**Legend**

- A - Date
- B - Month: Numerical Month
- C - Hour: Military Time
- D - Symbol: ZF = 05yr, ZN = 10yr, ZB = 30yr. Expirations: H = March, M = June, U = September, Z = December.
- E - Fill: Quantity of the trade (Positive numbers = buy, negative numbers = sell)
- F - Cancel Side: Side of the Spoofer's Cancels (Bid = bought, Ask = sold)
- G - Price: Price of HTG's orders being filled in decimal format
- H - Execution ID: CME generated execution ID for each unique fill
- I - Tick Size: Tick size of that symbol in dollars
- J - PNL: Estimated PNL of the fill
- K - Fees: Actual fees paid for both the enter and eventual exit of the fill
- L - Total PNL: Sum of the entries in columns J and K
- M - Cancel Sequence: The first sequence number of market data that depicts the spoofers cancels
- N - CancelQty: The total quantity cancelled by the spoofer before the aggressive fill
- P - #Packets: The number of packets it took to depict the entire cancel sequence from the spoofer
- Q - TimeMs: The time it took, in milliseconds, to depict the entire cancel sequence from the spoofer in market data
- R - LargestCancelQty: Evaluating the entire cancel sequence, the largest quantity cancelled in a single packet. It could either be the quantity from one order, or a series of orders that were box-carred (market data updates combined into one packet)
- S - LargestCancelOrders: After looking at the largestCancelQty this value reflects how many orders were combined to make up the largest quantity cancel. If there was not any box-carring this would be reflected as a 1
- T - %Qty: After summing the total size of cancelled quantity, this value reflects what percent of the top of book the spoofing quantity represented. Spoofing Quantity/ Total Quantity
- U - % Orders: After summing the total number of cancelled orders, this value reflects what percent of the top of book the spoofing orders represented. Number of spoofing orders / Total Orders on Spoofing Side
- V- RatioPreCancel: Inclusive of the spoofing quantity, this value reflects the ratio at the top of book as : spoofed side quantity / other side quantity BEFORE the cancel
- W - RatioPostCancel: This value reflects the ratio at the top of book as spoofed side quantity / other side quantity AFTER the cancel
- X - TradeQty: The quantity of aggressive orders that were sent to the spoof level that were actually filled
- Y - TradeOrders: The number of aggressive orders sent to flip the level by the spoofer
- Z - TradeDurationMs: The length of time, in milliseconds, it took to display the aggressive trades in market data.
- AA - 1rstCancelToTradeMs: The length of time it took, in milliseconds, from the first spoofer cancel until the aggressive trade began in market data.
- AB - LastCancelToTradeMs: The length of time it took, in milliseconds, from the last spoofer cancel until the aggressive trade began in market data.
- AC - %TradePostCancel: The percentage of the total remaining quantity that traded after the spoofers cancelled until the end of the initial aggressive trading packets.
- AD - StickThroughQuantity: The amount of the spoofers aggressive quantity that is left over at the level after it was turned. E.g. if there is 490 quantity on a bid and the spoofer submits a 500 lot, there will be a 10 lot Stick Through on the offer side.
- AE - AggressiveOrders: The total quantity of aggressive orders sent to flip the level by the spoofer. Includes quantity not executed.
- AF - TimeFromTradeToFlipMs: The total time it took, in milliseconds, to flip the level after the aggressive quantity was first reflected in market data.

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140103 07:37:02.054 | 1 | 7 | ZBH4 | 1 | Bid | 128.34375 | 84101:M:1382318TN0011433 | 31.25 | -31.25 | 0.3 | -31.55 | 11156094 | -183 | -7 | 6 | 9 | -64 |
| 20140103 07:37:02.054 | 1 | 7 | ZBH4 | 1 | Bid | 128.34375 | 84101:M:1382300TN0011424 | 31.25 | -31.25 | 0.3 | -31.55 | 11156094 | -183 | -7 | 6 | 9 | -64 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 1 | Bid | 128.34375 | 84101:M:1385910TN0011884 | 31.25 | -31.25 | 0.3 | -31.55 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 1 | Bid | 128.34375 | 84101:M:1385820TN0011839 | 31.25 | -31.25 | 0.3 | -31.55 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 2 | Bid | 128.34375 | 84101:M:1385912TN0011885 | 31.25 | -62.5 | 0.6 | -63.1 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 1 | Bid | 128.34375 | 84101:M:1385908TN0011883 | 31.25 | -31.25 | 0.3 | -31.55 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 2 | Bid | 128.34375 | 84101:M:1385954TN0011886 | 31.25 | -62.5 | 0.6 | -63.1 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 2 | Bid | 128.34375 | 84101:M:1385956TN0011887 | 31.25 | -62.5 | 0.6 | -63.1 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 2 | Bid | 128.34375 | 84101:M:1385958TN0011888 | 31.25 | -62.5 | 0.6 | -63.1 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 07:40:44.151 | 1 | 7 | ZBH4 | 2 | Bid | 128.34375 | 84101:M:1385966TN0011889 | 31.25 | -62.5 | 0.6 | -63.1 | 11178912 | -177 | -10 | 5 | 0 | -79 |
| 20140103 13:36:35.842 | 1 | 13 | ZBH4 | 1 | Bid | 128.75 | 84101:M:1646668TN0040445 | 31.25 | -31.25 | 0.3 | -31.55 | 12933933 | -141 | -5 | 2 | 0 | -113 |
| 20140103 11:59:28.232 | 1 | 11 | ZFH4 | -1 | Ask | 119.453125 | 84101:M:1579603TN0038567 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12513522 | -123 | -10 | 5 | 1 | -82 |
| 20140103 12:03:03.086 | 1 | 12 | ZFH4 | -1 | Ask | 119.453125 | 84101:M:1582317TN0038965 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12528362 | -312 | -2 | 2 | 2 | -309 |
| 20140103 13:58:48.851 | 1 | 13 | ZFH4 | -9 | Ask | 119.34375 | 84101:M:1678135TN0049415 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 13150845 | -223 | -5 | 2 | 0 | -124 |
| 20140103 13:58:48.851 | 1 | 13 | ZFH4 | -1 | Ask | 119.34375 | 84101:M:1678139TN0049417 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13150845 | -223 | -5 | 2 | 0 | -124 |
| 20140103 13:58:48.851 | 1 | 13 | ZFH4 | -3 | Ask | 119.34375 | 84101:M:1678137TN0049416 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 13150845 | -223 | -5 | 2 | 0 | -124 |
| 20140103 08:07:20.281 | 1 | 8 | ZNH4 | 1 | Bid | 123.078125 | 84101:M:1418796TN0033807 | 15.625 | -15.625 | 0.3 | -15.925 | 11361579 | -520 | -5 | 4 | 0 | -181 |
| 20140103 12:22:21.233 | 1 | 12 | ZNH4 | -1 | Ask | 123.34375 | 84101:M:1593737TN0062738 | 15.625 | -15.625 | 0.3 | -15.925 | 12602064 | -554 | -14 | 14 | 2 | -114 |
| 20140103 12:22:21.233 | 1 | 12 | ZNH4 | -1 | Ask | 123.34375 | 84101:M:1593739TN0062739 | 15.625 | -15.625 | 0.3 | -15.925 | 12602064 | -554 | -14 | 14 | 2 | -114 |
| 20140103 13:36:35.842 | 1 | 13 | ZNH4 | 1 | Bid | 123.296875 | 84101:M:1646790TN0071556 | 15.625 | -15.625 | 0.3 | -15.925 | 12933932 | -443 | -8 | 2 | 0 | -382 |
| 20140106 09:56:32.893 | 1 | 9 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:326919TN0030606 | 31.25 | -31.25 | 0.3 | -31.55 | 2948157 | -118 | -5 | 2 | 0 | -86 |
| 20140106 09:56:32.893 | 1 | 9 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:327025TN0030659 | 31.25 | -31.25 | 0.3 | -31.55 | 2948157 | -118 | -5 | 2 | 0 | -86 |
| 20140106 09:56:32.893 | 1 | 9 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:327069TN0030681 | 31.25 | -31.25 | 0.3 | -31.55 | 2948157 | -118 | -5 | 2 | 0 | -86 |
| 20140106 09:56:32.893 | 1 | 9 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:327047TN0030670 | 31.25 | -31.25 | 0.3 | -31.55 | 2948157 | -118 | -5 | 2 | 0 | -86 |
| 20140106 09:56:32.893 | 1 | 9 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:327065TN0030679 | 31.25 | -31.25 | 0.3 | -31.55 | 2948157 | -118 | -5 | 2 | 0 | -86 |
| 20140106 09:48:39.780 | 1 | 9 | ZFH4 | -9 | Ask | 119.5 | 84102:M:318699TN0036441 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 2904044 | -280 | -22 | 15 | 6 | -98 |
| 20140106 09:48:39.780 | 1 | 9 | ZFH4 | -1 | Ask | 119.5 | 84102:M:318709TN0036446 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2904044 | -280 | -22 | 15 | 6 | -98 |
| 20140106 09:48:39.780 | 1 | 9 | ZFH4 | -9 | Ask | 119.5 | 84102:M:318701TN0036442 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 2904044 | -280 | -22 | 15 | 6 | -98 |
| 20140106 09:48:39.780 | 1 | 9 | ZFH4 | -1 | Ask | 119.5 | 84102:M:318713TN0036448 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2904044 | -280 | -22 | 15 | 6 | -98 |
| 20140106 09:56:32.892 | 1 | 9 | ZFH4 | -1 | Ask | 119.5078125 | 84102:M:326789TN0037076 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2948156 | -172 | -6 | 3 | 0 | -67 |
| 20140106 09:56:32.892 | 1 | 9 | ZFH4 | -1 | Ask | 119.5078125 | 84102:M:326859TN0037111 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2948156 | -172 | -6 | 3 | 0 | -67 |
| 20140106 09:56:32.892 | 1 | 9 | ZFH4 | -1 | Ask | 119.5078125 | 84102:M:327283TN0037121 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2948156 | -172 | -6 | 3 | 0 | -67 |
| 20140106 07:20:21.992 | 1 | 7 | ZNH4 | -2 | Ask | 123.3125 | 84102:M:119949TN0025014 | 15.625 | -31.25 | 0.6 | -31.85 | 1695231 | -506 | -6 | 2 | 0 | -278 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140103 07:37:02.054 | -2 | 0.408 | 0.065 | 3.034 | 1.663 | 266 | 1 | 1 | 10 | 1 | 1 | 0 | 266 | 0 |
| 20140103 07:37:02.054 | -2 | 0.408 | 0.065 | 3.034 | 1.663 | 266 | 1 | 1 | 10 | 1 | 1 | 0 | 266 | 0 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 07:40:44.151 | -2 | 0.407 | 0.106 | 3 | 1.779 | 213 | 1 | 1 | 1 | 1 | 0.826 | 0 | 213 | 11 |
| 20140103 13:36:35.842 | -4 | 0.478 | 0.135 | 0.993 | 0.519 | 154 | 1 | 0 | 0 | 0 | 1 | 0 | 154 | 3 |
| 20140103 11:59:28.232 | -4 | 0.237 | 0.182 | 1.604 | 1.223 | 389 | 1 | 0 | 2 | 1 | 1 | 14 | 403 | 0 |
| 20140103 12:03:03.086 | -1 | 0.373 | 0.029 | 1.613 | 0.839 | 370 | 1 | 1 | 2 | 0 | 1 | 14 | 384 | 0 |
| 20140103 13:58:48.851 | -2 | 0.303 | 0.067 | 105.143 | 73.286 | 514 | 1 | 1 | 0 | 0 | 1.002 | 0 | 514 | 8 |
| 20140103 13:58:48.851 | -2 | 0.303 | 0.067 | 105.143 | 73.286 | 514 | 1 | 1 | 0 | 0 | 1.002 | 0 | 514 | 8 |
| 20140103 13:58:48.851 | -2 | 0.303 | 0.067 | 105.143 | 73.286 | 514 | 1 | 1 | 0 | 0 | 1.002 | 0 | 514 | 8 |
| 20140103 08:07:20.281 | -1 | 0.34 | 0.038 | 1.554 | 1.025 | 1009 | 1 | 1 | 2 | 2 | 1 | 0 | 1009 | 4 |
| 20140103 12:22:21.233 | -1 | 0.309 | 0.09 | 2.873 | 2.016 | 1238 | 1 | 1 | 4 | 2 | 1.002 | 26 | 1264 | 0 |
| 20140103 12:22:21.233 | -1 | 0.309 | 0.09 | 2.873 | 2.016 | 1238 | 1 | 1 | 4 | 2 | 1.002 | 26 | 1264 | 0 |
| 20140103 13:36:35.842 | -5 | 0.459 | 0.1 | 4.111 | 2.226 | 523 | 1 | 0 | 0 | 0 | 1 | 0 | 523 | 5 |
| 20140106 09:56:32.893 | -4 | 0.146 | 0.038 | 3.072 | 2.624 | 606 | 1 | 1 | 4 | 4 | 0.878 | 0 | 606 | 35 |
| 20140106 09:56:32.893 | -4 | 0.146 | 0.038 | 3.072 | 2.624 | 606 | 1 | 1 | 4 | 4 | 0.878 | 0 | 606 | 35 |
| 20140106 09:56:32.893 | -4 | 0.146 | 0.038 | 3.072 | 2.624 | 606 | 1 | 1 | 4 | 4 | 0.878 | 0 | 606 | 35 |
| 20140106 09:56:32.893 | -4 | 0.146 | 0.038 | 3.072 | 2.624 | 606 | 1 | 1 | 4 | 4 | 0.878 | 0 | 606 | 35 |
| 20140106 09:56:32.893 | -4 | 0.146 | 0.038 | 3.072 | 2.624 | 606 | 1 | 1 | 4 | 4 | 0.878 | 0 | 606 | 35 |
| 20140106 09:48:39.780 | -3 | 0.238 | 0.212 | 2.089 | 1.261 | 900 | 1 | 1 | 7 | 1 | 1 | 28 | 928 | 0 |
| 20140106 09:48:39.780 | -3 | 0.238 | 0.212 | 2.089 | 1.261 | 900 | 1 | 1 | 7 | 1 | 1 | 28 | 928 | 0 |
| 20140106 09:48:39.780 | -3 | 0.238 | 0.212 | 2.089 | 1.261 | 900 | 1 | 1 | 7 | 1 | 1 | 28 | 928 | 0 |
| 20140106 09:48:39.780 | -3 | 0.238 | 0.212 | 2.089 | 1.261 | 900 | 1 | 1 | 7 | 1 | 1 | 28 | 928 | 0 |
| 20140106 09:56:32.892 | -2 | 0.166 | 0.064 | 2.91 | 2.429 | 808 | 1 | 1 | 3 | 3 | 0.932 | 0 | 808 | 19 |
| 20140106 09:56:32.892 | -2 | 0.166 | 0.064 | 2.91 | 2.429 | 808 | 1 | 1 | 3 | 3 | 0.932 | 0 | 808 | 19 |
| 20140106 09:56:32.892 | -2 | 0.166 | 0.064 | 2.91 | 2.429 | 808 | 1 | 1 | 3 | 3 | 0.932 | 0 | 808 | 19 |
| 20140106 07:20:21.992 | -2 | 0.332 | 0.052 | 1.499 | 1.001 | 1017 | 1 | 1 | 3 | 3 | 1 | 9 | 1026 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140106 07:20:21.992 | 1 | 7 | ZNH4 | -1 | Ask | 123.3125 | 84102:M:119991TN0025035 | 15.625 | -15.625 | 0.3 | -15.925 | 1695231 | -506 | -6 | 2 | 0 | -278 |
| 20140106 07:20:21.992 | 1 | 7 | ZNH4 | -1 | Ask | 123.3125 | 84102:M:120173TN0025074 | 15.625 | -15.625 | 0.3 | -15.925 | 1695231 | -506 | -6 | 2 | 0 | -278 |
| 20140106 08:40:21.431 | 1 | 8 | ZNH4 | -1 | Ask | 123.328125 | 84102:M:185761TN0035783 | 15.625 | -15.625 | 0.3 | -15.925 | 2125279 | -505 | -10 | 8 | 1 | -359 |
| 20140106 09:56:32.891 | 1 | 9 | ZNH4 | -1 | Ask | 123.46875 | 84102:M:326513TN0064780 | 15.625 | -15.625 | 0.3 | -15.925 | 2948157 | -357 | -6 | 1 | 0 | -357 |
| 20140106 09:56:32.891 | 1 | 9 | ZNH4 | -1 | Ask | 123.46875 | 84102:M:326665TN0064856 | 15.625 | -15.625 | 0.3 | -15.925 | 2948157 | -357 | -6 | 1 | 0 | -357 |
| 20140106 09:56:32.891 | 1 | 9 | ZNH4 | -6 | Ask | 123.46875 | 84102:M:326691TN0064869 | 15.625 | -93.75 | 1.8 | -95.55 | 2948157 | -357 | -6 | 1 | 0 | -357 |
| 20140106 09:56:32.891 | 1 | 9 | ZNH4 | -2 | Ask | 123.46875 | 84102:M:326369TN0064708 | 15.625 | -31.25 | 0.6 | -31.85 | 2948157 | -357 | -6 | 1 | 0 | -357 |
| 20140106 09:56:32.891 | 1 | 9 | ZNH4 | -20 | Ask | 123.46875 | 84102:M:326693TN0064870 | 15.625 | -312.5 | 6 | -318.5 | 2948157 | -357 | -6 | 1 | 0 | -357 |
| 20140106 09:56:32.891 | 1 | 9 | ZNH4 | -6 | Ask | 123.46875 | 84102:M:326689TN0064868 | 15.625 | -93.75 | 1.8 | -95.55 | 2948157 | -357 | -6 | 1 | 0 | -357 |
| 20140107 07:19:24.990 | 1 | 7 | ZBH4 | 1 | Bid | 129.125 | 84102:M:674190TN0008623 | 31.25 | -31.25 | 0.3 | -31.55 | 6503297 | -242 | -12 | 6 | 0 | -120 |
| 20140107 07:21:12.981 | 1 | 7 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:680061TN0009210 | 31.25 | -31.25 | 0.3 | -31.55 | 6524639 | -248 | -15 | 2 | 0 | -132 |
| 20140107 07:21:12.981 | 1 | 7 | ZBH4 | -1 | Ask | 129.0625 | 84102:M:680081TN0009220 | 31.25 | -31.25 | 0.3 | -31.55 | 6524639 | -248 | -15 | 2 | 0 | -132 |
| 20140107 08:56:36.815 | 1 | 8 | ZBH4 | -1 | Ask | 129.09375 | 84102:M:763551TN0016885 | 31.25 | -31.25 | 0.3 | -31.55 | 7135274 | -153 | -11 | 3 | 0 | -106 |
| 20140107 09:26:07.848 | 1 | 9 | ZBH4 | -1 | Ask | 129 | 84102:M:798083TN0020460 | 31.25 | -31.25 | 0.3 | -31.55 | 7396925 | -258 | -11 | 3 | 0 | -133 |
| 20140107 07:04:55.491 | 1 | 7 | ZFH4 | -1 | Ask | 119.5546875 | 84102:M:660597TN0011290 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6436848 | -220 | -13 | 7 | 4 | -60 |
| 20140107 08:56:36.816 | 1 | 8 | ZFH4 | -1 | Ask | 119.5390625 | 84102:M:763685TN0022042 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7135270 | -225 | -5 | 4 | 0 | -129 |
| 20140107 08:56:36.816 | 1 | 8 | ZFH4 | -1 | Ask | 119.5390625 | 84102:M:763707TN0022053 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7135270 | -225 | -5 | 4 | 0 | -129 |
| 20140107 08:56:36.816 | 1 | 8 | ZFH4 | -2 | Ask | 119.5390625 | 84102:M:763711TN0022055 | 7.8125 | -15.625 | 0.6 | -16.225 | 7135270 | -225 | -5 | 4 | 0 | -129 |
| 20140107 09:26:07.845 | 1 | 9 | ZFH4 | -2 | Ask | 119.5078125 | 84102:M:797517TN0026186 | 7.8125 | -15.625 | 0.6 | -16.225 | 7396922 | -277 | -5 | 2 | 0 | -212 |
| 20140107 09:26:07.845 | 1 | 9 | ZFH4 | -1 | Ask | 119.5078125 | 84102:M:797515TN0026185 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7396922 | -277 | -5 | 2 | 0 | -212 |
| 20140107 07:04:55.493 | 1 | 7 | ZNH4 | -1 | Ask | 123.546875 | 84102:M:660759TN0026818 | 15.625 | -15.625 | 0.3 | -15.925 | 6436944 | -377 | -5 | 3 | 0 | -338 |
| 20140107 07:04:55.493 | 1 | 7 | ZNH4 | -1 | Ask | 123.546875 | 84102:M:660675TN0026776 | 15.625 | -15.625 | 0.3 | -15.925 | 6436944 | -377 | -5 | 3 | 0 | -338 |
| 20140107 08:43:32.707 | 1 | 8 | ZNH4 | 1 | Bid | 123.546875 | 84102:M:746146TN0043925 | 15.625 | -15.625 | 0.3 | -15.925 | 7016861 | -907 | -11 | 10 | 0 | -722 |
| 20140107 08:43:32.707 | 1 | 8 | ZNH4 | 1 | Bid | 123.546875 | 84102:M:746144TN0043924 | 15.625 | -15.625 | 0.3 | -15.925 | 7016861 | -907 | -11 | 10 | 0 | -722 |
| 20140107 09:02:00.067 | 1 | 9 | ZNH4 | 1 | Bid | 123.515625 | 84102:M:770490TN0048913 | 15.625 | -15.625 | 0.3 | -15.925 | 7190531 | -989 | -14 | 6 | 0 | -383 |
| 20140107 09:02:00.067 | 1 | 9 | ZNH4 | 1 | Bid | 123.515625 | 84102:M:770486TN0048911 | 15.625 | -15.625 | 0.3 | -15.925 | 7190531 | -989 | -14 | 6 | 0 | -383 |
| 20140107 09:26:07.847 | 1 | 9 | ZNH4 | -1 | Ask | 123.5 | 84102:M:797761TN0054248 | 15.625 | -15.625 | 0.3 | -15.925 | 7396923 | -546 | -7 | 2 | 0 | -493 |
| 20140107 09:26:07.847 | 1 | 9 | ZNH4 | -2 | Ask | 123.5 | 84102:M:797675TN0054205 | 15.625 | -31.25 | 0.6 | -31.85 | 7396923 | -546 | -7 | 2 | 0 | -493 |
| 20140107 09:26:07.847 | 1 | 9 | ZNH4 | -1 | Ask | 123.5 | 84102:M:797773TN0054254 | 15.625 | -15.625 | 0.3 | -15.925 | 7396923 | -546 | -7 | 2 | 0 | -493 |
| 20140107 09:26:07.847 | 1 | 9 | ZNH4 | -12 | Ask | 123.5 | 84102:M:797871TN0054303 | 15.625 | -187.5 | 3.6 | -191.1 | 7396923 | -546 | -7 | 2 | 0 | -493 |
| 20140107 09:26:07.847 | 1 | 9 | ZNH4 | -20 | Ask | 123.5 | 84102:M:797873TN0054304 | 15.625 | -312.5 | 6 | -318.5 | 7396923 | -546 | -7 | 2 | 0 | -493 |
| 20140107 09:26:07.847 | 1 | 9 | ZNH4 | -6 | Ask | 123.5 | 84102:M:797869TN0054302 | 15.625 | -93.75 | 1.8 | -95.55 | 7396923 | -546 | -7 | 2 | 0 | -493 |
| 20140107 09:27:00.066 | 1 | 9 | ZNH4 | 1 | Bid | 123.5 | 84102:M:799828TN0054552 | 15.625 | -15.625 | 0.3 | -15.925 | 7408565 | -1083 | -7 | 5 | 1 | -787 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140106 07:20:21.992 | -2 | 0.332 | 0.052 | 1.499 | 1.001 | 1017 | 1 | 1 | 3 | 3 | 1 | 9 | 1026 | 0 |
| 20140106 07:20:21.992 | -2 | 0.332 | 0.052 | 1.499 | 1.001 | 1017 | 1 | 1 | 3 | 3 | 1 | 9 | 1026 | 0 |
| 20140106 08:40:21.431 | -1 | 0.456 | 0.089 | 1.095 | 0.596 | 603 | 1 | 0 | 3 | 2 | 1 | 47 | 650 | 0 |
| 20140106 09:56:32.891 | -6 | 0.178 | 0.034 | 4.635 | 3.811 | 1650 | 1 | 1 | 2 | 2 | 1 | 0 | 1650 | 12 |
| 20140106 09:56:32.891 | -6 | 0.178 | 0.034 | 4.635 | 3.811 | 1650 | 1 | 1 | 2 | 2 | 1 | 0 | 1650 | 12 |
| 20140106 09:56:32.891 | -6 | 0.178 | 0.034 | 4.635 | 3.811 | 1650 | 1 | 1 | 2 | 2 | 1 | 0 | 1650 | 12 |
| 20140106 09:56:32.891 | -6 | 0.178 | 0.034 | 4.635 | 3.811 | 1650 | 1 | 1 | 2 | 2 | 1 | 0 | 1650 | 12 |
| 20140106 09:56:32.891 | -6 | 0.178 | 0.034 | 4.635 | 3.811 | 1650 | 1 | 1 | 2 | 2 | 1 | 0 | 1650 | 12 |
| 20140106 09:56:32.891 | -6 | 0.178 | 0.034 | 4.635 | 3.811 | 1650 | 1 | 1 | 2 | 2 | 1 | 0 | 1650 | 12 |
| 20140107 07:19:24.990 | -3 | 0.522 | 0.169 | 1.045 | 0.5 | 198 | 1 | 1 | 8 | 8 | 1 | 0 | 198 | 6 |
| 20140107 07:21:12.981 | -6 | 0.42 | 0.142 | 1.913 | 1.11 | 343 | 1 | 0 | 6 | 6 | 1 | 0 | 343 | 3 |
| 20140107 07:21:12.981 | -6 | 0.42 | 0.142 | 1.913 | 1.11 | 343 | 1 | 0 | 6 | 6 | 1 | 0 | 343 | 3 |
| 20140107 08:56:36.815 | -3 | 0.226 | 0.108 | 1.18 | 0.913 | 523 | 1 | 1 | 1 | 1 | 1 | 4 | 527 | 0 |
| 20140107 09:26:07.848 | -4 | 0.39 | 0.106 | 1.104 | 0.673 | 403 | 1 | 0 | 5 | 5 | 1 | 0 | 403 | 2 |
| 20140107 07:04:55.491 | -4 | 0.293 | 0.153 | 0.705 | 0.444 | 359 | 1 | 0 | 4 | 0 | 1 | 10 | 369 | 0 |
| 20140107 08:56:36.816 | -4 | 0.365 | 0.079 | 1.478 | 1.148 | 697 | 1 | 0 | 3 | 3 | 1 | 37 | 734 | 0 |
| 20140107 08:56:36.816 | -4 | 0.365 | 0.079 | 1.478 | 1.148 | 697 | 1 | 0 | 3 | 3 | 1 | 37 | 734 | 0 |
| 20140107 08:56:36.816 | -4 | 0.365 | 0.079 | 1.478 | 1.148 | 697 | 1 | 0 | 3 | 3 | 1 | 37 | 734 | 0 |
| 20140107 09:26:07.845 | -4 | 0.322 | 0.064 | 1.309 | 0.888 | 584 | 1 | 1 | 1 | 1 | 1 | 0 | 584 | 7 |
| 20140107 09:26:07.845 | -4 | 0.322 | 0.064 | 1.309 | 0.888 | 584 | 1 | 1 | 1 | 1 | 1 | 0 | 584 | 7 |
| 20140107 07:04:55.493 | -3 | 0.218 | 0.031 | 1.028 | 0.546 | 512 | 1 | 0 | 2 | 2 | 1.199 | 0 | 512 | 15 |
| 20140107 07:04:55.493 | -3 | 0.218 | 0.031 | 1.028 | 0.546 | 512 | 1 | 0 | 2 | 2 | 1.199 | 0 | 512 | 15 |
| 20140107 08:43:32.707 | -1 | 0.366 | 0.06 | 2.167 | 1.374 | 1570 | 1 | 1 | 4 | 4 | 1 | 0 | 1570 | 4 |
| 20140107 08:43:32.707 | -1 | 0.366 | 0.06 | 2.167 | 1.374 | 1570 | 1 | 1 | 4 | 4 | 1 | 0 | 1570 | 4 |
| 20140107 09:02:00.067 | -4 | 0.504 | 0.099 | 2.487 | 1.233 | 973 | 1 | 1 | 4 | 4 | 1 | 0 | 973 | 2 |
| 20140107 09:02:00.067 | -4 | 0.504 | 0.099 | 2.487 | 1.233 | 973 | 1 | 1 | 4 | 4 | 1 | 0 | 973 | 2 |
| 20140107 09:26:07.847 | -6 | 0.262 | 0.038 | 2.603 | 1.921 | 1539 | 1 | 1 | 3 | 3 | 1 | 0 | 1539 | 11 |
| 20140107 09:26:07.847 | -6 | 0.262 | 0.038 | 2.603 | 1.921 | 1539 | 1 | 1 | 3 | 3 | 1 | 0 | 1539 | 11 |
| 20140107 09:26:07.847 | -6 | 0.262 | 0.038 | 2.603 | 1.921 | 1539 | 1 | 1 | 3 | 3 | 1 | 0 | 1539 | 11 |
| 20140107 09:26:07.847 | -6 | 0.262 | 0.038 | 2.603 | 1.921 | 1539 | 1 | 1 | 3 | 3 | 1 | 0 | 1539 | 11 |
| 20140107 09:26:07.847 | -6 | 0.262 | 0.038 | 2.603 | 1.921 | 1539 | 1 | 1 | 3 | 3 | 1 | 0 | 1539 | 11 |
| 20140107 09:26:07.847 | -6 | 0.262 | 0.038 | 2.603 | 1.921 | 1539 | 1 | 1 | 3 | 3 | 1 | 0 | 1539 | 11 |
| 20140107 09:27:00.066 | -3 | 0.565 | 0.063 | 2.676 | 1.096 | 833 | 1 | 0 | 3 | 2 | 1 | 0 | 833 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140107 09:27:00.066 | 1 | 9 | ZNH4 | 2 | Bid | 123.5 | 84102:M:799836TN0054556 | 15.625 | -31.25 | 0.6 | -31.85 | 7408565 | -1083 | -7 | 5 | 1 | -787 |
| 20140107 09:27:00.066 | 1 | 9 | ZNH4 | 1 | Bid | 123.5 | 84102:M:800138TN0054614 | 15.625 | -15.625 | 0.3 | -15.925 | 7408565 | -1083 | -7 | 5 | 1 | -787 |
| 20140107 13:05:48.623 | 1 | 13 | ZNH4 | -1 | Ask | 123.671875 | 84102:M:976795TN0088099 | 15.625 | -15.625 | 0.3 | -15.925 | 8708433 | -1162 | -8 | 5 | 0 | -474 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -3 | Ask | 128.71875 | 84102:M:1248765TN0017066 | 31.25 | -93.75 | 0.9 | -94.65 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -1 | Ask | 128.71875 | 84102:M:1248741TN0017054 | 31.25 | -31.25 | 0.3 | -31.55 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -1 | Ask | 128.71875 | 84102:M:1248783TN0017075 | 31.25 | -31.25 | 0.3 | -31.55 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -1 | Ask | 128.71875 | 84102:M:1248717TN0017042 | 31.25 | -31.25 | 0.3 | -31.55 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -10 | Ask | 128.71875 | 84102:M:1248749TN0017058 | 31.25 | -312.5 | 3 | -315.5 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -6 | Ask | 128.71875 | 84102:M:1248747TN0017057 | 31.25 | -187.5 | 1.8 | -189.3 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -1 | Ask | 128.71875 | 84102:M:1248785TN0017076 | 31.25 | -31.25 | 0.3 | -31.55 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:32:17.940 | 1 | 7 | ZBH4 | -12 | Ask | 128.71875 | 84102:M:1248793TN0017080 | 31.25 | -375 | 3.6 | -378.6 | 12036167 | -168 | -10 | 9 | 1 | -40 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -1 | Ask | 128.6875 | 84102:M:1311461TN0023403 | 31.25 | -31.25 | 0.3 | -31.55 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -3 | Ask | 128.6875 | 84102:M:1311475TN0023410 | 31.25 | -93.75 | 0.9 | -94.65 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -1 | Ask | 128.6875 | 84102:M:1311503TN0023424 | 31.25 | -31.25 | 0.3 | -31.55 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -1 | Ask | 128.6875 | 84102:M:1311499TN0023422 | 31.25 | -31.25 | 0.3 | -31.55 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -10 | Ask | 128.6875 | 84102:M:1311507TN0023426 | 31.25 | -312.5 | 3 | -315.5 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -1 | Ask | 128.6875 | 84102:M:1311501TN0023423 | 31.25 | -31.25 | 0.3 | -31.55 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 07:59:51.242 | 1 | 7 | ZBH4 | -6 | Ask | 128.6875 | 84102:M:1311505TN0023425 | 31.25 | -187.5 | 1.8 | -189.3 | 12411237 | -239 | -11 | 10 | 0 | -48 |
| 20140108 08:15:39.408 | 1 | 8 | ZBH4 | 1 | Bid | 128.78125 | 84102:M:1331292TN0025166 | 31.25 | -31.25 | 0.3 | -31.55 | 12525141 | -202 | -11 | 2 | 0 | -168 |
| 20140108 08:15:39.408 | 1 | 8 | ZBH4 | 5 | Bid | 128.78125 | 84102:M:1331274TN0025157 | 31.25 | -156.25 | 1.5 | -157.75 | 12525141 | -202 | -11 | 2 | 0 | -168 |
| 20140108 09:39:37.598 | 1 | 9 | ZBH4 | -3 | Ask | 128.625 | 84102:M:1431467TN0034846 | 31.25 | -93.75 | 0.9 | -94.65 | 13217069 | -163 | -5 | 1 | 0 | -163 |
| 20140108 09:39:37.598 | 1 | 9 | ZBH4 | -1 | Ask | 128.625 | 84102:M:1431465TN0034845 | 31.25 | -31.25 | 0.3 | -31.55 | 13217069 | -163 | -5 | 1 | 0 | -163 |
| 20140108 10:16:20.229 | 1 | 10 | ZBH4 | -1 | Ask | 128.46875 | 84102:M:1518309TN0043903 | 31.25 | -31.25 | 0.3 | -31.55 | 13740972 | -254 | -11 | 3 | 3 | -163 |
| 20140108 10:16:20.229 | 1 | 10 | ZBH4 | -3 | Ask | 128.46875 | 84102:M:1518361TN0043929 | 31.25 | -93.75 | 0.9 | -94.65 | 13740972 | -254 | -11 | 3 | 3 | -163 |
| 20140108 10:16:20.229 | 1 | 10 | ZBH4 | -3 | Ask | 128.46875 | 84102:M:1518195TN0043846 | 31.25 | -93.75 | 0.9 | -94.65 | 13740972 | -254 | -11 | 3 | 3 | -163 |
| 20140108 10:42:17.807 | 1 | 10 | ZBH4 | -1 | Ask | 128.59375 | 84102:M:1566607TN0050270 | 31.25 | -31.25 | 0.3 | -31.55 | 14051371 | -96 | -7 | 2 | 0 | -49 |
| 20140108 10:42:17.807 | 1 | 10 | ZBH4 | -3 | Ask | 128.59375 | 84102:M:1566609TN0050271 | 31.25 | -93.75 | 0.9 | -94.65 | 14051371 | -96 | -7 | 2 | 0 | -49 |
| 20140108 10:42:17.807 | 1 | 10 | ZBH4 | -1 | Ask | 128.59375 | 84102:M:1566555TN0050244 | 31.25 | -31.25 | 0.3 | -31.55 | 14051371 | -96 | -7 | 2 | 0 | -49 |
| 20140108 10:45:35.413 | 1 | 10 | ZBH4 | 1 | Bid | 128.5625 | 84102:M:1573170TN0051315 | 31.25 | -31.25 | 0.3 | -31.55 | 14086594 | -167 | -5 | 2 | 0 | -115 |
| 20140108 10:45:35.413 | 1 | 10 | ZBH4 | 1 | Bid | 128.5625 | 84102:M:1573128TN0051294 | 31.25 | -31.25 | 0.3 | -31.55 | 14086594 | -167 | -5 | 2 | 0 | -115 |
| 20140108 07:32:17.937 | 1 | 7 | ZFH4 | -1 | Ask | 119.34375 | 84102:M:1248223TN0021110 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12036149 | -168 | -11 | 8 | 1 | -49 |
| 20140108 07:32:17.937 | 1 | 7 | ZFH4 | -9 | Ask | 119.34375 | 84102:M:1248229TN0021113 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 12036149 | -168 | -11 | 8 | 1 | -49 |
| 20140108 07:32:17.937 | 1 | 7 | ZFH4 | -1 | Ask | 119.34375 | 84102:M:1248221TN0021109 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12036149 | -168 | -11 | 8 | 1 | -49 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140107 09:27:00.066 | -3 | 0.565 | 0.063 | 2.676 | 1.096 | 833 | 1 | 0 | 3 | 2 | 1 | 0 | 833 | 1 |
| 20140107 09:27:00.066 | -3 | 0.565 | 0.063 | 2.676 | 1.096 | 833 | 1 | 0 | 3 | 2 | 1 | 0 | 833 | 1 |
| 20140107 13:05:48.623 | -3 | 0.549 | 0.078 | 2.116 | 0.954 | 954 | 1 | 1 | 2 | 2 | 1 | 0 | 954 | 2 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:32:17.940 | -1 | 0.262 | 0.075 | 6.41 | 4.73 | 473 | 1 | 0 | 6 | 5 | 1 | 0 | 473 | 8 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 07:59:51.242 | -1 | 0.277 | 0.079 | 4.5 | 3.173 | 625 | 1 | 1 | 5 | 5 | 1 | 0 | 625 | 15 |
| 20140108 08:15:39.408 | -8 | 0.321 | 0.11 | 1.018 | 0.691 | 428 | 1 | 1 | 3 | 3 | 1 | 0 | 428 | 8 |
| 20140108 08:15:39.408 | -8 | 0.321 | 0.11 | 1.018 | 0.691 | 428 | 1 | 1 | 3 | 3 | 1 | 0 | 428 | 8 |
| 20140108 09:39:37.598 | -5 | 0.261 | 0.038 | 0.87 | 0.643 | 461 | 1 | 1 | 0 | 0 | 1 | 0 | 461 | 7 |
| 20140108 09:39:37.598 | -5 | 0.261 | 0.038 | 0.87 | 0.643 | 461 | 1 | 1 | 0 | 0 | 1 | 0 | 461 | 7 |
| 20140108 10:16:20.229 | -5 | 0.307 | 0.083 | 1.813 | 1.227 | 528 | 1 | 1 | 6 | 3 | 1.006 | 18 | 546 | 0 |
| 20140108 10:16:20.229 | -5 | 0.307 | 0.083 | 1.813 | 1.227 | 528 | 1 | 1 | 6 | 3 | 1.006 | 18 | 546 | 0 |
| 20140108 10:16:20.229 | -5 | 0.307 | 0.083 | 1.813 | 1.227 | 528 | 1 | 1 | 6 | 3 | 1.006 | 18 | 546 | 0 |
| 20140108 10:42:17.807 | -3 | 0.168 | 0.052 | 1.952 | 1.625 | 476 | 1 | 2 | 4 | 4 | 1 | 0 | 476 | 3 |
| 20140108 10:42:17.807 | -3 | 0.168 | 0.052 | 1.952 | 1.625 | 476 | 1 | 2 | 4 | 4 | 1 | 0 | 476 | 3 |
| 20140108 10:42:17.807 | -3 | 0.168 | 0.052 | 1.952 | 1.625 | 476 | 1 | 2 | 4 | 4 | 1 | 0 | 476 | 3 |
| 20140108 10:45:35.413 | -3 | 0.235 | 0.039 | 1.324 | 1.013 | 544 | 1 | 1 | 1 | 1 | 1 | 0 | 544 | 7 |
| 20140108 10:45:35.413 | -3 | 0.235 | 0.039 | 1.324 | 1.013 | 544 | 1 | 1 | 1 | 1 | 1 | 0 | 544 | 7 |
| 20140108 07:32:17.937 | -1 | 0.186 | 0.116 | 5.93 | 5.186 | 804 | 1 | 1 | 3 | 2 | 0.901 | 0 | 804 | 15 |
| 20140108 07:32:17.937 | -1 | 0.186 | 0.116 | 5.93 | 5.186 | 804 | 1 | 1 | 3 | 2 | 0.901 | 0 | 804 | 15 |
| 20140108 07:32:17.937 | -1 | 0.186 | 0.116 | 5.93 | 5.186 | 804 | 1 | 1 | 3 | 2 | 0.901 | 0 | 804 | 15 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140108 07:32:17.937 | 1 | 7 | ZFH4 | -1 | Ask | 119.34375 | 84102:M:1248205TN0021101 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12036149 | -168 | -11 | 8 | 1 | -49 |
| 20140108 07:32:17.937 | 1 | 7 | ZFH4 | -18 | Ask | 119.34375 | 84102:M:1248231TN0021114 | 7.8125 | -140.625 | 5.4 | -146.025 | 12036149 | -168 | -11 | 8 | 1 | -49 |
| 20140108 07:45:25.794 | 1 | 7 | ZFH4 | -1 | Ask | 119.328125 | 84102:M:1283599TN0024939 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12235412 | -287 | -13 | 9 | 1 | -48 |
| 20140108 07:45:25.794 | 1 | 7 | ZFH4 | -9 | Ask | 119.328125 | 84102:M:1283667TN0024973 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 12235412 | -287 | -13 | 9 | 1 | -48 |
| 20140108 07:45:25.794 | 1 | 7 | ZFH4 | -1 | Ask | 119.328125 | 84102:M:1283597TN0024938 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12235412 | -287 | -13 | 9 | 1 | -48 |
| 20140108 07:45:25.794 | 1 | 7 | ZFH4 | -1 | Ask | 119.328125 | 84102:M:1283601TN0024940 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12235412 | -287 | -13 | 9 | 1 | -48 |
| 20140108 07:45:25.794 | 1 | 7 | ZFH4 | -16 | Ask | 119.328125 | 84102:M:1283669TN0024974 | 7.8125 | -125 | 4.8 | -129.8 | 12235412 | -287 | -13 | 9 | 1 | -48 |
| 20140108 07:45:25.794 | 1 | 7 | ZFH4 | -2 | Ask | 119.328125 | 84102:M:1284083TN0024975 | 7.8125 | -15.625 | 0.6 | -16.225 | 12235412 | -287 | -13 | 9 | 1 | -48 |
| 20140108 07:59:51.243 | 1 | 7 | ZFH4 | -1 | Ask | 119.34375 | 84102:M:1311611TN0028289 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12411190 | -300 | -19 | 18 | 1 | -52 |
| 20140108 07:59:51.243 | 1 | 7 | ZFH4 | -1 | Ask | 119.34375 | 84102:M:1311599TN0028283 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12411190 | -300 | -19 | 18 | 1 | -52 |
| 20140108 08:15:39.406 | 1 | 8 | ZFH4 | 1 | Bid | 119.375 | 84102:M:1331140TN0030458 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12525140 | -110 | -5 | 2 | 0 | -87 |
| 20140108 08:15:39.406 | 1 | 8 | ZFH4 | 2 | Bid | 119.375 | 84102:M:1331134TN0030455 | 7.8125 | -15.625 | 0.6 | -16.225 | 12525140 | -110 | -5 | 2 | 0 | -87 |
| 20140108 08:15:39.406 | 1 | 8 | ZFH4 | 1 | Bid | 119.375 | 84102:M:1331132TN0030454 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12525140 | -110 | -5 | 2 | 0 | -87 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 1 | Bid | 119.28125 | 84102:M:1573732TN0056856 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 2 | Bid | 119.28125 | 84102:M:1573724TN0056852 | 7.8125 | -15.625 | 0.6 | -16.225 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 9 | Bid | 119.28125 | 84102:M:1573834TN0056889 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 1 | Bid | 119.28125 | 84102:M:1573702TN0056841 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 1 | Bid | 119.28125 | 84102:M:1573846TN0056895 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 2 | Bid | 119.28125 | 84102:M:1573848TN0056896 | 7.8125 | -15.625 | 0.6 | -16.225 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 6 | Bid | 119.28125 | 84102:M:1573850TN0056897 | 7.8125 | -46.875 | 1.8 | -48.675 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 10:45:35.418 | 1 | 10 | ZFH4 | 18 | Bid | 119.28125 | 84102:M:1573836TN0056890 | 7.8125 | -140.625 | 5.4 | -146.025 | 14086568 | -170 | -8 | 8 | 1 | -49 |
| 20140108 07:30:28.545 | 1 | 7 | ZNH4 | 2 | Bid | 123.28125 | 84102:M:1242412TN0044022 | 15.625 | -31.25 | 0.6 | -31.85 | 12002022 | -664 | -12 | 8 | 1 | -158 |
| 20140108 07:32:17.939 | 1 | 7 | ZNH4 | -1 | Ask | 123.234375 | 84102:M:1248541TN0045068 | 15.625 | -15.625 | 0.3 | -15.925 | 12036158 | -601 | -10 | 8 | 0 | -278 |
| 20140108 07:32:17.939 | 1 | 7 | ZNH4 | -2 | Ask | 123.234375 | 84102:M:1248437TN0045016 | 15.625 | -31.25 | 0.6 | -31.85 | 12036158 | -601 | -10 | 8 | 0 | -278 |
| 20140108 07:45:25.795 | 1 | 7 | ZNH4 | -1 | Ask | 123.203125 | 84102:M:1283705TN0052450 | 15.625 | -15.625 | 0.3 | -15.925 | 12235422 | -825 | -17 | 8 | 1 | -294 |
| 20140108 07:53:59.654 | 1 | 7 | ZNH4 | -2 | Ask | 123.21875 | 84102:M:1302723TN0056344 | 15.625 | -31.25 | 0.6 | -31.85 | 12358511 | -553 | -8 | 4 | 0 | -284 |
| 20140108 07:59:51.239 | 1 | 7 | ZNH4 | -1 | Ask | 123.234375 | 84102:M:1311175TN0058041 | 15.625 | -15.625 | 0.3 | -15.925 | 12411215 | -918 | -14 | 13 | 1 | -161 |
| 20140108 07:59:51.239 | 1 | 7 | ZNH4 | -1 | Ask | 123.234375 | 84102:M:1311179TN0058043 | 15.625 | -15.625 | 0.3 | -15.925 | 12411215 | -918 | -14 | 13 | 1 | -161 |
| 20140108 07:59:51.239 | 1 | 7 | ZNH4 | -2 | Ask | 123.234375 | 84102:M:1311201TN0058054 | 15.625 | -31.25 | 0.6 | -31.85 | 12411215 | -918 | -14 | 13 | 1 | -161 |
| 20140108 08:17:12.397 | 1 | 8 | ZNH4 | -1 | Ask | 123.296875 | 84102:M:1332363TN0061265 | 15.625 | -15.625 | 0.3 | -15.925 | 12534859 | -948 | -6 | 6 | 0 | -290 |
| 20140108 08:17:12.397 | 1 | 8 | ZNH4 | -4 | Ask | 123.296875 | 84102:M:1332035TN0061160 | 15.625 | -62.5 | 1.2 | -63.7 | 12534859 | -948 | -6 | 6 | 0 | -290 |
| 20140108 08:17:12.397 | 1 | 8 | ZNH4 | -1 | Ask | 123.296875 | 84102:M:1332223TN0061254 | 15.625 | -15.625 | 0.3 | -15.925 | 12534859 | -948 | -6 | 6 | 0 | -290 |
| 20140108 09:36:04.976 | 1 | 9 | ZNH4 | -1 | Ask | 123.21875 | 84102:M:1420477TN0077656 | 15.625 | -15.625 | 0.3 | -15.925 | 13167319 | -373 | -2 | 2 | 0 | -192 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140108 07:32:17.937 | -1 | 0.186 | 0.116 | 5.93 | 5.186 | 804 | 1 | 1 | 3 | 2 | 0.901 | 0 | 804 | 15 |
| 20140108 07:32:17.937 | -1 | 0.186 | 0.116 | 5.93 | 5.186 | 804 | 1 | 1 | 3 | 2 | 0.901 | 0 | 804 | 15 |
| 20140108 07:45:25.794 | -3 | 0.147 | 0.088 | 3.963 | 3.381 | 1665 | 1 | 1 | 3 | 2 | 0.999 | 0 | 1665 | 4 |
| 20140108 07:45:25.794 | -3 | 0.147 | 0.088 | 3.963 | 3.381 | 1665 | 1 | 1 | 3 | 2 | 0.999 | 0 | 1665 | 4 |
| 20140108 07:45:25.794 | -3 | 0.147 | 0.088 | 3.963 | 3.381 | 1665 | 1 | 1 | 3 | 2 | 0.999 | 0 | 1665 | 4 |
| 20140108 07:45:25.794 | -3 | 0.147 | 0.088 | 3.963 | 3.381 | 1665 | 1 | 1 | 3 | 2 | 0.999 | 0 | 1665 | 4 |
| 20140108 07:45:25.794 | -3 | 0.147 | 0.088 | 3.963 | 3.381 | 1665 | 1 | 1 | 3 | 2 | 0.999 | 0 | 1665 | 4 |
| 20140108 07:45:25.794 | -3 | 0.147 | 0.088 | 3.963 | 3.381 | 1665 | 1 | 1 | 3 | 2 | 0.999 | 0 | 1665 | 4 |
| 20140108 07:59:51.243 | -1 | 0.346 | 0.229 | 2.463 | 1.611 | 567 | 1 | 0 | 9 | 8 | 1 | 1 | 568 | 0 |
| 20140108 07:59:51.243 | -1 | 0.346 | 0.229 | 2.463 | 1.611 | 567 | 1 | 0 | 9 | 8 | 1 | 1 | 568 | 0 |
| 20140108 08:15:39.406 | -3 | 0.146 | 0.053 | 1.641 | 1.401 | 643 | 1 | 0 | 2 | 2 | 1 | 0 | 643 | 8 |
| 20140108 08:15:39.406 | -3 | 0.146 | 0.053 | 1.641 | 1.401 | 643 | 1 | 0 | 2 | 2 | 1 | 0 | 643 | 8 |
| 20140108 08:15:39.406 | -3 | 0.146 | 0.053 | 1.641 | 1.401 | 643 | 1 | 0 | 2 | 2 | 1 | 0 | 643 | 8 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 10:45:35.418 | -1 | 0.172 | 0.076 | 8.157 | 6.752 | 706 | 1 | 1 | 8 | 7 | 0.864 | 0 | 706 | 21 |
| 20140108 07:30:28.545 | -2 | 0.448 | 0.103 | 1.256 | 0.693 | 819 | 1 | 0 | 3 | 2 | 1 | 0 | 819 | 0 |
| 20140108 07:32:17.939 | -2 | 0.337 | 0.064 | 2.313 | 1.533 | 1182 | 1 | 2 | 4 | 4 | 1 | 0 | 1182 | 2 |
| 20140108 07:32:17.939 | -2 | 0.337 | 0.064 | 2.313 | 1.533 | 1182 | 1 | 2 | 4 | 4 | 1 | 0 | 1182 | 2 |
| 20140108 07:45:25.795 | -5 | 0.588 | 0.16 | 1.446 | 0.596 | 578 | 1 | 1 | 3 | 2 | 1 | 0 | 578 | 2 |
| 20140108 07:53:59.654 | -4 | 0.433 | 0.083 | 0.985 | 0.55 | 723 | 1 | 0 | 1 | 1 | 1 | 167 | 890 | 0 |
| 20140108 07:59:51.239 | -1 | 0.435 | 0.114 | 3.623 | 2.048 | 1194 | 1 | 0 | 4 | 3 | 1 | 0 | 1194 | 11 |
| 20140108 07:59:51.239 | -1 | 0.435 | 0.114 | 3.623 | 2.048 | 1194 | 1 | 0 | 4 | 3 | 1 | 0 | 1194 | 11 |
| 20140108 07:59:51.239 | -1 | 0.435 | 0.114 | 3.623 | 2.048 | 1194 | 1 | 0 | 4 | 3 | 1 | 0 | 1194 | 11 |
| 20140108 08:17:12.397 | -1 | 0.366 | 0.034 | 2.164 | 1.371 | 1640 | 1 | 1 | 5 | 5 | 0.994 | 0 | 1640 | 10 |
| 20140108 08:17:12.397 | -1 | 0.366 | 0.034 | 2.164 | 1.371 | 1640 | 1 | 1 | 5 | 5 | 0.994 | 0 | 1640 | 10 |
| 20140108 08:17:12.397 | -1 | 0.366 | 0.034 | 2.164 | 1.371 | 1640 | 1 | 1 | 5 | 5 | 0.994 | 0 | 1640 | 10 |
| 20140108 09:36:04.976 | -1 | 0.234 | 0.014 | 0.931 | 0.713 | 1208 | 1 | 1 | 2 | 2 | 0.992 | 0 | 1208 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140108 09:39:37.602 | 1 | 9 | ZNH4 | -1 | Ask | 123.203125 | 84102:M:1431869TN0079209 | 15.625 | -15.625 | 0.3 | -15.925 | 13217068 | -337 | -6 | 2 | 0 | -197 |
| 20140108 09:39:37.602 | 1 | 9 | ZNH4 | -1 | Ask | 123.203125 | 84102:M:1431871TN0079210 | 15.625 | -15.625 | 0.3 | -15.925 | 13217068 | -337 | -6 | 2 | 0 | -197 |
| 20140108 09:39:37.602 | 1 | 9 | ZNH4 | -1 | Ask | 123.203125 | 84102:M:1431877TN0079213 | 15.625 | -15.625 | 0.3 | -15.925 | 13217068 | -337 | -6 | 2 | 0 | -197 |
| 20140108 09:39:37.602 | 1 | 9 | ZNH4 | -2 | Ask | 123.203125 | 84102:M:1431939TN0079244 | 15.625 | -31.25 | 0.6 | -31.85 | 13217068 | -337 | -6 | 2 | 0 | -197 |
| 20140108 09:44:29.137 | 1 | 9 | ZNH4 | 1 | Bid | 123.1875 | 84102:M:1445888TN0081592 | 15.625 | -15.625 | 0.3 | -15.925 | 13295575 | -1081 | -14 | 13 | 3 | -355 |
| 20140108 09:44:29.137 | 1 | 9 | ZNH4 | 1 | Bid | 123.1875 | 84102:M:1445924TN0081610 | 15.625 | -15.625 | 0.3 | -15.925 | 13295575 | -1081 | -14 | 13 | 3 | -355 |
| 20140108 10:16:20.227 | 1 | 10 | ZNH4 | -1 | Ask | 123.078125 | 84102:M:1518027TN0092902 | 15.625 | -15.625 | 0.3 | -15.925 | 13740993 | -607 | -11 | 7 | 1 | -222 |
| 20140108 10:42:17.806 | 1 | 10 | ZNH4 | -1 | Ask | 123.140625 | 84102:M:1566245TN0101488 | 15.625 | -15.625 | 0.3 | -15.925 | 14051368 | -1002 | -8 | 4 | 0 | -493 |
| 20140108 10:42:17.806 | 1 | 10 | ZNH4 | -1 | Ask | 123.140625 | 84102:M:1566301TN0101516 | 15.625 | -15.625 | 0.3 | -15.925 | 14051368 | -1002 | -8 | 4 | 0 | -493 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 1 | Bid | 123.140625 | 84102:M:1573532TN0102784 | 15.625 | -15.625 | 0.3 | -15.925 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 1 | Bid | 123.140625 | 84102:M:1573448TN0102742 | 15.625 | -15.625 | 0.3 | -15.925 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 6 | Bid | 123.140625 | 84102:M:1573536TN0102786 | 15.625 | -93.75 | 1.8 | -95.55 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 20 | Bid | 123.140625 | 84102:M:1573540TN0102788 | 15.625 | -312.5 | 6 | -318.5 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 1 | Bid | 123.140625 | 84102:M:1573576TN0102806 | 15.625 | -15.625 | 0.3 | -15.925 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 41 | Bid | 123.140625 | 84102:M:1573578TN0102807 | 15.625 | -640.625 | 12.3 | -652.925 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 12 | Bid | 123.140625 | 84102:M:1573538TN0102787 | 15.625 | -187.5 | 3.6 | -191.1 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 10:45:35.417 | 1 | 10 | ZNH4 | 4 | Bid | 123.140625 | 84102:M:1573534TN0102785 | 15.625 | -62.5 | 1.2 | -63.7 | 14086582 | -665 | -9 | 9 | 0 | -206 |
| 20140108 12:41:15.299 | 1 | 12 | ZNH4 | -1 | Ask | 123.125 | 84102:M:1703341TN0125355 | 15.625 | -15.625 | 0.3 | -15.925 | 14982271 | -581 | -8 | 8 | 1 | -179 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 3 | Bid | 128.875 | 84102:M:2071586TN0012709 | 31.25 | -93.75 | 0.9 | -94.65 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 1 | Bid | 128.875 | 84102:M:2071564TN0012698 | 31.25 | -31.25 | 0.3 | -31.55 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 1 | Bid | 128.875 | 84102:M:2071590TN0012711 | 31.25 | -31.25 | 0.3 | -31.55 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 1 | Bid | 128.875 | 84102:M:2071588TN0012710 | 31.25 | -31.25 | 0.3 | -31.55 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 6 | Bid | 128.875 | 84102:M:2071584TN0012708 | 31.25 | -187.5 | 1.8 | -189.3 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 1 | Bid | 128.875 | 84102:M:2071578TN0012705 | 31.25 | -31.25 | 0.3 | -31.55 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 10 | Bid | 128.875 | 84102:M:2071582TN0012707 | 31.25 | -312.5 | 3 | -315.5 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 06:50:04.513 | 1 | 6 | ZBH4 | 9 | Bid | 128.875 | 84102:M:2071614TN0012723 | 31.25 | -281.25 | 2.7 | -283.95 | 17945323 | -172 | -8 | 7 | 0 | -76 |
| 20140109 08:47:38.720 | 1 | 8 | ZBH4 | 1 | Bid | 129.1875 | 84102:M:2294342TN0039355 | 31.25 | -31.25 | 0.3 | -31.55 | 19375819 | -304 | -4 | 2 | 0 | -257 |
| 20140109 09:24:54.132 | 1 | 9 | ZBH4 | -1 | Ask | 129.15625 | 84102:M:2352851TN0045811 | 31.25 | -31.25 | 0.3 | -31.55 | 19781307 | -267 | -9 | 9 | 0 | -68 |
| 20140109 09:24:54.132 | 1 | 9 | ZBH4 | -1 | Ask | 129.15625 | 84102:M:2352839TN0045805 | 31.25 | -31.25 | 0.3 | -31.55 | 19781307 | -267 | -9 | 9 | 0 | -68 |
| 20140109 09:24:54.132 | 1 | 9 | ZBH4 | -1 | Ask | 129.15625 | 84102:M:2352847TN0045809 | 31.25 | -31.25 | 0.3 | -31.55 | 19781307 | -267 | -9 | 9 | 0 | -68 |
| 20140109 10:18:21.638 | 1 | 10 | ZBH4 | 2 | Bid | 129.1875 | 84102:M:2426778TN0054741 | 31.25 | -62.5 | 0.6 | -63.1 | 20312251 | -302 | -8 | 8 | 0 | -70 |
| 20140109 10:46:30.103 | 1 | 10 | ZBH4 | 1 | Bid | 128.96875 | 84102:M:2459424TN0059705 | 31.25 | -31.25 | 0.3 | -31.55 | 20564738 | -298 | -7 | 7 | 0 | -67 |
| 20140109 11:33:22.442 | 1 | 11 | ZBH4 | -1 | Ask | 128.90625 | 84102:M:2508839TN0064638 | 31.25 | -31.25 | 0.3 | -31.55 | 20913999 | -228 | -13 | 7 | 0 | -80 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140108 09:39:37.602 | -3 | 0.154 | 0.032 | 2.83 | 2.393 | 1559 | 1 | 1 | 4 | 4 | 1 | 0 | 1559 | 18 |
| 20140108 09:39:37.602 | -3 | 0.154 | 0.032 | 2.83 | 2.393 | 1559 | 1 | 1 | 4 | 4 | 1 | 0 | 1559 | 18 |
| 20140108 09:39:37.602 | -3 | 0.154 | 0.032 | 2.83 | 2.393 | 1559 | 1 | 1 | 4 | 4 | 1 | 0 | 1559 | 18 |
| 20140108 09:39:37.602 | -3 | 0.154 | 0.032 | 2.83 | 2.393 | 1559 | 1 | 1 | 4 | 4 | 1 | 0 | 1559 | 18 |
| 20140108 09:44:29.137 | -2 | 0.694 | 0.133 | 1.281 | 0.389 | 476 | 1 | 0 | 5 | 2 | 1 | 0 | 476 | 0 |
| 20140108 09:44:29.137 | -2 | 0.694 | 0.133 | 1.281 | 0.389 | 476 | 1 | 0 | 5 | 2 | 1 | 0 | 476 | 0 |
| 20140108 10:16:20.227 | -4 | 0.377 | 0.071 | 2.233 | 1.391 | 804 | 1 | 1 | 2 | 1 | 1 | 21 | 825 | 0 |
| 20140108 10:42:17.806 | -4 | 0.506 | 0.053 | 5.812 | 2.874 | 980 | 1 | 1 | 3 | 3 | 1 | 0 | 980 | 6 |
| 20140108 10:42:17.806 | -4 | 0.506 | 0.053 | 5.812 | 2.874 | 980 | 1 | 1 | 3 | 3 | 1 | 0 | 980 | 6 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 10:45:35.417 | -1 | 0.291 | 0.046 | 7.876 | 5.583 | 1619 | 1 | 2 | 5 | 5 | 1 | 0 | 1619 | 13 |
| 20140108 12:41:15.299 | -1 | 0.305 | 0.054 | 1.548 | 1.075 | 1349 | 1 | 2 | 6 | 5 | 1.021 | 81 | 1430 | 0 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 06:50:04.513 | -2 | 0.308 | 0.092 | 12.422 | 8.6 | 387 | 1 | 1 | 2 | 2 | 1 | 0 | 387 | 7 |
| 20140109 08:47:38.720 | -3 | 0.641 | 0.067 | 1.006 | 0.361 | 170 | 1 | 1 | 6 | 6 | 1 | 0 | 170 | 0 |
| 20140109 09:24:54.132 | -1 | 0.429 | 0.069 | 1.115 | 0.636 | 355 | 1 | 1 | 6 | 6 | 1 | 0 | 355 | 18 |
| 20140109 09:24:54.132 | -1 | 0.429 | 0.069 | 1.115 | 0.636 | 355 | 1 | 1 | 6 | 6 | 1 | 0 | 355 | 18 |
| 20140109 09:24:54.132 | -1 | 0.429 | 0.069 | 1.115 | 0.636 | 355 | 1 | 1 | 6 | 6 | 1 | 0 | 355 | 18 |
| 20140109 10:18:21.638 | -1 | 0.369 | 0.071 | 1.141 | 0.696 | 518 | 1 | 1 | 2 | 2 | 1.004 | 0 | 518 | 0 |
| 20140109 10:46:30.103 | -1 | 0.379 | 0.067 | 1.033 | 0.641 | 488 | 1 | 0 | 5 | 5 | 1 | 0 | 488 | 2 |
| 20140109 11:33:22.442 | -2 | 0.331 | 0.131 | 1.614 | 1.08 | 461 | 1 | 1 | 4 | 4 | 1 | 0 | 461 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140109 13:13:47.473 | 1 | 13 | ZBH4 | -1 | Ask | 129.1875 | 84102:M:2619973TN0077819 | 31.25 | -31.25 | 0.3 | -31.55 | 21710258 | -169 | -5 | 2 | 0 | -104 |
| 20140109 14:25:21.960 | 1 | 14 | ZBH4 | 1 | Bid | 129.34375 | 84102:M:2695384TN0085827 | 31.25 | -31.25 | 0.3 | -31.55 | 22250300 | -256 | -15 | 12 | 1 | -56 |
| 20140109 06:51:26.791 | 1 | 6 | ZFH4 | -1 | Ask | 119.125 | 84102:M:2074887TN0016860 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17965210 | -163 | -6 | 5 | 1 | -47 |
| 20140109 06:51:26.791 | 1 | 6 | ZFH4 | -1 | Ask | 119.125 | 84102:M:2075251TN0016889 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17965210 | -163 | -6 | 5 | 1 | -47 |
| 20140109 08:47:38.716 | 1 | 8 | ZFH4 | 1 | Bid | 119.1640625 | 84102:M:2293724TN0042024 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19375807 | -313 | -6 | 5 | 1 | -158 |
| 20140109 08:47:38.716 | 1 | 8 | ZFH4 | 9 | Bid | 119.1640625 | 84102:M:2293772TN0042048 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19375807 | -313 | -6 | 5 | 1 | -158 |
| 20140109 08:47:38.716 | 1 | 8 | ZFH4 | 1 | Bid | 119.1640625 | 84102:M:2293622TN0041973 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19375807 | -313 | -6 | 5 | 1 | -158 |
| 20140109 08:47:38.716 | 1 | 8 | ZFH4 | 18 | Bid | 119.1640625 | 84102:M:2293774TN0042049 | 7.8125 | -140.625 | 5.4 | -146.025 | 19375807 | -313 | -6 | 5 | 1 | -158 |
| 20140109 09:20:34.076 | 1 | 9 | ZFH4 | -2 | Ask | 119.109375 | 84102:M:2345153TN0048378 | 7.8125 | -15.625 | 0.6 | -16.225 | 19739081 | -350 | -10 | 3 | 0 | -149 |
| 20140109 09:20:34.076 | 1 | 9 | ZFH4 | -1 | Ask | 119.109375 | 84102:M:2345151TN0048377 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19739081 | -350 | -10 | 3 | 0 | -149 |
| 20140109 09:25:54.691 | 1 | 9 | ZFH4 | 1 | Bid | 119.1484375 | 84102:M:2354728TN0049257 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19794373 | -358 | -5 | 5 | 1 | -95 |
| 20140109 09:25:54.691 | 1 | 9 | ZFH4 | 1 | Bid | 119.1484375 | 84102:M:2354780TN0049283 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19794373 | -358 | -5 | 5 | 1 | -95 |
| 20140109 09:25:54.691 | 1 | 9 | ZFH4 | 2 | Bid | 119.1484375 | 84102:M:2355312TN0049324 | 7.8125 | -15.625 | 0.6 | -16.225 | 19794373 | -358 | -5 | 5 | 1 | -95 |
| 20140109 10:46:30.104 | 1 | 10 | ZFH4 | 1 | Bid | 119.1328125 | 84102:M:2459560TN0062386 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20564732 | -252 | -8 | 2 | 0 | -177 |
| 20140109 11:33:22.441 | 1 | 11 | ZFH4 | -1 | Ask | 119.1015625 | 84102:M:2508717TN0067763 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20913966 | -304 | -20 | 18 | 1 | -56 |
| 20140109 11:33:22.441 | 1 | 11 | ZFH4 | -2 | Ask | 119.1015625 | 84102:M:2508727TN0067768 | 7.8125 | -15.625 | 0.6 | -16.225 | 20913966 | -304 | -20 | 18 | 1 | -56 |
| 20140109 13:13:47.473 | 1 | 13 | ZFH4 | -1 | Ask | 119.171875 | 84102:M:2620099TN0078455 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21710255 | -204 | -10 | 3 | 0 | -141 |
| 20140109 06:50:04.512 | 1 | 6 | ZNH4 | 2 | Bid | 123.09375 | 84102:M:2071334TN0029643 | 15.625 | -31.25 | 0.6 | -31.85 | 17945314 | -316 | -7 | 6 | 0 | -120 |
| 20140109 06:51:26.793 | 1 | 6 | ZNH4 | -1 | Ask | 123.0625 | 84102:M:2075229TN0030466 | 15.625 | -15.625 | 0.3 | -15.925 | 17965216 | -485 | -7 | 7 | 0 | -116 |
| 20140109 06:51:26.793 | 1 | 6 | ZNH4 | -1 | Ask | 123.0625 | 84102:M:2075205TN0030454 | 15.625 | -15.625 | 0.3 | -15.925 | 17965216 | -485 | -7 | 7 | 0 | -116 |
| 20140109 06:51:53.725 | 1 | 6 | ZNH4 | 1 | Bid | 123.0625 | 84102:M:2076108TN0030647 | 15.625 | -15.625 | 0.3 | -15.925 | 17969856 | -815 | -5 | 4 | 0 | -421 |
| 20140109 06:51:53.725 | 1 | 6 | ZNH4 | 6 | Bid | 123.0625 | 84102:M:2076110TN0030648 | 15.625 | -93.75 | 1.8 | -95.55 | 17969856 | -815 | -5 | 4 | 0 | -421 |
| 20140109 06:51:53.725 | 1 | 6 | ZNH4 | 12 | Bid | 123.0625 | 84102:M:2076116TN0030651 | 15.625 | -187.5 | 3.6 | -191.1 | 17969856 | -815 | -5 | 4 | 0 | -421 |
| 20140109 06:51:53.725 | 1 | 6 | ZNH4 | 1 | Bid | 123.0625 | 84102:M:2076174TN0030680 | 15.625 | -15.625 | 0.3 | -15.925 | 17969856 | -815 | -5 | 4 | 0 | -421 |
| 20140109 06:51:53.725 | 1 | 6 | ZNH4 | 26 | Bid | 123.0625 | 84102:M:2076206TN0030696 | 15.625 | -406.25 | 7.8 | -414.05 | 17969856 | -815 | -5 | 4 | 0 | -421 |
| 20140109 06:51:53.725 | 1 | 6 | ZNH4 | 20 | Bid | 123.0625 | 84102:M:2076160TN0030673 | 15.625 | -312.5 | 6 | -318.5 | 17969856 | -815 | -5 | 4 | 0 | -421 |
| 20140109 06:53:45.637 | 1 | 6 | ZNH4 | -1 | Ask | 123.0625 | 84102:M:2078629TN0031018 | 15.625 | -15.625 | 0.3 | -15.925 | 17982389 | -695 | -7 | 2 | 0 | -416 |
| 20140109 06:53:45.637 | 1 | 6 | ZNH4 | -1 | Ask | 123.0625 | 84102:M:2078643TN0031025 | 15.625 | -15.625 | 0.3 | -15.925 | 17982389 | -695 | -7 | 2 | 0 | -416 |
| 20140109 06:53:45.637 | 1 | 6 | ZNH4 | -2 | Ask | 123.0625 | 84102:M:2078601TN0031004 | 15.625 | -31.25 | 0.6 | -31.85 | 17982389 | -695 | -7 | 2 | 0 | -416 |
| 20140109 06:53:45.637 | 1 | 6 | ZNH4 | -1 | Ask | 123.0625 | 84102:M:2078647TN0031027 | 15.625 | -15.625 | 0.3 | -15.925 | 17982389 | -695 | -7 | 2 | 0 | -416 |
| 20140109 07:01:42.964 | 1 | 7 | ZNH4 | -2 | Ask | 123.109375 | 84102:M:2089483TN0032805 | 15.625 | -31.25 | 0.6 | -31.85 | 18042436 | -543 | -13 | 10 | 1 | -350 |
| 20140109 07:05:16.671 | 1 | 7 | ZNH4 | 1 | Bid | 123.109375 | 84102:M:2091582TN0033215 | 15.625 | -15.625 | 0.3 | -15.925 | 18053535 | -331 | -8 | 8 | 0 | -211 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 1 | Bid | 123.171875 | 84102:M:2294062TN0070057 | 15.625 | -15.625 | 0.3 | -15.925 | 19375813 | -832 | -8 | 6 | 0 | -368 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140109 13:13:47.473 | -3 | 0.295 | 0.063 | 1.422 | 1.002 | 404 | 1 | 1 | 4 | 4 | 1 | 0 | 404 | 2 |
| 20140109 14:25:21.960 | -2 | 0.394 | 0.153 | 0.861 | 0.522 | 394 | 1 | 0 | 3 | 2 | 1 | 0 | 394 | 5 |
| 20140109 06:51:26.791 | -2 | 0.199 | 0.111 | 1.993 | 1.596 | 656 | 1 | 0 | 2 | 1 | 1 | 0 | 656 | 3 |
| 20140109 06:51:26.791 | -2 | 0.199 | 0.111 | 1.993 | 1.596 | 656 | 1 | 0 | 2 | 1 | 1 | 0 | 656 | 3 |
| 20140109 08:47:38.716 | -2 | 0.217 | 0.049 | 3.97 | 3.11 | 1132 | 1 | 1 | 3 | 2 | 1 | 0 | 1132 | 5 |
| 20140109 08:47:38.716 | -2 | 0.217 | 0.049 | 3.97 | 3.11 | 1132 | 1 | 1 | 3 | 2 | 1 | 0 | 1132 | 5 |
| 20140109 08:47:38.716 | -2 | 0.217 | 0.049 | 3.97 | 3.11 | 1132 | 1 | 1 | 3 | 2 | 1 | 0 | 1132 | 5 |
| 20140109 08:47:38.716 | -2 | 0.217 | 0.049 | 3.97 | 3.11 | 1132 | 1 | 1 | 3 | 2 | 1 | 0 | 1132 | 5 |
| 20140109 09:20:34.076 | -3 | 0.346 | 0.139 | 1.543 | 1.009 | 662 | 1 | 1 | 5 | 5 | 1 | 0 | 662 | 2 |
| 20140109 09:20:34.076 | -3 | 0.346 | 0.139 | 1.543 | 1.009 | 662 | 1 | 1 | 5 | 5 | 1 | 0 | 662 | 2 |
| 20140109 09:25:54.691 | -1 | 0.327 | 0.066 | 1.349 | 0.908 | 737 | 1 | 0 | 6 | 5 | 1 | 0 | 737 | 18 |
| 20140109 09:25:54.691 | -1 | 0.327 | 0.066 | 1.349 | 0.908 | 737 | 1 | 0 | 6 | 5 | 1 | 0 | 737 | 18 |
| 20140109 09:25:54.691 | -1 | 0.327 | 0.066 | 1.349 | 0.908 | 737 | 1 | 0 | 6 | 5 | 1 | 0 | 737 | 18 |
| 20140109 10:46:30.104 | -5 | 0.197 | 0.103 | 1.757 | 1.411 | 940 | 1 | 1 | 5 | 5 | 0.918 | 0 | 940 | 3 |
| 20140109 11:33:22.441 | -1 | 0.387 | 0.267 | 1.515 | 0.929 | 481 | 1 | 1 | 5 | 4 | 1 | 0 | 481 | 6 |
| 20140109 11:33:22.441 | -1 | 0.387 | 0.267 | 1.515 | 0.929 | 481 | 1 | 1 | 5 | 4 | 1 | 0 | 481 | 6 |
| 20140109 13:13:47.473 | -5 | 0.201 | 0.114 | 3.856 | 3.08 | 810 | 1 | 0 | 5 | 5 | 1 | 0 | 810 | 9 |
| 20140109 06:50:04.512 | -2 | 0.311 | 0.089 | 1.121 | 0.773 | 700 | 1 | 0 | 2 | 2 | 1 | 0 | 700 | 2 |
| 20140109 06:51:26.793 | -1 | 0.46 | 0.078 | 2.023 | 1.092 | 569 | 1 | 0 | 3 | 3 | 1 | 0 | 569 | 5 |
| 20140109 06:51:26.793 | -1 | 0.46 | 0.078 | 2.023 | 1.092 | 569 | 1 | 0 | 3 | 3 | 1 | 0 | 569 | 5 |
| 20140109 06:51:53.725 | -2 | 0.418 | 0.037 | 7.643 | 4.447 | 1134 | 1 | 1 | 5 | 5 | 1 | 0 | 1134 | 8 |
| 20140109 06:51:53.725 | -2 | 0.418 | 0.037 | 7.643 | 4.447 | 1134 | 1 | 1 | 5 | 5 | 1 | 0 | 1134 | 8 |
| 20140109 06:51:53.725 | -2 | 0.418 | 0.037 | 7.643 | 4.447 | 1134 | 1 | 1 | 5 | 5 | 1 | 0 | 1134 | 8 |
| 20140109 06:51:53.725 | -2 | 0.418 | 0.037 | 7.643 | 4.447 | 1134 | 1 | 1 | 5 | 5 | 1 | 0 | 1134 | 8 |
| 20140109 06:51:53.725 | -2 | 0.418 | 0.037 | 7.643 | 4.447 | 1134 | 1 | 1 | 5 | 5 | 1 | 0 | 1134 | 8 |
| 20140109 06:51:53.725 | -2 | 0.418 | 0.037 | 7.643 | 4.447 | 1134 | 1 | 1 | 5 | 5 | 1 | 0 | 1134 | 8 |
| 20140109 06:53:45.637 | -4 | 0.563 | 0.072 | 3.088 | 1.35 | 540 | 1 | 0 | 2 | 2 | 1 | 0 | 540 | 6 |
| 20140109 06:53:45.637 | -4 | 0.563 | 0.072 | 3.088 | 1.35 | 540 | 1 | 0 | 2 | 2 | 1 | 0 | 540 | 6 |
| 20140109 06:53:45.637 | -4 | 0.563 | 0.072 | 3.088 | 1.35 | 540 | 1 | 0 | 2 | 2 | 1 | 0 | 540 | 6 |
| 20140109 06:53:45.637 | -4 | 0.563 | 0.072 | 3.088 | 1.35 | 540 | 1 | 0 | 2 | 2 | 1 | 0 | 540 | 6 |
| 20140109 07:01:42.964 | -1 | 0.548 | 0.16 | 1.266 | 0.572 | 481 | 1 | 1 | 3 | 2 | 1.074 | 0 | 481 | 1 |
| 20140109 07:05:16.671 | -1 | 0.404 | 0.129 | 1.419 | 0.846 | 489 | 1 | 0 | 2 | 2 | 1 | 0 | 489 | 1 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 6 | Bid | 123.171875 | 84102:M:2294128TN0070090 | 15.625 | -93.75 | 1.8 | -95.55 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 1 | Bid | 123.171875 | 84102:M:2294148TN0070100 | 15.625 | -15.625 | 0.3 | -15.925 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 4 | Bid | 123.171875 | 84102:M:2294132TN0070092 | 15.625 | -62.5 | 1.2 | -63.7 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 1 | Bid | 123.171875 | 84102:M:2294038TN0070045 | 15.625 | -15.625 | 0.3 | -15.925 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 20 | Bid | 123.171875 | 84102:M:2294064TN0070058 | 15.625 | -312.5 | 6 | -318.5 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 12 | Bid | 123.171875 | 84102:M:2294130TN0070091 | 15.625 | -187.5 | 3.6 | -191.1 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 2 | Bid | 123.171875 | 84102:M:2294174TN0070113 | 15.625 | -31.25 | 0.6 | -31.85 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 49 | Bid | 123.171875 | 84102:M:2294170TN0070111 | 15.625 | -765.625 | 14.7 | -780.325 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 08:47:38.720 | 1 | 8 | ZNH4 | 1 | Bid | 123.171875 | 84102:M:2294134TN0070093 | 15.625 | -15.625 | 0.3 | -15.925 | 19375813 | -832 | -8 | 6 | 0 | -368 |
