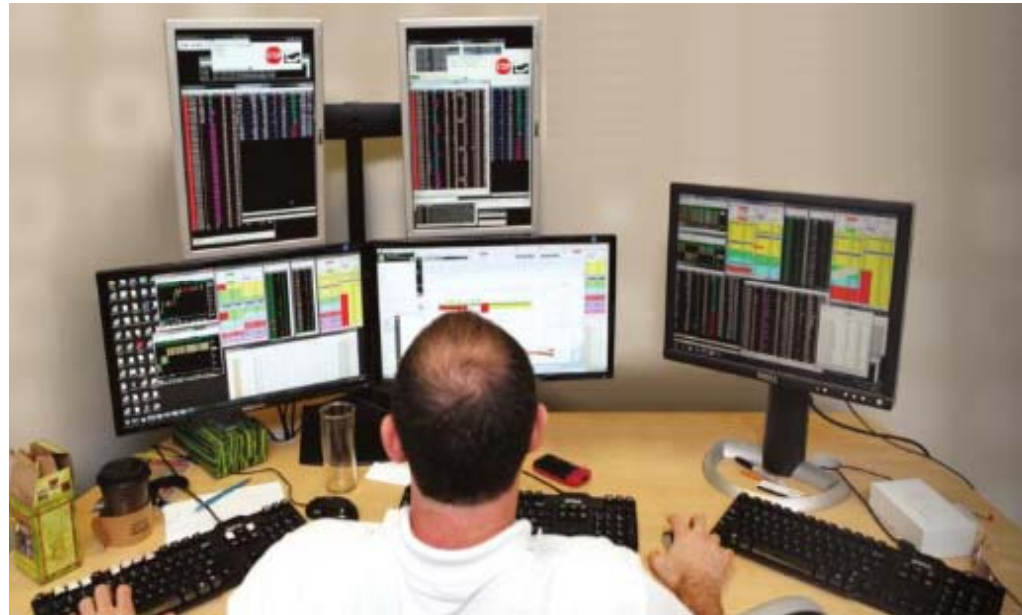
MSFT -1.360 L 27.450 H 28.930 100,635k

