See through the Markets with BookMap Xray

Trading Futures and Options on Futures involves substantial risk of loss and is not suitable for all investors. You should carefully consider whether trading is suitable for you in light of your circumstances, knowledge, and financial resources. You may lose all or more of your initial investment. Opinions, market data, and recommendations are subject to change at any time. Past performance is not indicative of future results.

futures.io

S5 BOOKMAP

Today's Agenda: Introduction to Bookmap

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Today's Agenda

- *Introduction to Bookmap*
- *What Bookmap isn't*
- *What Bookmap is*
- *How to Use Bookmap*

Introduction to Bookmap

Bookmap was born in the Sub Second environment.

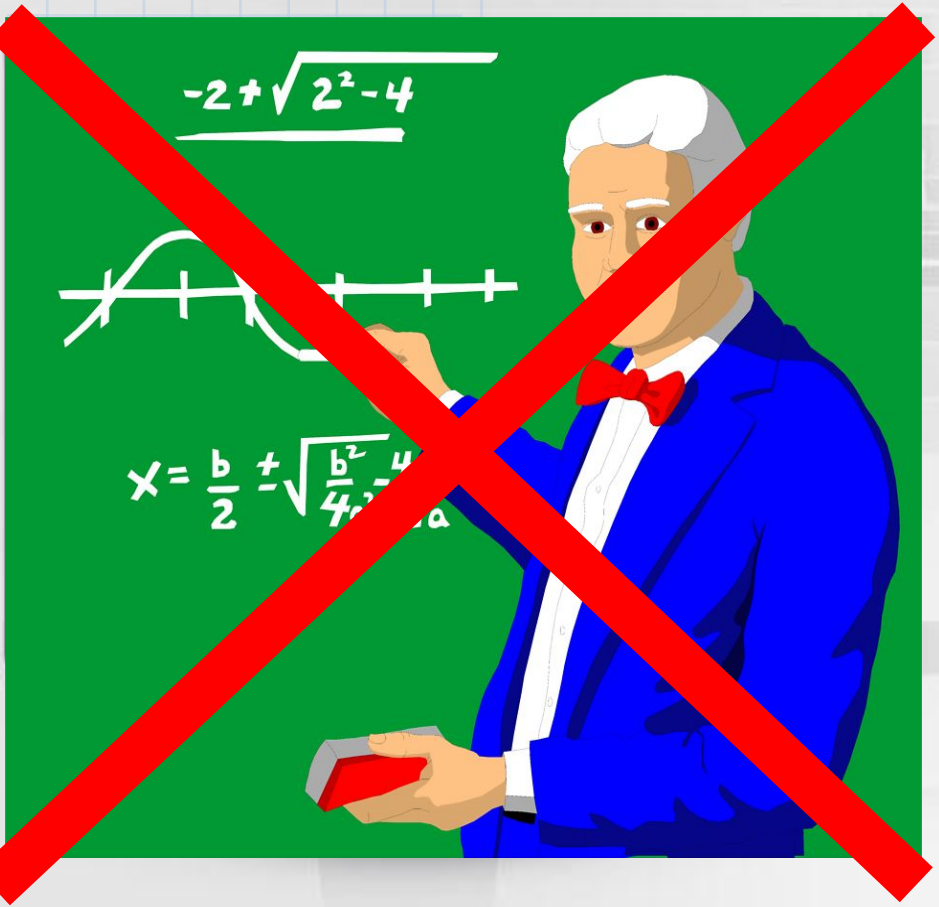
Clients include Deutsche Borse, and many top tier trading desks around the world, and inside banks and prop shops globally.

Our Core Areas of Expertise:

1. *Handling of large real time streaming financial data and order routing, efficiently at the sub second level*
2. *Visualizing the real time and historical evolution of ALL market data events.*

We recently merged our two core areas of expertise into the high powered platform known as Bookmap.

What Bookmap is NOT!



- ***We are not an indicator: not a derivative of time, price, and volume.***
- ***We are not a trading educator***
- ***We are not a trading system***

Instead BookMap is:

- ***The True Order Flow Heatmap***
- ***A fully functioning platform***
- ***A very Objective view of the Marketplace***

Bookmap is used by some of the largest, most sophisticated traders; we will reference a few later in the presentation.

We transform the machine readable into human actionable… Let's explain this in detail

THIS IS NOT YOUR TRADITIONAL CHARTING PLATFORM

Bookmap gives you the ability to visualize the evolution of the entire market. Orders added, order pulled and traded volume.

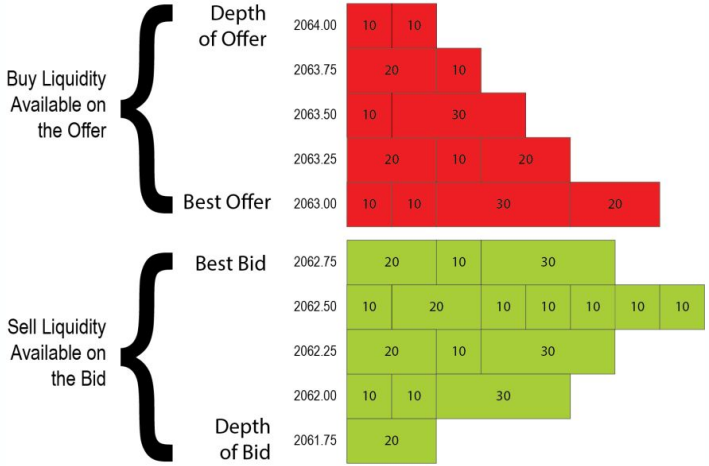
Traded Volume is historical.

LOB data is intentional.

Takes specialized software to do this efficiently and effectively.

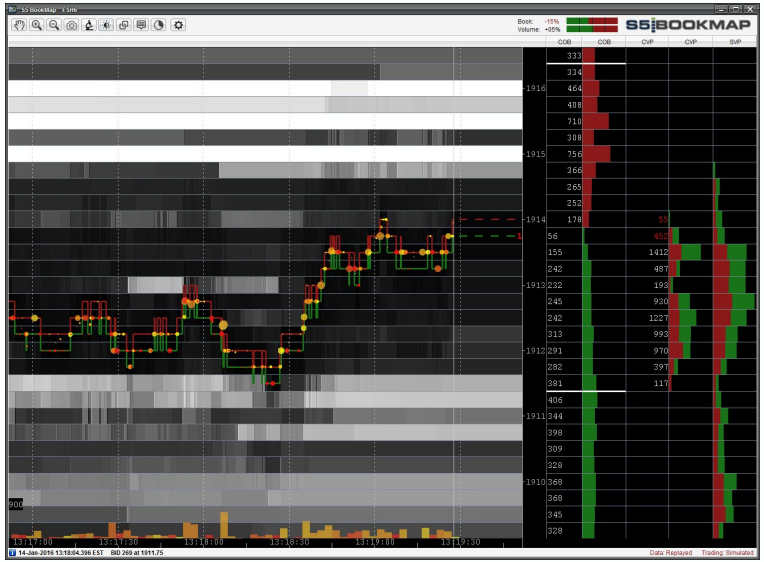
What *IS* Bookmap?