| 20140109 09:20:34.074 | 1 | 9 | ZNH4 | -1 | Ask | 123.109375 | 84102:M:2344833TN0078964 | 15.625 | -15.625 | 0.3 | -15.925 | 19739084 | -945 | -11 | 5 | 0 | -359 |
| 20140109 09:20:34.074 | 1 | 9 | ZNH4 | -2 | Ask | 123.109375 | 84102:M:2344767TN0078931 | 15.625 | -31.25 | 0.6 | -31.85 | 19739084 | -945 | -11 | 5 | 0 | -359 |
| 20140109 09:23:43.720 | 1 | 9 | ZNH4 | -3 | Ask | 123.125 | 84102:M:2349377TN0079749 | 15.625 | -46.875 | 0.9 | -47.775 | 19763484 | -530 | -5 | 1 | 0 | -530 |
| 20140109 09:23:43.720 | 1 | 9 | ZNH4 | -1 | Ask | 123.125 | 84102:M:2349379TN0079750 | 15.625 | -15.625 | 0.3 | -15.925 | 19763484 | -530 | -5 | 1 | 0 | -530 |
| 20140109 09:24:54.132 | 1 | 9 | ZNH4 | -6 | Ask | 123.15625 | 84102:M:2352497TN0079971 | 15.625 | -93.75 | 1.8 | -95.55 | 19781285 | -903 | -16 | 16 | 0 | -250 |
| 20140109 09:24:54.132 | 1 | 9 | ZNH4 | -1 | Ask | 123.15625 | 84102:M:2352487TN0079966 | 15.625 | -15.625 | 0.3 | -15.925 | 19781285 | -903 | -16 | 16 | 0 | -250 |
| 20140109 09:24:54.132 | 1 | 9 | ZNH4 | -20 | Ask | 123.15625 | 84102:M:2352489TN0079967 | 15.625 | -312.5 | 6 | -318.5 | 19781285 | -903 | -16 | 16 | 0 | -250 |
| 20140109 09:24:54.132 | 1 | 9 | ZNH4 | -4 | Ask | 123.15625 | 84102:M:2352499TN0079972 | 15.625 | -62.5 | 1.2 | -63.7 | 19781285 | -903 | -16 | 16 | 0 | -250 |
| 20140109 09:24:54.132 | 1 | 9 | ZNH4 | -12 | Ask | 123.15625 | 84102:M:2352533TN0079989 | 15.625 | -187.5 | 3.6 | -191.1 | 19781285 | -903 | -16 | 16 | 0 | -250 |
| 20140109 09:24:54.132 | 1 | 9 | ZNH4 | -1 | Ask | 123.15625 | 84102:M:2353001TN0080069 | 15.625 | -15.625 | 0.3 | -15.925 | 19781285 | -903 | -16 | 16 | 0 | -250 |
| 20140109 09:25:54.690 | 1 | 9 | ZNH4 | 1 | Bid | 123.15625 | 84102:M:2354252TN0080280 | 15.625 | -15.625 | 0.3 | -15.925 | 19794383 | -895 | -5 | 4 | 0 | -374 |
| 20140109 10:46:30.101 | 1 | 10 | ZNH4 | 1 | Bid | 123.109375 | 84102:M:2459212TN0097412 | 15.625 | -15.625 | 0.3 | -15.925 | 20564734 | -984 | -5 | 3 | 0 | -382 |
| 20140109 10:46:30.101 | 1 | 10 | ZNH4 | 1 | Bid | 123.109375 | 84102:M:2459174TN0097393 | 15.625 | -15.625 | 0.3 | -15.925 | 20564734 | -984 | -5 | 3 | 0 | -382 |
| 20140109 10:46:30.101 | 1 | 10 | ZNH4 | 20 | Bid | 123.109375 | 84102:M:2459210TN0097411 | 15.625 | -312.5 | 6 | -318.5 | 20564734 | -984 | -5 | 3 | 0 | -382 |
| 20140109 11:05:49.393 | 1 | 11 | ZNH4 | 1 | Bid | 123.078125 | 84102:M:2488508TN0102345 | 15.625 | -15.625 | 0.3 | -15.925 | 20757107 | -848 | -10 | 4 | 1 | -722 |
| 20140109 11:05:49.393 | 1 | 11 | ZNH4 | 1 | Bid | 123.078125 | 84102:M:2488522TN0102352 | 15.625 | -15.625 | 0.3 | -15.925 | 20757107 | -848 | -10 | 4 | 1 | -722 |
| 20140109 11:05:49.393 | 1 | 11 | ZNH4 | 4 | Bid | 123.078125 | 84102:M:2489084TN0102492 | 15.625 | -62.5 | 1.2 | -63.7 | 20757107 | -848 | -10 | 4 | 1 | -722 |
| 20140109 11:33:22.440 | 1 | 11 | ZNH4 | -2 | Ask | 123.078125 | 84102:M:2508507TN0106465 | 15.625 | -31.25 | 0.6 | -31.85 | 20913987 | -904 | -10 | 8 | 1 | -299 |
| 20140109 12:19:07.502 | 1 | 12 | ZNH4 | -4 | Ask | 123.171875 | 84102:M:2578189TN0119237 | 15.625 | -62.5 | 1.2 | -63.7 | 21390281 | -476 | -10 | 7 | 1 | -348 |
| 20140109 12:19:07.502 | 1 | 12 | ZNH4 | -1 | Ask | 123.171875 | 84102:M:2578199TN0119242 | 15.625 | -15.625 | 0.3 | -15.925 | 21390281 | -476 | -10 | 7 | 1 | -348 |
| 20140109 12:19:07.502 | 1 | 12 | ZNH4 | -10 | Ask | 123.171875 | 84102:M:2578203TN0119244 | 15.625 | -156.25 | 3 | -159.25 | 21390281 | -476 | -10 | 7 | 1 | -348 |
| 20140109 12:19:07.502 | 1 | 12 | ZNH4 | -6 | Ask | 123.171875 | 84102:M:2578201TN0119243 | 15.625 | -93.75 | 1.8 | -95.55 | 21390281 | -476 | -10 | 7 | 1 | -348 |
| 20140109 12:19:53.976 | 1 | 12 | ZNH4 | 1 | Bid | 123.171875 | 84102:M:2581020TN0119785 | 15.625 | -15.625 | 0.3 | -15.925 | 21404689 | -475 | -10 | 7 | 0 | -304 |
| 20140109 13:13:47.472 | 1 | 13 | ZNH4 | -1 | Ask | 123.21875 | 84102:M:2619717TN0126010 | 15.625 | -15.625 | 0.3 | -15.925 | 21710257 | -588 | -12 | 2 | 0 | -338 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 08:47:38.720 | -2 | 0.265 | 0.035 | 8.31 | 6.108 | 2309 | 1 | 2 | 4 | 4 | 1 | 0 | 2309 | 12 |
| 20140109 09:20:34.074 | -2 | 0.554 | 0.074 | 2.329 | 1.04 | 762 | 1 | 1 | 3 | 3 | 1 | 0 | 762 | 4 |
| 20140109 09:20:34.074 | -2 | 0.554 | 0.074 | 2.329 | 1.04 | 762 | 1 | 1 | 3 | 3 | 1 | 0 | 762 | 4 |
| 20140109 09:23:43.720 | -5 | 0.373 | 0.057 | 0.98 | 0.614 | 506 | 1 | 0 | 1 | 1 | 1.002 | 1 | 507 | 0 |
| 20140109 09:23:43.720 | -5 | 0.373 | 0.057 | 0.98 | 0.614 | 506 | 1 | 0 | 1 | 1 | 1.002 | 1 | 507 | 0 |
| 20140109 09:24:54.132 | -1 | 0.428 | 0.095 | 1.679 | 0.96 | 1206 | 1 | 1 | 5 | 5 | 1 | 0 | 1206 | 2 |
| 20140109 09:24:54.132 | -1 | 0.428 | 0.095 | 1.679 | 0.96 | 1206 | 1 | 1 | 5 | 5 | 1 | 0 | 1206 | 2 |
| 20140109 09:24:54.132 | -1 | 0.428 | 0.095 | 1.679 | 0.96 | 1206 | 1 | 1 | 5 | 5 | 1 | 0 | 1206 | 2 |
| 20140109 09:24:54.132 | -1 | 0.428 | 0.095 | 1.679 | 0.96 | 1206 | 1 | 1 | 5 | 5 | 1 | 0 | 1206 | 2 |
| 20140109 09:24:54.132 | -1 | 0.428 | 0.095 | 1.679 | 0.96 | 1206 | 1 | 1 | 5 | 5 | 1 | 0 | 1206 | 2 |
| 20140109 09:24:54.132 | -1 | 0.428 | 0.095 | 1.679 | 0.96 | 1206 | 1 | 1 | 5 | 5 | 1 | 0 | 1206 | 2 |
| 20140109 09:25:54.690 | -2 | 0.393 | 0.027 | 1.629 | 0.989 | 1385 | 1 | 1 | 3 | 3 | 1 | 0 | 1385 | 2 |
| 20140109 10:46:30.101 | -3 | 0.412 | 0.035 | 6.192 | 3.642 | 1427 | 1 | 1 | 3 | 3 | 1.015 | 0 | 1427 | 8 |
| 20140109 10:46:30.101 | -3 | 0.412 | 0.035 | 6.192 | 3.642 | 1427 | 1 | 1 | 3 | 3 | 1.015 | 0 | 1427 | 8 |
| 20140109 10:46:30.101 | -3 | 0.412 | 0.035 | 6.192 | 3.642 | 1427 | 1 | 1 | 3 | 3 | 1.015 | 0 | 1427 | 8 |
| 20140109 11:05:49.393 | -4 | 0.39 | 0.064 | 2.617 | 1.595 | 1324 | 1 | 1 | 3 | 2 | 1 | 0 | 1324 | 13 |
| 20140109 11:05:49.393 | -4 | 0.39 | 0.064 | 2.617 | 1.595 | 1324 | 1 | 1 | 3 | 2 | 1 | 0 | 1324 | 13 |
| 20140109 11:05:49.393 | -4 | 0.39 | 0.064 | 2.617 | 1.595 | 1324 | 1 | 1 | 3 | 2 | 1 | 0 | 1324 | 13 |
| 20140109 11:33:22.440 | -1 | 0.509 | 0.093 | 1.738 | 0.853 | 872 | 1 | 1 | 3 | 2 | 1 | 0 | 872 | 4 |
| 20140109 12:19:07.502 | -2 | 0.33 | 0.125 | 1.445 | 0.969 | 968 | 1 | 1 | 2 | 1 | 1 | 0 | 968 | 0 |
| 20140109 12:19:07.502 | -2 | 0.33 | 0.125 | 1.445 | 0.969 | 968 | 1 | 1 | 2 | 1 | 1 | 0 | 968 | 0 |
| 20140109 12:19:07.502 | -2 | 0.33 | 0.125 | 1.445 | 0.969 | 968 | 1 | 1 | 2 | 1 | 1 | 0 | 968 | 0 |
| 20140109 12:19:07.502 | -2 | 0.33 | 0.125 | 1.445 | 0.969 | 968 | 1 | 1 | 2 | 1 | 1 | 0 | 968 | 0 |
| 20140109 12:19:53.976 | -2 | 0.371 | 0.099 | 1.55 | 0.975 | 804 | 1 | 2 | 2 | 2 | 1 | 0 | 804 | 0 |
| 20140109 13:13:47.472 | -9 | 0.281 | 0.069 | 3.121 | 2.244 | 1506 | 1 | 1 | 3 | 3 | 1 | 0 | 1506 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140109 13:13:47.472 | 1 | 13 | ZNH4 | -1 | Ask | 123.21875 | 84102:M:2619737TN0126020 | 15.625 | -15.625 | 0.3 | -15.925 | 21710257 | -588 | -12 | 2 | 0 | -338 |
| 20140110 08:02:07.166 | 1 | 8 | ZBH4 | 1 | Bid | 130.15625 | 84102:M:3284394TN0049242 | 31.25 | -31.25 | 0.3 | -31.55 | 25687493 | -129 | -5 | 3 | 1 | -86 |
| 20140110 08:29:02.324 | 1 | 8 | ZBH4 | -1 | Ask | 130.1875 | 84102:M:3379601TN0058599 | 31.25 | -31.25 | 0.3 | -31.55 | 26277517 | -112 | -5 | 5 | 0 | -68 |
| 20140110 08:29:02.324 | 1 | 8 | ZBH4 | -3 | Ask | 130.1875 | 84102:M:3379607TN0058602 | 31.25 | -93.75 | 0.9 | -94.65 | 26277517 | -112 | -5 | 5 | 0 | -68 |
| 20140110 09:19:45.195 | 1 | 9 | ZBH4 | 1 | Bid | 130.375 | 84102:M:3559054TN0075430 | 31.25 | -31.25 | 0.3 | -31.55 | 27381982 | -225 | -12 | 7 | 1 | -139 |
| 20140110 10:43:13.564 | 1 | 10 | ZBH4 | 1 | Bid | 130.46875 | 84102:M:3684364TN0087420 | 31.25 | -31.25 | 0.3 | -31.55 | 28299995 | -220 | -11 | 7 | 0 | -56 |
| 20140110 10:48:50.469 | 1 | 10 | ZBH4 | -1 | Ask | 130.34375 | 84102:M:3696853TN0089030 | 31.25 | -31.25 | 0.3 | -31.55 | 28374211 | -306 | -9 | 8 | 0 | -66 |
| 20140110 10:48:50.469 | 1 | 10 | ZBH4 | -1 | Ask | 130.34375 | 84102:M:3696773TN0088990 | 31.25 | -31.25 | 0.3 | -31.55 | 28374211 | -306 | -9 | 8 | 0 | -66 |
| 20140110 10:48:50.469 | 1 | 10 | ZBH4 | -3 | Ask | 130.34375 | 84102:M:3696779TN0088993 | 31.25 | -93.75 | 0.9 | -94.65 | 28374211 | -306 | -9 | 8 | 0 | -66 |
| 20140110 10:50:50.582 | 1 | 10 | ZBH4 | 1 | Bid | 130.34375 | 84102:M:3700092TN0089477 | 31.25 | -31.25 | 0.3 | -31.55 | 28393173 | -176 | -4 | 4 | 0 | -75 |
| 20140110 10:50:50.582 | 1 | 10 | ZBH4 | 3 | Bid | 130.34375 | 84102:M:3700002TN0089432 | 31.25 | -93.75 | 0.9 | -94.65 | 28393173 | -176 | -4 | 4 | 0 | -75 |
| 20140110 10:50:50.582 | 1 | 10 | ZBH4 | 1 | Bid | 130.34375 | 84102:M:3699990TN0089426 | 31.25 | -31.25 | 0.3 | -31.55 | 28393173 | -176 | -4 | 4 | 0 | -75 |
| 20140110 10:51:20.608 | 1 | 10 | ZBH4 | -1 | Ask | 130.34375 | 84102:M:3701143TN0089604 | 31.25 | -31.25 | 0.3 | -31.55 | 28399488 | -311 | -6 | 2 | 0 | -206 |
| 20140110 10:51:20.608 | 1 | 10 | ZBH4 | -3 | Ask | 130.34375 | 84102:M:3701063TN0089564 | 31.25 | -93.75 | 0.9 | -94.65 | 28399488 | -311 | -6 | 2 | 0 | -206 |
| 20140110 10:51:20.608 | 1 | 10 | ZBH4 | -1 | Ask | 130.34375 | 84102:M:3701077TN0089571 | 31.25 | -31.25 | 0.3 | -31.55 | 28399488 | -311 | -6 | 2 | 0 | -206 |
| 20140110 11:04:56.888 | 1 | 11 | ZBH4 | 1 | Bid | 130.40625 | 84102:M:3711840TN0090759 | 31.25 | -31.25 | 0.3 | -31.55 | 28481026 | -303 | -8 | 2 | 0 | -215 |
| 20140110 11:04:56.888 | 1 | 11 | ZBH4 | 1 | Bid | 130.40625 | 84102:M:3711858TN0090768 | 31.25 | -31.25 | 0.3 | -31.55 | 28481026 | -303 | -8 | 2 | 0 | -215 |
| 20140110 06:27:33.647 | 1 | 6 | ZFH4 | -1 | Ask | 119.2734375 | 84102:M:2818701TN0009288 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23377528 | -146 | -8 | 7 | 0 | -50 |
| 20140110 06:27:33.647 | 1 | 6 | ZFH4 | -1 | Ask | 119.2734375 | 84102:M:2818703TN0009289 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23377528 | -146 | -8 | 7 | 0 | -50 |
| 20140110 06:27:33.647 | 1 | 6 | ZFH4 | -1 | Ask | 119.2734375 | 84102:M:2818699TN0009287 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23377528 | -146 | -8 | 7 | 0 | -50 |
| 20140110 08:02:40.000 | 1 | 8 | ZFH4 | -1 | Ask | 119.625 | 84102:M:3287127TN0064785 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 25707082 | -189 | -12 | 11 | 1 | -38 |
| 20140110 08:29:02.322 | 1 | 8 | ZFH4 | -1 | Ask | 119.6640625 | 84102:M:3379387TN0075532 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26277503 | -183 | -5 | 5 | 0 | -51 |
| 20140110 08:29:02.322 | 1 | 8 | ZFH4 | -1 | Ask | 119.6640625 | 84102:M:3379349TN0075513 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26277503 | -183 | -5 | 5 | 0 | -51 |
| 20140110 08:29:02.322 | 1 | 8 | ZFH4 | -1 | Ask | 119.6640625 | 84102:M:3379415TN0075546 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26277503 | -183 | -5 | 5 | 0 | -51 |
| 20140110 09:19:45.193 | 1 | 9 | ZFH4 | 1 | Bid | 119.7421875 | 84102:M:3558660TN0094141 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27381956 | -310 | -12 | 10 | 0 | -63 |
| 20140110 09:19:45.193 | 1 | 9 | ZFH4 | 1 | Bid | 119.7421875 | 84102:M:3558670TN0094146 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27381956 | -310 | -12 | 10 | 0 | -63 |
| 20140110 09:19:45.193 | 1 | 9 | ZFH4 | 1 | Bid | 119.7421875 | 84102:M:3558666TN0094144 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27381956 | -310 | -12 | 10 | 0 | -63 |
| 20140110 10:48:50.466 | 1 | 10 | ZFH4 | -3 | Ask | 119.703125 | 84102:M:3696341TN0108747 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28374195 | -400 | -6 | 6 | 1 | -101 |
| 20140110 11:04:56.888 | 1 | 11 | ZFH4 | 1 | Bid | 119.7265625 | 84102:M:3711982TN0110013 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28480985 | -402 | -7 | 6 | 3 | -104 |
| 20140110 11:04:56.888 | 1 | 11 | ZFH4 | 3 | Bid | 119.7265625 | 84102:M:3711994TN0110019 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28480985 | -402 | -7 | 6 | 3 | -104 |
| 20140110 11:50:19.651 | 1 | 11 | ZFH4 | -3 | Ask | 119.7734375 | 84102:M:3743425TN0112635 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28709368 | -382 | -9 | 8 | 1 | -92 |
| 20140110 11:50:19.651 | 1 | 11 | ZFH4 | -1 | Ask | 119.7734375 | 84102:M:3743421TN0112633 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28709368 | -382 | -9 | 8 | 1 | -92 |
| 20140110 11:50:19.651 | 1 | 11 | ZFH4 | -1 | Ask | 119.7734375 | 84102:M:3743431TN0112638 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28709368 | -382 | -9 | 8 | 1 | -92 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140109 13:13:47.472 | -9 | 0.281 | 0.069 | 3.121 | 2.244 | 1506 | 1 | 1 | 3 | 3 | 1 | 0 | 1506 | 8 |
| 20140110 08:02:07.166 | -3 | 0.267 | 0.051 | 2.327 | 1.707 | 355 | 1 | 1 | 3 | 2 | 1 | 0 | 355 | 11 |
| 20140110 08:29:02.324 | -1 | 0.284 | 0.07 | 1.158 | 0.835 | 283 | 1 | 1 | 4 | 4 | 1 | 0 | 283 | 6 |
| 20140110 08:29:02.324 | -1 | 0.284 | 0.07 | 1.158 | 0.835 | 283 | 1 | 1 | 4 | 4 | 1 | 0 | 283 | 6 |
| 20140110 09:19:45.195 | -5 | 0.372 | 0.156 | 1.618 | 1.016 | 380 | 1 | 1 | 5 | 4 | 1 | 0 | 380 | 10 |
| 20140110 10:43:13.564 | -2 | 0.359 | 0.115 | 0.922 | 0.591 | 393 | 1 | 0 | 4 | 4 | 1 | 0 | 393 | 1 |
| 20140110 10:48:50.469 | -1 | 0.392 | 0.086 | 2.893 | 1.759 | 475 | 1 | 1 | 5 | 5 | 1 | 0 | 475 | 6 |
| 20140110 10:48:50.469 | -1 | 0.392 | 0.086 | 2.893 | 1.759 | 475 | 1 | 1 | 5 | 5 | 1 | 0 | 475 | 6 |
| 20140110 10:48:50.469 | -1 | 0.392 | 0.086 | 2.893 | 1.759 | 475 | 1 | 1 | 5 | 5 | 1 | 0 | 475 | 6 |
| 20140110 10:50:50.582 | -1 | 0.329 | 0.057 | 1.737 | 1.166 | 359 | 1 | 1 | 4 | 4 | 1 | 0 | 359 | 10 |
| 20140110 10:50:50.582 | -1 | 0.329 | 0.057 | 1.737 | 1.166 | 359 | 1 | 1 | 4 | 4 | 1 | 0 | 359 | 10 |
| 20140110 10:50:50.582 | -1 | 0.329 | 0.057 | 1.737 | 1.166 | 359 | 1 | 1 | 4 | 4 | 1 | 0 | 359 | 10 |
| 20140110 10:51:20.608 | -4 | 0.534 | 0.088 | 1.285 | 0.598 | 271 | 1 | 1 | 3 | 3 | 1 | 0 | 271 | 5 |
| 20140110 10:51:20.608 | -4 | 0.534 | 0.088 | 1.285 | 0.598 | 271 | 1 | 1 | 3 | 3 | 1 | 0 | 271 | 5 |
| 20140110 10:51:20.608 | -4 | 0.534 | 0.088 | 1.285 | 0.598 | 271 | 1 | 1 | 3 | 3 | 1 | 0 | 271 | 5 |
| 20140110 11:04:56.888 | -5 | 0.561 | 0.119 | 1.525 | 0.668 | 237 | 1 | 1 | 1 | 1 | 1 | 0 | 237 | 0 |
| 20140110 11:04:56.888 | -5 | 0.561 | 0.119 | 1.525 | 0.668 | 237 | 1 | 1 | 1 | 1 | 1 | 0 | 237 | 0 |
| 20140110 06:27:33.647 | -1 | 0.226 | 0.133 | 3.413 | 2.64 | 442 | 1 | 0 | 2 | 2 | 1 | 8 | 450 | 0 |
| 20140110 06:27:33.647 | -1 | 0.226 | 0.133 | 3.413 | 2.64 | 442 | 1 | 0 | 2 | 2 | 1 | 8 | 450 | 0 |
| 20140110 06:27:33.647 | -1 | 0.226 | 0.133 | 3.413 | 2.64 | 442 | 1 | 0 | 2 | 2 | 1 | 8 | 450 | 0 |
| 20140110 08:02:40.000 | -1 | 0.312 | 0.162 | 3.124 | 2.149 | 417 | 1 | 0 | 6 | 5 | 1 | 0 | 417 | 3 |
| 20140110 08:29:02.322 | -1 | 0.203 | 0.051 | 1.421 | 1.132 | 718 | 1 | 1 | 3 | 3 | 1 | 0 | 718 | 4 |
| 20140110 08:29:02.322 | -1 | 0.203 | 0.051 | 1.421 | 1.132 | 718 | 1 | 1 | 3 | 3 | 1 | 0 | 718 | 4 |
| 20140110 08:29:02.322 | -1 | 0.203 | 0.051 | 1.421 | 1.132 | 718 | 1 | 1 | 3 | 3 | 1 | 0 | 718 | 4 |
| 20140110 09:19:45.193 | -1 | 0.26 | 0.12 | 2.599 | 1.924 | 883 | 1 | 1 | 4 | 4 | 1 | 0 | 883 | 0 |
| 20140110 09:19:45.193 | -1 | 0.26 | 0.12 | 2.599 | 1.924 | 883 | 1 | 1 | 4 | 4 | 1 | 0 | 883 | 0 |
| 20140110 09:19:45.193 | -1 | 0.26 | 0.12 | 2.599 | 1.924 | 883 | 1 | 1 | 4 | 4 | 1 | 0 | 883 | 0 |
| 20140110 10:48:50.466 | -1 | 0.446 | 0.128 | 0.833 | 0.461 | 497 | 1 | 0 | 4 | 3 | 1 | 1 | 498 | 0 |
| 20140110 11:04:56.888 | -1 | 0.338 | 0.092 | 1.127 | 0.746 | 789 | 1 | 0 | 5 | 2 | 1 | 0 | 789 | 0 |
| 20140110 11:04:56.888 | -1 | 0.338 | 0.092 | 1.127 | 0.746 | 789 | 1 | 0 | 5 | 2 | 1 | 0 | 789 | 0 |
| 20140110 11:50:19.651 | -2 | 0.266 | 0.111 | 8.062 | 5.916 | 914 | 1 | 0 | 5 | 4 | 0.868 | 0 | 914 | 12 |
| 20140110 11:50:19.651 | -2 | 0.266 | 0.111 | 8.062 | 5.916 | 914 | 1 | 0 | 5 | 4 | 0.868 | 0 | 914 | 12 |
| 20140110 11:50:19.651 | -2 | 0.266 | 0.111 | 8.062 | 5.916 | 914 | 1 | 0 | 5 | 4 | 0.868 | 0 | 914 | 12 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140110 11:50:19.651 | 1 | 11 | ZFH4 | -31 | Ask | 119.7734375 | 84102:M:3743427TN0112636 | 7.8125 | -242.1875 | 9.3 | -251.4875 | 28709368 | -382 | -9 | 8 | 1 | -92 |
| 20140110 11:50:19.651 | 1 | 11 | ZFH4 | -14 | Ask | 119.7734375 | 84102:M:3743429TN0112637 | 7.8125 | -109.375 | 4.2 | -113.575 | 28709368 | -382 | -9 | 8 | 1 | -92 |
| 20140110 06:27:33.649 | 1 | 6 | ZNH4 | -1 | Ask | 123.375 | 84102:M:2818859TN0018923 | 15.625 | -15.625 | 0.3 | -15.925 | 23377542 | -328 | -11 | 9 | 1 | -86 |
| 20140110 06:31:03.935 | 1 | 6 | ZNH4 | 1 | Bid | 123.375 | 84102:M:2819370TN0019079 | 15.625 | -15.625 | 0.3 | -15.925 | 23382324 | -367 | -10 | 6 | 0 | -187 |
| 20140110 06:31:03.935 | 1 | 6 | ZNH4 | 1 | Bid | 123.375 | 84102:M:2819434TN0019111 | 15.625 | -15.625 | 0.3 | -15.925 | 23382324 | -367 | -10 | 6 | 0 | -187 |
| 20140110 08:56:56.690 | 1 | 8 | ZNH4 | 1 | Bid | 124.1875 | 84102:M:3479090TN0148554 | 15.625 | -15.625 | 0.3 | -15.925 | 26855278 | -183 | -3 | 3 | 1 | -120 |
| 20140110 08:56:56.690 | 1 | 8 | ZNH4 | 1 | Bid | 124.1875 | 84102:M:3479088TN0148553 | 15.625 | -15.625 | 0.3 | -15.925 | 26855278 | -183 | -3 | 3 | 1 | -120 |
| 20140110 08:56:56.690 | 1 | 8 | ZNH4 | 2 | Bid | 124.1875 | 84102:M:3479148TN0148583 | 15.625 | -31.25 | 0.6 | -31.85 | 26855278 | -183 | -3 | 3 | 1 | -120 |
| 20140110 09:29:13.323 | 1 | 9 | ZNH4 | 1 | Bid | 124.09375 | 84102:M:3587848TN0170649 | 15.625 | -15.625 | 0.3 | -15.925 | 27552458 | -1008 | -15 | 13 | 0 | -319 |
| 20140110 09:29:13.323 | 1 | 9 | ZNH4 | 1 | Bid | 124.09375 | 84102:M:3587850TN0170650 | 15.625 | -15.625 | 0.3 | -15.925 | 27552458 | -1008 | -15 | 13 | 0 | -319 |
| 20140110 10:43:13.563 | 1 | 10 | ZNH4 | 2 | Bid | 124.15625 | 84102:M:3684198TN0188688 | 15.625 | -31.25 | 0.6 | -31.85 | 28299983 | -753 | -11 | 10 | 0 | -590 |
| 20140110 10:43:13.563 | 1 | 10 | ZNH4 | 1 | Bid | 124.15625 | 84102:M:3684154TN0188666 | 15.625 | -15.625 | 0.3 | -15.925 | 28299983 | -753 | -11 | 10 | 0 | -590 |
| 20140110 10:43:13.563 | 1 | 10 | ZNH4 | 1 | Bid | 124.15625 | 84102:M:3684158TN0188668 | 15.625 | -15.625 | 0.3 | -15.925 | 28299983 | -753 | -11 | 10 | 0 | -590 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -1 | Ask | 124.09375 | 84102:M:3696623TN0190940 | 15.625 | -15.625 | 0.3 | -15.925 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -2 | Ask | 124.09375 | 84102:M:3696439TN0190848 | 15.625 | -31.25 | 0.6 | -31.85 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -1 | Ask | 124.09375 | 84102:M:3696443TN0190850 | 15.625 | -15.625 | 0.3 | -15.925 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -2 | Ask | 124.09375 | 84102:M:3696663TN0190960 | 15.625 | -31.25 | 0.6 | -31.85 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -2 | Ask | 124.09375 | 84102:M:3696539TN0190898 | 15.625 | -31.25 | 0.6 | -31.85 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -1 | Ask | 124.09375 | 84102:M:3696661TN0190959 | 15.625 | -15.625 | 0.3 | -15.925 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -2 | Ask | 124.09375 | 84102:M:3696659TN0190958 | 15.625 | -31.25 | 0.6 | -31.85 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -20 | Ask | 124.09375 | 84102:M:3696667TN0190962 | 15.625 | -312.5 | 6 | -318.5 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:48:50.467 | 1 | 10 | ZNH4 | -4 | Ask | 124.09375 | 84102:M:3696665TN0190961 | 15.625 | -62.5 | 1.2 | -63.7 | 28374205 | -1091 | -6 | 4 | 0 | -363 |
| 20140110 10:51:20.607 | 1 | 10 | ZNH4 | -2 | Ask | 124.09375 | 84102:M:3701021TN0192030 | 15.625 | -31.25 | 0.6 | -31.85 | 28399483 | -1097 | -8 | 4 | 0 | -595 |
| 20140113 04:37:05.298 | 1 | 4 | ZBH4 | -1 | Ask | 130.8125 | 84103:M:78863TN0006443 | 31.25 | -31.25 | 0.3 | -31.55 | 753110 | -202 | -7 | 2 | 0 | -182 |
| 20140113 07:29:00.120 | 1 | 7 | ZBH4 | -1 | Ask | 130.65625 | 84103:M:170383TN0013932 | 31.25 | -31.25 | 0.3 | -31.55 | 1287188 | -169 | -7 | 7 | 0 | -47 |
| 20140113 07:29:00.120 | 1 | 7 | ZBH4 | -1 | Ask | 130.65625 | 84103:M:170385TN0013933 | 31.25 | -31.25 | 0.3 | -31.55 | 1287188 | -169 | -7 | 7 | 0 | -47 |
| 20140113 07:29:00.120 | 1 | 7 | ZBH4 | -3 | Ask | 130.65625 | 84103:M:170381TN0013931 | 31.25 | -93.75 | 0.9 | -94.65 | 1287188 | -169 | -7 | 7 | 0 | -47 |
| 20140113 07:29:00.120 | 1 | 7 | ZBH4 | -1 | Ask | 130.65625 | 84103:M:170407TN0013944 | 31.25 | -31.25 | 0.3 | -31.55 | 1287188 | -169 | -7 | 7 | 0 | -47 |
| 20140113 08:39:03.351 | 1 | 8 | ZBH4 | -1 | Ask | 130.78125 | 84103:M:247581TN0022419 | 31.25 | -31.25 | 0.3 | -31.55 | 1783248 | -199 | -10 | 3 | 1 | -88 |
| 20140113 08:39:03.351 | 1 | 8 | ZBH4 | -1 | Ask | 130.78125 | 84103:M:247579TN0022418 | 31.25 | -31.25 | 0.3 | -31.55 | 1783248 | -199 | -10 | 3 | 1 | -88 |
| 20140113 08:48:00.305 | 1 | 8 | ZBH4 | 1 | Bid | 130.84375 | 84103:M:268714TN0024452 | 31.25 | -31.25 | 0.3 | -31.55 | 1901572 | -334 | -8 | 3 | 0 | -137 |
| 20140113 08:48:00.305 | 1 | 8 | ZBH4 | 15 | Bid | 130.84375 | 84103:M:268624TN0024407 | 31.25 | -468.75 | 4.5 | -473.25 | 1901572 | -334 | -8 | 3 | 0 | -137 |
| 20140113 08:48:00.305 | 1 | 8 | ZBH4 | 1 | Bid | 130.84375 | 84103:M:268720TN0024455 | 31.25 | -31.25 | 0.3 | -31.55 | 1901572 | -334 | -8 | 3 | 0 | -137 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140110 11:50:19.651 | -2 | 0.266 | 0.111 | 8.062 | 5.916 | 914 | 1 | 0 | 5 | 4 | 0.868 | 0 | 914 | 12 |
| 20140110 11:50:19.651 | -2 | 0.266 | 0.111 | 8.062 | 5.916 | 914 | 1 | 0 | 5 | 4 | 0.868 | 0 | 914 | 12 |
| 20140110 06:27:33.649 | -2 | 0.306 | 0.118 | 1.702 | 1.181 | 756 | 1 | 1 | 3 | 2 | 1.016 | 2 | 758 | 0 |
| 20140110 06:31:03.935 | -1 | 0.34 | 0.102 | 2.264 | 1.495 | 713 | 1 | 0 | 2 | 2 | 1 | 0 | 713 | 1 |
| 20140110 06:31:03.935 | -1 | 0.34 | 0.102 | 2.264 | 1.495 | 713 | 1 | 0 | 2 | 2 | 1 | 0 | 713 | 1 |
| 20140110 08:56:56.690 | -1 | 0.158 | 0.028 | 1.899 | 1.301 | 859 | 2 | 2 | 4 | 3 | 0.88 | 0 | 858^1 | 9 |
| 20140110 08:56:56.690 | -1 | 0.158 | 0.028 | 1.899 | 1.301 | 859 | 2 | 2 | 4 | 3 | 0.88 | 0 | 858^1 | 9 |
| 20140110 08:56:56.690 | -1 | 0.158 | 0.028 | 1.899 | 1.301 | 859 | 2 | 2 | 4 | 3 | 0.88 | 0 | 858^1 | 9 |
| 20140110 09:29:13.323 | -2 | 0.552 | 0.102 | 1.684 | 0.754 | 817 | 1 | 1 | 3 | 3 | 1 | 0 | 817 | 10 |
| 20140110 09:29:13.323 | -2 | 0.552 | 0.102 | 1.684 | 0.754 | 817 | 1 | 1 | 3 | 3 | 1 | 0 | 817 | 10 |
| 20140110 10:43:13.563 | -1 | 0.41 | 0.071 | 2.513 | 1.483 | 1079 | 1 | 0 | 3 | 3 | 0.995 | 0 | 1079 | 3 |
| 20140110 10:43:13.563 | -1 | 0.41 | 0.071 | 2.513 | 1.483 | 1079 | 1 | 0 | 3 | 3 | 0.995 | 0 | 1079 | 3 |
| 20140110 10:43:13.563 | -1 | 0.41 | 0.071 | 2.513 | 1.483 | 1079 | 1 | 0 | 3 | 3 | 0.995 | 0 | 1079 | 3 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:48:50.467 | -1 | 0.456 | 0.04 | 3.054 | 1.662 | 1303 | 1 | 1 | 4 | 4 | 1 | 0 | 1303 | 5 |
| 20140110 10:51:20.607 | -3 | 0.686 | 0.1 | 1.096 | 0.344 | 501 | 1 | 1 | 2 | 2 | 1 | 0 | 501 | 3 |
| 20140113 04:37:05.298 | -6 | 0.428 | 0.115 | 4.177 | 2.389 | 270 | 1 | 0 | 2 | 2 | 1 | 0 | 270 | 15 |
| 20140113 07:29:00.120 | -1 | 0.227 | 0.056 | 1.463 | 1.13 | 544 | 1 | 0 | 9 | 9 | 0.948 | 0 | 544 | 10 |
| 20140113 07:29:00.120 | -1 | 0.227 | 0.056 | 1.463 | 1.13 | 544 | 1 | 0 | 9 | 9 | 0.948 | 0 | 544 | 10 |
| 20140113 07:29:00.120 | -1 | 0.227 | 0.056 | 1.463 | 1.13 | 544 | 1 | 0 | 9 | 9 | 0.948 | 0 | 544 | 10 |
| 20140113 07:29:00.120 | -1 | 0.227 | 0.056 | 1.463 | 1.13 | 544 | 1 | 0 | 9 | 9 | 0.948 | 0 | 544 | 10 |
| 20140113 08:39:03.351 | -5 | 0.366 | 0.123 | 0.828 | 0.525 | 343 | 1 | 1 | 1 | 0 | 0.994 | 0 | 343 | 2 |
| 20140113 08:39:03.351 | -5 | 0.366 | 0.123 | 0.828 | 0.525 | 343 | 1 | 1 | 1 | 0 | 0.994 | 0 | 343 | 2 |
| 20140113 08:48:00.305 | -5 | 0.497 | 0.081 | 1.211 | 0.609 | 338 | 1 | 0 | 2 | 2 | 1 | 0 | 338 | 0 |
| 20140113 08:48:00.305 | -5 | 0.497 | 0.081 | 1.211 | 0.609 | 338 | 1 | 0 | 2 | 2 | 1 | 0 | 338 | 0 |
| 20140113 08:48:00.305 | -5 | 0.497 | 0.081 | 1.211 | 0.609 | 338 | 1 | 0 | 2 | 2 | 1 | 0 | 338 | 0 |

| Date | Month | Hour | Symbol | Fill | Cancel Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 08:48:00.305 | 1 | 8 | ZBH4 | 11 | Bid | 130.84375 | 84103:M:268716TN0024453 | 31.25 | -343.75 | 3.3 | -347.05 | 1901572 | -334 | -8 | 3 | 0 | -137 |
| 20140113 08:48:00.305 | 1 | 8 | ZBH4 | 1 | Bid | 130.84375 | 84103:M:268718TN0024454 | 31.25 | -31.25 | 0.3 | -31.55 | 1901572 | -334 | -8 | 3 | 0 | -137 |
| 20140113 09:07:56.927 | 1 | 9 | ZBH4 | 1 | Bid | 130.75 | 84103:M:295850TN0027422 | 31.25 | -31.25 | 0.3 | -31.55 | 2087006 | -150 | -1 | 1 | 0 | -150 |
| 20140113 09:10:21.967 | 1 | 9 | ZBH4 | -1 | Ask | 130.71875 | 84103:M:301451TN0028050 | 31.25 | -31.25 | 0.3 | -31.55 | 2110823 | -405 | -13 | 5 | 0 | -165 |
| 20140113 09:10:21.967 | 1 | 9 | ZBH4 | -1 | Ask | 130.71875 | 84103:M:301503TN0028076 | 31.25 | -31.25 | 0.3 | -31.55 | 2110823 | -405 | -13 | 5 | 0 | -165 |
| 20140113 09:14:30.209 | 1 | 9 | ZBH4 | 1 | Bid | 130.75 | 84103:M:305258TN0028570 | 31.25 | -31.25 | 0.3 | -31.55 | 2133147 | -296 | -8 | 8 | 1 | -80 |
| 20140113 09:14:30.209 | 1 | 9 | ZBH4 | 1 | Bid | 130.75 | 84103:M:305260TN0028571 | 31.25 | -31.25 | 0.3 | -31.55 | 2133147 | -296 | -8 | 8 | 1 | -80 |
| 20140113 09:15:29.169 | 1 | 9 | ZBH4 | -1 | Ask | 130.75 | 84103:M:307193TN0028698 | 31.25 | -31.25 | 0.3 | -31.55 | 2139452 | -361 | -7 | 2 | 0 | -360 |
| 20140113 09:15:29.169 | 1 | 9 | ZBH4 | -3 | Ask | 130.75 | 84103:M:307195TN0028699 | 31.25 | -93.75 | 0.9 | -94.65 | 2139452 | -361 | -7 | 2 | 0 | -360 |
| 20140113 09:15:29.169 | 1 | 9 | ZBH4 | -1 | Ask | 130.75 | 84103:M:307155TN0028679 | 31.25 | -31.25 | 0.3 | -31.55 | 2139452 | -361 | -7 | 2 | 0 | -360 |
| 20140113 09:15:29.169 | 1 | 9 | ZBH4 | -1 | Ask | 130.75 | 84103:M:307175TN0028689 | 31.25 | -31.25 | 0.3 | -31.55 | 2139452 | -361 | -7 | 2 | 0 | -360 |
| 20140113 09:15:29.169 | 1 | 9 | ZBH4 | -15 | Ask | 130.75 | 84103:M:307245TN0028724 | 31.25 | -468.75 | 4.5 | -473.25 | 2139452 | -361 | -7 | 2 | 0 | -360 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:478092TN0048108 | 31.25 | -31.25 | 0.3 | -31.55 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 3 | Bid | 131.0625 | 84103:M:478098TN0048111 | 31.25 | -93.75 | 0.9 | -94.65 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:478104TN0048114 | 31.25 | -31.25 | 0.3 | -31.55 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 15 | Bid | 131.0625 | 84103:M:478036TN0048080 | 31.25 | -468.75 | 4.5 | -473.25 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:478094TN0048109 | 31.25 | -31.25 | 0.3 | -31.55 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 16 | Bid | 131.0625 | 84103:M:478096TN0048110 | 31.25 | -500 | 4.8 | -504.8 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:478034TN0048079 | 31.25 | -31.25 | 0.3 | -31.55 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:04:45.696 | 1 | 13 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:478106TN0048115 | 31.25 | -31.25 | 0.3 | -31.55 | 3431648 | -252 | -11 | 10 | 0 | -63 |
| 20140113 13:20:54.961 | 1 | 13 | ZBH4 | 1 | Bid | 131.125 | 84103:M:491184TN0049831 | 31.25 | -31.25 | 0.3 | -31.55 | 3538125 | -192 | -5 | 3 | 0 | -94 |
| 20140113 13:20:54.961 | 1 | 13 | ZBH4 | 1 | Bid | 131.125 | 84103:M:491182TN0049830 | 31.25 | -31.25 | 0.3 | -31.55 | 3538125 | -192 | -5 | 3 | 0 | -94 |
| 20140113 07:17:26.562 | 1 | 7 | ZFH4 | 1 | Bid | 119.921875 | 84103:M:152076TN0015822 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1193356 | -227 | -8 | 7 | 2 | -115 |
| 20140113 07:17:26.562 | 1 | 7 | ZFH4 | 1 | Bid | 119.921875 | 84103:M:152102TN0015835 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1193356 | -227 | -8 | 7 | 2 | -115 |
| 20140113 07:29:00.122 | 1 | 7 | ZFH4 | -1 | Ask | 119.890625 | 84103:M:170599TN0018056 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1287176 | -192 | -5 | 5 | 0 | -51 |
| 20140113 07:29:00.122 | 1 | 7 | ZFH4 | -2 | Ask | 119.890625 | 84103:M:170527TN0018020 | 7.8125 | -15.625 | 0.6 | -16.225 | 1287176 | -192 | -5 | 5 | 0 | -51 |
| 20140113 07:29:00.122 | 1 | 7 | ZFH4 | -3 | Ask | 119.890625 | 84103:M:170601TN0018057 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1287176 | -192 | -5 | 5 | 0 | -51 |
| 20140113 07:29:00.122 | 1 | 7 | ZFH4 | -3 | Ask | 119.890625 | 84103:M:170643TN0018078 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1287176 | -192 | -5 | 5 | 0 | -51 |
| 20140113 07:29:00.122 | 1 | 7 | ZFH4 | -1 | Ask | 119.890625 | 84103:M:170603TN0018058 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1287176 | -192 | -5 | 5 | 0 | -51 |
| 20140113 07:30:48.729 | 1 | 7 | ZFH4 | -2 | Ask | 119.9140625 | 84103:M:175797TN0018590 | 7.8125 | -15.625 | 0.6 | -16.225 | 1312090 | -235 | -4 | 4 | 1 | -65 |
| 20140113 07:30:48.729 | 1 | 7 | ZFH4 | -1 | Ask | 119.9140625 | 84103:M:175765TN0018574 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1312090 | -235 | -4 | 4 | 1 | -65 |
| 20140113 07:30:48.729 | 1 | 7 | ZFH4 | -3 | Ask | 119.9140625 | 84103:M:175791TN0018587 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1312090 | -235 | -4 | 4 | 1 | -65 |
| 20140113 08:43:28.899 | 1 | 8 | ZFH4 | -1 | Ask | 119.9765625 | 84103:M:259659TN0027890 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1854185 | -440 | -5 | 2 | 1 | -298 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 08:48:00.305 | -5 | 0.497 | 0.081 | 1.211 | 0.609 | 338 | 1 | 0 | 2 | 2 | 1 | 0 | 338 | 0 |
| 20140113 08:48:00.305 | -5 | 0.497 | 0.081 | 1.211 | 0.609 | 338 | 1 | 0 | 2 | 2 | 1 | 0 | 338 | 0 |
| 20140113 09:07:56.927 | -1 | 0.241 | 0.01 | 1.212 | 0.92 | 473 | 1 | 1 | 4 | 4 | 1 | 0 | 473 | 0 |
| 20140113 09:10:21.967 | -3 | 0.853 | 0.178 | 1.425 | 0.664 | 298 | 1 | 2 | 1 | 1 | 1 | 0 | 298 | 2 |
| 20140113 09:10:21.967 | -3 | 0.853 | 0.178 | 1.425 | 0.664 | 298 | 1 | 2 | 1 | 1 | 1 | 0 | 298 | 2 |
| 20140113 09:14:30.209 | -1 | 0.424 | 0.092 | 1 | 0.576 | 402 | 1 | 1 | 4 | 3 | 1 | 0 | 402 | 5 |
| 20140113 09:14:30.209 | -1 | 0.424 | 0.092 | 1 | 0.576 | 402 | 1 | 1 | 4 | 3 | 1 | 0 | 402 | 5 |
| 20140113 09:15:29.169 | -6 | 0.467 | 0.067 | 0.903 | 0.481 | 390 | 1 | 1 | 2 | 2 | 1 | 29 | 419 | 0 |
| 20140113 09:15:29.169 | -6 | 0.467 | 0.067 | 0.903 | 0.481 | 390 | 1 | 1 | 2 | 2 | 1 | 29 | 419 | 0 |
| 20140113 09:15:29.169 | -6 | 0.467 | 0.067 | 0.903 | 0.481 | 390 | 1 | 1 | 2 | 2 | 1 | 29 | 419 | 0 |
| 20140113 09:15:29.169 | -6 | 0.467 | 0.067 | 0.903 | 0.481 | 390 | 1 | 1 | 2 | 2 | 1 | 29 | 419 | 0 |
| 20140113 09:15:29.169 | -6 | 0.467 | 0.067 | 0.903 | 0.481 | 390 | 1 | 1 | 2 | 2 | 1 | 29 | 419 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:04:45.696 | -1 | 0.301 | 0.083 | 1.646 | 1.151 | 592 | 1 | 1 | 3 | 3 | 1.01 | 0 | 592 | 0 |
| 20140113 13:20:54.961 | -2 | 0.386 | 0.06 | 0.934 | 0.574 | 306 | 1 | 0 | 2 | 2 | 1 | 0 | 306 | 4 |
| 20140113 13:20:54.961 | -2 | 0.386 | 0.06 | 0.934 | 0.574 | 306 | 1 | 0 | 2 | 2 | 1 | 0 | 306 | 4 |
| 20140113 07:17:26.562 | -2 | 0.243 | 0.116 | 2.13 | 1.318 | 722 | 1 | 0 | 4 | 2 | 1.02 | 0 | 722 | 8 |
| 20140113 07:17:26.562 | -2 | 0.243 | 0.116 | 2.13 | 1.318 | 722 | 1 | 0 | 4 | 2 | 1.02 | 0 | 722 | 8 |
| 20140113 07:29:00.122 | -1 | 0.178 | 0.05 | 3.585 | 2.947 | 887 | 1 | 1 | 11 | 11 | 1 | 0 | 887 | 10 |
| 20140113 07:29:00.122 | -1 | 0.178 | 0.05 | 3.585 | 2.947 | 887 | 1 | 1 | 11 | 11 | 1 | 0 | 887 | 10 |
| 20140113 07:29:00.122 | -1 | 0.178 | 0.05 | 3.585 | 2.947 | 887 | 1 | 1 | 11 | 11 | 1 | 0 | 887 | 10 |
| 20140113 07:29:00.122 | -1 | 0.178 | 0.05 | 3.585 | 2.947 | 887 | 1 | 1 | 11 | 11 | 1 | 0 | 887 | 10 |
| 20140113 07:29:00.122 | -1 | 0.178 | 0.05 | 3.585 | 2.947 | 887 | 1 | 1 | 11 | 11 | 1 | 0 | 887 | 10 |
| 20140113 07:30:48.729 | -1 | 0.22 | 0.047 | 4.623 | 3.606 | 833 | 1 | 1 | 7 | 6 | 1 | 0 | 833 | 15 |
| 20140113 07:30:48.729 | -1 | 0.22 | 0.047 | 4.623 | 3.606 | 833 | 1 | 1 | 7 | 6 | 1 | 0 | 833 | 15 |
| 20140113 07:30:48.729 | -1 | 0.22 | 0.047 | 4.623 | 3.606 | 833 | 1 | 1 | 7 | 6 | 1 | 0 | 833 | 15 |
| 20140113 08:43:28.899 | -4 | 0.271 | 0.043 | 2.731 | 1.992 | 1067 | 1 | 1 | 4 | 3 | 0.9 | 0 | 1067 | 9 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 08:48:00.304 | 1 | 8 | ZFH4 | 2 | Bid | 119.9921875 | 84103:M:268566TN0028946 | 7.8125 | -15.625 | 0.6 | -16.225 | 1901569 | -543 | -13 | 5 | 1 | -232 |
| 20140113 08:48:00.304 | 1 | 8 | ZFH4 | 1 | Bid | 119.9921875 | 84103:M:268606TN0028966 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1901569 | -543 | -13 | 5 | 1 | -232 |
| 20140113 08:48:00.304 | 1 | 8 | ZFH4 | 9 | Bid | 119.9921875 | 84103:M:268616TN0028971 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 1901569 | -543 | -13 | 5 | 1 | -232 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 1 | Bid | 120.015625 | 84103:M:432948TN0046832 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 3 | Bid | 120.015625 | 84103:M:432982TN0046849 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 1 | Bid | 120.015625 | 84103:M:433004TN0046860 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 1 | Bid | 120.015625 | 84103:M:432952TN0046834 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 2 | Bid | 120.015625 | 84103:M:432956TN0046836 | 7.8125 | -15.625 | 0.6 | -16.225 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 45 | Bid | 120.015625 | 84103:M:432984TN0046850 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 3 | Bid | 120.015625 | 84103:M:432954TN0046835 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 12:07:27.961 | 1 | 12 | ZFH4 | 9 | Bid | 120.015625 | 84103:M:433006TN0046861 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 3070615 | -325 | -7 | 3 | 1 | -236 |
| 20140113 13:20:54.961 | 1 | 13 | ZFH4 | 1 | Bid | 120.015625 | 84103:M:491252TN0053884 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3538106 | -367 | -6 | 5 | 1 | -141 |
| 20140113 13:20:54.961 | 1 | 13 | ZFH4 | 3 | Bid | 120.015625 | 84103:M:491250TN0053883 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3538106 | -367 | -6 | 5 | 1 | -141 |
| 20140113 04:37:05.298 | 1 | 4 | ZNH4 | -1 | Ask | 124.390625 | 84103:M:78679TN0016530 | 15.625 | -15.625 | 0.3 | -15.925 | 753109 | -557 | -5 | 3 | 0 | -282 |
| 20140113 04:37:05.298 | 1 | 4 | ZNH4 | -2 | Ask | 124.390625 | 84103:M:78681TN0016531 | 15.625 | -31.25 | 0.6 | -31.85 | 753109 | -557 | -5 | 3 | 0 | -282 |
| 20140113 07:20:45.217 | 1 | 7 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:156572TN0030359 | 15.625 | -15.625 | 0.3 | -15.925 | 1217759 | -626 | -5 | 5 | 0 | -230 |
| 20140113 07:20:45.217 | 1 | 7 | ZNH4 | 2 | Bid | 124.390625 | 84103:M:156574TN0030360 | 15.625 | -31.25 | 0.6 | -31.85 | 1217759 | -626 | -5 | 5 | 0 | -230 |
| 20140113 07:20:45.217 | 1 | 7 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:156616TN0030381 | 15.625 | -15.625 | 0.3 | -15.925 | 1217759 | -626 | -5 | 5 | 0 | -230 |
| 20140113 07:20:45.217 | 1 | 7 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:156694TN0030420 | 15.625 | -15.625 | 0.3 | -15.925 | 1217759 | -626 | -5 | 5 | 0 | -230 |
| 20140113 07:20:45.217 | 1 | 7 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:156742TN0030444 | 15.625 | -15.625 | 0.3 | -15.925 | 1217759 | -626 | -5 | 5 | 0 | -230 |
| 20140113 07:30:48.726 | 1 | 7 | ZNH4 | -1 | Ask | 124.390625 | 84103:M:175455TN0034193 | 15.625 | -15.625 | 0.3 | -15.925 | 1312096 | -683 | -9 | 6 | 0 | -213 |
| 20140113 07:30:48.726 | 1 | 7 | ZNH4 | -2 | Ask | 124.390625 | 84103:M:175405TN0034168 | 15.625 | -31.25 | 0.6 | -31.85 | 1312096 | -683 | -9 | 6 | 0 | -213 |
| 20140113 07:49:24.334 | 1 | 7 | ZNH4 | -1 | Ask | 124.34375 | 84103:M:194299TN0037528 | 15.625 | -15.625 | 0.3 | -15.925 | 1430568 | -599 | -10 | 6 | 0 | -465 |
| 20140113 07:51:25.828 | 1 | 7 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:196522TN0038000 | 15.625 | -15.625 | 0.3 | -15.925 | 1446490 | -804 | -11 | 10 | 1 | -666 |
| 20140113 08:39:15.000 | 1 | 8 | ZNH4 | -1 | Ask | 124.484375 | 84103:M:248403TN0048092 | 15.625 | -15.625 | 0.3 | -15.925 | 1789099 | -506 | -10 | 10 | 0 | -338 |
| 20140113 08:39:15.000 | 1 | 8 | ZNH4 | -2 | Ask | 124.484375 | 84103:M:248417TN0048099 | 15.625 | -31.25 | 0.6 | -31.85 | 1789099 | -506 | -10 | 10 | 0 | -338 |
| 20140113 08:39:15.000 | 1 | 8 | ZNH4 | -2 | Ask | 124.484375 | 84103:M:248421TN0048101 | 15.625 | -31.25 | 0.6 | -31.85 | 1789099 | -506 | -10 | 10 | 0 | -338 |
| 20140113 08:39:15.000 | 1 | 8 | ZNH4 | -2 | Ask | 124.484375 | 84103:M:248419TN0048100 | 15.625 | -31.25 | 0.6 | -31.85 | 1789099 | -506 | -10 | 10 | 0 | -338 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:250256TN0048446 | 15.625 | -15.625 | 0.3 | -15.925 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:250198TN0048417 | 15.625 | -31.25 | 0.6 | -31.85 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 34 | Bid | 124.484375 | 84103:M:250196TN0048416 | 15.625 | -531.25 | 10.2 | -541.45 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:250280TN0048458 | 15.625 | -15.625 | 0.3 | -15.925 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:250430TN0048533 | 15.625 | -15.625 | 0.3 | -15.925 | 1799666 | -640 | -10 | 3 | 0 | -484 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 08:48:00.304 | -3 | 0.547 | 0.127 | 1.802 | 1.103 | 770 | 1 | 1 | 1 | 0 | 1 | 0 | 770 | 3 |
| 20140113 08:48:00.304 | -3 | 0.547 | 0.127 | 1.802 | 1.103 | 770 | 1 | 1 | 1 | 0 | 1 | 0 | 770 | 3 |
| 20140113 08:48:00.304 | -3 | 0.547 | 0.127 | 1.802 | 1.103 | 770 | 1 | 1 | 1 | 0 | 1 | 0 | 770 | 3 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 12:07:27.961 | -5 | 1.684 | 0.7 | 6.368 | 6.336 | 962 | 1 | 1 | 6 | 5 | 1.019 | 0 | 962 | 12 |
| 20140113 13:20:54.961 | -2 | 0.5 | 0.111 | 0.883 | 0.442 | 367 | 1 | 1 | 3 | 2 | 1 | 0 | 367 | 3 |
| 20140113 13:20:54.961 | -2 | 0.5 | 0.111 | 0.883 | 0.442 | 367 | 1 | 1 | 3 | 2 | 1 | 0 | 367 | 3 |
| 20140113 04:37:05.298 | -2 | 0.546 | 0.042 | 1.217 | 0.672 | 685 | 1 | 1 | 1 | 1 | 1 | 0 | 685 | 6 |
| 20140113 04:37:05.298 | -2 | 0.546 | 0.042 | 1.217 | 0.672 | 685 | 1 | 1 | 1 | 1 | 1 | 0 | 685 | 6 |
| 20140113 07:20:45.217 | -1 | 0.228 | 0.029 | 3.635 | 2.807 | 1618 | 1 | 1 | 5 | 5 | 1 | 0 | 1618 | 18 |
| 20140113 07:20:45.217 | -1 | 0.228 | 0.029 | 3.635 | 2.807 | 1618 | 1 | 1 | 5 | 5 | 1 | 0 | 1618 | 18 |
| 20140113 07:20:45.217 | -1 | 0.228 | 0.029 | 3.635 | 2.807 | 1618 | 1 | 1 | 5 | 5 | 1 | 0 | 1618 | 18 |
| 20140113 07:20:45.217 | -1 | 0.228 | 0.029 | 3.635 | 2.807 | 1618 | 1 | 1 | 5 | 5 | 1 | 0 | 1618 | 18 |
| 20140113 07:20:45.217 | -1 | 0.228 | 0.029 | 3.635 | 2.807 | 1618 | 1 | 1 | 5 | 5 | 1 | 0 | 1618 | 18 |
| 20140113 07:30:48.726 | -3 | 0.423 | 0.068 | 1.996 | 1.151 | 930 | 1 | 2 | 2 | 2 | 1 | 0 | 930 | 10 |
| 20140113 07:30:48.726 | -3 | 0.423 | 0.068 | 1.996 | 1.151 | 930 | 1 | 2 | 2 | 2 | 1 | 0 | 930 | 10 |
| 20140113 07:49:24.334 | -2 | 0.369 | 0.072 | 1.075 | 0.679 | 1025 | 1 | 2 | 2 | 2 | 1 | 0 | 1025 | 0 |
| 20140113 07:51:25.828 | -1 | 0.554 | 0.101 | 1.129 | 0.503 | 650 | 2 | 1 | 3 | 2 | 1.006 | 0 | 646^4 | 1 |
| 20140113 08:39:15.000 | -1 | 0.213 | 0.065 | 1.677 | 1.32 | 1873 | 1 | 1 | 3 | 3 | 1 | 0 | 1873 | 9 |
| 20140113 08:39:15.000 | -1 | 0.213 | 0.065 | 1.677 | 1.32 | 1873 | 1 | 1 | 3 | 3 | 1 | 0 | 1873 | 9 |
| 20140113 08:39:15.000 | -1 | 0.213 | 0.065 | 1.677 | 1.32 | 1873 | 1 | 1 | 3 | 3 | 1 | 0 | 1873 | 9 |
| 20140113 08:39:15.000 | -1 | 0.213 | 0.065 | 1.677 | 1.32 | 1873 | 1 | 1 | 3 | 3 | 1 | 0 | 1873 | 9 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:250422TN0048529 | 15.625 | -15.625 | 0.3 | -15.925 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:250266TN0048451 | 15.625 | -31.25 | 0.6 | -31.85 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:250514TN0048575 | 15.625 | -15.625 | 0.3 | -15.925 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 34 | Bid | 124.484375 | 84103:M:250414TN0048525 | 15.625 | -531.25 | 10.2 | -541.45 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 4 | Bid | 124.484375 | 84103:M:250424TN0048530 | 15.625 | -62.5 | 1.2 | -63.7 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:250466TN0048551 | 15.625 | -15.625 | 0.3 | -15.925 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:250418TN0048527 | 15.625 | -31.25 | 0.6 | -31.85 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:39:32.752 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:250632TN0048596 | 15.625 | -31.25 | 0.6 | -31.85 | 1799666 | -640 | -10 | 3 | 0 | -484 |
| 20140113 08:40:54.542 | 1 | 8 | ZNH4 | -2 | Ask | 124.46875 | 84103:M:255317TN0049576 | 15.625 | -31.25 | 0.6 | -31.85 | 1829398 | -848 | -5 | 2 | 0 | -475 |
| 20140113 08:43:28.896 | 1 | 8 | ZNH4 | -2 | Ask | 124.46875 | 84103:M:259147TN0050292 | 15.625 | -31.25 | 0.6 | -31.85 | 1854186 | -392 | -7 | 1 | 0 | -392 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:281026TN0054079 | 15.625 | -15.625 | 0.3 | -15.925 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:281044TN0054088 | 15.625 | -15.625 | 0.3 | -15.925 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:281020TN0054076 | 15.625 | -15.625 | 0.3 | -15.925 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:281050TN0054091 | 15.625 | -31.25 | 0.6 | -31.85 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 30 | Bid | 124.484375 | 84103:M:281054TN0054093 | 15.625 | -468.75 | 9 | -477.75 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 1 | Bid | 124.484375 | 84103:M:281018TN0054075 | 15.625 | -15.625 | 0.3 | -15.925 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:281028TN0054080 | 15.625 | -31.25 | 0.6 | -31.85 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 4 | Bid | 124.484375 | 84103:M:281052TN0054092 | 15.625 | -62.5 | 1.2 | -63.7 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 08:55:57.742 | 1 | 8 | ZNH4 | 2 | Bid | 124.484375 | 84103:M:281056TN0054094 | 15.625 | -31.25 | 0.6 | -31.85 | 1978349 | -683 | -10 | 9 | 1 | -257 |
| 20140113 09:07:56.926 | 1 | 9 | ZNH4 | 1 | Bid | 124.453125 | 84103:M:295440TN0057156 | 15.625 | -15.625 | 0.3 | -15.925 | 2086998 | -907 | -10 | 7 | 1 | -235 |
| 20140113 09:07:56.926 | 1 | 9 | ZNH4 | 2 | Bid | 124.453125 | 84103:M:295462TN0057167 | 15.625 | -31.25 | 0.6 | -31.85 | 2086998 | -907 | -10 | 7 | 1 | -235 |
| 20140113 09:10:21.966 | 1 | 9 | ZNH4 | -1 | Ask | 124.4375 | 84103:M:301251TN0058046 | 15.625 | -15.625 | 0.3 | -15.925 | 2110820 | -703 | -10 | 4 | 0 | -234 |
| 20140113 09:10:21.966 | 1 | 9 | ZNH4 | -1 | Ask | 124.4375 | 84103:M:301253TN0058047 | 15.625 | -15.625 | 0.3 | -15.925 | 2110820 | -703 | -10 | 4 | 0 | -234 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 1 | Bid | 124.4375 | 84103:M:305074TN0058767 | 15.625 | -15.625 | 0.3 | -15.925 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 2 | Bid | 124.4375 | 84103:M:305038TN0058749 | 15.625 | -31.25 | 0.6 | -31.85 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 4 | Bid | 124.4375 | 84103:M:305156TN0058808 | 15.625 | -62.5 | 1.2 | -63.7 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 30 | Bid | 124.4375 | 84103:M:305162TN0058811 | 15.625 | -468.75 | 9 | -477.75 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 2 | Bid | 124.4375 | 84103:M:305158TN0058809 | 15.625 | -31.25 | 0.6 | -31.85 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 1 | Bid | 124.4375 | 84103:M:305508TN0058830 | 15.625 | -15.625 | 0.3 | -15.925 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 09:14:30.209 | 1 | 9 | ZNH4 | 2 | Bid | 124.4375 | 84103:M:305160TN0058810 | 15.625 | -31.25 | 0.6 | -31.85 | 2133140 | -1041 | -7 | 6 | 0 | -476 |
| 20140113 11:51:57.633 | 1 | 11 | ZNH4 | -1 | Ask | 124.5625 | 84103:M:420605TN0078700 | 15.625 | -15.625 | 0.3 | -15.925 | 2988395 | -1119 | -13 | 13 | 1 | -190 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 2 | Bid | 124.578125 | 84103:M:433372TN0080556 | 15.625 | -31.25 | 0.6 | -31.85 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 1 | Bid | 124.578125 | 84103:M:433440TN0080590 | 15.625 | -15.625 | 0.3 | -15.925 | 3070617 | -709 | -5 | 5 | 1 | -229 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:39:32.752 | -1 | 0.296 | 0.056 | 1.239 | 0.872 | 1524 | 1 | 1 | 1 | 1 | 1 | 0 | 1524 | 3 |
| 20140113 08:40:54.542 | -3 | 0.459 | 0.043 | 1.457 | 0.788 | 998 | 1 | 0 | 2 | 2 | 1 | 0 | 998 | 6 |
| 20140113 08:43:28.896 | -7 | 0.296 | 0.058 | 0.93 | 0.654 | 932 | 1 | 1 | 1 | 1 | 1 | 0 | 932 | 3 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 08:55:57.742 | -2 | 0.294 | 0.06 | 3.11 | 2.197 | 1546 | 1 | 1 | 5 | 4 | 1 | 0 | 1546 | 6 |
| 20140113 09:07:56.926 | -3 | 0.393 | 0.069 | 2.017 | 1.224 | 1399 | 1 | 0 | 4 | 3 | 1 | 0 | 1399 | 2 |
| 20140113 09:07:56.926 | -3 | 0.393 | 0.069 | 2.017 | 1.224 | 1399 | 1 | 0 | 4 | 3 | 1 | 0 | 1399 | 2 |
| 20140113 09:10:21.966 | -3 | 0.701 | 0.108 | 2.144 | 1.771 | 1566 | 1 | 1 | 0 | 0 | 1 | 0 | 1566 | 12 |
| 20140113 09:10:21.966 | -3 | 0.701 | 0.108 | 2.144 | 1.771 | 1566 | 1 | 1 | 0 | 0 | 1 | 0 | 1566 | 12 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 09:14:30.209 | -2 | 0.329 | 0.053 | 13.021 | 8.737 | 2123 | 1 | 1 | 3 | 3 | 1 | 0 | 2123 | 21 |
| 20140113 11:51:57.633 | -1 | 0.468 | 0.088 | 2.028 | 1.08 | 1274 | 1 | 1 | 2 | 1 | 1 | 0 | 1274 | 2 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 1 | Bid | 124.578125 | 84103:M:433236TN0080488 | 15.625 | -15.625 | 0.3 | -15.925 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 1 | Bid | 124.578125 | 84103:M:433370TN0080555 | 15.625 | -15.625 | 0.3 | -15.925 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 2 | Bid | 124.578125 | 84103:M:433238TN0080489 | 15.625 | -31.25 | 0.6 | -31.85 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 43 | Bid | 124.578125 | 84103:M:433366TN0080553 | 15.625 | -671.875 | 12.9 | -684.775 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 4 | Bid | 124.578125 | 84103:M:433374TN0080557 | 15.625 | -62.5 | 1.2 | -63.7 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 12:07:27.967 | 1 | 12 | ZNH4 | 2 | Bid | 124.578125 | 84103:M:433376TN0080558 | 15.625 | -31.25 | 0.6 | -31.85 | 3070617 | -709 | -5 | 5 | 1 | -229 |
| 20140113 13:20:54.964 | 1 | 13 | ZNH4 | 1 | Bid | 124.59375 | 84103:M:491474TN0091439 | 15.625 | -15.625 | 0.3 | -15.925 | 3538115 | -482 | -7 | 7 | 0 | -147 |
| 20140113 13:20:54.964 | 1 | 13 | ZNH4 | 1 | Bid | 124.59375 | 84103:M:491482TN0091443 | 15.625 | -15.625 | 0.3 | -15.925 | 3538115 | -482 | -7 | 7 | 0 | -147 |
| 20140114 07:27:20.773 | 1 | 7 | ZBH4 | 1 | Bid | 130.9375 | 84103:M:722230TN0012681 | 31.25 | -31.25 | 0.3 | -31.55 | 6202432 | -343 | -7 | 7 | 1 | -102 |
| 20140114 07:27:20.773 | 1 | 7 | ZBH4 | 3 | Bid | 130.9375 | 84103:M:722270TN0012701 | 31.25 | -93.75 | 0.9 | -94.65 | 6202432 | -343 | -7 | 7 | 1 | -102 |
| 20140114 07:27:20.773 | 1 | 7 | ZBH4 | 1 | Bid | 130.9375 | 84103:M:722324TN0012728 | 31.25 | -31.25 | 0.3 | -31.55 | 6202432 | -343 | -7 | 7 | 1 | -102 |
| 20140114 08:32:46.279 | 1 | 8 | ZBH4 | -3 | Ask | 130.8125 | 84103:M:828323TN0023256 | 31.25 | -93.75 | 0.9 | -94.65 | 6913712 | -180 | -11 | 3 | 3 | -90 |
| 20140114 08:32:46.279 | 1 | 8 | ZBH4 | -1 | Ask | 130.8125 | 84103:M:828325TN0023257 | 31.25 | -31.25 | 0.3 | -31.55 | 6913712 | -180 | -11 | 3 | 3 | -90 |
| 20140114 09:10:34.738 | 1 | 9 | ZBH4 | 1 | Bid | 130.875 | 84103:M:857434TN0026052 | 31.25 | -31.25 | 0.3 | -31.55 | 7193460 | -222 | -10 | 9 | 1 | -68 |
| 20140114 09:12:01.228 | 1 | 9 | ZBH4 | -1 | Ask | 130.875 | 84103:M:858597TN0026140 | 31.25 | -31.25 | 0.3 | -31.55 | 7201648 | -183 | -10 | 5 | 0 | -66 |
| 20140114 09:12:01.228 | 1 | 9 | ZBH4 | -1 | Ask | 130.875 | 84103:M:858595TN0026139 | 31.25 | -31.25 | 0.3 | -31.55 | 7201648 | -183 | -10 | 5 | 0 | -66 |
| 20140114 09:39:10.742 | 1 | 9 | ZBH4 | 1 | Bid | 130.90625 | 84103:M:884270TN0028662 | 31.25 | -31.25 | 0.3 | -31.55 | 7392512 | -268 | -10 | 2 | 0 | -140 |
| 20140114 07:23:37.747 | 1 | 7 | ZFH4 | 1 | Bid | 119.9453125 | 84103:M:715194TN0014239 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6168688 | -130 | -4 | 4 | 0 | -62 |
| 20140114 07:23:37.747 | 1 | 7 | ZFH4 | 1 | Bid | 119.9453125 | 84103:M:715184TN0014234 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6168688 | -130 | -4 | 4 | 0 | -62 |
| 20140114 07:23:37.747 | 1 | 7 | ZFH4 | 3 | Bid | 119.9453125 | 84103:M:715192TN0014238 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6168688 | -130 | -4 | 4 | 0 | -62 |
| 20140114 07:23:37.747 | 1 | 7 | ZFH4 | 2 | Bid | 119.9453125 | 84103:M:715180TN0014232 | 7.8125 | -15.625 | 0.6 | -16.225 | 6168688 | -130 | -4 | 4 | 0 | -62 |
| 20140114 07:23:37.747 | 1 | 7 | ZFH4 | 3 | Bid | 119.9453125 | 84103:M:715688TN0014263 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6168688 | -130 | -4 | 4 | 0 | -62 |
| 20140114 07:23:37.747 | 1 | 7 | ZFH4 | 30 | Bid | 119.9453125 | 84103:M:715690TN0014264 | 7.8125 | -234.375 | 9 | -243.375 | 6168688 | -130 | -4 | 4 | 0 | -62 |
| 20140114 07:24:40.308 | 1 | 7 | ZFH4 | -2 | Ask | 119.9375 | 84103:M:718171TN0014635 | 7.8125 | -15.625 | 0.6 | -16.225 | 6182325 | -248 | -14 | 11 | 0 | -65 |
| 20140114 07:27:20.771 | 1 | 7 | ZFH4 | 1 | Bid | 119.9453125 | 84103:M:722048TN0014998 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6202416 | -207 | -7 | 6 | 0 | -62 |
| 20140114 07:58:41.546 | 1 | 7 | ZFH4 | -1 | Ask | 119.90625 | 84103:M:791819TN0023435 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6652714 | -135 | -9 | 9 | 2 | -64 |
| 20140114 07:58:41.546 | 1 | 7 | ZFH4 | -3 | Ask | 119.90625 | 84103:M:791821TN0023436 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6652714 | -135 | -9 | 9 | 2 | -64 |
| 20140114 09:39:10.741 | 1 | 9 | ZFH4 | 1 | Bid | 119.9296875 | 84103:M:884042TN0034089 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7392493 | -357 | -10 | 10 | 1 | -100 |
| 20140114 09:39:10.741 | 1 | 9 | ZFH4 | 3 | Bid | 119.9296875 | 84103:M:884070TN0034103 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 7392493 | -357 | -10 | 10 | 1 | -100 |
| 20140114 09:39:10.741 | 1 | 9 | ZFH4 | 2 | Bid | 119.9296875 | 84103:M:884110TN0034123 | 7.8125 | -15.625 | 0.6 | -16.225 | 7392493 | -357 | -10 | 10 | 1 | -100 |
| 20140114 12:19:24.912 | 1 | 12 | ZFH4 | -1 | Ask | 119.7890625 | 84103:M:1038223TN0048353 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8565704 | -249 | -6 | 6 | 1 | -82 |
| 20140114 12:19:24.912 | 1 | 12 | ZFH4 | -2 | Ask | 119.7890625 | 84103:M:1038665TN0048380 | 7.8125 | -15.625 | 0.6 | -16.225 | 8565704 | -249 | -6 | 6 | 1 | -82 |
| 20140114 07:23:37.750 | 1 | 7 | ZNH4 | 1 | Bid | 124.46875 | 84103:M:715440TN0028730 | 15.625 | -15.625 | 0.3 | -15.925 | 6168695 | -614 | -5 | 3 | 0 | -284 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 12:07:27.967 | -1 | 0.279 | 0.024 | 1.193 | 0.86 | 1831 | 1 | 1 | 10 | 9 | 1.007 | 0 | 1831 | 6 |
| 20140113 13:20:54.964 | -1 | 0.336 | 0.06 | 2.309 | 1.534 | 954 | 1 | 0 | 5 | 5 | 1 | 0 | 954 | 0 |
| 20140113 13:20:54.964 | -1 | 0.336 | 0.06 | 2.309 | 1.534 | 954 | 1 | 0 | 5 | 5 | 1 | 0 | 954 | 0 |
| 20140114 07:27:20.773 | -1 | 0.425 | 0.077 | 9.854 | 5.671 | 465 | 1 | 1 | 3 | 2 | 1 | 0 | 465 | -1 |
| 20140114 07:27:20.773 | -1 | 0.425 | 0.077 | 9.854 | 5.671 | 465 | 1 | 1 | 3 | 2 | 1 | 0 | 465 | -1 |
| 20140114 07:27:20.773 | -1 | 0.425 | 0.077 | 9.854 | 5.671 | 465 | 1 | 1 | 3 | 2 | 1 | 0 | 465 | -1 |
| 20140114 08:32:46.279 | -4 | 0.287 | 0.083 | 2.679 | 1.91 | 510 | 1 | 1 | 7 | 4 | 1.141 | 2 | 512 | 0 |
| 20140114 08:32:46.279 | -4 | 0.287 | 0.083 | 2.679 | 1.91 | 510 | 1 | 1 | 7 | 4 | 1.141 | 2 | 512 | 0 |
| 20140114 09:10:34.738 | -1 | 0.342 | 0.133 | 1.301 | 0.856 | 427 | 1 | 1 | 3 | 2 | 1 | 0 | 427 | 0 |
| 20140114 09:12:01.228 | -2 | 0.266 | 0.103 | 1.722 | 1.263 | 504 | 1 | 1 | 3 | 3 | 1 | 0 | 504 | 2 |
| 20140114 09:12:01.228 | -2 | 0.266 | 0.103 | 1.722 | 1.263 | 504 | 1 | 1 | 3 | 3 | 1 | 0 | 504 | 2 |
| 20140114 09:39:10.742 | -4 | 0.318 | 0.087 | 2.578 | 1.758 | 575 | 1 | 1 | 3 | 3 | 1 | 0 | 575 | 9 |
| 20140114 07:23:37.747 | -1 | 0.389 | 0.133 | 3.446 | 3.466 | 1033 | 1 | 0 | 2 | 2 | 1 | 0 | 1033 | 0 |
| 20140114 07:23:37.747 | -1 | 0.389 | 0.133 | 3.446 | 3.466 | 1033 | 1 | 0 | 2 | 2 | 1 | 0 | 1033 | 0 |
| 20140114 07:23:37.747 | -1 | 0.389 | 0.133 | 3.446 | 3.466 | 1033 | 1 | 0 | 2 | 2 | 1 | 0 | 1033 | 0 |
| 20140114 07:23:37.747 | -1 | 0.389 | 0.133 | 3.446 | 3.466 | 1033 | 1 | 0 | 2 | 2 | 1 | 0 | 1033 | 0 |
| 20140114 07:23:37.747 | -1 | 0.389 | 0.133 | 3.446 | 3.466 | 1033 | 1 | 0 | 2 | 2 | 1 | 0 | 1033 | 0 |
| 20140114 07:23:37.747 | -1 | 0.389 | 0.133 | 3.446 | 3.466 | 1033 | 1 | 0 | 2 | 2 | 1 | 0 | 1033 | 0 |
| 20140114 07:24:40.308 | -2 | 0.258 | 0.189 | 1.343 | 0.997 | 715 | 1 | 0 | 2 | 2 | 1 | 0 | 715 | 4 |
| 20140114 07:27:20.771 | -2 | 0.24 | 0.127 | 3.082 | 2.343 | 632 | 1 | 0 | 2 | 2 | 0.963 | 0 | 632 | 5 |
| 20140114 07:58:41.546 | -1 | 0.212 | 0.18 | 1.264 | 0.996 | 436 | 1 | 0 | 7 | 5 | 1 | 0 | 436 | 1 |
| 20140114 07:58:41.546 | -1 | 0.212 | 0.18 | 1.264 | 0.996 | 436 | 1 | 0 | 7 | 5 | 1 | 0 | 436 | 1 |
| 20140114 09:39:10.741 | -1 | 0.334 | 0.1 | 1.092 | 0.727 | 711 | 1 | 1 | 3 | 2 | 1 | 0 | 711 | 4 |
| 20140114 09:39:10.741 | -1 | 0.334 | 0.1 | 1.092 | 0.727 | 711 | 1 | 1 | 3 | 2 | 1 | 0 | 711 | 4 |
| 20140114 09:39:10.741 | -1 | 0.334 | 0.1 | 1.092 | 0.727 | 711 | 1 | 1 | 3 | 2 | 1 | 0 | 711 | 4 |
| 20140114 12:19:24.912 | -1 | 0.173 | 0.065 | 4.33 | 3.583 | 1193 | 1 | 1 | 4 | 3 | 1 | 23 | 1216 | 0 |
| 20140114 12:19:24.912 | -1 | 0.173 | 0.065 | 4.33 | 3.583 | 1193 | 1 | 1 | 4 | 3 | 1 | 23 | 1216 | 0 |
| 20140114 07:23:37.750 | -2 | 0.358 | 0.037 | 2.655 | 1.704 | 1101 | 1 | 0 | 5 | 5 | 1 | 0 | 1101 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140114 07:23:37.750 | 1 | 7 | ZNH4 | 1 | Bid | 124.46875 | 84103:M:715516TN0028768 | 15.625 | -15.625 | 0.3 | -15.925 | 6168695 | -614 | -5 | 3 | 0 | -284 |
| 20140114 07:23:37.750 | 1 | 7 | ZNH4 | 2 | Bid | 124.46875 | 84103:M:715518TN0028769 | 15.625 | -31.25 | 0.6 | -31.85 | 6168695 | -614 | -5 | 3 | 0 | -284 |
| 20140114 07:23:37.750 | 1 | 7 | ZNH4 | 1 | Bid | 124.46875 | 84103:M:715476TN0028748 | 15.625 | -15.625 | 0.3 | -15.925 | 6168695 | -614 | -5 | 3 | 0 | -284 |
| 20140114 07:24:40.310 | 1 | 7 | ZNH4 | -1 | Ask | 124.453125 | 84103:M:718399TN0029095 | 15.625 | -15.625 | 0.3 | -15.925 | 6182337 | -347 | -10 | 9 | 1 | -96 |