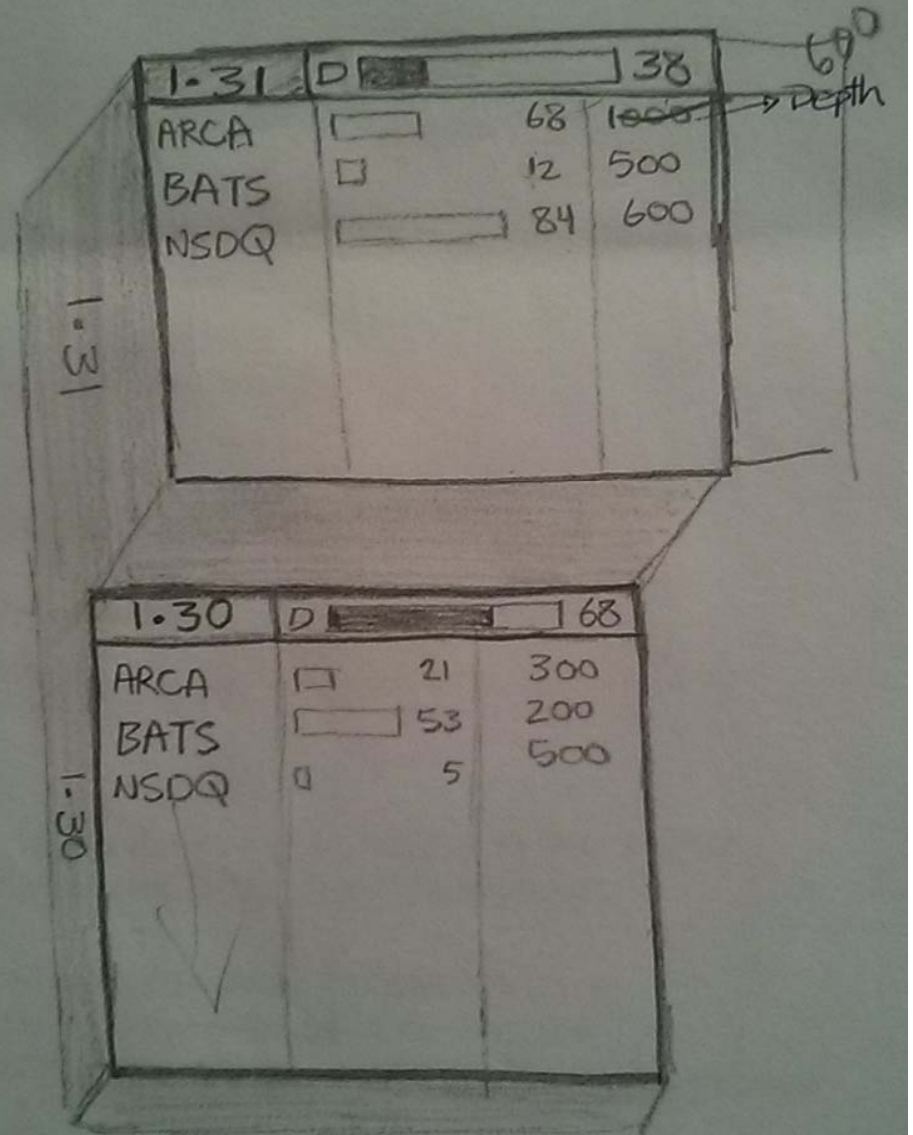
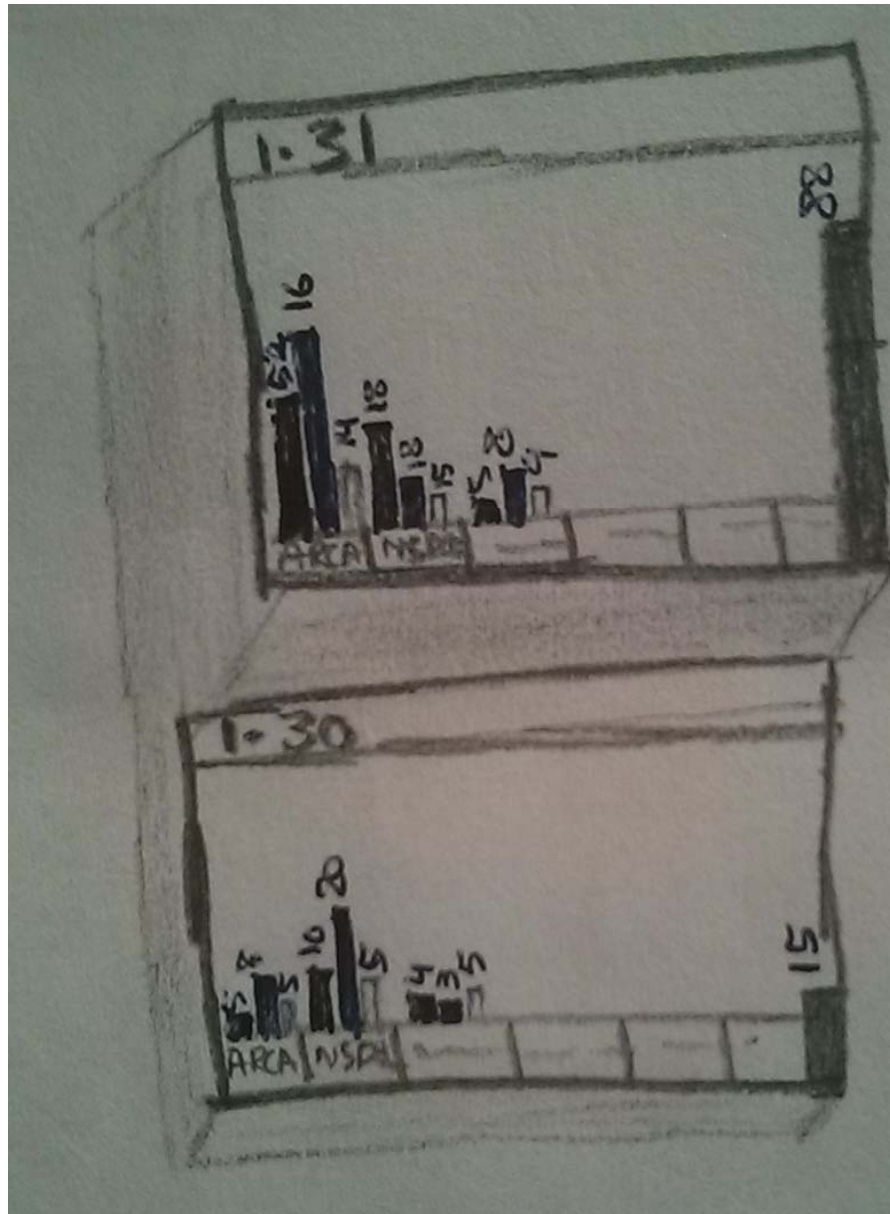
* Clr 27.53 DAY