Order book

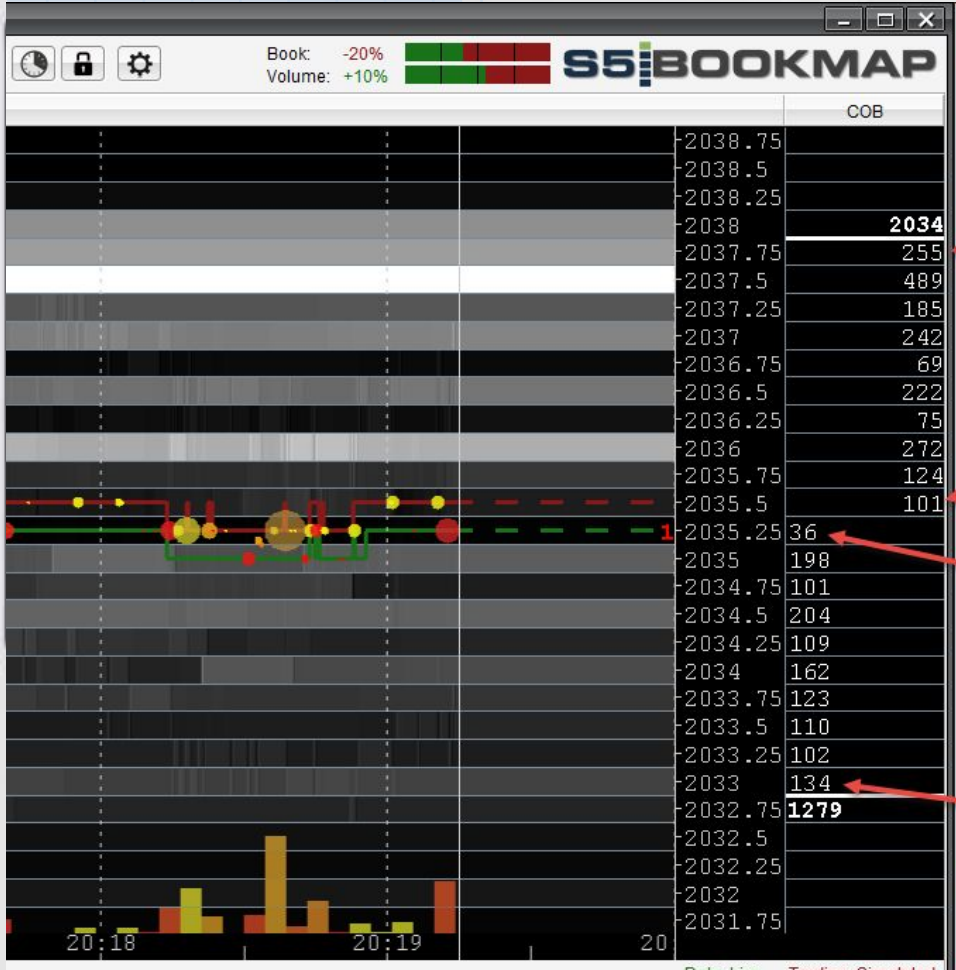


+

heatmap



Traditional Price Ladders and DOM Windows

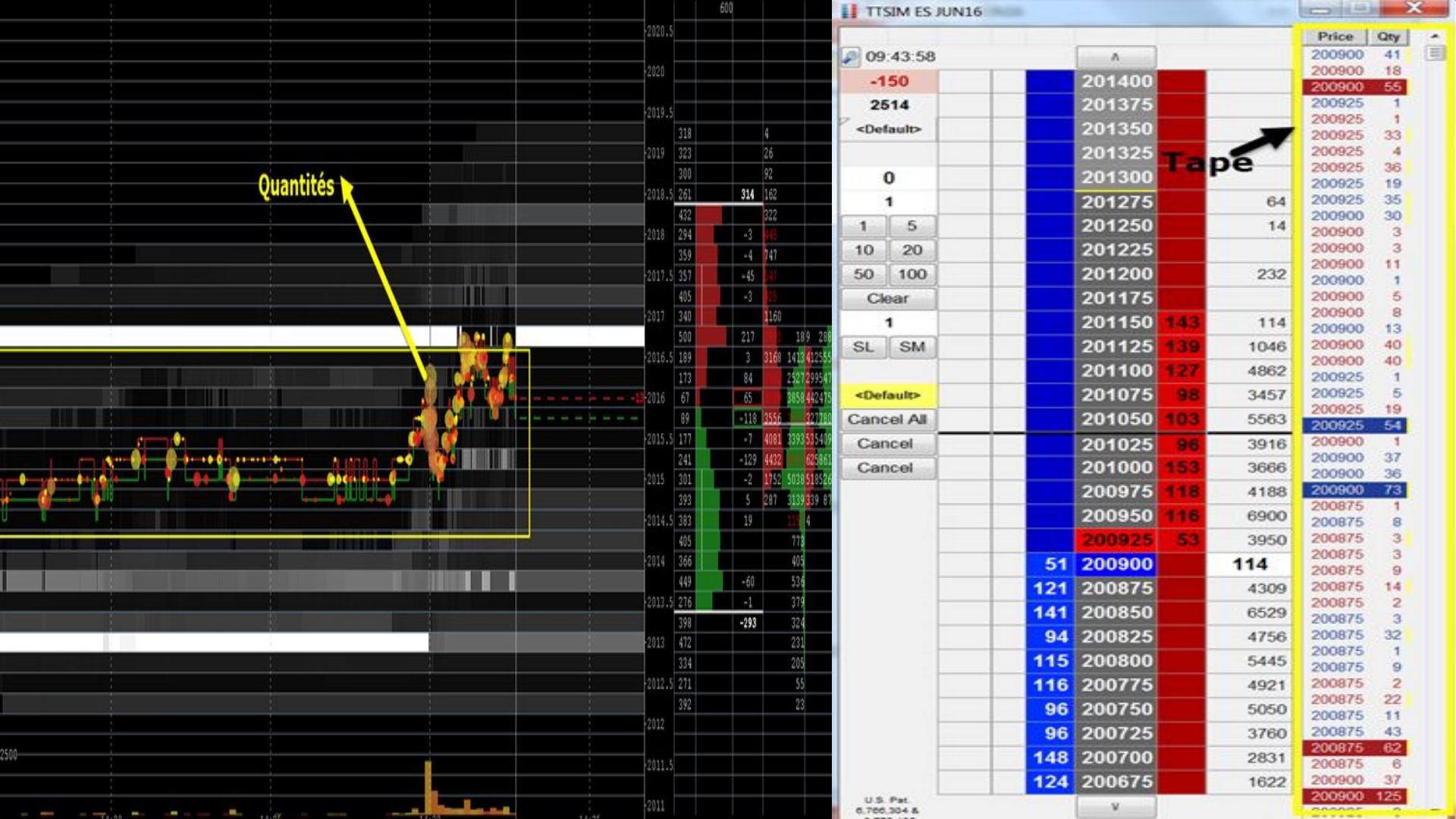


Depth of Offer

Best Offer

Best Bid

Depth of Bid


Quantités
TTSIM ES JUN16
09:43:58
-150
2514
<Default>
0
1
1
5
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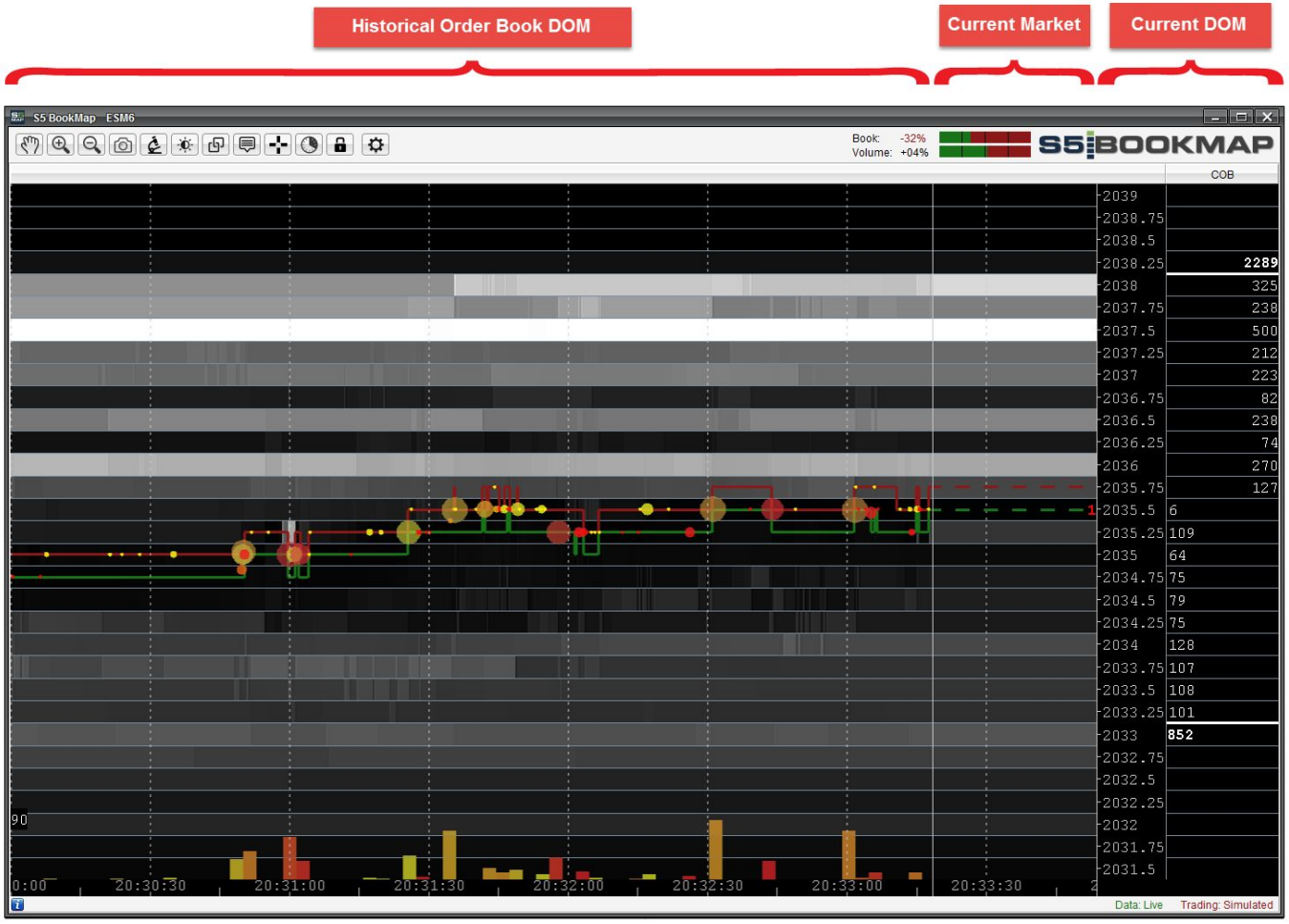
The WHOLE Market