| 20140114 07:32:24.250 | 1 | 7 | ZNH4 | -2 | Ask | 124.359375 | 84103:M:749153TN0035287 | 15.625 | -31.25 | 0.6 | -31.85 | 6364630 | -581 | -7 | 3 | 0 | -266 |
| 20140114 07:58:41.545 | 1 | 7 | ZNH4 | -1 | Ask | 124.390625 | 84103:M:791613TN0043808 | 15.625 | -15.625 | 0.3 | -15.925 | 6652718 | -520 | -6 | 7 | 0 | -137 |
| 20140114 07:58:41.545 | 1 | 7 | ZNH4 | -2 | Ask | 124.390625 | 84103:M:791505TN0043754 | 15.625 | -31.25 | 0.6 | -31.85 | 6652718 | -520 | -6 | 7 | 0 | -137 |
| 20140114 08:05:34.144 | 1 | 8 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:800210TN0045729 | 15.625 | -15.625 | 0.3 | -15.925 | 6711428 | -388 | -8 | 4 | 0 | -140 |
| 20140114 09:10:34.737 | 1 | 9 | ZNH4 | 1 | Bid | 124.40625 | 84103:M:857286TN0056193 | 15.625 | -15.625 | 0.3 | -15.925 | 7193450 | -616 | -10 | 8 | 0 | -424 |
| 20140114 09:12:01.227 | 1 | 9 | ZNH4 | -1 | Ask | 124.40625 | 84103:M:858375TN0056322 | 15.625 | -15.625 | 0.3 | -15.925 | 7201645 | -611 | -10 | 4 | 0 | -487 |
| 20140114 09:39:10.744 | 1 | 9 | ZNH4 | 1 | Bid | 124.421875 | 84103:M:884538TN0060859 | 15.625 | -15.625 | 0.3 | -15.925 | 7392503 | -1001 | -10 | 8 | 0 | -827 |
| 20140114 09:39:10.744 | 1 | 9 | ZNH4 | 1 | Bid | 124.421875 | 84103:M:884492TN0060836 | 15.625 | -15.625 | 0.3 | -15.925 | 7392503 | -1001 | -10 | 8 | 0 | -827 |
| 20140114 09:39:10.744 | 1 | 9 | ZNH4 | 1 | Bid | 124.421875 | 84103:M:884646TN0060913 | 15.625 | -15.625 | 0.3 | -15.925 | 7392503 | -1001 | -10 | 8 | 0 | -827 |
| 20140114 09:39:10.744 | 1 | 9 | ZNH4 | 2 | Bid | 124.421875 | 84103:M:884540TN0060860 | 15.625 | -31.25 | 0.6 | -31.85 | 7392503 | -1001 | -10 | 8 | 0 | -827 |
| 20140114 09:39:10.744 | 1 | 9 | ZNH4 | 1 | Bid | 124.421875 | 84103:M:884642TN0060911 | 15.625 | -15.625 | 0.3 | -15.925 | 7392503 | -1001 | -10 | 8 | 0 | -827 |
| 20140114 09:49:57.533 | 1 | 9 | ZNH4 | 1 | Bid | 124.421875 | 84103:M:895638TN0062817 | 15.625 | -15.625 | 0.3 | -15.925 | 7481720 | -696 | -10 | 3 | 1 | -544 |
| 20140114 09:49:57.533 | 1 | 9 | ZNH4 | 1 | Bid | 124.421875 | 84103:M:895646TN0062821 | 15.625 | -15.625 | 0.3 | -15.925 | 7481720 | -696 | -10 | 3 | 1 | -544 |
| 20140114 09:49:57.533 | 1 | 9 | ZNH4 | 2 | Bid | 124.421875 | 84103:M:895640TN0062818 | 15.625 | -31.25 | 0.6 | -31.85 | 7481720 | -696 | -10 | 3 | 1 | -544 |
| 20140114 14:41:01.789 | 1 | 14 | ZNH4 | 2 | Bid | 124.15625 | 84103:M:1134242TN0103290 | 15.625 | -31.25 | 0.6 | -31.85 | 9363580 | -885 | -6 | 2 | 0 | -869 |
| 20140114 14:41:01.789 | 1 | 14 | ZNH4 | 1 | Bid | 124.15625 | 84103:M:1134518TN0103428 | 15.625 | -15.625 | 0.3 | -15.925 | 9363580 | -885 | -6 | 2 | 0 | -869 |
| 20140115 07:47:02.516 | 1 | 7 | ZBH4 | -1 | Ask | 130.3125 | 84103:M:1374331TN0016321 | 31.25 | -31.25 | 0.3 | -31.55 | 11849269 | -297 | -15 | 15 | 1 | -55 |
| 20140115 07:47:02.516 | 1 | 7 | ZBH4 | -1 | Ask | 130.3125 | 84103:M:1374219TN0016265 | 31.25 | -31.25 | 0.3 | -31.55 | 11849269 | -297 | -15 | 15 | 1 | -55 |
| 20140115 11:18:51.848 | 1 | 11 | ZBH4 | -1 | Ask | 130.3125 | 84103:M:1674027TN0046368 | 31.25 | -31.25 | 0.3 | -31.55 | 14161882 | -205 | -6 | 6 | 0 | -54 |
| 20140115 11:18:51.848 | 1 | 11 | ZBH4 | -1 | Ask | 130.3125 | 84103:M:1674015TN0046362 | 31.25 | -31.25 | 0.3 | -31.55 | 14161882 | -205 | -6 | 6 | 0 | -54 |
| 20140115 11:40:02.952 | 1 | 11 | ZBH4 | 1 | Bid | 130.3125 | 84103:M:1687422TN0047951 | 31.25 | -31.25 | 0.3 | -31.55 | 14261642 | -237 | -5 | 5 | 0 | -72 |
| 20140115 11:40:02.952 | 1 | 11 | ZBH4 | 1 | Bid | 130.3125 | 84103:M:1687424TN0047952 | 31.25 | -31.25 | 0.3 | -31.55 | 14261642 | -237 | -5 | 5 | 0 | -72 |
| 20140115 11:40:02.955 | 1 | 11 | ZFH4 | 1 | Bid | 119.5859375 | 84103:M:1687752TN0063091 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14261630 | -333 | -7 | 6 | 0 | -137 |
| 20140115 11:40:02.955 | 1 | 11 | ZFH4 | 3 | Bid | 119.5859375 | 84103:M:1687740TN0063085 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14261630 | -333 | -7 | 6 | 0 | -137 |
| 20140115 11:40:02.955 | 1 | 11 | ZFH4 | 1 | Bid | 119.5859375 | 84103:M:1687742TN0063086 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14261630 | -333 | -7 | 6 | 0 | -137 |
| 20140115 11:40:02.955 | 1 | 11 | ZFH4 | 3 | Bid | 119.5859375 | 84103:M:1687750TN0063090 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14261630 | -333 | -7 | 6 | 0 | -137 |
| 20140115 11:40:02.955 | 1 | 11 | ZFH4 | 45 | Bid | 119.5859375 | 84103:M:1687738TN0063084 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 14261630 | -333 | -7 | 6 | 0 | -137 |
| 20140115 13:38:31.814 | 1 | 13 | ZFH4 | 1 | Bid | 119.625 | 84103:M:1768046TN0071054 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14912824 | -341 | -15 | 6 | 5 | -139 |
| 20140115 13:38:31.814 | 1 | 13 | ZFH4 | 2 | Bid | 119.625 | 84103:M:1768016TN0071039 | 7.8125 | -15.625 | 0.6 | -16.225 | 14912824 | -341 | -15 | 6 | 5 | -139 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140114 07:23:37.750 | -2 | 0.358 | 0.037 | 2.655 | 1.704 | 1101 | 1 | 0 | 5 | 5 | 1 | 0 | 1101 | 4 |
| 20140114 07:23:37.750 | -2 | 0.358 | 0.037 | 2.655 | 1.704 | 1101 | 1 | 0 | 5 | 5 | 1 | 0 | 1101 | 4 |
| 20140114 07:23:37.750 | -2 | 0.358 | 0.037 | 2.655 | 1.704 | 1101 | 1 | 0 | 5 | 5 | 1 | 0 | 1101 | 4 |
| 20140114 07:24:40.310 | -1 | 0.134 | 0.073 | 1.925 | 1.668 | 2252 | 1 | 1 | 3 | 2 | 1 | 0 | 2252 | 5 |
| 20140114 07:32:24.250 | -4 | 0.511 | 0.1 | 1.283 | 0.628 | 556 | 1 | 0 | 1 | 1 | 1 | 18 | 574 | 0 |
| 20140114 07:58:41.545 | -1 | 0.301 | 0.043 | 2.509 | 1.753 | 1206 | 1 | 1 | 5 | 5 | 1 | 1 | 1207 | 0 |
| 20140114 07:58:41.545 | -1 | 0.301 | 0.043 | 2.509 | 1.753 | 1206 | 1 | 1 | 5 | 5 | 1 | 1 | 1207 | 0 |
| 20140114 08:05:34.144 | -2 | 0.248 | 0.057 | 1.539 | 1.157 | 1176 | 1 | 1 | 3 | 3 | 1 | 0 | 1176 | 5 |
| 20140114 09:10:34.737 | -1 | 0.336 | 0.076 | 2.11 | 1.402 | 1220 | 1 | 1 | 2 | 2 | 1 | 0 | 1220 | 1 |
| 20140114 09:12:01.227 | -3 | 0.296 | 0.073 | 2.609 | 1.837 | 1453 | 1 | 1 | 2 | 2 | 1 | 0 | 1453 | 2 |
| 20140114 09:39:10.744 | -2 | 0.453 | 0.058 | 1.925 | 1.052 | 1207 | 1 | 1 | 5 | 5 | 1 | 0 | 1207 | 1 |
| 20140114 09:39:10.744 | -2 | 0.453 | 0.058 | 1.925 | 1.052 | 1207 | 1 | 1 | 5 | 5 | 1 | 0 | 1207 | 1 |
| 20140114 09:39:10.744 | -2 | 0.453 | 0.058 | 1.925 | 1.052 | 1207 | 1 | 1 | 5 | 5 | 1 | 0 | 1207 | 1 |
| 20140114 09:39:10.744 | -2 | 0.453 | 0.058 | 1.925 | 1.052 | 1207 | 1 | 1 | 5 | 5 | 1 | 0 | 1207 | 1 |
| 20140114 09:39:10.744 | -2 | 0.453 | 0.058 | 1.925 | 1.052 | 1207 | 1 | 1 | 5 | 5 | 1 | 0 | 1207 | 1 |
| 20140114 09:49:57.533 | -3 | 0.335 | 0.056 | 0.982 | 0.653 | 1382 | 1 | 1 | 4 | 3 | 1 | 0 | 1382 | 11 |
| 20140114 09:49:57.533 | -3 | 0.335 | 0.056 | 0.982 | 0.653 | 1382 | 1 | 1 | 4 | 3 | 1 | 0 | 1382 | 11 |
| 20140114 09:49:57.533 | -3 | 0.335 | 0.056 | 0.982 | 0.653 | 1382 | 1 | 1 | 4 | 3 | 1 | 0 | 1382 | 11 |
| 20140114 14:41:01.789 | -5 | 0.325 | 0.032 | 1.886 | 1.274 | 1819 | 1 | 1 | 4 | 4 | 0.989 | 0 | 1819 | 5 |
| 20140114 14:41:01.789 | -5 | 0.325 | 0.032 | 1.886 | 1.274 | 1819 | 1 | 1 | 4 | 4 | 0.989 | 0 | 1819 | 5 |
| 20140115 07:47:02.516 | -1 | 0.393 | 0.102 | 1.654 | 1.004 | 459 | 1 | 1 | 7 | 6 | 1 | 0 | 459 | 9 |
| 20140115 07:47:02.516 | -1 | 0.393 | 0.102 | 1.654 | 1.004 | 459 | 1 | 1 | 7 | 6 | 1 | 0 | 459 | 9 |
| 20140115 11:18:51.848 | -1 | 0.345 | 0.067 | 1.541 | 1.01 | 390 | 1 | 0 | 7 | 7 | 1 | 8 | 398 | 0 |
| 20140115 11:18:51.848 | -1 | 0.345 | 0.067 | 1.541 | 1.01 | 390 | 1 | 0 | 7 | 7 | 1 | 8 | 398 | 0 |
| 20140115 11:40:02.952 | -1 | 0.271 | 0.049 | 2.129 | 1.551 | 636 | 1 | 0 | 2 | 2 | 0.995 | 0 | 636 | 6 |
| 20140115 11:40:02.952 | -1 | 0.271 | 0.049 | 2.129 | 1.551 | 636 | 1 | 0 | 2 | 2 | 0.995 | 0 | 636 | 6 |
| 20140115 11:40:02.955 | -2 | 0.327 | 0.096 | 339.333 | 228.333 | 686 | 1 | 1 | 5 | 5 | 0.984 | 0 | 686 | 16 |
| 20140115 11:40:02.955 | -2 | 0.327 | 0.096 | 339.333 | 228.333 | 686 | 1 | 1 | 5 | 5 | 0.984 | 0 | 686 | 16 |
| 20140115 11:40:02.955 | -2 | 0.327 | 0.096 | 339.333 | 228.333 | 686 | 1 | 1 | 5 | 5 | 0.984 | 0 | 686 | 16 |
| 20140115 11:40:02.955 | -2 | 0.327 | 0.096 | 339.333 | 228.333 | 686 | 1 | 1 | 5 | 5 | 0.984 | 0 | 686 | 16 |
| 20140115 11:40:02.955 | -2 | 0.327 | 0.096 | 339.333 | 228.333 | 686 | 1 | 1 | 5 | 5 | 0.984 | 0 | 686 | 16 |
| 20140115 13:38:31.814 | -4 | 0.302 | 0.174 | 2.861 | 1.801 | 789 | 1 | 0 | 6 | 1 | 1 | 0 | 789 | 1 |
| 20140115 13:38:31.814 | -4 | 0.302 | 0.174 | 2.861 | 1.801 | 789 | 1 | 0 | 6 | 1 | 1 | 0 | 789 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140115 02:52:27.313 | 1 | 2 | ZNH4 | -1 | Ask | 124.140625 | 84103:M:1196557TN0009985 | 15.625 | -15.625 | 0.3 | -15.925 | 10509200 | -388 | -5 | 4 | 0 | -150 |
| 20140115 02:52:27.313 | 1 | 2 | ZNH4 | -1 | Ask | 124.140625 | 84103:M:1196631TN0010022 | 15.625 | -15.625 | 0.3 | -15.925 | 10509200 | -388 | -5 | 4 | 0 | -150 |
| 20140115 02:52:27.313 | 1 | 2 | ZNH4 | -1 | Ask | 124.140625 | 84103:M:1196633TN0010023 | 15.625 | -15.625 | 0.3 | -15.925 | 10509200 | -388 | -5 | 4 | 0 | -150 |
| 20140115 10:45:39.427 | 1 | 10 | ZNH4 | -1 | Ask | 123.90625 | 84103:M:1644299TN0095157 | 15.625 | -15.625 | 0.3 | -15.925 | 13939900 | -798 | -7 | 2 | 0 | -422 |
| 20140115 10:45:39.427 | 1 | 10 | ZNH4 | -2 | Ask | 123.90625 | 84103:M:1644373TN0095194 | 15.625 | -31.25 | 0.6 | -31.85 | 13939900 | -798 | -7 | 2 | 0 | -422 |
| 20140115 11:18:51.846 | 1 | 11 | ZNH4 | -1 | Ask | 123.90625 | 84103:M:1673803TN0100339 | 15.625 | -15.625 | 0.3 | -15.925 | 14161875 | -452 | -4 | 2 | 0 | -261 |
| 20140115 11:18:51.846 | 1 | 11 | ZNH4 | -1 | Ask | 123.90625 | 84103:M:1673749TN0100312 | 15.625 | -15.625 | 0.3 | -15.925 | 14161875 | -452 | -4 | 2 | 0 | -261 |
| 20140115 11:18:51.846 | 1 | 11 | ZNH4 | -2 | Ask | 123.90625 | 84103:M:1673805TN0100340 | 15.625 | -31.25 | 0.6 | -31.85 | 14161875 | -452 | -4 | 2 | 0 | -261 |
| 20140115 11:40:02.953 | 1 | 11 | ZNH4 | 1 | Bid | 123.90625 | 84103:M:1687590TN0102638 | 15.625 | -15.625 | 0.3 | -15.925 | 14261638 | -919 | -10 | 4 | 1 | -398 |
| 20140115 11:40:02.953 | 1 | 11 | ZNH4 | 2 | Bid | 123.90625 | 84103:M:1687588TN0102637 | 15.625 | -31.25 | 0.6 | -31.85 | 14261638 | -919 | -10 | 4 | 1 | -398 |
| 20140115 11:41:08.409 | 1 | 11 | ZNH4 | -1 | Ask | 123.890625 | 84103:M:1689223TN0102946 | 15.625 | -15.625 | 0.3 | -15.925 | 14271950 | -771 | -5 | 2 | 0 | -498 |
| 20140115 13:38:31.815 | 1 | 13 | ZNH4 | 1 | Bid | 124 | 84103:M:1768234TN0117298 | 15.625 | -15.625 | 0.3 | -15.925 | 14912914 | -510 | -11 | 4 | 0 | -405 |
| 20140115 13:38:31.815 | 1 | 13 | ZNH4 | 1 | Bid | 124 | 84103:M:1768268TN0117315 | 15.625 | -15.625 | 0.3 | -15.925 | 14912914 | -510 | -11 | 4 | 0 | -405 |
| 20140115 13:38:31.815 | 1 | 13 | ZNH4 | 2 | Bid | 124 | 84103:M:1768236TN0117299 | 15.625 | -31.25 | 0.6 | -31.85 | 14912914 | -510 | -11 | 4 | 0 | -405 |
| 20140116 02:23:20.790 | 1 | 2 | ZBH4 | 1 | Bid | 130.40625 | 84103:M:1865026TN0002977 | 31.25 | -31.25 | 0.3 | -31.55 | 16242129 | -251 | -5 | 4 | 0 | -90 |
| 20140116 02:23:20.790 | 1 | 2 | ZBH4 | 1 | Bid | 130.40625 | 84103:M:1865006TN0002967 | 31.25 | -31.25 | 0.3 | -31.55 | 16242129 | -251 | -5 | 4 | 0 | -90 |
| 20140116 02:23:20.790 | 1 | 2 | ZBH4 | 1 | Bid | 130.40625 | 84103:M:1865024TN0002976 | 31.25 | -31.25 | 0.3 | -31.55 | 16242129 | -251 | -5 | 4 | 0 | -90 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 3 | Bid | 131.03125 | 84103:M:2159442TN0033824 | 31.25 | -93.75 | 0.9 | -94.65 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2159440TN0033823 | 31.25 | -31.25 | 0.3 | -31.55 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2159460TN0033833 | 31.25 | -31.25 | 0.3 | -31.55 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2159462TN0033834 | 31.25 | -31.25 | 0.3 | -31.55 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2159448TN0033827 | 31.25 | -31.25 | 0.3 | -31.55 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2159470TN0033838 | 31.25 | -31.25 | 0.3 | -31.55 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2159472TN0033839 | 31.25 | -31.25 | 0.3 | -31.55 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 09:23:45.400 | 1 | 9 | ZBH4 | 15 | Bid | 131.03125 | 84103:M:2159444TN0033825 | 31.25 | -468.75 | 4.5 | -473.25 | 18492168 | -261 | -9 | 3 | 1 | -194 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 3 | Bid | 131.03125 | 84103:M:2272998TN0044068 | 31.25 | -93.75 | 0.9 | -94.65 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2272996TN0044067 | 31.25 | -31.25 | 0.3 | -31.55 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2273012TN0044075 | 31.25 | -31.25 | 0.3 | -31.55 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2272994TN0044066 | 31.25 | -31.25 | 0.3 | -31.55 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2273014TN0044076 | 31.25 | -31.25 | 0.3 | -31.55 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2273006TN0044072 | 31.25 | -31.25 | 0.3 | -31.55 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 1 | Bid | 131.03125 | 84103:M:2273004TN0044071 | 31.25 | -31.25 | 0.3 | -31.55 | 19236436 | -282 | -6 | 4 | 1 | -110 |
| 20140116 10:51:17.083 | 1 | 10 | ZBH4 | 15 | Bid | 131.03125 | 84103:M:2273008TN0044073 | 31.25 | -468.75 | 4.5 | -473.25 | 19236436 | -282 | -6 | 4 | 1 | -110 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140115 02:52:27.313 | -1 | 0.322 | 0.043 | 0.944 | 0.64 | 817 | 1 | 0 | 2 | 2 | 1 | 0 | 817 | 2 |
| 20140115 02:52:27.313 | -1 | 0.322 | 0.043 | 0.944 | 0.64 | 817 | 1 | 0 | 2 | 2 | 1 | 0 | 817 | 2 |
| 20140115 02:52:27.313 | -1 | 0.322 | 0.043 | 0.944 | 0.64 | 817 | 1 | 0 | 2 | 2 | 1 | 0 | 817 | 2 |
| 20140115 10:45:39.427 | -4 | 0.352 | 0.045 | 1.427 | 0.925 | 1470 | 1 | 1 | 2 | 2 | 1 | 0 | 1470 | 3 |
| 20140115 10:45:39.427 | -4 | 0.352 | 0.045 | 1.427 | 0.925 | 1470 | 1 | 1 | 2 | 2 | 1 | 0 | 1470 | 3 |
| 20140115 11:18:51.846 | -3 | 0.235 | 0.029 | 3.508 | 2.685 | 1173 | 1 | 2 | 4 | 4 | 1.03 | 0 | 1173 | 5 |
| 20140115 11:18:51.846 | -3 | 0.235 | 0.029 | 3.508 | 2.685 | 1173 | 1 | 2 | 4 | 4 | 1.03 | 0 | 1173 | 5 |
| 20140115 11:18:51.846 | -3 | 0.235 | 0.029 | 3.508 | 2.685 | 1173 | 1 | 2 | 4 | 4 | 1.03 | 0 | 1173 | 5 |
| 20140115 11:40:02.953 | -3 | 0.616 | 0.122 | 1.446 | 0.555 | 573 | 1 | 1 | 4 | 3 | 1 | 0 | 573 | 4 |
| 20140115 11:40:02.953 | -3 | 0.616 | 0.122 | 1.446 | 0.555 | 573 | 1 | 1 | 4 | 3 | 1 | 0 | 573 | 4 |
| 20140115 11:41:08.409 | -3 | 0.396 | 0.043 | 2.327 | 1.404 | 1222 | 1 | 1 | 3 | 3 | 1.041 | 0 | 1222 | 16 |
| 20140115 13:38:31.815 | -6 | 0.097 | 0.072 | 1.285 | 0.927 | 1316 | 1 | 1 | 2 | 2 | 1 | 0 | 1316 | 0 |
| 20140115 13:38:31.815 | -6 | 0.097 | 0.072 | 1.285 | 0.927 | 1316 | 1 | 1 | 2 | 2 | 1 | 0 | 1316 | 0 |
| 20140115 13:38:31.815 | -6 | 0.097 | 0.072 | 1.285 | 0.927 | 1316 | 1 | 1 | 2 | 2 | 1 | 0 | 1316 | 0 |
| 20140116 02:23:20.790 | -2 | 0.503 | 0.082 | 3.724 | 1.851 | 248 | 1 | 1 | 2 | 2 | 1 | 0 | 248 | 7 |
| 20140116 02:23:20.790 | -2 | 0.503 | 0.082 | 3.724 | 1.851 | 248 | 1 | 1 | 2 | 2 | 1 | 0 | 248 | 7 |
| 20140116 02:23:20.790 | -2 | 0.503 | 0.082 | 3.724 | 1.851 | 248 | 1 | 1 | 2 | 2 | 1 | 0 | 248 | 7 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 09:23:45.400 | -6 | 0.392 | 0.072 | 1.686 | 1.025 | 405 | 1 | 2 | 5 | 4 | 1 | 0 | 405 | 6 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |
| 20140116 10:51:17.083 | -2 | 0.298 | 0.04 | 4.315 | 3.027 | 663 | 1 | 1 | 5 | 4 | 1 | 0 | 663 | 15 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140116 05:49:30.560 | 1 | 5 | ZFH4 | 1 | Bid | 119.640625 | 84103:M:1918272TN0008207 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16733296 | -336 | -12 | 12 | 8 | -60 |
| 20140116 05:49:30.560 | 1 | 5 | ZFH4 | 3 | Bid | 119.640625 | 84103:M:1918270TN0008206 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16733296 | -336 | -12 | 12 | 8 | -60 |
| 20140116 07:21:47.998 | 1 | 7 | ZFH4 | -2 | Ask | 119.6171875 | 84103:M:1964299TN0013530 | 7.8125 | -15.625 | 0.6 | -16.225 | 17112885 | -205 | -6 | 1 | 0 | -205 |
| 20140116 07:43:29.723 | 1 | 7 | ZFH4 | -1 | Ask | 119.7421875 | 84103:M:2025213TN0020350 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17504446 | -227 | -7 | 7 | 1 | -68 |
| 20140116 07:43:29.723 | 1 | 7 | ZFH4 | -2 | Ask | 119.7421875 | 84103:M:2025297TN0020382 | 7.8125 | -15.625 | 0.6 | -16.225 | 17504446 | -227 | -7 | 7 | 1 | -68 |
| 20140116 04:36:17.266 | 1 | 4 | ZNH4 | 1 | Bid | 123.9375 | 84103:M:1895668TN0017001 | 15.625 | -15.625 | 0.3 | -15.925 | 16533334 | -599 | -7 | 4 | 0 | -222 |
| 20140116 05:49:30.563 | 1 | 5 | ZNH4 | 1 | Bid | 124.03125 | 84103:M:1918392TN0023016 | 15.625 | -15.625 | 0.3 | -15.925 | 16733406 | -818 | -8 | 9 | 1 | -253 |
| 20140116 05:49:30.563 | 1 | 5 | ZNH4 | 2 | Bid | 124.03125 | 84103:M:1918394TN0023017 | 15.625 | -31.25 | 0.6 | -31.85 | 16733406 | -818 | -8 | 9 | 1 | -253 |
| 20140116 05:49:30.563 | 1 | 5 | ZNH4 | 1 | Bid | 124.03125 | 84103:M:1918472TN0023042 | 15.625 | -15.625 | 0.3 | -15.925 | 16733406 | -818 | -8 | 9 | 1 | -253 |
| 20140116 05:49:30.563 | 1 | 5 | ZNH4 | 1 | Bid | 124.03125 | 84103:M:1918476TN0023044 | 15.625 | -15.625 | 0.3 | -15.925 | 16733406 | -818 | -8 | 9 | 1 | -253 |
| 20140116 07:21:47.999 | 1 | 7 | ZNH4 | -2 | Ask | 124.015625 | 84103:M:1964483TN0033030 | 15.625 | -31.25 | 0.6 | -31.85 | 17112885 | -567 | -6 | 3 | 0 | -419 |
| 20140116 07:43:29.722 | 1 | 7 | ZNH4 | -1 | Ask | 124.21875 | 84103:M:2025019TN0044166 | 15.625 | -15.625 | 0.3 | -15.925 | 17504453 | -693 | -8 | 8 | 0 | -220 |
| 20140116 09:23:45.397 | 1 | 9 | ZNH4 | 1 | Bid | 124.25 | 84103:M:2159106TN0071327 | 15.625 | -15.625 | 0.3 | -15.925 | 18492168 | -2273 | -114 | 2 | 4 | -1336 |
| 20140116 09:23:45.397 | 1 | 9 | ZNH4 | 4 | Bid | 124.25 | 84103:M:2159072TN0071310 | 15.625 | -62.5 | 1.2 | -63.7 | 18492168 | -2273 | -114 | 2 | 4 | -1336 |
| 20140116 11:49:44.545 | 1 | 11 | ZNH4 | -1 | Ask | 124.296875 | 84103:M:2302991TN0095167 | 15.625 | -15.625 | 0.3 | -15.925 | 19488919 | -445 | -5 | 2 | 0 | -224 |
| 20140116 11:49:44.545 | 1 | 11 | ZNH4 | -2 | Ask | 124.296875 | 84103:M:2302989TN0095166 | 15.625 | -31.25 | 0.6 | -31.85 | 19488919 | -445 | -5 | 2 | 0 | -224 |
| 20140117 03:40:45.603 | 1 | 3 | ZBH4 | 1 | Bid | 131.15625 | 84103:M:2448734TN0003814 | 31.25 | -31.25 | 0.3 | -31.55 | 21192357 | -175 | -5 | 3 | 0 | -98 |
| 20140117 03:40:45.603 | 1 | 3 | ZBH4 | 1 | Bid | 131.15625 | 84103:M:2448736TN0003815 | 31.25 | -31.25 | 0.3 | -31.55 | 21192357 | -175 | -5 | 3 | 0 | -98 |
| 20140117 03:40:45.603 | 1 | 3 | ZBH4 | 1 | Bid | 131.15625 | 84103:M:2448754TN0003824 | 31.25 | -31.25 | 0.3 | -31.55 | 21192357 | -175 | -5 | 3 | 0 | -98 |
| 20140117 03:43:07.653 | 1 | 3 | ZBH4 | -1 | Ask | 131.15625 | 84103:M:2450807TN0004052 | 31.25 | -31.25 | 0.3 | -31.55 | 21211242 | -188 | -4 | 4 | 0 | -72 |
| 20140117 03:43:07.653 | 1 | 3 | ZBH4 | -1 | Ask | 131.15625 | 84103:M:2450783TN0004040 | 31.25 | -31.25 | 0.3 | -31.55 | 21211242 | -188 | -4 | 4 | 0 | -72 |
| 20140117 03:43:07.653 | 1 | 3 | ZBH4 | -1 | Ask | 131.15625 | 84103:M:2450775TN0004036 | 31.25 | -31.25 | 0.3 | -31.55 | 21211242 | -188 | -4 | 4 | 0 | -72 |
| 20140117 03:43:07.653 | 1 | 3 | ZBH4 | -1 | Ask | 131.15625 | 84103:M:2450805TN0004051 | 31.25 | -31.25 | 0.3 | -31.55 | 21211242 | -188 | -4 | 4 | 0 | -72 |
| 20140117 08:01:29.560 | 1 | 8 | ZBH4 | -3 | Ask | 131.25 | 84103:M:2567747TN0014862 | 31.25 | -93.75 | 0.9 | -94.65 | 22160835 | -134 | -5 | 2 | 0 | -123 |
| 20140117 08:12:20.261 | 1 | 8 | ZBH4 | 1 | Bid | 131.21875 | 84103:M:2576726TN0015564 | 31.25 | -31.25 | 0.3 | -31.55 | 22220017 | -281 | -6 | 2 | 0 | -200 |
| 20140117 09:07:43.827 | 1 | 9 | ZBH4 | -3 | Ask | 130.90625 | 84103:M:2702241TN0029176 | 31.25 | -93.75 | 0.9 | -94.65 | 23009992 | -179 | -6 | 1 | 0 | -179 |
| 20140117 09:07:43.827 | 1 | 9 | ZBH4 | -1 | Ask | 130.90625 | 84103:M:2702697TN0029223 | 31.25 | -31.25 | 0.3 | -31.55 | 23009992 | -179 | -6 | 1 | 0 | -179 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2737847TN0032647 | 31.25 | -31.25 | 0.3 | -31.55 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -3 | Ask | 131.0625 | 84103:M:2737851TN0032649 | 31.25 | -93.75 | 0.9 | -94.65 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2738045TN0032746 | 31.25 | -31.25 | 0.3 | -31.55 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2737881TN0032664 | 31.25 | -31.25 | 0.3 | -31.55 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2737885TN0032666 | 31.25 | -31.25 | 0.3 | -31.55 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2737883TN0032665 | 31.25 | -31.25 | 0.3 | -31.55 | 23245831 | -199 | -5 | 1 | 0 | -199 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140116 05:49:30.560 | -1 | 0.61 | 0.255 | 1.273 | 0.46 | 215 | 1 | 0 | 11 | 3 | 1 | 0 | 215 | 0 |
| 20140116 05:49:30.560 | -1 | 0.61 | 0.255 | 1.273 | 0.46 | 215 | 1 | 0 | 11 | 3 | 1 | 0 | 215 | 0 |
| 20140116 07:21:47.998 | -6 | 0.214 | 0.081 | 1.971 | 1.55 | 755 | 1 | 1 | 0 | 0 | 1 | 0 | 755 | 6 |
| 20140116 07:43:29.723 | -1 | 0.244 | 0.119 | 3.039 | 2.297 | 662 | 1 | 0 | 4 | 3 | 0.942 | 0 | 662 | 7 |
| 20140116 07:43:29.723 | -1 | 0.244 | 0.119 | 3.039 | 2.297 | 662 | 1 | 0 | 4 | 3 | 0.942 | 0 | 662 | 7 |
| 20140116 04:36:17.266 | -4 | 0.699 | 0.14 | 1.187 | 0.357 | 302 | 1 | 0 | 3 | 3 | 1.171 | 0 | 302 | 0 |
| 20140116 05:49:30.563 | -1 | 0.276 | 0.037 | 2.191 | 0.923 | 597 | 1 | 1 | 6 | 5 | 0.982 | 0 | 597 | 12 |
| 20140116 05:49:30.563 | -1 | 0.276 | 0.037 | 2.191 | 0.923 | 597 | 1 | 1 | 6 | 5 | 0.982 | 0 | 597 | 12 |
| 20140116 05:49:30.563 | -1 | 0.276 | 0.037 | 2.191 | 0.923 | 597 | 1 | 1 | 6 | 5 | 0.982 | 0 | 597 | 12 |
| 20140116 05:49:30.563 | -1 | 0.276 | 0.037 | 2.191 | 0.923 | 597 | 1 | 1 | 6 | 5 | 0.982 | 0 | 597 | 12 |
| 20140116 07:21:47.999 | -4 | 0.332 | 0.05 | 1.657 | 1.108 | 1143 | 1 | 1 | 2 | 2 | 1 | 0 | 1143 | 3 |
| 20140116 07:43:29.722 | -1 | 0.268 | 0.073 | 1.81 | 1.325 | 1892 | 1 | 0 | 2 | 2 | 1 | 0 | 1892 | 4 |
| 20140116 09:23:45.397 | -109 | 0.986 | 0.927 | 1.247 | 0.017 | 1337 | 1 | 2 | 2 | -2 | 0.977 | 0 | 1337 | 8 |
| 20140116 09:23:45.397 | -109 | 0.986 | 0.927 | 1.247 | 0.017 | 1337 | 1 | 2 | 2 | -2 | 0.977 | 0 | 1337 | 8 |
| 20140116 11:49:44.545 | -3 | 0.364 | 0.061 | 0.848 | 0.54 | 779 | 1 | 0 | 1 | 1 | 1 | 0 | 779 | 4 |
| 20140116 11:49:44.545 | -3 | 0.364 | 0.061 | 0.848 | 0.54 | 779 | 1 | 0 | 1 | 1 | 1 | 0 | 779 | 4 |
| 20140117 03:40:45.603 | -3 | 0.389 | 0.082 | 3.719 | 2.273 | 275 | 1 | 0 | 3 | 3 | 1 | 0 | 275 | 15 |
| 20140117 03:40:45.603 | -3 | 0.389 | 0.082 | 3.719 | 2.273 | 275 | 1 | 0 | 3 | 3 | 1 | 0 | 275 | 15 |
| 20140117 03:40:45.603 | -3 | 0.389 | 0.082 | 3.719 | 2.273 | 275 | 1 | 0 | 3 | 3 | 1 | 0 | 275 | 15 |
| 20140117 03:43:07.653 | -1 | 0.461 | 0.061 | 4.435 | 2.391 | 221 | 2 | 1 | 2 | 2 | 1.005 | 0 | 220^1 | 7 |
| 20140117 03:43:07.653 | -1 | 0.461 | 0.061 | 4.435 | 2.391 | 221 | 2 | 1 | 2 | 2 | 1.005 | 0 | 220^1 | 7 |
| 20140117 03:43:07.653 | -1 | 0.461 | 0.061 | 4.435 | 2.391 | 221 | 2 | 1 | 2 | 2 | 1.005 | 0 | 220^1 | 7 |
| 20140117 03:43:07.653 | -1 | 0.461 | 0.061 | 4.435 | 2.391 | 221 | 2 | 1 | 2 | 2 | 1.005 | 0 | 220^1 | 7 |
| 20140117 08:01:29.560 | -4 | 0.258 | 0.055 | 0.87 | 0.645 | 386 | 1 | 0 | 3 | 3 | 1 | 0 | 386 | 2 |
| 20140117 08:12:20.261 | -5 | 0.341 | 0.057 | 1.157 | 0.763 | 543 | 1 | 1 | 2 | 2 | 1 | 0 | 543 | 1 |
| 20140117 09:07:43.827 | -6 | 0.323 | 0.066 | 1.424 | 0.964 | 375 | 1 | 1 | 1 | 1 | 1 | 0 | 375 | 3 |
| 20140117 09:07:43.827 | -6 | 0.323 | 0.066 | 1.424 | 0.964 | 375 | 1 | 1 | 1 | 1 | 1 | 0 | 375 | 3 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -15 | Ask | 131.0625 | 84103:M:2737853TN0032650 | 31.25 | -468.75 | 4.5 | -473.25 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:37:02.887 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2737855TN0032651 | 31.25 | -31.25 | 0.3 | -31.55 | 23245831 | -199 | -5 | 1 | 0 | -199 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:2741324TN0033317 | 31.25 | -31.25 | 0.3 | -31.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:2741386TN0033348 | 31.25 | -31.25 | 0.3 | -31.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:2741356TN0033333 | 31.25 | -31.25 | 0.3 | -31.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 3 | Bid | 131.0625 | 84103:M:2741424TN0033367 | 31.25 | -93.75 | 0.9 | -94.65 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:2741344TN0033327 | 31.25 | -31.25 | 0.3 | -31.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:2741430TN0033370 | 31.25 | -31.25 | 0.3 | -31.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 15 | Bid | 131.0625 | 84103:M:2741440TN0033375 | 31.25 | -468.75 | 4.5 | -473.25 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 21 | Bid | 131.0625 | 84103:M:2741432TN0033371 | 31.25 | -656.25 | 6.3 | -662.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:38:56.175 | 1 | 9 | ZBH4 | 1 | Bid | 131.0625 | 84103:M:2741436TN0033373 | 31.25 | -31.25 | 0.3 | -31.55 | 23267007 | -241 | -6 | 6 | 0 | -75 |
| 20140117 09:41:18.891 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2742967TN0033497 | 31.25 | -31.25 | 0.3 | -31.55 | 23280009 | -251 | -5 | 1 | 0 | -251 |
| 20140117 09:41:18.891 | 1 | 9 | ZBH4 | -3 | Ask | 131.0625 | 84103:M:2742901TN0033464 | 31.25 | -93.75 | 0.9 | -94.65 | 23280009 | -251 | -5 | 1 | 0 | -251 |
| 20140117 09:41:18.891 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2742887TN0033457 | 31.25 | -31.25 | 0.3 | -31.55 | 23280009 | -251 | -5 | 1 | 0 | -251 |
| 20140117 09:41:18.891 | 1 | 9 | ZBH4 | -1 | Ask | 131.0625 | 84103:M:2742891TN0033459 | 31.25 | -31.25 | 0.3 | -31.55 | 23280009 | -251 | -5 | 1 | 0 | -251 |
| 20140117 09:41:18.891 | 1 | 9 | ZBH4 | -21 | Ask | 131.0625 | 84103:M:2742893TN0033460 | 31.25 | -656.25 | 6.3 | -662.55 | 23280009 | -251 | -5 | 1 | 0 | -251 |
| 20140117 10:13:09.135 | 1 | 10 | ZBH4 | -1 | Ask | 131.09375 | 84103:M:2779291TN0037969 | 31.25 | -31.25 | 0.3 | -31.55 | 23582473 | -191 | -10 | 7 | 1 | -63 |
| 20140117 10:13:09.135 | 1 | 10 | ZBH4 | -1 | Ask | 131.09375 | 84103:M:2779293TN0037970 | 31.25 | -31.25 | 0.3 | -31.55 | 23582473 | -191 | -10 | 7 | 1 | -63 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -1 | Ask | 131.1875 | 84103:M:2811173TN0042128 | 31.25 | -31.25 | 0.3 | -31.55 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -3 | Ask | 131.1875 | 84103:M:2811165TN0042124 | 31.25 | -93.75 | 0.9 | -94.65 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -1 | Ask | 131.1875 | 84103:M:2811175TN0042129 | 31.25 | -31.25 | 0.3 | -31.55 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -1 | Ask | 131.1875 | 84103:M:2811177TN0042130 | 31.25 | -31.25 | 0.3 | -31.55 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -1 | Ask | 131.1875 | 84103:M:2811167TN0042125 | 31.25 | -31.25 | 0.3 | -31.55 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -1 | Ask | 131.1875 | 84103:M:2811169TN0042126 | 31.25 | -31.25 | 0.3 | -31.55 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 10:56:02.685 | 1 | 10 | ZBH4 | -1 | Ask | 131.1875 | 84103:M:2811171TN0042127 | 31.25 | -31.25 | 0.3 | -31.55 | 23821725 | -307 | -9 | 4 | 0 | -154 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 2 | Bid | 119.8203125 | 84103:M:2448572TN0006031 | 7.8125 | -15.625 | 0.6 | -16.225 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 3 | Bid | 119.8203125 | 84103:M:2448618TN0006054 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 33 | Bid | 119.8203125 | 84103:M:2448620TN0006055 | 7.8125 | -257.8125 | 9.9 | -267.7125 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2448590TN0006040 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 9 | Bid | 119.8203125 | 84103:M:2448658TN0006074 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2448622TN0006056 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2448584TN0006037 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21192355 | -142 | -6 | 2 | 0 | -115 |
| 20140117 03:40:45.603 | 1 | 3 | ZFH4 | 10 | Bid | 119.8203125 | 84103:M:2448634TN0006062 | 7.8125 | -78.125 | 3 | -81.125 | 21192355 | -142 | -6 | 2 | 0 | -115 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:37:02.887 | -5 | 0.252 | 0.04 | 2.34 | 1.751 | 592 | 1 | 1 | 3 | 3 | 1 | 0 | 592 | 1 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:38:56.175 | -1 | 0.265 | 0.042 | 5.385 | 3.959 | 669 | 1 | 2 | 4 | 4 | 1 | 0 | 669 | 17 |
| 20140117 09:41:18.891 | -5 | 0.33 | 0.053 | 1.317 | 0.882 | 510 | 1 | 1 | 4 | 4 | 1 | 0 | 510 | 0 |
| 20140117 09:41:18.891 | -5 | 0.33 | 0.053 | 1.317 | 0.882 | 510 | 1 | 1 | 4 | 4 | 1 | 0 | 510 | 0 |
| 20140117 09:41:18.891 | -5 | 0.33 | 0.053 | 1.317 | 0.882 | 510 | 1 | 1 | 4 | 4 | 1 | 0 | 510 | 0 |
| 20140117 09:41:18.891 | -5 | 0.33 | 0.053 | 1.317 | 0.882 | 510 | 1 | 1 | 4 | 4 | 1 | 0 | 510 | 0 |
| 20140117 09:41:18.891 | -5 | 0.33 | 0.053 | 1.317 | 0.882 | 510 | 1 | 1 | 4 | 4 | 1 | 0 | 510 | 0 |
| 20140117 10:13:09.135 | -1 | 0.316 | 0.109 | 1.444 | 0.988 | 414 | 1 | 1 | 3 | 2 | 1 | 0 | 414 | 4 |
| 20140117 10:13:09.135 | -1 | 0.316 | 0.109 | 1.444 | 0.988 | 414 | 1 | 1 | 3 | 2 | 1 | 0 | 414 | 4 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 10:56:02.685 | -4 | 0.353 | 0.071 | 1.795 | 1.161 | 562 | 1 | 1 | 2 | 2 | 1 | 0 | 562 | 2 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |
| 20140117 03:40:45.603 | -4 | 0.164 | 0.072 | 6.545 | 5.47 | 694 | 1 | 1 | 2 | 2 | 0.961 | 0 | 694 | 9 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 03:43:07.651 | 1 | 3 | ZFH4 | -1 | Ask | 119.8203125 | 84103:M:2450601TN0006386 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21211229 | -223 | -5 | 5 | 1 | -60 |
| 20140117 03:43:07.651 | 1 | 3 | ZFH4 | -2 | Ask | 119.8203125 | 84103:M:2450975TN0006429 | 7.8125 | -15.625 | 0.6 | -16.225 | 21211229 | -223 | -5 | 5 | 1 | -60 |
| 20140117 03:43:07.651 | 1 | 3 | ZFH4 | -1 | Ask | 119.8203125 | 84103:M:2450999TN0006437 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21211229 | -223 | -5 | 5 | 1 | -60 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2451564TN0006547 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2451588TN0006559 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 33 | Bid | 119.8203125 | 84103:M:2451596TN0006563 | 7.8125 | -257.8125 | 9.9 | -267.7125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 2 | Bid | 119.8203125 | 84103:M:2451648TN0006589 | 7.8125 | -15.625 | 0.6 | -16.225 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2451542TN0006536 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 3 | Bid | 119.8203125 | 84103:M:2451586TN0006558 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 3 | Bid | 119.8203125 | 84103:M:2451594TN0006562 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 1 | Bid | 119.8203125 | 84103:M:2451592TN0006561 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 10 | Bid | 119.8203125 | 84103:M:2451642TN0006586 | 7.8125 | -78.125 | 3 | -81.125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 03:44:22.930 | 1 | 3 | ZFH4 | 9 | Bid | 119.8203125 | 84103:M:2451650TN0006590 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 21217683 | -222 | -7 | 6 | 1 | -85 |
| 20140117 09:07:43.828 | 1 | 9 | ZFH4 | -1 | Ask | 119.734375 | 84103:M:2702405TN0034679 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23009990 | -213 | -4 | 2 | 0 | -167 |
| 20140117 09:07:43.828 | 1 | 9 | ZFH4 | -9 | Ask | 119.734375 | 84103:M:2702463TN0034708 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 23009990 | -213 | -4 | 2 | 0 | -167 |
| 20140117 09:07:43.828 | 1 | 9 | ZFH4 | -2 | Ask | 119.734375 | 84103:M:2702393TN0034673 | 7.8125 | -15.625 | 0.6 | -16.225 | 23009990 | -213 | -4 | 2 | 0 | -167 |
| 20140117 09:07:43.828 | 1 | 9 | ZFH4 | -1 | Ask | 119.734375 | 84103:M:2702431TN0034692 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23009990 | -213 | -4 | 2 | 0 | -167 |
| 20140117 09:07:43.828 | 1 | 9 | ZFH4 | -3 | Ask | 119.734375 | 84103:M:2702439TN0034696 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23009990 | -213 | -4 | 2 | 0 | -167 |
| 20140117 09:07:43.828 | 1 | 9 | ZFH4 | -45 | Ask | 119.734375 | 84103:M:2702441TN0034697 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 23009990 | -213 | -4 | 2 | 0 | -167 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 1 | Bid | 119.734375 | 84103:M:2704422TN0035134 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 2 | Bid | 119.734375 | 84103:M:2704390TN0035118 | 7.8125 | -15.625 | 0.6 | -16.225 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 1 | Bid | 119.734375 | 84103:M:2704322TN0035084 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 9 | Bid | 119.734375 | 84103:M:2704454TN0035150 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 45 | Bid | 119.734375 | 84103:M:2704450TN0035148 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 1 | Bid | 119.734375 | 84103:M:2704466TN0035156 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:09:30.162 | 1 | 9 | ZFH4 | 3 | Bid | 119.734375 | 84103:M:2704448TN0035147 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23021739 | -205 | -7 | 3 | 0 | -165 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -1 | Ask | 119.796875 | 84103:M:2737355TN0038622 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -1 | Ask | 119.796875 | 84103:M:2737351TN0038620 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -3 | Ask | 119.796875 | 84103:M:2737343TN0038616 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -1 | Ask | 119.796875 | 84103:M:2737349TN0038619 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -10 | Ask | 119.796875 | 84103:M:2737357TN0038623 | 7.8125 | -78.125 | 3 | -81.125 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -1 | Ask | 119.796875 | 84103:M:2737341TN0038615 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -9 | Ask | 119.796875 | 84103:M:2737347TN0038618 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 23245827 | -248 | -6 | 4 | 0 | -79 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 03:43:07.651 | -1 | 0.284 | 0.098 | 3.525 | 2.525 | 563 | 1 | 0 | 2 | 1 | 1 | 0 | 563 | 3 |
| 20140117 03:43:07.651 | -1 | 0.284 | 0.098 | 3.525 | 2.525 | 563 | 1 | 0 | 2 | 1 | 1 | 0 | 563 | 3 |
| 20140117 03:43:07.651 | -1 | 0.284 | 0.098 | 3.525 | 2.525 | 563 | 1 | 0 | 2 | 1 | 1 | 0 | 563 | 3 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 03:44:22.930 | -2 | 0.274 | 0.1 | 7.705 | 5.59 | 587 | 1 | 1 | 2 | 1 | 1 | 0 | 587 | 0 |
| 20140117 09:07:43.828 | -3 | 0.265 | 0.056 | 5.221 | 3.838 | 591 | 1 | 0 | 2 | 2 | 1 | 0 | 591 | 8 |
| 20140117 09:07:43.828 | -3 | 0.265 | 0.056 | 5.221 | 3.838 | 591 | 1 | 0 | 2 | 2 | 1 | 0 | 591 | 8 |
| 20140117 09:07:43.828 | -3 | 0.265 | 0.056 | 5.221 | 3.838 | 591 | 1 | 0 | 2 | 2 | 1 | 0 | 591 | 8 |
| 20140117 09:07:43.828 | -3 | 0.265 | 0.056 | 5.221 | 3.838 | 591 | 1 | 0 | 2 | 2 | 1 | 0 | 591 | 8 |
| 20140117 09:07:43.828 | -3 | 0.265 | 0.056 | 5.221 | 3.838 | 591 | 1 | 0 | 2 | 2 | 1 | 0 | 591 | 8 |
| 20140117 09:07:43.828 | -3 | 0.265 | 0.056 | 5.221 | 3.838 | 591 | 1 | 0 | 2 | 2 | 1 | 0 | 591 | 8 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:09:30.162 | -5 | 1.12 | 0.412 | 4.967 | 3.901 | 706 | 1 | 1 | 3 | 3 | 1 | 0 | 706 | 16 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -2 | Ask | 119.796875 | 84103:M:2737339TN0038614 | 7.8125 | -15.625 | 0.6 | -16.225 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -45 | Ask | 119.796875 | 84103:M:2737345TN0038617 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:37:02.884 | 1 | 9 | ZFH4 | -3 | Ask | 119.796875 | 84103:M:2737515TN0038702 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23245827 | -248 | -6 | 4 | 0 | -79 |
| 20140117 09:38:56.172 | 1 | 9 | ZFH4 | 1 | Bid | 119.8046875 | 84103:M:2740910TN0038901 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23266977 | -195 | -14 | 13 | 1 | -43 |
| 20140117 09:38:56.172 | 1 | 9 | ZFH4 | 3 | Bid | 119.8046875 | 84103:M:2740912TN0038902 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23266977 | -195 | -14 | 13 | 1 | -43 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 1 | Bid | 119.828125 | 84103:M:2801252TN0044982 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 1 | Bid | 119.828125 | 84103:M:2801244TN0044978 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 2 | Bid | 119.828125 | 84103:M:2801278TN0044995 | 7.8125 | -15.625 | 0.6 | -16.225 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 3 | Bid | 119.828125 | 84103:M:2801322TN0045015 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 14 | Bid | 119.828125 | 84103:M:2801310TN0045009 | 7.8125 | -109.375 | 4.2 | -113.575 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 2 | Bid | 119.828125 | 84103:M:2801312TN0045010 | 7.8125 | -15.625 | 0.6 | -16.225 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 10 | Bid | 119.828125 | 84103:M:2801314TN0045011 | 7.8125 | -78.125 | 3 | -81.125 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 3 | Bid | 119.828125 | 84103:M:2801316TN0045012 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 14 | Bid | 119.828125 | 84103:M:2801318TN0045013 | 7.8125 | -109.375 | 4.2 | -113.575 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 2 | Bid | 119.828125 | 84103:M:2801320TN0045014 | 7.8125 | -15.625 | 0.6 | -16.225 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:49:11.227 | 1 | 10 | ZFH4 | 9 | Bid | 119.828125 | 84103:M:2801324TN0045016 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 23773542 | -270 | -6 | 3 | 1 | -123 |
| 20140117 10:56:02.683 | 1 | 10 | ZFH4 | -1 | Ask | 119.859375 | 84103:M:2811033TN0045957 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23821721 | -395 | -8 | 2 | 0 | -368 |
| 20140117 10:56:02.683 | 1 | 10 | ZFH4 | -2 | Ask | 119.859375 | 84103:M:2811133TN0046007 | 7.8125 | -15.625 | 0.6 | -16.225 | 23821721 | -395 | -8 | 2 | 0 | -368 |
| 20140117 03:34:31.155 | 1 | 3 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:2443816TN0010422 | 15.625 | -15.625 | 0.3 | -15.925 | 21148865 | -504 | -5 | 4 | 0 | -197 |
| 20140117 03:34:31.155 | 1 | 3 | ZNH4 | 2 | Bid | 124.359375 | 84103:M:2443846TN0010437 | 15.625 | -31.25 | 0.6 | -31.85 | 21148865 | -504 | -5 | 4 | 0 | -197 |
| 20140117 03:40:45.602 | 1 | 3 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:2448454TN0011525 | 15.625 | -15.625 | 0.3 | -15.925 | 21192356 | -510 | -5 | 2 | 0 | -376 |
| 20140117 03:40:45.602 | 1 | 3 | ZNH4 | 2 | Bid | 124.359375 | 84103:M:2448376TN0011486 | 15.625 | -31.25 | 0.6 | -31.85 | 21192356 | -510 | -5 | 2 | 0 | -376 |
| 20140117 03:40:45.602 | 1 | 3 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:2448482TN0011539 | 15.625 | -15.625 | 0.3 | -15.925 | 21192356 | -510 | -5 | 2 | 0 | -376 |
| 20140117 03:40:45.602 | 1 | 3 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:2448488TN0011542 | 15.625 | -15.625 | 0.3 | -15.925 | 21192356 | -510 | -5 | 2 | 0 | -376 |
| 20140117 03:43:07.654 | 1 | 3 | ZNH4 | -1 | Ask | 124.34375 | 84103:M:2450921TN0011980 | 15.625 | -15.625 | 0.3 | -15.925 | 21211235 | -632 | -6 | 7 | 3 | -202 |
| 20140117 03:43:07.654 | 1 | 3 | ZNH4 | -2 | Ask | 124.34375 | 84103:M:2450909TN0011974 | 15.625 | -31.25 | 0.6 | -31.85 | 21211235 | -632 | -6 | 7 | 3 | -202 |
| 20140117 07:12:30.351 | 1 | 7 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:2504590TN0023088 | 15.625 | -15.625 | 0.3 | -15.925 | 21737846 | -498 | -11 | 7 | 0 | -345 |
| 20140117 07:12:30.351 | 1 | 7 | ZNH4 | 1 | Bid | 124.390625 | 84103:M:2504554TN0023070 | 15.625 | -15.625 | 0.3 | -15.925 | 21737846 | -498 | -11 | 7 | 0 | -345 |
| 20140117 07:12:30.351 | 1 | 7 | ZNH4 | 2 | Bid | 124.390625 | 84103:M:2504592TN0023089 | 15.625 | -31.25 | 0.6 | -31.85 | 21737846 | -498 | -11 | 7 | 0 | -345 |
| 20140117 08:01:29.559 | 1 | 8 | ZNH4 | -1 | Ask | 124.453125 | 84103:M:2567495TN0034788 | 15.625 | -15.625 | 0.3 | -15.925 | 22160829 | -674 | -7 | 5 | 1 | -368 |
| 20140117 08:12:20.260 | 1 | 8 | ZNH4 | 1 | Bid | 124.4375 | 84103:M:2576810TN0036457 | 15.625 | -15.625 | 0.3 | -15.925 | 22220014 | -926 | -6 | 4 | 0 | -419 |
| 20140117 08:12:20.260 | 1 | 8 | ZNH4 | 2 | Bid | 124.4375 | 84103:M:2576822TN0036460 | 15.625 | -31.25 | 0.6 | -31.85 | 22220014 | -926 | -6 | 4 | 0 | -419 |
| 20140117 09:07:43.829 | 1 | 9 | ZNH4 | -1 | Ask | 124.203125 | 84103:M:2702633TN0057323 | 15.625 | -15.625 | 0.3 | -15.925 | 23009991 | -599 | -5 | 1 | 0 | -599 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:37:02.884 | -2 | 0.168 | 0.048 | 1.745 | 1.452 | 1228 | 1 | 1 | 0 | 0 | 1 | 0 | 1228 | 4 |
| 20140117 09:38:56.172 | -1 | 0.217 | 0.161 | 0.974 | 0.763 | 705 | 1 | 0 | 3 | 2 | 1 | 0 | 705 | 0 |
| 20140117 09:38:56.172 | -1 | 0.217 | 0.161 | 0.974 | 0.763 | 705 | 1 | 0 | 3 | 2 | 1 | 0 | 705 | 0 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:49:11.227 | -3 | 0.288 | 0.075 | 10.286 | 7.319 | 570 | 1 | 0 | 3 | 2 | 0.856 | 0 | 570 | 13 |
| 20140117 10:56:02.683 | -7 | 0.479 | 0.131 | 1.338 | 0.696 | 429 | 1 | 0 | 1 | 1 | 1 | 1 | 430 | 0 |
| 20140117 10:56:02.683 | -7 | 0.479 | 0.131 | 1.338 | 0.696 | 429 | 1 | 0 | 1 | 1 | 1 | 1 | 430 | 0 |
| 20140117 03:34:31.155 | -1 | 0.657 | 0.098 | 0.932 | 0.32 | 323 | 1 | 0 | 4 | 4 | 1.228 | 0 | 323 | 0 |
| 20140117 03:34:31.155 | -1 | 0.657 | 0.098 | 0.932 | 0.32 | 323 | 1 | 0 | 4 | 4 | 1.228 | 0 | 323 | 0 |
| 20140117 03:40:45.602 | -4 | 0.447 | 0.047 | 2.222 | 1.228 | 630 | 1 | 1 | 1 | 1 | 1 | 0 | 630 | 6 |
| 20140117 03:40:45.602 | -4 | 0.447 | 0.047 | 2.222 | 1.228 | 630 | 1 | 1 | 1 | 1 | 1 | 0 | 630 | 6 |
| 20140117 03:40:45.602 | -4 | 0.447 | 0.047 | 2.222 | 1.228 | 630 | 1 | 1 | 1 | 1 | 1 | 0 | 630 | 6 |
| 20140117 03:40:45.602 | -4 | 0.447 | 0.047 | 2.222 | 1.228 | 630 | 1 | 1 | 1 | 1 | 1 | 0 | 630 | 6 |
| 20140117 03:43:07.654 | -1 | 0.45 | 0.087 | 1.299 | 0.712 | 771 | 2 | 1 | 3 | 0 | 1 | 2 | 2^771 | 0 |
| 20140117 03:43:07.654 | -1 | 0.45 | 0.087 | 1.299 | 0.712 | 771 | 2 | 1 | 3 | 0 | 1 | 2 | 2^771 | 0 |
| 20140117 07:12:30.351 | -2 | 0.31 | 0.087 | 1.698 | 1.171 | 1107 | 1 | 1 | 2 | 2 | 1 | 0 | 1107 | 1 |
| 20140117 07:12:30.351 | -2 | 0.31 | 0.087 | 1.698 | 1.171 | 1107 | 1 | 1 | 2 | 2 | 1 | 0 | 1107 | 1 |
| 20140117 07:12:30.351 | -2 | 0.31 | 0.087 | 1.698 | 1.171 | 1107 | 1 | 1 | 2 | 2 | 1 | 0 | 1107 | 1 |
| 20140117 08:01:29.559 | -2 | 0.399 | 0.049 | 1.749 | 1.051 | 1014 | 1 | 0 | 3 | 2 | 1 | 0 | 1014 | 3 |
| 20140117 08:12:20.260 | -2 | 0.476 | 0.055 | 1.689 | 0.886 | 1021 | 1 | 1 | 1 | 1 | 1 | 0 | 1021 | 3 |
| 20140117 08:12:20.260 | -2 | 0.476 | 0.055 | 1.689 | 0.886 | 1021 | 1 | 1 | 1 | 1 | 1 | 0 | 1021 | 3 |
| 20140117 09:07:43.829 | -5 | 0.38 | 0.043 | 1.562 | 0.969 | 979 | 1 | 0 | 3 | 3 | 1 | 0 | 979 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 09:07:43.829 | 1 | 9 | ZNH4 | -2 | Ask | 124.203125 | 84103:M:2702527TN0057270 | 15.625 | -31.25 | 0.6 | -31.85 | 23009991 | -599 | -5 | 1 | 0 | -599 |
| 20140117 09:07:43.829 | 1 | 9 | ZNH4 | -30 | Ask | 124.203125 | 84103:M:2702523TN0057268 | 15.625 | -468.75 | 9 | -477.75 | 23009991 | -599 | -5 | 1 | 0 | -599 |
| 20140117 09:07:43.829 | 1 | 9 | ZNH4 | -2 | Ask | 124.203125 | 84103:M:2702525TN0057269 | 15.625 | -31.25 | 0.6 | -31.85 | 23009991 | -599 | -5 | 1 | 0 | -599 |
| 20140117 09:07:43.829 | 1 | 9 | ZNH4 | -1 | Ask | 124.203125 | 84103:M:2702699TN0057352 | 15.625 | -15.625 | 0.3 | -15.925 | 23009991 | -599 | -5 | 1 | 0 | -599 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -1 | Ask | 124.296875 | 84103:M:2737637TN0063353 | 15.625 | -15.625 | 0.3 | -15.925 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -1 | Ask | 124.296875 | 84103:M:2737625TN0063347 | 15.625 | -15.625 | 0.3 | -15.925 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -2 | Ask | 124.296875 | 84103:M:2737617TN0063343 | 15.625 | -31.25 | 0.6 | -31.85 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -52 | Ask | 124.296875 | 84103:M:2737615TN0063342 | 15.625 | -812.5 | 15.6 | -828.1 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -30 | Ask | 124.296875 | 84103:M:2737623TN0063346 | 15.625 | -468.75 | 9 | -477.75 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -2 | Ask | 124.296875 | 84103:M:2737613TN0063341 | 15.625 | -31.25 | 0.6 | -31.85 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -8 | Ask | 124.296875 | 84103:M:2737621TN0063345 | 15.625 | -125 | 2.4 | -127.4 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -1 | Ask | 124.296875 | 84103:M:2737619TN0063344 | 15.625 | -15.625 | 0.3 | -15.925 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:37:02.885 | 1 | 9 | ZNH4 | -2 | Ask | 124.296875 | 84103:M:2737789TN0063429 | 15.625 | -31.25 | 0.6 | -31.85 | 23245830 | -684 | -8 | 1 | 0 | -684 |
| 20140117 09:38:56.174 | 1 | 9 | ZNH4 | 1 | Bid | 124.3125 | 84103:M:2741084TN0063953 | 15.625 | -15.625 | 0.3 | -15.925 | 23266974 | -615 | -11 | 10 | 7 | -141 |
| 20140117 09:38:56.174 | 1 | 9 | ZNH4 | 1 | Bid | 124.3125 | 84103:M:2741160TN0063991 | 15.625 | -15.625 | 0.3 | -15.925 | 23266974 | -615 | -11 | 10 | 7 | -141 |
| 20140117 09:38:56.174 | 1 | 9 | ZNH4 | 2 | Bid | 124.3125 | 84103:M:2741086TN0063954 | 15.625 | -31.25 | 0.6 | -31.85 | 23266974 | -615 | -11 | 10 | 7 | -141 |
| 20140117 09:38:56.174 | 1 | 9 | ZNH4 | 1 | Bid | 124.3125 | 84103:M:2741162TN0063992 | 15.625 | -15.625 | 0.3 | -15.925 | 23266974 | -615 | -11 | 10 | 7 | -141 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -1 | Ask | 124.3125 | 84103:M:2742657TN0064201 | 15.625 | -15.625 | 0.3 | -15.925 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -1 | Ask | 124.3125 | 84103:M:2742675TN0064210 | 15.625 | -15.625 | 0.3 | -15.925 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -30 | Ask | 124.3125 | 84103:M:2742659TN0064202 | 15.625 | -468.75 | 9 | -477.75 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -1 | Ask | 124.3125 | 84103:M:2742679TN0064212 | 15.625 | -15.625 | 0.3 | -15.925 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -2 | Ask | 124.3125 | 84103:M:2742671TN0064208 | 15.625 | -31.25 | 0.6 | -31.85 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -2 | Ask | 124.3125 | 84103:M:2742677TN0064211 | 15.625 | -31.25 | 0.6 | -31.85 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:41:18.889 | 1 | 9 | ZNH4 | -2 | Ask | 124.3125 | 84103:M:2743171TN0064288 | 15.625 | -31.25 | 0.6 | -31.85 | 23280007 | -864 | -8 | 3 | 1 | -393 |
| 20140117 09:53:05.500 | 1 | 9 | ZNH4 | -2 | Ask | 124.3125 | 84103:M:2752983TN0065953 | 15.625 | -31.25 | 0.6 | -31.85 | 23373723 | -516 | -10 | 6 | 0 | -366 |
| 20140117 10:11:53.793 | 1 | 10 | ZNH4 | 1 | Bid | 124.375 | 84103:M:2777658TN0070740 | 15.625 | -15.625 | 0.3 | -15.925 | 23567910 | -559 | -10 | 2 | 0 | -527 |
| 20140117 10:13:09.134 | 1 | 10 | ZNH4 | -3 | Ask | 124.359375 | 84103:M:2779153TN0071063 | 15.625 | -46.875 | 0.9 | -47.775 | 23582470 | -762 | -10 | 4 | 0 | -624 |
| 20140117 10:16:32.943 | 1 | 10 | ZNH4 | -1 | Ask | 124.359375 | 84103:M:2781349TN0071409 | 15.625 | -15.625 | 0.3 | -15.925 | 23600377 | -764 | -10 | 10 | 0 | -584 |
| 20140117 10:16:32.943 | 1 | 10 | ZNH4 | -2 | Ask | 124.359375 | 84103:M:2781305TN0071387 | 15.625 | -31.25 | 0.6 | -31.85 | 23600377 | -764 | -10 | 10 | 0 | -584 |
| 20140117 10:49:11.227 | 1 | 10 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:2801100TN0075196 | 15.625 | -15.625 | 0.3 | -15.925 | 23773545 | -783 | -6 | 2 | 0 | -420 |
| 20140117 10:49:11.227 | 1 | 10 | ZNH4 | 1 | Bid | 124.359375 | 84103:M:2800976TN0075134 | 15.625 | -15.625 | 0.3 | -15.925 | 23773545 | -783 | -6 | 2 | 0 | -420 |
| 20140117 10:49:11.227 | 1 | 10 | ZNH4 | 2 | Bid | 124.359375 | 84103:M:2800986TN0075139 | 15.625 | -31.25 | 0.6 | -31.85 | 23773545 | -783 | -6 | 2 | 0 | -420 |
| 20140117 10:49:11.227 | 1 | 10 | ZNH4 | 2 | Bid | 124.359375 | 84103:M:2801374TN0075234 | 15.625 | -31.25 | 0.6 | -31.85 | 23773545 | -783 | -6 | 2 | 0 | -420 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140117 09:07:43.829 | -5 | 0.38 | 0.043 | 1.562 | 0.969 | 979 | 1 | 0 | 3 | 3 | 1 | 0 | 979 | 2 |
| 20140117 09:07:43.829 | -5 | 0.38 | 0.043 | 1.562 | 0.969 | 979 | 1 | 0 | 3 | 3 | 1 | 0 | 979 | 2 |
| 20140117 09:07:43.829 | -5 | 0.38 | 0.043 | 1.562 | 0.969 | 979 | 1 | 0 | 3 | 3 | 1 | 0 | 979 | 2 |
| 20140117 09:07:43.829 | -5 | 0.38 | 0.043 | 1.562 | 0.969 | 979 | 1 | 0 | 3 | 3 | 1 | 0 | 979 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:37:02.885 | -8 | 0.273 | 0.058 | 1.678 | 1.22 | 1824 | 1 | 2 | 1 | 1 | 1 | 0 | 1824 | 2 |
| 20140117 09:38:56.174 | -2 | 0.2 | 0.044 | 3.277 | 2.309 | 1411 | 1 | 1 | 10 | 3 | 1 | 0 | 1411 | 0 |
| 20140117 09:38:56.174 | -2 | 0.2 | 0.044 | 3.277 | 2.309 | 1411 | 1 | 1 | 10 | 3 | 1 | 0 | 1411 | 0 |
| 20140117 09:38:56.174 | -2 | 0.2 | 0.044 | 3.277 | 2.309 | 1411 | 1 | 1 | 10 | 3 | 1 | 0 | 1411 | 0 |
| 20140117 09:38:56.174 | -2 | 0.2 | 0.044 | 3.277 | 2.309 | 1411 | 1 | 1 | 10 | 3 | 1 | 0 | 1411 | 0 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:41:18.889 | -3 | 0.438 | 0.063 | 1.318 | 0.741 | 1110 | 1 | 1 | 4 | 3 | 1 | 0 | 1110 | 2 |
| 20140117 09:53:05.500 | -4 | 0.378 | 0.11 | 0.842 | 0.524 | 850 | 1 | 0 | 2 | 2 | 1 | 0 | 850 | 3 |
| 20140117 10:11:53.793 | -8 | 0.223 | 0.064 | 1.344 | 1.044 | 1949 | 1 | 1 | 6 | 6 | 1 | 0 | 1949 | 0 |
| 20140117 10:13:09.134 | -2 | 0.405 | 0.1 | 1.302 | 0.775 | 1120 | 1 | 1 | 2 | 2 | 1 | 0 | 1120 | 4 |
| 20140117 10:16:32.943 | -1 | 0.544 | 0.099 | 1.112 | 0.508 | 641 | 1 | 0 | 3 | 3 | 1 | 0 | 641 | 1 |
| 20140117 10:16:32.943 | -1 | 0.544 | 0.099 | 1.112 | 0.508 | 641 | 1 | 0 | 3 | 3 | 1 | 0 | 641 | 1 |
| 20140117 10:49:11.227 | -3 | 0.495 | 0.06 | 1.314 | 0.663 | 798 | 1 | 1 | 1 | 1 | 1 | 0 | 798 | 4 |
| 20140117 10:49:11.227 | -3 | 0.495 | 0.06 | 1.314 | 0.663 | 798 | 1 | 1 | 1 | 1 | 1 | 0 | 798 | 4 |
| 20140117 10:49:11.227 | -3 | 0.495 | 0.06 | 1.314 | 0.663 | 798 | 1 | 1 | 1 | 1 | 1 | 0 | 798 | 4 |
| 20140117 10:49:11.227 | -3 | 0.495 | 0.06 | 1.314 | 0.663 | 798 | 1 | 1 | 1 | 1 | 1 | 0 | 798 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140123 04:28:10.901 | 1 | 4 | ZBH4 | 1 | Bid | 131.25 | 84104:M:1208664TN0005858 | 31.25 | -31.25 | 0.3 | -31.55 | 12756736 | -354 | -11 | 9 | 1 | -64 |
| 20140123 04:28:10.901 | 1 | 4 | ZBH4 | 8 | Bid | 131.25 | 84104:M:1208666TN0005859 | 31.25 | -250 | 2.4 | -252.4 | 12756736 | -354 | -11 | 9 | 1 | -64 |
| 20140123 04:36:22.731 | 1 | 4 | ZBH4 | 1 | Bid | 131.21875 | 84104:M:1213160TN0006148 | 31.25 | -31.25 | 0.3 | -31.55 | 12786914 | -279 | -7 | 6 | 0 | -92 |
| 20140123 04:36:22.731 | 1 | 4 | ZBH4 | 1 | Bid | 131.21875 | 84104:M:1213152TN0006144 | 31.25 | -31.25 | 0.3 | -31.55 | 12786914 | -279 | -7 | 6 | 0 | -92 |
| 20140123 05:09:39.047 | 1 | 5 | ZBH4 | -1 | Ask | 131.3125 | 84104:M:1220609TN0006551 | 31.25 | -31.25 | 0.3 | -31.55 | 12892875 | -211 | -5 | 2 | 0 | -186 |
| 20140123 05:09:39.047 | 1 | 5 | ZBH4 | -1 | Ask | 131.3125 | 84104:M:1220611TN0006552 | 31.25 | -31.25 | 0.3 | -31.55 | 12892875 | -211 | -5 | 2 | 0 | -186 |
| 20140123 05:09:39.047 | 1 | 5 | ZBH4 | -1 | Ask | 131.3125 | 84104:M:1220613TN0006553 | 31.25 | -31.25 | 0.3 | -31.55 | 12892875 | -211 | -5 | 2 | 0 | -186 |
| 20140123 05:09:39.047 | 1 | 5 | ZBH4 | -1 | Ask | 131.3125 | 84104:M:1220615TN0006554 | 31.25 | -31.25 | 0.3 | -31.55 | 12892875 | -211 | -5 | 2 | 0 | -186 |
| 20140123 05:12:44.844 | 1 | 5 | ZBH4 | 1 | Bid | 131.3125 | 84104:M:1223506TN0006969 | 31.25 | -31.25 | 0.3 | -31.55 | 12911998 | -248 | -15 | 8 | 0 | -164 |
| 20140123 05:12:44.844 | 1 | 5 | ZBH4 | 1 | Bid | 131.3125 | 84104:M:1223554TN0006993 | 31.25 | -31.25 | 0.3 | -31.55 | 12911998 | -248 | -15 | 8 | 0 | -164 |
| 20140123 05:12:44.844 | 1 | 5 | ZBH4 | 1 | Bid | 131.3125 | 84104:M:1223532TN0006982 | 31.25 | -31.25 | 0.3 | -31.55 | 12911998 | -248 | -15 | 8 | 0 | -164 |
| 20140123 05:12:44.844 | 1 | 5 | ZBH4 | 1 | Bid | 131.3125 | 84104:M:1223508TN0006970 | 31.25 | -31.25 | 0.3 | -31.55 | 12911998 | -248 | -15 | 8 | 0 | -164 |
| 20140123 05:23:26.110 | 1 | 5 | ZBH4 | -1 | Ask | 131.28125 | 84104:M:1230339TN0007879 | 31.25 | -31.25 | 0.3 | -31.55 | 12952750 | -238 | -9 | 8 | 1 | -56 |
| 20140123 05:23:26.110 | 1 | 5 | ZBH4 | -1 | Ask | 131.28125 | 84104:M:1230321TN0007870 | 31.25 | -31.25 | 0.3 | -31.55 | 12952750 | -238 | -9 | 8 | 1 | -56 |
| 20140123 05:23:26.110 | 1 | 5 | ZBH4 | -1 | Ask | 131.28125 | 84104:M:1230337TN0007878 | 31.25 | -31.25 | 0.3 | -31.55 | 12952750 | -238 | -9 | 8 | 1 | -56 |
| 20140123 06:12:38.494 | 1 | 6 | ZBH4 | -1 | Ask | 131.375 | 84104:M:1260355TN0009998 | 31.25 | -31.25 | 0.3 | -31.55 | 13183566 | -342 | -8 | 3 | 0 | -250 |
| 20140123 06:14:57.641 | 1 | 6 | ZBH4 | -1 | Ask | 131.40625 | 84104:M:1261239TN0010057 | 31.25 | -31.25 | 0.3 | -31.55 | 13190622 | -272 | -6 | 7 | 1 | -74 |
| 20140123 06:14:57.641 | 1 | 6 | ZBH4 | -1 | Ask | 131.40625 | 84104:M:1261209TN0010042 | 31.25 | -31.25 | 0.3 | -31.55 | 13190622 | -272 | -6 | 7 | 1 | -74 |
| 20140123 06:14:57.641 | 1 | 6 | ZBH4 | -1 | Ask | 131.40625 | 84104:M:1261241TN0010058 | 31.25 | -31.25 | 0.3 | -31.55 | 13190622 | -272 | -6 | 7 | 1 | -74 |
| 20140123 04:29:42.205 | 1 | 4 | ZFH4 | 1 | Bid | 119.640625 | 84104:M:1208900TN0008978 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12762560 | -297 | -7 | 4 | 0 | -190 |
| 20140123 04:29:42.205 | 1 | 4 | ZFH4 | 1 | Bid | 119.640625 | 84104:M:1209020TN0009038 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12762560 | -297 | -7 | 4 | 0 | -190 |
| 20140123 04:29:42.205 | 1 | 4 | ZFH4 | 1 | Bid | 119.640625 | 84104:M:1208906TN0008981 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12762560 | -297 | -7 | 4 | 0 | -190 |
| 20140123 04:29:42.205 | 1 | 4 | ZFH4 | 1 | Bid | 119.640625 | 84104:M:1209016TN0009036 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12762560 | -297 | -7 | 4 | 0 | -190 |
| 20140123 04:29:42.205 | 1 | 4 | ZFH4 | 2 | Bid | 119.640625 | 84104:M:1208978TN0009017 | 7.8125 | -15.625 | 0.6 | -16.225 | 12762560 | -297 | -7 | 4 | 0 | -190 |
| 20140123 04:31:27.767 | 1 | 4 | ZFH4 | -1 | Ask | 119.640625 | 84104:M:1209907TN0009089 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12769745 | -250 | -7 | 3 | 0 | -131 |
| 20140123 04:31:27.767 | 1 | 4 | ZFH4 | -1 | Ask | 119.640625 | 84104:M:1209911TN0009091 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12769745 | -250 | -7 | 3 | 0 | -131 |