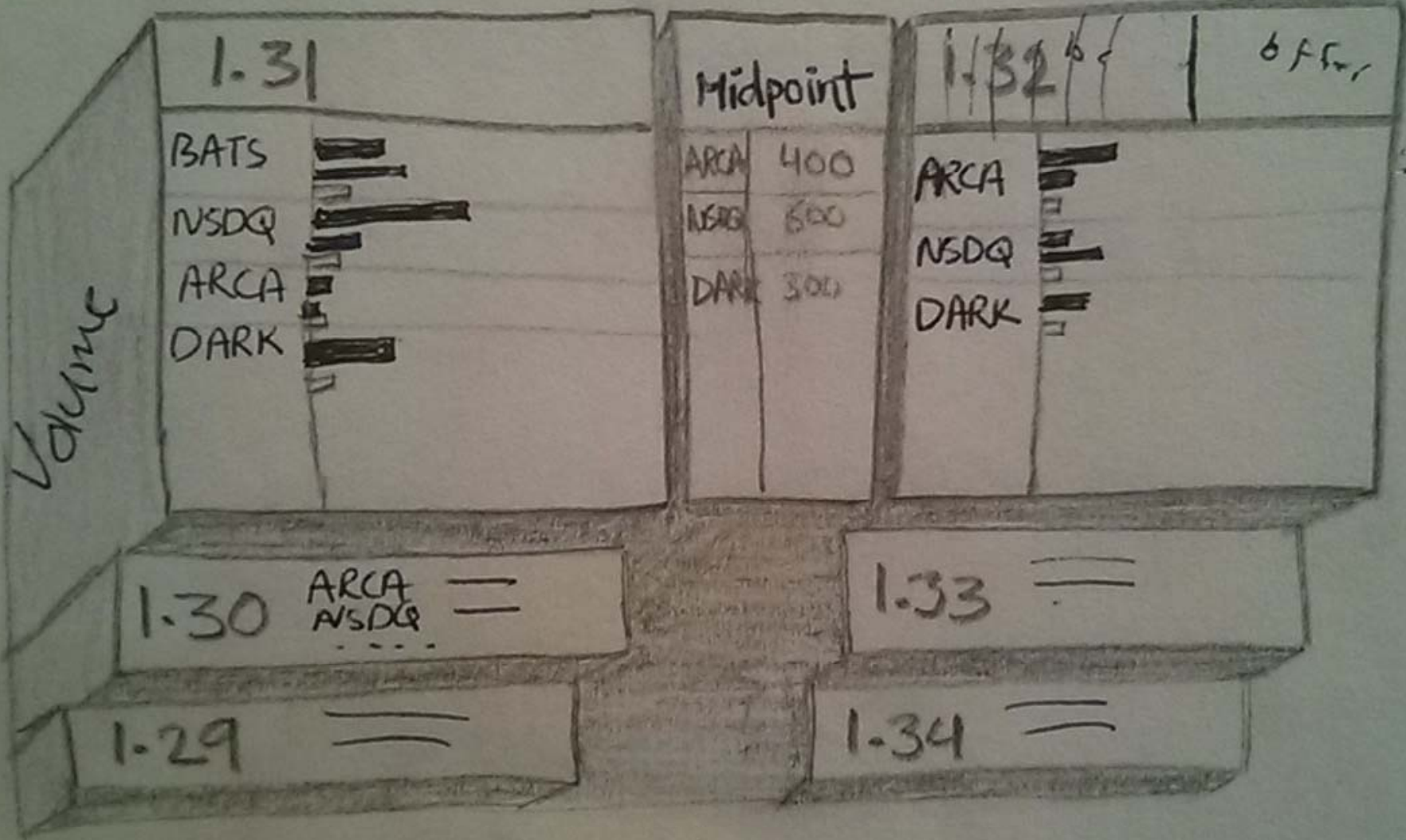
300 P SHRT SELL BUY +

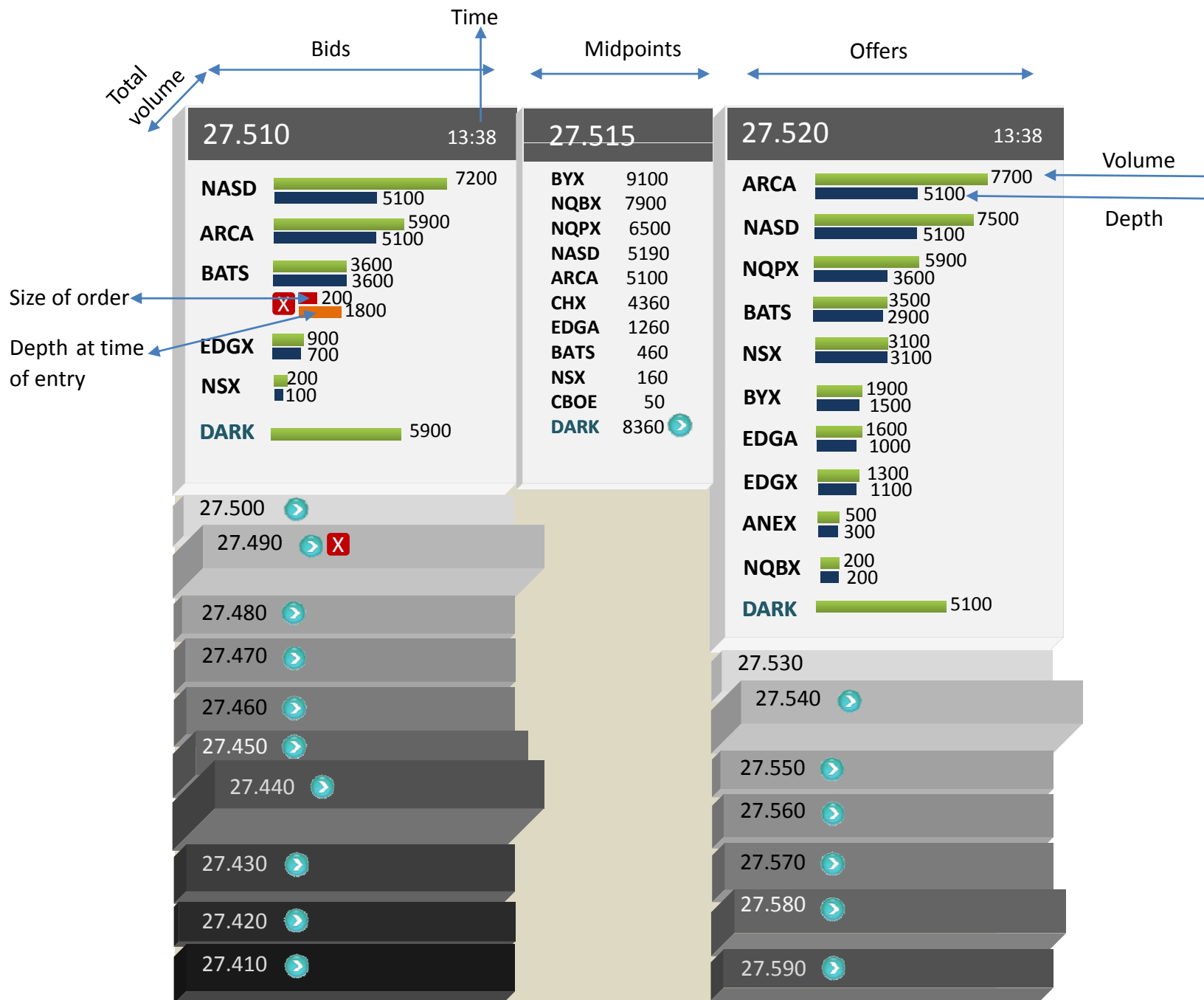
7200	27.510	-27.510	27.520	8600			
NASD	27.510	7200	13:38	ARCA	27.520	7700	13:38
ARCA	27.510	5900	13:38	NASD	27.520	7500	13:38
BATS	27.510	3600	13:38	NQPX	27.520	5900	13:38
EDGX	27.510	900	13:38	BATS	27.520	3500	13:38
NSX	27.510	200	13:38	NSX	27.520	3100	13:38
EDGA	27.500	3100	13:38	BYX	27.520	1900	13:38
BYX	27.500	2100	13:38	EDGA	27.520	1600	13:38
NQBX	27.500	900	13:38	EDGX	27.520	1300	13:38
NQPX	27.500	600	13:38	AMEX	27.520	500	13:38
CHX	27.500	200	13:38	NQBX	27.520	200	13:38
AMEX	27.480	3300	13:38	CBOE	27.870	800	13:33
CBOE	27.310	800	13:33				