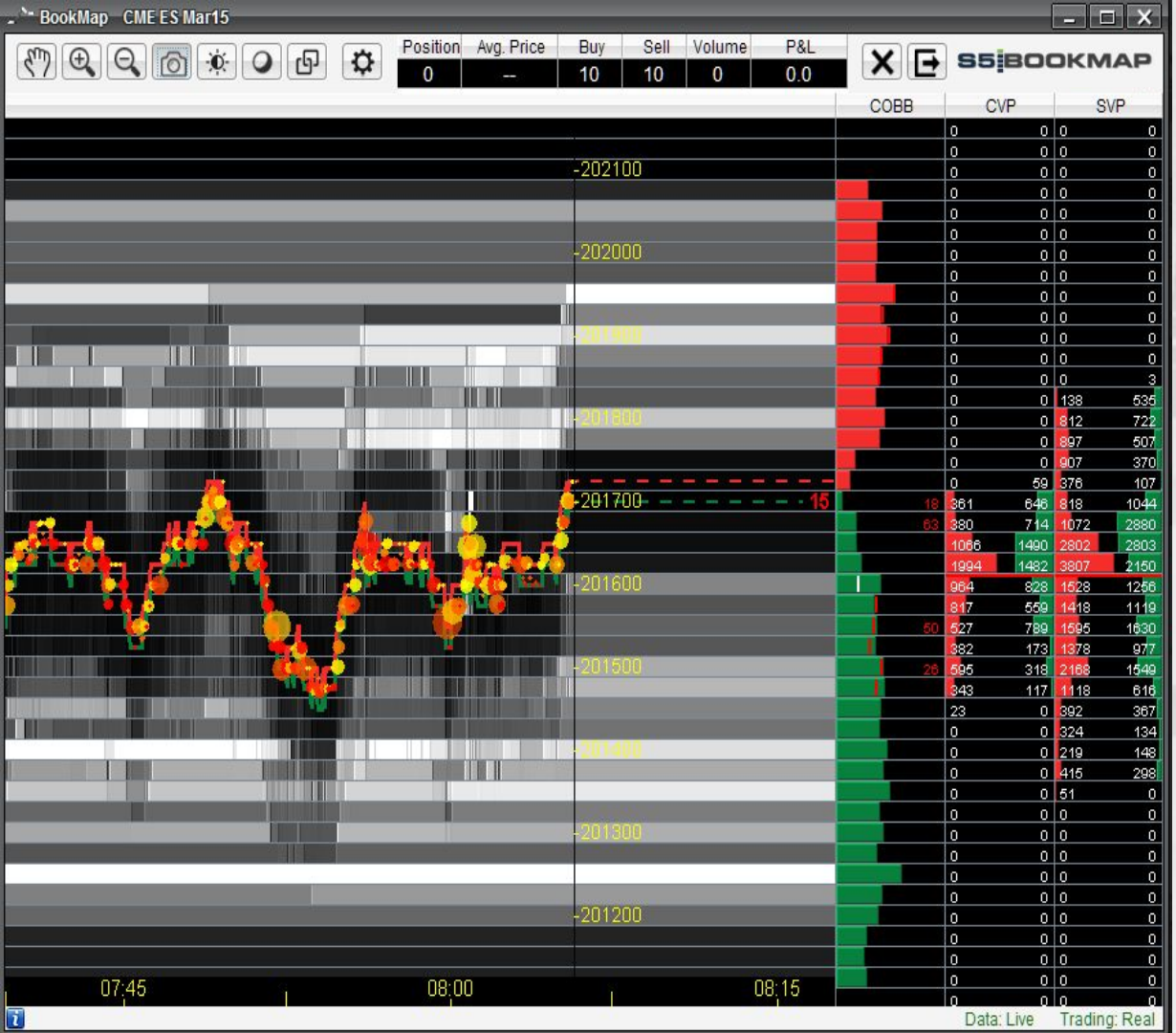


1. *Current DOM and User Configured Column Data*
2. *Current Market Window*
3. *Historical Order Book Evolution*

LOB and Heatmap

Traded Volume

(Aggressor Classification)



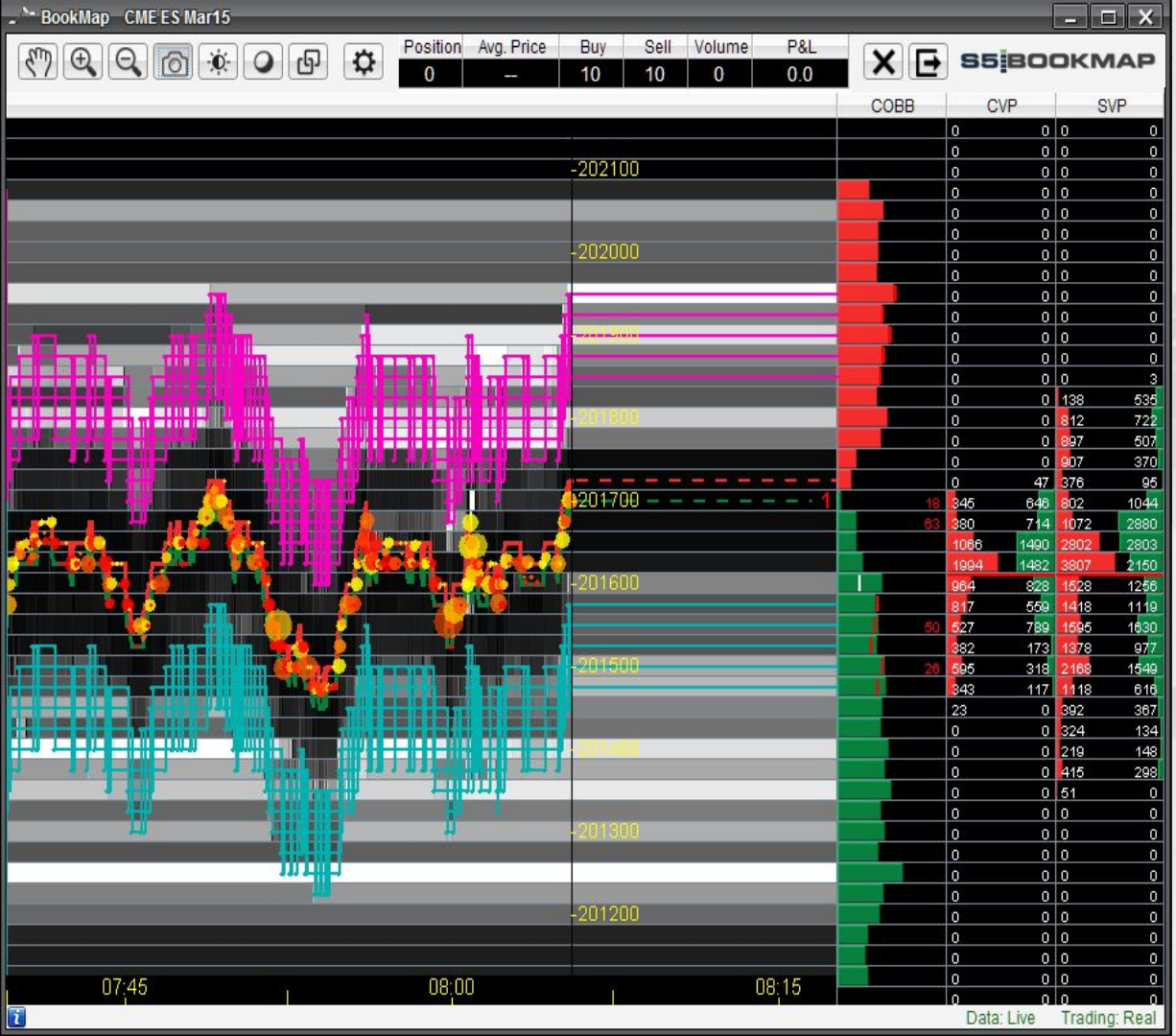
What is Bookmap!

Any question whether the "algos" are making the markets of today?

Watch the Electronic Market Makers in action, REAL TIME!