| 20140123 04:31:27.767 | 1 | 4 | ZFH4 | -3 | Ask | 119.640625 | 84104:M:1209909TN0009090 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12769745 | -250 | -7 | 3 | 0 | -131 |
| 20140123 04:36:22.729 | 1 | 4 | ZFH4 | 1 | Bid | 119.6484375 | 84104:M:1212908TN0009263 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12786908 | -289 | -7 | 3 | 0 | -226 |
| 20140123 04:36:22.729 | 1 | 4 | ZFH4 | 3 | Bid | 119.6484375 | 84104:M:1212910TN0009264 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12786908 | -289 | -7 | 3 | 0 | -226 |
| 20140123 05:12:44.841 | 1 | 5 | ZFH4 | 3 | Bid | 119.671875 | 84104:M:1223132TN0010254 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12911989 | -193 | -5 | 2 | 1 | -192 |
| 20140123 05:12:44.841 | 1 | 5 | ZFH4 | 1 | Bid | 119.671875 | 84104:M:1223130TN0010253 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12911989 | -193 | -5 | 2 | 1 | -192 |
| 20140123 05:12:44.841 | 1 | 5 | ZFH4 | 3 | Bid | 119.671875 | 84104:M:1223140TN0010258 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12911989 | -193 | -5 | 2 | 1 | -192 |
| 20140123 05:12:44.841 | 1 | 5 | ZFH4 | 3 | Bid | 119.671875 | 84104:M:1223142TN0010259 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12911989 | -193 | -5 | 2 | 1 | -192 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140123 04:28:10.901 | -1 | 0.621 | 0.216 | 1.759 | 0.667 | 196 | 1 | 0 | 4 | 3 | 1 | 0 | 196 | 0 |
| 20140123 04:28:10.901 | -1 | 0.621 | 0.216 | 1.759 | 0.667 | 196 | 1 | 0 | 4 | 3 | 1 | 0 | 196 | 0 |
| 20140123 04:36:22.731 | -2 | 0.484 | 0.1 | 3.669 | 1.892 | 297 | 1 | 0 | 3 | 3 | 1 | 0 | 297 | 4 |
| 20140123 04:36:22.731 | -2 | 0.484 | 0.1 | 3.669 | 1.892 | 297 | 1 | 0 | 3 | 3 | 1 | 0 | 297 | 4 |
| 20140123 05:09:39.047 | -3 | 0.482 | 0.086 | 1.348 | 0.698 | 227 | 1 | 0 | 2 | 2 | 1 | 0 | 227 | 3 |
| 20140123 05:09:39.047 | -3 | 0.482 | 0.086 | 1.348 | 0.698 | 227 | 1 | 0 | 2 | 2 | 1 | 0 | 227 | 3 |
| 20140123 05:09:39.047 | -3 | 0.482 | 0.086 | 1.348 | 0.698 | 227 | 1 | 0 | 2 | 2 | 1 | 0 | 227 | 3 |
| 20140123 05:09:39.047 | -3 | 0.482 | 0.086 | 1.348 | 0.698 | 227 | 1 | 0 | 2 | 2 | 1 | 0 | 227 | 3 |
| 20140123 05:12:44.844 | -5 | 0.31 | 0.132 | 6.667 | 4.6 | 552 | 1 | 1 | 4 | 4 | 1 | 0 | 552 | 5 |
| 20140123 05:12:44.844 | -5 | 0.31 | 0.132 | 6.667 | 4.6 | 552 | 1 | 1 | 4 | 4 | 1 | 0 | 552 | 5 |
| 20140123 05:12:44.844 | -5 | 0.31 | 0.132 | 6.667 | 4.6 | 552 | 1 | 1 | 4 | 4 | 1 | 0 | 552 | 5 |
| 20140123 05:12:44.844 | -5 | 0.31 | 0.132 | 6.667 | 4.6 | 552 | 1 | 1 | 4 | 4 | 1 | 0 | 552 | 5 |
| 20140123 05:23:26.110 | -1 | 0.482 | 0.145 | 3.504 | 1.816 | 256 | 1 | 1 | 4 | 3 | 1 | 0 | 256 | 3 |
| 20140123 05:23:26.110 | -1 | 0.482 | 0.145 | 3.504 | 1.816 | 256 | 1 | 1 | 4 | 3 | 1 | 0 | 256 | 3 |
| 20140123 05:23:26.110 | -1 | 0.482 | 0.145 | 3.504 | 1.816 | 256 | 1 | 1 | 4 | 3 | 1 | 0 | 256 | 3 |
| 20140123 06:12:38.494 | -5 | 0.655 | 0.14 | 1.264 | 0.436 | 180 | 1 | 0 | 5 | 5 | 1 | 1 | 181 | 0 |
| 20140123 06:14:57.641 | -1 | 0.366 | 0.058 | 1.351 | 0.506 | 174 | 1 | 1 | 4 | 3 | 1.036 | 1 | 175 | 0 |
| 20140123 06:14:57.641 | -1 | 0.366 | 0.058 | 1.351 | 0.506 | 174 | 1 | 1 | 4 | 3 | 1.036 | 1 | 175 | 0 |
| 20140123 06:14:57.641 | -1 | 0.366 | 0.058 | 1.351 | 0.506 | 174 | 1 | 1 | 4 | 3 | 1.036 | 1 | 175 | 0 |
| 20140123 04:29:42.205 | -4 | 0.276 | 0.084 | 1.386 | 1.004 | 780 | 1 | 0 | 2 | 2 | 1 | 0 | 780 | 3 |
| 20140123 04:29:42.205 | -4 | 0.276 | 0.084 | 1.386 | 1.004 | 780 | 1 | 0 | 2 | 2 | 1 | 0 | 780 | 3 |
| 20140123 04:29:42.205 | -4 | 0.276 | 0.084 | 1.386 | 1.004 | 780 | 1 | 0 | 2 | 2 | 1 | 0 | 780 | 3 |
| 20140123 04:29:42.205 | -4 | 0.276 | 0.084 | 1.386 | 1.004 | 780 | 1 | 0 | 2 | 2 | 1 | 0 | 780 | 3 |
| 20140123 04:29:42.205 | -4 | 0.276 | 0.084 | 1.386 | 1.004 | 780 | 1 | 0 | 2 | 2 | 1 | 0 | 780 | 3 |
| 20140123 04:31:27.767 | -4 | 0.231 | 0.097 | 1.532 | 1.174 | 830 | 1 | 1 | 1 | 1 | 1 | 20 | 850 | 0 |
| 20140123 04:31:27.767 | -4 | 0.231 | 0.097 | 1.532 | 1.174 | 830 | 1 | 1 | 1 | 1 | 1 | 20 | 850 | 0 |
| 20140123 04:31:27.767 | -4 | 0.231 | 0.097 | 1.532 | 1.174 | 830 | 1 | 1 | 1 | 1 | 1 | 20 | 850 | 0 |
| 20140123 04:36:22.729 | -4 | 0.488 | 0.111 | 0.912 | 0.426 | 252 | 1 | 0 | 8 | 8 | 1 | 0 | 252 | 4 |
| 20140123 04:36:22.729 | -4 | 0.488 | 0.111 | 0.912 | 0.426 | 252 | 1 | 0 | 8 | 8 | 1 | 0 | 252 | 4 |
| 20140123 05:12:44.841 | -4 | 0.346 | 0.077 | 1.461 | 0.971 | 540 | 1 | 1 | 2 | 1 | 1 | 0 | 540 | 4 |
| 20140123 05:12:44.841 | -4 | 0.346 | 0.077 | 1.461 | 0.971 | 540 | 1 | 1 | 2 | 1 | 1 | 0 | 540 | 4 |
| 20140123 05:12:44.841 | -4 | 0.346 | 0.077 | 1.461 | 0.971 | 540 | 1 | 1 | 2 | 1 | 1 | 0 | 540 | 4 |
| 20140123 05:12:44.841 | -4 | 0.346 | 0.077 | 1.461 | 0.971 | 540 | 1 | 1 | 2 | 1 | 1 | 0 | 540 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140123 05:12:44.841 | 1 | 5 | ZFH4 | 27 | Bid | 119.671875 | 84104:M:1223138TN0010257 | 7.8125 | -210.9375 | 8.1 | -219.0375 | 12911989 | -193 | -5 | 2 | 1 | -192 |
| 20140123 05:12:44.841 | 1 | 5 | ZFH4 | 2 | Bid | 119.671875 | 84104:M:1223216TN0010296 | 7.8125 | -15.625 | 0.6 | -16.225 | 12911989 | -193 | -5 | 2 | 1 | -192 |
| 20140123 05:23:26.109 | 1 | 5 | ZFH4 | -2 | Ask | 119.65625 | 84104:M:1230365TN0010863 | 7.8125 | -15.625 | 0.6 | -16.225 | 12952733 | -276 | -7 | 6 | 1 | -88 |
| 20140123 06:12:38.492 | 1 | 6 | ZFH4 | -3 | Ask | 119.7265625 | 84104:M:1259941TN0015154 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 13183550 | -375 | -14 | 11 | 2 | -85 |
| 20140123 06:12:38.492 | 1 | 6 | ZFH4 | -1 | Ask | 119.7265625 | 84104:M:1259929TN0015148 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13183550 | -375 | -14 | 11 | 2 | -85 |
| 20140123 06:12:38.492 | 1 | 6 | ZFH4 | -1 | Ask | 119.7265625 | 84104:M:1260007TN0015187 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13183550 | -375 | -14 | 11 | 2 | -85 |
| 20140123 06:12:38.492 | 1 | 6 | ZFH4 | -3 | Ask | 119.7265625 | 84104:M:1259915TN0015141 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 13183550 | -375 | -14 | 11 | 2 | -85 |
| 20140123 06:12:38.492 | 1 | 6 | ZFH4 | -30 | Ask | 119.7265625 | 84104:M:1259945TN0015156 | 7.8125 | -234.375 | 9 | -243.375 | 13183550 | -375 | -14 | 11 | 2 | -85 |
| 20140123 04:28:10.901 | 1 | 4 | ZNH4 | 2 | Bid | 124.125 | 84104:M:1208520TN0021679 | 15.625 | -31.25 | 0.6 | -31.85 | 12756730 | -749 | -6 | 5 | 1 | -237 |
| 20140123 04:29:42.206 | 1 | 4 | ZNH4 | 2 | Bid | 124.109375 | 84104:M:1209034TN0021746 | 15.625 | -31.25 | 0.6 | -31.85 | 12762565 | -991 | -6 | 5 | 1 | -441 |
| 20140123 04:31:27.778 | 1 | 4 | ZNH4 | -1 | Ask | 124.109375 | 84104:M:1210169TN0022033 | 15.625 | -15.625 | 0.3 | -15.925 | 12769748 | -504 | -6 | 2 | 0 | -455 |
| 20140123 04:31:27.778 | 1 | 4 | ZNH4 | -1 | Ask | 124.109375 | 84104:M:1210181TN0022039 | 15.625 | -15.625 | 0.3 | -15.925 | 12769748 | -504 | -6 | 2 | 0 | -455 |
| 20140123 04:31:27.778 | 1 | 4 | ZNH4 | -1 | Ask | 124.109375 | 84104:M:1210171TN0022034 | 15.625 | -15.625 | 0.3 | -15.925 | 12769748 | -504 | -6 | 2 | 0 | -455 |
| 20140123 04:36:22.730 | 1 | 4 | ZNH4 | 2 | Bid | 124.125 | 84104:M:1213040TN0023159 | 15.625 | -31.25 | 0.6 | -31.85 | 12786910 | -597 | -5 | 4 | 0 | -236 |
| 20140123 04:36:22.730 | 1 | 4 | ZNH4 | 1 | Bid | 124.125 | 84104:M:1213062TN0023170 | 15.625 | -15.625 | 0.3 | -15.925 | 12786910 | -597 | -5 | 4 | 0 | -236 |
| 20140123 04:38:52.795 | 1 | 4 | ZNH4 | -1 | Ask | 124.125 | 84104:M:1213703TN0023333 | 15.625 | -15.625 | 0.3 | -15.925 | 12794381 | -878 | -7 | 6 | 0 | -310 |
| 20140123 04:38:52.795 | 1 | 4 | ZNH4 | -1 | Ask | 124.125 | 84104:M:1213677TN0023320 | 15.625 | -15.625 | 0.3 | -15.925 | 12794381 | -878 | -7 | 6 | 0 | -310 |
| 20140123 04:38:52.795 | 1 | 4 | ZNH4 | -1 | Ask | 124.125 | 84104:M:1213615TN0023289 | 15.625 | -15.625 | 0.3 | -15.925 | 12794381 | -878 | -7 | 6 | 0 | -310 |
| 20140123 04:38:52.795 | 1 | 4 | ZNH4 | -2 | Ask | 124.125 | 84104:M:1213613TN0023288 | 15.625 | -31.25 | 0.6 | -31.85 | 12794381 | -878 | -7 | 6 | 0 | -310 |
| 20140123 05:12:44.843 | 1 | 5 | ZNH4 | 1 | Bid | 124.1875 | 84104:M:1223386TN0025568 | 15.625 | -15.625 | 0.3 | -15.925 | 12911990 | -842 | -13 | 7 | 0 | -274 |
| 20140123 05:12:44.843 | 1 | 5 | ZNH4 | 1 | Bid | 124.1875 | 84104:M:1223666TN0025604 | 15.625 | -15.625 | 0.3 | -15.925 | 12911990 | -842 | -13 | 7 | 0 | -274 |
| 20140123 05:23:26.109 | 1 | 5 | ZNH4 | -2 | Ask | 124.15625 | 84104:M:1230195TN0027237 | 15.625 | -31.25 | 0.6 | -31.85 | 12952741 | -841 | -6 | 6 | 0 | -253 |
| 20140123 06:04:02.400 | 1 | 6 | ZNH4 | 1 | Bid | 124.265625 | 84104:M:1251964TN0032152 | 15.625 | -15.625 | 0.3 | -15.925 | 13145852 | -746 | -9 | 6 | 0 | -254 |
| 20140123 06:04:02.400 | 1 | 6 | ZNH4 | 10 | Bid | 124.265625 | 84104:M:1251970TN0032155 | 15.625 | -156.25 | 3 | -159.25 | 13145852 | -746 | -9 | 6 | 0 | -254 |
| 20140123 06:04:02.400 | 1 | 6 | ZNH4 | 1 | Bid | 124.265625 | 84104:M:1251998TN0032169 | 15.625 | -15.625 | 0.3 | -15.925 | 13145852 | -746 | -9 | 6 | 0 | -254 |
| 20140124 06:59:47.078 | 1 | 6 | ZBH4 | -5 | Ask | 132.90625 | 84104:M:2389373TN0024703 | 31.25 | -156.25 | 1.5 | -157.75 | 20985185 | -343 | -14 | 13 | 0 | -43 |
| 20140124 06:59:47.078 | 1 | 6 | ZBH4 | -1 | Ask | 132.90625 | 84104:M:2389345TN0024689 | 31.25 | -31.25 | 0.3 | -31.55 | 20985185 | -343 | -14 | 13 | 0 | -43 |
| 20140124 06:59:47.078 | 1 | 6 | ZBH4 | -1 | Ask | 132.90625 | 84104:M:2389383TN0024708 | 31.25 | -31.25 | 0.3 | -31.55 | 20985185 | -343 | -14 | 13 | 0 | -43 |
| 20140124 06:59:47.078 | 1 | 6 | ZBH4 | -3 | Ask | 132.90625 | 84104:M:2389343TN0024688 | 31.25 | -93.75 | 0.9 | -94.65 | 20985185 | -343 | -14 | 13 | 0 | -43 |
| 20140124 13:59:36.960 | 1 | 13 | ZBH4 | -3 | Ask | 132.84375 | 84104:M:3108771TN0110114 | 31.25 | -93.75 | 0.9 | -94.65 | 25747440 | -550 | -6 | 6 | 1 | -256 |
| 20140124 13:59:36.960 | 1 | 13 | ZBH4 | -1 | Ask | 132.84375 | 84104:M:3108769TN0110113 | 31.25 | -31.25 | 0.3 | -31.55 | 25747440 | -550 | -6 | 6 | 1 | -256 |
| 20140124 13:59:36.960 | 1 | 13 | ZBH4 | -9 | Ask | 132.84375 | 84104:M:3108773TN0110115 | 31.25 | -281.25 | 2.7 | -283.95 | 25747440 | -550 | -6 | 6 | 1 | -256 |
| 20140124 04:20:35.024 | 1 | 4 | ZNH4 | -1 | Ask | 125.203125 | 84104:M:2215801TN0038182 | 15.625 | -15.625 | 0.3 | -15.925 | 19880559 | -558 | -5 | 3 | 0 | -340 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140123 05:12:44.841 | -4 | 0.346 | 0.077 | 1.461 | 0.971 | 540 | 1 | 1 | 2 | 1 | 1 | 0 | 540 | 4 |
| 20140123 05:12:44.841 | -4 | 0.346 | 0.077 | 1.461 | 0.971 | 540 | 1 | 1 | 2 | 1 | 1 | 0 | 540 | 4 |
| 20140123 05:23:26.109 | -1 | 0.275 | 0.111 | 2.635 | 1.911 | 728 | 1 | 1 | 4 | 3 | 1 | 0 | 728 | 2 |
| 20140123 06:12:38.492 | -3 | 0.245 | 0.137 | 6.1 | 4.606 | 1204 | 1 | 1 | 6 | 4 | 1.042 | 56 | 1260 | 0 |
| 20140123 06:12:38.492 | -3 | 0.245 | 0.137 | 6.1 | 4.606 | 1204 | 1 | 1 | 6 | 4 | 1.042 | 56 | 1260 | 0 |
| 20140123 06:12:38.492 | -3 | 0.245 | 0.137 | 6.1 | 4.606 | 1204 | 1 | 1 | 6 | 4 | 1.042 | 56 | 1260 | 0 |
| 20140123 06:12:38.492 | -3 | 0.245 | 0.137 | 6.1 | 4.606 | 1204 | 1 | 1 | 6 | 4 | 1.042 | 56 | 1260 | 0 |
| 20140123 06:12:38.492 | -3 | 0.245 | 0.137 | 6.1 | 4.606 | 1204 | 1 | 1 | 6 | 4 | 1.042 | 56 | 1260 | 0 |
| 20140123 04:28:10.901 | -1 | 0.751 | 0.15 | 0.801 | 0.198 | 288 | 1 | 1 | 3 | 2 | 1.161 | 0 | 288 | 0 |
| 20140123 04:29:42.206 | -2 | 0.622 | 0.079 | 0.937 | 0.354 | 602 | 1 | 0 | 3 | 2 | 1 | 0 | 602 | 0 |
| 20140123 04:31:27.778 | -4 | 0.286 | 0.039 | 1.235 | 0.882 | 757 | 1 | 0 | 13 | 13 | 0.601 | 0 | 757 | 2 |
| 20140123 04:31:27.778 | -4 | 0.286 | 0.039 | 1.235 | 0.882 | 757 | 1 | 0 | 13 | 13 | 0.601 | 0 | 757 | 2 |
| 20140123 04:31:27.778 | -4 | 0.286 | 0.039 | 1.235 | 0.882 | 757 | 1 | 0 | 13 | 13 | 0.601 | 0 | 757 | 2 |
| 20140123 04:36:22.730 | -2 | 0.435 | 0.056 | 1.406 | 0.794 | 774 | 1 | 0 | 2 | 2 | 1 | 0 | 774 | 3 |
| 20140123 04:36:22.730 | -2 | 0.435 | 0.056 | 1.406 | 0.794 | 774 | 1 | 0 | 2 | 2 | 1 | 0 | 774 | 3 |
| 20140123 04:38:52.795 | -2 | 0.443 | 0.052 | 1.875 | 1.044 | 1104 | 1 | 1 | 3 | 3 | 1 | 0 | 1104 | 4 |
| 20140123 04:38:52.795 | -2 | 0.443 | 0.052 | 1.875 | 1.044 | 1104 | 1 | 1 | 3 | 3 | 1 | 0 | 1104 | 4 |
| 20140123 04:38:52.795 | -2 | 0.443 | 0.052 | 1.875 | 1.044 | 1104 | 1 | 1 | 3 | 3 | 1 | 0 | 1104 | 4 |
| 20140123 04:38:52.795 | -2 | 0.443 | 0.052 | 1.875 | 1.044 | 1104 | 1 | 1 | 3 | 3 | 1 | 0 | 1104 | 4 |
| 20140123 05:12:44.843 | -2 | 0.509 | 0.107 | 1.496 | 0.735 | 813 | 1 | 1 | 3 | 3 | 1 | 0 | 813 | 3 |
| 20140123 05:12:44.843 | -2 | 0.509 | 0.107 | 1.496 | 0.735 | 813 | 1 | 1 | 3 | 3 | 1 | 0 | 813 | 3 |
| 20140123 05:23:26.109 | -1 | 0.515 | 0.058 | 1.479 | 0.717 | 792 | 1 | 0 | 4 | 4 | 1 | 0 | 792 | 1 |
| 20140123 06:04:02.400 | -2 | 0.442 | 0.074 | 1.119 | 0.625 | 942 | 1 | 1 | 3 | 3 | 1 | 0 | 942 | 1 |
| 20140123 06:04:02.400 | -2 | 0.442 | 0.074 | 1.119 | 0.625 | 942 | 1 | 1 | 3 | 3 | 1 | 0 | 942 | 1 |
| 20140123 06:04:02.400 | -2 | 0.442 | 0.074 | 1.119 | 0.625 | 942 | 1 | 1 | 3 | 3 | 1 | 0 | 942 | 1 |
| 20140124 06:59:47.078 | -1 | 0.429 | 0.127 | 7.683 | 4.385 | 410 | 1 | 1 | 4 | 4 | 0.899 | 0 | 410 | 21 |
| 20140124 06:59:47.078 | -1 | 0.429 | 0.127 | 7.683 | 4.385 | 410 | 1 | 1 | 4 | 4 | 0.899 | 0 | 410 | 21 |
| 20140124 06:59:47.078 | -1 | 0.429 | 0.127 | 7.683 | 4.385 | 410 | 1 | 1 | 4 | 4 | 0.899 | 0 | 410 | 21 |
| 20140124 06:59:47.078 | -1 | 0.429 | 0.127 | 7.683 | 4.385 | 410 | 1 | 1 | 4 | 4 | 0.899 | 0 | 410 | 21 |
| 20140124 13:59:36.960 | -1 | 0.642 | 0.079 | 1.93 | 0.691 | 310 | 1 | 0 | 3 | 2 | 1.01 | 690 | 1000 | 0 |
| 20140124 13:59:36.960 | -1 | 0.642 | 0.079 | 1.93 | 0.691 | 310 | 1 | 0 | 3 | 2 | 1.01 | 690 | 1000 | 0 |
| 20140124 13:59:36.960 | -1 | 0.642 | 0.079 | 1.93 | 0.691 | 310 | 1 | 0 | 3 | 2 | 1.01 | 690 | 1000 | 0 |
| 20140124 04:20:35.024 | -3 | 0.339 | 0.042 | 5.699 | 3.768 | 1089 | 1 | 0 | 4 | 4 | 1 | 0 | 1089 | 6 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140124 04:20:35.024 | 1 | 4 | ZNH4 | -1 | Ask | 125.203125 | 84104:M:2215799TN0038181 | 15.625 | -15.625 | 0.3 | -15.925 | 19880559 | -558 | -5 | 3 | 0 | -340 |
| 20140124 09:33:35.461 | 1 | 9 | ZNH4 | -3 | Ask | 125.203125 | 84104:M:2714795TN0137426 | 15.625 | -46.875 | 0.9 | -47.775 | 22986133 | -2776 | -4 | 4 | 0 | -2500 |
| 20140124 09:35:21.677 | 1 | 9 | ZNH4 | 3 | Bid | 125.1875 | 84104:M:2721370TN0138494 | 15.625 | -46.875 | 0.9 | -47.775 | 23027167 | -3052 | -7 | 6 | 0 | -2500 |
| 20140124 09:35:21.677 | 1 | 9 | ZNH4 | 1 | Bid | 125.1875 | 84104:M:2721410TN0138514 | 15.625 | -15.625 | 0.3 | -15.925 | 23027167 | -3052 | -7 | 6 | 0 | -2500 |
| 20140124 09:45:02.887 | 1 | 9 | ZNH4 | -2 | Ask | 125.234375 | 84104:M:2746179TN0143467 | 15.625 | -31.25 | 0.6 | -31.85 | 23189868 | -3637 | -26 | 23 | 2 | -1100 |
| 20140124 09:45:02.887 | 1 | 9 | ZNH4 | -2 | Ask | 125.234375 | 84104:M:2746181TN0143468 | 15.625 | -31.25 | 0.6 | -31.85 | 23189868 | -3637 | -26 | 23 | 2 | -1100 |
| 20140124 09:45:02.887 | 1 | 9 | ZNH4 | -3 | Ask | 125.234375 | 84104:M:2746323TN0143539 | 15.625 | -46.875 | 0.9 | -47.775 | 23189868 | -3637 | -26 | 23 | 2 | -1100 |
| 20140124 09:45:02.887 | 1 | 9 | ZNH4 | -1 | Ask | 125.234375 | 84104:M:2746195TN0143475 | 15.625 | -15.625 | 0.3 | -15.925 | 23189868 | -3637 | -26 | 23 | 2 | -1100 |
| 20140124 09:46:36.885 | 1 | 9 | ZNH4 | 3 | Bid | 125.21875 | 84104:M:2750768TN0144467 | 15.625 | -46.875 | 0.9 | -47.775 | 23218087 | -2500 | -1 | 1 | 0 | -2500 |
| 20140124 09:47:32.625 | 1 | 9 | ZNH4 | 2 | Bid | 125.203125 | 84104:M:2752480TN0144955 | 15.625 | -31.25 | 0.6 | -31.85 | 23229239 | -2868 | -5 | 5 | 1 | -2500 |
| 20140124 10:41:15.873 | 1 | 10 | ZNH4 | 2 | Bid | 125.25 | 84104:M:2869828TN0165954 | 15.625 | -31.25 | 0.6 | -31.85 | 24005190 | -1361 | -12 | 12 | 1 | -1000 |
| 20140124 10:41:15.873 | 1 | 10 | ZNH4 | 1 | Bid | 125.25 | 84104:M:2869806TN0165943 | 15.625 | -15.625 | 0.3 | -15.925 | 24005190 | -1361 | -12 | 12 | 1 | -1000 |
| 20140124 10:41:15.873 | 1 | 10 | ZNH4 | 2 | Bid | 125.25 | 84104:M:2869830TN0165955 | 15.625 | -31.25 | 0.6 | -31.85 | 24005190 | -1361 | -12 | 12 | 1 | -1000 |
| 20140124 10:41:15.873 | 1 | 10 | ZNH4 | 24 | Bid | 125.25 | 84104:M:2869832TN0165956 | 15.625 | -375 | 7.2 | -382.2 | 24005190 | -1361 | -12 | 12 | 1 | -1000 |
| 20140124 10:52:45.810 | 1 | 10 | ZNH4 | 1 | Bid | 125.171875 | 84104:M:2887846TN0169701 | 15.625 | -15.625 | 0.3 | -15.925 | 24141411 | -3606 | -15 | 13 | 1 | -2592 |
| 20140124 10:53:40.045 | 1 | 10 | ZNH4 | -2 | Ask | 125.171875 | 84104:M:2889441TN0170150 | 15.625 | -31.25 | 0.6 | -31.85 | 24151017 | -1938 | -24 | 21 | 2 | -184 |
| 20140124 12:19:16.506 | 1 | 12 | ZNH4 | 1 | Bid | 125.0625 | 84104:M:2993402TN0189223 | 15.625 | -15.625 | 0.3 | -15.925 | 24915775 | -2111 | -20 | 14 | 1 | -800 |
| 20140124 12:50:31.920 | 1 | 12 | ZNH4 | 2 | Bid | 124.96875 | 84104:M:3034332TN0196204 | 15.625 | -31.25 | 0.6 | -31.85 | 25208084 | -1236 | -9 | 9 | 1 | -500 |
| 20140124 12:50:31.920 | 1 | 12 | ZNH4 | 2 | Bid | 124.96875 | 84104:M:3034336TN0196206 | 15.625 | -31.25 | 0.6 | -31.85 | 25208084 | -1236 | -9 | 9 | 1 | -500 |
| 20140124 12:50:31.920 | 1 | 12 | ZNH4 | 1 | Bid | 124.96875 | 84104:M:3034334TN0196205 | 15.625 | -15.625 | 0.3 | -15.925 | 25208084 | -1236 | -9 | 9 | 1 | -500 |
| 20140127 04:28:48.976 | 1 | 4 | ZBH4 | -1 | Ask | 132.71875 | 84105:M:119785TN0011764 | 31.25 | -31.25 | 0.3 | -31.55 | 1057761 | -190 | -5 | 5 | 0 | -55 |
| 20140127 04:28:48.976 | 1 | 4 | ZBH4 | -1 | Ask | 132.71875 | 84105:M:119799TN0011771 | 31.25 | -31.25 | 0.3 | -31.55 | 1057761 | -190 | -5 | 5 | 0 | -55 |
| 20140127 04:28:48.976 | 1 | 4 | ZBH4 | -1 | Ask | 132.71875 | 84105:M:119787TN0011765 | 31.25 | -31.25 | 0.3 | -31.55 | 1057761 | -190 | -5 | 5 | 0 | -55 |
| 20140127 04:28:48.976 | 1 | 4 | ZBH4 | -1 | Ask | 132.71875 | 84105:M:119797TN0011770 | 31.25 | -31.25 | 0.3 | -31.55 | 1057761 | -190 | -5 | 5 | 0 | -55 |
| 20140127 08:33:43.824 | 1 | 8 | ZBH4 | 1 | Bid | 132.78125 | 84105:M:318014TN0028476 | 31.25 | -31.25 | 0.3 | -31.55 | 2034356 | -125 | -6 | 2 | 0 | -87 |
| 20140127 08:47:11.125 | 1 | 8 | ZBH4 | 1 | Bid | 132.65625 | 84105:M:338554TN0030794 | 31.25 | -31.25 | 0.3 | -31.55 | 2130400 | -296 | -12 | 12 | 1 | -81 |
| 20140127 08:47:11.125 | 1 | 8 | ZBH4 | 1 | Bid | 132.65625 | 84105:M:338584TN0030809 | 31.25 | -31.25 | 0.3 | -31.55 | 2130400 | -296 | -12 | 12 | 1 | -81 |
| 20140127 11:46:19.941 | 1 | 11 | ZBH4 | -15 | Ask | 132.65625 | 84105:M:672779TN0066094 | 31.25 | -468.75 | 4.5 | -473.25 | 3947808 | -211 | -10 | 6 | 0 | -88 |
| 20140127 11:46:19.941 | 1 | 11 | ZBH4 | -1 | Ask | 132.65625 | 84105:M:672759TN0066084 | 31.25 | -31.25 | 0.3 | -31.55 | 3947808 | -211 | -10 | 6 | 0 | -88 |
| 20140127 11:46:19.941 | 1 | 11 | ZBH4 | -1 | Ask | 132.65625 | 84105:M:672913TN0066130 | 31.25 | -31.25 | 0.3 | -31.55 | 3947808 | -211 | -10 | 6 | 0 | -88 |
| 20140127 13:02:20.525 | 1 | 13 | ZBH4 | -1 | Ask | 132.46875 | 84105:M:744651TN0074086 | 31.25 | -31.25 | 0.3 | -31.55 | 4400605 | -168 | -10 | 3 | 0 | -108 |
| 20140127 13:02:20.525 | 1 | 13 | ZBH4 | -1 | Ask | 132.46875 | 84105:M:744653TN0074087 | 31.25 | -31.25 | 0.3 | -31.55 | 4400605 | -168 | -10 | 3 | 0 | -108 |
| 20140127 04:28:48.973 | 1 | 4 | ZFH4 | -1 | Ask | 120.1796875 | 84105:M:119571TN0011794 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1057748 | -165 | -7 | 7 | 0 | -45 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140124 04:20:35.024 | -3 | 0.339 | 0.042 | 5.699 | 3.768 | 1089 | 1 | 0 | 4 | 4 | 1 | 0 | 1089 | 6 |
| 20140124 09:33:35.461 | -1 | 0.796 | 0.037 | 2.812 | 0.573 | 711 | 1 | 0 | 2 | 2 | 1 | 1789 | 2500 | 0 |
| 20140124 09:35:21.677 | -1 | 0.749 | 0.054 | 2.903 | 0.728 | 1036 | 1 | 1 | 3 | 3 | 1.015 | 0 | 1036 | 0 |
| 20140124 09:35:21.677 | -1 | 0.749 | 0.054 | 2.903 | 0.728 | 1036 | 1 | 1 | 3 | 3 | 1.015 | 0 | 1036 | 0 |
| 20140124 09:45:02.887 | -1 | 0.762 | 0.193 | 2.537 | 0.604 | 1166 | 1 | 1 | 4 | 2 | 1.026 | 1334 | 2500 | 0 |
| 20140124 09:45:02.887 | -1 | 0.762 | 0.193 | 2.537 | 0.604 | 1166 | 1 | 1 | 4 | 2 | 1.026 | 1334 | 2500 | 0 |
| 20140124 09:45:02.887 | -1 | 0.762 | 0.193 | 2.537 | 0.604 | 1166 | 1 | 1 | 4 | 2 | 1.026 | 1334 | 2500 | 0 |
| 20140124 09:45:02.887 | -1 | 0.762 | 0.193 | 2.537 | 0.604 | 1166 | 1 | 1 | 4 | 2 | 1.026 | 1334 | 2500 | 0 |
| 20140124 09:46:36.885 | -1 | 0.809 | 0.013 | 2.63 | 0.502 | 590 | 1 | 1 | 1 | 1 | 1 | 0 | 590 | 0 |
| 20140124 09:47:32.625 | -1 | 0.798 | 0.036 | 2.372 | 0.479 | 725 | 1 | 1 | 3 | 2 | 1 | 0 | 725 | 0 |
| 20140124 10:41:15.873 | -1 | 0.563 | 0.101 | 2.245 | 0.981 | 706 | 1 | 1 | 7 | 6 | 1.091 | 0 | 706 | 0 |
| 20140124 10:41:15.873 | -1 | 0.563 | 0.101 | 2.245 | 0.981 | 706 | 1 | 1 | 7 | 6 | 1.091 | 0 | 706 | 0 |
| 20140124 10:41:15.873 | -1 | 0.563 | 0.101 | 2.245 | 0.981 | 706 | 1 | 1 | 7 | 6 | 1.091 | 0 | 706 | 0 |
| 20140124 10:41:15.873 | -1 | 0.563 | 0.101 | 2.245 | 0.981 | 706 | 1 | 1 | 7 | 6 | 1.091 | 0 | 706 | 0 |
| 20140124 10:52:45.810 | -2 | 0.799 | 0.16 | 1.397 | 0.281 | 647 | 1 | 1 | 3 | 2 | 1.024 | 0 | 647 | 0 |
| 20140124 10:53:40.045 | -2 | 0.635 | 0.255 | 1.795 | 0.665 | 656 | 1 | 0 | 3 | 1 | 1 | 1844 | 2500 | 0 |
| 20140124 12:19:16.506 | -1 | 0.718 | 0.169 | 3.191 | 0.895 | 2400 | 1 | 1 | 7 | 6 | 2.888 | 0 | 2400 | 4 |
| 20140124 12:50:31.920 | -1 | 0.497 | 0.097 | 1.199 | 0.603 | 800 | 1 | 0 | 3 | 2 | 0.948 | 0 | 800 | 10 |
| 20140124 12:50:31.920 | -1 | 0.497 | 0.097 | 1.199 | 0.603 | 800 | 1 | 0 | 3 | 2 | 0.948 | 0 | 800 | 10 |
| 20140124 12:50:31.920 | -1 | 0.497 | 0.097 | 1.199 | 0.603 | 800 | 1 | 0 | 3 | 2 | 0.948 | 0 | 800 | 10 |
| 20140127 04:28:48.976 | -1 | 0.532 | 0.104 | 2.879 | 1.347 | 167 | 1 | 1 | 4 | 4 | 1 | 7 | 174 | 0 |
| 20140127 04:28:48.976 | -1 | 0.532 | 0.104 | 2.879 | 1.347 | 167 | 1 | 1 | 4 | 4 | 1 | 7 | 174 | 0 |
| 20140127 04:28:48.976 | -1 | 0.532 | 0.104 | 2.879 | 1.347 | 167 | 1 | 1 | 4 | 4 | 1 | 7 | 174 | 0 |
| 20140127 04:28:48.976 | -1 | 0.532 | 0.104 | 2.879 | 1.347 | 167 | 1 | 1 | 4 | 4 | 1 | 7 | 174 | 0 |
| 20140127 08:33:43.824 | -3 | 0.288 | 0.072 | 1.074 | 0.765 | 309 | 1 | 2 | 8 | 8 | 1 | 0 | 309 | 2 |
| 20140127 08:47:11.125 | -1 | 0.402 | 0.114 | 1.924 | 1.151 | 441 | 1 | 3 | 8 | 7 | 1 | 0 | 441 | 1 |
| 20140127 08:47:11.125 | -1 | 0.402 | 0.114 | 1.924 | 1.151 | 441 | 1 | 3 | 8 | 7 | 1 | 0 | 441 | 1 |
| 20140127 11:46:19.941 | -3 | 0.289 | 0.095 | 0.924 | 0.657 | 520 | 1 | 3 | 8 | 8 | 1 | 0 | 520 | 3 |
| 20140127 11:46:19.941 | -3 | 0.289 | 0.095 | 0.924 | 0.657 | 520 | 1 | 3 | 8 | 8 | 1 | 0 | 520 | 3 |
| 20140127 11:46:19.941 | -3 | 0.289 | 0.095 | 0.924 | 0.657 | 520 | 1 | 3 | 8 | 8 | 1 | 0 | 520 | 3 |
| 20140127 13:02:20.525 | -7 | 0.294 | 0.111 | 1.382 | 0.976 | 404 | 1 | 2 | 7 | 7 | 1 | 0 | 404 | 5 |
| 20140127 13:02:20.525 | -7 | 0.294 | 0.111 | 1.382 | 0.976 | 404 | 1 | 2 | 7 | 7 | 1 | 0 | 404 | 5 |
| 20140127 04:28:48.973 | -1 | 0.455 | 0.233 | 0.992 | 0.541 | 198 | 1 | 1 | 2 | 2 | 1 | 5 | 203 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140127 04:28:48.973 | 1 | 4 | ZFH4 | -3 | Ask | 120.1796875 | 84105:M:119573TN0011795 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1057748 | -165 | -7 | 7 | 0 | -45 |
| 20140127 07:25:13.823 | 1 | 7 | ZFH4 | -2 | Ask | 120.078125 | 84105:M:228113TN0026285 | 7.8125 | -15.625 | 0.6 | -16.225 | 1621028 | -191 | -11 | 10 | 1 | -40 |
| 20140127 07:25:13.823 | 1 | 7 | ZFH4 | -1 | Ask | 120.078125 | 84105:M:228119TN0026288 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1621028 | -191 | -11 | 10 | 1 | -40 |
| 20140127 07:25:13.823 | 1 | 7 | ZFH4 | -1 | Ask | 120.078125 | 84105:M:228155TN0026306 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1621028 | -191 | -11 | 10 | 1 | -40 |
| 20140127 07:25:13.823 | 1 | 7 | ZFH4 | -1 | Ask | 120.078125 | 84105:M:228083TN0026270 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1621028 | -191 | -11 | 10 | 1 | -40 |
| 20140127 08:46:23.678 | 1 | 8 | ZFH4 | -2 | Ask | 120.09375 | 84105:M:335939TN0039694 | 7.8125 | -15.625 | 0.6 | -16.225 | 2122266 | -271 | -6 | 5 | 0 | -106 |
| 20140127 08:47:11.119 | 1 | 8 | ZFH4 | 2 | Bid | 120.09375 | 84105:M:338088TN0039915 | 7.8125 | -15.625 | 0.6 | -16.225 | 2130377 | -312 | -12 | 12 | 1 | -69 |
| 20140127 08:47:11.119 | 1 | 8 | ZFH4 | 45 | Bid | 120.09375 | 84105:M:338138TN0039940 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 2130377 | -312 | -12 | 12 | 1 | -69 |
| 20140127 08:47:11.119 | 1 | 8 | ZFH4 | 1 | Bid | 120.09375 | 84105:M:338116TN0039929 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2130377 | -312 | -12 | 12 | 1 | -69 |
| 20140127 08:47:11.119 | 1 | 8 | ZFH4 | 1 | Bid | 120.09375 | 84105:M:338092TN0039917 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2130377 | -312 | -12 | 12 | 1 | -69 |
| 20140127 08:47:11.119 | 1 | 8 | ZFH4 | 3 | Bid | 120.09375 | 84105:M:338136TN0039939 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2130377 | -312 | -12 | 12 | 1 | -69 |
| 20140127 09:31:59.225 | 1 | 9 | ZFH4 | 2 | Bid | 120.2265625 | 84105:M:450590TN0054931 | 7.8125 | -15.625 | 0.6 | -16.225 | 2690144 | -140 | -6 | 3 | 0 | -62 |
| 20140127 09:31:59.225 | 1 | 9 | ZFH4 | 1 | Bid | 120.2265625 | 84105:M:450564TN0054921 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2690144 | -140 | -6 | 3 | 0 | -62 |
| 20140127 09:39:36.311 | 1 | 9 | ZFH4 | 2 | Bid | 120.2265625 | 84105:M:471526TN0057349 | 7.8125 | -15.625 | 0.6 | -16.225 | 2805707 | -124 | -4 | 2 | 1 | -123 |
| 20140127 04:28:48.975 | 1 | 4 | ZNH4 | -1 | Ask | 125.015625 | 84105:M:119717TN0028523 | 15.625 | -15.625 | 0.3 | -15.925 | 1057756 | -629 | -5 | 5 | 0 | -181 |
| 20140127 04:28:48.975 | 1 | 4 | ZNH4 | -1 | Ask | 125.015625 | 84105:M:119693TN0028511 | 15.625 | -15.625 | 0.3 | -15.925 | 1057756 | -629 | -5 | 5 | 0 | -181 |
| 20140127 04:28:48.975 | 1 | 4 | ZNH4 | -2 | Ask | 125.015625 | 84105:M:119719TN0028524 | 15.625 | -31.25 | 0.6 | -31.85 | 1057756 | -629 | -5 | 5 | 0 | -181 |
| 20140127 04:28:48.975 | 1 | 4 | ZNH4 | -1 | Ask | 125.015625 | 84105:M:119869TN0028534 | 15.625 | -15.625 | 0.3 | -15.925 | 1057756 | -629 | -5 | 5 | 0 | -181 |
| 20140127 08:33:43.821 | 1 | 8 | ZNH4 | 1 | Bid | 124.953125 | 84105:M:317858TN0067516 | 15.625 | -15.625 | 0.3 | -15.925 | 2034355 | -394 | -9 | 2 | 0 | -386 |
| 20140127 08:33:43.821 | 1 | 8 | ZNH4 | 1 | Bid | 124.953125 | 84105:M:317828TN0067501 | 15.625 | -15.625 | 0.3 | -15.925 | 2034355 | -394 | -9 | 2 | 0 | -386 |
| 20140127 08:33:43.821 | 1 | 8 | ZNH4 | 1 | Bid | 124.953125 | 84105:M:317766TN0067470 | 15.625 | -15.625 | 0.3 | -15.925 | 2034355 | -394 | -9 | 2 | 0 | -386 |
| 20140127 08:46:23.683 | 1 | 8 | ZNH4 | -1 | Ask | 124.875 | 84105:M:336089TN0070779 | 15.625 | -15.625 | 0.3 | -15.925 | 2122270 | -846 | -5 | 3 | 0 | -593 |
| 20140127 08:46:23.683 | 1 | 8 | ZNH4 | -1 | Ask | 124.875 | 84105:M:336091TN0070780 | 15.625 | -15.625 | 0.3 | -15.925 | 2122270 | -846 | -5 | 3 | 0 | -593 |
| 20140127 08:47:11.121 | 1 | 8 | ZNH4 | 1 | Bid | 124.875 | 84105:M:338244TN0071197 | 15.625 | -15.625 | 0.3 | -15.925 | 2130389 | -945 | -12 | 11 | 0 | -225 |
| 20140127 08:47:11.121 | 1 | 8 | ZNH4 | 1 | Bid | 124.875 | 84105:M:338250TN0071200 | 15.625 | -15.625 | 0.3 | -15.925 | 2130389 | -945 | -12 | 11 | 0 | -225 |
| 20140127 08:47:11.121 | 1 | 8 | ZNH4 | 1 | Bid | 124.875 | 84105:M:338424TN0071287 | 15.625 | -15.625 | 0.3 | -15.925 | 2130389 | -945 | -12 | 11 | 0 | -225 |
| 20140127 09:30:43.797 | 1 | 9 | ZNH4 | -20 | Ask | 125.140625 | 84105:M:443981TN0091487 | 15.625 | -312.5 | 6 | -318.5 | 2662992 | -2288 | -29 | 26 | 2 | -368 |
| 20140127 09:30:43.797 | 1 | 9 | ZNH4 | -6 | Ask | 125.140625 | 84105:M:443983TN0091488 | 15.625 | -93.75 | 1.8 | -95.55 | 2662992 | -2288 | -29 | 26 | 2 | -368 |
| 20140127 09:30:43.797 | 1 | 9 | ZNH4 | -3 | Ask | 125.140625 | 84105:M:444053TN0091523 | 15.625 | -46.875 | 0.9 | -47.775 | 2662992 | -2288 | -29 | 26 | 2 | -368 |
| 20140127 09:30:43.797 | 1 | 9 | ZNH4 | -1 | Ask | 125.140625 | 84105:M:444079TN0091536 | 15.625 | -15.625 | 0.3 | -15.925 | 2662992 | -2288 | -29 | 26 | 2 | -368 |
| 20140127 09:30:53.779 | 1 | 9 | ZNH4 | -1 | Ask | 125.140625 | 84105:M:445595TN0091701 | 15.625 | -15.625 | 0.3 | -15.925 | 2668234 | -3532 | -24 | 19 | 3 | -2871 |
| 20140127 09:31:25.364 | 1 | 9 | ZNH4 | -3 | Ask | 125.125 | 84105:M:447767TN0092150 | 15.625 | -46.875 | 0.9 | -47.775 | 2680729 | -3368 | -5 | 5 | 1 | -3000 |
| 20140127 09:31:25.364 | 1 | 9 | ZNH4 | -1 | Ask | 125.125 | 84105:M:447757TN0092145 | 15.625 | -15.625 | 0.3 | -15.925 | 2680729 | -3368 | -5 | 5 | 1 | -3000 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140127 04:28:48.973 | -1 | 0.455 | 0.233 | 0.992 | 0.541 | 198 | 1 | 1 | 2 | 2 | 1 | 5 | 203 | 0 |
| 20140127 07:25:13.823 | -1 | 0.286 | 0.153 | 3.097 | 2.213 | 478 | 1 | 1 | 3 | 2 | 1 | 0 | 478 | -1 |
| 20140127 07:25:13.823 | -1 | 0.286 | 0.153 | 3.097 | 2.213 | 478 | 1 | 1 | 3 | 2 | 1 | 0 | 478 | -1 |
| 20140127 07:25:13.823 | -1 | 0.286 | 0.153 | 3.097 | 2.213 | 478 | 1 | 1 | 3 | 2 | 1 | 0 | 478 | -1 |
| 20140127 07:25:13.823 | -1 | 0.286 | 0.153 | 3.097 | 2.213 | 478 | 1 | 1 | 3 | 2 | 1 | 0 | 478 | -1 |
| 20140127 08:46:23.678 | -2 | 0.258 | 0.068 | 1.694 | 1.258 | 781 | 1 | 2 | 2 | 2 | 1 | 0 | 781 | 6 |
| 20140127 08:47:11.119 | -1 | 0.239 | 0.119 | 15.571 | 11.857 | 996 | 1 | 2 | 3 | 2 | 1 | 0 | 996 | 8 |
| 20140127 08:47:11.119 | -1 | 0.239 | 0.119 | 15.571 | 11.857 | 996 | 1 | 2 | 3 | 2 | 1 | 0 | 996 | 8 |
| 20140127 08:47:11.119 | -1 | 0.239 | 0.119 | 15.571 | 11.857 | 996 | 1 | 2 | 3 | 2 | 1 | 0 | 996 | 8 |
| 20140127 08:47:11.119 | -1 | 0.239 | 0.119 | 15.571 | 11.857 | 996 | 1 | 2 | 3 | 2 | 1 | 0 | 996 | 8 |
| 20140127 08:47:11.119 | -1 | 0.239 | 0.119 | 15.571 | 11.857 | 996 | 1 | 2 | 3 | 2 | 1 | 0 | 996 | 8 |
| 20140127 09:31:59.225 | -2 | 0.231 | 0.136 | 0.967 | 0.744 | 414 | 2 | 0 | 1 | 1 | 0.916 | 0 | 105^309 | 12 |
| 20140127 09:31:59.225 | -2 | 0.231 | 0.136 | 0.967 | 0.744 | 414 | 2 | 0 | 1 | 1 | 0.916 | 0 | 105^309 | 12 |
| 20140127 09:39:36.311 | -3 | 0.267 | 0.057 | 0.882 | 0.647 | 276 | 1 | 1 | 2 | 1 | 0.809 | 0 | 276 | 0 |
| 20140127 04:28:48.975 | -1 | 0.473 | 0.062 | 5.019 | 2.645 | 701 | 1 | 1 | 3 | 3 | 1 | 22 | 723 | 0 |
| 20140127 04:28:48.975 | -1 | 0.473 | 0.062 | 5.019 | 2.645 | 701 | 1 | 1 | 3 | 3 | 1 | 22 | 723 | 0 |
| 20140127 04:28:48.975 | -1 | 0.473 | 0.062 | 5.019 | 2.645 | 701 | 1 | 1 | 3 | 3 | 1 | 22 | 723 | 0 |
| 20140127 04:28:48.975 | -1 | 0.473 | 0.062 | 5.019 | 2.645 | 701 | 1 | 1 | 3 | 3 | 1 | 22 | 723 | 0 |
| 20140127 08:33:43.821 | -8 | 0.247 | 0.052 | 4.586 | 3.454 | 1202 | 1 | 5 | 3 | 3 | 1 | 0 | 1202 | 4 |
| 20140127 08:33:43.821 | -8 | 0.247 | 0.052 | 4.586 | 3.454 | 1202 | 1 | 5 | 3 | 3 | 1 | 0 | 1202 | 4 |
| 20140127 08:33:43.821 | -8 | 0.247 | 0.052 | 4.586 | 3.454 | 1202 | 1 | 5 | 3 | 3 | 1 | 0 | 1202 | 4 |
| 20140127 08:46:23.683 | -3 | 0.543 | 0.043 | 2.814 | 1.287 | 713 | 1 | 3 | 5 | 5 | 1 | 0 | 713 | 3 |
| 20140127 08:46:23.683 | -3 | 0.543 | 0.043 | 2.814 | 1.287 | 713 | 1 | 3 | 5 | 5 | 1 | 0 | 713 | 3 |
| 20140127 08:47:11.121 | -1 | 0.433 | 0.082 | 3.229 | 1.831 | 1238 | 1 | 3 | 4 | 4 | 1 | 0 | 1238 | 6 |
| 20140127 08:47:11.121 | -1 | 0.433 | 0.082 | 3.229 | 1.831 | 1238 | 1 | 3 | 4 | 4 | 1 | 0 | 1238 | 6 |
| 20140127 08:47:11.121 | -1 | 0.433 | 0.082 | 3.229 | 1.831 | 1238 | 1 | 3 | 4 | 4 | 1 | 0 | 1238 | 6 |
| 20140127 09:30:43.797 | -4 | 0.567 | 0.216 | 3.278 | 1.412 | 677 | 1 | 3 | 5 | 3 | 1.101 | 2323 | 3000 | 0 |
| 20140127 09:30:43.797 | -4 | 0.567 | 0.216 | 3.278 | 1.412 | 677 | 1 | 3 | 5 | 3 | 1.101 | 2323 | 3000 | 0 |
| 20140127 09:30:43.797 | -4 | 0.567 | 0.216 | 3.278 | 1.412 | 677 | 1 | 3 | 5 | 3 | 1.101 | 2323 | 3000 | 0 |
| 20140127 09:30:43.797 | -4 | 0.567 | 0.216 | 3.278 | 1.412 | 677 | 1 | 3 | 5 | 3 | 1.101 | 2323 | 3000 | 0 |
| 20140127 09:30:53.779 | -1 | 0.855 | 0.289 | 2.944 | 0.426 | 564 | 1 | 2 | 4 | 1 | 1 | 2436 | 3000 | 0 |
| 20140127 09:31:25.364 | -1 | 0.825 | 0.05 | 1.306 | 0.228 | 714 | 1 | 2 | 3 | 2 | 1.003 | 2286 | 3000 | 0 |
| 20140127 09:31:25.364 | -1 | 0.825 | 0.05 | 1.306 | 0.228 | 714 | 1 | 2 | 3 | 2 | 1.003 | 2286 | 3000 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140127 09:31:59.222 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:450250TN0092441 | 15.625 | -15.625 | 0.3 | -15.925 | 2690096 | -2430 | -24 | 22 | 2 | -587 |
| 20140127 09:31:59.222 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:450234TN0092433 | 15.625 | -15.625 | 0.3 | -15.925 | 2690096 | -2430 | -24 | 22 | 2 | -587 |
| 20140127 09:31:59.222 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:450598TN0092533 | 15.625 | -15.625 | 0.3 | -15.925 | 2690096 | -2430 | -24 | 22 | 2 | -587 |
| 20140127 09:33:47.264 | 1 | 9 | ZNH4 | -1 | Ask | 125.125 | 84105:M:456607TN0093388 | 15.625 | -15.625 | 0.3 | -15.925 | 2729852 | -1297 | -18 | 18 | 2 | -92 |
| 20140127 09:34:42.454 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:462158TN0094430 | 15.625 | -15.625 | 0.3 | -15.925 | 2745543 | -2979 | -3 | 3 | 0 | -2795 |
| 20140127 09:34:42.454 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:462156TN0094429 | 15.625 | -15.625 | 0.3 | -15.925 | 2745543 | -2979 | -3 | 3 | 0 | -2795 |
| 20140127 09:39:36.307 | 1 | 9 | ZNH4 | 8 | Bid | 125.109375 | 84105:M:471152TN0096406 | 15.625 | -125 | 2.4 | -127.4 | 2805666 | -3233 | -14 | 13 | 1 | -2124 |
| 20140127 09:39:36.307 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:471110TN0096385 | 15.625 | -15.625 | 0.3 | -15.925 | 2805666 | -3233 | -14 | 13 | 1 | -2124 |
| 20140127 09:39:36.307 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:471126TN0096393 | 15.625 | -15.625 | 0.3 | -15.925 | 2805666 | -3233 | -14 | 13 | 1 | -2124 |
| 20140127 09:39:45.517 | 1 | 9 | ZNH4 | 3 | Bid | 125.109375 | 84105:M:472790TN0096657 | 15.625 | -46.875 | 0.9 | -47.775 | 2810219 | -2623 | -1 | 1 | 0 | -2623 |
| 20140127 09:41:23.355 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:475330TN0097174 | 15.625 | -15.625 | 0.3 | -15.925 | 2831635 | -662 | -1 | 1 | 0 | -662 |
| 20140127 09:41:23.355 | 1 | 9 | ZNH4 | 1 | Bid | 125.109375 | 84105:M:475338TN0097178 | 15.625 | -15.625 | 0.3 | -15.925 | 2831635 | -662 | -1 | 1 | 0 | -662 |
| 20140127 10:27:50.935 | 1 | 10 | ZNH4 | -1 | Ask | 125.015625 | 84105:M:563917TN0112916 | 15.625 | -15.625 | 0.3 | -15.925 | 3328038 | -3092 | -2 | 2 | 0 | -3000 |
| 20140127 10:27:50.935 | 1 | 10 | ZNH4 | -1 | Ask | 125.015625 | 84105:M:563927TN0112921 | 15.625 | -15.625 | 0.3 | -15.925 | 3328038 | -3092 | -2 | 2 | 0 | -3000 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -16 | Ask | 125 | 84105:M:672409TN0133737 | 15.625 | -250 | 4.8 | -254.8 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -30 | Ask | 125 | 84105:M:672415TN0133740 | 15.625 | -468.75 | 9 | -477.75 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:672541TN0133803 | 15.625 | -15.625 | 0.3 | -15.925 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:672553TN0133809 | 15.625 | -15.625 | 0.3 | -15.925 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -2 | Ask | 125 | 84105:M:672417TN0133741 | 15.625 | -31.25 | 0.6 | -31.85 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:672489TN0133777 | 15.625 | -15.625 | 0.3 | -15.925 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:672597TN0133831 | 15.625 | -15.625 | 0.3 | -15.925 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -6 | Ask | 125 | 84105:M:672571TN0133818 | 15.625 | -93.75 | 1.8 | -95.55 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:672527TN0133796 | 15.625 | -15.625 | 0.3 | -15.925 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:46:19.937 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:672621TN0133843 | 15.625 | -15.625 | 0.3 | -15.925 | 3947796 | -411 | -7 | 7 | 0 | -78 |
| 20140127 11:50:51.273 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:680335TN0135383 | 15.625 | -15.625 | 0.3 | -15.925 | 3994639 | -518 | -8 | 7 | 0 | -147 |
| 20140127 11:50:51.273 | 1 | 11 | ZNH4 | -1 | Ask | 125 | 84105:M:680477TN0135454 | 15.625 | -15.625 | 0.3 | -15.925 | 3994639 | -518 | -8 | 7 | 0 | -147 |
| 20140127 12:57:56.895 | 1 | 12 | ZNH4 | 2 | Bid | 124.921875 | 84105:M:738846TN0147472 | 15.625 | -31.25 | 0.6 | -31.85 | 4373359 | -732 | -10 | 10 | 0 | -572 |
| 20140127 13:02:20.522 | 1 | 13 | ZNH4 | -8 | Ask | 124.890625 | 84105:M:744217TN0148559 | 15.625 | -125 | 2.4 | -127.4 | 4400605 | -554 | -10 | 1 | 0 | -554 |
| 20140127 13:02:20.522 | 1 | 13 | ZNH4 | -60 | Ask | 124.890625 | 84105:M:744199TN0148550 | 15.625 | -937.5 | 18 | -955.5 | 4400605 | -554 | -10 | 1 | 0 | -554 |
| 20140127 13:02:20.522 | 1 | 13 | ZNH4 | -2 | Ask | 124.890625 | 84105:M:744265TN0148583 | 15.625 | -31.25 | 0.6 | -31.85 | 4400605 | -554 | -10 | 1 | 0 | -554 |
| 20140127 13:02:20.522 | 1 | 13 | ZNH4 | -1 | Ask | 124.890625 | 84105:M:744193TN0148547 | 15.625 | -15.625 | 0.3 | -15.925 | 4400605 | -554 | -10 | 1 | 0 | -554 |
| 20140127 13:02:20.522 | 1 | 13 | ZNH4 | -1 | Ask | 124.890625 | 84105:M:744487TN0148694 | 15.625 | -15.625 | 0.3 | -15.925 | 4400605 | -554 | -10 | 1 | 0 | -554 |
| 20140127 13:02:20.522 | 1 | 13 | ZNH4 | -1 | Ask | 124.890625 | 84105:M:744747TN0148736 | 15.625 | -15.625 | 0.3 | -15.925 | 4400605 | -554 | -10 | 1 | 0 | -554 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140127 09:31:59.222 | -3 | 0.651 | 0.168 | 3.327 | 1.154 | 1330 | 1 | 4 | 4 | 2 | 1.023 | 0 | 1330 | 0 |
| 20140127 09:31:59.222 | -3 | 0.651 | 0.168 | 3.327 | 1.154 | 1330 | 1 | 4 | 4 | 2 | 1.023 | 0 | 1330 | 0 |
| 20140127 09:31:59.222 | -3 | 0.651 | 0.168 | 3.327 | 1.154 | 1330 | 1 | 4 | 4 | 2 | 1.023 | 0 | 1330 | 0 |
| 20140127 09:33:47.264 | -1 | 0.492 | 0.162 | 1.121 | 0.57 | 3000 | 1 | 3 | 4 | 2 | 2.593 | 0 | 3000 | -1 |
| 20140127 09:34:42.454 | -1 | 0.882 | 0.046 | 4.264 | 0.503 | 398 | 1 | 2 | 1 | 1 | 1 | 0 | 398 | 0 |
| 20140127 09:34:42.454 | -1 | 0.882 | 0.046 | 4.264 | 0.503 | 398 | 1 | 2 | 1 | 1 | 1 | 0 | 398 | 0 |
| 20140127 09:39:36.307 | -1 | 0.859 | 0.119 | 3.459 | 0.487 | 558 | 1 | 3 | 3 | 2 | 1.053 | 0 | 558 | 0 |
| 20140127 09:39:36.307 | -1 | 0.859 | 0.119 | 3.459 | 0.487 | 558 | 1 | 3 | 3 | 2 | 1.053 | 0 | 558 | 0 |
| 20140127 09:39:36.307 | -1 | 0.859 | 0.119 | 3.459 | 0.487 | 558 | 1 | 3 | 3 | 2 | 1.053 | 0 | 558 | 0 |
| 20140127 09:39:45.517 | -1 | 0.834 | 0.016 | 2.54 | 0.421 | 521 | 1 | 2 | 2 | 2 | 1 | 0 | 521 | 0 |
| 20140127 09:41:23.355 | -1 | 0.489 | 0.011 | 1.111 | 0.567 | 747 | 1 | 4 | 2 | 2 | 1.081 | 0 | 747 | 0 |
| 20140127 09:41:23.355 | -1 | 0.489 | 0.011 | 1.111 | 0.567 | 747 | 1 | 4 | 2 | 2 | 1.081 | 0 | 747 | 0 |
| 20140127 10:27:50.935 | -1 | 0.873 | 0.024 | 3.046 | 0.387 | 450 | 1 | 3 | 2 | 2 | 1 | 2550 | 3000 | 0 |
| 20140127 10:27:50.935 | -1 | 0.873 | 0.024 | 3.046 | 0.387 | 450 | 1 | 3 | 2 | 2 | 1 | 2550 | 3000 | 0 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:46:19.937 | -1 | 0.22 | 0.039 | 2.041 | 1.593 | 1459 | 1 | 5 | 3 | 3 | 1 | 0 | 1459 | 6 |
| 20140127 11:50:51.273 | -1 | 0.349 | 0.076 | 1.55 | 1.009 | 968 | 1 | 2 | 2 | 2 | 1 | 21 | 989 | 0 |
| 20140127 11:50:51.273 | -1 | 0.349 | 0.076 | 1.55 | 1.009 | 968 | 1 | 2 | 2 | 2 | 1 | 21 | 989 | 0 |
| 20140127 12:57:56.895 | -1 | 0.608 | 0.119 | 0.844 | 0.331 | 472 | 1 | 2 | 1 | 1 | 1 | 0 | 472 | 1 |
| 20140127 13:02:20.522 | -10 | 0.274 | 0.053 | 0.814 | 0.591 | 1471 | 1 | 5 | 2 | 2 | 1 | 0 | 1471 | 4 |
| 20140127 13:02:20.522 | -10 | 0.274 | 0.053 | 0.814 | 0.591 | 1471 | 1 | 5 | 2 | 2 | 1 | 0 | 1471 | 4 |
| 20140127 13:02:20.522 | -10 | 0.274 | 0.053 | 0.814 | 0.591 | 1471 | 1 | 5 | 2 | 2 | 1 | 0 | 1471 | 4 |
| 20140127 13:02:20.522 | -10 | 0.274 | 0.053 | 0.814 | 0.591 | 1471 | 1 | 5 | 2 | 2 | 1 | 0 | 1471 | 4 |
| 20140127 13:02:20.522 | -10 | 0.274 | 0.053 | 0.814 | 0.591 | 1471 | 1 | 5 | 2 | 2 | 1 | 0 | 1471 | 4 |
| 20140127 13:02:20.522 | -10 | 0.274 | 0.053 | 0.814 | 0.591 | 1471 | 1 | 5 | 2 | 2 | 1 | 0 | 1471 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140127 13:08:33.579 | 1 | 13 | ZNH4 | 1 | Bid | 124.90625 | 84105:M:749932TN0149881 | 15.625 | -15.625 | 0.3 | -15.925 | 4430543 | -652 | -10 | 10 | 1 | -540 |
| 20140127 13:08:33.579 | 1 | 13 | ZNH4 | 2 | Bid | 124.90625 | 84105:M:749934TN0149882 | 15.625 | -31.25 | 0.6 | -31.85 | 4430543 | -652 | -10 | 10 | 1 | -540 |
| 20140129 02:34:34.305 | 1 | 2 | ZBH4 | 1 | Bid | 132.15625 | 84105:M:1727288TN0005698 | 31.25 | -31.25 | 0.3 | -31.55 | 10676657 | -187 | -5 | 5 | 0 | -60 |
| 20140129 02:34:34.305 | 1 | 2 | ZBH4 | 1 | Bid | 132.15625 | 84105:M:1727404TN0005700 | 31.25 | -31.25 | 0.3 | -31.55 | 10676657 | -187 | -5 | 5 | 0 | -60 |
| 20140129 02:34:34.307 | 1 | 2 | ZFH4 | 1 | Bid | 120.078125 | 84105:M:1727384TN0005598 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10676635 | -248 | -13 | 13 | 1 | -55 |
| 20140129 02:34:34.307 | 1 | 2 | ZFH4 | 1 | Bid | 120.078125 | 84105:M:1727394TN0005603 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10676635 | -248 | -13 | 13 | 1 | -55 |
| 20140129 02:34:34.307 | 1 | 2 | ZFH4 | 1 | Bid | 120.078125 | 84105:M:1727388TN0005600 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10676635 | -248 | -13 | 13 | 1 | -55 |
| 20140129 02:34:34.307 | 1 | 2 | ZFH4 | 1 | Bid | 120.078125 | 84105:M:1727386TN0005599 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10676635 | -248 | -13 | 13 | 1 | -55 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -1 | Ask | 120.265625 | 84105:M:1850897TN0018617 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -1 | Ask | 120.265625 | 84105:M:1850895TN0018616 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -1 | Ask | 120.265625 | 84105:M:1850927TN0018632 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -27 | Ask | 120.265625 | 84105:M:1850973TN0018655 | 7.8125 | -210.9375 | 8.1 | -219.0375 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -1 | Ask | 120.265625 | 84105:M:1850905TN0018621 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -3 | Ask | 120.265625 | 84105:M:1850969TN0018653 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -1 | Ask | 120.265625 | 84105:M:1850945TN0018641 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:02:45.543 | 1 | 7 | ZFH4 | -10 | Ask | 120.265625 | 84105:M:1851011TN0018674 | 7.8125 | -78.125 | 3 | -81.125 | 11641253 | -276 | -19 | 19 | 1 | -34 |
| 20140129 07:58:03.378 | 1 | 7 | ZFH4 | -1 | Ask | 120.4375 | 84105:M:2024655TN0038959 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12475626 | -294 | -6 | 6 | 0 | -85 |
| 20140129 07:58:03.378 | 1 | 7 | ZFH4 | -1 | Ask | 120.4375 | 84105:M:2025157TN0039002 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12475626 | -294 | -6 | 6 | 0 | -85 |
| 20140129 07:58:03.382 | 1 | 7 | ZNH4 | -1 | Ask | 125.359375 | 84105:M:2024757TN0079195 | 15.625 | -15.625 | 0.3 | -15.925 | 12475632 | -759 | -6 | 6 | 0 | -181 |
| 20140129 07:58:03.382 | 1 | 7 | ZNH4 | -8 | Ask | 125.359375 | 84105:M:2024833TN0079233 | 15.625 | -125 | 2.4 | -127.4 | 12475632 | -759 | -6 | 6 | 0 | -181 |
| 20140129 07:58:03.382 | 1 | 7 | ZNH4 | -1 | Ask | 125.359375 | 84105:M:2024829TN0079231 | 15.625 | -15.625 | 0.3 | -15.925 | 12475632 | -759 | -6 | 6 | 0 | -181 |
| 20140129 07:58:03.382 | 1 | 7 | ZNH4 | -1 | Ask | 125.359375 | 84105:M:2024887TN0079260 | 15.625 | -15.625 | 0.3 | -15.925 | 12475632 | -759 | -6 | 6 | 0 | -181 |
| 20140130 02:15:32.853 | 1 | 2 | ZBH4 | -1 | Ask | 133.25 | 84105:M:3028131TN0004642 | 31.25 | -31.25 | 0.3 | -31.55 | 18217218 | -222 | -6 | 5 | 0 | -71 |
| 20140130 02:15:32.853 | 1 | 2 | ZBH4 | -1 | Ask | 133.25 | 84105:M:3028117TN0004635 | 31.25 | -31.25 | 0.3 | -31.55 | 18217218 | -222 | -6 | 5 | 0 | -71 |
| 20140130 03:57:13.408 | 1 | 3 | ZBH4 | -1 | Ask | 133.4375 | 84105:M:3087835TN0009265 | 31.25 | -31.25 | 0.3 | -31.55 | 18587451 | -186 | -10 | 10 | 0 | -54 |
| 20140130 04:11:07.566 | 1 | 4 | ZBH4 | 1 | Bid | 133.4375 | 84105:M:3092710TN0009697 | 31.25 | -31.25 | 0.3 | -31.55 | 18617227 | -282 | -11 | 11 | 4 | -78 |
| 20140130 04:11:07.566 | 1 | 4 | ZBH4 | 1 | Bid | 133.4375 | 84105:M:3092738TN0009711 | 31.25 | -31.25 | 0.3 | -31.55 | 18617227 | -282 | -11 | 11 | 4 | -78 |
| 20140130 04:14:18.366 | 1 | 4 | ZBH4 | -1 | Ask | 133.4375 | 84105:M:3094729TN0009845 | 31.25 | -31.25 | 0.3 | -31.55 | 18626031 | -245 | -7 | 6 | 0 | -87 |
| 20140130 04:14:18.366 | 1 | 4 | ZBH4 | -1 | Ask | 133.4375 | 84105:M:3094703TN0009832 | 31.25 | -31.25 | 0.3 | -31.55 | 18626031 | -245 | -7 | 6 | 0 | -87 |
| 20140130 05:25:00.522 | 1 | 5 | ZBH4 | -1 | Ask | 133.375 | 84105:M:3126535TN0012863 | 31.25 | -31.25 | 0.3 | -31.55 | 18825509 | -239 | -8 | 8 | 1 | -60 |
| 20140130 05:25:00.522 | 1 | 5 | ZBH4 | -1 | Ask | 133.375 | 84105:M:3126553TN0012872 | 31.25 | -31.25 | 0.3 | -31.55 | 18825509 | -239 | -8 | 8 | 1 | -60 |
| 20140130 05:43:26.933 | 1 | 5 | ZBH4 | 1 | Bid | 133.375 | 84105:M:3146296TN0014159 | 31.25 | -31.25 | 0.3 | -31.55 | 18912893 | -193 | -5 | 2 | 0 | -162 |
| 20140130 05:43:26.933 | 1 | 5 | ZBH4 | 1 | Bid | 133.375 | 84105:M:3146298TN0014160 | 31.25 | -31.25 | 0.3 | -31.55 | 18912893 | -193 | -5 | 2 | 0 | -162 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140127 13:08:33.579 | -1 | 0.331 | 0.075 | 1.413 | 0.945 | 1316 | 1 | 2 | 3 | 2 | 1 | 0 | 1316 | 1 |
| 20140127 13:08:33.579 | -1 | 0.331 | 0.075 | 1.413 | 0.945 | 1316 | 1 | 2 | 3 | 2 | 1 | 0 | 1316 | 1 |
| 20140129 02:34:34.305 | -1 | 0.471 | 0.1 | 2.349 | 1.243 | 210 | 1 | 0 | 5 | 5 | 1 | 0 | 210 | 1 |
| 20140129 02:34:34.305 | -1 | 0.471 | 0.1 | 2.349 | 1.243 | 210 | 1 | 0 | 5 | 5 | 1 | 0 | 210 | 1 |
| 20140129 02:34:34.307 | -1 | 0.373 | 0.191 | 10.902 | 6.836 | 417 | 1 | 1 | 7 | 6 | 1 | 0 | 417 | 0 |
| 20140129 02:34:34.307 | -1 | 0.373 | 0.191 | 10.902 | 6.836 | 417 | 1 | 1 | 7 | 6 | 1 | 0 | 417 | 0 |
| 20140129 02:34:34.307 | -1 | 0.373 | 0.191 | 10.902 | 6.836 | 417 | 1 | 1 | 7 | 6 | 1 | 0 | 417 | 0 |
| 20140129 02:34:34.307 | -1 | 0.373 | 0.191 | 10.902 | 6.836 | 417 | 1 | 1 | 7 | 6 | 1 | 0 | 417 | 0 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:02:45.543 | -1 | 0.279 | 0.147 | 5.299 | 3.824 | 724 | 1 | 4 | 4 | 3 | 1.013 | 0 | 724 | 6 |
| 20140129 07:58:03.378 | -1 | 0.155 | 0.094 | 5.601 | 4.731 | 1420 | 1 | 0 | 2 | 2 | 0.888 | 0 | 1420 | 12 |
| 20140129 07:58:03.378 | -1 | 0.155 | 0.094 | 5.601 | 4.731 | 1420 | 1 | 0 | 2 | 2 | 0.888 | 0 | 1420 | 12 |
| 20140129 07:58:03.382 | -1 | 0.465 | 0.052 | 1.295 | 0.693 | 872 | 1 | 4 | 3 | 3 | 1 | 0 | 872 | 5 |
| 20140129 07:58:03.382 | -1 | 0.465 | 0.052 | 1.295 | 0.693 | 872 | 1 | 4 | 3 | 3 | 1 | 0 | 872 | 5 |
| 20140129 07:58:03.382 | -1 | 0.465 | 0.052 | 1.295 | 0.693 | 872 | 1 | 4 | 3 | 3 | 1 | 0 | 872 | 5 |
| 20140129 07:58:03.382 | -1 | 0.465 | 0.052 | 1.295 | 0.693 | 872 | 1 | 4 | 3 | 3 | 1 | 0 | 872 | 5 |
| 20140130 02:15:32.853 | -2 | 0.449 | 0.085 | 6.253 | 3.443 | 272 | 1 | 2 | 3 | 3 | 1 | 0 | 272 | 5 |
| 20140130 02:15:32.853 | -2 | 0.449 | 0.085 | 6.253 | 3.443 | 272 | 1 | 2 | 3 | 3 | 1 | 0 | 272 | 5 |
| 20140130 03:57:13.408 | -1 | 0.646 | 0.294 | 1.195 | 0.423 | 102 | 1 | 0 | 4 | 4 | 1 | 0 | 102 | 5 |
| 20140130 04:11:07.566 | -1 | 0.553 | 0.175 | 2.537 | 1.07 | 228 | 1 | 1 | 5 | 1 | 1 | 0 | 228 | 0 |
| 20140130 04:11:07.566 | -1 | 0.553 | 0.175 | 2.537 | 1.07 | 228 | 1 | 1 | 5 | 1 | 1 | 0 | 228 | 0 |
| 20140130 04:14:18.366 | -2 | 0.527 | 0.13 | 2.397 | 1.134 | 220 | 1 | 1 | 5 | 5 | 1 | 0 | 220 | 1 |
| 20140130 04:14:18.366 | -2 | 0.527 | 0.13 | 2.397 | 1.134 | 220 | 1 | 1 | 5 | 5 | 1 | 0 | 220 | 1 |
| 20140130 05:25:00.522 | -1 | 0.437 | 0.114 | 1.996 | 1.124 | 296 | 1 | 1 | 3 | 2 | 0.961 | 0 | 296 | 4 |
| 20140130 05:25:00.522 | -1 | 0.437 | 0.114 | 1.996 | 1.124 | 296 | 1 | 1 | 3 | 2 | 0.961 | 0 | 296 | 4 |
| 20140130 05:43:26.933 | -4 | 0.337 | 0.074 | 4.889 | 3.239 | 379 | 1 | 1 | 3 | 3 | 1 | 0 | 379 | 2 |
| 20140130 05:43:26.933 | -4 | 0.337 | 0.074 | 4.889 | 3.239 | 379 | 1 | 1 | 3 | 3 | 1 | 0 | 379 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140130 05:43:26.933 | 1 | 5 | ZBH4 | 1 | Bid | 133.375 | 84105:M:3146260TN0014141 | 31.25 | -31.25 | 0.3 | -31.55 | 18912893 | -193 | -5 | 2 | 0 | -162 |
| 20140130 05:43:26.933 | 1 | 5 | ZBH4 | 6 | Bid | 133.375 | 84105:M:3146294TN0014158 | 31.25 | -187.5 | 1.8 | -189.3 | 18912893 | -193 | -5 | 2 | 0 | -162 |
| 20140130 05:43:26.933 | 1 | 5 | ZBH4 | 1 | Bid | 133.375 | 84105:M:3146320TN0014168 | 31.25 | -31.25 | 0.3 | -31.55 | 18912893 | -193 | -5 | 2 | 0 | -162 |
| 20140130 07:18:21.095 | 1 | 7 | ZBH4 | -1 | Ask | 133.28125 | 84105:M:3228053TN0023003 | 31.25 | -31.25 | 0.3 | -31.55 | 19463400 | -358 | -1 | 1 | 0 | -358 |
| 20140130 07:18:21.095 | 1 | 7 | ZBH4 | -1 | Ask | 133.28125 | 84105:M:3228049TN0023001 | 31.25 | -31.25 | 0.3 | -31.55 | 19463400 | -358 | -1 | 1 | 0 | -358 |
| 20140130 07:35:10.597 | 1 | 7 | ZBH4 | 1 | Bid | 133.21875 | 84105:M:3291488TN0029012 | 31.25 | -31.25 | 0.3 | -31.55 | 19744280 | -188 | -8 | 8 | 1 | -43 |
| 20140130 07:35:13.775 | 1 | 7 | ZBH4 | 3 | Bid | 133.1875 | 84105:M:3292200TN0029121 | 31.25 | -93.75 | 0.9 | -94.65 | 19747596 | -264 | -7 | 7 | 0 | -56 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -1 | Ask | 133.1875 | 84105:M:3482629TN0048128 | 31.25 | -31.25 | 0.3 | -31.55 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -1 | Ask | 133.1875 | 84105:M:3482613TN0048120 | 31.25 | -31.25 | 0.3 | -31.55 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -1 | Ask | 133.1875 | 84105:M:3482631TN0048129 | 31.25 | -31.25 | 0.3 | -31.55 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -2 | Ask | 133.1875 | 84105:M:3482589TN0048108 | 31.25 | -62.5 | 0.6 | -63.1 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -15 | Ask | 133.1875 | 84105:M:3482635TN0048131 | 31.25 | -468.75 | 4.5 | -473.25 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -1 | Ask | 133.1875 | 84105:M:3482573TN0048100 | 31.25 | -31.25 | 0.3 | -31.55 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -21 | Ask | 133.1875 | 84105:M:3482627TN0048127 | 31.25 | -656.25 | 6.3 | -662.55 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -1 | Ask | 133.1875 | 84105:M:3482587TN0048107 | 31.25 | -31.25 | 0.3 | -31.55 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 09:08:46.171 | 1 | 9 | ZBH4 | -3 | Ask | 133.1875 | 84105:M:3482633TN0048130 | 31.25 | -93.75 | 0.9 | -94.65 | 20846309 | -212 | -5 | 2 | 0 | -132 |
| 20140130 11:21:16.816 | 1 | 11 | ZBH4 | -1 | Ask | 132.96875 | 84105:M:3673709TN0066431 | 31.25 | -31.25 | 0.3 | -31.55 | 22005179 | -252 | -11 | 3 | 0 | -166 |
| 20140130 02:15:32.851 | 1 | 2 | ZFH4 | -15 | Ask | 120.375 | 84105:M:3028023TN0005888 | 7.8125 | -117.1875 | 4.5 | -121.6875 | 18217202 | -208 | -7 | 7 | 1 | -43 |
| 20140130 02:15:32.851 | 1 | 2 | ZFH4 | -1 | Ask | 120.375 | 84105:M:3027969TN0005861 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18217202 | -208 | -7 | 7 | 1 | -43 |
| 20140130 02:15:32.851 | 1 | 2 | ZFH4 | -1 | Ask | 120.375 | 84105:M:3027965TN0005859 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18217202 | -208 | -7 | 7 | 1 | -43 |
| 20140130 02:15:32.851 | 1 | 2 | ZFH4 | -3 | Ask | 120.375 | 84105:M:3028021TN0005887 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18217202 | -208 | -7 | 7 | 1 | -43 |
| 20140130 02:15:32.851 | 1 | 2 | ZFH4 | -1 | Ask | 120.375 | 84105:M:3027991TN0005872 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18217202 | -208 | -7 | 7 | 1 | -43 |
| 20140130 03:57:13.405 | 1 | 3 | ZFH4 | -1 | Ask | 120.4296875 | 84105:M:3087703TN0011954 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18587440 | -176 | -6 | 6 | 0 | -51 |
| 20140130 04:14:18.362 | 1 | 4 | ZFH4 | -1 | Ask | 120.4375 | 84105:M:3094493TN0012812 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18626017 | -193 | -5 | 5 | 1 | -64 |
| 20140130 04:14:18.362 | 1 | 4 | ZFH4 | -1 | Ask | 120.4375 | 84105:M:3094803TN0012813 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18626017 | -193 | -5 | 5 | 1 | -64 |
| 20140130 05:25:00.520 | 1 | 5 | ZFH4 | -1 | Ask | 120.359375 | 84105:M:3126375TN0016823 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18825500 | -234 | -5 | 5 | 0 | -65 |
| 20140130 05:25:00.520 | 1 | 5 | ZFH4 | -1 | Ask | 120.359375 | 84105:M:3126421TN0016846 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18825500 | -234 | -5 | 5 | 0 | -65 |
| 20140130 05:43:26.930 | 1 | 5 | ZFH4 | 1 | Bid | 120.375 | 84105:M:3146102TN0018613 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18912891 | -166 | -4 | 1 | 0 | -166 |
| 20140130 05:43:48.327 | 1 | 5 | ZFH4 | -1 | Ask | 120.359375 | 84105:M:3147279TN0018720 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18917726 | -197 | -6 | 6 | 1 | -58 |
| 20140130 05:43:48.327 | 1 | 5 | ZFH4 | -1 | Ask | 120.359375 | 84105:M:3147297TN0018729 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18917726 | -197 | -6 | 6 | 1 | -58 |
| 20140130 07:18:21.093 | 1 | 7 | ZFH4 | -18 | Ask | 120.3828125 | 84105:M:3228193TN0027396 | 7.8125 | -140.625 | 5.4 | -146.025 | 19463424 | -273 | -5 | 5 | 1 | -72 |
| 20140130 07:18:21.093 | 1 | 7 | ZFH4 | -3 | Ask | 120.3828125 | 84105:M:3228191TN0027395 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19463424 | -273 | -5 | 5 | 1 | -72 |
| 20140130 07:18:21.093 | 1 | 7 | ZFH4 | -1 | Ask | 120.3828125 | 84105:M:3228187TN0027393 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19463424 | -273 | -5 | 5 | 1 | -72 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140130 05:43:26.933 | -4 | 0.337 | 0.074 | 4.889 | 3.239 | 379 | 1 | 1 | 3 | 3 | 1 | 0 | 379 | 2 |
| 20140130 05:43:26.933 | -4 | 0.337 | 0.074 | 4.889 | 3.239 | 379 | 1 | 1 | 3 | 3 | 1 | 0 | 379 | 2 |
| 20140130 05:43:26.933 | -4 | 0.337 | 0.074 | 4.889 | 3.239 | 379 | 1 | 1 | 3 | 3 | 1 | 0 | 379 | 2 |
| 20140130 07:18:21.095 | -1 | 0.56 | 0.017 | 1.063 | 1.149 | 358 | 1 | 2 | -2 | -2 | 0.527 | 0 | 358 | 7 |
| 20140130 07:18:21.095 | -1 | 0.56 | 0.017 | 1.063 | 1.149 | 358 | 1 | 2 | -2 | -2 | 0.527 | 0 | 358 | 7 |
| 20140130 07:35:10.597 | -1 | 0.411 | 0.095 | 3.598 | 2.118 | 269 | 1 | 2 | 4 | 3 | 1 | 0 | 269 | 10 |
| 20140130 07:35:13.775 | -1 | 0.462 | 0.092 | 2.758 | 1.483 | 311 | 1 | 1 | 2 | 2 | 1.013 | 0 | 311 | 0 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 09:08:46.171 | -3 | 0.234 | 0.032 | 10.798 | 8.274 | 695 | 1 | 3 | 6 | 6 | 1 | 0 | 695 | 13 |