Q ETB Flat



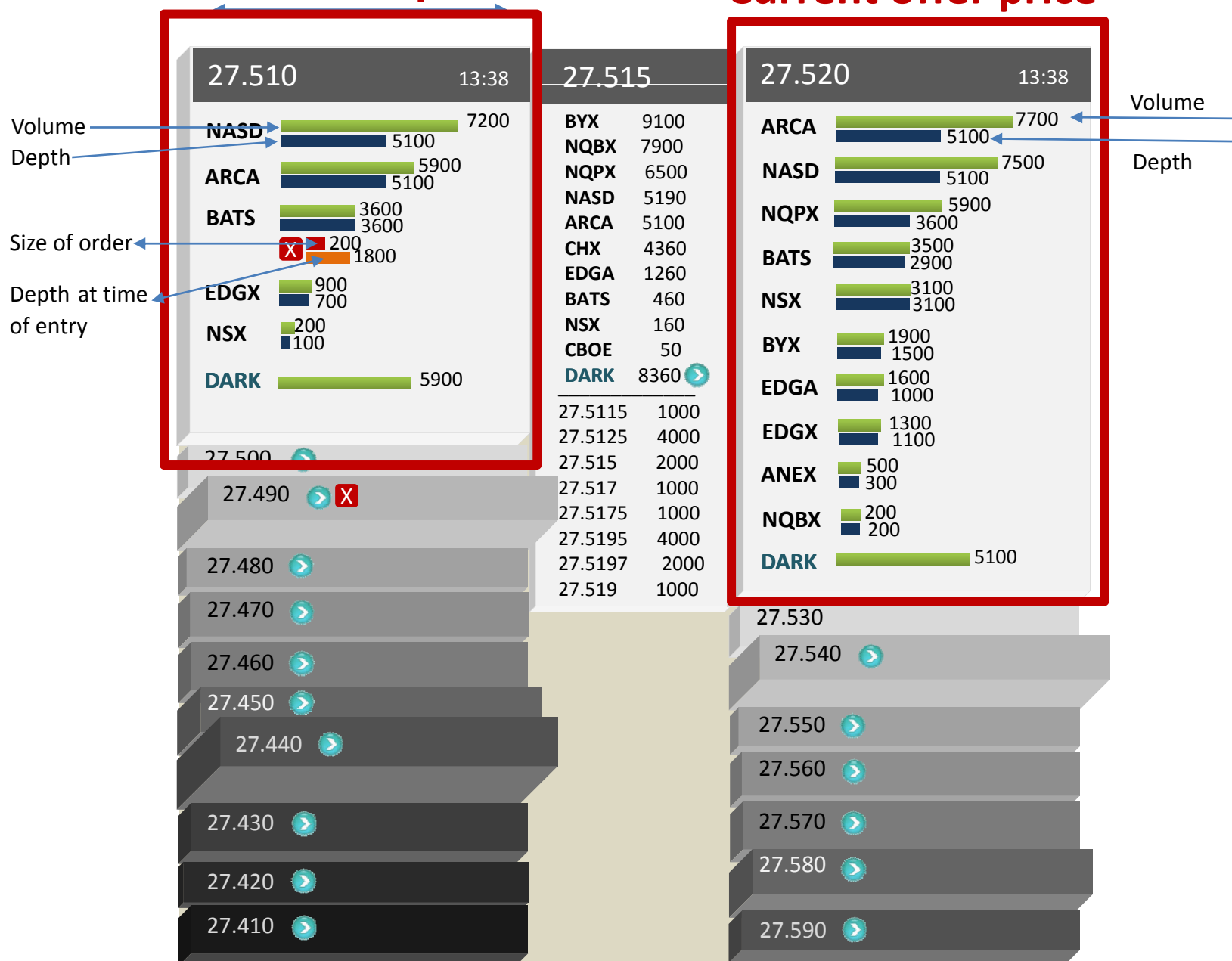


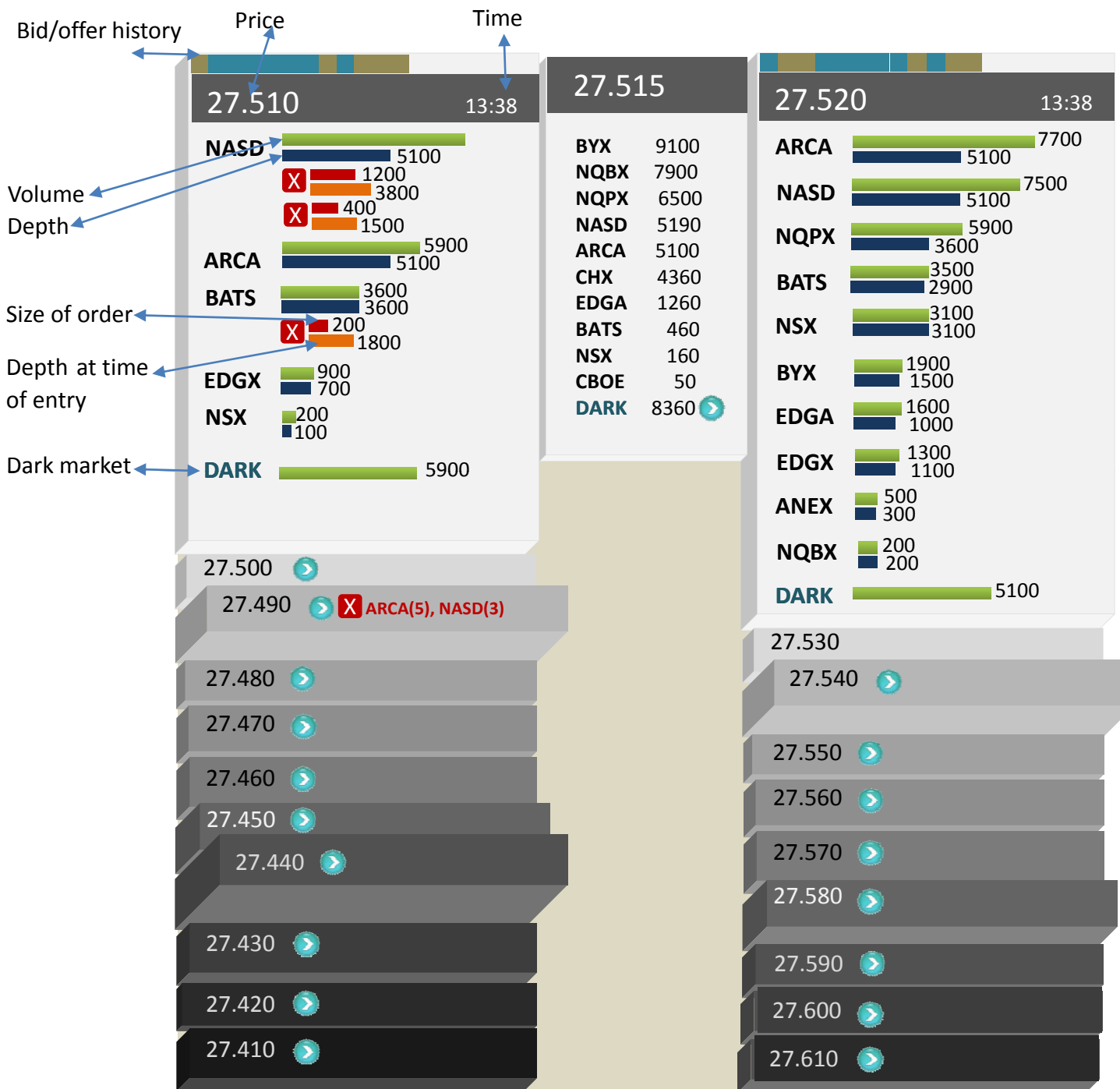