Visualization OFF

www.bookmap.com



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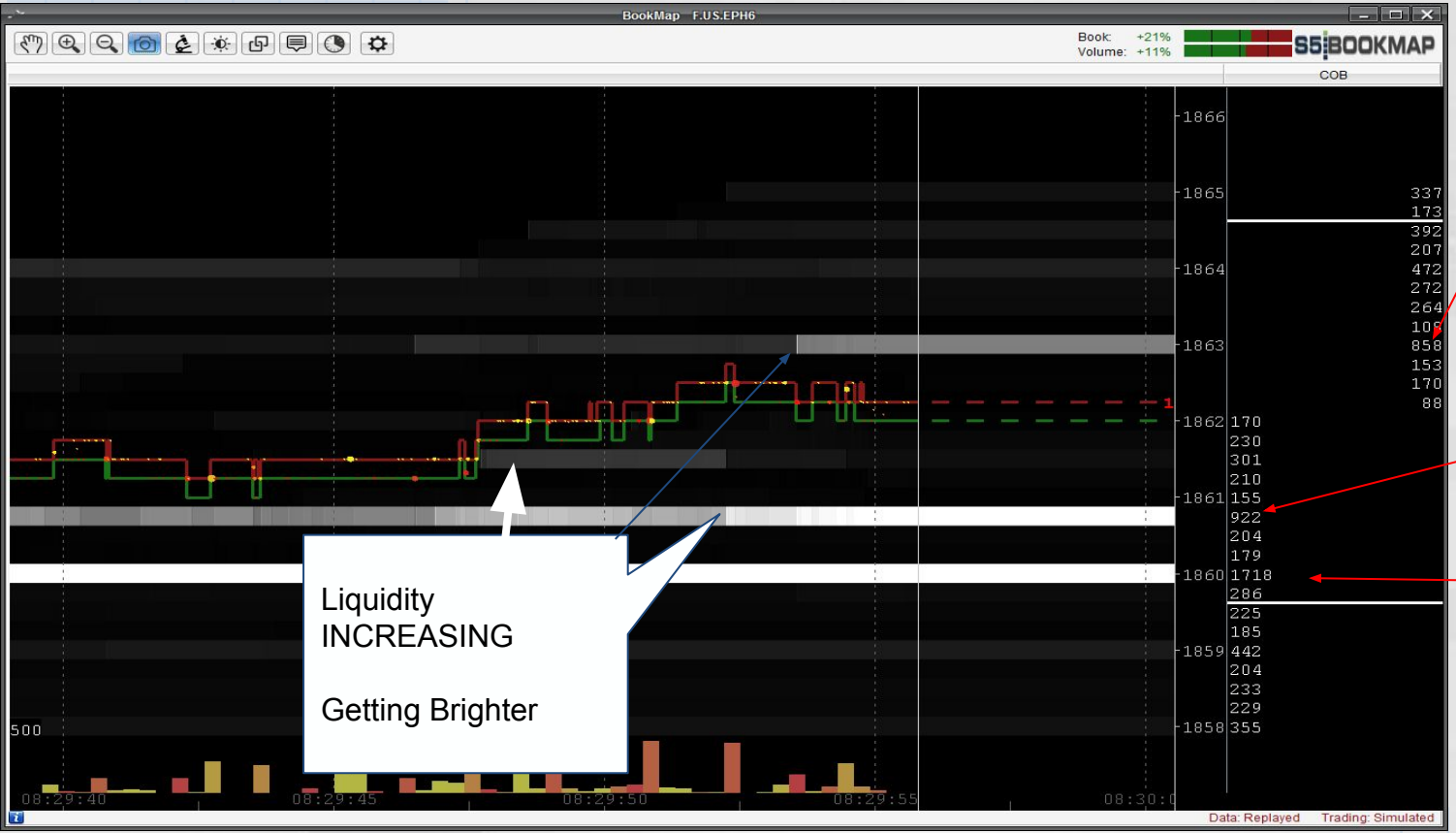


- 858 Available @ 1853
- 922 @ 60.75
- 1718 @ 1860

How can you use Bookmap?

1. **What is the composition of the current book?**

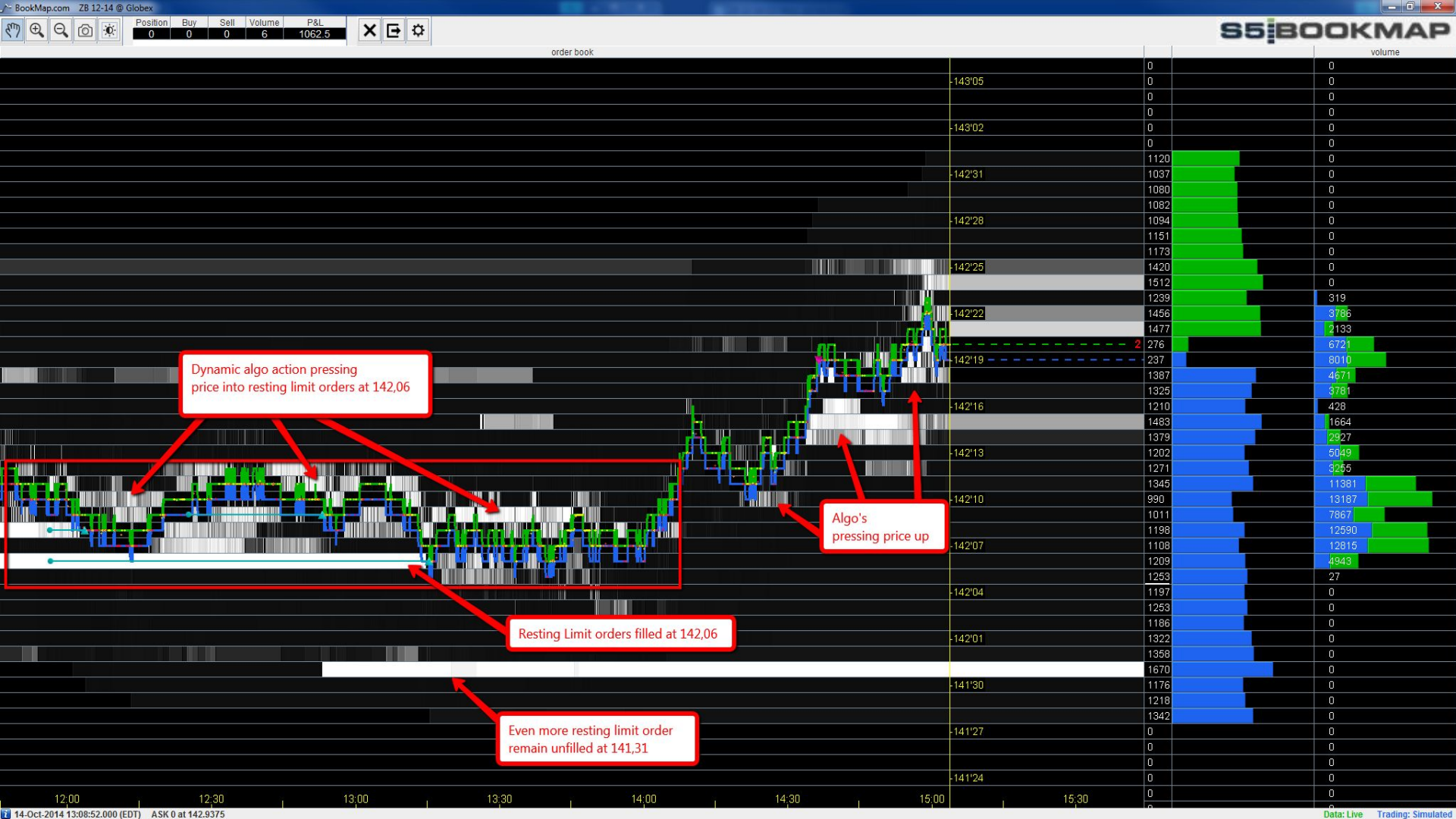
2. **When price advances towards these levels:**

3. **What is the “tape telling”?**

4. **Learn to read the tape in the shortest amount of time in our opinion**

How can you use Bookmap?

1. **What is the composition of the current book?**
    a. Where is the liquidity in relationship to "my levels"
    b. Is it Large or Small
    c. When did the orders "arrive" in the live book?
        i. Resting "paper" vs Other
    d. Additional "lit areas" above or below
        i. Is the Book "Stacked"
        ii. Does it "Flip and Fill?"


BookMap.com ZB 12-14 @ Globex
Position
Buy
Sell
Volume
P&L
0
0
0
6
1062.5
order book
volume
Dynamic algo action pressing price into resting limit orders at 142,06
Algo's pressing price up
Resting Limit orders filled at 142,06
Even more resting limit order remain unfilled at 141,31
143'05
143'02
142'31
142'28
142'25
142'22
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142'16
142'13
142'10
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141'27
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12:00
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14-Oct-2014 13:08:52.000 (EDT)
ASK 0 at 142.9375
Data: Live
Trading: Simulated