| 20140130 11:21:16.816 | -7 | 0.352 | 0.115 | 1.779 | 1.169 | 463 | 1 | 2 | 2 | 2 | 1 | 17 | 480 | 0 |
| 20140130 02:15:32.851 | -1 | 0.238 | 0.104 | 6.426 | 4.897 | 666 | 1 | 1 | 3 | 2 | 1 | 0 | 666 | 6 |
| 20140130 02:15:32.851 | -1 | 0.238 | 0.104 | 6.426 | 4.897 | 666 | 1 | 1 | 3 | 2 | 1 | 0 | 666 | 6 |
| 20140130 02:15:32.851 | -1 | 0.238 | 0.104 | 6.426 | 4.897 | 666 | 1 | 1 | 3 | 2 | 1 | 0 | 666 | 6 |
| 20140130 02:15:32.851 | -1 | 0.238 | 0.104 | 6.426 | 4.897 | 666 | 1 | 1 | 3 | 2 | 1 | 0 | 666 | 6 |
| 20140130 02:15:32.851 | -1 | 0.238 | 0.104 | 6.426 | 4.897 | 666 | 1 | 1 | 3 | 2 | 1 | 0 | 666 | 6 |
| 20140130 03:57:13.405 | -1 | 0.275 | 0.136 | 4.07 | 2.949 | 463 | 1 | 0 | 2 | 2 | 1 | 0 | 463 | 9 |
| 20140130 04:14:18.362 | -1 | 0.386 | 0.128 | 2.463 | 1.512 | 307 | 1 | 1 | 2 | 1 | 1 | 0 | 307 | 5 |
| 20140130 04:14:18.362 | -1 | 0.386 | 0.128 | 2.463 | 1.512 | 307 | 1 | 1 | 2 | 1 | 1 | 0 | 307 | 5 |
| 20140130 05:25:00.520 | -1 | 0.395 | 0.119 | 2.655 | 1.605 | 348 | 1 | 0 | 2 | 2 | 0.972 | 0 | 348 | 7 |
| 20140130 05:25:00.520 | -1 | 0.395 | 0.119 | 2.655 | 1.605 | 348 | 1 | 0 | 2 | 2 | 0.972 | 0 | 348 | 7 |
| 20140130 05:43:26.930 | -4 | 0.295 | 0.103 | 1.452 | 0.997 | 386 | 1 | 0 | 1 | 1 | 1 | 0 | 386 | 1 |
| 20140130 05:43:48.327 | -1 | 0.292 | 0.111 | 5.273 | 3.734 | 462 | 1 | 0 | 3 | 2 | 0.967 | 0 | 462 | 2 |
| 20140130 05:43:48.327 | -1 | 0.292 | 0.111 | 5.273 | 3.734 | 462 | 1 | 0 | 3 | 2 | 0.967 | 0 | 462 | 2 |
| 20140130 07:18:21.093 | -1 | 0.388 | 0.098 | 1.59 | 0.964 | 430 | 1 | 1 | 2 | 1 | 1 | 1 | 431 | 0 |
| 20140130 07:18:21.093 | -1 | 0.388 | 0.098 | 1.59 | 0.964 | 430 | 1 | 1 | 2 | 1 | 1 | 1 | 431 | 0 |
| 20140130 07:18:21.093 | -1 | 0.388 | 0.098 | 1.59 | 0.964 | 430 | 1 | 1 | 2 | 1 | 1 | 1 | 431 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140130 07:19:05.194 | 1 | 7 | ZFH4 | -18 | Ask | 120.390625 | 84105:M:3229399TN0027471 | 7.8125 | -140.625 | 5.4 | -146.025 | 19469106 | -277 | -7 | 1 | 0 | -277 |
| 20140130 07:19:05.194 | 1 | 7 | ZFH4 | -3 | Ask | 120.390625 | 84105:M:3229401TN0027472 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19469106 | -277 | -7 | 1 | 0 | -277 |
| 20140130 07:19:05.194 | 1 | 7 | ZFH4 | -1 | Ask | 120.390625 | 84105:M:3229387TN0027465 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19469106 | -277 | -7 | 1 | 0 | -277 |
| 20140130 14:14:18.204 | 1 | 14 | ZFH4 | 1 | Bid | 120.453125 | 84105:M:3865410TN0097316 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23005911 | -278 | -7 | 7 | 4 | -87 |
| 20140130 02:15:32.855 | 1 | 2 | ZNH4 | -1 | Ask | 125.390625 | 84105:M:3028293TN0014619 | 15.625 | -15.625 | 0.3 | -15.925 | 18217209 | -602 | -9 | 9 | 0 | -159 |
| 20140130 02:15:32.855 | 1 | 2 | ZNH4 | -1 | Ask | 125.390625 | 84105:M:3028339TN0014642 | 15.625 | -15.625 | 0.3 | -15.925 | 18217209 | -602 | -9 | 9 | 0 | -159 |
| 20140130 02:15:32.855 | 1 | 2 | ZNH4 | -1 | Ask | 125.390625 | 84105:M:3028305TN0014625 | 15.625 | -15.625 | 0.3 | -15.925 | 18217209 | -602 | -9 | 9 | 0 | -159 |
| 20140130 04:04:38.175 | 1 | 4 | ZNH4 | 1 | Bid | 125.515625 | 84105:M:3090584TN0030439 | 15.625 | -15.625 | 0.3 | -15.925 | 18605257 | -613 | -6 | 2 | 0 | -392 |
| 20140130 04:05:29.819 | 1 | 4 | ZNH4 | -1 | Ask | 125.515625 | 84105:M:3091349TN0030563 | 15.625 | -15.625 | 0.3 | -15.925 | 18608651 | -590 | -8 | 2 | 1 | -553 |
| 20140130 04:05:29.819 | 1 | 4 | ZNH4 | -1 | Ask | 125.515625 | 84105:M:3091351TN0030564 | 15.625 | -15.625 | 0.3 | -15.925 | 18608651 | -590 | -8 | 2 | 1 | -553 |
| 20140130 04:14:18.364 | 1 | 4 | ZNH4 | -1 | Ask | 125.5 | 84105:M:3094577TN0031441 | 15.625 | -15.625 | 0.3 | -15.925 | 18626022 | -485 | -6 | 6 | 0 | -156 |
| 20140130 04:14:18.364 | 1 | 4 | ZNH4 | -1 | Ask | 125.5 | 84105:M:3094805TN0031483 | 15.625 | -15.625 | 0.3 | -15.925 | 18626022 | -485 | -6 | 6 | 0 | -156 |
| 20140130 05:25:00.525 | 1 | 5 | ZNH4 | -3 | Ask | 125.390625 | 84105:M:3126679TN0038429 | 15.625 | -46.875 | 0.9 | -47.775 | 18825505 | -627 | -5 | 4 | 0 | -236 |
| 20140130 05:25:00.525 | 1 | 5 | ZNH4 | -1 | Ask | 125.390625 | 84105:M:3126721TN0038450 | 15.625 | -15.625 | 0.3 | -15.925 | 18825505 | -627 | -5 | 4 | 0 | -236 |
| 20140130 05:43:26.931 | 1 | 5 | ZNH4 | 1 | Bid | 125.40625 | 84105:M:3146154TN0044049 | 15.625 | -15.625 | 0.3 | -15.925 | 18912893 | -366 | -4 | 1 | 0 | -366 |
| 20140130 05:43:26.931 | 1 | 5 | ZNH4 | 1 | Bid | 125.40625 | 84105:M:3146156TN0044050 | 15.625 | -15.625 | 0.3 | -15.925 | 18912893 | -366 | -4 | 1 | 0 | -366 |
| 20140130 07:18:21.094 | 1 | 7 | ZNH4 | -1 | Ask | 125.390625 | 84105:M:3228305TN0062747 | 15.625 | -15.625 | 0.3 | -15.925 | 19463451 | -443 | -4 | 3 | 0 | -216 |
| 20140130 09:08:46.167 | 1 | 9 | ZNH4 | -2 | Ask | 125.375 | 84105:M:3482323TN0111342 | 15.625 | -31.25 | 0.6 | -31.85 | 20846308 | -607 | -8 | 2 | 0 | -557 |
| 20140130 09:08:46.167 | 1 | 9 | ZNH4 | -4 | Ask | 125.375 | 84105:M:3482321TN0111341 | 15.625 | -62.5 | 1.2 | -63.7 | 20846308 | -607 | -8 | 2 | 0 | -557 |
| 20140130 12:06:04.866 | 1 | 12 | ZNH4 | -1 | Ask | 125.390625 | 84105:M:3744333TN0165103 | 15.625 | -15.625 | 0.3 | -15.925 | 22394778 | -877 | -11 | 9 | 0 | -246 |
| 20140130 14:08:53.404 | 1 | 14 | ZNH4 | 2 | Bid | 125.390625 | 84105:M:3861472TN0186123 | 15.625 | -31.25 | 0.6 | -31.85 | 22984481 | -533 | -3 | 1 | 0 | -533 |
| 20140130 14:14:18.197 | 1 | 14 | ZNH4 | 2 | Bid | 125.40625 | 84105:M:3864792TN0186608 | 15.625 | -31.25 | 0.6 | -31.85 | 23005920 | -672 | -5 | 5 | 0 | -216 |
| 20140130 14:14:18.197 | 1 | 14 | ZNH4 | 1 | Bid | 125.40625 | 84105:M:3864938TN0186681 | 15.625 | -15.625 | 0.3 | -15.925 | 23005920 | -672 | -5 | 5 | 0 | -216 |
| 20140131 07:11:10.135 | 1 | 7 | ZBH4 | -1 | Ask | 133.875 | 84105:M:4120883TN0017215 | 31.25 | -31.25 | 0.3 | -31.55 | 25194679 | -281 | -5 | 5 | 0 | -85 |
| 20140131 07:12:12.912 | 1 | 7 | ZBH4 | -1 | Ask | 133.90625 | 84105:M:4124419TN0017593 | 31.25 | -31.25 | 0.3 | -31.55 | 25212351 | -183 | -7 | 7 | 0 | -50 |
| 20140131 07:12:12.912 | 1 | 7 | ZBH4 | -1 | Ask | 133.90625 | 84105:M:4124421TN0017594 | 31.25 | -31.25 | 0.3 | -31.55 | 25212351 | -183 | -7 | 7 | 0 | -50 |
| 20140131 07:12:12.912 | 1 | 7 | ZBH4 | -1 | Ask | 133.90625 | 84105:M:4124409TN0017588 | 31.25 | -31.25 | 0.3 | -31.55 | 25212351 | -183 | -7 | 7 | 0 | -50 |
| 20140131 08:10:56.100 | 1 | 8 | ZBH4 | 1 | Bid | 133.8125 | 84105:M:4258644TN0030403 | 31.25 | -31.25 | 0.3 | -31.55 | 25926022 | -266 | -6 | 2 | 0 | -185 |
| 20140131 08:11:34.233 | 1 | 8 | ZBH4 | -2 | Ask | 133.78125 | 84105:M:4261625TN0030604 | 31.25 | -62.5 | 0.6 | -63.1 | 25936860 | -226 | -12 | 2 | 0 | -152 |
| 20140131 08:11:34.233 | 1 | 8 | ZBH4 | -1 | Ask | 133.78125 | 84105:M:4261623TN0030603 | 31.25 | -31.25 | 0.3 | -31.55 | 25936860 | -226 | -12 | 2 | 0 | -152 |
| 20140131 08:22:31.619 | 1 | 8 | ZBH4 | -1 | Ask | 133.78125 | 84105:M:4282221TN0032209 | 31.25 | -31.25 | 0.3 | -31.55 | 26046027 | -194 | -5 | 3 | 0 | -106 |
| 20140131 08:22:31.619 | 1 | 8 | ZBH4 | -2 | Ask | 133.78125 | 84105:M:4282217TN0032207 | 31.25 | -62.5 | 0.6 | -63.1 | 26046027 | -194 | -5 | 3 | 0 | -106 |
| 20140131 08:22:31.619 | 1 | 8 | ZBH4 | -1 | Ask | 133.78125 | 84105:M:4282317TN0032257 | 31.25 | -31.25 | 0.3 | -31.55 | 26046027 | -194 | -5 | 3 | 0 | -106 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140130 07:19:05.194 | -7 | 0.472 | 0.13 | 1.697 | 0.896 | 310 | 1 | 1 | 2 | 2 | 1 | 1 | 311 | 0 |
| 20140130 07:19:05.194 | -7 | 0.472 | 0.13 | 1.697 | 0.896 | 310 | 1 | 1 | 2 | 2 | 1 | 1 | 311 | 0 |
| 20140130 07:19:05.194 | -7 | 0.472 | 0.13 | 1.697 | 0.896 | 310 | 1 | 1 | 2 | 2 | 1 | 1 | 311 | 0 |
| 20140130 14:14:18.204 | -1 | 0.267 | 0.074 | 2.447 | 1.793 | 761 | 1 | 2 | 14 | 10 | 1 | 0 | 761 | 0 |
| 20140130 02:15:32.855 | -1 | 0.474 | 0.086 | 2.595 | 1.364 | 667 | 1 | 3 | 5 | 5 | 1 | 0 | 667 | 2 |
| 20140130 02:15:32.855 | -1 | 0.474 | 0.086 | 2.595 | 1.364 | 667 | 1 | 3 | 5 | 5 | 1 | 0 | 667 | 2 |
| 20140130 02:15:32.855 | -1 | 0.474 | 0.086 | 2.595 | 1.364 | 667 | 1 | 3 | 5 | 5 | 1 | 0 | 667 | 2 |
| 20140130 04:04:38.175 | -4 | 0.437 | 0.068 | 2.227 | 1.254 | 790 | 1 | 2 | 1 | 1 | 1 | 0 | 790 | 2 |
| 20140130 04:05:29.819 | -7 | 0.428 | 0.09 | 2.461 | 1.407 | 788 | 1 | 1 | 3 | 2 | 1 | 101 | 889 | 0 |
| 20140130 04:05:29.819 | -7 | 0.428 | 0.09 | 2.461 | 1.407 | 788 | 1 | 1 | 3 | 2 | 1 | 101 | 889 | 0 |
| 20140130 04:14:18.364 | -1 | 0.325 | 0.067 | 3.55 | 2.395 | 1006 | 1 | 2 | 3 | 3 | 1 | 0 | 1006 | 2 |
| 20140130 04:14:18.364 | -1 | 0.325 | 0.067 | 3.55 | 2.395 | 1006 | 1 | 2 | 3 | 3 | 1 | 0 | 1006 | 2 |
| 20140130 05:25:00.525 | -2 | 0.418 | 0.045 | 2.241 | 1.303 | 878 | 1 | 3 | 5 | 5 | 1.007 | 18 | 896 | 0 |
| 20140130 05:25:00.525 | -2 | 0.418 | 0.045 | 2.241 | 1.303 | 878 | 1 | 3 | 5 | 5 | 1.007 | 18 | 896 | 0 |
| 20140130 05:43:26.931 | -4 | 0.501 | 0.093 | 1.044 | 0.518 | 500 | 1 | 1 | -3 | -3 | 0.383 | 0 | 500 | 5 |
| 20140130 05:43:26.931 | -4 | 0.501 | 0.093 | 1.044 | 0.518 | 500 | 1 | 1 | -3 | -3 | 0.383 | 0 | 500 | 5 |
| 20140130 07:18:21.094 | -1 | 0.484 | 0.043 | 1.125 | 0.408 | 367 | 1 | 2 | 2 | 2 | 1 | 111 | 478 | 0 |
| 20140130 09:08:46.167 | -7 | 0.563 | 0.081 | 0.803 | 0.351 | 479 | 1 | 2 | 3 | 3 | 1.017 | 0 | 479 | 7 |
| 20140130 09:08:46.167 | -7 | 0.563 | 0.081 | 0.803 | 0.351 | 479 | 1 | 2 | 3 | 3 | 1.017 | 0 | 479 | 7 |
| 20140130 12:06:04.866 | -3 | 0.714 | 0.18 | 0.836 | 0.239 | 352 | 1 | 1 | 3 | 3 | 1 | 0 | 352 | 2 |
| 20140130 14:08:53.404 | -3 | 0.385 | 0.028 | 1.066 | 0.656 | 852 | 1 | 3 | 1 | 1 | 1 | 0 | 852 | 1 |
| 20140130 14:14:18.197 | -1 | 0.392 | 0.034 | 1.373 | 0.835 | 1041 | 1 | 3 | 3 | 3 | 1 | 0 | 1041 | 7 |
| 20140130 14:14:18.197 | -1 | 0.392 | 0.034 | 1.373 | 0.835 | 1041 | 1 | 3 | 3 | 3 | 1 | 0 | 1041 | 7 |
| 20140131 07:11:10.135 | -1 | 0.497 | 0.061 | 1.388 | 0.698 | 284 | 1 | 1 | 7 | 7 | 1 | 0 | 284 | 0 |
| 20140131 07:12:12.912 | -1 | 0.307 | 0.091 | 3.748 | 2.597 | 413 | 1 | 2 | 4 | 4 | 1 | 0 | 413 | 4 |
| 20140131 07:12:12.912 | -1 | 0.307 | 0.091 | 3.748 | 2.597 | 413 | 1 | 2 | 4 | 4 | 1 | 0 | 413 | 4 |
| 20140131 07:12:12.912 | -1 | 0.307 | 0.091 | 3.748 | 2.597 | 413 | 1 | 2 | 4 | 4 | 1 | 0 | 413 | 4 |
| 20140131 08:10:56.100 | -4 | 0.487 | 0.066 | 1.429 | 0.733 | 280 | 1 | 2 | 6 | 6 | 1 | 0 | 280 | 5 |
| 20140131 08:11:34.233 | -7 | 0.45 | 0.188 | 0.851 | 0.468 | 276 | 1 | 2 | 1 | 1 | 1 | 0 | 276 | 6 |
| 20140131 08:11:34.233 | -7 | 0.45 | 0.188 | 0.851 | 0.468 | 276 | 1 | 2 | 1 | 1 | 1 | 0 | 276 | 6 |
| 20140131 08:22:31.619 | -3 | 0.314 | 0.045 | 1.87 | 1.282 | 426 | 1 | 3 | 7 | 7 | 1.007 | 1 | 427 | 0 |
| 20140131 08:22:31.619 | -3 | 0.314 | 0.045 | 1.87 | 1.282 | 426 | 1 | 3 | 7 | 7 | 1.007 | 1 | 427 | 0 |
| 20140131 08:22:31.619 | -3 | 0.314 | 0.045 | 1.87 | 1.282 | 426 | 1 | 3 | 7 | 7 | 1.007 | 1 | 427 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140131 09:25:53.809 | 1 | 9 | ZBH4 | -2 | Ask | 133.84375 | 84105:M:4409315TN0045761 | 31.25 | -62.5 | 0.6 | -63.1 | 26847402 | -259 | -6 | 3 | 0 | -123 |
| 20140131 09:25:53.809 | 1 | 9 | ZBH4 | -1 | Ask | 133.84375 | 84105:M:4409325TN0045766 | 31.25 | -31.25 | 0.3 | -31.55 | 26847402 | -259 | -6 | 3 | 0 | -123 |
| 20140131 09:25:53.809 | 1 | 9 | ZBH4 | -2 | Ask | 133.84375 | 84105:M:4409319TN0045763 | 31.25 | -62.5 | 0.6 | -63.1 | 26847402 | -259 | -6 | 3 | 0 | -123 |
| 20140131 09:25:53.809 | 1 | 9 | ZBH4 | -1 | Ask | 133.84375 | 84105:M:4409281TN0045744 | 31.25 | -31.25 | 0.3 | -31.55 | 26847402 | -259 | -6 | 3 | 0 | -123 |
| 20140131 09:49:59.212 | 1 | 9 | ZBH4 | 2 | Bid | 133.8125 | 84105:M:4457502TN0050692 | 31.25 | -62.5 | 0.6 | -63.1 | 27085273 | -280 | -8 | 2 | 0 | -268 |
| 20140131 09:49:59.212 | 1 | 9 | ZBH4 | 1 | Bid | 133.8125 | 84105:M:4457618TN0050712 | 31.25 | -31.25 | 0.3 | -31.55 | 27085273 | -280 | -8 | 2 | 0 | -268 |
| 20140131 11:18:17.225 | 1 | 11 | ZBH4 | -2 | Ask | 133.625 | 84105:M:4605211TN0065997 | 31.25 | -62.5 | 0.6 | -63.1 | 27917884 | -211 | -7 | 4 | 0 | -100 |
| 20140131 11:18:17.225 | 1 | 11 | ZBH4 | -1 | Ask | 133.625 | 84105:M:4605209TN0065996 | 31.25 | -31.25 | 0.3 | -31.55 | 27917884 | -211 | -7 | 4 | 0 | -100 |
| 20140131 11:54:08.796 | 1 | 11 | ZBH4 | -2 | Ask | 133.65625 | 84105:M:4644571TN0069987 | 31.25 | -62.5 | 0.6 | -63.1 | 28129049 | -259 | -8 | 5 | 1 | -82 |
| 20140131 11:54:08.796 | 1 | 11 | ZBH4 | -1 | Ask | 133.65625 | 84105:M:4644623TN0070013 | 31.25 | -31.25 | 0.3 | -31.55 | 28129049 | -259 | -8 | 5 | 1 | -82 |
| 20140131 11:54:08.796 | 1 | 11 | ZBH4 | -1 | Ask | 133.65625 | 84105:M:4644515TN0069959 | 31.25 | -31.25 | 0.3 | -31.55 | 28129049 | -259 | -8 | 5 | 1 | -82 |
| 20140131 07:12:12.914 | 1 | 7 | ZFH4 | -1 | Ask | 120.7109375 | 84105:M:4124575TN0023068 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 25212334 | -222 | -9 | 8 | 0 | -58 |
| 20140131 08:22:31.612 | 1 | 8 | ZFH4 | -3 | Ask | 120.65625 | 84105:M:4281861TN0040866 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 26046014 | -220 | -12 | 11 | 1 | -56 |
| 20140131 08:22:31.612 | 1 | 8 | ZFH4 | -1 | Ask | 120.65625 | 84105:M:4281863TN0040867 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26046014 | -220 | -12 | 11 | 1 | -56 |
| 20140131 09:33:11.244 | 1 | 9 | ZFH4 | -45 | Ask | 120.671875 | 84105:M:4425173TN0055684 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 26926472 | -344 | -9 | 8 | 1 | -114 |
| 20140131 09:33:11.244 | 1 | 9 | ZFH4 | -3 | Ask | 120.671875 | 84105:M:4425175TN0055685 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 26926472 | -344 | -9 | 8 | 1 | -114 |
| 20140131 09:33:11.244 | 1 | 9 | ZFH4 | -3 | Ask | 120.671875 | 84105:M:4425171TN0055683 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 26926472 | -344 | -9 | 8 | 1 | -114 |
| 20140131 09:33:11.244 | 1 | 9 | ZFH4 | -1 | Ask | 120.671875 | 84105:M:4425177TN0055686 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26926472 | -344 | -9 | 8 | 1 | -114 |
| 20140131 09:33:11.244 | 1 | 9 | ZFH4 | -1 | Ask | 120.671875 | 84105:M:4425187TN0055691 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26926472 | -344 | -9 | 8 | 1 | -114 |
| 20140131 09:33:11.244 | 1 | 9 | ZFH4 | -10 | Ask | 120.671875 | 84105:M:4425179TN0055687 | 7.8125 | -78.125 | 3 | -81.125 | 26926472 | -344 | -9 | 8 | 1 | -114 |
| 20140131 09:36:47.231 | 1 | 9 | ZFH4 | 45 | Bid | 120.6796875 | 84105:M:4434748TN0056904 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 26965437 | -415 | -12 | 11 | 1 | -66 |
| 20140131 09:36:47.231 | 1 | 9 | ZFH4 | 1 | Bid | 120.6796875 | 84105:M:4434700TN0056880 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26965437 | -415 | -12 | 11 | 1 | -66 |
| 20140131 09:36:47.231 | 1 | 9 | ZFH4 | 1 | Bid | 120.6796875 | 84105:M:4434706TN0056883 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26965437 | -415 | -12 | 11 | 1 | -66 |
| 20140131 09:36:47.231 | 1 | 9 | ZFH4 | 3 | Bid | 120.6796875 | 84105:M:4434746TN0056903 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 26965437 | -415 | -12 | 11 | 1 | -66 |
| 20140131 09:36:47.231 | 1 | 9 | ZFH4 | 10 | Bid | 120.6796875 | 84105:M:4434758TN0056909 | 7.8125 | -78.125 | 3 | -81.125 | 26965437 | -415 | -12 | 11 | 1 | -66 |
| 20140131 09:36:47.231 | 1 | 9 | ZFH4 | 1 | Bid | 120.6796875 | 84105:M:4434774TN0056917 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 26965437 | -415 | -12 | 11 | 1 | -66 |
| 20140131 09:50:39.037 | 1 | 9 | ZFH4 | -1 | Ask | 120.640625 | 84105:M:4461973TN0059750 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27101686 | -261 | -8 | 7 | 0 | -58 |
| 20140131 09:50:39.037 | 1 | 9 | ZFH4 | -1 | Ask | 120.640625 | 84105:M:4461949TN0059738 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27101686 | -261 | -8 | 7 | 0 | -58 |
| 20140131 11:09:49.353 | 1 | 11 | ZFH4 | 1 | Bid | 120.5859375 | 84105:M:4593476TN0073373 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27854042 | -290 | -12 | 11 | 1 | -102 |
| 20140131 11:24:05.049 | 1 | 11 | ZFH4 | -1 | Ask | 120.640625 | 84105:M:4610549TN0074909 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27951759 | -375 | -4 | 4 | 0 | -118 |
| 20140131 11:24:05.049 | 1 | 11 | ZFH4 | -3 | Ask | 120.640625 | 84105:M:4610551TN0074910 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 27951759 | -375 | -4 | 4 | 0 | -118 |
| 20140131 11:49:25.639 | 1 | 11 | ZFH4 | -1 | Ask | 120.6171875 | 84105:M:4637607TN0077627 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28100418 | -200 | -9 | 9 | 1 | -61 |
| 20140131 11:49:25.639 | 1 | 11 | ZFH4 | -1 | Ask | 120.6171875 | 84105:M:4637603TN0077625 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28100418 | -200 | -9 | 9 | 1 | -61 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140131 09:25:53.809 | -3 | 0.335 | 0.045 | 1.977 | 1.315 | 514 | 1 | 1 | 5 | 5 | 1 | 0 | 514 | 11 |
| 20140131 09:25:53.809 | -3 | 0.335 | 0.045 | 1.977 | 1.315 | 514 | 1 | 1 | 5 | 5 | 1 | 0 | 514 | 11 |
| 20140131 09:25:53.809 | -3 | 0.335 | 0.045 | 1.977 | 1.315 | 514 | 1 | 1 | 5 | 5 | 1 | 0 | 514 | 11 |
| 20140131 09:25:53.809 | -3 | 0.335 | 0.045 | 1.977 | 1.315 | 514 | 1 | 1 | 5 | 5 | 1 | 0 | 514 | 11 |
| 20140131 09:49:59.212 | -7 | 0.395 | 0.09 | 1.202 | 0.727 | 429 | 1 | 2 | 5 | 5 | 1 | 0 | 429 | 4 |
| 20140131 09:49:59.212 | -7 | 0.395 | 0.09 | 1.202 | 0.727 | 429 | 1 | 2 | 5 | 5 | 1 | 0 | 429 | 4 |
| 20140131 11:18:17.225 | -3 | 0.384 | 0.078 | 1.382 | 0.852 | 339 | 1 | 0 | 9 | 9 | 1 | 0 | 339 | 1 |
| 20140131 11:18:17.225 | -3 | 0.384 | 0.078 | 1.382 | 0.852 | 339 | 1 | 0 | 9 | 9 | 1 | 0 | 339 | 1 |
| 20140131 11:54:08.796 | -2 | 0.542 | 0.118 | 0.96 | 0.44 | 219 | 1 | 2 | 7 | 6 | 1 | 0 | 219 | 2 |
| 20140131 11:54:08.796 | -2 | 0.542 | 0.118 | 0.96 | 0.44 | 219 | 1 | 2 | 7 | 6 | 1 | 0 | 219 | 2 |
| 20140131 11:54:08.796 | -2 | 0.542 | 0.118 | 0.96 | 0.44 | 219 | 1 | 2 | 7 | 6 | 1 | 0 | 219 | 2 |
| 20140131 07:12:12.914 | -1 | 0.218 | 0.111 | 1.353 | 1.058 | 798 | 1 | 2 | 7 | 7 | 1 | 0 | 798 | 1 |
| 20140131 08:22:31.612 | -1 | 0.429 | 0.164 | 1.051 | 0.6 | 323 | 1 | 2 | 3 | 2 | 1.102 | 1 | 324 | 0 |
| 20140131 08:22:31.612 | -1 | 0.429 | 0.164 | 1.051 | 0.6 | 323 | 1 | 2 | 3 | 2 | 1.102 | 1 | 324 | 0 |
| 20140131 09:33:11.244 | -2 | 0.35 | 0.105 | 3.948 | 2.566 | 642 | 1 | 2 | 3 | 2 | 1.005 | 17 | 659 | 0 |
| 20140131 09:33:11.244 | -2 | 0.35 | 0.105 | 3.948 | 2.566 | 642 | 1 | 2 | 3 | 2 | 1.005 | 17 | 659 | 0 |
| 20140131 09:33:11.244 | -2 | 0.35 | 0.105 | 3.948 | 2.566 | 642 | 1 | 2 | 3 | 2 | 1.005 | 17 | 659 | 0 |
| 20140131 09:33:11.244 | -2 | 0.35 | 0.105 | 3.948 | 2.566 | 642 | 1 | 2 | 3 | 2 | 1.005 | 17 | 659 | 0 |
| 20140131 09:33:11.244 | -2 | 0.35 | 0.105 | 3.948 | 2.566 | 642 | 1 | 2 | 3 | 2 | 1.005 | 17 | 659 | 0 |
| 20140131 09:33:11.244 | -2 | 0.35 | 0.105 | 3.948 | 2.566 | 642 | 1 | 2 | 3 | 2 | 1.005 | 17 | 659 | 0 |
| 20140131 09:36:47.231 | -1 | 0.321 | 0.102 | 12.812 | 8.703 | 879 | 1 | 3 | 4 | 3 | 1 | 0 | 879 | 14 |
| 20140131 09:36:47.231 | -1 | 0.321 | 0.102 | 12.812 | 8.703 | 879 | 1 | 3 | 4 | 3 | 1 | 0 | 879 | 14 |
| 20140131 09:36:47.231 | -1 | 0.321 | 0.102 | 12.812 | 8.703 | 879 | 1 | 3 | 4 | 3 | 1 | 0 | 879 | 14 |
| 20140131 09:36:47.231 | -1 | 0.321 | 0.102 | 12.812 | 8.703 | 879 | 1 | 3 | 4 | 3 | 1 | 0 | 879 | 14 |
| 20140131 09:36:47.231 | -1 | 0.321 | 0.102 | 12.812 | 8.703 | 879 | 1 | 3 | 4 | 3 | 1 | 0 | 879 | 14 |
| 20140131 09:36:47.231 | -1 | 0.321 | 0.102 | 12.812 | 8.703 | 879 | 1 | 3 | 4 | 3 | 1 | 0 | 879 | 14 |
| 20140131 09:50:39.037 | -1 | 0.298 | 0.104 | 3.458 | 2.427 | 614 | 1 | 1 | 2 | 2 | 1 | 0 | 614 | 7 |
| 20140131 09:50:39.037 | -1 | 0.298 | 0.104 | 3.458 | 2.427 | 614 | 1 | 1 | 2 | 2 | 1 | 0 | 614 | 7 |
| 20140131 11:09:49.353 | -2 | 0.294 | 0.109 | 2.895 | 2.163 | 781 | 1 | 2 | 5 | 4 | 1 | 0 | 781 | 1 |
| 20140131 11:24:05.049 | -1 | 0.373 | 0.049 | 1.063 | 0.667 | 642 | 1 | 2 | 2 | 2 | 0.988 | 0 | 642 | 2 |
| 20140131 11:24:05.049 | -1 | 0.373 | 0.049 | 1.063 | 0.667 | 642 | 1 | 2 | 2 | 2 | 0.988 | 0 | 642 | 2 |
| 20140131 11:49:25.639 | -1 | 0.229 | 0.117 | 3.289 | 2.538 | 675 | 1 | 2 | 2 | 1 | 1 | 0 | 675 | 8 |
| 20140131 11:49:25.639 | -1 | 0.229 | 0.117 | 3.289 | 2.538 | 675 | 1 | 2 | 2 | 1 | 1 | 0 | 675 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140131 11:53:15.741 | 1 | 11 | ZFH4 | 1 | Bid | 120.6171875 | 84105:M:4641708TN0078002 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28117012 | -295 | -7 | 2 | 0 | -243 |
| 20140131 11:53:15.741 | 1 | 11 | ZFH4 | 3 | Bid | 120.6171875 | 84105:M:4641702TN0077999 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28117012 | -295 | -7 | 2 | 0 | -243 |
| 20140131 11:53:15.741 | 1 | 11 | ZFH4 | 1 | Bid | 120.6171875 | 84105:M:4641704TN0078000 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28117012 | -295 | -7 | 2 | 0 | -243 |
| 20140131 13:17:55.110 | 1 | 13 | ZFH4 | 3 | Bid | 120.59375 | 84105:M:4714290TN0085995 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28563739 | -114 | -3 | 2 | 0 | -102 |
| 20140131 13:17:55.110 | 1 | 13 | ZFH4 | 1 | Bid | 120.59375 | 84105:M:4714288TN0085994 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28563739 | -114 | -3 | 2 | 0 | -102 |
| 20140131 07:11:10.134 | 1 | 7 | ZNH4 | -1 | Ask | 125.828125 | 84105:M:4120787TN0051501 | 15.625 | -15.625 | 0.3 | -15.925 | 25194670 | -824 | -9 | 7 | 0 | -264 |
| 20140131 07:12:12.909 | 1 | 7 | ZNH4 | -1 | Ask | 125.828125 | 84105:M:4124273TN0052344 | 15.625 | -15.625 | 0.3 | -15.925 | 25212342 | -599 | -9 | 9 | 0 | -163 |
| 20140131 08:11:34.237 | 1 | 8 | ZNH4 | -2 | Ask | 125.828125 | 84105:M:4261907TN0079761 | 15.625 | -31.25 | 0.6 | -31.85 | 25936858 | -764 | -11 | 3 | 0 | -678 |
| 20140131 08:11:34.237 | 1 | 8 | ZNH4 | -1 | Ask | 125.828125 | 84105:M:4261749TN0079682 | 15.625 | -15.625 | 0.3 | -15.925 | 25936858 | -764 | -11 | 3 | 0 | -678 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -8 | Ask | 125.828125 | 84105:M:4425337TN0112556 | 15.625 | -125 | 2.4 | -127.4 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -30 | Ask | 125.828125 | 84105:M:4425345TN0112560 | 15.625 | -468.75 | 9 | -477.75 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -2 | Ask | 125.828125 | 84105:M:4425351TN0112563 | 15.625 | -31.25 | 0.6 | -31.85 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -4 | Ask | 125.828125 | 84105:M:4425339TN0112557 | 15.625 | -62.5 | 1.2 | -63.7 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -2 | Ask | 125.828125 | 84105:M:4425347TN0112561 | 15.625 | -31.25 | 0.6 | -31.85 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -2 | Ask | 125.828125 | 84105:M:4425349TN0112562 | 15.625 | -31.25 | 0.6 | -31.85 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -1 | Ask | 125.828125 | 84105:M:4425363TN0112569 | 15.625 | -15.625 | 0.3 | -15.925 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:33:11.250 | 1 | 9 | ZNH4 | -1 | Ask | 125.828125 | 84105:M:4425649TN0112709 | 15.625 | -15.625 | 0.3 | -15.925 | 26926482 | -986 | -8 | 8 | 0 | -252 |
| 20140131 09:38:57.442 | 1 | 9 | ZNH4 | -1 | Ask | 125.8125 | 84105:M:4438995TN0115623 | 15.625 | -15.625 | 0.3 | -15.925 | 26982465 | -726 | -8 | 8 | 0 | -146 |
| 20140131 09:49:59.209 | 1 | 9 | ZNH4 | 8 | Bid | 125.796875 | 84105:M:4457220TN0119180 | 15.625 | -125 | 2.4 | -127.4 | 27085272 | -1236 | -10 | 3 | 0 | -864 |
| 20140131 09:49:59.209 | 1 | 9 | ZNH4 | 2 | Bid | 125.796875 | 84105:M:4457216TN0119178 | 15.625 | -31.25 | 0.6 | -31.85 | 27085272 | -1236 | -10 | 3 | 0 | -864 |
| 20140131 09:49:59.209 | 1 | 9 | ZNH4 | 4 | Bid | 125.796875 | 84105:M:4457214TN0119177 | 15.625 | -62.5 | 1.2 | -63.7 | 27085272 | -1236 | -10 | 3 | 0 | -864 |
| 20140131 11:15:16.511 | 1 | 11 | ZNH4 | -4 | Ask | 125.703125 | 84105:M:4601321TN0147264 | 15.625 | -62.5 | 1.2 | -63.7 | 27897901 | -954 | -7 | 7 | 0 | -325 |
| 20140131 11:15:16.511 | 1 | 11 | ZNH4 | -2 | Ask | 125.703125 | 84105:M:4601323TN0147265 | 15.625 | -31.25 | 0.6 | -31.85 | 27897901 | -954 | -7 | 7 | 0 | -325 |
| 20140131 11:24:05.050 | 1 | 11 | ZNH4 | -4 | Ask | 125.765625 | 84105:M:4610697TN0149341 | 15.625 | -62.5 | 1.2 | -63.7 | 27951766 | -1043 | -5 | 5 | 0 | -309 |
| 20140131 11:24:05.050 | 1 | 11 | ZNH4 | -2 | Ask | 125.765625 | 84105:M:4610699TN0149342 | 15.625 | -31.25 | 0.6 | -31.85 | 27951766 | -1043 | -5 | 5 | 0 | -309 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -4 | Ask | 125.734375 | 84105:M:4637837TN0155026 | 15.625 | -62.5 | 1.2 | -63.7 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -2 | Ask | 125.734375 | 84105:M:4637839TN0155027 | 15.625 | -31.25 | 0.6 | -31.85 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -1 | Ask | 125.734375 | 84105:M:4637841TN0155028 | 15.625 | -15.625 | 0.3 | -15.925 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -1 | Ask | 125.734375 | 84105:M:4637829TN0155022 | 15.625 | -15.625 | 0.3 | -15.925 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -1 | Ask | 125.734375 | 84105:M:4637835TN0155025 | 15.625 | -15.625 | 0.3 | -15.925 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -2 | Ask | 125.734375 | 84105:M:4637827TN0155021 | 15.625 | -31.25 | 0.6 | -31.85 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:49:25.643 | 1 | 11 | ZNH4 | -1 | Ask | 125.734375 | 84105:M:4637821TN0155018 | 15.625 | -15.625 | 0.3 | -15.925 | 28100428 | -625 | -6 | 5 | 0 | -252 |
| 20140131 11:53:15.744 | 1 | 11 | ZNH4 | 2 | Bid | 125.734375 | 84105:M:4641812TN0155683 | 15.625 | -31.25 | 0.6 | -31.85 | 28117014 | -1007 | -7 | 2 | 0 | -741 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140131 11:53:15.741 | -6 | 0.252 | 0.083 | 2.34 | 1.75 | 881 | 1 | 1 | 1 | 1 | 1.007 | 0 | 881 | 1 |
| 20140131 11:53:15.741 | -6 | 0.252 | 0.083 | 2.34 | 1.75 | 881 | 1 | 1 | 1 | 1 | 1.007 | 0 | 881 | 1 |
| 20140131 11:53:15.741 | -6 | 0.252 | 0.083 | 2.34 | 1.75 | 881 | 1 | 1 | 1 | 1 | 1.007 | 0 | 881 | 1 |
| 20140131 13:17:55.110 | -2 | 0.221 | 0.048 | 1.63 | 0.868 | 363 | 1 | 0 | 1 | 1 | 0.971 | 0 | 363 | 1 |
| 20140131 13:17:55.110 | -2 | 0.221 | 0.048 | 1.63 | 0.868 | 363 | 1 | 0 | 1 | 1 | 0.971 | 0 | 363 | 1 |
| 20140131 07:11:10.134 | -2 | 0.564 | 0.097 | 0.941 | 0.411 | 638 | 1 | 0 | 7 | 7 | 1 | 0 | 638 | 1 |
| 20140131 07:12:12.909 | -1 | 0.606 | 0.113 | 1.335 | 0.526 | 390 | 1 | 0 | 4 | 4 | 1 | 0 | 390 | 5 |
| 20140131 08:11:34.237 | -8 | 0.386 | 0.063 | 2.062 | 1.265 | 1213 | 1 | 3 | 4 | 4 | 1 | 0 | 1213 | 2 |
| 20140131 08:11:34.237 | -8 | 0.386 | 0.063 | 2.062 | 1.265 | 1213 | 1 | 3 | 4 | 4 | 1 | 0 | 1213 | 2 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:33:11.250 | -1 | 0.494 | 0.049 | 2.22 | 1.122 | 1007 | 1 | 5 | 5 | 5 | 1.001 | 31 | 1038 | 0 |
| 20140131 09:38:57.442 | -1 | 0.434 | 0.054 | 1.421 | 0.805 | 948 | 1 | 4 | 3 | 3 | 1 | 0 | 948 | 5 |
| 20140131 09:49:59.209 | -5 | 0.793 | 0.064 | 1.158 | 0.648 | 796 | 1 | 4 | 1 | 1 | 1.001 | 0 | 796 | 0 |
| 20140131 09:49:59.209 | -5 | 0.793 | 0.064 | 1.158 | 0.648 | 796 | 1 | 4 | 1 | 1 | 1.001 | 0 | 796 | 0 |
| 20140131 09:49:59.209 | -5 | 0.793 | 0.064 | 1.158 | 0.648 | 796 | 1 | 4 | 1 | 1 | 1.001 | 0 | 796 | 0 |
| 20140131 11:15:16.511 | -1 | 0.555 | 0.066 | 1.04 | 0.463 | 767 | 1 | 3 | 2 | 2 | 1.001 | 45 | 812 | 0 |
| 20140131 11:15:16.511 | -1 | 0.555 | 0.066 | 1.04 | 0.463 | 767 | 1 | 3 | 2 | 2 | 1.001 | 45 | 812 | 0 |
| 20140131 11:24:05.050 | -1 | 0.641 | 0.063 | 0.977 | 0.351 | 585 | 1 | 2 | 4 | 4 | 1.002 | 36 | 621 | 0 |
| 20140131 11:24:05.050 | -1 | 0.641 | 0.063 | 0.977 | 0.351 | 585 | 1 | 2 | 4 | 4 | 1.002 | 36 | 621 | 0 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:49:25.643 | -2 | 0.294 | 0.05 | 1.654 | 1.169 | 1504 | 1 | 3 | 4 | 4 | 1 | 0 | 1504 | 3 |
| 20140131 11:53:15.744 | -6 | 0.404 | 0.045 | 1.595 | 0.951 | 1494 | 1 | 4 | 3 | 3 | 1.005 | 0 | 1494 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140131 11:53:15.744 | 1 | 11 | ZNH4 | 2 | Bid | 125.734375 | 84105:M:4641842TN0155698 | 15.625 | -31.25 | 0.6 | -31.85 | 28117014 | -1007 | -7 | 2 | 0 | -741 |
| 20140131 11:53:15.744 | 1 | 11 | ZNH4 | 4 | Bid | 125.734375 | 84105:M:4641808TN0155681 | 15.625 | -62.5 | 1.2 | -63.7 | 28117014 | -1007 | -7 | 2 | 0 | -741 |
| 20140203 02:25:55.477 | 2 | 2 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:48814TN0003821 | 31.25 | -31.25 | 0.3 | -31.55 | 679170 | -244 | -8 | 2 | 0 | -123 |
| 20140203 02:29:17.672 | 2 | 2 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:49835TN0004000 | 31.25 | -31.25 | 0.3 | -31.55 | 686944 | -262 | -8 | 7 | 1 | -65 |
| 20140203 02:29:17.672 | 2 | 2 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:49811TN0003988 | 31.25 | -31.25 | 0.3 | -31.55 | 686944 | -262 | -8 | 7 | 1 | -65 |
| 20140203 02:29:17.672 | 2 | 2 | ZBH4 | -2 | Ask | 133.6875 | 84106:M:49833TN0003999 | 31.25 | -62.5 | 0.6 | -63.1 | 686944 | -262 | -8 | 7 | 1 | -65 |
| 20140203 02:29:17.672 | 2 | 2 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:49845TN0004005 | 31.25 | -31.25 | 0.3 | -31.55 | 686944 | -262 | -8 | 7 | 1 | -65 |
| 20140203 02:29:17.672 | 2 | 2 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:49815TN0003990 | 31.25 | -31.25 | 0.3 | -31.55 | 686944 | -262 | -8 | 7 | 1 | -65 |
| 20140203 03:16:49.690 | 2 | 3 | ZBH4 | -1 | Ask | 133.71875 | 84106:M:65373TN0004949 | 31.25 | -31.25 | 0.3 | -31.55 | 853456 | -214 | -9 | 3 | 0 | -148 |
| 20140203 03:20:30.647 | 2 | 3 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:67358TN0005227 | 31.25 | -31.25 | 0.3 | -31.55 | 866220 | -273 | -9 | 6 | 0 | -87 |
| 20140203 03:20:30.647 | 2 | 3 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:67356TN0005226 | 31.25 | -31.25 | 0.3 | -31.55 | 866220 | -273 | -9 | 6 | 0 | -87 |
| 20140203 03:37:51.041 | 2 | 3 | ZBH4 | -1 | Ask | 133.65625 | 84106:M:73663TN0005651 | 31.25 | -31.25 | 0.3 | -31.55 | 931752 | -220 | -7 | 7 | 1 | -61 |
| 20140203 03:37:51.041 | 2 | 3 | ZBH4 | -1 | Ask | 133.65625 | 84106:M:73657TN0005648 | 31.25 | -31.25 | 0.3 | -31.55 | 931752 | -220 | -7 | 7 | 1 | -61 |
| 20140203 04:27:35.931 | 2 | 4 | ZBH4 | 1 | Bid | 133.84375 | 84106:M:93420TN0007467 | 31.25 | -31.25 | 0.3 | -31.55 | 1069646 | -264 | -6 | 3 | 0 | -108 |
| 20140203 04:27:35.931 | 2 | 4 | ZBH4 | 1 | Bid | 133.84375 | 84106:M:93426TN0007470 | 31.25 | -31.25 | 0.3 | -31.55 | 1069646 | -264 | -6 | 3 | 0 | -108 |
| 20140203 04:38:13.763 | 2 | 4 | ZBH4 | -11 | Ask | 133.90625 | 84106:M:97225TN0007704 | 31.25 | -343.75 | 3.3 | -347.05 | 1097582 | -289 | -10 | 7 | 1 | -112 |
| 20140203 04:38:13.763 | 2 | 4 | ZBH4 | -2 | Ask | 133.90625 | 84106:M:97299TN0007741 | 31.25 | -62.5 | 0.6 | -63.1 | 1097582 | -289 | -10 | 7 | 1 | -112 |
| 20140203 04:38:13.763 | 2 | 4 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:97301TN0007742 | 31.25 | -31.25 | 0.3 | -31.55 | 1097582 | -289 | -10 | 7 | 1 | -112 |
| 20140203 04:38:13.763 | 2 | 4 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:97227TN0007705 | 31.25 | -31.25 | 0.3 | -31.55 | 1097582 | -289 | -10 | 7 | 1 | -112 |
| 20140203 04:38:13.763 | 2 | 4 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:97297TN0007740 | 31.25 | -31.25 | 0.3 | -31.55 | 1097582 | -289 | -10 | 7 | 1 | -112 |
| 20140203 05:33:37.146 | 2 | 5 | ZBH4 | 2 | Bid | 133.75 | 84106:M:120828TN0009520 | 31.25 | -62.5 | 0.6 | -63.1 | 1231689 | -284 | -10 | 5 | 1 | -85 |
| 20140203 05:33:37.146 | 2 | 5 | ZBH4 | 1 | Bid | 133.75 | 84106:M:120824TN0009518 | 31.25 | -31.25 | 0.3 | -31.55 | 1231689 | -284 | -10 | 5 | 1 | -85 |
| 20140203 05:35:01.838 | 2 | 5 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:122681TN0009805 | 31.25 | -31.25 | 0.3 | -31.55 | 1241149 | -252 | -6 | 6 | 0 | -79 |
| 20140203 05:35:59.901 | 2 | 5 | ZBH4 | 1 | Bid | 133.6875 | 84106:M:124370TN0009920 | 31.25 | -31.25 | 0.3 | -31.55 | 1247303 | -198 | -6 | 6 | 0 | -66 |
| 20140203 05:37:16.680 | 2 | 5 | ZBH4 | -2 | Ask | 133.6875 | 84106:M:125533TN0010116 | 31.25 | -62.5 | 0.6 | -63.1 | 1254019 | -246 | -7 | 7 | 0 | -67 |
| 20140203 05:37:16.680 | 2 | 5 | ZBH4 | -9 | Ask | 133.6875 | 84106:M:125537TN0010118 | 31.25 | -281.25 | 2.7 | -283.95 | 1254019 | -246 | -7 | 7 | 0 | -67 |
| 20140203 05:37:16.680 | 2 | 5 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:125535TN0010117 | 31.25 | -31.25 | 0.3 | -31.55 | 1254019 | -246 | -7 | 7 | 0 | -67 |
| 20140203 05:37:16.680 | 2 | 5 | ZBH4 | -3 | Ask | 133.6875 | 84106:M:125493TN0010096 | 31.25 | -93.75 | 0.9 | -94.65 | 1254019 | -246 | -7 | 7 | 0 | -67 |
| 20140203 05:37:16.680 | 2 | 5 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:125459TN0010079 | 31.25 | -31.25 | 0.3 | -31.55 | 1254019 | -246 | -7 | 7 | 0 | -67 |
| 20140203 05:37:16.680 | 2 | 5 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:125517TN0010108 | 31.25 | -31.25 | 0.3 | -31.55 | 1254019 | -246 | -7 | 7 | 0 | -67 |
| 20140203 05:39:07.502 | 2 | 5 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:127010TN0010359 | 31.25 | -31.25 | 0.3 | -31.55 | 1259606 | -210 | -7 | 7 | 0 | -61 |
| 20140203 05:39:07.502 | 2 | 5 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:127034TN0010371 | 31.25 | -31.25 | 0.3 | -31.55 | 1259606 | -210 | -7 | 7 | 0 | -61 |
| 20140203 08:15:30.683 | 2 | 8 | ZBH4 | -1 | Ask | 133.59375 | 84106:M:263571TN0021158 | 31.25 | -31.25 | 0.3 | -31.55 | 1978186 | -267 | -9 | 2 | 1 | -135 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140131 11:53:15.744 | -6 | 0.404 | 0.045 | 1.595 | 0.951 | 1494 | 1 | 4 | 3 | 3 | 1.005 | 0 | 1494 | 0 |
| 20140131 11:53:15.744 | -6 | 0.404 | 0.045 | 1.595 | 0.951 | 1494 | 1 | 4 | 3 | 3 | 1.005 | 0 | 1494 | 0 |
| 20140203 02:25:55.477 | -3 | 0.4 | 0.121 | 2.148 | 1.289 | 366 | 1 | 1 | 5 | 5 | 1 | 0 | 366 | 1 |
| 20140203 02:29:17.672 | -1 | 0.467 | 0.101 | 7.581 | 4.041 | 302 | 1 | 3 | 3 | 2 | 1.01 | 10 | 312 | 0 |
| 20140203 02:29:17.672 | -1 | 0.467 | 0.101 | 7.581 | 4.041 | 302 | 1 | 3 | 3 | 2 | 1.01 | 10 | 312 | 0 |
| 20140203 02:29:17.672 | -1 | 0.467 | 0.101 | 7.581 | 4.041 | 302 | 1 | 3 | 3 | 2 | 1.01 | 10 | 312 | 0 |
| 20140203 02:29:17.672 | -1 | 0.467 | 0.101 | 7.581 | 4.041 | 302 | 1 | 3 | 3 | 2 | 1.01 | 10 | 312 | 0 |
| 20140203 02:29:17.672 | -1 | 0.467 | 0.101 | 7.581 | 4.041 | 302 | 1 | 3 | 3 | 2 | 1.01 | 10 | 312 | 0 |
| 20140203 03:16:49.690 | -6 | 0.42 | 0.084 | 1.963 | 1.179 | 326 | 1 | 1 | 2 | 2 | 1.009 | 35 | 361 | 0 |
| 20140203 03:20:30.647 | -2 | 0.475 | 0.106 | 4.832 | 2.538 | 302 | 1 | 2 | 5 | 5 | 1 | 0 | 302 | 12 |
| 20140203 03:20:30.647 | -2 | 0.475 | 0.106 | 4.832 | 2.538 | 302 | 1 | 2 | 5 | 5 | 1 | 0 | 302 | 12 |
| 20140203 03:37:51.041 | -1 | 0.449 | 0.119 | 2.692 | 1.484 | 270 | 1 | 2 | 4 | 3 | 1 | 0 | 270 | 3 |
| 20140203 03:37:51.041 | -1 | 0.449 | 0.119 | 2.692 | 1.484 | 270 | 1 | 2 | 4 | 3 | 1 | 0 | 270 | 3 |
| 20140203 04:27:35.931 | -2 | 0.486 | 0.088 | 2.598 | 1.335 | 279 | 1 | 1 | 2 | 2 | 1 | 0 | 279 | 5 |
| 20140203 04:27:35.931 | -2 | 0.486 | 0.088 | 2.598 | 1.335 | 279 | 1 | 1 | 2 | 2 | 1 | 0 | 279 | 5 |
| 20140203 04:38:13.763 | -2 | 0.308 | 0.104 | 2.994 | 2.031 | 648 | 1 | 2 | 3 | 2 | 1 | 2 | 650 | 1 |
| 20140203 04:38:13.763 | -2 | 0.308 | 0.104 | 2.994 | 2.031 | 648 | 1 | 2 | 3 | 2 | 1 | 2 | 650 | 1 |
| 20140203 04:38:13.763 | -2 | 0.308 | 0.104 | 2.994 | 2.031 | 648 | 1 | 2 | 3 | 2 | 1 | 2 | 650 | 1 |
| 20140203 04:38:13.763 | -2 | 0.308 | 0.104 | 2.994 | 2.031 | 648 | 1 | 2 | 3 | 2 | 1 | 2 | 650 | 1 |
| 20140203 04:38:13.763 | -2 | 0.308 | 0.104 | 2.994 | 2.031 | 648 | 1 | 2 | 3 | 2 | 1 | 2 | 650 | 1 |
| 20140203 05:33:37.146 | -3 | 0.502 | 0.128 | 1.466 | 0.731 | 282 | 1 | 1 | 2 | 1 | 1 | 0 | 282 | 6 |
| 20140203 05:33:37.146 | -3 | 0.502 | 0.128 | 1.466 | 0.731 | 282 | 1 | 1 | 2 | 1 | 1 | 0 | 282 | 6 |
| 20140203 05:35:01.838 | -1 | 0.568 | 0.125 | 1.741 | 0.753 | 192 | 1 | 1 | 5 | 5 | 1 | 0 | 192 | 3 |
| 20140203 05:35:59.901 | -1 | 0.528 | 0.109 | 1.744 | 0.823 | 177 | 1 | 1 | 6 | 6 | 1 | 0 | 177 | 2 |
| 20140203 05:37:16.680 | -1 | 0.338 | 0.084 | 5.6 | 3.708 | 477 | 1 | 2 | 2 | 2 | 0.99 | 0 | 477 | 3 |
| 20140203 05:37:16.680 | -1 | 0.338 | 0.084 | 5.6 | 3.708 | 477 | 1 | 2 | 2 | 2 | 0.99 | 0 | 477 | 3 |
| 20140203 05:37:16.680 | -1 | 0.338 | 0.084 | 5.6 | 3.708 | 477 | 1 | 2 | 2 | 2 | 0.99 | 0 | 477 | 3 |
| 20140203 05:37:16.680 | -1 | 0.338 | 0.084 | 5.6 | 3.708 | 477 | 1 | 2 | 2 | 2 | 0.99 | 0 | 477 | 3 |
| 20140203 05:37:16.680 | -1 | 0.338 | 0.084 | 5.6 | 3.708 | 477 | 1 | 2 | 2 | 2 | 0.99 | 0 | 477 | 3 |
| 20140203 05:37:16.680 | -1 | 0.338 | 0.084 | 5.6 | 3.708 | 477 | 1 | 2 | 2 | 2 | 0.99 | 0 | 477 | 3 |
| 20140203 05:39:07.502 | -1 | 0.438 | 0.117 | 4.615 | 2.596 | 270 | 1 | 1 | 5 | 5 | 1 | 0 | 270 | 4 |
| 20140203 05:39:07.502 | -1 | 0.438 | 0.117 | 4.615 | 2.596 | 270 | 1 | 1 | 5 | 5 | 1 | 0 | 270 | 4 |
| 20140203 08:15:30.683 | -4 | 0.446 | 0.092 | 1.629 | 0.899 | 331 | 1 | 2 | 5 | 4 | 1 | 0 | 331 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 08:15:30.683 | 2 | 8 | ZBH4 | -1 | Ask | 133.59375 | 84106:M:263551TN0021148 | 31.25 | -31.25 | 0.3 | -31.55 | 1978186 | -267 | -9 | 2 | 1 | -135 |
| 20140203 08:15:30.683 | 2 | 8 | ZBH4 | -1 | Ask | 133.59375 | 84106:M:263573TN0021159 | 31.25 | -31.25 | 0.3 | -31.55 | 1978186 | -267 | -9 | 2 | 1 | -135 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -2 | Ask | 133.625 | 84106:M:264577TN0021248 | 31.25 | -62.5 | 0.6 | -63.1 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -9 | Ask | 133.625 | 84106:M:264587TN0021253 | 31.25 | -281.25 | 2.7 | -283.95 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -1 | Ask | 133.625 | 84106:M:264585TN0021252 | 31.25 | -31.25 | 0.3 | -31.55 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -1 | Ask | 133.625 | 84106:M:264575TN0021247 | 31.25 | -31.25 | 0.3 | -31.55 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -15 | Ask | 133.625 | 84106:M:264595TN0021257 | 31.25 | -468.75 | 4.5 | -473.25 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -1 | Ask | 133.625 | 84106:M:264643TN0021281 | 31.25 | -31.25 | 0.3 | -31.55 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -1 | Ask | 133.625 | 84106:M:264597TN0021258 | 31.25 | -31.25 | 0.3 | -31.55 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -3 | Ask | 133.625 | 84106:M:264583TN0021251 | 31.25 | -93.75 | 0.9 | -94.65 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -1 | Ask | 133.625 | 84106:M:264579TN0021249 | 31.25 | -31.25 | 0.3 | -31.55 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:16:06.029 | 2 | 8 | ZBH4 | -1 | Ask | 133.625 | 84106:M:264645TN0021282 | 31.25 | -31.25 | 0.3 | -31.55 | 1983403 | -299 | -6 | 2 | 0 | -242 |
| 20140203 08:19:40.660 | 2 | 8 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:274707TN0022320 | 31.25 | -31.25 | 0.3 | -31.55 | 2023614 | -382 | -14 | 10 | 0 | -137 |
| 20140203 08:19:40.660 | 2 | 8 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:274839TN0022337 | 31.25 | -31.25 | 0.3 | -31.55 | 2023614 | -382 | -14 | 10 | 0 | -137 |
| 20140203 08:36:18.356 | 2 | 8 | ZBH4 | 1 | Bid | 133.59375 | 84106:M:302710TN0025168 | 31.25 | -31.25 | 0.3 | -31.55 | 2190727 | -261 | -8 | 7 | 0 | -76 |
| 20140203 09:42:04.118 | 2 | 9 | ZBH4 | 1 | Bid | 134.25 | 84106:M:584498TN0054388 | 31.25 | -31.25 | 0.3 | -31.55 | 3567379 | -310 | -5 | 2 | 0 | -212 |
| 20140203 09:42:04.118 | 2 | 9 | ZBH4 | 1 | Bid | 134.25 | 84106:M:584414TN0054346 | 31.25 | -31.25 | 0.3 | -31.55 | 3567379 | -310 | -5 | 2 | 0 | -212 |
| 20140203 09:42:04.118 | 2 | 9 | ZBH4 | 1 | Bid | 134.25 | 84106:M:584416TN0054347 | 31.25 | -31.25 | 0.3 | -31.55 | 3567379 | -310 | -5 | 2 | 0 | -212 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588523TN0054886 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -2 | Ask | 134.25 | 84106:M:588551TN0054900 | 31.25 | -62.5 | 0.6 | -63.1 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588429TN0054839 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588567TN0054908 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588627TN0054921 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588633TN0054924 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588635TN0054925 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -2 | Ask | 134.25 | 84106:M:588647TN0054931 | 31.25 | -62.5 | 0.6 | -63.1 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -4 | Ask | 134.25 | 84106:M:588649TN0054932 | 31.25 | -125 | 1.2 | -126.2 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588637TN0054926 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588651TN0054933 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -4 | Ask | 134.25 | 84106:M:588653TN0054934 | 31.25 | -125 | 1.2 | -126.2 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -4 | Ask | 134.25 | 84106:M:588655TN0054935 | 31.25 | -125 | 1.2 | -126.2 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588645TN0054930 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588657TN0054936 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 08:15:30.683 | -4 | 0.446 | 0.092 | 1.629 | 0.899 | 331 | 1 | 2 | 5 | 4 | 1 | 0 | 331 | 5 |
| 20140203 08:15:30.683 | -4 | 0.446 | 0.092 | 1.629 | 0.899 | 331 | 1 | 2 | 5 | 4 | 1 | 0 | 331 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:16:06.029 | -5 | 0.282 | 0.049 | 2.886 | 2.071 | 760 | 1 | 3 | 1 | 1 | 1 | 0 | 760 | 5 |
| 20140203 08:19:40.660 | -3 | 0.605 | 0.149 | 2.72 | 1.078 | 249 | 1 | 2 | 8 | 8 | 1 | 0 | 249 | 7 |
| 20140203 08:19:40.660 | -3 | 0.605 | 0.149 | 2.72 | 1.078 | 249 | 1 | 2 | 8 | 8 | 1 | 0 | 249 | 7 |
| 20140203 08:36:18.356 | -1 | 0.492 | 0.1 | 1.154 | 0.587 | 270 | 1 | 2 | 4 | 4 | 0.996 | 0 | 270 | 4 |
| 20140203 09:42:04.118 | -4 | 0.386 | 0.038 | 2.281 | 1.401 | 493 | 1 | 5 | 7 | 7 | 1 | 0 | 493 | 5 |
| 20140203 09:42:04.118 | -4 | 0.386 | 0.038 | 2.281 | 1.401 | 493 | 1 | 5 | 7 | 7 | 1 | 0 | 493 | 5 |
| 20140203 09:42:04.118 | -4 | 0.386 | 0.038 | 2.281 | 1.401 | 493 | 1 | 5 | 7 | 7 | 1 | 0 | 493 | 5 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -20 | Ask | 134.25 | 84106:M:588673TN0054937 | 31.25 | -625 | 6 | -631 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588641TN0054928 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:43:41.203 | 2 | 9 | ZBH4 | -1 | Ask | 134.25 | 84106:M:588643TN0054929 | 31.25 | -31.25 | 0.3 | -31.55 | 3582127 | -276 | -7 | 5 | 0 | -91 |
| 20140203 09:46:10.328 | 2 | 9 | ZBH4 | 1 | Bid | 134.25 | 84106:M:592234TN0055391 | 31.25 | -31.25 | 0.3 | -31.55 | 3601873 | -121 | -5 | 5 | 0 | -36 |
| 20140203 09:46:10.328 | 2 | 9 | ZBH4 | 1 | Bid | 134.25 | 84106:M:592736TN0055411 | 31.25 | -31.25 | 0.3 | -31.55 | 3601873 | -121 | -5 | 5 | 0 | -36 |
| 20140203 09:48:50.473 | 2 | 9 | ZBH4 | -1 | Ask | 134.21875 | 84106:M:596469TN0055846 | 31.25 | -31.25 | 0.3 | -31.55 | 3620737 | -170 | -7 | 2 | 0 | -139 |
| 20140203 09:57:08.799 | 2 | 9 | ZBH4 | -1 | Ask | 134.34375 | 84106:M:613585TN0057344 | 31.25 | -31.25 | 0.3 | -31.55 | 3702792 | -360 | -15 | 15 | 4 | -62 |
| 20140203 09:57:08.799 | 2 | 9 | ZBH4 | -1 | Ask | 134.34375 | 84106:M:613751TN0057401 | 31.25 | -31.25 | 0.3 | -31.55 | 3702792 | -360 | -15 | 15 | 4 | -62 |
| 20140203 10:05:05.710 | 2 | 10 | ZBH4 | -1 | Ask | 134.4375 | 84106:M:634907TN0059952 | 31.25 | -31.25 | 0.3 | -31.55 | 3811478 | -349 | -8 | 8 | 0 | -82 |
| 20140203 10:05:05.710 | 2 | 10 | ZBH4 | -2 | Ask | 134.4375 | 84106:M:634929TN0059963 | 31.25 | -62.5 | 0.6 | -63.1 | 3811478 | -349 | -8 | 8 | 0 | -82 |
| 20140203 10:05:05.710 | 2 | 10 | ZBH4 | -2 | Ask | 134.4375 | 84106:M:634903TN0059950 | 31.25 | -62.5 | 0.6 | -63.1 | 3811478 | -349 | -8 | 8 | 0 | -82 |
| 20140203 10:05:05.710 | 2 | 10 | ZBH4 | -3 | Ask | 134.4375 | 84106:M:634931TN0059964 | 31.25 | -93.75 | 0.9 | -94.65 | 3811478 | -349 | -8 | 8 | 0 | -82 |
| 20140203 10:05:05.710 | 2 | 10 | ZBH4 | -1 | Ask | 134.4375 | 84106:M:634969TN0059983 | 31.25 | -31.25 | 0.3 | -31.55 | 3811478 | -349 | -8 | 8 | 0 | -82 |
| 20140203 10:53:04.913 | 2 | 10 | ZBH4 | -1 | Ask | 134.5625 | 84106:M:749983TN0072457 | 31.25 | -31.25 | 0.3 | -31.55 | 4390266 | -242 | -4 | 2 | 0 | -141 |
| 20140203 10:53:04.913 | 2 | 10 | ZBH4 | -1 | Ask | 134.5625 | 84106:M:750005TN0072465 | 31.25 | -31.25 | 0.3 | -31.55 | 4390266 | -242 | -4 | 2 | 0 | -141 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:788345TN0076985 | 31.25 | -31.25 | 0.3 | -31.55 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:788263TN0076944 | 31.25 | -31.25 | 0.3 | -31.55 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:788347TN0076986 | 31.25 | -31.25 | 0.3 | -31.55 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:788281TN0076953 | 31.25 | -31.25 | 0.3 | -31.55 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -2 | Ask | 134.65625 | 84106:M:788253TN0076939 | 31.25 | -62.5 | 0.6 | -63.1 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:788245TN0076935 | 31.25 | -31.25 | 0.3 | -31.55 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -15 | Ask | 134.65625 | 84106:M:788255TN0076940 | 31.25 | -468.75 | 4.5 | -473.25 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -2 | Ask | 134.65625 | 84106:M:788273TN0076949 | 31.25 | -62.5 | 0.6 | -63.1 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:12:42.856 | 2 | 11 | ZBH4 | -3 | Ask | 134.65625 | 84106:M:788271TN0076948 | 31.25 | -93.75 | 0.9 | -94.65 | 4588302 | -309 | -7 | 6 | 0 | -121 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:818802TN0080007 | 31.25 | -31.25 | 0.3 | -31.55 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:818770TN0079991 | 31.25 | -31.25 | 0.3 | -31.55 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 2 | Bid | 134.46875 | 84106:M:818806TN0080009 | 31.25 | -62.5 | 0.6 | -63.1 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:818808TN0080010 | 31.25 | -31.25 | 0.3 | -31.55 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:818830TN0080021 | 31.25 | -31.25 | 0.3 | -31.55 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:818792TN0080002 | 31.25 | -31.25 | 0.3 | -31.55 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 2 | Bid | 134.46875 | 84106:M:818826TN0080019 | 31.25 | -62.5 | 0.6 | -63.1 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 3 | Bid | 134.46875 | 84106:M:818824TN0080018 | 31.25 | -93.75 | 0.9 | -94.65 | 4761793 | -321 | -6 | 6 | 0 | -93 |
| 20140203 11:32:22.490 | 2 | 11 | ZBH4 | 15 | Bid | 134.46875 | 84106:M:818828TN0080020 | 31.25 | -468.75 | 4.5 | -473.25 | 4761793 | -321 | -6 | 6 | 0 | -93 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:43:41.203 | -2 | 0.282 | 0.05 | 8.723 | 6.259 | 567 | 1 | 2 | 7 | 7 | 0.809 | 0 | 567 | -1 |
| 20140203 09:46:10.328 | -1 | 0.246 | 0.054 | 1.158 | 0.873 | 371 | 1 | 2 | 3 | 3 | 1 | 0 | 371 | 6 |
| 20140203 09:46:10.328 | -1 | 0.246 | 0.054 | 1.158 | 0.873 | 371 | 1 | 2 | 3 | 3 | 1 | 0 | 371 | 6 |
| 20140203 09:48:50.473 | -6 | 0.234 | 0.061 | 1.235 | 0.946 | 556 | 1 | 3 | 6 | 6 | 1 | 0 | 556 | 1 |
| 20140203 09:57:08.799 | -1 | 0.521 | 0.158 | 1.261 | 0.604 | 333 | 1 | 2 | 6 | 2 | 1.006 | 0 | 333 | 8 |
| 20140203 09:57:08.799 | -1 | 0.521 | 0.158 | 1.261 | 0.604 | 333 | 1 | 2 | 6 | 2 | 1.006 | 0 | 333 | 8 |
| 20140203 10:05:05.710 | -1 | 0.271 | 0.065 | 1.722 | 1.255 | 1005 | 1 | 7 | 3 | 3 | 1.07 | 1 | 1006 | 1 |
| 20140203 10:05:05.710 | -1 | 0.271 | 0.065 | 1.722 | 1.255 | 1005 | 1 | 7 | 3 | 3 | 1.07 | 1 | 1006 | 1 |
| 20140203 10:05:05.710 | -1 | 0.271 | 0.065 | 1.722 | 1.255 | 1005 | 1 | 7 | 3 | 3 | 1.07 | 1 | 1006 | 1 |
| 20140203 10:05:05.710 | -1 | 0.271 | 0.065 | 1.722 | 1.255 | 1005 | 1 | 7 | 3 | 3 | 1.07 | 1 | 1006 | 1 |
| 20140203 10:05:05.710 | -1 | 0.271 | 0.065 | 1.722 | 1.255 | 1005 | 1 | 7 | 3 | 3 | 1.07 | 1 | 1006 | 1 |
| 20140203 10:53:04.913 | -2 | 0.254 | 0.039 | 2.981 | 2.225 | 712 | 1 | 3 | 7 | 7 | 1 | 0 | 712 | 1 |
| 20140203 10:53:04.913 | -2 | 0.254 | 0.039 | 2.981 | 2.225 | 712 | 1 | 3 | 7 | 7 | 1 | 0 | 712 | 1 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:12:42.856 | -2 | 0.403 | 0.053 | 3.156 | 1.81 | 467 | 1 | 3 | 5 | 5 | 1.02 | 2 | 469 | 0 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |
| 20140203 11:32:22.490 | -1 | 0.342 | 0.043 | 1.699 | 1.118 | 617 | 1 | 4 | 4 | 4 | 1 | 0 | 617 | 10 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 11:34:52.146 | 2 | 11 | ZBH4 | -1 | Ask | 134.46875 | 84106:M:822127TN0080321 | 31.25 | -31.25 | 0.3 | -31.55 | 4779836 | -224 | -8 | 1 | 0 | -224 |
| 20140203 11:34:52.146 | 2 | 11 | ZBH4 | -15 | Ask | 134.46875 | 84106:M:822097TN0080306 | 31.25 | -468.75 | 4.5 | -473.25 | 4779836 | -224 | -8 | 1 | 0 | -224 |
| 20140203 11:40:19.707 | 2 | 11 | ZBH4 | 1 | Bid | 134.53125 | 84106:M:827674TN0081052 | 31.25 | -31.25 | 0.3 | -31.55 | 4808954 | -279 | -7 | 1 | 0 | -279 |
| 20140203 11:40:19.707 | 2 | 11 | ZBH4 | 1 | Bid | 134.53125 | 84106:M:827720TN0081075 | 31.25 | -31.25 | 0.3 | -31.55 | 4808954 | -279 | -7 | 1 | 0 | -279 |
| 20140203 12:20:16.443 | 2 | 12 | ZBH4 | -1 | Ask | 134.5625 | 84106:M:877307TN0085376 | 31.25 | -31.25 | 0.3 | -31.55 | 5094916 | -372 | -17 | 15 | 1 | -88 |
| 20140203 02:25:06.418 | 2 | 2 | ZFH4 | -1 | Ask | 120.6328125 | 84106:M:47935TN0004291 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 676249 | -190 | -7 | 7 | 0 | -61 |
| 20140203 02:29:17.669 | 2 | 2 | ZFH4 | -1 | Ask | 120.625 | 84106:M:49665TN0004468 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 686929 | -224 | -7 | 7 | 0 | -70 |
| 20140203 03:16:49.688 | 2 | 3 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:65251TN0005815 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 853454 | -228 | -7 | 3 | 0 | -210 |
| 20140203 03:18:57.538 | 2 | 3 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:65939TN0005931 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 859691 | -206 | -9 | 9 | 1 | -64 |
| 20140203 03:18:57.538 | 2 | 3 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:65937TN0005930 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 859691 | -206 | -9 | 9 | 1 | -64 |
| 20140203 03:20:30.644 | 2 | 3 | ZFH4 | 1 | Bid | 120.640625 | 84106:M:67178TN0005995 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 866208 | -251 | -7 | 7 | 1 | -72 |
| 20140203 03:20:30.644 | 2 | 3 | ZFH4 | 1 | Bid | 120.640625 | 84106:M:67242TN0006027 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 866208 | -251 | -7 | 7 | 1 | -72 |
| 20140203 04:51:54.590 | 2 | 4 | ZFH4 | 1 | Bid | 120.6796875 | 84106:M:103894TN0009205 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1129564 | -116 | -7 | 7 | 0 | -30 |
| 20140203 05:35:01.840 | 2 | 5 | ZFH4 | -27 | Ask | 120.65625 | 84106:M:122757TN0011164 | 7.8125 | -210.9375 | 8.1 | -219.0375 | 1241139 | -218 | -6 | 6 | 1 | -73 |
| 20140203 05:35:01.840 | 2 | 5 | ZFH4 | -1 | Ask | 120.65625 | 84106:M:122741TN0011156 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1241139 | -218 | -6 | 6 | 1 | -73 |
| 20140203 05:35:01.840 | 2 | 5 | ZFH4 | -1 | Ask | 120.65625 | 84106:M:122795TN0011183 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1241139 | -218 | -6 | 6 | 1 | -73 |
| 20140203 05:35:01.840 | 2 | 5 | ZFH4 | -3 | Ask | 120.65625 | 84106:M:122755TN0011163 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1241139 | -218 | -6 | 6 | 1 | -73 |
| 20140203 05:35:01.840 | 2 | 5 | ZFH4 | -1 | Ask | 120.65625 | 84106:M:122801TN0011186 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1241139 | -218 | -6 | 6 | 1 | -73 |
| 20140203 05:35:59.895 | 2 | 5 | ZFH4 | 27 | Bid | 120.65625 | 84106:M:124098TN0011290 | 7.8125 | -210.9375 | 8.1 | -219.0375 | 1247292 | -184 | -6 | 6 | 0 | -56 |
| 20140203 05:35:59.895 | 2 | 5 | ZFH4 | 1 | Bid | 120.65625 | 84106:M:124094TN0011288 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1247292 | -184 | -6 | 6 | 0 | -56 |
| 20140203 05:35:59.895 | 2 | 5 | ZFH4 | 1 | Bid | 120.65625 | 84106:M:124096TN0011289 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1247292 | -184 | -6 | 6 | 0 | -56 |
| 20140203 05:39:07.498 | 2 | 5 | ZFH4 | 1 | Bid | 120.65625 | 84106:M:126776TN0011495 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1259589 | -196 | -7 | 7 | 0 | -53 |
| 20140203 05:39:07.498 | 2 | 5 | ZFH4 | 1 | Bid | 120.65625 | 84106:M:126798TN0011506 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1259589 | -196 | -7 | 7 | 0 | -53 |
| 20140203 07:50:24.220 | 2 | 7 | ZFH4 | -45 | Ask | 120.640625 | 84106:M:229465TN0020462 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 1818579 | -241 | -5 | 5 | 1 | -90 |
| 20140203 07:50:24.220 | 2 | 7 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:229477TN0020468 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1818579 | -241 | -5 | 5 | 1 | -90 |
| 20140203 07:50:24.220 | 2 | 7 | ZFH4 | -3 | Ask | 120.640625 | 84106:M:229479TN0020469 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1818579 | -241 | -5 | 5 | 1 | -90 |
| 20140203 07:50:24.220 | 2 | 7 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:229539TN0020499 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1818579 | -241 | -5 | 5 | 1 | -90 |
| 20140203 07:50:24.220 | 2 | 7 | ZFH4 | -3 | Ask | 120.640625 | 84106:M:229471TN0020465 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1818579 | -241 | -5 | 5 | 1 | -90 |
| 20140203 07:50:24.220 | 2 | 7 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:229463TN0020461 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1818579 | -241 | -5 | 5 | 1 | -90 |
| 20140203 08:15:30.678 | 2 | 8 | ZFH4 | -3 | Ask | 120.640625 | 84106:M:263219TN0024542 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1978182 | -332 | -15 | 3 | 0 | -154 |
| 20140203 08:15:30.678 | 2 | 8 | ZFH4 | -1 | Ask | 120.640625 | 84106:M:263207TN0024536 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1978182 | -332 | -15 | 3 | 0 | -154 |
| 20140203 08:19:40.654 | 2 | 8 | ZFH4 | -3 | Ask | 120.671875 | 84106:M:274317TN0025973 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2023602 | -286 | -7 | 7 | 1 | -57 |
| 20140203 08:19:40.654 | 2 | 8 | ZFH4 | -1 | Ask | 120.671875 | 84106:M:274327TN0025978 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2023602 | -286 | -7 | 7 | 1 | -57 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 11:34:52.146 | -8 | 0.329 | 0.108 | 0.821 | 0.551 | 457 | 1 | 1 | 1 | 1 | 1 | 43 | 500 | 0 |
| 20140203 11:34:52.146 | -8 | 0.329 | 0.108 | 0.821 | 0.551 | 457 | 1 | 1 | 1 | 1 | 1 | 43 | 500 | 0 |