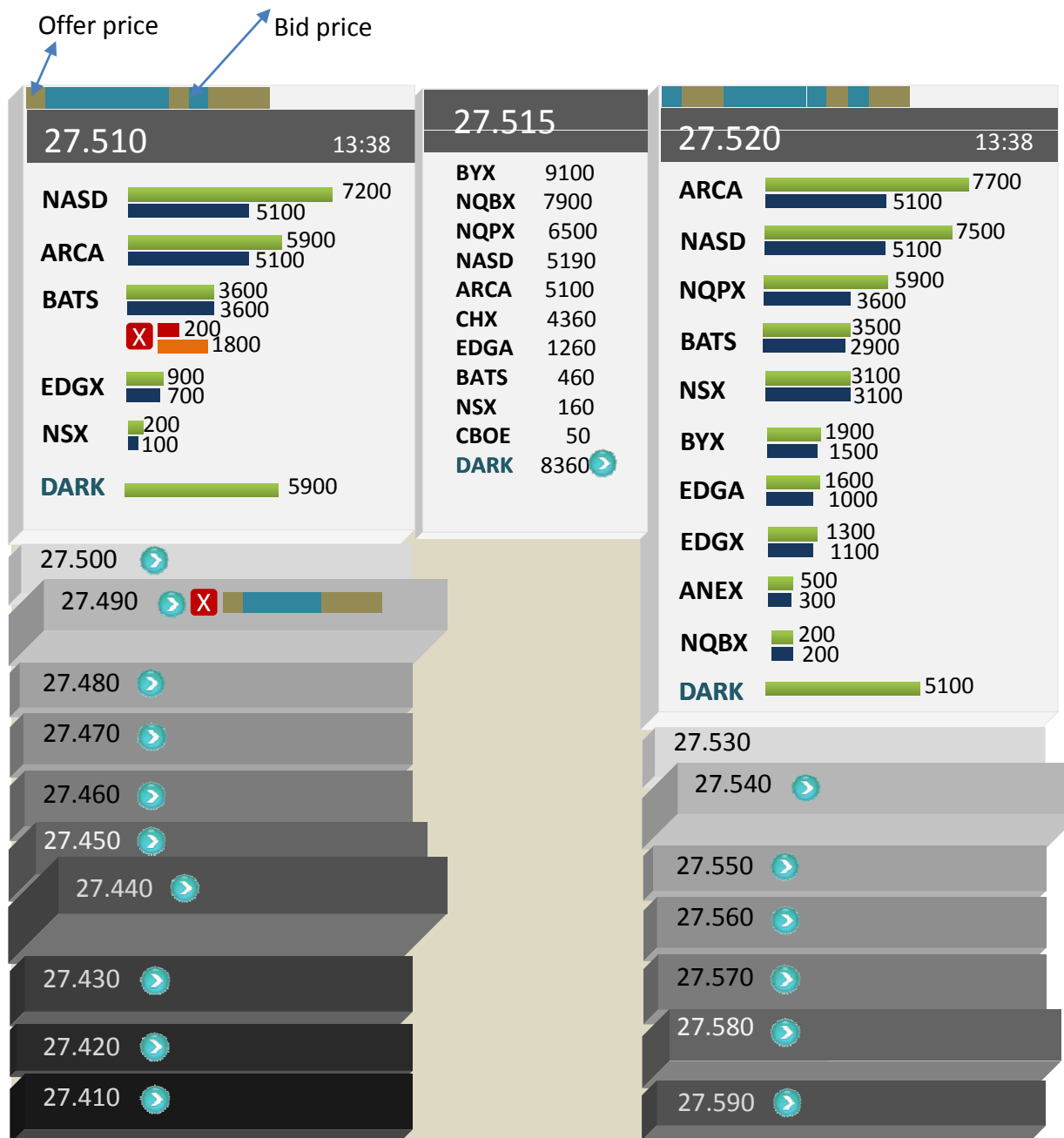


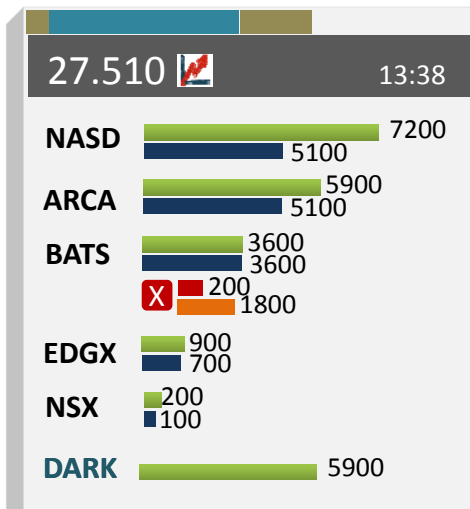
Current bid price