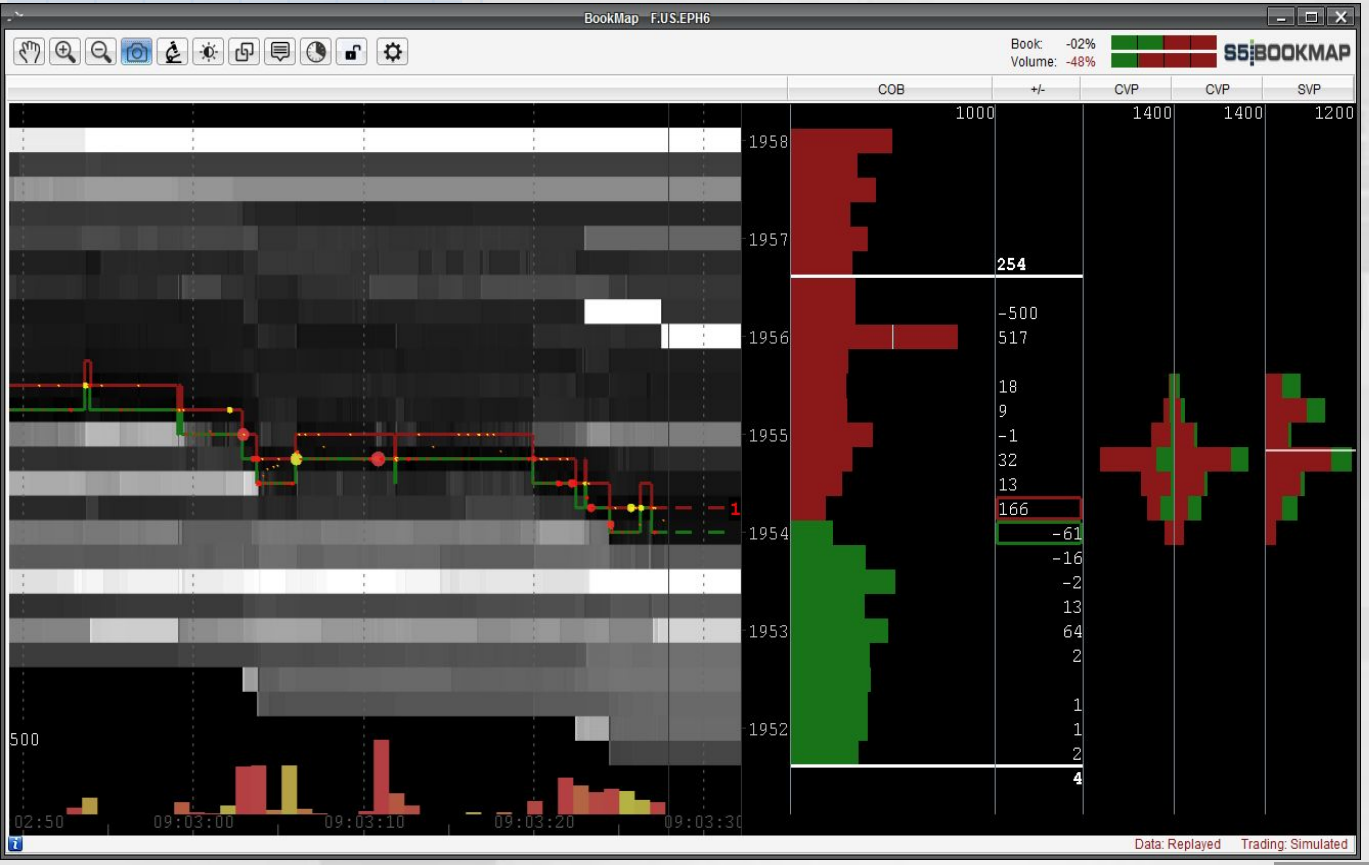
How can you use Bookmap?

Short List of questions that Bookmap CAN answer:

1. What is the composition of the current book?

2. **When price advances towards these levels:**
   a. **Is liquidity being added? (aggressive in real time)**
   b. **Is liquidity being pulled? (passive in real time)**

Evolution of the LOB: It's like Seeing the Deck



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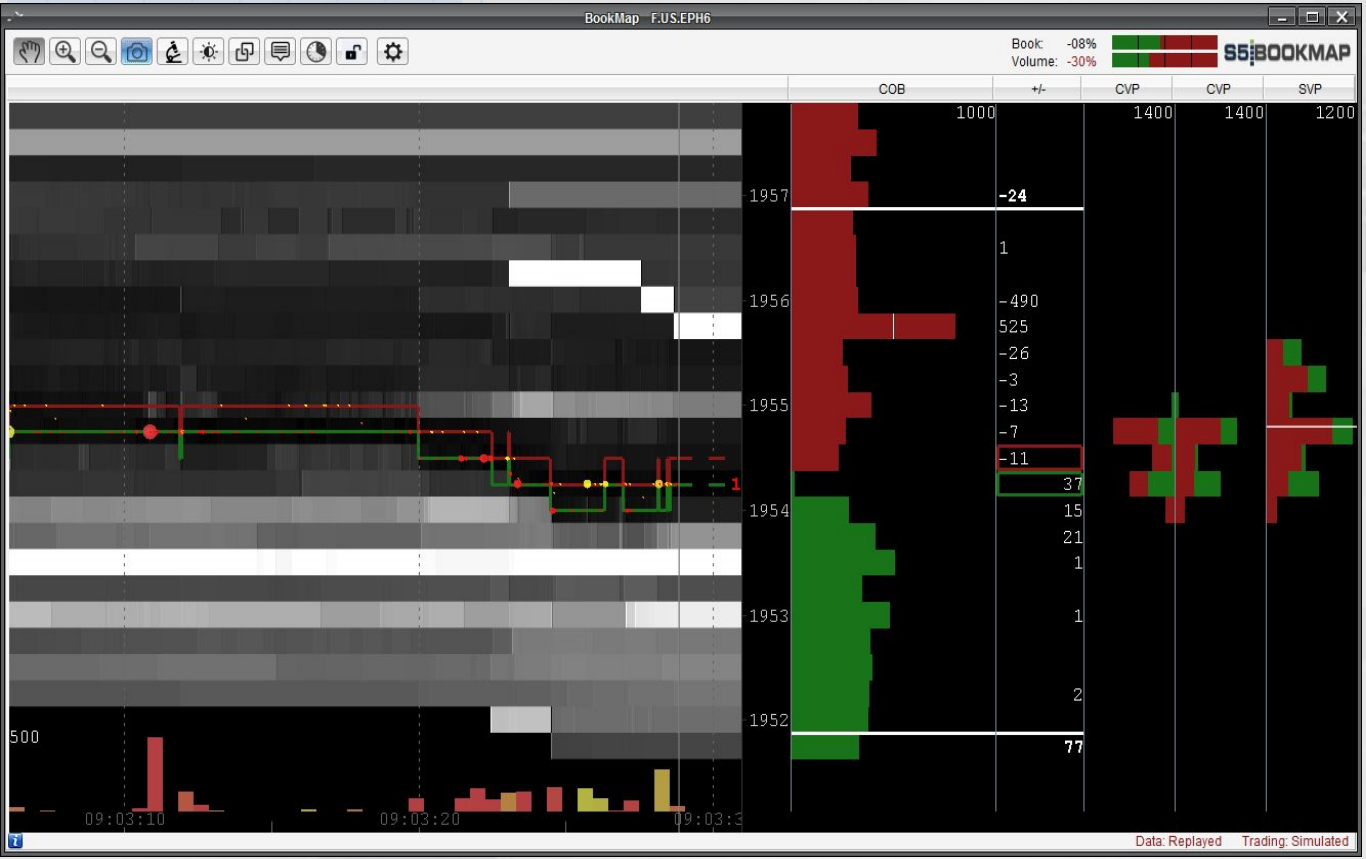

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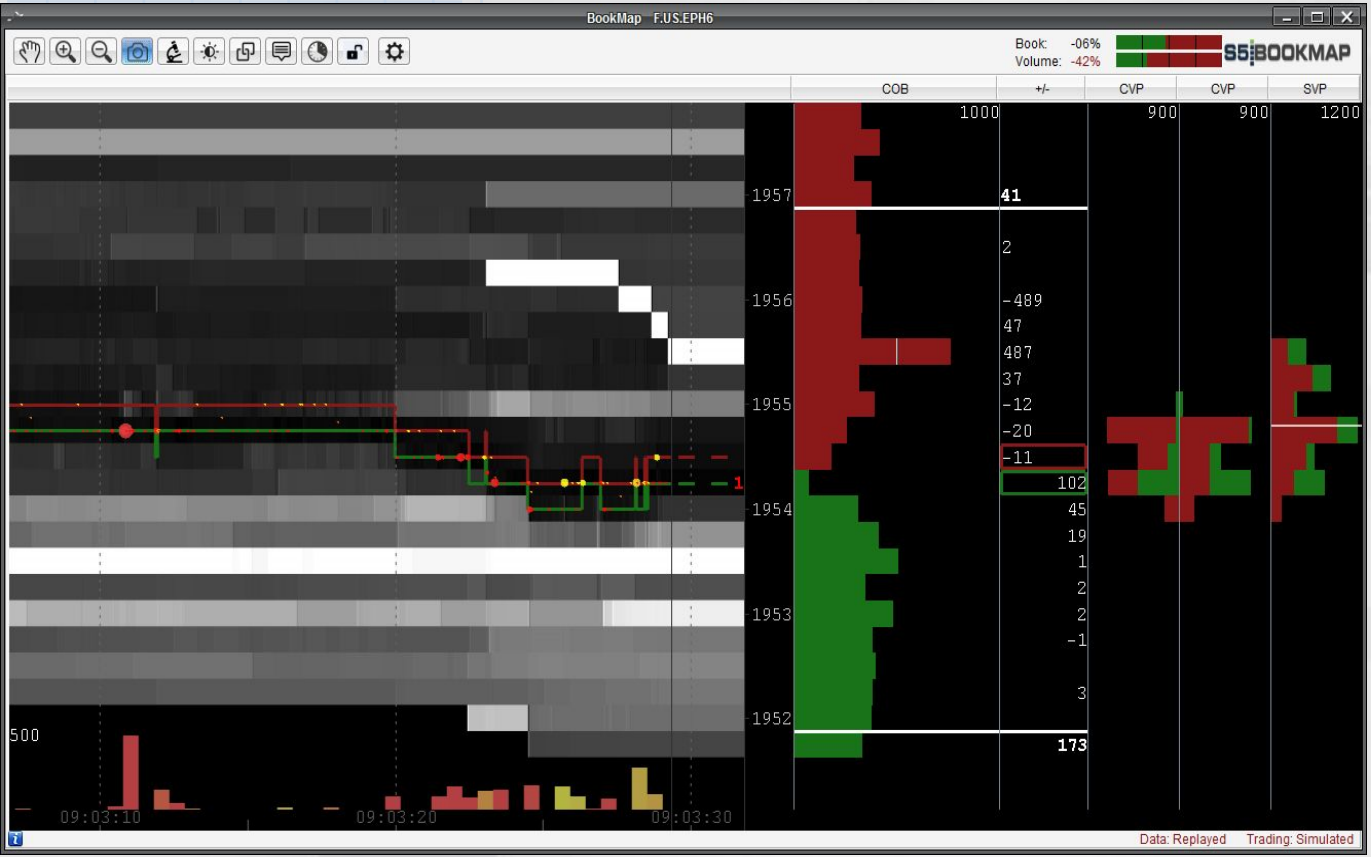