| 20140203 11:40:19.707 | -7 | 0.348 | 0.053 | 2.401 | 1.566 | 523 | 1 | 2 | 1 | 1 | 1 | 0 | 523 | 8 |
| 20140203 11:40:19.707 | -7 | 0.348 | 0.053 | 2.401 | 1.566 | 523 | 1 | 2 | 1 | 1 | 1 | 0 | 523 | 8 |
| 20140203 12:20:16.443 | -3 | 0.66 | 0.243 | 0.865 | 0.294 | 192 | 1 | 2 | 5 | 4 | 1 | 30 | 222 | 0 |
| 20140203 02:25:06.418 | -1 | 0.318 | 0.14 | 2.903 | 1.981 | 408 | 1 | 1 | 2 | 2 | 1 | 0 | 408 | 7 |
| 20140203 02:29:17.669 | -1 | 0.521 | 0.206 | 0.833 | 0.399 | 206 | 1 | 0 | 2 | 2 | 1 | 4 | 210 | 0 |
| 20140203 03:16:49.688 | -5 | 0.468 | 0.189 | 1.387 | 0.755 | 259 | 1 | 0 | 1 | 1 | 1 | 1 | 260 | 0 |
| 20140203 03:18:57.538 | -1 | 0.283 | 0.155 | 4.308 | 3.089 | 522 | 1 | 0 | 3 | 2 | 1 | 0 | 522 | 5 |
| 20140203 03:18:57.538 | -1 | 0.283 | 0.155 | 4.308 | 3.089 | 522 | 1 | 0 | 3 | 2 | 1 | 0 | 522 | 5 |
| 20140203 03:20:30.644 | -1 | 0.36 | 0.123 | 2.563 | 1.64 | 446 | 1 | 2 | 4 | 3 | 1 | 0 | 446 | 13 |
| 20140203 03:20:30.644 | -1 | 0.36 | 0.123 | 2.563 | 1.64 | 446 | 1 | 2 | 4 | 3 | 1 | 0 | 446 | 13 |
| 20140203 04:51:54.590 | -1 | 0.23 | 0.143 | 1.384 | 1.066 | 389 | 1 | 1 | 2 | 2 | 1 | 0 | 389 | 0 |
| 20140203 05:35:01.840 | -1 | 0.306 | 0.098 | 11.5 | 7.984 | 495 | 1 | 2 | 7 | 6 | 1 | 0 | 495 | 6 |
| 20140203 05:35:01.840 | -1 | 0.306 | 0.098 | 11.5 | 7.984 | 495 | 1 | 2 | 7 | 6 | 1 | 0 | 495 | 6 |
| 20140203 05:35:01.840 | -1 | 0.306 | 0.098 | 11.5 | 7.984 | 495 | 1 | 2 | 7 | 6 | 1 | 0 | 495 | 6 |
| 20140203 05:35:01.840 | -1 | 0.306 | 0.098 | 11.5 | 7.984 | 495 | 1 | 2 | 7 | 6 | 1 | 0 | 495 | 6 |
| 20140203 05:35:01.840 | -1 | 0.306 | 0.098 | 11.5 | 7.984 | 495 | 1 | 2 | 7 | 6 | 1 | 0 | 495 | 6 |
| 20140203 05:35:59.895 | -1 | 0.325 | 0.146 | 1.36 | 0.918 | 383 | 1 | 0 | 2 | 2 | 1 | 0 | 383 | 1 |
| 20140203 05:35:59.895 | -1 | 0.325 | 0.146 | 1.36 | 0.918 | 383 | 1 | 0 | 2 | 2 | 1 | 0 | 383 | 1 |
| 20140203 05:35:59.895 | -1 | 0.325 | 0.146 | 1.36 | 0.918 | 383 | 1 | 0 | 2 | 2 | 1 | 0 | 383 | 1 |
| 20140203 05:39:07.498 | -1 | 0.27 | 0.125 | 2.524 | 1.85 | 531 | 1 | 1 | 2 | 2 | 1 | 0 | 531 | 0 |
| 20140203 05:39:07.498 | -1 | 0.27 | 0.125 | 2.524 | 1.85 | 531 | 1 | 1 | 2 | 2 | 1 | 0 | 531 | 0 |
| 20140203 07:50:24.220 | -1 | 0.263 | 0.057 | 1.996 | 1.427 | 705 | 1 | 2 | 3 | 2 | 1.044 | 1 | 706 | 0 |
| 20140203 07:50:24.220 | -1 | 0.263 | 0.057 | 1.996 | 1.427 | 705 | 1 | 2 | 3 | 2 | 1.044 | 1 | 706 | 0 |
| 20140203 07:50:24.220 | -1 | 0.263 | 0.057 | 1.996 | 1.427 | 705 | 1 | 2 | 3 | 2 | 1.044 | 1 | 706 | 0 |
| 20140203 07:50:24.220 | -1 | 0.263 | 0.057 | 1.996 | 1.427 | 705 | 1 | 2 | 3 | 2 | 1.044 | 1 | 706 | 0 |
| 20140203 07:50:24.220 | -1 | 0.263 | 0.057 | 1.996 | 1.427 | 705 | 1 | 2 | 3 | 2 | 1.044 | 1 | 706 | 0 |
| 20140203 07:50:24.220 | -1 | 0.263 | 0.057 | 1.996 | 1.427 | 705 | 1 | 2 | 3 | 2 | 1.044 | 1 | 706 | 0 |
| 20140203 08:15:30.678 | -6 | 0.428 | 0.211 | 1.136 | 0.619 | 423 | 1 | 2 | 1 | 1 | 1 | 6 | 429 | 0 |
| 20140203 08:15:30.678 | -6 | 0.428 | 0.211 | 1.136 | 0.619 | 423 | 1 | 2 | 1 | 1 | 1 | 6 | 429 | 0 |
| 20140203 08:19:40.654 | -1 | 0.31 | 0.081 | 2.712 | 1.871 | 636 | 1 | 2 | 3 | 2 | 1 | 0 | 636 | 8 |
| 20140203 08:19:40.654 | -1 | 0.31 | 0.081 | 2.712 | 1.871 | 636 | 1 | 2 | 3 | 2 | 1 | 0 | 636 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 08:36:18.354 | 2 | 8 | ZFH4 | 45 | Bid | 120.609375 | 84106:M:302610TN0028851 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 2190712 | -323 | -7 | 7 | 0 | -84 |
| 20140203 08:36:18.354 | 2 | 8 | ZFH4 | 1 | Bid | 120.609375 | 84106:M:302578TN0028835 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2190712 | -323 | -7 | 7 | 0 | -84 |
| 20140203 08:36:18.354 | 2 | 8 | ZFH4 | 1 | Bid | 120.609375 | 84106:M:302574TN0028833 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2190712 | -323 | -7 | 7 | 0 | -84 |
| 20140203 08:36:18.354 | 2 | 8 | ZFH4 | 3 | Bid | 120.609375 | 84106:M:302608TN0028850 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2190712 | -323 | -7 | 7 | 0 | -84 |
| 20140203 08:36:18.354 | 2 | 8 | ZFH4 | 3 | Bid | 120.609375 | 84106:M:303180TN0028885 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2190712 | -323 | -7 | 7 | 0 | -84 |
| 20140203 09:43:41.197 | 2 | 9 | ZFH4 | -3 | Ask | 120.8125 | 84106:M:588229TN0059572 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3582112 | -360 | -8 | 7 | 1 | -95 |
| 20140203 09:43:41.197 | 2 | 9 | ZFH4 | -1 | Ask | 120.8125 | 84106:M:588185TN0059550 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3582112 | -360 | -8 | 7 | 1 | -95 |
| 20140203 09:43:41.197 | 2 | 9 | ZFH4 | -1 | Ask | 120.8125 | 84106:M:588191TN0059553 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3582112 | -360 | -8 | 7 | 1 | -95 |
| 20140203 09:48:50.466 | 2 | 9 | ZFH4 | -1 | Ask | 120.8125 | 84106:M:595983TN0060489 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3620736 | -251 | -6 | 1 | 0 | -251 |
| 20140203 09:55:06.192 | 2 | 9 | ZFH4 | -3 | Ask | 120.8359375 | 84106:M:608529TN0061609 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3684418 | -251 | -11 | 2 | 0 | -195 |
| 20140203 09:55:06.192 | 2 | 9 | ZFH4 | -1 | Ask | 120.8359375 | 84106:M:608527TN0061608 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3684418 | -251 | -11 | 2 | 0 | -195 |
| 20140203 09:55:06.192 | 2 | 9 | ZFH4 | -1 | Ask | 120.8359375 | 84106:M:608525TN0061607 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3684418 | -251 | -11 | 2 | 0 | -195 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -1 | Ask | 120.875 | 84106:M:635347TN0063785 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -45 | Ask | 120.875 | 84106:M:635355TN0063789 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -1 | Ask | 120.875 | 84106:M:635357TN0063790 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -3 | Ask | 120.875 | 84106:M:635351TN0063787 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -3 | Ask | 120.875 | 84106:M:635353TN0063788 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -1 | Ask | 120.875 | 84106:M:635349TN0063786 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -10 | Ask | 120.875 | 84106:M:635361TN0063792 | 7.8125 | -78.125 | 3 | -81.125 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:05:05.719 | 2 | 10 | ZFH4 | -1 | Ask | 120.875 | 84106:M:635365TN0063794 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3811462 | -439 | -12 | 11 | 0 | -90 |
| 20140203 10:40:21.101 | 2 | 10 | ZFH4 | 2 | Bid | 120.921875 | 84106:M:728184TN0073615 | 7.8125 | -15.625 | 0.6 | -16.225 | 4281478 | -58 | -12 | 8 | 5 | -28 |
| 20140203 10:40:21.101 | 2 | 10 | ZFH4 | 1 | Bid | 120.921875 | 84106:M:728186TN0073616 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4281478 | -58 | -12 | 8 | 5 | -28 |
| 20140203 10:40:21.101 | 2 | 10 | ZFH4 | 1 | Bid | 120.921875 | 84106:M:728198TN0073622 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4281478 | -58 | -12 | 8 | 5 | -28 |
| 20140203 10:42:19.230 | 2 | 10 | ZFH4 | 1 | Bid | 120.9140625 | 84106:M:730302TN0073863 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4295122 | -261 | -16 | 5 | 1 | -119 |
| 20140203 10:42:19.230 | 2 | 10 | ZFH4 | 1 | Bid | 120.9140625 | 84106:M:730304TN0073864 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4295122 | -261 | -16 | 5 | 1 | -119 |
| 20140203 11:12:50.490 | 2 | 11 | ZFH4 | 3 | Bid | 120.9296875 | 84106:M:790166TN0079731 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 4592647 | -149 | -9 | 11 | 8 | -60 |
| 20140203 11:13:00.091 | 2 | 11 | ZFH4 | -1 | Ask | 120.9375 | 84106:M:791031TN0079855 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4596688 | -360 | -6 | 1 | 0 | -360 |
| 20140203 11:34:52.143 | 2 | 11 | ZFH4 | -1 | Ask | 120.8984375 | 84106:M:821997TN0082661 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4779569 | -103 | -5 | 6 | 1 | -45 |
| 20140203 11:34:52.143 | 2 | 11 | ZFH4 | -1 | Ask | 120.8984375 | 84106:M:822015TN0082670 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4779569 | -103 | -5 | 6 | 1 | -45 |
| 20140203 12:20:16.440 | 2 | 12 | ZFH4 | -1 | Ask | 120.9140625 | 84106:M:877125TN0088688 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5094898 | -455 | -14 | 15 | 2 | -77 |
| 20140203 12:22:03.835 | 2 | 12 | ZFH4 | -3 | Ask | 120.9296875 | 84106:M:881291TN0089469 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 5111376 | -378 | -7 | 6 | 0 | -120 |
| 20140203 12:22:03.835 | 2 | 12 | ZFH4 | -45 | Ask | 120.9296875 | 84106:M:881281TN0089464 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 5111376 | -378 | -7 | 6 | 0 | -120 |
| 20140203 12:22:03.835 | 2 | 12 | ZFH4 | -1 | Ask | 120.9296875 | 84106:M:881275TN0089461 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5111376 | -378 | -7 | 6 | 0 | -120 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 08:36:18.354 | -1 | 0.299 | 0.074 | 7.599 | 5.478 | 756 | 1 | 2 | 3 | 3 | 1 | 0 | 756 | 8 |
| 20140203 08:36:18.354 | -1 | 0.299 | 0.074 | 7.599 | 5.478 | 756 | 1 | 2 | 3 | 3 | 1 | 0 | 756 | 8 |
| 20140203 08:36:18.354 | -1 | 0.299 | 0.074 | 7.599 | 5.478 | 756 | 1 | 2 | 3 | 3 | 1 | 0 | 756 | 8 |
| 20140203 08:36:18.354 | -1 | 0.299 | 0.074 | 7.599 | 5.478 | 756 | 1 | 2 | 3 | 3 | 1 | 0 | 756 | 8 |
| 20140203 08:36:18.354 | -1 | 0.299 | 0.074 | 7.599 | 5.478 | 756 | 1 | 2 | 3 | 3 | 1 | 0 | 756 | 8 |
| 20140203 09:43:41.197 | -1 | 0.272 | 0.093 | 3.275 | 2.384 | 963 | 1 | 2 | 3 | 2 | 1 | 0 | 963 | 5 |
| 20140203 09:43:41.197 | -1 | 0.272 | 0.093 | 3.275 | 2.384 | 963 | 1 | 2 | 3 | 2 | 1 | 0 | 963 | 5 |
| 20140203 09:43:41.197 | -1 | 0.272 | 0.093 | 3.275 | 2.384 | 963 | 1 | 2 | 3 | 2 | 1 | 0 | 963 | 5 |
| 20140203 09:48:50.466 | -6 | 0.193 | 0.069 | 2.853 | 2.303 | 1050 | 1 | 2 | 0 | 0 | 1 | 0 | 1050 | 8 |
| 20140203 09:55:06.192 | -9 | 0.325 | 0.147 | 1.625 | 1.097 | 521 | 1 | 1 | 1 | 1 | 1 | 4 | 525 | 0 |
| 20140203 09:55:06.192 | -9 | 0.325 | 0.147 | 1.625 | 1.097 | 521 | 1 | 1 | 1 | 1 | 1 | 4 | 525 | 0 |
| 20140203 09:55:06.192 | -9 | 0.325 | 0.147 | 1.625 | 1.097 | 521 | 1 | 1 | 1 | 1 | 1 | 4 | 525 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:05:05.719 | -1 | 0.506 | 0.148 | 1.197 | 0.592 | 406 | 1 | 2 | 12 | 12 | 1 | 44 | 450 | 0 |
| 20140203 10:40:21.101 | -1 | 0.103 | 0.16 | 0.878 | 0.785 | 320 | 3 | 1 | 13 | 8 | 0.831 | 0 | 300^10^10 | 2 |
| 20140203 10:40:21.101 | -1 | 0.103 | 0.16 | 0.878 | 0.785 | 320 | 3 | 1 | 13 | 8 | 0.831 | 0 | 300^10^10 | 2 |
| 20140203 10:40:21.101 | -1 | 0.103 | 0.16 | 0.878 | 0.785 | 320 | 3 | 1 | 13 | 8 | 0.831 | 0 | 300^10^10 | 2 |
| 20140203 10:42:19.230 | -8 | 0.387 | 0.198 | 2.7 | 1.656 | 414 | 1 | 2 | 5 | 4 | 1 | 0 | 414 | 14 |
| 20140203 10:42:19.230 | -8 | 0.387 | 0.198 | 2.7 | 1.656 | 414 | 1 | 2 | 5 | 4 | 1 | 0 | 414 | 14 |
| 20140203 11:12:50.490 | -1 | 0.204 | 0.117 | 2.863 | 1.339 | 456 | 1 | 1 | 11 | 3 | 0.811 | 0 | 456 | 12 |
| 20140203 11:13:00.091 | -6 | 0.375 | 0.082 | 1.909 | 1.193 | 600 | 1 | 0 | 1 | 1 | 1 | 0 | 600 | 3 |
| 20140203 11:34:52.143 | -1 | 0.102 | 0.05 | 2.953 | 2.427 | 646 | 1 | 2 | 20 | 19 | 1 | 1 | 647 | 0 |
| 20140203 11:34:52.143 | -1 | 0.102 | 0.05 | 2.953 | 2.427 | 646 | 1 | 2 | 20 | 19 | 1 | 1 | 647 | 0 |
| 20140203 12:20:16.440 | -1 | 0.481 | 0.165 | 2.177 | 1.129 | 490 | 1 | 2 | 3 | 1 | 1 | 1 | 491 | 0 |
| 20140203 12:22:03.835 | -2 | 0.357 | 0.083 | 3.911 | 2.517 | 682 | 1 | 2 | 3 | 3 | 1 | 0 | 682 | 3 |
| 20140203 12:22:03.835 | -2 | 0.357 | 0.083 | 3.911 | 2.517 | 682 | 1 | 2 | 3 | 3 | 1 | 0 | 682 | 3 |
| 20140203 12:22:03.835 | -2 | 0.357 | 0.083 | 3.911 | 2.517 | 682 | 1 | 2 | 3 | 3 | 1 | 0 | 682 | 3 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 12:22:03.835 | 2 | 12 | ZFH4 | -1 | Ask | 120.9296875 | 84106:M:881289TN0089468 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5111376 | -378 | -7 | 6 | 0 | -120 |
| 20140203 12:22:03.835 | 2 | 12 | ZFH4 | -3 | Ask | 120.9296875 | 84106:M:881277TN0089462 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 5111376 | -378 | -7 | 6 | 0 | -120 |
| 20140203 12:22:03.835 | 2 | 12 | ZFH4 | -1 | Ask | 120.9296875 | 84106:M:881261TN0089454 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5111376 | -378 | -7 | 6 | 0 | -120 |
| 20140203 13:52:14.624 | 2 | 13 | ZFH4 | 1 | Bid | 120.9453125 | 84106:M:1015548TN0104376 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5856824 | -193 | -5 | 4 | 1 | -62 |
| 20140203 13:52:14.624 | 2 | 13 | ZFH4 | 1 | Bid | 120.9453125 | 84106:M:1015496TN0104350 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5856824 | -193 | -5 | 4 | 1 | -62 |
| 20140203 02:25:06.422 | 2 | 2 | ZNH4 | -1 | Ask | 125.734375 | 84106:M:48139TN0012529 | 15.625 | -15.625 | 0.3 | -15.925 | 676257 | -671 | -6 | 6 | 0 | -199 |
| 20140203 02:25:06.422 | 2 | 2 | ZNH4 | -1 | Ask | 125.734375 | 84106:M:48325TN0012543 | 15.625 | -15.625 | 0.3 | -15.925 | 676257 | -671 | -6 | 6 | 0 | -199 |
| 20140203 02:25:55.475 | 2 | 2 | ZNH4 | 1 | Bid | 125.734375 | 84106:M:48680TN0012636 | 15.625 | -15.625 | 0.3 | -15.925 | 679169 | -832 | -9 | 2 | 0 | -717 |
| 20140203 02:25:55.475 | 2 | 2 | ZNH4 | 1 | Bid | 125.734375 | 84106:M:48576TN0012584 | 15.625 | -15.625 | 0.3 | -15.925 | 679169 | -832 | -9 | 2 | 0 | -717 |
| 20140203 04:27:35.934 | 2 | 4 | ZNH4 | 1 | Bid | 125.828125 | 84106:M:93642TN0024400 | 15.625 | -15.625 | 0.3 | -15.925 | 1069643 | -792 | -5 | 4 | 1 | -223 |
| 20140203 04:27:35.934 | 2 | 4 | ZNH4 | 1 | Bid | 125.828125 | 84106:M:93654TN0024401 | 15.625 | -15.625 | 0.3 | -15.925 | 1069643 | -792 | -5 | 4 | 1 | -223 |
| 20140203 04:43:56.877 | 2 | 4 | ZNH4 | -1 | Ask | 125.84375 | 84106:M:100053TN0026030 | 15.625 | -15.625 | 0.3 | -15.925 | 1109767 | -611 | -9 | 1 | 0 | -611 |
| 20140203 04:43:56.877 | 2 | 4 | ZNH4 | -1 | Ask | 125.84375 | 84106:M:100097TN0026052 | 15.625 | -15.625 | 0.3 | -15.925 | 1109767 | -611 | -9 | 1 | 0 | -611 |
| 20140203 04:51:54.595 | 2 | 4 | ZNH4 | 1 | Bid | 125.8125 | 84106:M:104092TN0027219 | 15.625 | -15.625 | 0.3 | -15.925 | 1129570 | -358 | -7 | 6 | 0 | -96 |
| 20140203 04:51:54.595 | 2 | 4 | ZNH4 | 1 | Bid | 125.8125 | 84106:M:103988TN0027167 | 15.625 | -15.625 | 0.3 | -15.925 | 1129570 | -358 | -7 | 6 | 0 | -96 |
| 20140203 04:51:54.595 | 2 | 4 | ZNH4 | 1 | Bid | 125.8125 | 84106:M:103978TN0027162 | 15.625 | -15.625 | 0.3 | -15.925 | 1129570 | -358 | -7 | 6 | 0 | -96 |
| 20140203 05:31:50.034 | 2 | 5 | ZNH4 | 1 | Bid | 125.796875 | 84106:M:119746TN0031455 | 15.625 | -15.625 | 0.3 | -15.925 | 1226342 | -588 | -5 | 5 | 1 | -180 |
| 20140203 05:31:50.034 | 2 | 5 | ZNH4 | 1 | Bid | 125.796875 | 84106:M:119738TN0031451 | 15.625 | -15.625 | 0.3 | -15.925 | 1226342 | -588 | -5 | 5 | 1 | -180 |
| 20140203 05:35:01.836 | 2 | 5 | ZNH4 | -1 | Ask | 125.75 | 84106:M:122857TN0032138 | 15.625 | -15.625 | 0.3 | -15.925 | 1241144 | -741 | -6 | 5 | 0 | -208 |
| 20140203 05:35:59.898 | 2 | 5 | ZNH4 | 1 | Bid | 125.75 | 84106:M:124254TN0032584 | 15.625 | -15.625 | 0.3 | -15.925 | 1247298 | -625 | -8 | 5 | 0 | -214 |
| 20140203 05:35:59.898 | 2 | 5 | ZNH4 | 1 | Bid | 125.75 | 84106:M:124202TN0032558 | 15.625 | -15.625 | 0.3 | -15.925 | 1247298 | -625 | -8 | 5 | 0 | -214 |
| 20140203 05:35:59.898 | 2 | 5 | ZNH4 | 1 | Bid | 125.75 | 84106:M:124298TN0032606 | 15.625 | -15.625 | 0.3 | -15.925 | 1247298 | -625 | -8 | 5 | 0 | -214 |
| 20140203 05:37:16.682 | 2 | 5 | ZNH4 | -1 | Ask | 125.734375 | 84106:M:125725TN0032923 | 15.625 | -15.625 | 0.3 | -15.925 | 1254017 | -647 | -4 | 3 | 1 | -328 |
| 20140203 05:37:16.682 | 2 | 5 | ZNH4 | -30 | Ask | 125.734375 | 84106:M:125727TN0032924 | 15.625 | -468.75 | 9 | -477.75 | 1254017 | -647 | -4 | 3 | 1 | -328 |
| 20140203 05:37:16.682 | 2 | 5 | ZNH4 | -4 | Ask | 125.734375 | 84106:M:125733TN0032927 | 15.625 | -62.5 | 1.2 | -63.7 | 1254017 | -647 | -4 | 3 | 1 | -328 |
| 20140203 05:37:16.682 | 2 | 5 | ZNH4 | -1 | Ask | 125.734375 | 84106:M:125729TN0032925 | 15.625 | -15.625 | 0.3 | -15.925 | 1254017 | -647 | -4 | 3 | 1 | -328 |
| 20140203 05:37:16.682 | 2 | 5 | ZNH4 | -1 | Ask | 125.734375 | 84106:M:125731TN0032926 | 15.625 | -15.625 | 0.3 | -15.925 | 1254017 | -647 | -4 | 3 | 1 | -328 |
| 20140203 05:39:07.500 | 2 | 5 | ZNH4 | 1 | Bid | 125.765625 | 84106:M:126806TN0033121 | 15.625 | -15.625 | 0.3 | -15.925 | 1259598 | -621 | -8 | 8 | 0 | -199 |
| 20140203 08:15:30.680 | 2 | 8 | ZNH4 | -2 | Ask | 125.703125 | 84106:M:263061TN0061763 | 15.625 | -31.25 | 0.6 | -31.85 | 1978185 | -365 | -5 | 2 | 0 | -338 |
| 20140203 08:15:30.680 | 2 | 8 | ZNH4 | -1 | Ask | 125.703125 | 84106:M:263103TN0061784 | 15.625 | -15.625 | 0.3 | -15.925 | 1978185 | -365 | -5 | 2 | 0 | -338 |
| 20140203 08:15:30.680 | 2 | 8 | ZNH4 | -2 | Ask | 125.703125 | 84106:M:263137TN0061794 | 15.625 | -31.25 | 0.6 | -31.85 | 1978185 | -365 | -5 | 2 | 0 | -338 |
| 20140203 08:15:30.680 | 2 | 8 | ZNH4 | -1 | Ask | 125.703125 | 84106:M:263261TN0061801 | 15.625 | -15.625 | 0.3 | -15.925 | 1978185 | -365 | -5 | 2 | 0 | -338 |
| 20140203 08:19:40.657 | 2 | 8 | ZNH4 | -4 | Ask | 125.75 | 84106:M:274505TN0064414 | 15.625 | -62.5 | 1.2 | -63.7 | 2023612 | -721 | -6 | 2 | 0 | -582 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 12:22:03.835 | -2 | 0.357 | 0.083 | 3.911 | 2.517 | 682 | 1 | 2 | 3 | 3 | 1 | 0 | 682 | 3 |
| 20140203 12:22:03.835 | -2 | 0.357 | 0.083 | 3.911 | 2.517 | 682 | 1 | 2 | 3 | 3 | 1 | 0 | 682 | 3 |
| 20140203 12:22:03.835 | -2 | 0.357 | 0.083 | 3.911 | 2.517 | 682 | 1 | 2 | 3 | 3 | 1 | 0 | 682 | 3 |
| 20140203 13:52:14.624 | -2 | 0.157 | 0.052 | 2.501 | 2.11 | 1040 | 1 | 3 | 3 | 2 | 1 | 0 | 1040 | 4 |
| 20140203 13:52:14.624 | -2 | 0.157 | 0.052 | 2.501 | 2.11 | 1040 | 1 | 3 | 3 | 2 | 1 | 0 | 1040 | 4 |
| 20140203 02:25:06.422 | -1 | 0.437 | 0.054 | 2.349 | 1.322 | 863 | 1 | 3 | 4 | 4 | 1 | 0 | 863 | 5 |
| 20140203 02:25:06.422 | -1 | 0.437 | 0.054 | 2.349 | 1.322 | 863 | 1 | 3 | 4 | 4 | 1 | 0 | 863 | 5 |
| 20140203 02:25:55.475 | -7 | 0.571 | 0.093 | 1.379 | 0.591 | 624 | 1 | 2 | 2 | 2 | 1 | 0 | 624 | 3 |
| 20140203 02:25:55.475 | -7 | 0.571 | 0.093 | 1.379 | 0.591 | 624 | 1 | 2 | 2 | 2 | 1 | 0 | 624 | 3 |
| 20140203 04:27:35.934 | -1 | 0.472 | 0.049 | 1.518 | 0.802 | 887 | 1 | 3 | 4 | 3 | 1 | 0 | 887 | 2 |
| 20140203 04:27:35.934 | -1 | 0.472 | 0.049 | 1.518 | 0.802 | 887 | 1 | 3 | 4 | 3 | 1 | 0 | 887 | 2 |
| 20140203 04:43:56.877 | -9 | 0.339 | 0.075 | 4.215 | 2.787 | 1193 | 1 | 4 | 0 | 0 | 1 | 0 | 1193 | 1 |
| 20140203 04:43:56.877 | -9 | 0.339 | 0.075 | 4.215 | 2.787 | 1193 | 1 | 4 | 0 | 0 | 1 | 0 | 1193 | 1 |
| 20140203 04:51:54.595 | -1 | 0.336 | 0.061 | 1.71 | 1.136 | 709 | 1 | 4 | 3 | 3 | 1 | 0 | 709 | 0 |
| 20140203 04:51:54.595 | -1 | 0.336 | 0.061 | 1.71 | 1.136 | 709 | 1 | 4 | 3 | 3 | 1 | 0 | 709 | 0 |
| 20140203 04:51:54.595 | -1 | 0.336 | 0.061 | 1.71 | 1.136 | 709 | 1 | 4 | 3 | 3 | 1 | 0 | 709 | 0 |
| 20140203 05:31:50.034 | -1 | 0.48 | 0.048 | 1.221 | 0.635 | 591 | 1 | 3 | 2 | 1 | 0.926 | 0 | 591 | 1 |
| 20140203 05:31:50.034 | -1 | 0.48 | 0.048 | 1.221 | 0.635 | 591 | 1 | 3 | 2 | 1 | 0.926 | 0 | 591 | 1 |
| 20140203 05:35:01.836 | -1 | 0.575 | 0.063 | 1.901 | 0.808 | 548 | 1 | 2 | 2 | 2 | 1 | 0 | 548 | 5 |
| 20140203 05:35:59.898 | -2 | 0.476 | 0.084 | 5.109 | 2.677 | 688 | 1 | 3 | 2 | 2 | 1 | 0 | 688 | 4 |
| 20140203 05:35:59.898 | -2 | 0.476 | 0.084 | 5.109 | 2.677 | 688 | 1 | 3 | 2 | 2 | 1 | 0 | 688 | 4 |
| 20140203 05:35:59.898 | -2 | 0.476 | 0.084 | 5.109 | 2.677 | 688 | 1 | 3 | 2 | 2 | 1 | 0 | 688 | 4 |
| 20140203 05:37:16.682 | -2 | 0.355 | 0.063 | 1.14 | 0.735 | 1175 | 1 | 1 | 5 | 4 | 1 | 0 | 1175 | 1 |
| 20140203 05:37:16.682 | -2 | 0.355 | 0.063 | 1.14 | 0.735 | 1175 | 1 | 1 | 5 | 4 | 1 | 0 | 1175 | 1 |
| 20140203 05:37:16.682 | -2 | 0.355 | 0.063 | 1.14 | 0.735 | 1175 | 1 | 1 | 5 | 4 | 1 | 0 | 1175 | 1 |
| 20140203 05:37:16.682 | -2 | 0.355 | 0.063 | 1.14 | 0.735 | 1175 | 1 | 1 | 5 | 4 | 1 | 0 | 1175 | 1 |
| 20140203 05:37:16.682 | -2 | 0.355 | 0.063 | 1.14 | 0.735 | 1175 | 1 | 1 | 5 | 4 | 1 | 0 | 1175 | 1 |
| 20140203 05:39:07.500 | -1 | 0.58 | 0.101 | 1.224 | 0.514 | 449 | 1 | 2 | 4 | 4 | 1 | 0 | 449 | 2 |
| 20140203 08:15:30.680 | -3 | 0.263 | 0.057 | 1.143 | 0.828 | 1300 | 1 | 3 | -6 | -6 | 0.474 | 0 | 1300 | 8 |
| 20140203 08:15:30.680 | -3 | 0.263 | 0.057 | 1.143 | 0.828 | 1300 | 1 | 3 | -6 | -6 | 0.474 | 0 | 1300 | 8 |
| 20140203 08:15:30.680 | -3 | 0.263 | 0.057 | 1.143 | 0.828 | 1300 | 1 | 3 | -6 | -6 | 0.474 | 0 | 1300 | 8 |
| 20140203 08:15:30.680 | -3 | 0.263 | 0.057 | 1.143 | 0.828 | 1300 | 1 | 3 | -6 | -6 | 0.474 | 0 | 1300 | 8 |
| 20140203 08:19:40.657 | -4 | 0.401 | 0.052 | 2.737 | 1.639 | 1077 | 1 | 4 | 4 | 4 | 1 | 0 | 1077 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 08:19:40.657 | 2 | 8 | ZNH4 | -1 | Ask | 125.75 | 84106:M:274555TN0064439 | 15.625 | -15.625 | 0.3 | -15.925 | 2023612 | -721 | -6 | 2 | 0 | -582 |
| 20140203 08:19:40.657 | 2 | 8 | ZNH4 | -2 | Ask | 125.75 | 84106:M:274497TN0064410 | 15.625 | -31.25 | 0.6 | -31.85 | 2023612 | -721 | -6 | 2 | 0 | -582 |
| 20140203 08:19:40.657 | 2 | 8 | ZNH4 | -1 | Ask | 125.75 | 84106:M:274507TN0064415 | 15.625 | -15.625 | 0.3 | -15.925 | 2023612 | -721 | -6 | 2 | 0 | -582 |
| 20140203 08:36:18.360 | 2 | 8 | ZNH4 | 2 | Bid | 125.65625 | 84106:M:303020TN0070845 | 15.625 | -31.25 | 0.6 | -31.85 | 2190722 | -872 | -5 | 5 | 1 | -246 |
| 20140203 08:36:18.360 | 2 | 8 | ZNH4 | 4 | Bid | 125.65625 | 84106:M:303076TN0070873 | 15.625 | -62.5 | 1.2 | -63.7 | 2190722 | -872 | -5 | 5 | 1 | -246 |
| 20140203 08:36:18.360 | 2 | 8 | ZNH4 | 1 | Bid | 125.65625 | 84106:M:303074TN0070872 | 15.625 | -15.625 | 0.3 | -15.925 | 2190722 | -872 | -5 | 5 | 1 | -246 |
| 20140203 09:42:04.112 | 2 | 9 | ZNH4 | 2 | Bid | 126.0625 | 84106:M:584082TN0130284 | 15.625 | -31.25 | 0.6 | -31.85 | 3567370 | -1285 | -7 | 7 | 1 | -279 |
| 20140203 09:42:04.112 | 2 | 9 | ZNH4 | 4 | Bid | 126.0625 | 84106:M:584110TN0130298 | 15.625 | -62.5 | 1.2 | -63.7 | 3567370 | -1285 | -7 | 7 | 1 | -279 |
| 20140203 09:46:10.332 | 2 | 9 | ZNH4 | 2 | Bid | 126.0625 | 84106:M:592296TN0131860 | 15.625 | -31.25 | 0.6 | -31.85 | 3601864 | -467 | -10 | 9 | 1 | -141 |
| 20140203 09:46:10.332 | 2 | 9 | ZNH4 | 4 | Bid | 126.0625 | 84106:M:592600TN0132012 | 15.625 | -62.5 | 1.2 | -63.7 | 3601864 | -467 | -10 | 9 | 1 | -141 |
| 20140203 09:46:10.332 | 2 | 9 | ZNH4 | 1 | Bid | 126.0625 | 84106:M:592608TN0132016 | 15.625 | -15.625 | 0.3 | -15.925 | 3601864 | -467 | -10 | 9 | 1 | -141 |
| 20140203 09:48:50.469 | 2 | 9 | ZNH4 | -2 | Ask | 126.046875 | 84106:M:596111TN0132692 | 15.625 | -31.25 | 0.6 | -31.85 | 3620736 | -1000 | -2 | 1 | 0 | -1000 |
| 20140203 09:48:50.469 | 2 | 9 | ZNH4 | -4 | Ask | 126.046875 | 84106:M:596113TN0132693 | 15.625 | -62.5 | 1.2 | -63.7 | 3620736 | -1000 | -2 | 1 | 0 | -1000 |
| 20140203 09:48:50.469 | 2 | 9 | ZNH4 | -2 | Ask | 126.046875 | 84106:M:596109TN0132691 | 15.625 | -31.25 | 0.6 | -31.85 | 3620736 | -1000 | -2 | 1 | 0 | -1000 |
| 20140203 10:42:19.234 | 2 | 10 | ZNH4 | 8 | Bid | 126.21875 | 84106:M:730478TN0159295 | 15.625 | -125 | 2.4 | -127.4 | 4295126 | -749 | -11 | 2 | 0 | -474 |
| 20140203 10:42:19.234 | 2 | 10 | ZNH4 | 1 | Bid | 126.21875 | 84106:M:730468TN0159290 | 15.625 | -15.625 | 0.3 | -15.925 | 4295126 | -749 | -11 | 2 | 0 | -474 |
| 20140203 10:50:33.780 | 2 | 10 | ZNH4 | 2 | Bid | 126.234375 | 84106:M:745672TN0162202 | 15.625 | -31.25 | 0.6 | -31.85 | 4374395 | -702 | -6 | 5 | 0 | -239 |
| 20140203 10:50:33.780 | 2 | 10 | ZNH4 | 4 | Bid | 126.234375 | 84106:M:745728TN0162230 | 15.625 | -62.5 | 1.2 | -63.7 | 4374395 | -702 | -6 | 5 | 0 | -239 |
| 20140203 10:50:33.780 | 2 | 10 | ZNH4 | 1 | Bid | 126.234375 | 84106:M:746210TN0162243 | 15.625 | -15.625 | 0.3 | -15.925 | 4374395 | -702 | -6 | 5 | 0 | -239 |
| 20140203 10:53:04.909 | 2 | 10 | ZNH4 | -2 | Ask | 126.234375 | 84106:M:749759TN0162919 | 15.625 | -31.25 | 0.6 | -31.85 | 4390265 | -872 | -5 | 2 | 0 | -511 |
| 20140203 10:53:04.909 | 2 | 10 | ZNH4 | -4 | Ask | 126.234375 | 84106:M:749757TN0162918 | 15.625 | -62.5 | 1.2 | -63.7 | 4390265 | -872 | -5 | 2 | 0 | -511 |
| 20140203 10:53:04.909 | 2 | 10 | ZNH4 | -1 | Ask | 126.234375 | 84106:M:749623TN0162851 | 15.625 | -15.625 | 0.3 | -15.925 | 4390265 | -872 | -5 | 2 | 0 | -511 |
| 20140203 11:12:50.494 | 2 | 11 | ZNH4 | 1 | Bid | 126.265625 | 84106:M:789962TN0170850 | 15.625 | -15.625 | 0.3 | -15.925 | 4592822 | -886 | -8 | 3 | 7 | -872 |
| 20140203 11:32:05.855 | 2 | 11 | ZNH4 | 4 | Bid | 126.234375 | 84106:M:816866TN0176336 | 15.625 | -62.5 | 1.2 | -63.7 | 4757364 | -933 | -1 | 1 | 0 | -933 |
| 20140203 11:32:05.855 | 2 | 11 | ZNH4 | 2 | Bid | 126.234375 | 84106:M:816868TN0176337 | 15.625 | -31.25 | 0.6 | -31.85 | 4757364 | -933 | -1 | 1 | 0 | -933 |
| 20140203 11:32:05.855 | 2 | 11 | ZNH4 | 1 | Bid | 126.234375 | 84106:M:816850TN0176328 | 15.625 | -15.625 | 0.3 | -15.925 | 4757364 | -933 | -1 | 1 | 0 | -933 |
| 20140203 11:32:05.855 | 2 | 11 | ZNH4 | 8 | Bid | 126.234375 | 84106:M:816854TN0176330 | 15.625 | -125 | 2.4 | -127.4 | 4757364 | -933 | -1 | 1 | 0 | -933 |
| 20140203 11:36:07.985 | 2 | 11 | ZNH4 | -1 | Ask | 126.234375 | 84106:M:824061TN0177462 | 15.625 | -15.625 | 0.3 | -15.925 | 4789992 | -1149 | -6 | 5 | 0 | -291 |
| 20140203 13:45:14.439 | 2 | 13 | ZNH4 | -1 | Ask | 126.390625 | 84106:M:1005117TN0214547 | 15.625 | -15.625 | 0.3 | -15.925 | 5811741 | -1051 | -12 | 12 | 1 | -215 |
| 20140203 13:45:14.439 | 2 | 13 | ZNH4 | -1 | Ask | 126.390625 | 84106:M:1005131TN0214554 | 15.625 | -15.625 | 0.3 | -15.925 | 5811741 | -1051 | -12 | 12 | 1 | -215 |
| 20140204 03:01:22.909 | 2 | 3 | ZBH4 | 1 | Bid | 134.6875 | 84106:M:1205552TN0007406 | 31.25 | -31.25 | 0.3 | -31.55 | 7382419 | -199 | -6 | 3 | 1 | -80 |
| 20140204 03:09:27.916 | 2 | 3 | ZBH4 | 13 | Bid | 134.65625 | 84106:M:1208486TN0007907 | 31.25 | -406.25 | 3.9 | -410.15 | 7408381 | -198 | -7 | 7 | 0 | -55 |
| 20140204 03:09:27.916 | 2 | 3 | ZBH4 | 1 | Bid | 134.65625 | 84106:M:1208482TN0007905 | 31.25 | -31.25 | 0.3 | -31.55 | 7408381 | -198 | -7 | 7 | 0 | -55 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140203 08:19:40.657 | -4 | 0.401 | 0.052 | 2.737 | 1.639 | 1077 | 1 | 4 | 4 | 4 | 1 | 0 | 1077 | 5 |
| 20140203 08:19:40.657 | -4 | 0.401 | 0.052 | 2.737 | 1.639 | 1077 | 1 | 4 | 4 | 4 | 1 | 0 | 1077 | 5 |
| 20140203 08:19:40.657 | -4 | 0.401 | 0.052 | 2.737 | 1.639 | 1077 | 1 | 4 | 4 | 4 | 1 | 0 | 1077 | 5 |
| 20140203 08:36:18.360 | -1 | 0.382 | 0.035 | 2.109 | 1.303 | 1412 | 1 | 2 | 9 | 8 | 1.001 | 0 | 1412 | 0 |
| 20140203 08:36:18.360 | -1 | 0.382 | 0.035 | 2.109 | 1.303 | 1412 | 1 | 2 | 9 | 8 | 1.001 | 0 | 1412 | 0 |
| 20140203 08:36:18.360 | -1 | 0.382 | 0.035 | 2.109 | 1.303 | 1412 | 1 | 2 | 9 | 8 | 1.001 | 0 | 1412 | 0 |
| 20140203 09:42:04.112 | -1 | 0.599 | 0.05 | 1.558 | 0.625 | 861 | 1 | 4 | 3 | 2 | 1 | 0 | 861 | 9 |
| 20140203 09:42:04.112 | -1 | 0.599 | 0.05 | 1.558 | 0.625 | 861 | 1 | 4 | 3 | 2 | 1 | 0 | 861 | 9 |
| 20140203 09:46:10.332 | -1 | 0.308 | 0.053 | 1.433 | 0.991 | 1048 | 1 | 5 | 6 | 5 | 1 | 0 | 1048 | 1 |
| 20140203 09:46:10.332 | -1 | 0.308 | 0.053 | 1.433 | 0.991 | 1048 | 1 | 5 | 6 | 5 | 1 | 0 | 1048 | 1 |
| 20140203 09:46:10.332 | -1 | 0.308 | 0.053 | 1.433 | 0.991 | 1048 | 1 | 5 | 6 | 5 | 1 | 0 | 1048 | 1 |
| 20140203 09:48:50.469 | -2 | 0.614 | 0.018 | 1.002 | 0.387 | 629 | 1 | 4 | 2 | 2 | 1 | 0 | 629 | 3 |
| 20140203 09:48:50.469 | -2 | 0.614 | 0.018 | 1.002 | 0.387 | 629 | 1 | 4 | 2 | 2 | 1 | 0 | 629 | 3 |
| 20140203 09:48:50.469 | -2 | 0.614 | 0.018 | 1.002 | 0.387 | 629 | 1 | 4 | 2 | 2 | 1 | 0 | 629 | 3 |
| 20140203 10:42:19.234 | -8 | 0.453 | 0.076 | 0.975 | 0.533 | 801 | 1 | 3 | 7 | 7 | 0.887 | 0 | 801 | 8 |
| 20140203 10:42:19.234 | -8 | 0.453 | 0.076 | 0.975 | 0.533 | 801 | 1 | 3 | 7 | 7 | 0.887 | 0 | 801 | 8 |
| 20140203 10:50:33.780 | -2 | 0.284 | 0.036 | 1.845 | 1.321 | 1804 | 1 | 4 | 3 | 3 | 1.019 | 0 | 1804 | 0 |
| 20140203 10:50:33.780 | -2 | 0.284 | 0.036 | 1.845 | 1.321 | 1804 | 1 | 4 | 3 | 3 | 1.019 | 0 | 1804 | 0 |
| 20140203 10:50:33.780 | -2 | 0.284 | 0.036 | 1.845 | 1.321 | 1804 | 1 | 4 | 3 | 3 | 1.019 | 0 | 1804 | 0 |
| 20140203 10:53:04.909 | -3 | 0.459 | 0.037 | 1.693 | 0.915 | 1027 | 1 | 4 | 3 | 3 | 1 | 0 | 1027 | 3 |
| 20140203 10:53:04.909 | -3 | 0.459 | 0.037 | 1.693 | 0.915 | 1027 | 1 | 4 | 3 | 3 | 1 | 0 | 1027 | 3 |
| 20140203 10:53:04.909 | -3 | 0.459 | 0.037 | 1.693 | 0.915 | 1027 | 1 | 4 | 3 | 3 | 1 | 0 | 1027 | 3 |
| 20140203 11:12:50.494 | -6 | 0.363 | 0.038 | 1.416 | 0.661 | 961 | 1 | 1 | 7 | 0 | 1.098 | 0 | 961 | 6 |
| 20140203 11:32:05.855 | -1 | 0.366 | 0.01 | 1.203 | 0.763 | 1617 | 1 | 6 | 0 | 0 | 1.001 | 0 | 1617 | 0 |
| 20140203 11:32:05.855 | -1 | 0.366 | 0.01 | 1.203 | 0.763 | 1617 | 1 | 6 | 0 | 0 | 1.001 | 0 | 1617 | 0 |
| 20140203 11:32:05.855 | -1 | 0.366 | 0.01 | 1.203 | 0.763 | 1617 | 1 | 6 | 0 | 0 | 1.001 | 0 | 1617 | 0 |
| 20140203 11:32:05.855 | -1 | 0.366 | 0.01 | 1.203 | 0.763 | 1617 | 1 | 6 | 0 | 0 | 1.001 | 0 | 1617 | 0 |
| 20140203 11:36:07.985 | -2 | 0.546 | 0.051 | 1.153 | 0.523 | 954 | 1 | 4 | 2 | 2 | 1 | 0 | 954 | 4 |
| 20140203 13:45:14.439 | -1 | 0.43 | 0.083 | 3.12 | 1.779 | 1395 | 1 | 4 | 3 | 2 | 1 | 0 | 1395 | 3 |
| 20140203 13:45:14.439 | -1 | 0.43 | 0.083 | 3.12 | 1.779 | 1395 | 1 | 4 | 3 | 2 | 1 | 0 | 1395 | 3 |
| 20140204 03:01:22.909 | -2 | 0.413 | 0.085 | 2.921 | 1.715 | 283 | 1 | 2 | 5 | 4 | 1 | 0 | 283 | 0 |
| 20140204 03:09:27.916 | -1 | 0.302 | 0.067 | 7.616 | 5.314 | 457 | 1 | 3 | 3 | 3 | 1 | 0 | 457 | 16 |
| 20140204 03:09:27.916 | -1 | 0.302 | 0.067 | 7.616 | 5.314 | 457 | 1 | 3 | 3 | 3 | 1 | 0 | 457 | 16 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140204 03:09:27.916 | 2 | 3 | ZBH4 | 1 | Bid | 134.65625 | 84106:M:1208520TN0007924 | 31.25 | -31.25 | 0.3 | -31.55 | 7408381 | -198 | -7 | 7 | 0 | -55 |
| 20140204 03:09:27.916 | 2 | 3 | ZBH4 | 1 | Bid | 134.65625 | 84106:M:1208484TN0007906 | 31.25 | -31.25 | 0.3 | -31.55 | 7408381 | -198 | -7 | 7 | 0 | -55 |
| 20140204 03:13:00.937 | 2 | 3 | ZBH4 | -13 | Ask | 134.65625 | 84106:M:1212021TN0008021 | 31.25 | -406.25 | 3.9 | -410.15 | 7424009 | -251 | -7 | 4 | 0 | -159 |
| 20140204 03:13:00.937 | 2 | 3 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:1212023TN0008022 | 31.25 | -31.25 | 0.3 | -31.55 | 7424009 | -251 | -7 | 4 | 0 | -159 |
| 20140204 03:13:00.937 | 2 | 3 | ZBH4 | -1 | Ask | 134.65625 | 84106:M:1212025TN0008023 | 31.25 | -31.25 | 0.3 | -31.55 | 7424009 | -251 | -7 | 4 | 0 | -159 |
| 20140204 03:14:46.247 | 2 | 3 | ZBH4 | 1 | Bid | 134.65625 | 84106:M:1213140TN0008096 | 31.25 | -31.25 | 0.3 | -31.55 | 7428998 | -232 | -5 | 2 | 0 | -154 |
| 20140204 07:14:29.672 | 2 | 7 | ZBH4 | -2 | Ask | 134.46875 | 84106:M:1326877TN0018700 | 31.25 | -62.5 | 0.6 | -63.1 | 8232676 | -237 | -5 | 2 | 0 | -159 |
| 20140204 07:14:29.672 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84106:M:1326841TN0018682 | 31.25 | -31.25 | 0.3 | -31.55 | 8232676 | -237 | -5 | 2 | 0 | -159 |
| 20140204 07:14:29.672 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84106:M:1326869TN0018696 | 31.25 | -31.25 | 0.3 | -31.55 | 8232676 | -237 | -5 | 2 | 0 | -159 |
| 20140204 07:15:37.237 | 2 | 7 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:1328644TN0018882 | 31.25 | -31.25 | 0.3 | -31.55 | 8244567 | -221 | -5 | 2 | 0 | -121 |
| 20140204 07:15:37.237 | 2 | 7 | ZBH4 | 1 | Bid | 134.46875 | 84106:M:1328748TN0018934 | 31.25 | -31.25 | 0.3 | -31.55 | 8244567 | -221 | -5 | 2 | 0 | -121 |
| 20140204 07:35:05.215 | 2 | 7 | ZBH4 | -1 | Ask | 134.5 | 84106:M:1358795TN0021980 | 31.25 | -31.25 | 0.3 | -31.55 | 8392584 | -236 | -6 | 2 | 0 | -227 |
| 20140204 07:35:05.215 | 2 | 7 | ZBH4 | -1 | Ask | 134.5 | 84106:M:1358753TN0021959 | 31.25 | -31.25 | 0.3 | -31.55 | 8392584 | -236 | -6 | 2 | 0 | -227 |
| 20140204 07:35:05.215 | 2 | 7 | ZBH4 | -2 | Ask | 134.5 | 84106:M:1358793TN0021979 | 31.25 | -62.5 | 0.6 | -63.1 | 8392584 | -236 | -6 | 2 | 0 | -227 |
| 20140204 07:35:05.215 | 2 | 7 | ZBH4 | -1 | Ask | 134.5 | 84106:M:1358755TN0021960 | 31.25 | -31.25 | 0.3 | -31.55 | 8392584 | -236 | -6 | 2 | 0 | -227 |
| 20140204 11:14:57.961 | 2 | 11 | ZBH4 | -1 | Ask | 134.0625 | 84106:M:1726797TN0061522 | 31.25 | -31.25 | 0.3 | -31.55 | 10688900 | -320 | -7 | 2 | 0 | -170 |
| 20140204 11:14:57.961 | 2 | 11 | ZBH4 | -1 | Ask | 134.0625 | 84106:M:1726779TN0061513 | 31.25 | -31.25 | 0.3 | -31.55 | 10688900 | -320 | -7 | 2 | 0 | -170 |
| 20140204 11:32:59.971 | 2 | 11 | ZBH4 | 2 | Bid | 134.125 | 84106:M:1746726TN0063605 | 31.25 | -62.5 | 0.6 | -63.1 | 10836194 | -200 | -1 | 1 | 0 | -200 |
| 20140204 11:32:59.971 | 2 | 11 | ZBH4 | 1 | Bid | 134.125 | 84106:M:1746788TN0063606 | 31.25 | -31.25 | 0.3 | -31.55 | 10836194 | -200 | -1 | 1 | 0 | -200 |
| 20140204 02:53:20.190 | 2 | 2 | ZFH4 | -1 | Ask | 120.90625 | 84106:M:1200549TN0006974 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7355229 | -225 | -6 | 5 | 0 | -83 |
| 20140204 03:01:22.904 | 2 | 3 | ZFH4 | 3 | Bid | 120.9296875 | 84106:M:1205228TN0007583 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 7382418 | -234 | -6 | 2 | 0 | -233 |
| 20140204 03:01:22.904 | 2 | 3 | ZFH4 | 1 | Bid | 120.9296875 | 84106:M:1205214TN0007576 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7382418 | -234 | -6 | 2 | 0 | -233 |
| 20140204 03:14:46.246 | 2 | 3 | ZFH4 | 1 | Bid | 120.9140625 | 84106:M:1213060TN0008603 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7428986 | -291 | -6 | 6 | 0 | -86 |
| 20140204 07:18:11.284 | 2 | 7 | ZFH4 | -45 | Ask | 120.890625 | 84106:M:1331189TN0020471 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 8262015 | -349 | -7 | 7 | 0 | -96 |
| 20140204 07:18:11.284 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1331031TN0020392 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8262015 | -349 | -7 | 7 | 0 | -96 |
| 20140204 07:18:11.284 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1331167TN0020460 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8262015 | -349 | -7 | 7 | 0 | -96 |
| 20140204 07:18:11.284 | 2 | 7 | ZFH4 | -3 | Ask | 120.890625 | 84106:M:1331187TN0020470 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 8262015 | -349 | -7 | 7 | 0 | -96 |
| 20140204 07:18:11.284 | 2 | 7 | ZFH4 | -10 | Ask | 120.890625 | 84106:M:1331195TN0020474 | 7.8125 | -78.125 | 3 | -81.125 | 8262015 | -349 | -7 | 7 | 0 | -96 |
| 20140204 07:18:11.284 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1331235TN0020494 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8262015 | -349 | -7 | 7 | 0 | -96 |
| 20140204 07:28:12.730 | 2 | 7 | ZFH4 | -1 | Ask | 120.875 | 84106:M:1350717TN0022337 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8350910 | -388 | -4 | 4 | 0 | -119 |
| 20140204 07:28:12.730 | 2 | 7 | ZFH4 | -45 | Ask | 120.875 | 84106:M:1350803TN0022380 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 8350910 | -388 | -4 | 4 | 0 | -119 |
| 20140204 07:28:12.730 | 2 | 7 | ZFH4 | -1 | Ask | 120.875 | 84106:M:1350787TN0022372 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8350910 | -388 | -4 | 4 | 0 | -119 |
| 20140204 07:28:12.730 | 2 | 7 | ZFH4 | -3 | Ask | 120.875 | 84106:M:1350805TN0022381 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 8350910 | -388 | -4 | 4 | 0 | -119 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140204 03:09:27.916 | -1 | 0.302 | 0.067 | 7.616 | 5.314 | 457 | 1 | 3 | 3 | 3 | 1 | 0 | 457 | 16 |
| 20140204 03:09:27.916 | -1 | 0.302 | 0.067 | 7.616 | 5.314 | 457 | 1 | 3 | 3 | 3 | 1 | 0 | 457 | 16 |
| 20140204 03:13:00.937 | -4 | 0.519 | 0.125 | 7.806 | 3.758 | 233 | 1 | 2 | 2 | 2 | 1 | 0 | 233 | 19 |
| 20140204 03:13:00.937 | -4 | 0.519 | 0.125 | 7.806 | 3.758 | 233 | 1 | 2 | 2 | 2 | 1 | 0 | 233 | 19 |
| 20140204 03:13:00.937 | -4 | 0.519 | 0.125 | 7.806 | 3.758 | 233 | 1 | 2 | 2 | 2 | 1 | 0 | 233 | 19 |
| 20140204 03:14:46.247 | -3 | 0.558 | 0.111 | 1.43 | 0.632 | 184 | 1 | 1 | 4 | 4 | 1 | 0 | 184 | 0 |
| 20140204 07:14:29.672 | -3 | 0.352 | 0.045 | 1.867 | 1.211 | 437 | 1 | 3 | 2 | 2 | 1 | 0 | 437 | 3 |
| 20140204 07:14:29.672 | -3 | 0.352 | 0.045 | 1.867 | 1.211 | 437 | 1 | 3 | 2 | 2 | 1 | 0 | 437 | 3 |
| 20140204 07:14:29.672 | -3 | 0.352 | 0.045 | 1.867 | 1.211 | 437 | 1 | 3 | 2 | 2 | 1 | 0 | 437 | 3 |
| 20140204 07:15:37.237 | -3 | 0.346 | 0.049 | 3.277 | 2.144 | 418 | 1 | 2 | 7 | 7 | 1 | 0 | 418 | 0 |
| 20140204 07:15:37.237 | -3 | 0.346 | 0.049 | 3.277 | 2.144 | 418 | 1 | 2 | 7 | 7 | 1 | 0 | 418 | 0 |
| 20140204 07:35:05.215 | -5 | 0.306 | 0.048 | 2.459 | 1.707 | 536 | 1 | 4 | 7 | 7 | 1 | 0 | 536 | 3 |
| 20140204 07:35:05.215 | -5 | 0.306 | 0.048 | 2.459 | 1.707 | 536 | 1 | 4 | 7 | 7 | 1 | 0 | 536 | 3 |
| 20140204 07:35:05.215 | -5 | 0.306 | 0.048 | 2.459 | 1.707 | 536 | 1 | 4 | 7 | 7 | 1 | 0 | 536 | 3 |
| 20140204 07:35:05.215 | -5 | 0.306 | 0.048 | 2.459 | 1.707 | 536 | 1 | 4 | 7 | 7 | 1 | 0 | 536 | 3 |
| 20140204 11:14:57.961 | -3 | 0.32 | 0.057 | 2.745 | 1.865 | 679 | 1 | 4 | 3 | 3 | 1 | 0 | 679 | 4 |
| 20140204 11:14:57.961 | -3 | 0.32 | 0.057 | 2.745 | 1.865 | 679 | 1 | 4 | 3 | 3 | 1 | 0 | 679 | 4 |
| 20140204 11:32:59.971 | -1 | 0.265 | 0.01 | 1.698 | 1.248 | 554 | 1 | 3 | 11 | 11 | 1 | 0 | 554 | 4 |
| 20140204 11:32:59.971 | -1 | 0.265 | 0.01 | 1.698 | 1.248 | 554 | 1 | 3 | 11 | 11 | 1 | 0 | 554 | 4 |
| 20140204 02:53:20.190 | -2 | 0.252 | 0.081 | 2.328 | 1.742 | 669 | 1 | 1 | 2 | 2 | 1 | 0 | 669 | 4 |
| 20140204 03:01:22.904 | -5 | 0.883 | 0.5 | 2.46 | 1.587 | 419 | 1 | 1 | 1 | 1 | 1 | 0 | 419 | 0 |
| 20140204 03:01:22.904 | -5 | 0.883 | 0.5 | 2.46 | 1.587 | 419 | 1 | 1 | 1 | 1 | 1 | 0 | 419 | 0 |
| 20140204 03:14:46.246 | -1 | 0.401 | 0.107 | 10.069 | 6.028 | 434 | 1 | 1 | 4 | 4 | 1 | 0 | 434 | 11 |
| 20140204 07:18:11.284 | -1 | 0.223 | 0.061 | 6.907 | 5.37 | 1219 | 1 | 6 | 3 | 3 | 1 | 0 | 1219 | 10 |
| 20140204 07:18:11.284 | -1 | 0.223 | 0.061 | 6.907 | 5.37 | 1219 | 1 | 6 | 3 | 3 | 1 | 0 | 1219 | 10 |
| 20140204 07:18:11.284 | -1 | 0.223 | 0.061 | 6.907 | 5.37 | 1219 | 1 | 6 | 3 | 3 | 1 | 0 | 1219 | 10 |
| 20140204 07:18:11.284 | -1 | 0.223 | 0.061 | 6.907 | 5.37 | 1219 | 1 | 6 | 3 | 3 | 1 | 0 | 1219 | 10 |
| 20140204 07:18:11.284 | -1 | 0.223 | 0.061 | 6.907 | 5.37 | 1219 | 1 | 6 | 3 | 3 | 1 | 0 | 1219 | 10 |
| 20140204 07:18:11.284 | -1 | 0.223 | 0.061 | 6.907 | 5.37 | 1219 | 1 | 6 | 3 | 3 | 1 | 0 | 1219 | 10 |
| 20140204 07:28:12.730 | -1 | 0.292 | 0.043 | 8.418 | 5.962 | 849 | 1 | 2 | 2 | 2 | 0.901 | 0 | 849 | 21 |
| 20140204 07:28:12.730 | -1 | 0.292 | 0.043 | 8.418 | 5.962 | 849 | 1 | 2 | 2 | 2 | 0.901 | 0 | 849 | 21 |
| 20140204 07:28:12.730 | -1 | 0.292 | 0.043 | 8.418 | 5.962 | 849 | 1 | 2 | 2 | 2 | 0.901 | 0 | 849 | 21 |
| 20140204 07:28:12.730 | -1 | 0.292 | 0.043 | 8.418 | 5.962 | 849 | 1 | 2 | 2 | 2 | 0.901 | 0 | 849 | 21 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140204 07:28:12.730 | 2 | 7 | ZFH4 | -10 | Ask | 120.875 | 84106:M:1350809TN0022383 | 7.8125 | -78.125 | 3 | -81.125 | 8350910 | -388 | -4 | 4 | 0 | -119 |
| 20140204 07:28:12.730 | 2 | 7 | ZFH4 | -1 | Ask | 120.875 | 84106:M:1350779TN0022368 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8350910 | -388 | -4 | 4 | 0 | -119 |
| 20140204 07:38:07.994 | 2 | 7 | ZFH4 | -3 | Ask | 120.890625 | 84106:M:1362561TN0023709 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 8410027 | -323 | -8 | 8 | 1 | -72 |
| 20140204 07:38:07.994 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1362573TN0023715 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8410027 | -323 | -8 | 8 | 1 | -72 |
| 20140204 07:38:07.994 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1362413TN0023635 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8410027 | -323 | -8 | 8 | 1 | -72 |
| 20140204 07:38:07.994 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1362411TN0023634 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8410027 | -323 | -8 | 8 | 1 | -72 |
| 20140204 07:38:07.994 | 2 | 7 | ZFH4 | -1 | Ask | 120.890625 | 84106:M:1362551TN0023704 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8410027 | -323 | -8 | 8 | 1 | -72 |
| 20140204 07:38:07.994 | 2 | 7 | ZFH4 | -10 | Ask | 120.890625 | 84106:M:1362415TN0023636 | 7.8125 | -78.125 | 3 | -81.125 | 8410027 | -323 | -8 | 8 | 1 | -72 |
| 20140204 09:32:50.482 | 2 | 9 | ZFH4 | 3 | Bid | 120.8515625 | 84106:M:1581038TN0043913 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9790839 | -164 | -2 | 1 | 0 | -164 |
| 20140204 09:32:50.482 | 2 | 9 | ZFH4 | 1 | Bid | 120.8515625 | 84106:M:1581064TN0043926 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9790839 | -164 | -2 | 1 | 0 | -164 |
| 20140204 09:36:41.870 | 2 | 9 | ZFH4 | -1 | Ask | 120.84375 | 84106:M:1589669TN0044863 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9834139 | -342 | -5 | 5 | 0 | -101 |
| 20140204 09:36:41.870 | 2 | 9 | ZFH4 | -1 | Ask | 120.84375 | 84106:M:1589671TN0044864 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9834139 | -342 | -5 | 5 | 0 | -101 |
| 20140204 09:36:41.870 | 2 | 9 | ZFH4 | -3 | Ask | 120.84375 | 84106:M:1589685TN0044871 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9834139 | -342 | -5 | 5 | 0 | -101 |
| 20140204 09:36:41.870 | 2 | 9 | ZFH4 | -10 | Ask | 120.84375 | 84106:M:1589707TN0044882 | 7.8125 | -78.125 | 3 | -81.125 | 9834139 | -342 | -5 | 5 | 0 | -101 |
| 20140204 09:36:41.870 | 2 | 9 | ZFH4 | -45 | Ask | 120.84375 | 84106:M:1589687TN0044872 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 9834139 | -342 | -5 | 5 | 0 | -101 |
| 20140204 11:03:41.448 | 2 | 11 | ZFH4 | 1 | Bid | 120.8359375 | 84106:M:1708556TN0057524 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10596088 | -198 | -8 | 8 | 0 | -62 |
| 20140204 11:14:57.958 | 2 | 11 | ZFH4 | -3 | Ask | 120.8359375 | 84106:M:1726575TN0059269 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 10688897 | -474 | -9 | 4 | 1 | -328 |
| 20140204 11:14:57.958 | 2 | 11 | ZFH4 | -1 | Ask | 120.8359375 | 84106:M:1726583TN0059273 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10688897 | -474 | -9 | 4 | 1 | -328 |
| 20140204 11:32:59.963 | 2 | 11 | ZFH4 | 1 | Bid | 120.84375 | 84106:M:1746100TN0061573 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10836175 | -394 | -9 | 9 | 1 | -83 |
| 20140204 11:32:59.963 | 2 | 11 | ZFH4 | 45 | Bid | 120.84375 | 84106:M:1746170TN0061608 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 10836175 | -394 | -9 | 9 | 1 | -83 |
| 20140204 11:32:59.963 | 2 | 11 | ZFH4 | 1 | Bid | 120.84375 | 84106:M:1746102TN0061574 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 10836175 | -394 | -9 | 9 | 1 | -83 |
| 20140204 11:32:59.963 | 2 | 11 | ZFH4 | 3 | Bid | 120.84375 | 84106:M:1746168TN0061607 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 10836175 | -394 | -9 | 9 | 1 | -83 |
| 20140204 12:19:03.291 | 2 | 12 | ZFH4 | -1 | Ask | 120.84375 | 84106:M:1784971TN0066974 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11068170 | -534 | -7 | 7 | 1 | -116 |
| 20140204 12:20:25.571 | 2 | 12 | ZFH4 | -3 | Ask | 120.859375 | 84106:M:1785631TN0067137 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 11072984 | -397 | -7 | 6 | 0 | -122 |
| 20140204 12:20:25.571 | 2 | 12 | ZFH4 | -1 | Ask | 120.859375 | 84106:M:1785627TN0067135 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11072984 | -397 | -7 | 6 | 0 | -122 |
| 20140204 12:20:25.571 | 2 | 12 | ZFH4 | -1 | Ask | 120.859375 | 84106:M:1785623TN0067133 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11072984 | -397 | -7 | 6 | 0 | -122 |
| 20140204 12:20:25.571 | 2 | 12 | ZFH4 | -1 | Ask | 120.859375 | 84106:M:1785763TN0067203 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11072984 | -397 | -7 | 6 | 0 | -122 |
| 20140204 03:00:04.622 | 2 | 3 | ZNH4 | -1 | Ask | 126.28125 | 84106:M:1203093TN0021243 | 15.625 | -15.625 | 0.3 | -15.925 | 7372808 | -479 | -5 | 2 | 0 | -387 |
| 20140204 03:01:22.907 | 2 | 3 | ZNH4 | 1 | Bid | 126.296875 | 84106:M:1205418TN0021986 | 15.625 | -15.625 | 0.3 | -15.925 | 7382418 | -692 | -7 | 3 | 0 | -427 |
| 20140204 03:01:22.907 | 2 | 3 | ZNH4 | 36 | Bid | 126.296875 | 84106:M:1205466TN0022010 | 15.625 | -562.5 | 10.8 | -573.3 | 7382418 | -692 | -7 | 3 | 0 | -427 |
| 20140204 03:01:22.907 | 2 | 3 | ZNH4 | 2 | Bid | 126.296875 | 84106:M:1205464TN0022009 | 15.625 | -31.25 | 0.6 | -31.85 | 7382418 | -692 | -7 | 3 | 0 | -427 |
| 20140204 03:01:22.907 | 2 | 3 | ZNH4 | 1 | Bid | 126.296875 | 84106:M:1205394TN0021974 | 15.625 | -15.625 | 0.3 | -15.925 | 7382418 | -692 | -7 | 3 | 0 | -427 |
| 20140204 03:01:22.907 | 2 | 3 | ZNH4 | 1 | Bid | 126.296875 | 84106:M:1205634TN0022019 | 15.625 | -15.625 | 0.3 | -15.925 | 7382418 | -692 | -7 | 3 | 0 | -427 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140204 07:28:12.730 | -1 | 0.292 | 0.043 | 8.418 | 5.962 | 849 | 1 | 2 | 2 | 2 | 0.901 | 0 | 849 | 21 |
| 20140204 07:28:12.730 | -1 | 0.292 | 0.043 | 8.418 | 5.962 | 849 | 1 | 2 | 2 | 2 | 0.901 | 0 | 849 | 21 |
| 20140204 07:38:07.994 | -1 | 0.217 | 0.075 | 2.19 | 1.717 | 1167 | 1 | 3 | 3 | 2 | 1 | 10 | 1177 | 0 |
| 20140204 07:38:07.994 | -1 | 0.217 | 0.075 | 2.19 | 1.717 | 1167 | 1 | 3 | 3 | 2 | 1 | 10 | 1177 | 0 |
| 20140204 07:38:07.994 | -1 | 0.217 | 0.075 | 2.19 | 1.717 | 1167 | 1 | 3 | 3 | 2 | 1 | 10 | 1177 | 0 |
| 20140204 07:38:07.994 | -1 | 0.217 | 0.075 | 2.19 | 1.717 | 1167 | 1 | 3 | 3 | 2 | 1 | 10 | 1177 | 0 |
| 20140204 07:38:07.994 | -1 | 0.217 | 0.075 | 2.19 | 1.717 | 1167 | 1 | 3 | 3 | 2 | 1 | 10 | 1177 | 0 |
| 20140204 07:38:07.994 | -1 | 0.217 | 0.075 | 2.19 | 1.717 | 1167 | 1 | 3 | 3 | 2 | 1 | 10 | 1177 | 0 |
| 20140204 09:32:50.482 | -2 | 0.314 | 0.035 | 0.892 | 0.612 | 358 | 1 | 1 | 5 | 5 | 1 | 0 | 358 | 1 |
| 20140204 09:32:50.482 | -2 | 0.314 | 0.035 | 0.892 | 0.612 | 358 | 1 | 1 | 5 | 5 | 1 | 0 | 358 | 1 |
| 20140204 09:36:41.870 | -1 | 0.279 | 0.053 | 8.455 | 6.097 | 884 | 1 | 5 | 3 | 3 | 1 | 0 | 884 | 17 |
| 20140204 09:36:41.870 | -1 | 0.279 | 0.053 | 8.455 | 6.097 | 884 | 1 | 5 | 3 | 3 | 1 | 0 | 884 | 17 |
| 20140204 09:36:41.870 | -1 | 0.279 | 0.053 | 8.455 | 6.097 | 884 | 1 | 5 | 3 | 3 | 1 | 0 | 884 | 17 |
| 20140204 09:36:41.870 | -1 | 0.279 | 0.053 | 8.455 | 6.097 | 884 | 1 | 5 | 3 | 3 | 1 | 0 | 884 | 17 |
| 20140204 09:36:41.870 | -1 | 0.279 | 0.053 | 8.455 | 6.097 | 884 | 1 | 5 | 3 | 3 | 1 | 0 | 884 | 17 |
| 20140204 11:03:41.448 | -1 | 0.207 | 0.1 | 2.842 | 2.253 | 762 | 1 | 2 | 2 | 2 | 1.007 | 0 | 762 | 0 |
| 20140204 11:14:57.958 | -6 | 0.437 | 0.105 | 1.023 | 0.604 | 628 | 1 | 3 | 1 | 0 | 0.971 | 0 | 628 | 7 |
| 20140204 11:14:57.958 | -6 | 0.437 | 0.105 | 1.023 | 0.604 | 628 | 1 | 3 | 1 | 0 | 0.971 | 0 | 628 | 7 |
| 20140204 11:32:59.963 | -1 | 0.231 | 0.072 | 3.165 | 2.435 | 1316 | 1 | 2 | 4 | 3 | 1.001 | 0 | 1316 | 10 |
| 20140204 11:32:59.963 | -1 | 0.231 | 0.072 | 3.165 | 2.435 | 1316 | 1 | 2 | 4 | 3 | 1.001 | 0 | 1316 | 10 |
| 20140204 11:32:59.963 | -1 | 0.231 | 0.072 | 3.165 | 2.435 | 1316 | 1 | 2 | 4 | 3 | 1.001 | 0 | 1316 | 10 |
| 20140204 11:32:59.963 | -1 | 0.231 | 0.072 | 3.165 | 2.435 | 1316 | 1 | 2 | 4 | 3 | 1.001 | 0 | 1316 | 10 |
| 20140204 12:19:03.291 | -1 | 0.525 | 0.104 | 2.802 | 1.32 | 483 | 1 | 1 | 3 | 2 | 1 | 1 | 484 | 1 |
| 20140204 12:20:25.571 | -1 | 0.346 | 0.084 | 2.552 | 1.668 | 750 | 1 | 5 | 3 | 3 | 1.001 | 0 | 750 | 7 |
| 20140204 12:20:25.571 | -1 | 0.346 | 0.084 | 2.552 | 1.668 | 750 | 1 | 5 | 3 | 3 | 1.001 | 0 | 750 | 7 |
| 20140204 12:20:25.571 | -1 | 0.346 | 0.084 | 2.552 | 1.668 | 750 | 1 | 5 | 3 | 3 | 1.001 | 0 | 750 | 7 |
| 20140204 12:20:25.571 | -1 | 0.346 | 0.084 | 2.552 | 1.668 | 750 | 1 | 5 | 3 | 3 | 1.001 | 0 | 750 | 7 |
| 20140204 03:00:04.622 | -4 | 0.514 | 0.055 | 0.888 | 0.525 | 441 | 1 | 1 | 1 | 1 | 1 | 0 | 441 | 1 |
| 20140204 03:01:22.907 | -4 | 4.707 | 0.292 | 11.694 | 7.041 | 1028 | 1 | 3 | 2 | 2 | 1 | 0 | 1028 | 8 |
| 20140204 03:01:22.907 | -4 | 4.707 | 0.292 | 11.694 | 7.041 | 1028 | 1 | 3 | 2 | 2 | 1 | 0 | 1028 | 8 |
| 20140204 03:01:22.907 | -4 | 4.707 | 0.292 | 11.694 | 7.041 | 1028 | 1 | 3 | 2 | 2 | 1 | 0 | 1028 | 8 |
| 20140204 03:01:22.907 | -4 | 4.707 | 0.292 | 11.694 | 7.041 | 1028 | 1 | 3 | 2 | 2 | 1 | 0 | 1028 | 8 |
| 20140204 03:01:22.907 | -4 | 4.707 | 0.292 | 11.694 | 7.041 | 1028 | 1 | 3 | 2 | 2 | 1 | 0 | 1028 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140204 03:01:22.907 | 2 | 3 | ZNH4 | 1 | Bid | 126.296875 | 84106:M:1205636TN0022020 | 15.625 | -15.625 | 0.3 | -15.925 | 7382418 | -692 | -7 | 3 | 0 | -427 |
| 20140204 03:13:00.946 | 2 | 3 | ZNH4 | -1 | Ask | 126.28125 | 84106:M:1212307TN0023611 | 15.625 | -15.625 | 0.3 | -15.925 | 7424008 | -737 | -6 | 2 | 0 | -653 |
| 20140204 03:14:46.245 | 2 | 3 | ZNH4 | 2 | Bid | 126.28125 | 84106:M:1212886TN0023713 | 15.625 | -31.25 | 0.6 | -31.85 | 7428996 | -829 | -9 | 3 | 1 | -366 |
| 20140204 03:14:46.245 | 2 | 3 | ZNH4 | 1 | Bid | 126.28125 | 84106:M:1212902TN0023721 | 15.625 | -15.625 | 0.3 | -15.925 | 7428996 | -829 | -9 | 3 | 1 | -366 |
| 20140204 06:06:06.577 | 2 | 6 | ZNH4 | 1 | Bid | 126.296875 | 84106:M:1265274TN0037131 | 15.625 | -15.625 | 0.3 | -15.925 | 7853530 | -986 | -9 | 9 | 0 | -209 |
| 20140204 07:15:37.235 | 2 | 7 | ZNH4 | 4 | Bid | 126.21875 | 84106:M:1328584TN0050089 | 15.625 | -62.5 | 1.2 | -63.7 | 8244563 | -671 | -6 | 4 | 0 | -217 |
| 20140204 07:15:37.235 | 2 | 7 | ZNH4 | 2 | Bid | 126.21875 | 84106:M:1328586TN0050090 | 15.625 | -31.25 | 0.6 | -31.85 | 8244563 | -671 | -6 | 4 | 0 | -217 |
| 20140204 07:35:05.211 | 2 | 7 | ZNH4 | -2 | Ask | 126.234375 | 84106:M:1358439TN0056212 | 15.625 | -31.25 | 0.6 | -31.85 | 8392578 | -734 | -6 | 6 | 0 | -174 |
| 20140204 07:35:05.211 | 2 | 7 | ZNH4 | -4 | Ask | 126.234375 | 84106:M:1358505TN0056245 | 15.625 | -62.5 | 1.2 | -63.7 | 8392578 | -734 | -6 | 6 | 0 | -174 |
| 20140204 07:35:05.211 | 2 | 7 | ZNH4 | -1 | Ask | 126.234375 | 84106:M:1358401TN0056193 | 15.625 | -15.625 | 0.3 | -15.925 | 8392578 | -734 | -6 | 6 | 0 | -174 |
| 20140204 07:38:07.998 | 2 | 7 | ZNH4 | -1 | Ask | 126.234375 | 84106:M:1362843TN0057002 | 15.625 | -15.625 | 0.3 | -15.925 | 8410040 | -915 | -6 | 4 | 0 | -277 |
| 20140204 07:38:07.998 | 2 | 7 | ZNH4 | -2 | Ask | 126.234375 | 84106:M:1362889TN0057025 | 15.625 | -31.25 | 0.6 | -31.85 | 8410040 | -915 | -6 | 4 | 0 | -277 |
| 20140204 07:38:07.998 | 2 | 7 | ZNH4 | -4 | Ask | 126.234375 | 84106:M:1362887TN0057024 | 15.625 | -62.5 | 1.2 | -63.7 | 8410040 | -915 | -6 | 4 | 0 | -277 |
| 20140204 07:38:07.998 | 2 | 7 | ZNH4 | -2 | Ask | 126.234375 | 84106:M:1362677TN0056919 | 15.625 | -31.25 | 0.6 | -31.85 | 8410040 | -915 | -6 | 4 | 0 | -277 |
| 20140204 07:38:07.998 | 2 | 7 | ZNH4 | -1 | Ask | 126.234375 | 84106:M:1362807TN0056984 | 15.625 | -15.625 | 0.3 | -15.925 | 8410040 | -915 | -6 | 4 | 0 | -277 |
| 20140204 07:38:07.998 | 2 | 7 | ZNH4 | -1 | Ask | 126.234375 | 84106:M:1363047TN0057061 | 15.625 | -15.625 | 0.3 | -15.925 | 8410040 | -915 | -6 | 4 | 0 | -277 |
| 20140204 07:44:10.719 | 2 | 7 | ZNH4 | 2 | Bid | 126.203125 | 84106:M:1371080TN0058418 | 15.625 | -31.25 | 0.6 | -31.85 | 8457003 | -1100 | -8 | 8 | 0 | -286 |
| 20140204 07:44:10.719 | 2 | 7 | ZNH4 | 4 | Bid | 126.203125 | 84106:M:1371078TN0058417 | 15.625 | -62.5 | 1.2 | -63.7 | 8457003 | -1100 | -8 | 8 | 0 | -286 |
| 20140204 07:44:10.719 | 2 | 7 | ZNH4 | 1 | Bid | 126.203125 | 84106:M:1370976TN0058366 | 15.625 | -15.625 | 0.3 | -15.925 | 8457003 | -1100 | -8 | 8 | 0 | -286 |
| 20140204 09:36:41.878 | 2 | 9 | ZNH4 | -1 | Ask | 126.125 | 84106:M:1589997TN0104032 | 15.625 | -15.625 | 0.3 | -15.925 | 9834147 | -995 | -5 | 5 | 0 | -303 |
| 20140204 11:15:41.983 | 2 | 11 | ZNH4 | 1 | Bid | 126.078125 | 84106:M:1727944TN0130403 | 15.625 | -15.625 | 0.3 | -15.925 | 10695707 | -1274 | -8 | 2 | 0 | -1244 |
| 20140204 11:21:08.303 | 2 | 11 | ZNH4 | -1 | Ask | 126.09375 | 84106:M:1734247TN0131756 | 15.625 | -15.625 | 0.3 | -15.925 | 10728883 | -404 | -4 | 4 | 1 | -224 |
| 20140204 11:32:59.968 | 2 | 11 | ZNH4 | 1 | Bid | 126.109375 | 84106:M:1746232TN0133472 | 15.625 | -15.625 | 0.3 | -15.925 | 10836184 | -1285 | -10 | 10 | 0 | -275 |
| 20140204 11:32:59.968 | 2 | 11 | ZNH4 | 1 | Bid | 126.109375 | 84106:M:1746532TN0133622 | 15.625 | -15.625 | 0.3 | -15.925 | 10836184 | -1285 | -10 | 10 | 0 | -275 |
| 20140204 12:19:03.296 | 2 | 12 | ZNH4 | -1 | Ask | 126.125 | 84106:M:1784783TN0140859 | 15.625 | -15.625 | 0.3 | -15.925 | 11068181 | -1043 | -4 | 4 | 0 | -448 |
| 20140205 02:50:08.324 | 2 | 2 | ZBH4 | 1 | Bid | 134.1875 | 84106:M:1976538TN0004558 | 31.25 | -31.25 | 0.3 | -31.55 | 12907588 | -267 | -8 | 8 | 1 | -55 |
| 20140205 02:52:16.160 | 2 | 2 | ZBH4 | -1 | Ask | 134.1875 | 84106:M:1977677TN0004580 | 31.25 | -31.25 | 0.3 | -31.55 | 12913075 | -264 | -8 | 7 | 0 | -82 |
| 20140205 03:02:26.389 | 2 | 3 | ZBH4 | 1 | Bid | 134.21875 | 84106:M:1981290TN0005086 | 31.25 | -31.25 | 0.3 | -31.55 | 12947633 | -215 | -5 | 2 | 0 | -108 |
| 20140205 03:12:10.707 | 2 | 3 | ZBH4 | -1 | Ask | 134.1875 | 84106:M:1985003TN0005438 | 31.25 | -31.25 | 0.3 | -31.55 | 12974651 | -350 | -13 | 11 | 1 | -148 |
| 20140205 03:18:42.833 | 2 | 3 | ZBH4 | -1 | Ask | 134.1875 | 84106:M:1987273TN0005599 | 31.25 | -31.25 | 0.3 | -31.55 | 12996015 | -217 | -7 | 6 | 0 | -63 |
| 20140205 03:20:53.516 | 2 | 3 | ZBH4 | 1 | Bid | 134.1875 | 84106:M:1987956TN0005628 | 31.25 | -31.25 | 0.3 | -31.55 | 13001899 | -298 | -9 | 8 | 0 | -92 |
| 20140205 03:37:14.631 | 2 | 3 | ZBH4 | 1 | Bid | 134.28125 | 84106:M:1996006TN0006332 | 31.25 | -31.25 | 0.3 | -31.55 | 13064643 | -212 | -6 | 4 | 1 | -74 |
| 20140205 03:39:11.458 | 2 | 3 | ZBH4 | 1 | Bid | 134.25 | 84106:M:1997688TN0006472 | 31.25 | -31.25 | 0.3 | -31.55 | 13073405 | -319 | -10 | 10 | 1 | -85 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140204 03:01:22.907 | -4 | 4.707 | 0.292 | 11.694 | 7.041 | 1028 | 1 | 3 | 2 | 2 | 1 | 0 | 1028 | 8 |
| 20140204 03:13:00.946 | -5 | 2.424 | 0.188 | 5.036 | 3.991 | 615 | 1 | 2 | 12 | 12 | 0.7 | 0 | 615 | 4 |
| 20140204 03:14:46.245 | -5 | 0.639 | 0.13 | 1.423 | 0.514 | 469 | 1 | 2 | 2 | 1 | 1 | 0 | 469 | 2 |
| 20140204 03:14:46.245 | -5 | 0.639 | 0.13 | 1.423 | 0.514 | 469 | 1 | 2 | 2 | 1 | 1 | 0 | 469 | 2 |
| 20140204 06:06:06.577 | -1 | 0.535 | 0.088 | 5.501 | 2.558 | 857 | 1 | 4 | 2 | 2 | 1 | 0 | 857 | 0 |
| 20140204 07:15:37.235 | -1 | 0.35 | 0.049 | 1.535 | 0.998 | 1246 | 1 | 3 | 3 | 3 | 1 | 0 | 1246 | 3 |
