

dxFeed BOOKMAP

Order Flow Visualization

- Unique depth-of-market visualization
- Historical Orderbook Heatmap
- Super-fast and handy trading platform

DATA FEEDS

- CME
- CBOT
- COMEX
- NYMEX
- CFE
- Nasdaq
- ICE US
- Cboe EDGX

INTEGRATION BENEFITS

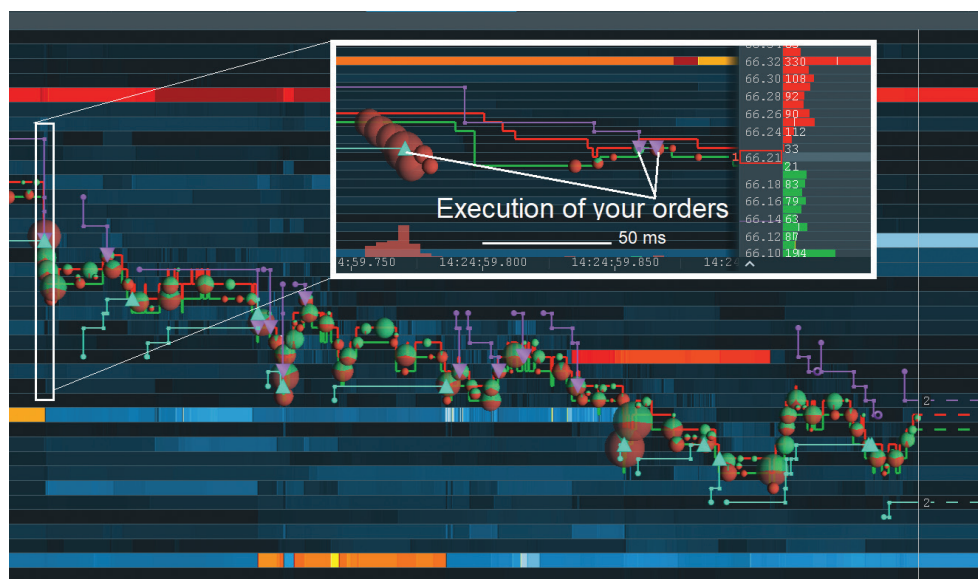
- Vendor of record: no need for costly exchange licenses
- Low latency data feed directly from exchange
- White labeling options
- Fast Integration in any execution environment

APPLICATION

- Education
- Trading
- Surveillance

TARGET AUDIENCE

- Traders
- Quants
- Brokerages
- Fraud/Surveillance Analysts
- Proprietary Trading Groups



dxFeed Bookmap is an innovative financial data visualization platform, which presents a consolidated and advanced view of the past and present order book and order flow. Utilizing an adjustable colored heatmap, it assists traders in developing their strategies by identifying significant liquidity concentrations at specific price levels.

This powerful trading analysis platform enables brokers to offer unique new features to their traders, without the need for costly development, licenses or hardware investments. Providing a clear and transparent view of the market and offering the possibility to monitor its evolution over time, dxFeed Bookmap empowers traders to gain more information and take better trading decisions.

“We are excited to see how our depth data is displayed in dxFeed Bookmap and are sure that this new product will bring value to customers. It is a next generation market depth visualization technology that will help our end-clients to view and understand the advantages of our products.”

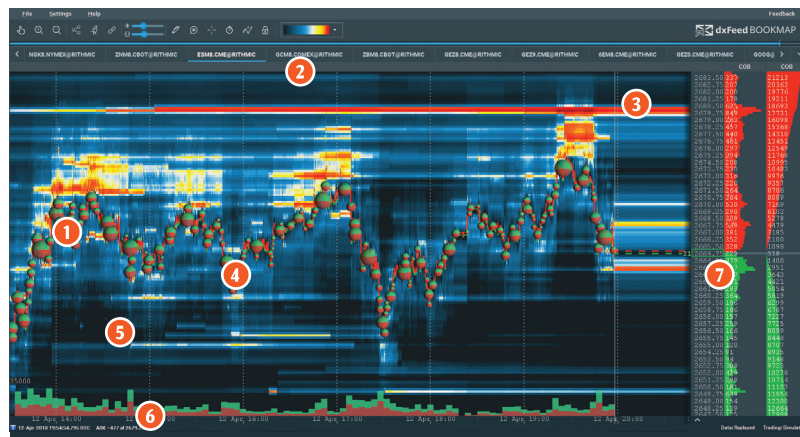
TERRY WADE

Senior Vice President
Global Information Services
Nasdaq

HOW IT WORKS

The heatmap records and visualizes every change in the order book by displaying different gradients of wide color range. These gradients mark price levels with a larger number of pending orders and areas with lower liquidity. Traded volume is displayed as volume dots. Each dot represents the aggregate volume that has been executed during a time period.

Advanced visualization of the evolving order book, and the activity of the order flow, enhances the ability to analyze market dynamics and patterns as well as assessing the perpetual strength and weakness of different price levels. The product displays every tick within the order book and allows users to zoom in to the highest possible resolution and analyze a single trade or order change. dxFeed Bookmap utilizes the power of GPU and is fine-tuned for the best user visual perception.



- 1 VOLUME DOTS WITH AGGRESSOR CLASSIFICATION
- 2 HISTORICAL ORDER BOOK
- 3 CURRENT ORDER BOOK
- 4 BEST BID & ASK
- 5 COLOR SHADES INDICATE SIZE OF PENDING ORDERS
- 6 VOLUME BARS WITH AGGRESSOR CLASSIFICATION
- 7 CONFIGURABLE COLUMNS FOR VOLUME, QUOTES AND TRADES

UNIQUE ADVANTAGES:

- Clear access at-a-glance to past and present market depth and order flow
- Identification of market microstructure and liquidity patterns
- Ability to study market microstructure with unlimited zoom in capabilities (nanosecond time periods)
- Advanced studies & analytics: iceberg detection, large lot tracker, imbalance indicators & more
- Recording and replay of market data
- Enriched and superfast trading functionality
- Embedded algo-trading capabilities with open API for building your own order book based trading algorithms
- Historical full depth data from Nasdaq, Cboe EDGX, CFE, CME, CBOT, NYMEX, COMEX, ICE: up to 1 second resolution aggregated order book and last sale data
- Clear visibility of market liquidity, traded volumes and dynamics



facebook.com/dxFeed/
twitter.com/devexperts
linkedin.com/company/devexperts
sales@dxfeed.com



Learn more

Visit bookmap.dxfeed.com