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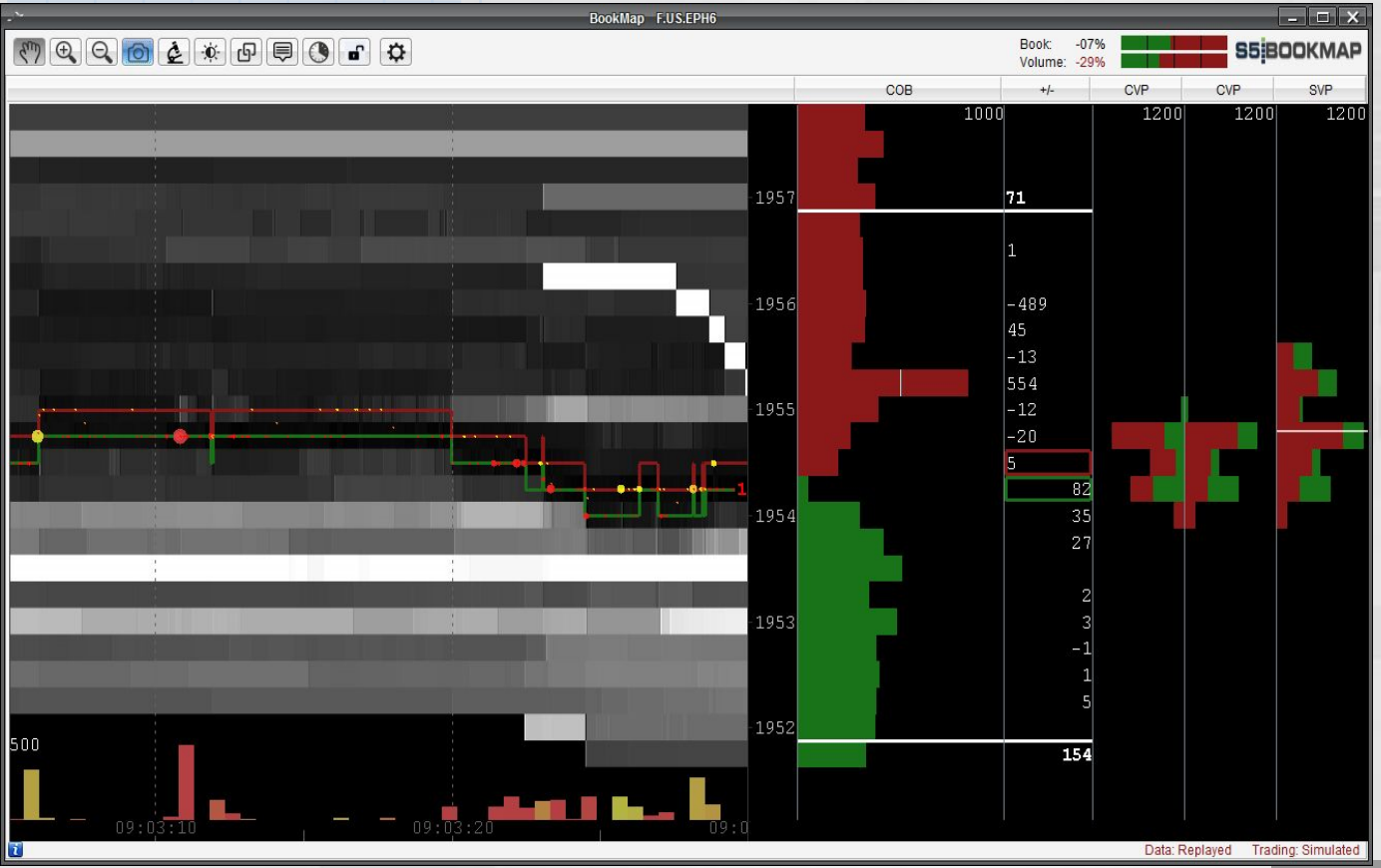

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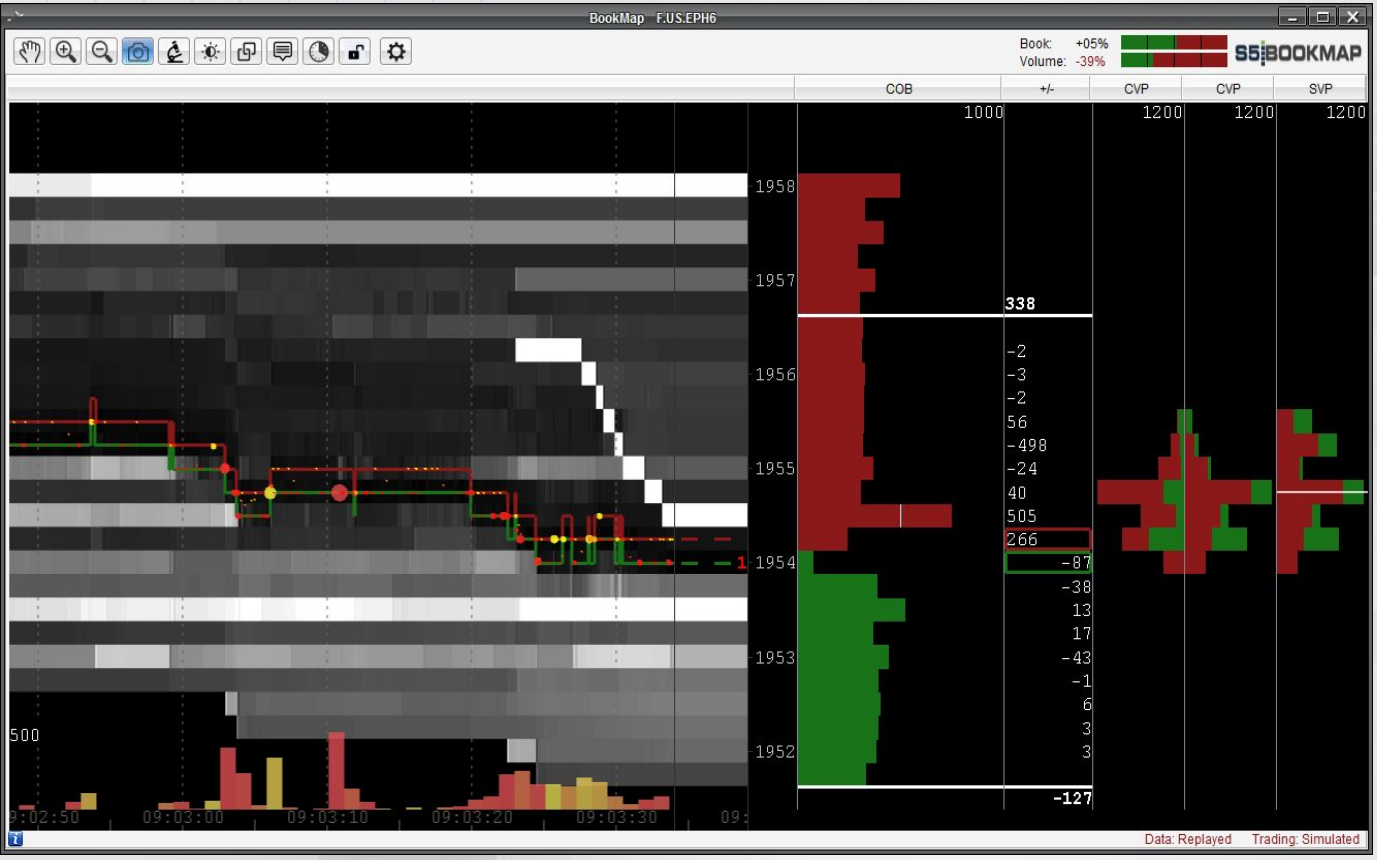