| 20140204 07:15:37.235 | -1 | 0.35 | 0.049 | 1.535 | 0.998 | 1246 | 1 | 3 | 3 | 3 | 1 | 0 | 1246 | 3 |
| 20140204 07:35:05.211 | -1 | 0.344 | 0.037 | 3.375 | 2.214 | 1399 | 1 | 4 | 3 | 3 | 1 | 0 | 1399 | 7 |
| 20140204 07:35:05.211 | -1 | 0.344 | 0.037 | 3.375 | 2.214 | 1399 | 1 | 4 | 3 | 3 | 1 | 0 | 1399 | 7 |
| 20140204 07:35:05.211 | -1 | 0.344 | 0.037 | 3.375 | 2.214 | 1399 | 1 | 4 | 3 | 3 | 1 | 0 | 1399 | 7 |
| 20140204 07:38:07.998 | -2 | 0.33 | 0.032 | 3.161 | 2.118 | 1861 | 1 | 5 | 5 | 5 | 1.001 | 32 | 1893 | 0 |
| 20140204 07:38:07.998 | -2 | 0.33 | 0.032 | 3.161 | 2.118 | 1861 | 1 | 5 | 5 | 5 | 1.001 | 32 | 1893 | 0 |
| 20140204 07:38:07.998 | -2 | 0.33 | 0.032 | 3.161 | 2.118 | 1861 | 1 | 5 | 5 | 5 | 1.001 | 32 | 1893 | 0 |
| 20140204 07:38:07.998 | -2 | 0.33 | 0.032 | 3.161 | 2.118 | 1861 | 1 | 5 | 5 | 5 | 1.001 | 32 | 1893 | 0 |
| 20140204 07:38:07.998 | -2 | 0.33 | 0.032 | 3.161 | 2.118 | 1861 | 1 | 5 | 5 | 5 | 1.001 | 32 | 1893 | 0 |
| 20140204 07:38:07.998 | -2 | 0.33 | 0.032 | 3.161 | 2.118 | 1861 | 1 | 5 | 5 | 5 | 1.001 | 32 | 1893 | 0 |
| 20140204 07:44:10.719 | -1 | 0.389 | 0.065 | 1.245 | 0.761 | 1760 | 1 | 3 | 2 | 2 | 1.019 | 0 | 1760 | 2 |
| 20140204 07:44:10.719 | -1 | 0.389 | 0.065 | 1.245 | 0.761 | 1760 | 1 | 3 | 2 | 2 | 1.019 | 0 | 1760 | 2 |
| 20140204 07:44:10.719 | -1 | 0.389 | 0.065 | 1.245 | 0.761 | 1760 | 1 | 3 | 2 | 2 | 1.019 | 0 | 1760 | 2 |
| 20140204 09:36:41.878 | -1 | 0.431 | 0.033 | 2.129 | 1.211 | 1311 | 1 | 9 | 8 | 8 | 1 | 0 | 1311 | 9 |
| 20140204 11:15:41.983 | -7 | 0.436 | 0.061 | 2.124 | 1.193 | 1650 | 1 | 3 | 2 | 2 | 1.001 | 0 | 1650 | 1 |
| 20140204 11:21:08.303 | -1 | 0.095 | 0.016 | 1.132 | 0.808 | 699 | 1 | 3 | 3 | 2 | 1.001 | 61 | 760 | 0 |
| 20140204 11:32:59.968 | -1 | 0.426 | 0.055 | 2.338 | 1.341 | 1729 | 1 | 6 | 5 | 5 | 1 | 0 | 1729 | 4 |
| 20140204 11:32:59.968 | -1 | 0.426 | 0.055 | 2.338 | 1.341 | 1729 | 1 | 6 | 5 | 5 | 1 | 0 | 1729 | 4 |
| 20140204 12:19:03.296 | -1 | 0.397 | 0.029 | 2.274 | 1.36 | 1586 | 1 | 4 | 4 | 4 | 1 | 0 | 1586 | 4 |
| 20140205 02:50:08.324 | -1 | 0.573 | 0.143 | 2.415 | 1.031 | 199 | 1 | 2 | 3 | 2 | 1 | 0 | 199 | 5 |
| 20140205 02:52:16.160 | -1 | 0.492 | 0.119 | 4.67 | 2.374 | 273 | 1 | 1 | 5 | 5 | 1 | 0 | 273 | 4 |
| 20140205 03:02:26.389 | -3 | 0.426 | 0.063 | 7.537 | 4.328 | 290 | 1 | 2 | 2 | 2 | 1 | 0 | 290 | 4 |
| 20140205 03:12:10.707 | -3 | 0.549 | 0.155 | 4.977 | 2.242 | 287 | 1 | 2 | 5 | 4 | 1 | 0 | 287 | 8 |
| 20140205 03:18:42.833 | -1 | 0.502 | 0.096 | 2.427 | 1.208 | 215 | 1 | 2 | 8 | 8 | 1 | 0 | 215 | 7 |
| 20140205 03:20:53.516 | -1 | 0.613 | 0.141 | 3.574 | 1.382 | 188 | 1 | 1 | 2 | 2 | 1 | 0 | 188 | 1 |
| 20140205 03:37:14.631 | -2 | 0.558 | 0.115 | 2.405 | 1.063 | 168 | 1 | 2 | 7 | 6 | 1 | 0 | 168 | 4 |
| 20140205 03:39:11.458 | -1 | 0.589 | 0.133 | 4.302 | 1.77 | 223 | 1 | 2 | 7 | 6 | 1 | 0 | 223 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 08:02:13.770 | 2 | 8 | ZBH4 | 1 | Bid | 134.0625 | 84106:M:2244362TN0028350 | 31.25 | -31.25 | 0.3 | -31.55 | 14716093 | -186 | -4 | 4 | 0 | -60 |
| 20140205 08:20:55.400 | 2 | 8 | ZBH4 | 2 | Bid | 133.90625 | 84106:M:2285888TN0032870 | 31.25 | -62.5 | 0.6 | -63.1 | 14934630 | -202 | -6 | 4 | 1 | -96 |
| 20140205 08:20:55.400 | 2 | 8 | ZBH4 | 1 | Bid | 133.90625 | 84106:M:2285878TN0032865 | 31.25 | -31.25 | 0.3 | -31.55 | 14934630 | -202 | -6 | 4 | 1 | -96 |
| 20140205 08:20:55.400 | 2 | 8 | ZBH4 | 1 | Bid | 133.90625 | 84106:M:2285886TN0032869 | 31.25 | -31.25 | 0.3 | -31.55 | 14934630 | -202 | -6 | 4 | 1 | -96 |
| 20140205 08:24:51.606 | 2 | 8 | ZBH4 | 2 | Bid | 133.9375 | 84106:M:2296198TN0033621 | 31.25 | -62.5 | 0.6 | -63.1 | 14975646 | -307 | -13 | 8 | 0 | -90 |
| 20140205 08:24:51.606 | 2 | 8 | ZBH4 | 1 | Bid | 133.9375 | 84106:M:2296222TN0033622 | 31.25 | -31.25 | 0.3 | -31.55 | 14975646 | -307 | -13 | 8 | 0 | -90 |
| 20140205 08:25:19.840 | 2 | 8 | ZBH4 | -1 | Ask | 133.875 | 84106:M:2298777TN0033920 | 31.25 | -31.25 | 0.3 | -31.55 | 14986333 | -316 | -6 | 6 | 0 | -91 |
| 20140205 08:48:43.240 | 2 | 8 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:2370567TN0042448 | 31.25 | -31.25 | 0.3 | -31.55 | 15422382 | -282 | -4 | 2 | 0 | -228 |
| 20140205 08:48:43.240 | 2 | 8 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:2370723TN0042526 | 31.25 | -31.25 | 0.3 | -31.55 | 15422382 | -282 | -4 | 2 | 0 | -228 |
| 20140205 08:48:43.240 | 2 | 8 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:2370751TN0042540 | 31.25 | -31.25 | 0.3 | -31.55 | 15422382 | -282 | -4 | 2 | 0 | -228 |
| 20140205 08:48:43.240 | 2 | 8 | ZBH4 | -1 | Ask | 133.90625 | 84106:M:2370565TN0042447 | 31.25 | -31.25 | 0.3 | -31.55 | 15422382 | -282 | -4 | 2 | 0 | -228 |
| 20140205 09:09:59.122 | 2 | 9 | ZBH4 | -1 | Ask | 133.71875 | 84106:M:2473963TN0052808 | 31.25 | -31.25 | 0.3 | -31.55 | 15925081 | -203 | -5 | 5 | 0 | -65 |
| 20140205 09:09:59.122 | 2 | 9 | ZBH4 | -3 | Ask | 133.71875 | 84106:M:2473959TN0052806 | 31.25 | -93.75 | 0.9 | -94.65 | 15925081 | -203 | -5 | 5 | 0 | -65 |
| 20140205 09:09:59.122 | 2 | 9 | ZBH4 | -20 | Ask | 133.71875 | 84106:M:2473961TN0052807 | 31.25 | -625 | 6 | -631 | 15925081 | -203 | -5 | 5 | 0 | -65 |
| 20140205 09:45:58.327 | 2 | 9 | ZBH4 | -1 | Ask | 133.75 | 84106:M:2590637TN0066276 | 31.25 | -31.25 | 0.3 | -31.55 | 16627746 | -257 | -8 | 7 | 0 | -116 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -1 | Ask | 133.75 | 84106:M:2622877TN0069721 | 31.25 | -31.25 | 0.3 | -31.55 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -1 | Ask | 133.75 | 84106:M:2622901TN0069733 | 31.25 | -31.25 | 0.3 | -31.55 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -1 | Ask | 133.75 | 84106:M:2622897TN0069731 | 31.25 | -31.25 | 0.3 | -31.55 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -2 | Ask | 133.75 | 84106:M:2622875TN0069720 | 31.25 | -62.5 | 0.6 | -63.1 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -1 | Ask | 133.75 | 84106:M:2622891TN0069728 | 31.25 | -31.25 | 0.3 | -31.55 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -27 | Ask | 133.75 | 84106:M:2622905TN0069735 | 31.25 | -843.75 | 8.1 | -851.85 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -20 | Ask | 133.75 | 84106:M:2622907TN0069736 | 31.25 | -625 | 6 | -631 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -3 | Ask | 133.75 | 84106:M:2622899TN0069732 | 31.25 | -93.75 | 0.9 | -94.65 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:02:25.818 | 2 | 10 | ZBH4 | -1 | Ask | 133.75 | 84106:M:2622895TN0069730 | 31.25 | -31.25 | 0.3 | -31.55 | 16817507 | -280 | -12 | 2 | 0 | -216 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:2644888TN0072624 | 31.25 | -31.25 | 0.3 | -31.55 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:2644924TN0072642 | 31.25 | -31.25 | 0.3 | -31.55 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 27 | Bid | 133.71875 | 84106:M:2644928TN0072644 | 31.25 | -843.75 | 8.1 | -851.85 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 2 | Bid | 133.71875 | 84106:M:2644934TN0072647 | 31.25 | -62.5 | 0.6 | -63.1 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 20 | Bid | 133.71875 | 84106:M:2644926TN0072643 | 31.25 | -625 | 6 | -631 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 3 | Bid | 133.71875 | 84106:M:2644948TN0072654 | 31.25 | -93.75 | 0.9 | -94.65 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:2644920TN0072640 | 31.25 | -31.25 | 0.3 | -31.55 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:15:18.936 | 2 | 10 | ZBH4 | 1 | Bid | 133.71875 | 84106:M:2645706TN0072709 | 31.25 | -31.25 | 0.3 | -31.55 | 16941968 | -330 | -10 | 3 | 0 | -241 |
| 20140205 10:16:06.980 | 2 | 10 | ZBH4 | -1 | Ask | 133.6875 | 84106:M:2649061TN0073069 | 31.25 | -31.25 | 0.3 | -31.55 | 16959230 | -230 | -8 | 3 | 0 | -117 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 08:02:13.770 | -1 | 0.304 | 0.032 | 2.468 | 1.718 | 426 | 1 | 4 | 2 | 2 | 1 | 0 | 426 | 12 |
| 20140205 08:20:55.400 | -3 | 0.906 | 0.113 | 3.422 | 2.787 | 577 | 1 | 4 | 1 | 0 | 1 | 0 | 577 | 8 |
| 20140205 08:20:55.400 | -3 | 0.906 | 0.113 | 3.422 | 2.787 | 577 | 1 | 4 | 1 | 0 | 1 | 0 | 577 | 8 |
| 20140205 08:20:55.400 | -3 | 0.906 | 0.113 | 3.422 | 2.787 | 577 | 1 | 4 | 1 | 0 | 1 | 0 | 577 | 8 |
| 20140205 08:24:51.606 | -2 | 0.49 | 0.143 | 1.208 | 0.617 | 320 | 1 | 2 | 4 | 4 | 1 | 0 | 320 | 7 |
| 20140205 08:24:51.606 | -2 | 0.49 | 0.143 | 1.208 | 0.617 | 320 | 1 | 2 | 4 | 4 | 1 | 0 | 320 | 7 |
| 20140205 08:25:19.840 | -1 | 0.499 | 0.067 | 0.892 | 0.446 | 317 | 1 | 2 | 11 | 11 | 1 | 0 | 317 | 1 |
| 20140205 08:48:43.240 | -3 | 0.314 | 0.037 | 1.789 | 1.227 | 615 | 1 | 3 | 6 | 6 | 1 | 1 | 616 | 0 |
| 20140205 08:48:43.240 | -3 | 0.314 | 0.037 | 1.789 | 1.227 | 615 | 1 | 3 | 6 | 6 | 1 | 1 | 616 | 0 |
| 20140205 08:48:43.240 | -3 | 0.314 | 0.037 | 1.789 | 1.227 | 615 | 1 | 3 | 6 | 6 | 1 | 1 | 616 | 0 |
| 20140205 08:48:43.240 | -3 | 0.314 | 0.037 | 1.789 | 1.227 | 615 | 1 | 3 | 6 | 6 | 1 | 1 | 616 | 0 |
| 20140205 09:09:59.122 | -1 | 0.196 | 0.039 | 2.738 | 2.201 | 832 | 1 | 4 | 10 | 10 | 1 | 8 | 840 | 0 |
| 20140205 09:09:59.122 | -1 | 0.196 | 0.039 | 2.738 | 2.201 | 832 | 1 | 4 | 10 | 10 | 1 | 8 | 840 | 0 |
| 20140205 09:09:59.122 | -1 | 0.196 | 0.039 | 2.738 | 2.201 | 832 | 1 | 4 | 10 | 10 | 1 | 8 | 840 | 0 |
| 20140205 09:45:58.327 | -2 | 0.397 | 0.105 | 0.829 | 0.5 | 390 | 1 | 2 | 3 | 3 | 1 | 0 | 390 | 4 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:02:25.818 | -10 | 0.327 | 0.087 | 4.302 | 2.851 | 606 | 1 | 8 | 3 | 3 | 1.052 | 18 | 624 | 0 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:15:18.936 | -6 | 0.386 | 0.076 | 2.385 | 1.464 | 524 | 1 | 3 | 1 | 1 | 1 | 0 | 524 | 4 |
| 20140205 10:16:06.980 | -4 | 0.517 | 0.133 | 0.814 | 0.392 | 215 | 1 | 1 | 2 | 2 | 1 | 3 | 218 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 11:51:09.280 | 2 | 11 | ZBH4 | -1 | Ask | 133.5 | 84106:M:2766079TN0087130 | 31.25 | -31.25 | 0.3 | -31.55 | 17705013 | -219 | -8 | 6 | 1 | -80 |
| 20140205 11:51:09.280 | 2 | 11 | ZBH4 | -1 | Ask | 133.5 | 84106:M:2765985TN0087083 | 31.25 | -31.25 | 0.3 | -31.55 | 17705013 | -219 | -8 | 6 | 1 | -80 |
| 20140205 11:51:09.280 | 2 | 11 | ZBH4 | -1 | Ask | 133.5 | 84106:M:2766105TN0087143 | 31.25 | -31.25 | 0.3 | -31.55 | 17705013 | -219 | -8 | 6 | 1 | -80 |
| 20140205 12:15:14.364 | 2 | 12 | ZBH4 | 3 | Bid | 133.40625 | 84106:M:2790326TN0089015 | 31.25 | -93.75 | 0.9 | -94.65 | 17855019 | -272 | -5 | 5 | 1 | -80 |
| 20140205 12:15:14.364 | 2 | 12 | ZBH4 | 1 | Bid | 133.40625 | 84106:M:2790800TN0089071 | 31.25 | -31.25 | 0.3 | -31.55 | 17855019 | -272 | -5 | 5 | 1 | -80 |
| 20140205 12:15:14.364 | 2 | 12 | ZBH4 | 1 | Bid | 133.40625 | 84106:M:2790802TN0089072 | 31.25 | -31.25 | 0.3 | -31.55 | 17855019 | -272 | -5 | 5 | 1 | -80 |
| 20140205 12:15:14.364 | 2 | 12 | ZBH4 | 1 | Bid | 133.40625 | 84106:M:2790804TN0089073 | 31.25 | -31.25 | 0.3 | -31.55 | 17855019 | -272 | -5 | 5 | 1 | -80 |
| 20140205 12:16:49.754 | 2 | 12 | ZBH4 | -1 | Ask | 133.40625 | 84106:M:2793275TN0089268 | 31.25 | -31.25 | 0.3 | -31.55 | 17865799 | -262 | -9 | 8 | 0 | -73 |
| 20140205 12:16:49.754 | 2 | 12 | ZBH4 | -1 | Ask | 133.40625 | 84106:M:2793311TN0089286 | 31.25 | -31.25 | 0.3 | -31.55 | 17865799 | -262 | -9 | 8 | 0 | -73 |
| 20140205 12:16:49.754 | 2 | 12 | ZBH4 | -1 | Ask | 133.40625 | 84106:M:2793273TN0089267 | 31.25 | -31.25 | 0.3 | -31.55 | 17865799 | -262 | -9 | 8 | 0 | -73 |
| 20140205 12:16:49.754 | 2 | 12 | ZBH4 | -2 | Ask | 133.40625 | 84106:M:2793413TN0089291 | 31.25 | -62.5 | 0.6 | -63.1 | 17865799 | -262 | -9 | 8 | 0 | -73 |
| 20140205 12:45:52.440 | 2 | 12 | ZBH4 | -1 | Ask | 133.5 | 84106:M:2821791TN0091999 | 31.25 | -31.25 | 0.3 | -31.55 | 18027526 | -207 | -11 | 3 | 1 | -102 |
| 20140205 12:47:03.902 | 2 | 12 | ZBH4 | 1 | Bid | 133.5 | 84106:M:2822288TN0092043 | 31.25 | -31.25 | 0.3 | -31.55 | 18033177 | -250 | -5 | 5 | 0 | -77 |
| 20140205 12:47:03.902 | 2 | 12 | ZBH4 | 1 | Bid | 133.5 | 84106:M:2822398TN0092098 | 31.25 | -31.25 | 0.3 | -31.55 | 18033177 | -250 | -5 | 5 | 0 | -77 |
| 20140205 12:47:03.902 | 2 | 12 | ZBH4 | 18 | Bid | 133.5 | 84106:M:2822402TN0092100 | 31.25 | -562.5 | 5.4 | -567.9 | 18033177 | -250 | -5 | 5 | 0 | -77 |
| 20140205 12:47:03.902 | 2 | 12 | ZBH4 | 1 | Bid | 133.5 | 84106:M:2822770TN0092104 | 31.25 | -31.25 | 0.3 | -31.55 | 18033177 | -250 | -5 | 5 | 0 | -77 |
| 20140205 12:47:03.902 | 2 | 12 | ZBH4 | 1 | Bid | 133.5 | 84106:M:2822788TN0092105 | 31.25 | -31.25 | 0.3 | -31.55 | 18033177 | -250 | -5 | 5 | 0 | -77 |
| 20140205 13:27:40.315 | 2 | 13 | ZBH4 | -2 | Ask | 133.40625 | 84106:M:2852211TN0095093 | 31.25 | -62.5 | 0.6 | -63.1 | 18237868 | -223 | -7 | 6 | 0 | -66 |
| 20140205 13:27:40.315 | 2 | 13 | ZBH4 | -1 | Ask | 133.40625 | 84106:M:2852181TN0095078 | 31.25 | -31.25 | 0.3 | -31.55 | 18237868 | -223 | -7 | 6 | 0 | -66 |
| 20140205 13:27:40.315 | 2 | 13 | ZBH4 | -3 | Ask | 133.40625 | 84106:M:2852195TN0095085 | 31.25 | -93.75 | 0.9 | -94.65 | 18237868 | -223 | -7 | 6 | 0 | -66 |
| 20140205 13:27:40.315 | 2 | 13 | ZBH4 | -24 | Ask | 133.40625 | 84106:M:2852197TN0095086 | 31.25 | -750 | 7.2 | -757.2 | 18237868 | -223 | -7 | 6 | 0 | -66 |
| 20140205 02:52:16.155 | 2 | 2 | ZFH4 | -3 | Ask | 120.8671875 | 84106:M:1977451TN0005178 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12913067 | -500 | -1 | 1 | 0 | -500 |
| 20140205 03:18:42.830 | 2 | 3 | ZFH4 | -1 | Ask | 120.8671875 | 84106:M:1987147TN0005967 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12996009 | -213 | -6 | 2 | 0 | -149 |
| 20140205 03:20:53.515 | 2 | 3 | ZFH4 | 1 | Bid | 120.8671875 | 84106:M:1987934TN0006090 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13001870 | -326 | -11 | 11 | 1 | -56 |
| 20140205 03:37:14.629 | 2 | 3 | ZFH4 | 1 | Bid | 120.90625 | 84106:M:1995802TN0006605 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13064632 | -222 | -5 | 5 | 0 | -66 |
| 20140205 03:39:11.452 | 2 | 3 | ZFH4 | 1 | Bid | 120.8984375 | 84106:M:1997316TN0006792 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13073386 | -156 | -6 | 6 | 1 | -76 |
| 20140205 08:24:51.603 | 2 | 8 | ZFH4 | 1 | Bid | 120.875 | 84106:M:2295684TN0039784 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14975616 | -418 | -13 | 13 | 0 | -99 |
| 20140205 08:24:51.603 | 2 | 8 | ZFH4 | 1 | Bid | 120.875 | 84106:M:2295694TN0039789 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14975616 | -418 | -13 | 13 | 0 | -99 |
| 20140205 08:25:19.838 | 2 | 8 | ZFH4 | -60 | Ask | 120.8671875 | 84106:M:2298551TN0040155 | 7.8125 | -468.75 | 18 | -486.75 | 14986311 | -448 | -13 | 12 | 1 | -68 |
| 20140205 08:25:19.838 | 2 | 8 | ZFH4 | -1 | Ask | 120.8671875 | 84106:M:2298545TN0040152 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14986311 | -448 | -13 | 12 | 1 | -68 |
| 20140205 08:25:19.838 | 2 | 8 | ZFH4 | -1 | Ask | 120.8671875 | 84106:M:2298539TN0040149 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 14986311 | -448 | -13 | 12 | 1 | -68 |
| 20140205 08:25:19.838 | 2 | 8 | ZFH4 | -3 | Ask | 120.8671875 | 84106:M:2298779TN0040157 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14986311 | -448 | -13 | 12 | 1 | -68 |
| 20140205 08:25:19.838 | 2 | 8 | ZFH4 | -3 | Ask | 120.8671875 | 84106:M:2298829TN0040161 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14986311 | -448 | -13 | 12 | 1 | -68 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 11:51:09.280 | -2 | 0.201 | 0.052 | 2.314 | 1.784 | 678 | 1 | 3 | 4 | 3 | 1 | 10 | 688 | 0 |
| 20140205 11:51:09.280 | -2 | 0.201 | 0.052 | 2.314 | 1.784 | 678 | 1 | 3 | 4 | 3 | 1 | 10 | 688 | 0 |
| 20140205 11:51:09.280 | -2 | 0.201 | 0.052 | 2.314 | 1.784 | 678 | 1 | 3 | 4 | 3 | 1 | 10 | 688 | 0 |
| 20140205 12:15:14.364 | -1 | 0.33 | 0.049 | 2.421 | 1.621 | 507 | 1 | 2 | 4 | 3 | 0.92 | 0 | 507 | 7 |
| 20140205 12:15:14.364 | -1 | 0.33 | 0.049 | 2.421 | 1.621 | 507 | 1 | 2 | 4 | 3 | 0.92 | 0 | 507 | 7 |
| 20140205 12:15:14.364 | -1 | 0.33 | 0.049 | 2.421 | 1.621 | 507 | 1 | 2 | 4 | 3 | 0.92 | 0 | 507 | 7 |
| 20140205 12:15:14.364 | -1 | 0.33 | 0.049 | 2.421 | 1.621 | 507 | 1 | 2 | 4 | 3 | 0.92 | 0 | 507 | 7 |
| 20140205 12:16:49.754 | -1 | 0.318 | 0.084 | 3.517 | 2.397 | 561 | 1 | 2 | 8 | 8 | 1 | 0 | 561 | 12 |
| 20140205 12:16:49.754 | -1 | 0.318 | 0.084 | 3.517 | 2.397 | 561 | 1 | 2 | 8 | 8 | 1 | 0 | 561 | 12 |
| 20140205 12:16:49.754 | -1 | 0.318 | 0.084 | 3.517 | 2.397 | 561 | 1 | 2 | 8 | 8 | 1 | 0 | 561 | 12 |
| 20140205 12:16:49.754 | -1 | 0.318 | 0.084 | 3.517 | 2.397 | 561 | 1 | 2 | 8 | 8 | 1 | 0 | 561 | 12 |
| 20140205 12:45:52.440 | -4 | 0.325 | 0.153 | 1.095 | 0.738 | 429 | 1 | 2 | 2 | 1 | 1 | 0 | 429 | 2 |
| 20140205 12:47:03.902 | -1 | 0.379 | 0.056 | 1.08 | 0.671 | 410 | 1 | 2 | 3 | 3 | 1 | 0 | 410 | 6 |
| 20140205 12:47:03.902 | -1 | 0.379 | 0.056 | 1.08 | 0.671 | 410 | 1 | 2 | 3 | 3 | 1 | 0 | 410 | 6 |
| 20140205 12:47:03.902 | -1 | 0.379 | 0.056 | 1.08 | 0.671 | 410 | 1 | 2 | 3 | 3 | 1 | 0 | 410 | 6 |
| 20140205 12:47:03.902 | -1 | 0.379 | 0.056 | 1.08 | 0.671 | 410 | 1 | 2 | 3 | 3 | 1 | 0 | 410 | 6 |
| 20140205 12:47:03.902 | -1 | 0.379 | 0.056 | 1.08 | 0.671 | 410 | 1 | 2 | 3 | 3 | 1 | 0 | 410 | 6 |
| 20140205 13:27:40.315 | -1 | 0.384 | 0.09 | 0.863 | 0.531 | 357 | 1 | 1 | 10 | 10 | 1 | 0 | 357 | 1 |
| 20140205 13:27:40.315 | -1 | 0.384 | 0.09 | 0.863 | 0.531 | 357 | 1 | 1 | 10 | 10 | 1 | 0 | 357 | 1 |
| 20140205 13:27:40.315 | -1 | 0.384 | 0.09 | 0.863 | 0.531 | 357 | 1 | 1 | 10 | 10 | 1 | 0 | 357 | 1 |
| 20140205 13:27:40.315 | -1 | 0.384 | 0.09 | 0.863 | 0.531 | 357 | 1 | 1 | 10 | 10 | 1 | 0 | 357 | 1 |
| 20140205 02:52:16.155 | -1 | 0.557 | 0.031 | 1.204 | 0.534 | 398 | 1 | 0 | 2 | 2 | 1 | 0 | 398 | 5 |
| 20140205 03:18:42.830 | -4 | 0.281 | 0.076 | 1.29 | 0.927 | 544 | 1 | 2 | 5 | 5 | 1 | 0 | 544 | 6 |
| 20140205 03:20:53.515 | -1 | 0.48 | 0.196 | 3.464 | 1.801 | 353 | 1 | 1 | 2 | 1 | 1 | 0 | 353 | 0 |
| 20140205 03:37:14.629 | -1 | 0.347 | 0.088 | 2.242 | 1.414 | 417 | 1 | 1 | 6 | 6 | 1 | 0 | 417 | 0 |
| 20140205 03:39:11.452 | -1 | 0.219 | 0.092 | 3.16 | 2.467 | 418 | 1 | 1 | 3 | 2 | 1 | 0 | 418 | 7 |
| 20140205 08:24:51.603 | -1 | 0.219 | 0.127 | 3.491 | 2.725 | 1488 | 1 | 2 | 3 | 3 | 1 | 0 | 1488 | 10 |
| 20140205 08:24:51.603 | -1 | 0.219 | 0.127 | 3.491 | 2.725 | 1488 | 1 | 2 | 3 | 3 | 1 | 0 | 1488 | 10 |
| 20140205 08:25:19.838 | -1 | 0.343 | 0.148 | 11.661 | 7.661 | 858 | 1 | 2 | 9 | 8 | 1 | 0 | 858 | 5 |
| 20140205 08:25:19.838 | -1 | 0.343 | 0.148 | 11.661 | 7.661 | 858 | 1 | 2 | 9 | 8 | 1 | 0 | 858 | 5 |
| 20140205 08:25:19.838 | -1 | 0.343 | 0.148 | 11.661 | 7.661 | 858 | 1 | 2 | 9 | 8 | 1 | 0 | 858 | 5 |
| 20140205 08:25:19.838 | -1 | 0.343 | 0.148 | 11.661 | 7.661 | 858 | 1 | 2 | 9 | 8 | 1 | 0 | 858 | 5 |
| 20140205 08:25:19.838 | -1 | 0.343 | 0.148 | 11.661 | 7.661 | 858 | 1 | 2 | 9 | 8 | 1 | 0 | 858 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 08:27:32.749 | 2 | 8 | ZFH4 | 1 | Bid | 120.8671875 | 84106:M:2303392TN0040605 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15011169 | -292 | -10 | 10 | 0 | -71 |
| 20140205 08:27:32.749 | 2 | 8 | ZFH4 | 1 | Bid | 120.8671875 | 84106:M:2303428TN0040623 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15011169 | -292 | -10 | 10 | 0 | -71 |
| 20140205 08:27:32.749 | 2 | 8 | ZFH4 | 1 | Bid | 120.8671875 | 84106:M:2303430TN0040624 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15011169 | -292 | -10 | 10 | 0 | -71 |
| 20140205 08:27:32.749 | 2 | 8 | ZFH4 | 1 | Bid | 120.8671875 | 84106:M:2303432TN0040625 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15011169 | -292 | -10 | 10 | 0 | -71 |
| 20140205 08:27:32.749 | 2 | 8 | ZFH4 | 1 | Bid | 120.8671875 | 84106:M:2303434TN0040626 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15011169 | -292 | -10 | 10 | 0 | -71 |
| 20140205 09:09:59.120 | 2 | 9 | ZFH4 | -3 | Ask | 120.7890625 | 84106:M:2473803TN0057041 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 15925069 | -234 | -7 | 6 | 1 | -83 |
| 20140205 09:09:59.120 | 2 | 9 | ZFH4 | -60 | Ask | 120.7890625 | 84106:M:2473805TN0057042 | 7.8125 | -468.75 | 18 | -486.75 | 15925069 | -234 | -7 | 6 | 1 | -83 |
| 20140205 09:09:59.120 | 2 | 9 | ZFH4 | -3 | Ask | 120.7890625 | 84106:M:2473801TN0057040 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 15925069 | -234 | -7 | 6 | 1 | -83 |
| 20140205 09:09:59.120 | 2 | 9 | ZFH4 | -10 | Ask | 120.7890625 | 84106:M:2473807TN0057043 | 7.8125 | -78.125 | 3 | -81.125 | 15925069 | -234 | -7 | 6 | 1 | -83 |
| 20140205 09:09:59.120 | 2 | 9 | ZFH4 | -1 | Ask | 120.7890625 | 84106:M:2473809TN0057044 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15925069 | -234 | -7 | 6 | 1 | -83 |
| 20140205 09:45:40.011 | 2 | 9 | ZFH4 | -1 | Ask | 120.7890625 | 84106:M:2589731TN0069475 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16624311 | -267 | -5 | 1 | 0 | -267 |
| 20140205 09:45:40.011 | 2 | 9 | ZFH4 | -1 | Ask | 120.7890625 | 84106:M:2589729TN0069474 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16624311 | -267 | -5 | 1 | 0 | -267 |
| 20140205 10:15:18.938 | 2 | 10 | ZFH4 | 1 | Bid | 120.828125 | 84106:M:2645196TN0074940 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16941962 | -380 | -11 | 4 | 1 | -242 |
| 20140205 10:15:18.938 | 2 | 10 | ZFH4 | 1 | Bid | 120.828125 | 84106:M:2645090TN0074887 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16941962 | -380 | -11 | 4 | 1 | -242 |
| 20140205 11:07:48.570 | 2 | 11 | ZFH4 | -1 | Ask | 120.7578125 | 84106:M:2718421TN0081627 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17408131 | -340 | -3 | 3 | 0 | -250 |
| 20140205 11:07:48.570 | 2 | 11 | ZFH4 | -1 | Ask | 120.7578125 | 84106:M:2718433TN0081633 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17408131 | -340 | -3 | 3 | 0 | -250 |
| 20140205 11:07:48.570 | 2 | 11 | ZFH4 | -3 | Ask | 120.7578125 | 84106:M:2718501TN0081655 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17408131 | -340 | -3 | 3 | 0 | -250 |
| 20140205 12:15:14.361 | 2 | 12 | ZFH4 | 3 | Bid | 120.7421875 | 84106:M:2790210TN0088445 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17855008 | -362 | -6 | 6 | 0 | -74 |
| 20140205 12:15:14.361 | 2 | 12 | ZFH4 | 1 | Bid | 120.7421875 | 84106:M:2790154TN0088417 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17855008 | -362 | -6 | 6 | 0 | -74 |
| 20140205 13:27:40.307 | 2 | 13 | ZFH4 | -3 | Ask | 120.7421875 | 84106:M:2852365TN0095164 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18237857 | -311 | -5 | 4 | 0 | -155 |
| 20140205 02:52:16.159 | 2 | 2 | ZNH4 | -26 | Ask | 126.125 | 84106:M:1977609TN0014475 | 15.625 | -406.25 | 7.8 | -414.05 | 12913068 | -702 | -7 | 7 | 1 | -206 |
| 20140205 02:52:16.159 | 2 | 2 | ZNH4 | -1 | Ask | 126.125 | 84106:M:1977657TN0014499 | 15.625 | -15.625 | 0.3 | -15.925 | 12913068 | -702 | -7 | 7 | 1 | -206 |
| 20140205 03:37:14.627 | 2 | 3 | ZNH4 | 1 | Bid | 126.203125 | 84106:M:1995778TN0019750 | 15.625 | -15.625 | 0.3 | -15.925 | 13064636 | -623 | -7 | 7 | 0 | -143 |
| 20140205 03:39:11.455 | 2 | 3 | ZNH4 | 1 | Bid | 126.1875 | 84106:M:1997584TN0020251 | 15.625 | -15.625 | 0.3 | -15.925 | 13073397 | -888 | -8 | 8 | 0 | -248 |
| 20140205 03:39:11.455 | 2 | 3 | ZNH4 | 1 | Bid | 126.1875 | 84106:M:1997570TN0020244 | 15.625 | -15.625 | 0.3 | -15.925 | 13073397 | -888 | -8 | 8 | 0 | -248 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 1 | Bid | 126.109375 | 84106:M:2296070TN0082767 | 15.625 | -15.625 | 0.3 | -15.925 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 1 | Bid | 126.109375 | 84106:M:2296154TN0082809 | 15.625 | -15.625 | 0.3 | -15.925 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 1 | Bid | 126.109375 | 84106:M:2296162TN0082813 | 15.625 | -15.625 | 0.3 | -15.925 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 57 | Bid | 126.109375 | 84106:M:2296190TN0082827 | 15.625 | -890.625 | 17.1 | -907.725 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 16 | Bid | 126.109375 | 84106:M:2296186TN0082825 | 15.625 | -250 | 4.8 | -254.8 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 40 | Bid | 126.109375 | 84106:M:2296192TN0082828 | 15.625 | -625 | 12 | -637 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 2 | Bid | 126.109375 | 84106:M:2296188TN0082826 | 15.625 | -31.25 | 0.6 | -31.85 | 14975629 | -972 | -15 | 15 | 1 | -178 |
| 20140205 08:24:51.611 | 2 | 8 | ZNH4 | 1 | Bid | 126.109375 | 84106:M:2296112TN0082788 | 15.625 | -15.625 | 0.3 | -15.925 | 14975629 | -972 | -15 | 15 | 1 | -178 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 08:27:32.749 | -1 | 0.403 | 0.159 | 0.946 | 0.565 | 433 | 1 | 1 | 2 | 2 | 1 | 0 | 433 | 0 |
| 20140205 08:27:32.749 | -1 | 0.403 | 0.159 | 0.946 | 0.565 | 433 | 1 | 1 | 2 | 2 | 1 | 0 | 433 | 0 |
| 20140205 08:27:32.749 | -1 | 0.403 | 0.159 | 0.946 | 0.565 | 433 | 1 | 1 | 2 | 2 | 1 | 0 | 433 | 0 |
| 20140205 08:27:32.749 | -1 | 0.403 | 0.159 | 0.946 | 0.565 | 433 | 1 | 1 | 2 | 2 | 1 | 0 | 433 | 0 |
| 20140205 08:27:32.749 | -1 | 0.403 | 0.159 | 0.946 | 0.565 | 433 | 1 | 1 | 2 | 2 | 1 | 0 | 433 | 0 |
| 20140205 09:09:59.120 | -2 | 0.249 | 0.076 | 1.903 | 1.429 | 706 | 1 | 2 | 9 | 8 | 1 | 0 | 706 | 5 |
| 20140205 09:09:59.120 | -2 | 0.249 | 0.076 | 1.903 | 1.429 | 706 | 1 | 2 | 9 | 8 | 1 | 0 | 706 | 5 |
| 20140205 09:09:59.120 | -2 | 0.249 | 0.076 | 1.903 | 1.429 | 706 | 1 | 2 | 9 | 8 | 1 | 0 | 706 | 5 |
| 20140205 09:09:59.120 | -2 | 0.249 | 0.076 | 1.903 | 1.429 | 706 | 1 | 2 | 9 | 8 | 1 | 0 | 706 | 5 |
| 20140205 09:09:59.120 | -2 | 0.249 | 0.076 | 1.903 | 1.429 | 706 | 1 | 2 | 9 | 8 | 1 | 0 | 706 | 5 |
| 20140205 09:45:40.011 | -5 | 0.257 | 0.055 | 2.389 | 1.774 | 770 | 1 | 3 | 1 | 1 | 1 | 42 | 812 | 0 |
| 20140205 09:45:40.011 | -5 | 0.257 | 0.055 | 2.389 | 1.774 | 770 | 1 | 3 | 1 | 1 | 1 | 42 | 812 | 0 |
| 20140205 10:15:18.938 | -6 | 0.401 | 0.133 | 1.392 | 0.834 | 568 | 1 | 1 | 5 | 4 | 1 | 0 | 568 | 1 |
| 20140205 10:15:18.938 | -6 | 0.401 | 0.133 | 1.392 | 0.834 | 568 | 1 | 1 | 5 | 4 | 1 | 0 | 568 | 1 |
| 20140205 11:07:48.570 | -1 | 0.374 | 0.039 | 1.996 | 1.246 | 568 | 1 | 1 | 9 | 9 | 1 | 72 | 640 | 0 |
| 20140205 11:07:48.570 | -1 | 0.374 | 0.039 | 1.996 | 1.246 | 568 | 1 | 1 | 9 | 9 | 1 | 72 | 640 | 0 |
| 20140205 11:07:48.570 | -1 | 0.374 | 0.039 | 1.996 | 1.246 | 568 | 1 | 1 | 9 | 9 | 1 | 72 | 640 | 0 |
| 20140205 12:15:14.361 | -1 | 0.272 | 0.077 | 2.018 | 1.47 | 970 | 1 | 2 | 2 | 2 | 1 | 0 | 970 | 8 |
| 20140205 12:15:14.361 | -1 | 0.272 | 0.077 | 2.018 | 1.47 | 970 | 1 | 2 | 2 | 2 | 1 | 0 | 970 | 8 |
| 20140205 13:27:40.307 | -2 | 0.386 | 0.071 | 1.378 | 0.846 | 494 | 1 | 2 | 2 | 2 | 1 | 0 | 494 | 8 |
| 20140205 02:52:16.159 | -1 | 0.513 | 0.065 | 1.574 | 0.766 | 666 | 1 | 3 | 3 | 2 | 1 | 0 | 666 | 2 |
| 20140205 02:52:16.159 | -1 | 0.513 | 0.065 | 1.574 | 0.766 | 666 | 1 | 3 | 3 | 2 | 1 | 0 | 666 | 2 |
| 20140205 03:37:14.627 | -1 | 0.483 | 0.071 | 0.876 | 0.453 | 666 | 1 | 2 | 3 | 3 | 1 | 0 | 666 | 5 |
| 20140205 03:39:11.455 | -1 | 0.569 | 0.073 | 2.561 | 1.105 | 674 | 1 | 3 | 4 | 4 | 1 | 0 | 674 | 3 |
| 20140205 03:39:11.455 | -1 | 0.569 | 0.073 | 2.561 | 1.105 | 674 | 1 | 3 | 4 | 4 | 1 | 0 | 674 | 3 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |
| 20140205 08:24:51.611 | -1 | 0.34 | 0.084 | 10.886 | 7.19 | 1891 | 1 | 5 | 8 | 7 | 1 | 0 | 1891 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 08:25:19.836 | 2 | 8 | ZNH4 | -2 | Ask | 126.09375 | 84106:M:2298383TN0083235 | 15.625 | -31.25 | 0.6 | -31.85 | 14986322 | -993 | -11 | 11 | 1 | -185 |
| 20140205 08:25:19.836 | 2 | 8 | ZNH4 | -4 | Ask | 126.09375 | 84106:M:2298381TN0083234 | 15.625 | -62.5 | 1.2 | -63.7 | 14986322 | -993 | -11 | 11 | 1 | -185 |
| 20140205 08:44:35.618 | 2 | 8 | ZNH4 | -1 | Ask | 126.0625 | 84106:M:2361419TN0095880 | 15.625 | -15.625 | 0.3 | -15.925 | 15363717 | -1000 | -1 | 1 | 0 | -1000 |
| 20140205 08:44:35.618 | 2 | 8 | ZNH4 | -2 | Ask | 126.0625 | 84106:M:2361193TN0095767 | 15.625 | -31.25 | 0.6 | -31.85 | 15363717 | -1000 | -1 | 1 | 0 | -1000 |
| 20140205 08:44:35.618 | 2 | 8 | ZNH4 | -4 | Ask | 126.0625 | 84106:M:2361371TN0095856 | 15.625 | -62.5 | 1.2 | -63.7 | 15363717 | -1000 | -1 | 1 | 0 | -1000 |
| 20140205 08:44:35.618 | 2 | 8 | ZNH4 | -1 | Ask | 126.0625 | 84106:M:2361369TN0095855 | 15.625 | -15.625 | 0.3 | -15.925 | 15363717 | -1000 | -1 | 1 | 0 | -1000 |
| 20140205 08:44:35.618 | 2 | 8 | ZNH4 | -2 | Ask | 126.0625 | 84106:M:2361675TN0095929 | 15.625 | -31.25 | 0.6 | -31.85 | 15363717 | -1000 | -1 | 1 | 0 | -1000 |
| 20140205 08:48:43.237 | 2 | 8 | ZNH4 | -2 | Ask | 126.09375 | 84106:M:2370431TN0097882 | 15.625 | -31.25 | 0.6 | -31.85 | 15422382 | -948 | -6 | 1 | 0 | -948 |
| 20140205 09:09:59.117 | 2 | 9 | ZNH4 | -6 | Ask | 125.953125 | 84106:M:2473421TN0121679 | 15.625 | -93.75 | 1.8 | -95.55 | 15925075 | -625 | -6 | 6 | 0 | -180 |
| 20140205 09:09:59.117 | 2 | 9 | ZNH4 | -1 | Ask | 125.953125 | 84106:M:2473423TN0121680 | 15.625 | -15.625 | 0.3 | -15.925 | 15925075 | -625 | -6 | 6 | 0 | -180 |
| 20140205 09:45:40.016 | 2 | 9 | ZNH4 | -1 | Ask | 125.96875 | 84106:M:2590033TN0146482 | 15.625 | -15.625 | 0.3 | -15.925 | 16624311 | -698 | -7 | 2 | 0 | -612 |
| 20140205 10:15:18.934 | 2 | 10 | ZNH4 | 2 | Bid | 126.015625 | 84106:M:2644710TN0158160 | 15.625 | -31.25 | 0.6 | -31.85 | 16941965 | -1180 | -69 | 5 | 1 | -463 |
| 20140205 10:15:18.934 | 2 | 10 | ZNH4 | 1 | Bid | 126.015625 | 84106:M:2644736TN0158173 | 15.625 | -15.625 | 0.3 | -15.925 | 16941965 | -1180 | -69 | 5 | 1 | -463 |
| 20140205 11:07:48.566 | 2 | 11 | ZNH4 | -16 | Ask | 125.875 | 84106:M:2717885TN0174019 | 15.625 | -250 | 4.8 | -254.8 | 17408148 | -1197 | -12 | 12 | 0 | -211 |
| 20140205 11:07:48.566 | 2 | 11 | ZNH4 | -2 | Ask | 125.875 | 84106:M:2718179TN0174166 | 15.625 | -31.25 | 0.6 | -31.85 | 17408148 | -1197 | -12 | 12 | 0 | -211 |
| 20140205 11:07:48.566 | 2 | 11 | ZNH4 | -1 | Ask | 125.875 | 84106:M:2718177TN0174165 | 15.625 | -15.625 | 0.3 | -15.925 | 17408148 | -1197 | -12 | 12 | 0 | -211 |
| 20140205 11:07:48.566 | 2 | 11 | ZNH4 | -1 | Ask | 125.875 | 84106:M:2718175TN0174164 | 15.625 | -15.625 | 0.3 | -15.925 | 17408148 | -1197 | -12 | 12 | 0 | -211 |
| 20140205 11:07:48.566 | 2 | 11 | ZNH4 | -1 | Ask | 125.875 | 84106:M:2718135TN0174144 | 15.625 | -15.625 | 0.3 | -15.925 | 17408148 | -1197 | -12 | 12 | 0 | -211 |
| 20140205 12:15:14.368 | 2 | 12 | ZNH4 | 2 | Bid | 125.84375 | 84106:M:2790686TN0189057 | 15.625 | -31.25 | 0.6 | -31.85 | 17855015 | -975 | -4 | 4 | 0 | -319 |
| 20140205 12:15:14.368 | 2 | 12 | ZNH4 | 1 | Bid | 125.84375 | 84106:M:2790684TN0189056 | 15.625 | -15.625 | 0.3 | -15.925 | 17855015 | -975 | -4 | 4 | 0 | -319 |
| 20140205 12:15:14.368 | 2 | 12 | ZNH4 | 1 | Bid | 125.84375 | 84106:M:2790706TN0189067 | 15.625 | -15.625 | 0.3 | -15.925 | 17855015 | -975 | -4 | 4 | 0 | -319 |
| 20140205 12:16:49.751 | 2 | 12 | ZNH4 | -2 | Ask | 125.84375 | 84106:M:2793047TN0189308 | 15.625 | -31.25 | 0.6 | -31.85 | 17865793 | -995 | -5 | 5 | 0 | -307 |
| 20140205 12:16:49.751 | 2 | 12 | ZNH4 | -1 | Ask | 125.84375 | 84106:M:2793049TN0189309 | 15.625 | -15.625 | 0.3 | -15.925 | 17865793 | -995 | -5 | 5 | 0 | -307 |
| 20140205 12:16:49.751 | 2 | 12 | ZNH4 | -1 | Ask | 125.84375 | 84106:M:2793041TN0189305 | 15.625 | -15.625 | 0.3 | -15.925 | 17865793 | -995 | -5 | 5 | 0 | -307 |
| 20140205 12:16:49.751 | 2 | 12 | ZNH4 | -1 | Ask | 125.84375 | 84106:M:2792923TN0189246 | 15.625 | -15.625 | 0.3 | -15.925 | 17865793 | -995 | -5 | 5 | 0 | -307 |
| 20140205 12:47:03.906 | 2 | 12 | ZNH4 | 2 | Bid | 125.90625 | 84106:M:2822610TN0194746 | 15.625 | -31.25 | 0.6 | -31.85 | 18033170 | -977 | -7 | 7 | 0 | -264 |
| 20140205 12:47:03.906 | 2 | 12 | ZNH4 | 1 | Bid | 125.90625 | 84106:M:2822710TN0194796 | 15.625 | -15.625 | 0.3 | -15.925 | 18033170 | -977 | -7 | 7 | 0 | -264 |
| 20140205 12:47:03.906 | 2 | 12 | ZNH4 | 1 | Bid | 125.90625 | 84106:M:2822738TN0194810 | 15.625 | -15.625 | 0.3 | -15.925 | 18033170 | -977 | -7 | 7 | 0 | -264 |
| 20140205 12:47:03.906 | 2 | 12 | ZNH4 | 1 | Bid | 125.90625 | 84106:M:2822694TN0194788 | 15.625 | -15.625 | 0.3 | -15.925 | 18033170 | -977 | -7 | 7 | 0 | -264 |
| 20140205 12:47:03.906 | 2 | 12 | ZNH4 | 1 | Bid | 125.90625 | 84106:M:2822704TN0194793 | 15.625 | -15.625 | 0.3 | -15.925 | 18033170 | -977 | -7 | 7 | 0 | -264 |
| 20140205 12:47:03.906 | 2 | 12 | ZNH4 | 1 | Bid | 125.90625 | 84106:M:2822776TN0194821 | 15.625 | -15.625 | 0.3 | -15.925 | 18033170 | -977 | -7 | 7 | 0 | -264 |
| 20140205 12:54:23.479 | 2 | 12 | ZNH4 | -1 | Ask | 125.890625 | 84106:M:2828709TN0195914 | 15.625 | -15.625 | 0.3 | -15.925 | 18060212 | -673 | -10 | 10 | 0 | -535 |
| 20140205 12:54:23.479 | 2 | 12 | ZNH4 | -1 | Ask | 125.890625 | 84106:M:2828687TN0195903 | 15.625 | -15.625 | 0.3 | -15.925 | 18060212 | -673 | -10 | 10 | 0 | -535 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 08:25:19.836 | -1 | 0.466 | 0.075 | 1.301 | 0.696 | 1140 | 1 | 5 | 4 | 3 | 1 | 0 | 1140 | 6 |
| 20140205 08:25:19.836 | -1 | 0.466 | 0.075 | 1.301 | 0.696 | 1140 | 1 | 5 | 4 | 3 | 1 | 0 | 1140 | 6 |
| 20140205 08:44:35.618 | -1 | 0.401 | 0.005 | 2.505 | 1.499 | 1492 | 1 | 6 | 3 | 3 | 1 | 0 | 1492 | 3 |
| 20140205 08:44:35.618 | -1 | 0.401 | 0.005 | 2.505 | 1.499 | 1492 | 1 | 6 | 3 | 3 | 1 | 0 | 1492 | 3 |
| 20140205 08:44:35.618 | -1 | 0.401 | 0.005 | 2.505 | 1.499 | 1492 | 1 | 6 | 3 | 3 | 1 | 0 | 1492 | 3 |
| 20140205 08:44:35.618 | -1 | 0.401 | 0.005 | 2.505 | 1.499 | 1492 | 1 | 6 | 3 | 3 | 1 | 0 | 1492 | 3 |
| 20140205 08:44:35.618 | -1 | 0.401 | 0.005 | 2.505 | 1.499 | 1492 | 1 | 6 | 3 | 3 | 1 | 0 | 1492 | 3 |
| 20140205 08:48:43.237 | -6 | 0.593 | 0.053 | 1.267 | 0.516 | 656 | 1 | 4 | 2 | 2 | 1.008 | 3 | 659 | 0 |
| 20140205 09:09:59.117 | -1 | 0.403 | 0.034 | 0.82 | 0.489 | 925 | 1 | 6 | 2 | 2 | 1.001 | 30 | 955 | 0 |
| 20140205 09:09:59.117 | -1 | 0.403 | 0.034 | 0.82 | 0.489 | 925 | 1 | 6 | 2 | 2 | 1.001 | 30 | 955 | 0 |
| 20140205 09:45:40.016 | -6 | 0.36 | 0.048 | 1.874 | 1.199 | 1249 | 1 | 3 | 4 | 4 | 1.007 | 47 | 1296 | 0 |
| 20140205 10:15:18.934 | -4 | 0.995 | 0.972 | 0.974 | 0.005 | 174 | 1 | 1 | 0 | -1 | 1 | 0 | 174 | -1 |
| 20140205 10:15:18.934 | -4 | 0.995 | 0.972 | 0.974 | 0.005 | 174 | 1 | 1 | 0 | -1 | 1 | 0 | 174 | -1 |
| 20140205 11:07:48.566 | -1 | 0.42 | 0.072 | 3.441 | 1.998 | 1656 | 1 | 4 | 2 | 2 | 1 | 62 | 1718 | 0 |
| 20140205 11:07:48.566 | -1 | 0.42 | 0.072 | 3.441 | 1.998 | 1656 | 1 | 4 | 2 | 2 | 1 | 62 | 1718 | 0 |
| 20140205 11:07:48.566 | -1 | 0.42 | 0.072 | 3.441 | 1.998 | 1656 | 1 | 4 | 2 | 2 | 1 | 62 | 1718 | 0 |
| 20140205 11:07:48.566 | -1 | 0.42 | 0.072 | 3.441 | 1.998 | 1656 | 1 | 4 | 2 | 2 | 1 | 62 | 1718 | 0 |
| 20140205 11:07:48.566 | -1 | 0.42 | 0.072 | 3.441 | 1.998 | 1656 | 1 | 4 | 2 | 2 | 1 | 62 | 1718 | 0 |
| 20140205 12:15:14.368 | -1 | 0.333 | 0.022 | 3.041 | 2.027 | 1950 | 1 | 5 | 6 | 6 | 1 | 0 | 1950 | 3 |
| 20140205 12:15:14.368 | -1 | 0.333 | 0.022 | 3.041 | 2.027 | 1950 | 1 | 5 | 6 | 6 | 1 | 0 | 1950 | 3 |
| 20140205 12:15:14.368 | -1 | 0.333 | 0.022 | 3.041 | 2.027 | 1950 | 1 | 5 | 6 | 6 | 1 | 0 | 1950 | 3 |
| 20140205 12:16:49.751 | -1 | 0.29 | 0.027 | 3.22 | 2.288 | 2441 | 1 | 4 | 4 | 4 | 1 | 0 | 2441 | 4 |
| 20140205 12:16:49.751 | -1 | 0.29 | 0.027 | 3.22 | 2.288 | 2441 | 1 | 4 | 4 | 4 | 1 | 0 | 2441 | 4 |
| 20140205 12:16:49.751 | -1 | 0.29 | 0.027 | 3.22 | 2.288 | 2441 | 1 | 4 | 4 | 4 | 1 | 0 | 2441 | 4 |
| 20140205 12:16:49.751 | -1 | 0.29 | 0.027 | 3.22 | 2.288 | 2441 | 1 | 4 | 4 | 4 | 1 | 0 | 2441 | 4 |
| 20140205 12:47:03.906 | -1 | 0.392 | 0.045 | 1.673 | 1.017 | 1513 | 1 | 4 | 6 | 6 | 1 | 0 | 1513 | 0 |
| 20140205 12:47:03.906 | -1 | 0.392 | 0.045 | 1.673 | 1.017 | 1513 | 1 | 4 | 6 | 6 | 1 | 0 | 1513 | 0 |
| 20140205 12:47:03.906 | -1 | 0.392 | 0.045 | 1.673 | 1.017 | 1513 | 1 | 4 | 6 | 6 | 1 | 0 | 1513 | 0 |
| 20140205 12:47:03.906 | -1 | 0.392 | 0.045 | 1.673 | 1.017 | 1513 | 1 | 4 | 6 | 6 | 1 | 0 | 1513 | 0 |
| 20140205 12:47:03.906 | -1 | 0.392 | 0.045 | 1.673 | 1.017 | 1513 | 1 | 4 | 6 | 6 | 1 | 0 | 1513 | 0 |
| 20140205 12:47:03.906 | -1 | 0.392 | 0.045 | 1.673 | 1.017 | 1513 | 1 | 4 | 6 | 6 | 1 | 0 | 1513 | 0 |
| 20140205 12:54:23.479 | -1 | 0.315 | 0.074 | 2.604 | 1.784 | 1463 | 1 | 2 | 4 | 4 | 0.999 | 0 | 1463 | 5 |
| 20140205 12:54:23.479 | -1 | 0.315 | 0.074 | 2.604 | 1.784 | 1463 | 1 | 2 | 4 | 4 | 0.999 | 0 | 1463 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 13:27:40.313 | 2 | 13 | ZNH4 | -2 | Ask | 125.859375 | 84106:M:2852111TN0200034 | 15.625 | -31.25 | 0.6 | -31.85 | 18237862 | -718 | -6 | 6 | 0 | -205 |
| 20140205 13:27:40.313 | 2 | 13 | ZNH4 | -1 | Ask | 125.859375 | 84106:M:2852113TN0200035 | 15.625 | -15.625 | 0.3 | -15.925 | 18237862 | -718 | -6 | 6 | 0 | -205 |
| 20140205 13:27:40.313 | 2 | 13 | ZNH4 | -1 | Ask | 125.859375 | 84106:M:2852137TN0200047 | 15.625 | -15.625 | 0.3 | -15.925 | 18237862 | -718 | -6 | 6 | 0 | -205 |
| 20140206 08:12:03.475 | 2 | 8 | ZBH4 | -1 | Ask | 133.40625 | 84106:M:3302887TN0038616 | 31.25 | -31.25 | 0.3 | -31.55 | 21722303 | -157 | -6 | 2 | 0 | -85 |
| 20140206 09:15:44.322 | 2 | 9 | ZBH4 | -1 | Ask | 133.125 | 84106:M:3429415TN0051708 | 31.25 | -31.25 | 0.3 | -31.55 | 22502762 | -222 | -6 | 5 | 0 | -72 |
| 20140206 09:15:44.322 | 2 | 9 | ZBH4 | -1 | Ask | 133.125 | 84106:M:3429501TN0051751 | 31.25 | -31.25 | 0.3 | -31.55 | 22502762 | -222 | -6 | 5 | 0 | -72 |
| 20140206 09:15:44.322 | 2 | 9 | ZBH4 | -1 | Ask | 133.125 | 84106:M:3429659TN0051762 | 31.25 | -31.25 | 0.3 | -31.55 | 22502762 | -222 | -6 | 5 | 0 | -72 |
| 20140206 10:10:14.629 | 2 | 10 | ZBH4 | 2 | Bid | 133 | 84106:M:3521742TN0062947 | 31.25 | -62.5 | 0.6 | -63.1 | 23101661 | -347 | -5 | 2 | 0 | -323 |
| 20140206 10:10:14.629 | 2 | 10 | ZBH4 | 1 | Bid | 133 | 84106:M:3521716TN0062934 | 31.25 | -31.25 | 0.3 | -31.55 | 23101661 | -347 | -5 | 2 | 0 | -323 |
| 20140206 10:10:14.629 | 2 | 10 | ZBH4 | 1 | Bid | 133 | 84106:M:3521718TN0062935 | 31.25 | -31.25 | 0.3 | -31.55 | 23101661 | -347 | -5 | 2 | 0 | -323 |
| 20140206 10:28:20.393 | 2 | 10 | ZBH4 | 1 | Bid | 133.0625 | 84106:M:3544442TN0065095 | 31.25 | -31.25 | 0.3 | -31.55 | 23230148 | -235 | -8 | 8 | 1 | -67 |
| 20140206 10:28:20.393 | 2 | 10 | ZBH4 | 1 | Bid | 133.0625 | 84106:M:3544366TN0065057 | 31.25 | -31.25 | 0.3 | -31.55 | 23230148 | -235 | -8 | 8 | 1 | -67 |
| 20140206 10:28:20.393 | 2 | 10 | ZBH4 | 2 | Bid | 133.0625 | 84106:M:3544506TN0065127 | 31.25 | -62.5 | 0.6 | -63.1 | 23230148 | -235 | -8 | 8 | 1 | -67 |
| 20140206 10:28:20.393 | 2 | 10 | ZBH4 | 1 | Bid | 133.0625 | 84106:M:3544438TN0065093 | 31.25 | -31.25 | 0.3 | -31.55 | 23230148 | -235 | -8 | 8 | 1 | -67 |
| 20140206 10:30:51.618 | 2 | 10 | ZBH4 | -1 | Ask | 133.0625 | 84106:M:3549821TN0065698 | 31.25 | -31.25 | 0.3 | -31.55 | 23256998 | -331 | -17 | 5 | 0 | -156 |
| 20140206 10:30:51.618 | 2 | 10 | ZBH4 | -1 | Ask | 133.0625 | 84106:M:3549837TN0065706 | 31.25 | -31.25 | 0.3 | -31.55 | 23256998 | -331 | -17 | 5 | 0 | -156 |
| 20140206 10:52:42.009 | 2 | 10 | ZBH4 | 2 | Bid | 133 | 84106:M:3577848TN0068595 | 31.25 | -62.5 | 0.6 | -63.1 | 23415733 | -228 | -7 | 2 | 0 | -227 |
| 20140206 10:52:42.009 | 2 | 10 | ZBH4 | 1 | Bid | 133 | 84106:M:3577884TN0068613 | 31.25 | -31.25 | 0.3 | -31.55 | 23415733 | -228 | -7 | 2 | 0 | -227 |
| 20140206 07:08:44.168 | 2 | 7 | ZFH4 | -1 | Ask | 120.671875 | 84106:M:3128381TN0018599 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20561247 | -198 | -8 | 8 | 1 | -59 |
| 20140206 08:12:03.469 | 2 | 8 | ZFH4 | -1 | Ask | 120.6640625 | 84106:M:3302703TN0035918 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21722300 | -178 | -7 | 2 | 0 | -176 |
| 20140206 09:02:07.346 | 2 | 9 | ZFH4 | -60 | Ask | 120.609375 | 84106:M:3405661TN0048085 | 7.8125 | -468.75 | 18 | -486.75 | 22385538 | -179 | -5 | 1 | 0 | -179 |
| 20140206 09:02:07.346 | 2 | 9 | ZFH4 | -1 | Ask | 120.609375 | 84106:M:3405659TN0048084 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 22385538 | -179 | -5 | 1 | 0 | -179 |
| 20140206 09:02:07.346 | 2 | 9 | ZFH4 | -1 | Ask | 120.609375 | 84106:M:3405615TN0048062 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 22385538 | -179 | -5 | 1 | 0 | -179 |
| 20140206 09:02:07.346 | 2 | 9 | ZFH4 | -9 | Ask | 120.609375 | 84106:M:3405665TN0048087 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 22385538 | -179 | -5 | 1 | 0 | -179 |
| 20140206 10:09:54.000 | 2 | 10 | ZFH4 | -1 | Ask | 120.609375 | 84106:M:3517295TN0059459 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23092459 | -452 | -18 | 8 | 1 | -110 |
| 20140206 10:10:14.624 | 2 | 10 | ZFH4 | 3 | Bid | 120.609375 | 84106:M:3521386TN0059954 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23101658 | -474 | -6 | 2 | 0 | -426 |
| 20140206 10:10:14.624 | 2 | 10 | ZFH4 | 1 | Bid | 120.609375 | 84106:M:3521364TN0059943 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23101658 | -474 | -6 | 2 | 0 | -426 |
| 20140206 10:10:14.624 | 2 | 10 | ZFH4 | 1 | Bid | 120.609375 | 84106:M:3521360TN0059941 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23101658 | -474 | -6 | 2 | 0 | -426 |
| 20140206 10:10:14.624 | 2 | 10 | ZFH4 | 1 | Bid | 120.609375 | 84106:M:3521428TN0059975 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23101658 | -474 | -6 | 2 | 0 | -426 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 60 | Bid | 120.6328125 | 84106:M:3544688TN0062598 | 7.8125 | -468.75 | 18 | -486.75 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 3 | Bid | 120.6328125 | 84106:M:3544740TN0062624 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 3 | Bid | 120.6328125 | 84106:M:3544714TN0062611 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 1 | Bid | 120.6328125 | 84106:M:3544676TN0062592 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23230135 | -244 | -8 | 8 | 0 | -57 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140205 13:27:40.313 | -1 | 0.264 | 0.033 | 2.294 | 1.688 | 1998 | 1 | 5 | 5 | 5 | 1 | 0 | 1998 | 3 |
| 20140205 13:27:40.313 | -1 | 0.264 | 0.033 | 2.294 | 1.688 | 1998 | 1 | 5 | 5 | 5 | 1 | 0 | 1998 | 3 |
| 20140205 13:27:40.313 | -1 | 0.264 | 0.033 | 2.294 | 1.688 | 1998 | 1 | 5 | 5 | 5 | 1 | 0 | 1998 | 3 |
| 20140206 08:12:03.475 | -3 | 0.336 | 0.071 | 1.319 | 0.876 | 310 | 1 | 5 | 3 | 3 | 1 | 0 | 310 | 3 |
| 20140206 09:15:44.322 | -1 | 0.288 | 0.046 | 1.823 | 1.298 | 475 | 1 | 3 | 6 | 6 | 0.865 | 0 | 475 | 12 |
| 20140206 09:15:44.322 | -1 | 0.288 | 0.046 | 1.823 | 1.298 | 475 | 1 | 3 | 6 | 6 | 0.865 | 0 | 475 | 12 |
| 20140206 09:15:44.322 | -1 | 0.288 | 0.046 | 1.823 | 1.298 | 475 | 1 | 3 | 6 | 6 | 0.865 | 0 | 475 | 12 |
| 20140206 10:10:14.629 | -4 | 0.361 | 0.033 | 2.114 | 1.352 | 615 | 1 | 6 | 4 | 4 | 1 | 0 | 615 | 14 |
| 20140206 10:10:14.629 | -4 | 0.361 | 0.033 | 2.114 | 1.352 | 615 | 1 | 6 | 4 | 4 | 1 | 0 | 615 | 14 |
| 20140206 10:10:14.629 | -4 | 0.361 | 0.033 | 2.114 | 1.352 | 615 | 1 | 6 | 4 | 4 | 1 | 0 | 615 | 14 |
| 20140206 10:28:20.393 | -1 | 0.272 | 0.051 | 1.703 | 1.24 | 630 | 1 | 5 | 6 | 5 | 1 | 0 | 630 | 5 |
| 20140206 10:28:20.393 | -1 | 0.272 | 0.051 | 1.703 | 1.24 | 630 | 1 | 5 | 6 | 5 | 1 | 0 | 630 | 5 |
| 20140206 10:28:20.393 | -1 | 0.272 | 0.051 | 1.703 | 1.24 | 630 | 1 | 5 | 6 | 5 | 1 | 0 | 630 | 5 |
| 20140206 10:28:20.393 | -1 | 0.272 | 0.051 | 1.703 | 1.24 | 630 | 1 | 5 | 6 | 5 | 1 | 0 | 630 | 5 |
| 20140206 10:30:51.618 | -6 | 0.611 | 0.137 | 1.345 | 0.914 | 449 | 1 | 3 | 1 | 1 | 1 | 0 | 449 | 1 |
| 20140206 10:30:51.618 | -6 | 0.611 | 0.137 | 1.345 | 0.914 | 449 | 1 | 3 | 1 | 1 | 1 | 0 | 449 | 1 |
| 20140206 10:52:42.009 | -6 | 0.227 | 0.039 | 2.909 | 2.08 | 570 | 1 | 4 | 4 | 4 | 1 | 0 | 570 | 3 |
| 20140206 10:52:42.009 | -6 | 0.227 | 0.039 | 2.909 | 2.08 | 570 | 1 | 4 | 4 | 4 | 1 | 0 | 570 | 3 |
| 20140206 07:08:44.168 | -1 | 0.229 | 0.092 | 3.145 | 2.425 | 667 | 1 | 3 | 3 | 2 | 1 | 0 | 667 | 3 |
| 20140206 08:12:03.469 | -6 | 0.274 | 0.109 | 5.285 | 3.837 | 472 | 1 | 2 | 1 | 1 | 1 | 0 | 472 | 6 |
| 20140206 09:02:07.346 | -5 | 0.193 | 0.056 | 1.414 | 1.125 | 638 | 1 | 3 | 2 | 2 | 1 | 81 | 719 | 0 |
| 20140206 09:02:07.346 | -5 | 0.193 | 0.056 | 1.414 | 1.125 | 638 | 1 | 3 | 2 | 2 | 1 | 81 | 719 | 0 |
| 20140206 09:02:07.346 | -5 | 0.193 | 0.056 | 1.414 | 1.125 | 638 | 1 | 3 | 2 | 2 | 1 | 81 | 719 | 0 |
| 20140206 09:02:07.346 | -5 | 0.193 | 0.056 | 1.414 | 1.125 | 638 | 1 | 3 | 2 | 2 | 1 | 81 | 719 | 0 |
| 20140206 10:09:54.000 | -6 | 0.527 | 0.194 | 4.145 | 1.961 | 368 | 1 | 1 | 7 | 6 | 1 | 0 | 368 | 37 |
| 20140206 10:10:14.624 | -5 | 0.42 | 0.052 | 3.093 | 1.795 | 655 | 1 | 2 | 2 | 2 | 1 | 0 | 655 | 12 |
| 20140206 10:10:14.624 | -5 | 0.42 | 0.052 | 3.093 | 1.795 | 655 | 1 | 2 | 2 | 2 | 1 | 0 | 655 | 12 |
| 20140206 10:10:14.624 | -5 | 0.42 | 0.052 | 3.093 | 1.795 | 655 | 1 | 2 | 2 | 2 | 1 | 0 | 655 | 12 |
| 20140206 10:10:14.624 | -5 | 0.42 | 0.052 | 3.093 | 1.795 | 655 | 1 | 2 | 2 | 2 | 1 | 0 | 655 | 12 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 1 | Bid | 120.6328125 | 84106:M:3544712TN0062610 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 1 | Bid | 120.6328125 | 84106:M:3544664TN0062586 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 3 | Bid | 120.6328125 | 84106:M:3544706TN0062607 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 1 | Bid | 120.6328125 | 84106:M:3544684TN0062596 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:28:20.397 | 2 | 10 | ZFH4 | 9 | Bid | 120.6328125 | 84106:M:3544738TN0062623 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 23230135 | -244 | -8 | 8 | 0 | -57 |
| 20140206 10:50:15.873 | 2 | 10 | ZFH4 | -3 | Ask | 120.6328125 | 84106:M:3571993TN0065085 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23385209 | -531 | -16 | 16 | 2 | -97 |
| 20140206 10:50:15.873 | 2 | 10 | ZFH4 | -1 | Ask | 120.6328125 | 84106:M:3572005TN0065091 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23385209 | -531 | -16 | 16 | 2 | -97 |
| 20140206 11:22:40.959 | 2 | 11 | ZFH4 | 3 | Bid | 120.609375 | 84106:M:3607804TN0069333 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23583394 | -450 | -7 | 7 | 0 | -124 |
| 20140206 11:22:40.959 | 2 | 11 | ZFH4 | 1 | Bid | 120.609375 | 84106:M:3607802TN0069332 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23583394 | -450 | -7 | 7 | 0 | -124 |
| 20140206 11:24:16.550 | 2 | 11 | ZFH4 | -1 | Ask | 120.609375 | 84106:M:3609121TN0069513 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23588428 | -377 | -4 | 4 | 1 | -103 |
| 20140206 11:24:16.550 | 2 | 11 | ZFH4 | -1 | Ask | 120.609375 | 84106:M:3609061TN0069483 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 23588428 | -377 | -4 | 4 | 1 | -103 |
| 20140206 07:08:44.170 | 2 | 7 | ZNH4 | -1 | Ask | 125.75 | 84106:M:3128721TN0043047 | 15.625 | -15.625 | 0.3 | -15.925 | 20561255 | -578 | -9 | 8 | 0 | -139 |
| 20140206 08:12:03.475 | 2 | 8 | ZNH4 | -4 | Ask | 125.734375 | 84106:M:3303063TN0079558 | 15.625 | -62.5 | 1.2 | -63.7 | 21722301 | -477 | -6 | 3 | 0 | -304 |
| 20140206 08:12:03.475 | 2 | 8 | ZNH4 | -2 | Ask | 125.734375 | 84106:M:3303065TN0079559 | 15.625 | -31.25 | 0.6 | -31.85 | 21722301 | -477 | -6 | 3 | 0 | -304 |
| 20140206 10:05:12.848 | 2 | 10 | ZNH4 | 2 | Bid | 125.609375 | 84106:M:3511430TN0124210 | 15.625 | -31.25 | 0.6 | -31.85 | 23050610 | -1549 | -7 | 7 | 1 | -459 |
| 20140206 10:05:12.848 | 2 | 10 | ZNH4 | 4 | Bid | 125.609375 | 84106:M:3511428TN0124209 | 15.625 | -62.5 | 1.2 | -63.7 | 23050610 | -1549 | -7 | 7 | 1 | -459 |
| 20140206 11:22:40.963 | 2 | 11 | ZNH4 | 2 | Bid | 125.5625 | 84106:M:3607884TN0141271 | 15.625 | -31.25 | 0.6 | -31.85 | 23583403 | -871 | -4 | 3 | 0 | -389 |
| 20140206 11:22:40.963 | 2 | 11 | ZNH4 | 1 | Bid | 125.5625 | 84106:M:3608092TN0141375 | 15.625 | -15.625 | 0.3 | -15.925 | 23583403 | -871 | -4 | 3 | 0 | -389 |
| 20140207 10:04:50.707 | 2 | 10 | ZBH4 | 1 | Bid | 133.46875 | 84106:M:4667464TN0093700 | 31.25 | -31.25 | 0.3 | -31.55 | 29445408 | -218 | -5 | 2 | 1 | -209 |
| 20140207 10:04:50.707 | 2 | 10 | ZBH4 | 1 | Bid | 133.46875 | 84106:M:4667452TN0093694 | 31.25 | -31.25 | 0.3 | -31.55 | 29445408 | -218 | -5 | 2 | 1 | -209 |
| 20140207 10:04:50.707 | 2 | 10 | ZBH4 | 2 | Bid | 133.46875 | 84106:M:4667450TN0093693 | 31.25 | -62.5 | 0.6 | -63.1 | 29445408 | -218 | -5 | 2 | 1 | -209 |
| 20140207 10:04:50.707 | 2 | 10 | ZBH4 | 1 | Bid | 133.46875 | 84106:M:4667460TN0093698 | 31.25 | -31.25 | 0.3 | -31.55 | 29445408 | -218 | -5 | 2 | 1 | -209 |
| 20140210 07:48:39.418 | 2 | 7 | ZBH4 | 1 | Bid | 133 | 84107:M:180556TN0018044 | 31.25 | -31.25 | 0.3 | -31.55 | 1445595 | -267 | -8 | 2 | 1 | -252 |
| 20140210 07:48:39.418 | 2 | 7 | ZBH4 | 1 | Bid | 133 | 84107:M:180434TN0017983 | 31.25 | -31.25 | 0.3 | -31.55 | 1445595 | -267 | -8 | 2 | 1 | -252 |
| 20140210 07:48:39.418 | 2 | 7 | ZBH4 | 1 | Bid | 133 | 84107:M:180914TN0018069 | 31.25 | -31.25 | 0.3 | -31.55 | 1445595 | -267 | -8 | 2 | 1 | -252 |
| 20140210 07:49:16.108 | 2 | 7 | ZBH4 | -1 | Ask | 133 | 84107:M:183229TN0018319 | 31.25 | -31.25 | 0.3 | -31.55 | 1454150 | -255 | -12 | 12 | 1 | -82 |
| 20140210 07:49:16.108 | 2 | 7 | ZBH4 | -2 | Ask | 133 | 84107:M:183231TN0018320 | 31.25 | -62.5 | 0.6 | -63.1 | 1454150 | -255 | -12 | 12 | 1 | -82 |
| 20140210 07:49:16.108 | 2 | 7 | ZBH4 | -1 | Ask | 133 | 84107:M:183279TN0018344 | 31.25 | -31.25 | 0.3 | -31.55 | 1454150 | -255 | -12 | 12 | 1 | -82 |
| 20140210 07:49:16.108 | 2 | 7 | ZBH4 | -20 | Ask | 133 | 84107:M:183299TN0018354 | 31.25 | -625 | 6 | -631 | 1454150 | -255 | -12 | 12 | 1 | -82 |
| 20140210 07:49:16.108 | 2 | 7 | ZBH4 | -1 | Ask | 133 | 84107:M:183119TN0018264 | 31.25 | -31.25 | 0.3 | -31.55 | 1454150 | -255 | -12 | 12 | 1 | -82 |
| 20140210 11:50:07.674 | 2 | 11 | ZBH4 | 1 | Bid | 133.25 | 84107:M:414592TN0043312 | 31.25 | -31.25 | 0.3 | -31.55 | 3058372 | -380 | -7 | 7 | 1 | -150 |
| 20140210 11:50:07.674 | 2 | 11 | ZBH4 | 1 | Bid | 133.25 | 84107:M:414480TN0043276 | 31.25 | -31.25 | 0.3 | -31.55 | 3058372 | -380 | -7 | 7 | 1 | -150 |
| 20140210 11:50:07.674 | 2 | 11 | ZBH4 | 1 | Bid | 133.25 | 84107:M:414588TN0043310 | 31.25 | -31.25 | 0.3 | -31.55 | 3058372 | -380 | -7 | 7 | 1 | -150 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:28:20.397 | -1 | 0.29 | 0.072 | 5.613 | 3.987 | 598 | 1 | 4 | 11 | 11 | 1 | 0 | 598 | 8 |
| 20140206 10:50:15.873 | -1 | 0.459 | 0.162 | 1.472 | 0.78 | 626 | 1 | 2 | 4 | 2 | 1 | 4 | 630 | 0 |
| 20140206 10:50:15.873 | -1 | 0.459 | 0.162 | 1.472 | 0.78 | 626 | 1 | 2 | 4 | 2 | 1 | 4 | 630 | 0 |
| 20140206 11:22:40.959 | -1 | 0.414 | 0.084 | 1.702 | 1.05 | 651 | 1 | 1 | 2 | 2 | 1.024 | 0 | 651 | 6 |
| 20140206 11:22:40.959 | -1 | 0.414 | 0.084 | 1.702 | 1.05 | 651 | 1 | 1 | 2 | 2 | 1.024 | 0 | 651 | 6 |
| 20140206 11:24:16.550 | -1 | 0.276 | 0.04 | 3.051 | 2.208 | 987 | 1 | 5 | 3 | 2 | 1 | 1 | 988 | 0 |
| 20140206 11:24:16.550 | -1 | 0.276 | 0.04 | 3.051 | 2.208 | 987 | 1 | 5 | 3 | 2 | 1 | 1 | 988 | 0 |
| 20140206 07:08:44.170 | -2 | 0.4 | 0.091 | 1.192 | 0.716 | 868 | 1 | 1 | 6 | 6 | 1 | 0 | 868 | 0 |
| 20140206 08:12:03.475 | -3 | 0.46 | 0.061 | 1.013 | 0.547 | 560 | 1 | 0 | 8 | 8 | 1 | 0 | 560 | 1 |
| 20140206 08:12:03.475 | -3 | 0.46 | 0.061 | 1.013 | 0.547 | 560 | 1 | 0 | 8 | 8 | 1 | 0 | 560 | 1 |
| 20140206 10:05:12.848 | -1 | 0.534 | 0.039 | 1.604 | 0.748 | 1353 | 1 | 5 | 3 | 2 | 1 | 0 | 1353 | 8 |
| 20140206 10:05:12.848 | -1 | 0.534 | 0.039 | 1.604 | 0.748 | 1353 | 1 | 5 | 3 | 2 | 1 | 0 | 1353 | 8 |
| 20140206 11:22:40.963 | -2 | 0.428 | 0.024 | 2.168 | 1.24 | 1166 | 1 | 3 | 4 | 4 | 1.003 | 0 | 1166 | 1 |
| 20140206 11:22:40.963 | -2 | 0.428 | 0.024 | 2.168 | 1.24 | 1166 | 1 | 3 | 4 | 4 | 1.003 | 0 | 1166 | 1 |
| 20140207 10:04:50.707 | -4 | 0.261 | 0.039 | 1.911 | 1.425 | 617 | 1 | 4 | 3 | 2 | 1 | 0 | 617 | 0 |
| 20140207 10:04:50.707 | -4 | 0.261 | 0.039 | 1.911 | 1.425 | 617 | 1 | 4 | 3 | 2 | 1 | 0 | 617 | 0 |
| 20140207 10:04:50.707 | -4 | 0.261 | 0.039 | 1.911 | 1.425 | 617 | 1 | 4 | 3 | 2 | 1 | 0 | 617 | 0 |
| 20140207 10:04:50.707 | -4 | 0.261 | 0.039 | 1.911 | 1.425 | 617 | 1 | 4 | 3 | 2 | 1 | 0 | 617 | 0 |
| 20140210 07:48:39.418 | -7 | 0.313 | 0.079 | 1.647 | 1.131 | 586 | 1 | 2 | 1 | 0 | 1 | 0 | 586 | 6 |
| 20140210 07:48:39.418 | -7 | 0.313 | 0.079 | 1.647 | 1.131 | 586 | 1 | 2 | 1 | 0 | 1 | 0 | 586 | 6 |
| 20140210 07:48:39.418 | -7 | 0.313 | 0.079 | 1.647 | 1.131 | 586 | 1 | 2 | 1 | 0 | 1 | 0 | 586 | 6 |
| 20140210 07:49:16.108 | -1 | 0.314 | 0.082 | 2.666 | 1.812 | 558 | 1 | 3 | 3 | 2 | 1 | 25 | 583 | 0 |
| 20140210 07:49:16.108 | -1 | 0.314 | 0.082 | 2.666 | 1.812 | 558 | 1 | 3 | 3 | 2 | 1 | 25 | 583 | 0 |
| 20140210 07:49:16.108 | -1 | 0.314 | 0.082 | 2.666 | 1.812 | 558 | 1 | 3 | 3 | 2 | 1 | 25 | 583 | 0 |
| 20140210 07:49:16.108 | -1 | 0.314 | 0.082 | 2.666 | 1.812 | 558 | 1 | 3 | 3 | 2 | 1 | 25 | 583 | 0 |
| 20140210 07:49:16.108 | -1 | 0.314 | 0.082 | 2.666 | 1.812 | 558 | 1 | 3 | 3 | 2 | 1 | 25 | 583 | 0 |
| 20140210 11:50:07.674 | -1 | 0.373 | 0.046 | 2.759 | 1.729 | 641 | 1 | 5 | 10 | 9 | 1.005 | 0 | 641 | 0 |
| 20140210 11:50:07.674 | -1 | 0.373 | 0.046 | 2.759 | 1.729 | 641 | 1 | 5 | 10 | 9 | 1.005 | 0 | 641 | 0 |
| 20140210 11:50:07.674 | -1 | 0.373 | 0.046 | 2.759 | 1.729 | 641 | 1 | 5 | 10 | 9 | 1.005 | 0 | 641 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140210 11:50:07.674 | 2 | 11 | ZBH4 | 1 | Bid | 133.25 | 84107:M:414590TN0043311 | 31.25 | -31.25 | 0.3 | -31.55 | 3058372 | -380 | -7 | 7 | 1 | -150 |
| 20140210 11:50:07.674 | 2 | 11 | ZBH4 | 1 | Bid | 133.25 | 84107:M:414452TN0043262 | 31.25 | -31.25 | 0.3 | -31.55 | 3058372 | -380 | -7 | 7 | 1 | -150 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -11 | Ask | 125.890625 | 84107:M:158921TN0033885 | 15.625 | -171.875 | 3.3 | -175.175 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -4 | Ask | 125.890625 | 84107:M:158909TN0033879 | 15.625 | -62.5 | 1.2 | -63.7 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -1 | Ask | 125.890625 | 84107:M:158911TN0033880 | 15.625 | -15.625 | 0.3 | -15.925 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -26 | Ask | 125.890625 | 84107:M:158917TN0033883 | 15.625 | -406.25 | 7.8 | -414.05 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -2 | Ask | 125.890625 | 84107:M:158919TN0033884 | 15.625 | -31.25 | 0.6 | -31.85 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -40 | Ask | 125.890625 | 84107:M:159011TN0033930 | 15.625 | -625 | 12 | -637 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -1 | Ask | 125.890625 | 84107:M:158915TN0033882 | 15.625 | -15.625 | 0.3 | -15.925 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -2 | Ask | 125.890625 | 84107:M:159013TN0033931 | 15.625 | -31.25 | 0.6 | -31.85 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:37:36.344 | 2 | 7 | ZNH4 | -1 | Ask | 125.890625 | 84107:M:159277TN0033958 | 15.625 | -15.625 | 0.3 | -15.925 | 1354596 | -818 | -6 | 1 | 0 | -818 |