Current offer price



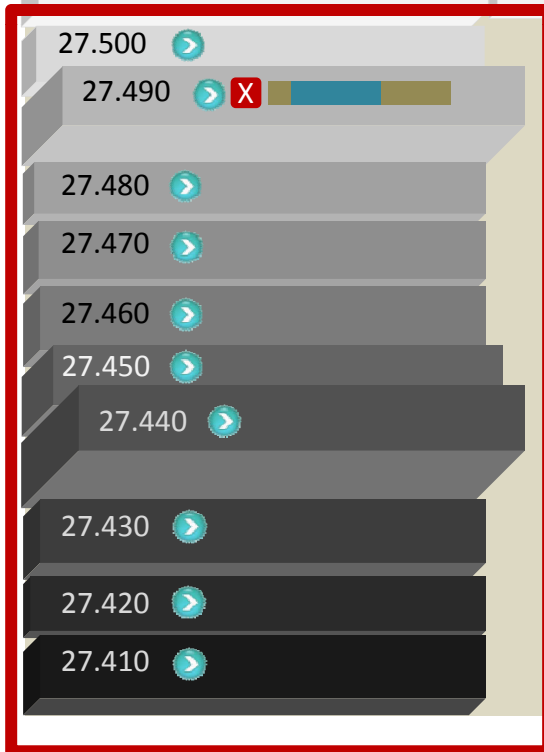
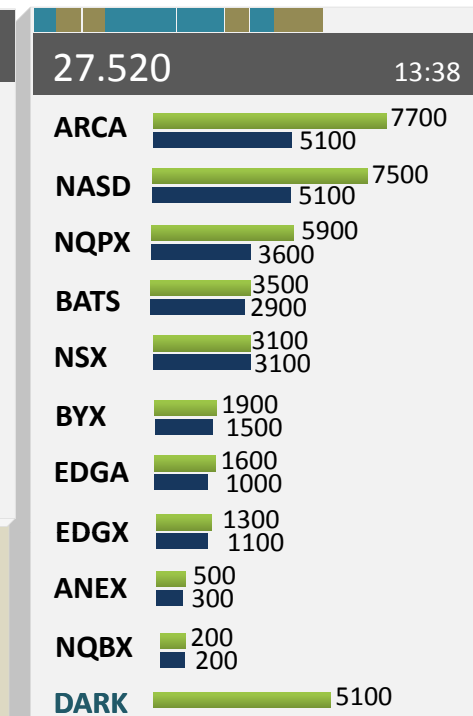