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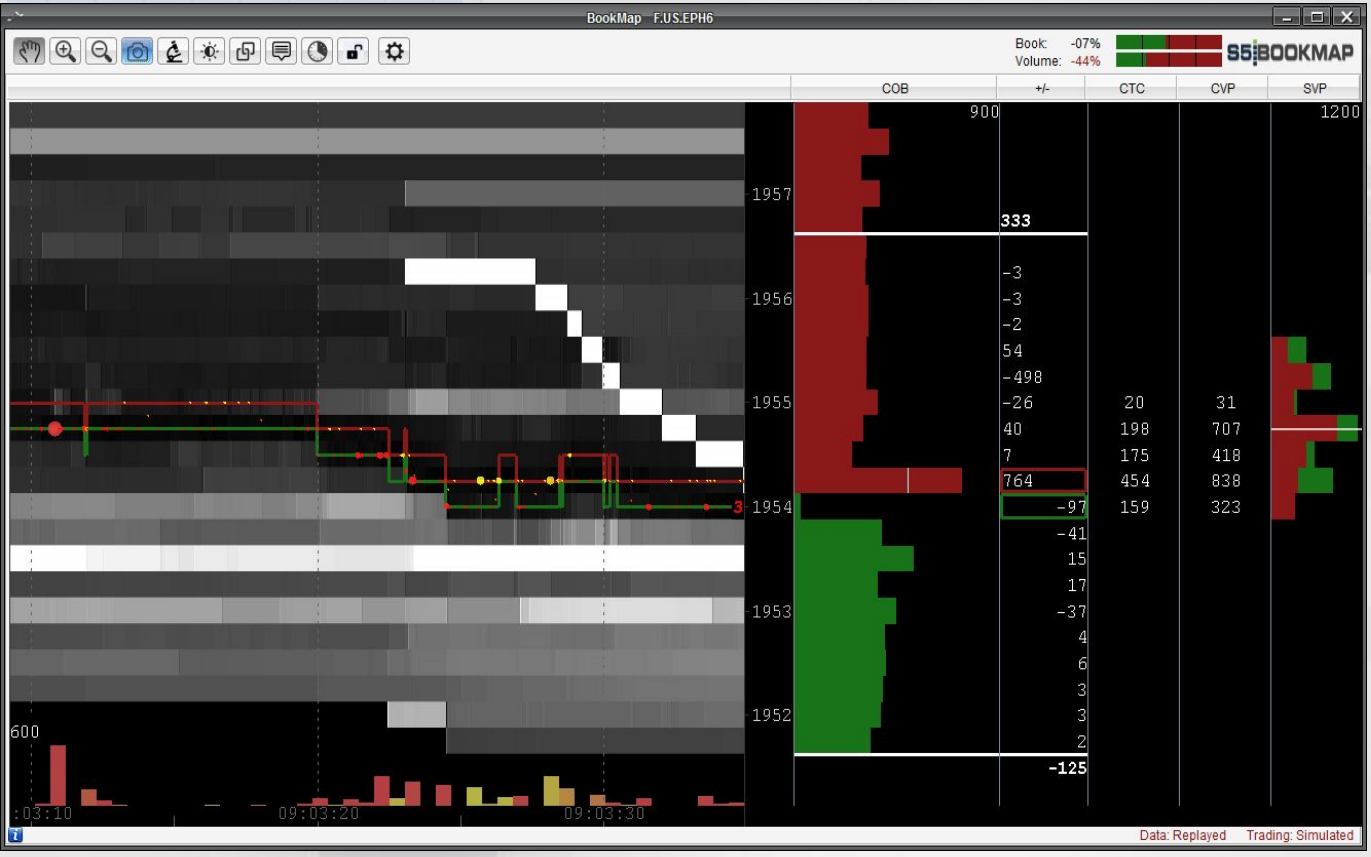
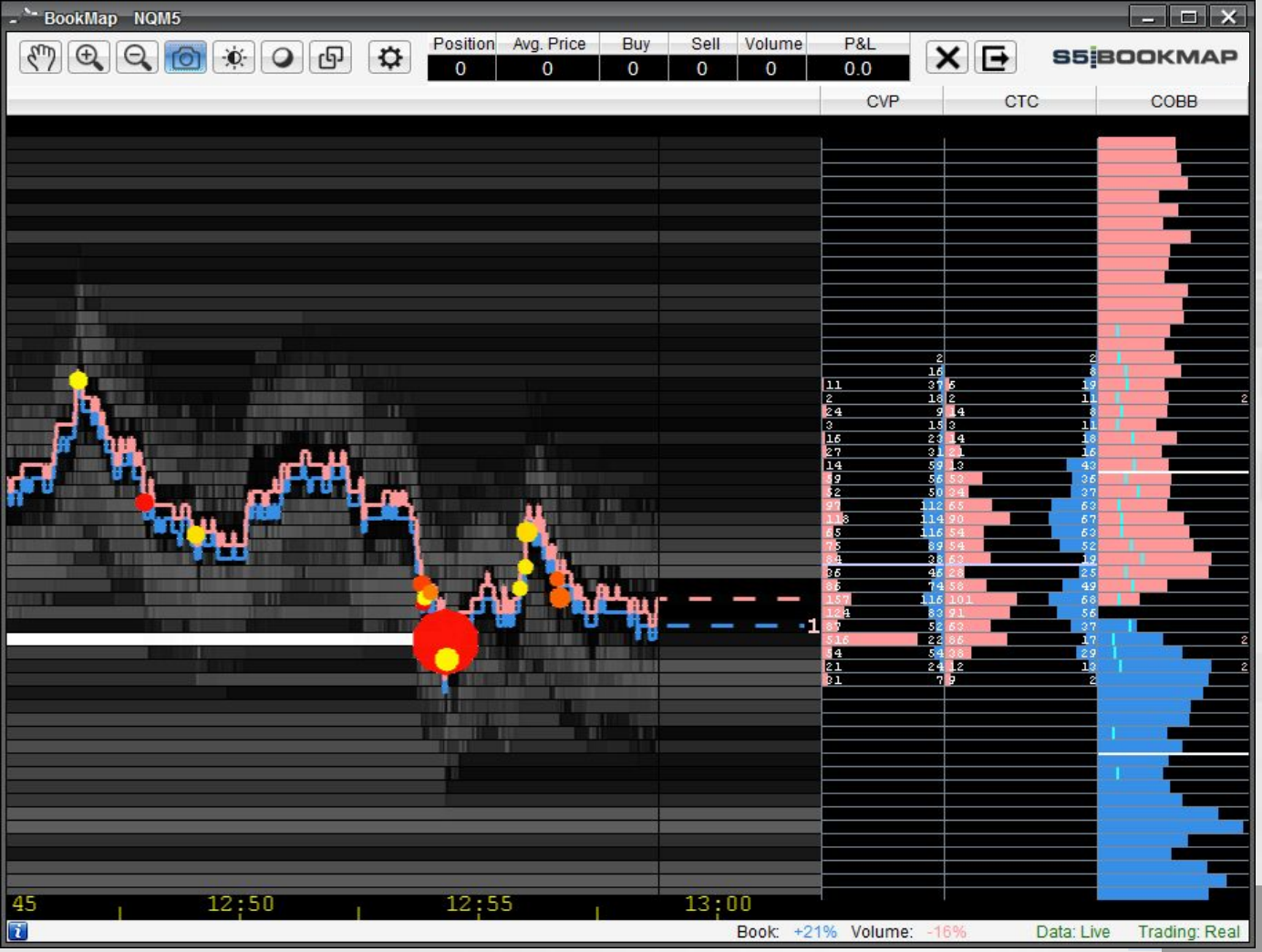


How can you use Bookmap?

Short List of questions that Bookmap CAN answer:

1. What is the composition of the current book?
2. When price advances towards these levels:
3. **What is the "tape telling"?**
   a. **Does it trade?**
   b. **Are trade counts and volume in "balance"?**
   c. **Is there aggressor bias in real time?**
   d. **Is there historical bias?**



Traded Volume

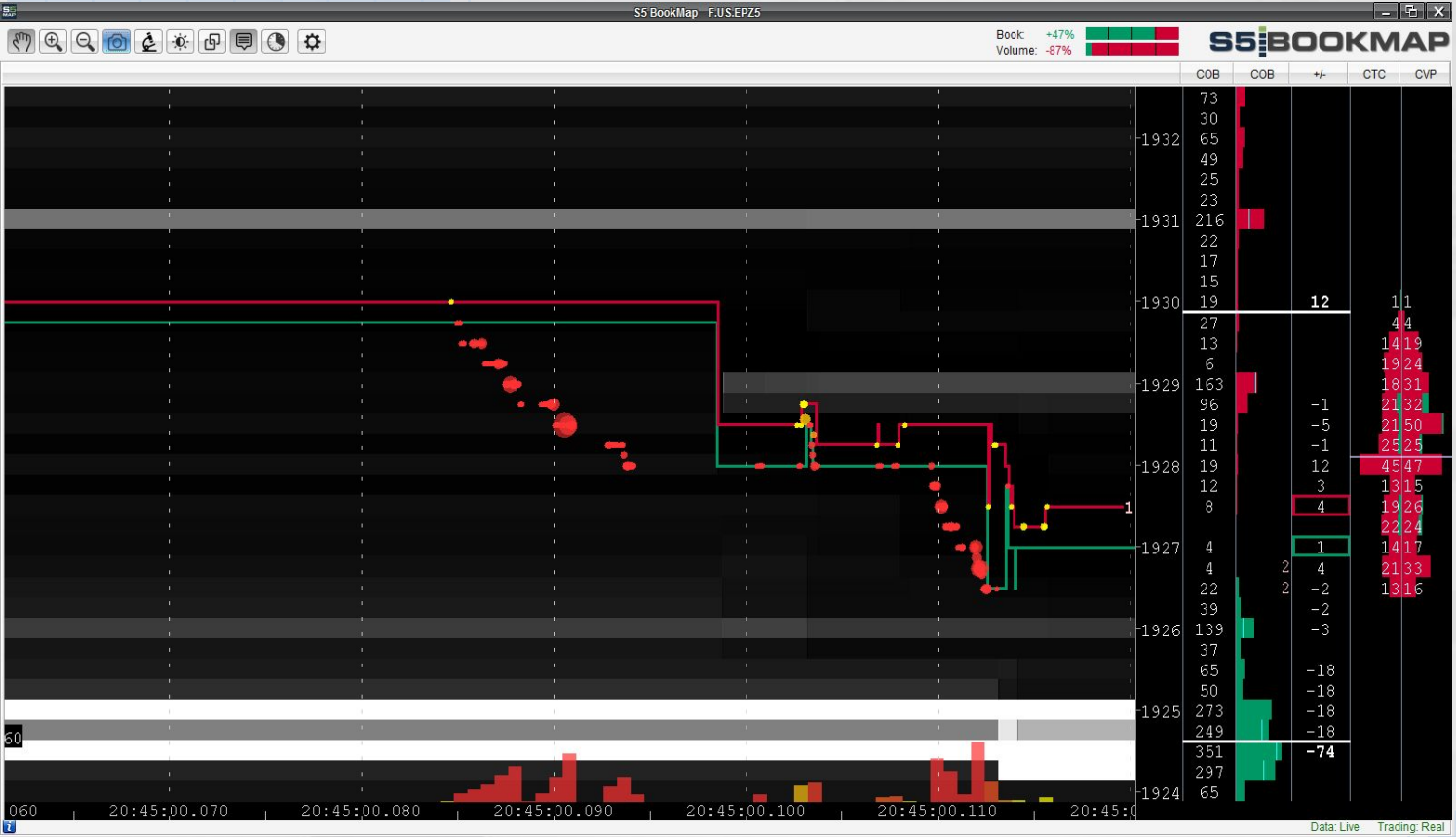
Liquidity staying in the Book

Volume trades

Exact Quantity

Make the:
“machine readable human actionable”

Granular Detail



Another Trade Example

- *364 contracts trade in less than 30 ms*
- *270 distinct trade event messages received*

Traded Volume

How to Read It

- *Color of Dots*
- *Size of Dots*
- *Amalgamation of Volume 'smartly displayed'.*

How can you use Bookmap?

1. What is the composition of the current book?

2. When price advances towards these levels:

3. What is the “tape telling”?

4. **Learn to read the tape in the shortest amount of time in our opinion**

A Lesson from Professional Poker

Facts:

Point and click traders make decisions based on reactions to real time events, and with Bookmap they can now proactively based on intention revealed from the limit order book.

The sheer number of occurrences you witness plays THE MOST critical part in the ability of the active trader to assimilate years of information in a short period and then act intuitively.

In fact, many other vendors have told traders for years just to watch the tape, look for flashing numbers, etc. With Bookmap, you can quantify the time invested by the number of sessions you can review with our powerful Full Market Replay Version.

The Math: If you were able to watch a single market for a full session, minus restroom breaks and grabbing a sandwich to eat at the desk you would have spent 390~ minutes watching the action, refining your ability to recognize whatever you need to see in your “charts” or “tea leaves” or whatever you use in order to put your capital at risk.

By spending that same amount of time watching a single market in 16x replay speed, you can “see” 6240 minutes or 104 hours of events unfold before your very eyes. This feature alone is worth the price of Bookmap is what most traders report.

Like the Mastercard commercial states: priceless

Special Treat

Special Recorded Event:

@FuturesTrader71 One Hour Q & A

https://goo.gl/ADRSdf

Great Practical Application of Bookmap for refining your trade entries and exits!

Special Treat

Upcoming Event: ***goo.gl/IP5cg4***

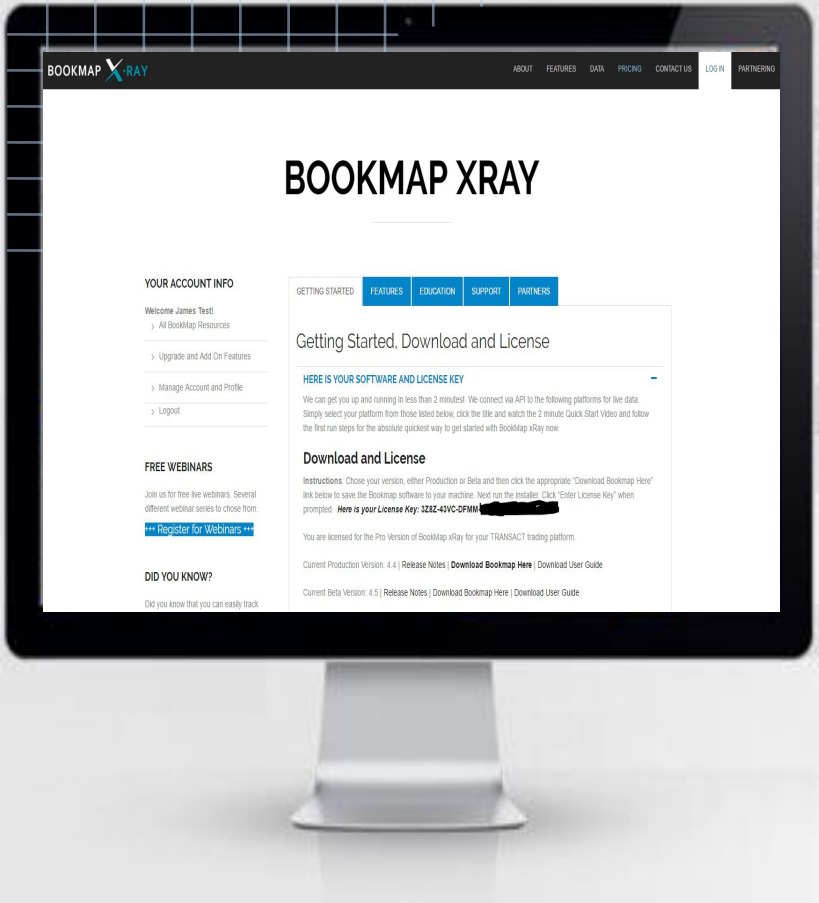
Kevin Toch

- 17 year professional trader.
- Order Flow Expert to tier one banks and high powered trading firms like Barclays, IKOS, etc.
- Bookmap User

Kevin will cover:

The Top 5 ways that institutional traders use Limit Order Book Information.

Friday @ 10 a.m. CDT - CHI



Bookmap Resources

- *Getting Started tab*
  - *License Key*
  - *Download*
  - *Users Guide*
  - *How to videos for Data Providers*
- *Features tab*
  - *Main Components*
  - *Several Features*
  - *Tips and Tricks*
- *Education tab*
  - *Multiple Live Webinars Daily***
  - *100's of hours of recorded webinars*
  - *70 + ~2 minute "Video Snippets"*
  - *HFT "Need to Know's" for Point and Clickers*
- *Support tab*
  - *FAQ's*
  - *Open a Support Ticket*
  - *Support Chat*

Where to find S5 Bookmap

http://goo.gl/YubZNt

Any questions?

s5bookmap@s5trading.com

futures.io

www.bookmap.com

Q & A

S5 BOOKMAP

- *Risk free trial*
- *Free Platform Training*
  - *100's of hours of videos*
  - *Several Live Events Daily*
- *Dozens of Live Educator Events Monthly*
- *Exceptional Support*

Support Questions:

- *support@veloxpro.com*

Thank You for Choosing S5Bookmap!

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