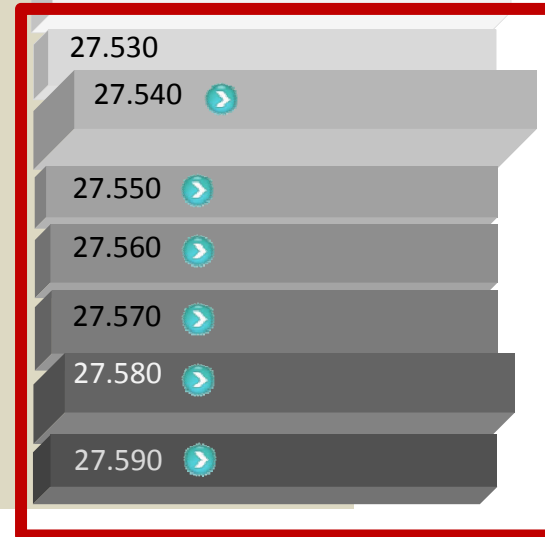


27.515

BYX	9100
NQBX	7900
NQPX	6500
NASD	5190
ARCA	5100
CHX	4360
EDGA	1260
BATS	460
NSX	160
CBOE	50
DARK	8360 



Bid history



Offer history

Current Bid/offer Price

Midpoint Price

Level I Price history

Price Analysis

☒ Display bid history
 ☒ Display offer history

Order information

☒ Size of order
 ☒ Depth at time of entry

Level II display

Sort level II by

Market depth

☒ Display total volume
 ☒ Display market depth
 ☐ Hide market volume less than

1000

☐ Hide market depth less than

1000

☒ Dark market volume display

Configuration preview

27.510

13:38

NASD

5100

ARCA

5900

200

1800

DARK

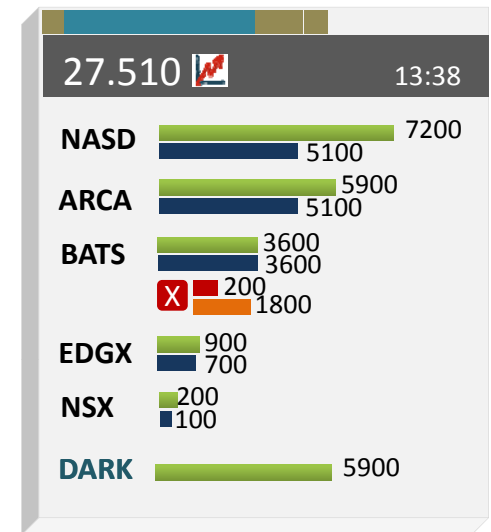
Save

Don't Save

Cancel

Order information

- ☐ Level II display for each order
- ☐ Display number of orders
- ☐ Display size of each order
- ☐ Display total size of orders



Current Bid/offer Price

Midpoint Price

Level I Price history

Level II midpoint

☒ Display midpoint value

☒ Display midpoint volume

Dark market midpoint

☐ Expand dark market data

☒ Hide dark market data

Configuration preview

27.515

BYX	27.515	9100
NQBX	27.515	7900
NQPX	27.515	6500
NASD	27.515	5190
DARK	8360	

Save

Don't Save

Cancel

27.515		
BYX	27.515	9100
NQBX	27.515	7900
NQPX	27.515	6500
NASD	27.515	5190
ARCA	27.515	5100
CHX	27.515	4360
EDGA	27.515	1260
BATS	27.515	460
NSX	27.515	160
CBOE	27.515	50
DARK		8360

Current Bid/offer Price

Midpoint Price

Level I Price history

Price Analysis

☒ Display bid/offer history

☒ Display orders

Height of each bar indicates

Volume

Brightness indicates

Time

Order information

☐ Level II display for each order

☐ Display number of orders

☐ Display size of each order

☐ Display total size of orders

☐ Display number of orders of the same size and the combined order size

Range of price levels to display

☒ Offset from market price

10

☐ Offset from launch level

10

Configuration preview

27.490

27.480

27.470

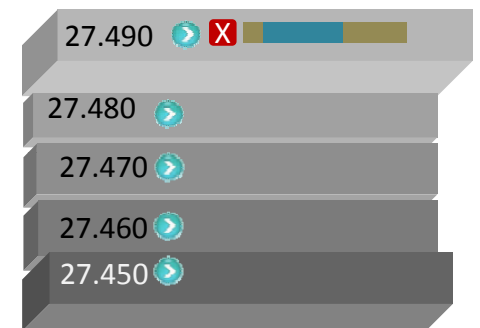
27.460

27.450

Save

Don't Save

Cancel



General Setting

Display

Decimal places: 3

Default trade size: 1000

Font size: 10.5

Soft share limit:

Destination coverage: All

Highlight specific market makers:

ARCA

BATS

Add

Edit

Delete

Layout

☒ Load layout from previous shutdown

☐ Load layout from ...

☒ Save settings to current layout file

Hot Keys

Hotkeys	Name	Side	Qty	Price	Type	Acct	Tif
F1	Sell-1	SELL	100	MKT			
F2	sell-2	SSHRT	100	MKT			

Add

Edit

Delete

Load

Load and execute

Save

Don't Save

Cancel