| 20140210 07:41:07.192 | 2 | 7 | ZNH4 | 2 | Bid | 125.875 | 84107:M:164816TN0035020 | 15.625 | -31.25 | 0.6 | -31.85 | 1376076 | -765 | -6 | 1 | 0 | -765 |
| 20140210 07:43:03.903 | 2 | 7 | ZNH4 | 1 | Bid | 125.859375 | 84107:M:171550TN0036195 | 15.625 | -15.625 | 0.3 | -15.925 | 1405750 | -809 | -6 | 6 | 0 | -240 |
| 20140210 07:43:03.903 | 2 | 7 | ZNH4 | 2 | Bid | 125.859375 | 84107:M:171504TN0036172 | 15.625 | -31.25 | 0.6 | -31.85 | 1405750 | -809 | -6 | 6 | 0 | -240 |
| 20140210 07:43:03.903 | 2 | 7 | ZNH4 | 1 | Bid | 125.859375 | 84107:M:171482TN0036161 | 15.625 | -15.625 | 0.3 | -15.925 | 1405750 | -809 | -6 | 6 | 0 | -240 |
| 20140210 07:48:39.421 | 2 | 7 | ZNH4 | 1 | Bid | 125.875 | 84107:M:180680TN0037344 | 15.625 | -15.625 | 0.3 | -15.925 | 1445594 | -662 | -5 | 2 | 0 | -487 |
| 20140210 07:48:39.421 | 2 | 7 | ZNH4 | 1 | Bid | 125.875 | 84107:M:180678TN0037343 | 15.625 | -15.625 | 0.3 | -15.925 | 1445594 | -662 | -5 | 2 | 0 | -487 |
| 20140210 07:48:39.421 | 2 | 7 | ZNH4 | 1 | Bid | 125.875 | 84107:M:180852TN0037430 | 15.625 | -15.625 | 0.3 | -15.925 | 1445594 | -662 | -5 | 2 | 0 | -487 |
| 20140210 11:50:07.668 | 2 | 11 | ZNH4 | 2 | Bid | 125.96875 | 84107:M:413996TN0082450 | 15.625 | -31.25 | 0.6 | -31.85 | 3058360 | -1408 | -10 | 10 | 0 | -277 |
| 20140210 11:50:07.668 | 2 | 11 | ZNH4 | 4 | Bid | 125.96875 | 84107:M:413994TN0082449 | 15.625 | -62.5 | 1.2 | -63.7 | 3058360 | -1408 | -10 | 10 | 0 | -277 |
| 20140210 11:50:07.668 | 2 | 11 | ZNH4 | 1 | Bid | 125.96875 | 84107:M:414100TN0082502 | 15.625 | -15.625 | 0.3 | -15.925 | 3058360 | -1408 | -10 | 10 | 0 | -277 |
| 20140210 11:50:07.668 | 2 | 11 | ZNH4 | 1 | Bid | 125.96875 | 84107:M:414098TN0082501 | 15.625 | -15.625 | 0.3 | -15.925 | 3058360 | -1408 | -10 | 10 | 0 | -277 |
| 20140211 02:29:36.060 | 2 | 2 | ZBH4 | -1 | Ask | 133.125 | 84107:M:548981TN0002340 | 31.25 | -31.25 | 0.3 | -31.55 | 4141433 | -234 | -2 | 2 | 0 | -134 |
| 20140211 02:29:36.060 | 2 | 2 | ZBH4 | -1 | Ask | 133.125 | 84107:M:548969TN0002334 | 31.25 | -31.25 | 0.3 | -31.55 | 4141433 | -234 | -2 | 2 | 0 | -134 |
| 20140211 05:58:23.825 | 2 | 5 | ZBH4 | -6 | Ask | 133.15625 | 84107:M:598333TN0006302 | 31.25 | -187.5 | 1.8 | -189.3 | 4538777 | -300 | -4 | 1 | 0 | -300 |
| 20140211 05:58:23.825 | 2 | 5 | ZBH4 | -1 | Ask | 133.15625 | 84107:M:598299TN0006285 | 31.25 | -31.25 | 0.3 | -31.55 | 4538777 | -300 | -4 | 1 | 0 | -300 |
| 20140211 07:01:33.236 | 2 | 7 | ZBH4 | 1 | Bid | 133.125 | 84107:M:627178TN0008679 | 31.25 | -31.25 | 0.3 | -31.55 | 4734016 | -373 | -15 | 11 | 3 | -162 |
| 20140211 08:48:44.327 | 2 | 8 | ZBH4 | -1 | Ask | 132.78125 | 84107:M:903705TN0034630 | 31.25 | -31.25 | 0.3 | -31.55 | 6202943 | -337 | -11 | 11 | 6 | -161 |
| 20140211 08:48:44.327 | 2 | 8 | ZBH4 | -1 | Ask | 132.78125 | 84107:M:903791TN0034673 | 31.25 | -31.25 | 0.3 | -31.55 | 6202943 | -337 | -11 | 11 | 6 | -161 |
| 20140211 08:48:44.327 | 2 | 8 | ZBH4 | -1 | Ask | 132.78125 | 84107:M:903803TN0034679 | 31.25 | -31.25 | 0.3 | -31.55 | 6202943 | -337 | -11 | 11 | 6 | -161 |
| 20140211 11:36:46.195 | 2 | 11 | ZBH4 | -2 | Ask | 132.5625 | 84107:M:1120119TN0056524 | 31.25 | -62.5 | 0.6 | -63.1 | 7629430 | -293 | -5 | 5 | 0 | -142 |
| 20140211 11:36:46.195 | 2 | 11 | ZBH4 | -1 | Ask | 132.5625 | 84107:M:1120127TN0056528 | 31.25 | -31.25 | 0.3 | -31.55 | 7629430 | -293 | -5 | 5 | 0 | -142 |
| 20140211 11:36:46.195 | 2 | 11 | ZBH4 | -1 | Ask | 132.5625 | 84107:M:1120121TN0056525 | 31.25 | -31.25 | 0.3 | -31.55 | 7629430 | -293 | -5 | 5 | 0 | -142 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140210 11:50:07.674 | -1 | 0.373 | 0.046 | 2.759 | 1.729 | 641 | 1 | 5 | 10 | 9 | 1.005 | 0 | 641 | 0 |
| 20140210 11:50:07.674 | -1 | 0.373 | 0.046 | 2.759 | 1.729 | 641 | 1 | 5 | 10 | 9 | 1.005 | 0 | 641 | 0 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:37:36.344 | -6 | 0.33 | 0.031 | 1.132 | 0.758 | 1658 | 1 | 4 | 2 | 2 | 1 | 0 | 1658 | 6 |
| 20140210 07:41:07.192 | -6 | 0.257 | 0.033 | 1.572 | 1.168 | 2213 | 1 | 5 | 0 | 0 | 1 | 0 | 2213 | 7 |
| 20140210 07:43:03.903 | -1 | 0.353 | 0.034 | 1.797 | 1.163 | 1484 | 1 | 5 | 4 | 4 | 1 | 0 | 1484 | 4 |
| 20140210 07:43:03.903 | -1 | 0.353 | 0.034 | 1.797 | 1.163 | 1484 | 1 | 5 | 4 | 4 | 1 | 0 | 1484 | 4 |
| 20140210 07:43:03.903 | -1 | 0.353 | 0.034 | 1.797 | 1.163 | 1484 | 1 | 5 | 4 | 4 | 1 | 0 | 1484 | 4 |
| 20140210 07:48:39.421 | -3 | 0.33 | 0.032 | 1.047 | 0.702 | 1345 | 1 | 4 | 3 | 3 | 1 | 0 | 1345 | 2 |
| 20140210 07:48:39.421 | -3 | 0.33 | 0.032 | 1.047 | 0.702 | 1345 | 1 | 4 | 3 | 3 | 1 | 0 | 1345 | 2 |
| 20140210 07:48:39.421 | -3 | 0.33 | 0.032 | 1.047 | 0.702 | 1345 | 1 | 4 | 3 | 3 | 1 | 0 | 1345 | 2 |
| 20140210 11:50:07.668 | -1 | 0.488 | 0.058 | 3.115 | 1.597 | 1507 | 1 | 5 | 5 | 5 | 1.018 | 0 | 1507 | 0 |
| 20140210 11:50:07.668 | -1 | 0.488 | 0.058 | 3.115 | 1.597 | 1507 | 1 | 5 | 5 | 5 | 1.018 | 0 | 1507 | 0 |
| 20140210 11:50:07.668 | -1 | 0.488 | 0.058 | 3.115 | 1.597 | 1507 | 1 | 5 | 5 | 5 | 1.018 | 0 | 1507 | 0 |
| 20140210 11:50:07.668 | -1 | 0.488 | 0.058 | 3.115 | 1.597 | 1507 | 1 | 5 | 5 | 5 | 1.018 | 0 | 1507 | 0 |
| 20140211 02:29:36.060 | -1 | 0.391 | 0.024 | 3.477 | 2.116 | 364 | 1 | 3 | 4 | 4 | 1 | 0 | 364 | 6 |
| 20140211 02:29:36.060 | -1 | 0.391 | 0.024 | 3.477 | 2.116 | 364 | 1 | 3 | 4 | 4 | 1 | 0 | 364 | 6 |
| 20140211 05:58:23.825 | -4 | 0.476 | 0.048 | 4.5 | 2.357 | 330 | 1 | 2 | 1 | 1 | 1 | 0 | 330 | 5 |
| 20140211 05:58:23.825 | -4 | 0.476 | 0.048 | 4.5 | 2.357 | 330 | 1 | 2 | 1 | 1 | 1 | 0 | 330 | 5 |
| 20140211 07:01:33.236 | -5 | 0.458 | 0.118 | 1.747 | 0.687 | 271 | 1 | 2 | 4 | 1 | 1.011 | 0 | 271 | 0 |
| 20140211 08:48:44.327 | -1 | 0.471 | 0.085 | 1.464 | 0.761 | 379 | 1 | 3 | 7 | 1 | 1 | 17 | 396 | 0 |
| 20140211 08:48:44.327 | -1 | 0.471 | 0.085 | 1.464 | 0.761 | 379 | 1 | 3 | 7 | 1 | 1 | 17 | 396 | 0 |
| 20140211 08:48:44.327 | -1 | 0.471 | 0.085 | 1.464 | 0.761 | 379 | 1 | 3 | 7 | 1 | 1 | 17 | 396 | 0 |
| 20140211 11:36:46.195 | -1 | 0.493 | 0.051 | 1.362 | 0.69 | 304 | 1 | 2 | 7 | 7 | 1.01 | 6 | 310 | 0 |
| 20140211 11:36:46.195 | -1 | 0.493 | 0.051 | 1.362 | 0.69 | 304 | 1 | 2 | 7 | 7 | 1.01 | 6 | 310 | 0 |
| 20140211 11:36:46.195 | -1 | 0.493 | 0.051 | 1.362 | 0.69 | 304 | 1 | 2 | 7 | 7 | 1.01 | 6 | 310 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -2 | Ask | 132.65625 | 84107:M:1168219TN0061029 | 31.25 | -62.5 | 0.6 | -63.1 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -1 | Ask | 132.65625 | 84107:M:1168195TN0061017 | 31.25 | -31.25 | 0.3 | -31.55 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -2 | Ask | 132.65625 | 84107:M:1168205TN0061022 | 31.25 | -62.5 | 0.6 | -63.1 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -20 | Ask | 132.65625 | 84107:M:1168203TN0061021 | 31.25 | -625 | 6 | -631 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -11 | Ask | 132.65625 | 84107:M:1168199TN0061019 | 31.25 | -343.75 | 3.3 | -347.05 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -1 | Ask | 132.65625 | 84107:M:1168201TN0061020 | 31.25 | -31.25 | 0.3 | -31.55 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -1 | Ask | 132.65625 | 84107:M:1168207TN0061023 | 31.25 | -31.25 | 0.3 | -31.55 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -6 | Ask | 132.65625 | 84107:M:1168197TN0061018 | 31.25 | -187.5 | 1.8 | -189.3 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:29:02.026 | 2 | 12 | ZBH4 | -1 | Ask | 132.65625 | 84107:M:1168191TN0061015 | 31.25 | -31.25 | 0.3 | -31.55 | 7878623 | -250 | -1 | 1 | 0 | -250 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -1 | Ask | 132.71875 | 84107:M:1177177TN0061951 | 31.25 | -31.25 | 0.3 | -31.55 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -1 | Ask | 132.71875 | 84107:M:1177173TN0061949 | 31.25 | -31.25 | 0.3 | -31.55 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -20 | Ask | 132.71875 | 84107:M:1177189TN0061957 | 31.25 | -625 | 6 | -631 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -1 | Ask | 132.71875 | 84107:M:1177191TN0061958 | 31.25 | -31.25 | 0.3 | -31.55 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -1 | Ask | 132.71875 | 84107:M:1177179TN0061952 | 31.25 | -31.25 | 0.3 | -31.55 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -6 | Ask | 132.71875 | 84107:M:1177181TN0061953 | 31.25 | -187.5 | 1.8 | -189.3 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 12:36:10.615 | 2 | 12 | ZBH4 | -1 | Ask | 132.71875 | 84107:M:1177153TN0061939 | 31.25 | -31.25 | 0.3 | -31.55 | 7914076 | -410 | -4 | 2 | 0 | -335 |
| 20140211 02:29:36.057 | 2 | 2 | ZFH4 | -3 | Ask | 120.765625 | 84107:M:548849TN0003053 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 4141424 | -210 | -3 | 3 | 0 | -100 |
| 20140211 08:53:54.120 | 2 | 8 | ZFH4 | -1 | Ask | 120.578125 | 84107:M:912503TN0045561 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6250415 | -455 | -8 | 6 | 1 | -173 |
| 20140211 07:48:35.053 | 2 | 7 | ZNH4 | -1 | Ask | 125.734375 | 84107:M:766123TN0053417 | 15.625 | -15.625 | 0.3 | -15.925 | 5392880 | -624 | -5 | 5 | 0 | -250 |
| 20140211 08:41:42.281 | 2 | 8 | ZNH4 | 1 | Bid | 125.609375 | 84107:M:886140TN0078278 | 15.625 | -15.625 | 0.3 | -15.925 | 6111782 | -943 | -5 | 2 | 0 | -811 |
| 20140211 08:41:42.281 | 2 | 8 | ZNH4 | 1 | Bid | 125.609375 | 84107:M:886032TN0078224 | 15.625 | -15.625 | 0.3 | -15.925 | 6111782 | -943 | -5 | 2 | 0 | -811 |
| 20140211 08:41:42.281 | 2 | 8 | ZNH4 | 1 | Bid | 125.609375 | 84107:M:886164TN0078290 | 15.625 | -15.625 | 0.3 | -15.925 | 6111782 | -943 | -5 | 2 | 0 | -811 |
| 20140211 08:53:54.123 | 2 | 8 | ZNH4 | -1 | Ask | 125.546875 | 84107:M:912699TN0083476 | 15.625 | -15.625 | 0.3 | -15.925 | 6250420 | -1145 | -9 | 8 | 0 | -323 |
| 20140211 08:53:54.123 | 2 | 8 | ZNH4 | -1 | Ask | 125.546875 | 84107:M:912697TN0083475 | 15.625 | -15.625 | 0.3 | -15.925 | 6250420 | -1145 | -9 | 8 | 0 | -323 |
| 20140211 08:53:54.123 | 2 | 8 | ZNH4 | -1 | Ask | 125.546875 | 84107:M:912627TN0083440 | 15.625 | -15.625 | 0.3 | -15.925 | 6250420 | -1145 | -9 | 8 | 0 | -323 |
| 20140211 12:30:44.308 | 2 | 12 | ZNH4 | 4 | Bid | 125.546875 | 84107:M:1170230TN0135441 | 15.625 | -62.5 | 1.2 | -63.7 | 7887504 | -550 | -1 | 1 | 0 | -550 |
| 20140211 12:30:44.308 | 2 | 12 | ZNH4 | 2 | Bid | 125.546875 | 84107:M:1170232TN0135442 | 15.625 | -31.25 | 0.6 | -31.85 | 7887504 | -550 | -1 | 1 | 0 | -550 |
| 20140211 12:30:44.308 | 2 | 12 | ZNH4 | 1 | Bid | 125.546875 | 84107:M:1170286TN0135469 | 15.625 | -15.625 | 0.3 | -15.925 | 7887504 | -550 | -1 | 1 | 0 | -550 |
| 20140211 12:36:10.612 | 2 | 12 | ZNH4 | -2 | Ask | 125.5625 | 84107:M:1176993TN0136715 | 15.625 | -31.25 | 0.6 | -31.85 | 7914075 | -1299 | -6 | 2 | 0 | -1182 |
| 20140212 10:05:26.335 | 2 | 10 | ZFH4 | -1 | Ask | 120.390625 | 84107:M:1694809TN0042764 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11262277 | -409 | -5 | 5 | 0 | -150 |
| 20140212 12:46:22.824 | 2 | 12 | ZFH4 | -3 | Ask | 120.375 | 84107:M:1876337TN0061212 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12343839 | -463 | -4 | 4 | 0 | -202 |
| 20140212 12:46:22.824 | 2 | 12 | ZFH4 | -1 | Ask | 120.375 | 84107:M:1876367TN0061227 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12343839 | -463 | -4 | 4 | 0 | -202 |
| 20140212 10:05:26.340 | 2 | 10 | ZNH4 | -1 | Ask | 125.203125 | 84107:M:1695209TN0082186 | 15.625 | -15.625 | 0.3 | -15.925 | 11262278 | -883 | -7 | 7 | 0 | -287 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:29:02.026 | -1 | 0.284 | 0.006 | 1.926 | 1.379 | 651 | 1 | 6 | 3 | 3 | 1.033 | 16 | 667 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 12:36:10.615 | -3 | 0.788 | 0.042 | 1.721 | 1.258 | 560 | 1 | 3 | 7 | 7 | 1 | 11 | 571 | 0 |
| 20140211 02:29:36.057 | -1 | 0.21 | 0.036 | 8.114 | 6.407 | 788 | 1 | 3 | 2 | 2 | 1 | 0 | 788 | 7 |
| 20140211 08:53:54.120 | -1 | 0.37 | 0.091 | 5.062 | 3.189 | 775 | 1 | 2 | 5 | 4 | 0.995 | 0 | 775 | 11 |
| 20140211 07:48:35.053 | -1 | 0.387 | 0.045 | 1.736 | 1.065 | 990 | 1 | 3 | 1 | 1 | 1.001 | 151 | 1141 | 0 |
| 20140211 08:41:42.281 | -4 | 0.486 | 0.035 | 4.197 | 2.156 | 998 | 1 | 4 | 0 | 0 | 1.002 | 0 | 998 | 0 |
| 20140211 08:41:42.281 | -4 | 0.486 | 0.035 | 4.197 | 2.156 | 998 | 1 | 4 | 0 | 0 | 1.002 | 0 | 998 | 0 |
| 20140211 08:41:42.281 | -4 | 0.486 | 0.035 | 4.197 | 2.156 | 998 | 1 | 4 | 0 | 0 | 1.002 | 0 | 998 | 0 |
| 20140211 08:53:54.123 | -1 | 0.472 | 0.062 | 3.027 | 1.598 | 1280 | 1 | 5 | 6 | 6 | 1 | 0 | 1280 | 1 |
| 20140211 08:53:54.123 | -1 | 0.472 | 0.062 | 3.027 | 1.598 | 1280 | 1 | 5 | 6 | 6 | 1 | 0 | 1280 | 1 |
| 20140211 08:53:54.123 | -1 | 0.472 | 0.062 | 3.027 | 1.598 | 1280 | 1 | 5 | 6 | 6 | 1 | 0 | 1280 | 1 |
| 20140211 12:30:44.308 | -1 | 0.285 | 0.007 | 1.568 | 1.122 | 1383 | 1 | 4 | 2 | 2 | 1 | 0 | 1383 | 12 |
| 20140211 12:30:44.308 | -1 | 0.285 | 0.007 | 1.568 | 1.122 | 1383 | 1 | 4 | 2 | 2 | 1 | 0 | 1383 | 12 |
| 20140211 12:30:44.308 | -1 | 0.285 | 0.007 | 1.568 | 1.122 | 1383 | 1 | 4 | 2 | 2 | 1 | 0 | 1383 | 12 |
| 20140211 12:36:10.612 | -5 | 0.486 | 0.037 | 1.298 | 0.668 | 1377 | 1 | 3 | 3 | 3 | 1.001 | 27 | 1404 | 1 |
| 20140212 10:05:26.335 | -1 | 0.231 | 0.04 | 1.932 | 1.409 | 981 | 1 | 3 | 2 | 2 | 1 | 25 | 1006 | 0 |
| 20140212 12:46:22.824 | -1 | 0.336 | 0.038 | 5.26 | 3.492 | 918 | 1 | 3 | 2 | 2 | 1.003 | 1 | 919 | 1 |
| 20140212 12:46:22.824 | -1 | 0.336 | 0.038 | 5.26 | 3.492 | 918 | 1 | 3 | 2 | 2 | 1.003 | 1 | 919 | 1 |
| 20140212 10:05:26.340 | -1 | 0.244 | 0.024 | 1.697 | 1.276 | 2562 | 1 | 4 | 6 | 6 | 1.002 | 162 | 2724 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140212 10:05:26.340 | 2 | 10 | ZNH4 | -1 | Ask | 125.203125 | 84107:M:1695213TN0082188 | 15.625 | -15.625 | 0.3 | -15.925 | 11262278 | -883 | -7 | 7 | 0 | -287 |
| 20140213 02:56:56.917 | 2 | 2 | ZBH4 | -1 | Ask | 132.6875 | 84107:M:2043219TN0005900 | 31.25 | -31.25 | 0.3 | -31.55 | 13595244 | -235 | -8 | 3 | 1 | -118 |
| 20140213 04:02:08.579 | 2 | 4 | ZBH4 | -1 | Ask | 132.6875 | 84107:M:2065013TN0007407 | 31.25 | -31.25 | 0.3 | -31.55 | 13753529 | -304 | -6 | 5 | 0 | -150 |
| 20140213 06:01:19.578 | 2 | 6 | ZBH4 | 1 | Bid | 132.75 | 84107:M:2104048TN0012413 | 31.25 | -31.25 | 0.3 | -31.55 | 14059351 | -248 | -8 | 8 | 1 | -100 |
| 20140213 06:58:41.259 | 2 | 6 | ZBH4 | 1 | Bid | 132.6875 | 84107:M:2137450TN0015370 | 31.25 | -31.25 | 0.3 | -31.55 | 14246766 | -306 | -6 | 6 | 0 | -66 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -20 | Ask | 132.9375 | 84107:M:2308775TN0031585 | 31.25 | -625 | 6 | -631 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -3 | Ask | 132.9375 | 84107:M:2308819TN0031607 | 31.25 | -93.75 | 0.9 | -94.65 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -2 | Ask | 132.9375 | 84107:M:2308827TN0031611 | 31.25 | -62.5 | 0.6 | -63.1 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -1 | Ask | 132.9375 | 84107:M:2308823TN0031609 | 31.25 | -31.25 | 0.3 | -31.55 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -5 | Ask | 132.9375 | 84107:M:2308837TN0031616 | 31.25 | -156.25 | 1.5 | -157.75 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -5 | Ask | 132.9375 | 84107:M:2308839TN0031617 | 31.25 | -156.25 | 1.5 | -157.75 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 08:01:58.639 | 2 | 8 | ZBH4 | -1 | Ask | 132.9375 | 84107:M:2308821TN0031608 | 31.25 | -31.25 | 0.3 | -31.55 | 15043841 | -332 | -4 | 4 | 1 | -150 |
| 20140213 10:06:59.257 | 2 | 10 | ZBH4 | 1 | Bid | 132.84375 | 84107:M:2485032TN0048666 | 31.25 | -31.25 | 0.3 | -31.55 | 16242354 | -387 | -5 | 2 | 0 | -386 |
| 20140213 10:06:59.257 | 2 | 10 | ZBH4 | 1 | Bid | 132.84375 | 84107:M:2485040TN0048670 | 31.25 | -31.25 | 0.3 | -31.55 | 16242354 | -387 | -5 | 2 | 0 | -386 |
| 20140213 10:27:35.093 | 2 | 10 | ZBH4 | -1 | Ask | 132.875 | 84107:M:2511535TN0051122 | 31.25 | -31.25 | 0.3 | -31.55 | 16373860 | -195 | -3 | 3 | 0 | -100 |
| 20140213 06:02:41.262 | 2 | 6 | ZFH4 | 45 | Bid | 120.5390625 | 84107:M:2106360TN0011278 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 14068333 | -329 | -4 | 4 | 1 | -104 |
| 20140213 06:02:41.262 | 2 | 6 | ZFH4 | 9 | Bid | 120.5390625 | 84107:M:2106652TN0011313 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 14068333 | -329 | -4 | 4 | 1 | -104 |
| 20140213 10:49:27.118 | 2 | 10 | ZFH4 | 3 | Bid | 120.6953125 | 84107:M:2527724TN0054386 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16474682 | -208 | -4 | 4 | 0 | -90 |
| 20140213 02:54:36.076 | 2 | 2 | ZNH4 | -1 | Ask | 125.53125 | 84107:M:2041945TN0016976 | 15.625 | -15.625 | 0.3 | -15.925 | 13588474 | -711 | -5 | 5 | 0 | -244 |
| 20140213 07:26:10.928 | 2 | 7 | ZNH4 | 1 | Bid | 125.5625 | 84107:M:2166652TN0044333 | 15.625 | -15.625 | 0.3 | -15.925 | 14400451 | -685 | -6 | 2 | 0 | -427 |
| 20140213 08:01:58.635 | 2 | 8 | ZNH4 | -6 | Ask | 125.671875 | 84107:M:2308153TN0076511 | 15.625 | -93.75 | 1.8 | -95.55 | 15043835 | -1062 | -5 | 5 | 0 | -550 |
| 20140213 08:01:58.635 | 2 | 8 | ZNH4 | -2 | Ask | 125.671875 | 84107:M:2308257TN0076563 | 15.625 | -31.25 | 0.6 | -31.85 | 15043835 | -1062 | -5 | 5 | 0 | -550 |
| 20140213 08:01:58.635 | 2 | 8 | ZNH4 | -14 | Ask | 125.671875 | 84107:M:2308411TN0076640 | 15.625 | -218.75 | 4.2 | -222.95 | 15043835 | -1062 | -5 | 5 | 0 | -550 |
| 20140213 08:01:58.635 | 2 | 8 | ZNH4 | -40 | Ask | 125.671875 | 84107:M:2308427TN0076648 | 15.625 | -625 | 12 | -637 | 15043835 | -1062 | -5 | 5 | 0 | -550 |
| 20140213 08:01:58.635 | 2 | 8 | ZNH4 | -1 | Ask | 125.671875 | 84107:M:2309122TN0076733 | 15.625 | -15.625 | 0.3 | -15.925 | 15043835 | -1062 | -5 | 5 | 0 | -550 |
| 20140213 08:26:26.995 | 2 | 8 | ZNH4 | -1 | Ask | 125.65625 | 84107:M:2341845TN0083668 | 15.625 | -15.625 | 0.3 | -15.925 | 15232510 | -792 | -6 | 6 | 1 | -640 |
| 20140213 10:03:44.273 | 2 | 10 | ZNH4 | -1 | Ask | 125.640625 | 84107:M:2479089TN0114639 | 15.625 | -15.625 | 0.3 | -15.925 | 16212220 | -987 | -9 | 2 | 0 | -965 |
| 20140213 10:05:11.886 | 2 | 10 | ZNH4 | -1 | Ask | 125.640625 | 84107:M:2481583TN0115199 | 15.625 | -15.625 | 0.3 | -15.925 | 16223408 | -844 | -6 | 6 | 0 | -400 |
| 20140213 10:22:13.808 | 2 | 10 | ZNH4 | -4 | Ask | 125.671875 | 84107:M:2505003TN0119342 | 15.625 | -62.5 | 1.2 | -63.7 | 16341005 | -1403 | -5 | 5 | 0 | -440 |
| 20140213 10:22:13.808 | 2 | 10 | ZNH4 | -2 | Ask | 125.671875 | 84107:M:2505005TN0119343 | 15.625 | -31.25 | 0.6 | -31.85 | 16341005 | -1403 | -5 | 5 | 0 | -440 |
| 20140213 10:27:35.099 | 2 | 10 | ZNH4 | -1 | Ask | 125.671875 | 84107:M:2512099TN0120677 | 15.625 | -15.625 | 0.3 | -15.925 | 16373848 | -1035 | -4 | 4 | 0 | -549 |
| 20140213 10:49:27.125 | 2 | 10 | ZNH4 | 16 | Bid | 125.671875 | 84107:M:2527322TN0123945 | 15.625 | -250 | 4.8 | -254.8 | 16474689 | -522 | -4 | 4 | 0 | -150 |
| 20140213 10:49:27.125 | 2 | 10 | ZNH4 | 1 | Bid | 125.671875 | 84107:M:2527308TN0123938 | 15.625 | -15.625 | 0.3 | -15.925 | 16474689 | -522 | -4 | 4 | 0 | -150 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140212 10:05:26.340 | -1 | 0.244 | 0.024 | 1.697 | 1.276 | 2562 | 1 | 4 | 6 | 6 | 1.002 | 162 | 2724 | 0 |
| 20140213 02:56:56.917 | -4 | 3.406 | 0.421 | 7.942 | 4.618 | 314 | 1 | 1 | 4 | 3 | 1 | 0 | 314 | 4 |
| 20140213 04:02:08.579 | -2 | 0.486 | 0.071 | 2.036 | 1.046 | 321 | 1 | 2 | 5 | 5 | 1 | 19 | 340 | 0 |
| 20140213 06:01:19.578 | -1 | 0.388 | 0.082 | 1.622 | 0.98 | 269 | 1 | 3 | 3 | 2 | 1 | 0 | 269 | 0 |
| 20140213 06:58:41.259 | -1 | 0.498 | 0.08 | 2.595 | 1.304 | 309 | 1 | 3 | 4 | 4 | 1 | 0 | 309 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 08:01:58.639 | -1 | 0.428 | 0.032 | 1.36 | 0.777 | 443 | 1 | 4 | 10 | 9 | 1 | 6 | 449 | 0 |
| 20140213 10:06:59.257 | -4 | 0.419 | 0.035 | 1.822 | 1.059 | 537 | 1 | 5 | 1 | 1 | 1 | 0 | 537 | 0 |
| 20140213 10:06:59.257 | -4 | 0.419 | 0.035 | 1.822 | 1.059 | 537 | 1 | 5 | 1 | 1 | 1 | 0 | 537 | 0 |
| 20140213 10:27:35.093 | -1 | 0.27 | 0.024 | 0.869 | 0.633 | 527 | 1 | 2 | 3 | 3 | 1 | 15 | 542 | 0 |
| 20140213 06:02:41.262 | -1 | 0.186 | 0.037 | 7.354 | 5.983 | 1436 | 1 | 2 | 4 | 3 | 1 | 0 | 1436 | 5 |
| 20140213 06:02:41.262 | -1 | 0.186 | 0.037 | 7.354 | 5.983 | 1436 | 1 | 2 | 4 | 3 | 1 | 0 | 1436 | 5 |
| 20140213 10:49:27.118 | -1 | 0.198 | 0.036 | 1.035 | 0.885 | 845 | 1 | 3 | 2 | 2 | 1 | 0 | 845 | 1 |
| 20140213 02:54:36.076 | -1 | 0.437 | 0.036 | 1.661 | 0.936 | 917 | 1 | 5 | 3 | 3 | 1 | 0 | 917 | 3 |
| 20140213 07:26:10.928 | -4 | 0.337 | 0.058 | 1.837 | 1.218 | 1358 | 1 | 3 | 1 | 1 | 1.006 | 0 | 1358 | 4 |
| 20140213 08:01:58.635 | -1 | 0.325 | 0.022 | 1.679 | 1.172 | 2215 | 1 | 6 | 4 | 4 | 1.004 | 0 | 2215 | 9 |
| 20140213 08:01:58.635 | -1 | 0.325 | 0.022 | 1.679 | 1.172 | 2215 | 1 | 6 | 4 | 4 | 1.004 | 0 | 2215 | 9 |
| 20140213 08:01:58.635 | -1 | 0.325 | 0.022 | 1.679 | 1.172 | 2215 | 1 | 6 | 4 | 4 | 1.004 | 0 | 2215 | 9 |
| 20140213 08:01:58.635 | -1 | 0.325 | 0.022 | 1.679 | 1.172 | 2215 | 1 | 6 | 4 | 4 | 1.004 | 0 | 2215 | 9 |
| 20140213 08:01:58.635 | -1 | 0.325 | 0.022 | 1.679 | 1.172 | 2215 | 1 | 6 | 4 | 4 | 1.004 | 0 | 2215 | 9 |
| 20140213 08:26:26.995 | -1 | 0.513 | 0.054 | 1.198 | 0.583 | 752 | 1 | 3 | 3 | 2 | 1.001 | 8 | 760 | 0 |
| 20140213 10:03:44.273 | -8 | 0.235 | 0.032 | 1.982 | 1.021 | 1538 | 1 | 9 | 2 | 2 | 1.073 | 34 | 1572 | 0 |
| 20140213 10:05:11.886 | -1 | 0.559 | 0.05 | 0.873 | 0.385 | 665 | 1 | 3 | 3 | 3 | 1 | 0 | 665 | 5 |
| 20140213 10:22:13.808 | -1 | 0.526 | 0.027 | 1.627 | 0.77 | 1262 | 1 | 5 | 4 | 4 | 1 | 0 | 1262 | 2 |
| 20140213 10:22:13.808 | -1 | 0.526 | 0.027 | 1.627 | 0.77 | 1262 | 1 | 5 | 4 | 4 | 1 | 0 | 1262 | 2 |
| 20140213 10:27:35.099 | -1 | 0.386 | 0.019 | 1.715 | 1.052 | 1646 | 1 | 6 | 7 | 7 | 1.001 | 31 | 1677 | 0 |
| 20140213 10:49:27.125 | -1 | 0.21 | 0.02 | 2.241 | 1.771 | 1973 | 1 | 5 | 6 | 6 | 1.003 | 0 | 1973 | 0 |
| 20140213 10:49:27.125 | -1 | 0.21 | 0.02 | 2.241 | 1.771 | 1973 | 1 | 5 | 6 | 6 | 1.003 | 0 | 1973 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140213 10:49:27.125 | 2 | 10 | ZNH4 | 2 | Bid | 125.671875 | 84107:M:2527402TN0123985 | 15.625 | -31.25 | 0.6 | -31.85 | 16474689 | -522 | -4 | 4 | 0 | -150 |
| 20140213 10:49:27.125 | 2 | 10 | ZNH4 | 2 | Bid | 125.671875 | 84107:M:2527324TN0123946 | 15.625 | -31.25 | 0.6 | -31.85 | 16474689 | -522 | -4 | 4 | 0 | -150 |
| 20140213 10:49:27.125 | 2 | 10 | ZNH4 | 1 | Bid | 125.671875 | 84107:M:2527280TN0123924 | 15.625 | -15.625 | 0.3 | -15.925 | 16474689 | -522 | -4 | 4 | 0 | -150 |
| 20140213 12:30:50.789 | 2 | 12 | ZNH4 | -1 | Ask | 125.78125 | 84107:M:2642573TN0146117 | 15.625 | -15.625 | 0.3 | -15.925 | 17076953 | -556 | -4 | 3 | 0 | -428 |
| 20140214 04:44:51.472 | 2 | 4 | ZBH4 | 1 | Bid | 133.21875 | 84107:M:2839312TN0008666 | 31.25 | -31.25 | 0.3 | -31.55 | 18596778 | -264 | -8 | 8 | 0 | -55 |
| 20140214 07:39:26.670 | 2 | 7 | ZBH4 | 1 | Bid | 132.96875 | 84107:M:2915322TN0014939 | 31.25 | -31.25 | 0.3 | -31.55 | 19072192 | -285 | -3 | 3 | 0 | -122 |
| 20140214 07:39:26.670 | 2 | 7 | ZBH4 | 2 | Bid | 132.96875 | 84107:M:2915316TN0014936 | 31.25 | -62.5 | 0.6 | -63.1 | 19072192 | -285 | -3 | 3 | 0 | -122 |
| 20140214 07:39:26.670 | 2 | 7 | ZBH4 | 2 | Bid | 132.96875 | 84107:M:2915318TN0014937 | 31.25 | -62.5 | 0.6 | -63.1 | 19072192 | -285 | -3 | 3 | 0 | -122 |
| 20140214 07:42:44.076 | 2 | 7 | ZBH4 | 1 | Bid | 132.875 | 84107:M:2926328TN0016272 | 31.25 | -31.25 | 0.3 | -31.55 | 19110768 | -321 | -8 | 8 | 4 | -100 |
| 20140214 08:09:56.936 | 2 | 8 | ZBH4 | -1 | Ask | 132.875 | 84107:M:2987229TN0022160 | 31.25 | -31.25 | 0.3 | -31.55 | 19355841 | -438 | -9 | 4 | 5 | -381 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 1 | Bid | 133.03125 | 84107:M:3008184TN0024050 | 31.25 | -31.25 | 0.3 | -31.55 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 2 | Bid | 133.03125 | 84107:M:3008198TN0024057 | 31.25 | -62.5 | 0.6 | -63.1 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 20 | Bid | 133.03125 | 84107:M:3008206TN0024061 | 31.25 | -625 | 6 | -631 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 1 | Bid | 133.03125 | 84107:M:3008182TN0024049 | 31.25 | -31.25 | 0.3 | -31.55 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 1 | Bid | 133.03125 | 84107:M:3008204TN0024060 | 31.25 | -31.25 | 0.3 | -31.55 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 13 | Bid | 133.03125 | 84107:M:3008260TN0024088 | 31.25 | -406.25 | 3.9 | -410.15 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 6 | Bid | 133.03125 | 84107:M:3008200TN0024058 | 31.25 | -187.5 | 1.8 | -189.3 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 08:16:54.622 | 2 | 8 | ZBH4 | 1 | Bid | 133.03125 | 84107:M:3008186TN0024051 | 31.25 | -31.25 | 0.3 | -31.55 | 19454234 | -138 | -3 | 3 | 0 | -54 |
| 20140214 09:15:13.444 | 2 | 9 | ZBH4 | -1 | Ask | 132.875 | 84107:M:3101075TN0034179 | 31.25 | -31.25 | 0.3 | -31.55 | 20082913 | -239 | -5 | 5 | 0 | -74 |
| 20140214 09:50:36.316 | 2 | 9 | ZBH4 | -1 | Ask | 132.8125 | 84107:M:3170823TN0041051 | 31.25 | -31.25 | 0.3 | -31.55 | 20387261 | -415 | -7 | 4 | 0 | -143 |
| 20140214 09:50:36.316 | 2 | 9 | ZBH4 | -2 | Ask | 132.8125 | 84107:M:3170827TN0041052 | 31.25 | -62.5 | 0.6 | -63.1 | 20387261 | -415 | -7 | 4 | 0 | -143 |
| 20140214 09:50:36.316 | 2 | 9 | ZBH4 | -1 | Ask | 132.8125 | 84107:M:3170831TN0041053 | 31.25 | -31.25 | 0.3 | -31.55 | 20387261 | -415 | -7 | 4 | 0 | -143 |
| 20140214 11:27:45.648 | 2 | 11 | ZBH4 | -6 | Ask | 132.96875 | 84107:M:3243779TN0049354 | 31.25 | -187.5 | 1.8 | -189.3 | 20800102 | -384 | -5 | 5 | 0 | -150 |
| 20140214 11:27:45.648 | 2 | 11 | ZBH4 | -1 | Ask | 132.96875 | 84107:M:3243991TN0049460 | 31.25 | -31.25 | 0.3 | -31.55 | 20800102 | -384 | -5 | 5 | 0 | -150 |
| 20140214 11:27:45.648 | 2 | 11 | ZBH4 | -1 | Ask | 132.96875 | 84107:M:3243979TN0049454 | 31.25 | -31.25 | 0.3 | -31.55 | 20800102 | -384 | -5 | 5 | 0 | -150 |
| 20140214 11:27:45.648 | 2 | 11 | ZBH4 | -1 | Ask | 132.96875 | 84107:M:3243981TN0049455 | 31.25 | -31.25 | 0.3 | -31.55 | 20800102 | -384 | -5 | 5 | 0 | -150 |
| 20140214 07:42:44.080 | 2 | 7 | ZFH4 | 60 | Bid | 120.65625 | 84107:M:2926568TN0020018 | 7.8125 | -468.75 | 18 | -486.75 | 19110874 | -223 | -6 | 6 | 0 | -104 |
| 20140214 07:42:44.080 | 2 | 7 | ZFH4 | 1 | Bid | 120.65625 | 84107:M:2926560TN0020014 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19110874 | -223 | -6 | 6 | 0 | -104 |
| 20140214 07:42:44.080 | 2 | 7 | ZFH4 | 10 | Bid | 120.65625 | 84107:M:2926572TN0020020 | 7.8125 | -78.125 | 3 | -81.125 | 19110874 | -223 | -6 | 6 | 0 | -104 |
| 20140214 07:42:44.080 | 2 | 7 | ZFH4 | 9 | Bid | 120.65625 | 84107:M:2926570TN0020019 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19110874 | -223 | -6 | 6 | 0 | -104 |
| 20140214 08:02:39.952 | 2 | 8 | ZFH4 | -3 | Ask | 120.6484375 | 84107:M:2981595TN0027345 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19319562 | -303 | -5 | 5 | 0 | -124 |
| 20140214 08:02:39.952 | 2 | 8 | ZFH4 | -60 | Ask | 120.6484375 | 84107:M:2981609TN0027352 | 7.8125 | -468.75 | 18 | -486.75 | 19319562 | -303 | -5 | 5 | 0 | -124 |
| 20140214 08:02:39.952 | 2 | 8 | ZFH4 | -1 | Ask | 120.6484375 | 84107:M:2981603TN0027349 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19319562 | -303 | -5 | 5 | 0 | -124 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140213 10:49:27.125 | -1 | 0.21 | 0.02 | 2.241 | 1.771 | 1973 | 1 | 5 | 6 | 6 | 1.003 | 0 | 1973 | 0 |
| 20140213 10:49:27.125 | -1 | 0.21 | 0.02 | 2.241 | 1.771 | 1973 | 1 | 5 | 6 | 6 | 1.003 | 0 | 1973 | 0 |
| 20140213 10:49:27.125 | -1 | 0.21 | 0.02 | 2.241 | 1.771 | 1973 | 1 | 5 | 6 | 6 | 1.003 | 0 | 1973 | 0 |
| 20140213 12:30:50.789 | -2 | 0.338 | 0.032 | 1.092 | 0.723 | 1092 | 1 | 3 | 2 | 2 | 1.001 | 7 | 1099 | 0 |
| 20140214 04:44:51.472 | -1 | 0.486 | 0.114 | 2.034 | 1.045 | 279 | 1 | 2 | 5 | 5 | 1 | 0 | 279 | 6 |
| 20140214 07:39:26.670 | -1 | 0.427 | 0.023 | 0.969 | 0.555 | 378 | 1 | 5 | 10 | 10 | 1 | 0 | 378 | 0 |
| 20140214 07:39:26.670 | -1 | 0.427 | 0.023 | 0.969 | 0.555 | 378 | 1 | 5 | 10 | 10 | 1 | 0 | 378 | 0 |
| 20140214 07:39:26.670 | -1 | 0.427 | 0.023 | 0.969 | 0.555 | 378 | 1 | 5 | 10 | 10 | 1 | 0 | 378 | 0 |
| 20140214 07:42:44.076 | -1 | 0.311 | 0.057 | 1.896 | 1.27 | 688 | 1 | 4 | 6 | 2 | 1.022 | 0 | 688 | 0 |
| 20140214 08:09:56.936 | -6 | 0.541 | 0.077 | 1.812 | 0.832 | 372 | 1 | 3 | 5 | 0 | 1 | 8 | 380 | 1 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 08:16:54.622 | -1 | 0.163 | 0.023 | 12.456 | 10.426 | 709 | 1 | 3 | 6 | 6 | 1 | 0 | 709 | 0 |
| 20140214 09:15:13.444 | -1 | 0.35 | 0.034 | 0.986 | 0.64 | 443 | 1 | 4 | 2 | 2 | 1 | 5 | 448 | 0 |
| 20140214 09:50:36.316 | -3 | 0.542 | 0.065 | 1.085 | 0.496 | 350 | 1 | 3 | 8 | 8 | 1 | 6 | 356 | 0 |
| 20140214 09:50:36.316 | -3 | 0.542 | 0.065 | 1.085 | 0.496 | 350 | 1 | 3 | 8 | 8 | 1 | 6 | 356 | 0 |
| 20140214 09:50:36.316 | -3 | 0.542 | 0.065 | 1.085 | 0.496 | 350 | 1 | 3 | 8 | 8 | 1 | 6 | 356 | 0 |
| 20140214 11:27:45.648 | -1 | 0.427 | 0.036 | 2.264 | 1.259 | 521 | 1 | 4 | 2 | 2 | 1.012 | 0 | 521 | 11 |
| 20140214 11:27:45.648 | -1 | 0.427 | 0.036 | 2.264 | 1.259 | 521 | 1 | 4 | 2 | 2 | 1.012 | 0 | 521 | 11 |
| 20140214 11:27:45.648 | -1 | 0.427 | 0.036 | 2.264 | 1.259 | 521 | 1 | 4 | 2 | 2 | 1.012 | 0 | 521 | 11 |
| 20140214 11:27:45.648 | -1 | 0.427 | 0.036 | 2.264 | 1.259 | 521 | 1 | 4 | 2 | 2 | 1.012 | 0 | 521 | 11 |
| 20140214 07:42:44.080 | -1 | 0.12 | 0.055 | 2.339 | 2.05 | 1487 | 1 | 3 | 8 | 8 | 1.01 | 0 | 1487 | 0 |
| 20140214 07:42:44.080 | -1 | 0.12 | 0.055 | 2.339 | 2.05 | 1487 | 1 | 3 | 8 | 8 | 1.01 | 0 | 1487 | 0 |
| 20140214 07:42:44.080 | -1 | 0.12 | 0.055 | 2.339 | 2.05 | 1487 | 1 | 3 | 8 | 8 | 1.01 | 0 | 1487 | 0 |
| 20140214 07:42:44.080 | -1 | 0.12 | 0.055 | 2.339 | 2.05 | 1487 | 1 | 3 | 8 | 8 | 1.01 | 0 | 1487 | 0 |
| 20140214 08:02:39.952 | -1 | 0.247 | 0.05 | 2.507 | 1.888 | 923 | 1 | 2 | 3 | 3 | 1 | 49 | 972 | 0 |
| 20140214 08:02:39.952 | -1 | 0.247 | 0.05 | 2.507 | 1.888 | 923 | 1 | 2 | 3 | 3 | 1 | 49 | 972 | 0 |
| 20140214 08:02:39.952 | -1 | 0.247 | 0.05 | 2.507 | 1.888 | 923 | 1 | 2 | 3 | 3 | 1 | 49 | 972 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140214 08:02:39.952 | 2 | 8 | ZFH4 | -3 | Ask | 120.6484375 | 84107:M:2981611TN0027353 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19319562 | -303 | -5 | 5 | 0 | -124 |
| 20140214 08:02:39.952 | 2 | 8 | ZFH4 | -3 | Ask | 120.6484375 | 84107:M:2981617TN0027356 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19319562 | -303 | -5 | 5 | 0 | -124 |
| 20140214 08:02:39.952 | 2 | 8 | ZFH4 | -9 | Ask | 120.6484375 | 84107:M:2981613TN0027354 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19319562 | -303 | -5 | 5 | 0 | -124 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -1 | Ask | 120.65625 | 84107:M:3101317TN0039940 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -60 | Ask | 120.65625 | 84107:M:3101425TN0039994 | 7.8125 | -468.75 | 18 | -486.75 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -1 | Ask | 120.65625 | 84107:M:3101403TN0039983 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -3 | Ask | 120.65625 | 84107:M:3101423TN0039993 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -10 | Ask | 120.65625 | 84107:M:3101437TN0040000 | 7.8125 | -78.125 | 3 | -81.125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -3 | Ask | 120.65625 | 84107:M:3101419TN0039991 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -9 | Ask | 120.65625 | 84107:M:3101429TN0039996 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -1 | Ask | 120.65625 | 84107:M:3101837TN0040019 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -1 | Ask | 120.65625 | 84107:M:3101853TN0040020 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:15:13.448 | 2 | 9 | ZFH4 | -1 | Ask | 120.65625 | 84107:M:3101855TN0040021 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20082904 | -284 | -6 | 6 | 0 | -139 |
| 20140214 09:26:56.584 | 2 | 9 | ZFH4 | 3 | Bid | 120.6171875 | 84107:M:3131272TN0043032 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20206320 | -303 | -6 | 7 | 1 | -100 |
| 20140214 09:50:36.309 | 2 | 9 | ZFH4 | -3 | Ask | 120.6328125 | 84107:M:3170819TN0046777 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20387239 | -576 | -10 | 9 | 0 | -150 |
| 20140214 09:50:36.309 | 2 | 9 | ZFH4 | -1 | Ask | 120.6328125 | 84107:M:3170821TN0046778 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20387239 | -576 | -10 | 9 | 0 | -150 |
| 20140214 04:44:51.469 | 2 | 4 | ZNH4 | 1 | Bid | 125.84375 | 84107:M:2839190TN0021445 | 15.625 | -15.625 | 0.3 | -15.925 | 18596773 | -693 | -6 | 6 | 0 | -251 |
| 20140214 06:14:45.112 | 2 | 6 | ZNH4 | -24 | Ask | 125.8125 | 84107:M:2859405TN0026199 | 15.625 | -375 | 7.2 | -382.2 | 18758076 | -512 | -5 | 5 | 0 | -300 |
| 20140214 06:14:45.112 | 2 | 6 | ZNH4 | -1 | Ask | 125.8125 | 84107:M:2859529TN0026261 | 15.625 | -15.625 | 0.3 | -15.925 | 18758076 | -512 | -5 | 5 | 0 | -300 |
| 20140214 06:14:45.112 | 2 | 6 | ZNH4 | -2 | Ask | 125.8125 | 84107:M:2859403TN0026198 | 15.625 | -31.25 | 0.6 | -31.85 | 18758076 | -512 | -5 | 5 | 0 | -300 |
| 20140214 06:14:45.112 | 2 | 6 | ZNH4 | -1 | Ask | 125.8125 | 84107:M:2859377TN0026185 | 15.625 | -15.625 | 0.3 | -15.925 | 18758076 | -512 | -5 | 5 | 0 | -300 |
| 20140214 06:47:27.907 | 2 | 6 | ZNH4 | -1 | Ask | 125.78125 | 84107:M:2872159TN0028373 | 15.625 | -15.625 | 0.3 | -15.925 | 18825523 | -570 | -6 | 6 | 0 | -123 |
| 20140214 06:47:27.907 | 2 | 6 | ZNH4 | -1 | Ask | 125.78125 | 84107:M:2872603TN0028492 | 15.625 | -15.625 | 0.3 | -15.925 | 18825523 | -570 | -6 | 6 | 0 | -123 |
| 20140214 07:39:26.664 | 2 | 7 | ZNH4 | 1 | Bid | 125.6875 | 84107:M:2915012TN0036716 | 15.625 | -15.625 | 0.3 | -15.925 | 19072188 | -835 | -4 | 4 | 0 | -450 |
| 20140214 07:39:26.664 | 2 | 7 | ZNH4 | 1 | Bid | 125.6875 | 84107:M:2915192TN0036806 | 15.625 | -15.625 | 0.3 | -15.925 | 19072188 | -835 | -4 | 4 | 0 | -450 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 4 | Bid | 125.640625 | 84107:M:2980260TN0048427 | 15.625 | -62.5 | 1.2 | -63.7 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 40 | Bid | 125.640625 | 84107:M:2980280TN0048437 | 15.625 | -625 | 12 | -637 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 1 | Bid | 125.640625 | 84107:M:2980264TN0048429 | 15.625 | -15.625 | 0.3 | -15.925 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 1 | Bid | 125.640625 | 84107:M:2980272TN0048433 | 15.625 | -15.625 | 0.3 | -15.925 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 2 | Bid | 125.640625 | 84107:M:2980262TN0048428 | 15.625 | -31.25 | 0.6 | -31.85 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 49 | Bid | 125.640625 | 84107:M:2980276TN0048435 | 15.625 | -765.625 | 14.7 | -780.325 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 1 | Bid | 125.640625 | 84107:M:2980206TN0048400 | 15.625 | -15.625 | 0.3 | -15.925 | 19316658 | -991 | -9 | 9 | 0 | -286 |
| 20140214 08:02:37.535 | 2 | 8 | ZNH4 | 2 | Bid | 125.640625 | 84107:M:2980278TN0048436 | 15.625 | -31.25 | 0.6 | -31.85 | 19316658 | -991 | -9 | 9 | 0 | -286 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140214 08:02:39.952 | -1 | 0.247 | 0.05 | 2.507 | 1.888 | 923 | 1 | 2 | 3 | 3 | 1 | 49 | 972 | 0 |
| 20140214 08:02:39.952 | -1 | 0.247 | 0.05 | 2.507 | 1.888 | 923 | 1 | 2 | 3 | 3 | 1 | 49 | 972 | 0 |
| 20140214 08:02:39.952 | -1 | 0.247 | 0.05 | 2.507 | 1.888 | 923 | 1 | 2 | 3 | 3 | 1 | 49 | 972 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:15:13.448 | -1 | 0.308 | 0.059 | 12.28 | 8.493 | 646 | 1 | 3 | 7 | 7 | 1.014 | 1 | 647 | 0 |
| 20140214 09:26:56.584 | -1 | 0.311 | 0.065 | 0.808 | 0.6 | 487 | 1 | 2 | 3 | 2 | 1 | 0 | 487 | 0 |
| 20140214 09:50:36.309 | -1 | 0.357 | 0.084 | 0.888 | 0.571 | 1046 | 1 | 3 | 2 | 2 | 1 | 0 | 1046 | 17 |
| 20140214 09:50:36.309 | -1 | 0.357 | 0.084 | 0.888 | 0.571 | 1046 | 1 | 3 | 2 | 2 | 1 | 0 | 1046 | 17 |
| 20140214 04:44:51.469 | -1 | 0.551 | 0.063 | 1.238 | 0.556 | 565 | 1 | 2 | 2 | 2 | 1 | 0 | 565 | 6 |
| 20140214 06:14:45.112 | -1 | 0.206 | 0.027 | 1.016 | 0.59 | 849 | 1 | 3 | 2 | 2 | 1 | 131 | 980 | 0 |
| 20140214 06:14:45.112 | -1 | 0.206 | 0.027 | 1.016 | 0.59 | 849 | 1 | 3 | 2 | 2 | 1 | 131 | 980 | 0 |
| 20140214 06:14:45.112 | -1 | 0.206 | 0.027 | 1.016 | 0.59 | 849 | 1 | 3 | 2 | 2 | 1 | 131 | 980 | 0 |
| 20140214 06:14:45.112 | -1 | 0.206 | 0.027 | 1.016 | 0.59 | 849 | 1 | 3 | 2 | 2 | 1 | 131 | 980 | 0 |
| 20140214 06:47:27.907 | -1 | 0.254 | 0.041 | 1.431 | 1.067 | 1671 | 1 | 5 | 4 | 4 | 1 | 8 | 1679 | 0 |
| 20140214 06:47:27.907 | -1 | 0.254 | 0.041 | 1.431 | 1.067 | 1671 | 1 | 5 | 4 | 4 | 1 | 8 | 1679 | 0 |
| 20140214 07:39:26.664 | -1 | 0.391 | 0.019 | 1.126 | 0.685 | 1307 | 1 | 5 | 4 | 4 | 1.006 | 0 | 1307 | 11 |
| 20140214 07:39:26.664 | -1 | 0.391 | 0.019 | 1.126 | 0.685 | 1307 | 1 | 5 | 4 | 4 | 1.006 | 0 | 1307 | 11 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |
| 20140214 08:02:37.535 | -1 | 0.306 | 0.039 | 7.253 | 5.009 | 2245 | 1 | 7 | 5 | 5 | 1 | 0 | 2245 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140214 08:16:54.619 | 2 | 8 | ZNH4 | 1 | Bid | 125.75 | 84107:M:3008044TN0053923 | 15.625 | -15.625 | 0.3 | -15.925 | 19454226 | -495 | -6 | 7 | 3 | -200 |
| 20140214 08:16:54.619 | 2 | 8 | ZNH4 | 1 | Bid | 125.75 | 84107:M:3007958TN0053880 | 15.625 | -15.625 | 0.3 | -15.925 | 19454226 | -495 | -6 | 7 | 3 | -200 |
| 20140214 08:16:54.619 | 2 | 8 | ZNH4 | 2 | Bid | 125.75 | 84107:M:3008022TN0053912 | 15.625 | -31.25 | 0.6 | -31.85 | 19454226 | -495 | -6 | 7 | 3 | -200 |
| 20140214 08:16:54.619 | 2 | 8 | ZNH4 | 4 | Bid | 125.75 | 84107:M:3008008TN0053905 | 15.625 | -62.5 | 1.2 | -63.7 | 19454226 | -495 | -6 | 7 | 3 | -200 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 16 | Bid | 125.59375 | 84107:M:3131304TN0080415 | 15.625 | -250 | 4.8 | -254.8 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 40 | Bid | 125.59375 | 84107:M:3131350TN0080438 | 15.625 | -625 | 12 | -637 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 4 | Bid | 125.59375 | 84107:M:3131310TN0080418 | 15.625 | -62.5 | 1.2 | -63.7 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 2 | Bid | 125.59375 | 84107:M:3131348TN0080437 | 15.625 | -31.25 | 0.6 | -31.85 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 1 | Bid | 125.59375 | 84107:M:3131352TN0080439 | 15.625 | -15.625 | 0.3 | -15.925 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 2 | Bid | 125.59375 | 84107:M:3131308TN0080417 | 15.625 | -31.25 | 0.6 | -31.85 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:26:56.589 | 2 | 9 | ZNH4 | 1 | Bid | 125.59375 | 84107:M:3131972TN0080613 | 15.625 | -15.625 | 0.3 | -15.925 | 20206328 | -1156 | -7 | 7 | 1 | -500 |
| 20140214 09:50:36.314 | 2 | 9 | ZNH4 | -1 | Ask | 125.625 | 84107:M:3170495TN0088912 | 15.625 | -15.625 | 0.3 | -15.925 | 20387248 | -1552 | -12 | 12 | 0 | -309 |
| 20140214 10:28:26.977 | 2 | 10 | ZNH4 | -2 | Ask | 125.609375 | 84107:M:3202097TN0095022 | 15.625 | -31.25 | 0.6 | -31.85 | 20585172 | -961 | -8 | 8 | 0 | -779 |
| 20140214 10:28:26.977 | 2 | 10 | ZNH4 | -4 | Ask | 125.609375 | 84107:M:3202095TN0095021 | 15.625 | -62.5 | 1.2 | -63.7 | 20585172 | -961 | -8 | 8 | 0 | -779 |
| 20140214 10:30:21.003 | 2 | 10 | ZNH4 | 2 | Bid | 125.609375 | 84107:M:3204192TN0095309 | 15.625 | -31.25 | 0.6 | -31.85 | 20598002 | -856 | -10 | 10 | 0 | -696 |
| 20140214 10:30:21.003 | 2 | 10 | ZNH4 | 4 | Bid | 125.609375 | 84107:M:3204186TN0095306 | 15.625 | -62.5 | 1.2 | -63.7 | 20598002 | -856 | -10 | 10 | 0 | -696 |
| 20140214 10:30:21.003 | 2 | 10 | ZNH4 | 1 | Bid | 125.609375 | 84107:M:3204188TN0095307 | 15.625 | -15.625 | 0.3 | -15.925 | 20598002 | -856 | -10 | 10 | 0 | -696 |
| 20140214 11:36:31.285 | 2 | 11 | ZNH4 | -1 | Ask | 125.671875 | 84107:M:3248809TN0103630 | 15.625 | -15.625 | 0.3 | -15.925 | 20822545 | -1278 | -8 | 8 | 0 | -219 |
| 20140214 11:36:31.285 | 2 | 11 | ZNH4 | -1 | Ask | 125.671875 | 84107:M:3248645TN0103548 | 15.625 | -15.625 | 0.3 | -15.925 | 20822545 | -1278 | -8 | 8 | 0 | -219 |
| 20140214 11:36:31.285 | 2 | 11 | ZNH4 | -2 | Ask | 125.671875 | 84107:M:3248785TN0103618 | 15.625 | -31.25 | 0.6 | -31.85 | 20822545 | -1278 | -8 | 8 | 0 | -219 |
| 20140218 04:16:31.497 | 2 | 4 | ZBH4 | 1 | Bid | 133.15625 | 84108:M:141718TN0010459 | 31.25 | -31.25 | 0.3 | -31.55 | 1922084 | -219 | -4 | 4 | 0 | -114 |
| 20140218 07:40:00.207 | 2 | 7 | ZBH4 | 3 | Bid | 133.15625 | 84108:M:220686TN0018372 | 31.25 | -93.75 | 0.9 | -94.65 | 2550012 | -253 | -9 | 9 | 0 | -61 |
| 20140218 07:40:00.207 | 2 | 7 | ZBH4 | 1 | Bid | 133.15625 | 84108:M:220684TN0018371 | 31.25 | -31.25 | 0.3 | -31.55 | 2550012 | -253 | -9 | 9 | 0 | -61 |
| 20140218 07:40:00.207 | 2 | 7 | ZBH4 | 1 | Bid | 133.15625 | 84108:M:220702TN0018380 | 31.25 | -31.25 | 0.3 | -31.55 | 2550012 | -253 | -9 | 9 | 0 | -61 |
| 20140218 07:51:47.145 | 2 | 7 | ZBH4 | 1 | Bid | 133.09375 | 84108:M:237940TN0020590 | 31.25 | -31.25 | 0.3 | -31.55 | 2657086 | -433 | -107 | 1 | 0 | -433 |
| 20140218 07:51:47.145 | 2 | 7 | ZBH4 | 1 | Bid | 133.09375 | 84108:M:237898TN0020569 | 31.25 | -31.25 | 0.3 | -31.55 | 2657086 | -433 | -107 | 1 | 0 | -433 |
| 20140218 07:51:47.145 | 2 | 7 | ZBH4 | 1 | Bid | 133.09375 | 84108:M:237938TN0020589 | 31.25 | -31.25 | 0.3 | -31.55 | 2657086 | -433 | -107 | 1 | 0 | -433 |
| 20140218 08:34:10.369 | 2 | 8 | ZBH4 | -1 | Ask | 133.125 | 84108:M:285793TN0025882 | 31.25 | -31.25 | 0.3 | -31.55 | 2934232 | -292 | -6 | 3 | 0 | -225 |
| 20140218 09:06:24.466 | 2 | 9 | ZBH4 | -3 | Ask | 133.3125 | 84108:M:350377TN0032591 | 31.25 | -93.75 | 0.9 | -94.65 | 3251687 | -308 | -7 | 7 | 1 | -100 |
| 20140218 09:06:24.466 | 2 | 9 | ZBH4 | -1 | Ask | 133.3125 | 84108:M:350325TN0032565 | 31.25 | -31.25 | 0.3 | -31.55 | 3251687 | -308 | -7 | 7 | 1 | -100 |
| 20140218 09:06:24.466 | 2 | 9 | ZBH4 | -1 | Ask | 133.3125 | 84108:M:350201TN0032503 | 31.25 | -31.25 | 0.3 | -31.55 | 3251687 | -308 | -7 | 7 | 1 | -100 |
| 20140218 09:49:16.517 | 2 | 9 | ZBH4 | -1 | Ask | 133.28125 | 84108:M:417155TN0038947 | 31.25 | -31.25 | 0.3 | -31.55 | 3581048 | -404 | -11 | 5 | 1 | -270 |
| 20140218 09:49:16.517 | 2 | 9 | ZBH4 | -3 | Ask | 133.28125 | 84108:M:417153TN0038946 | 31.25 | -93.75 | 0.9 | -94.65 | 3581048 | -404 | -11 | 5 | 1 | -270 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140214 08:16:54.619 | -1 | 0.372 | 0.054 | 1.56 | 0.978 | 837 | 2 | 3 | 3 | 0 | 1.001 | 0 | 2^835 | 0 |
| 20140214 08:16:54.619 | -1 | 0.372 | 0.054 | 1.56 | 0.978 | 837 | 2 | 3 | 3 | 0 | 1.001 | 0 | 2^835 | 0 |
| 20140214 08:16:54.619 | -1 | 0.372 | 0.054 | 1.56 | 0.978 | 837 | 2 | 3 | 3 | 0 | 1.001 | 0 | 2^835 | 0 |
| 20140214 08:16:54.619 | -1 | 0.372 | 0.054 | 1.56 | 0.978 | 837 | 2 | 3 | 3 | 0 | 1.001 | 0 | 2^835 | 0 |
| 20140214 09:26:56.589 | -1 | 0.331 | 0.034 | 1.45 | 0.97 | 2337 | 1 | 5 | 5 | 4 | 1.001 | 0 | 2337 | 0 |
| 20140214 09:26:56.589 | -1 | 0.331 | 0.034 | 1.45 | 0.97 | 2337 | 1 | 5 | 5 | 4 | 1.001 | 0 | 2337 | 0 |
| 20140214 09:26:56.589 | -1 | 0.331 | 0.034 | 1.45 | 0.97 | 2337 | 1 | 5 | 5 | 4 | 1.001 | 0 | 2337 | 0 |
| 20140214 09:26:56.589 | -1 | 0.331 | 0.034 | 1.45 | 0.97 | 2337 | 1 | 5 | 5 | 4 | 1.001 | 0 | 2337 | 0 |
| 20140214 09:26:56.589 | -1 | 0.331 | 0.034 | 1.45 | 0.97 | 2337 | 1 | 5 | 5 | 4 | 1.001 | 0 | 2337 | 0 |
| 20140214 09:26:56.589 | -1 | 0.331 | 0.034 | 1.45 | 0.97 | 2337 | 1 | 5 | 5 | 4 | 1.001 | 0 | 2337 | 0 |
| 20140214 09:50:36.314 | -1 | 0.458 | 0.067 | 5.105 | 2.768 | 1839 | 1 | 4 | 4 | 4 | 1.001 | 7 | 1846 | 0 |
| 20140214 10:28:26.977 | -1 | 0.447 | 0.063 | 1.157 | 0.64 | 1189 | 1 | 3 | 3 | 3 | 1 | 0 | 1189 | 0 |
| 20140214 10:28:26.977 | -1 | 0.447 | 0.063 | 1.157 | 0.64 | 1189 | 1 | 3 | 3 | 3 | 1 | 0 | 1189 | 0 |
| 20140214 10:30:21.003 | -1 | 0.407 | 0.065 | 1.028 | 0.61 | 1248 | 1 | 5 | 2 | 2 | 1 | 0 | 1248 | 0 |
| 20140214 10:30:21.003 | -1 | 0.407 | 0.065 | 1.028 | 0.61 | 1248 | 1 | 5 | 2 | 2 | 1 | 0 | 1248 | 0 |
| 20140214 10:30:21.003 | -1 | 0.407 | 0.065 | 1.028 | 0.61 | 1248 | 1 | 5 | 2 | 2 | 1 | 0 | 1248 | 0 |
| 20140214 11:36:31.285 | -1 | 0.39 | 0.04 | 2.827 | 1.725 | 1725 | 1 | 6 | 3 | 3 | 0.862 | 0 | 1725 | 8 |
| 20140214 11:36:31.285 | -1 | 0.39 | 0.04 | 2.827 | 1.725 | 1725 | 1 | 6 | 3 | 3 | 0.862 | 0 | 1725 | 8 |
| 20140214 11:36:31.285 | -1 | 0.39 | 0.04 | 2.827 | 1.725 | 1725 | 1 | 6 | 3 | 3 | 0.862 | 0 | 1725 | 8 |
| 20140218 04:16:31.497 | -1 | 0.436 | 0.058 | 2.919 | 1.645 | 283 | 1 | 1 | 5 | 5 | 1 | 0 | 283 | 0 |
| 20140218 07:40:00.207 | -1 | 0.377 | 0.085 | 1.703 | 1.061 | 418 | 1 | 3 | 6 | 6 | 1 | 0 | 418 | 0 |
| 20140218 07:40:00.207 | -1 | 0.377 | 0.085 | 1.703 | 1.061 | 418 | 1 | 3 | 6 | 6 | 1 | 0 | 418 | 0 |
| 20140218 07:40:00.207 | -1 | 0.377 | 0.085 | 1.703 | 1.061 | 418 | 1 | 3 | 6 | 6 | 1 | 0 | 418 | 0 |
| 20140218 07:51:47.145 | -107 | 0.998 | 0.991 | 1.352 | 0.004 | 452 | 1 | 4 | -4 | -4 | 1.041 | 0 | 452 | 7 |
| 20140218 07:51:47.145 | -107 | 0.998 | 0.991 | 1.352 | 0.004 | 452 | 1 | 4 | -4 | -4 | 1.041 | 0 | 452 | 7 |
| 20140218 07:51:47.145 | -107 | 0.998 | 0.991 | 1.352 | 0.004 | 452 | 1 | 4 | -4 | -4 | 1.041 | 0 | 452 | 7 |
| 20140218 08:34:10.369 | -3 | 0.333 | 0.034 | 1.082 | 0.844 | 769 | 1 | 6 | 1 | 1 | 1.094 | 0 | 769 | 16 |
| 20140218 09:06:24.466 | -1 | 0.272 | 0.039 | 2.584 | 1.881 | 825 | 1 | 6 | 4 | 3 | 1.001 | 15 | 840 | 0 |
| 20140218 09:06:24.466 | -1 | 0.272 | 0.039 | 2.584 | 1.881 | 825 | 1 | 6 | 4 | 3 | 1.001 | 15 | 840 | 0 |
| 20140218 09:06:24.466 | -1 | 0.272 | 0.039 | 2.584 | 1.881 | 825 | 1 | 6 | 4 | 3 | 1.001 | 15 | 840 | 0 |
| 20140218 09:49:16.517 | -5 | 0.532 | 0.109 | 0.9 | 0.421 | 356 | 1 | 3 | 4 | 3 | 1.003 | 6 | 362 | 0 |
| 20140218 09:49:16.517 | -5 | 0.532 | 0.109 | 0.9 | 0.421 | 356 | 1 | 3 | 4 | 3 | 1.003 | 6 | 362 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140218 09:49:16.517 | 2 | 9 | ZBH4 | -1 | Ask | 133.28125 | 84108:M:417217TN0038978 | 31.25 | -31.25 | 0.3 | -31.55 | 3581048 | -404 | -11 | 5 | 1 | -270 |
| 20140218 10:10:24.331 | 2 | 10 | ZBH4 | 1 | Bid | 133.28125 | 84108:M:443906TN0041376 | 31.25 | -31.25 | 0.3 | -31.55 | 3717620 | -295 | -7 | 8 | 2 | -125 |
| 20140218 10:10:24.331 | 2 | 10 | ZBH4 | 1 | Bid | 133.28125 | 84108:M:444098TN0041472 | 31.25 | -31.25 | 0.3 | -31.55 | 3717620 | -295 | -7 | 8 | 2 | -125 |
| 20140218 10:10:24.331 | 2 | 10 | ZBH4 | 3 | Bid | 133.28125 | 84108:M:444102TN0041474 | 31.25 | -93.75 | 0.9 | -94.65 | 3717620 | -295 | -7 | 8 | 2 | -125 |
| 20140218 10:10:24.331 | 2 | 10 | ZBH4 | 1 | Bid | 133.28125 | 84108:M:444100TN0041473 | 31.25 | -31.25 | 0.3 | -31.55 | 3717620 | -295 | -7 | 8 | 2 | -125 |
| 20140218 10:13:40.578 | 2 | 10 | ZBH4 | 1 | Bid | 133.28125 | 84108:M:447040TN0041871 | 31.25 | -31.25 | 0.3 | -31.55 | 3729590 | -255 | -4 | 4 | 0 | -100 |
| 20140218 10:13:40.578 | 2 | 10 | ZBH4 | 1 | Bid | 133.28125 | 84108:M:447020TN0041861 | 31.25 | -31.25 | 0.3 | -31.55 | 3729590 | -255 | -4 | 4 | 0 | -100 |
| 20140218 10:13:40.578 | 2 | 10 | ZBH4 | 1 | Bid | 133.28125 | 84108:M:447026TN0041864 | 31.25 | -31.25 | 0.3 | -31.55 | 3729590 | -255 | -4 | 4 | 0 | -100 |
| 20140218 11:16:14.448 | 2 | 11 | ZBH4 | -1 | Ask | 133.5625 | 84108:M:521557TN0050797 | 31.25 | -31.25 | 0.3 | -31.55 | 4106361 | -252 | -5 | 5 | 0 | -100 |
| 20140218 11:18:16.745 | 2 | 11 | ZBH4 | 1 | Bid | 133.5625 | 84108:M:524062TN0050941 | 31.25 | -31.25 | 0.3 | -31.55 | 4116170 | -321 | -5 | 3 | 1 | -267 |
| 20140218 11:18:16.745 | 2 | 11 | ZBH4 | 1 | Bid | 133.5625 | 84108:M:524138TN0050979 | 31.25 | -31.25 | 0.3 | -31.55 | 4116170 | -321 | -5 | 3 | 1 | -267 |
| 20140218 11:18:16.745 | 2 | 11 | ZBH4 | 1 | Bid | 133.5625 | 84108:M:524400TN0050993 | 31.25 | -31.25 | 0.3 | -31.55 | 4116170 | -321 | -5 | 3 | 1 | -267 |
| 20140218 11:18:16.745 | 2 | 11 | ZBH4 | 3 | Bid | 133.5625 | 84108:M:524410TN0050995 | 31.25 | -93.75 | 0.9 | -94.65 | 4116170 | -321 | -5 | 3 | 1 | -267 |
| 20140218 11:18:16.745 | 2 | 11 | ZBH4 | 1 | Bid | 133.5625 | 84108:M:524074TN0050947 | 31.25 | -31.25 | 0.3 | -31.55 | 4116170 | -321 | -5 | 3 | 1 | -267 |
| 20140218 02:28:39.907 | 2 | 2 | ZFH4 | 3 | Bid | 120.6875 | 84108:M:107170TN0008880 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1603452 | -214 | -3 | 1 | 0 | -214 |
| 20140218 02:28:39.907 | 2 | 2 | ZFH4 | 1 | Bid | 120.6875 | 84108:M:107174TN0008882 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1603452 | -214 | -3 | 1 | 0 | -214 |
| 20140218 02:28:39.907 | 2 | 2 | ZFH4 | 3 | Bid | 120.6875 | 84108:M:107232TN0008911 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1603452 | -214 | -3 | 1 | 0 | -214 |
| 20140218 07:35:16.389 | 2 | 7 | ZFH4 | -3 | Ask | 120.7578125 | 84108:M:212093TN0019824 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2499616 | -359 | -11 | 10 | 1 | -197 |
| 20140218 08:28:32.667 | 2 | 8 | ZFH4 | -3 | Ask | 120.765625 | 84108:M:278529TN0025795 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2891059 | -332 | -7 | 7 | 1 | -150 |
| 20140218 08:30:09.563 | 2 | 8 | ZFH4 | 3 | Bid | 120.7734375 | 84108:M:281934TN0026203 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 2907645 | -388 | -9 | 6 | 1 | -137 |
| 20140218 08:30:09.563 | 2 | 8 | ZFH4 | 1 | Bid | 120.7734375 | 84108:M:281932TN0026202 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2907645 | -388 | -9 | 6 | 1 | -137 |
| 20140218 08:30:09.563 | 2 | 8 | ZFH4 | 1 | Bid | 120.7734375 | 84108:M:281940TN0026206 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2907645 | -388 | -9 | 6 | 1 | -137 |
| 20140218 10:21:52.228 | 2 | 10 | ZFH4 | -3 | Ask | 120.8359375 | 84108:M:452205TN0042590 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3759935 | -384 | -8 | 5 | 0 | -234 |
| 20140218 10:21:52.228 | 2 | 10 | ZFH4 | -1 | Ask | 120.8359375 | 84108:M:452231TN0042603 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3759935 | -384 | -8 | 5 | 0 | -234 |
| 20140218 13:21:55.057 | 2 | 13 | ZFH4 | -1 | Ask | 120.859375 | 84108:M:584643TN0054358 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4464824 | -275 | -3 | 3 | 0 | -143 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -1 | Ask | 125.8125 | 84108:M:212133TN0050587 | 15.625 | -15.625 | 0.3 | -15.925 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -1 | Ask | 125.8125 | 84108:M:212265TN0050653 | 15.625 | -15.625 | 0.3 | -15.925 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -1 | Ask | 125.8125 | 84108:M:212135TN0050588 | 15.625 | -15.625 | 0.3 | -15.925 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -2 | Ask | 125.8125 | 84108:M:212163TN0050602 | 15.625 | -31.25 | 0.6 | -31.85 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -38 | Ask | 125.8125 | 84108:M:212187TN0050614 | 15.625 | -593.75 | 11.4 | -605.15 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -1 | Ask | 125.8125 | 84108:M:212249TN0050645 | 15.625 | -15.625 | 0.3 | -15.925 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -8 | Ask | 125.8125 | 84108:M:212247TN0050644 | 15.625 | -125 | 2.4 | -127.4 | 2499634 | -1185 | -11 | 11 | 0 | -373 |
| 20140218 07:35:16.391 | 2 | 7 | ZNH4 | -1 | Ask | 125.8125 | 84108:M:212253TN0050647 | 15.625 | -15.625 | 0.3 | -15.925 | 2499634 | -1185 | -11 | 11 | 0 | -373 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140218 09:49:16.517 | -5 | 0.532 | 0.109 | 0.9 | 0.421 | 356 | 1 | 3 | 4 | 3 | 1.003 | 6 | 362 | 0 |
| 20140218 10:10:24.331 | -1 | 0.351 | 0.053 | 1.419 | 0.918 | 624 | 1 | 6 | 6 | 4 | 1.145 | 0 | 624 | 12 |
| 20140218 10:10:24.331 | -1 | 0.351 | 0.053 | 1.419 | 0.918 | 624 | 1 | 6 | 6 | 4 | 1.145 | 0 | 624 | 12 |
| 20140218 10:10:24.331 | -1 | 0.351 | 0.053 | 1.419 | 0.918 | 624 | 1 | 6 | 6 | 4 | 1.145 | 0 | 624 | 12 |
| 20140218 10:10:24.331 | -1 | 0.351 | 0.053 | 1.419 | 0.918 | 624 | 1 | 6 | 6 | 4 | 1.145 | 0 | 624 | 12 |
| 20140218 10:13:40.578 | -1 | 0.314 | 0.028 | 1.31 | 0.898 | 562 | 1 | 4 | 2 | 2 | 1.011 | 0 | 562 | 23 |
| 20140218 10:13:40.578 | -1 | 0.314 | 0.028 | 1.31 | 0.898 | 562 | 1 | 4 | 2 | 2 | 1.011 | 0 | 562 | 23 |
| 20140218 10:13:40.578 | -1 | 0.314 | 0.028 | 1.31 | 0.898 | 562 | 1 | 4 | 2 | 2 | 1.011 | 0 | 562 | 23 |
| 20140218 11:16:14.448 | -1 | 0.356 | 0.048 | 1.037 | 0.668 | 457 | 1 | 3 | 5 | 5 | 1.002 | 1 | 458 | 0 |
| 20140218 11:18:16.745 | -3 | 0.404 | 0.037 | 0.91 | 0.547 | 475 | 1 | 3 | 3 | 2 | 1.002 | 0 | 475 | 0 |
| 20140218 11:18:16.745 | -3 | 0.404 | 0.037 | 0.91 | 0.547 | 475 | 1 | 3 | 3 | 2 | 1.002 | 0 | 475 | 0 |
| 20140218 11:18:16.745 | -3 | 0.404 | 0.037 | 0.91 | 0.547 | 475 | 1 | 3 | 3 | 2 | 1.002 | 0 | 475 | 0 |
| 20140218 11:18:16.745 | -3 | 0.404 | 0.037 | 0.91 | 0.547 | 475 | 1 | 3 | 3 | 2 | 1.002 | 0 | 475 | 0 |
| 20140218 11:18:16.745 | -3 | 0.404 | 0.037 | 0.91 | 0.547 | 475 | 1 | 3 | 3 | 2 | 1.002 | 0 | 475 | 0 |
| 20140218 02:28:39.907 | -3 | 0.229 | 0.041 | 14.152 | 10.909 | 720 | 1 | 1 | 3 | 3 | 1 | 0 | 720 | 6 |
| 20140218 02:28:39.907 | -3 | 0.229 | 0.041 | 14.152 | 10.909 | 720 | 1 | 1 | 3 | 3 | 1 | 0 | 720 | 6 |
| 20140218 02:28:39.907 | -3 | 0.229 | 0.041 | 14.152 | 10.909 | 720 | 1 | 1 | 3 | 3 | 1 | 0 | 720 | 6 |
| 20140218 07:35:16.389 | -2 | 0.434 | 0.162 | 1.091 | 0.618 | 475 | 1 | 2 | 3 | 2 | 1 | 1 | 476 | 0 |
| 20140218 08:28:32.667 | -1 | 0.309 | 0.069 | 2.942 | 2.033 | 742 | 1 | 2 | 7 | 6 | 1 | 17 | 759 | 0 |
| 20140218 08:30:09.563 | -4 | 0.277 | 0.096 | 1.282 | 0.797 | 559 | 1 | 2 | 2 | 1 | 1 | 0 | 559 | 0 |
| 20140218 08:30:09.563 | -4 | 0.277 | 0.096 | 1.282 | 0.797 | 559 | 1 | 2 | 2 | 1 | 1 | 0 | 559 | 0 |
| 20140218 08:30:09.563 | -4 | 0.277 | 0.096 | 1.282 | 0.797 | 559 | 1 | 2 | 2 | 1 | 1 | 0 | 559 | 0 |
| 20140218 10:21:52.228 | -2 | 0.206 | 0.075 | 1.544 | 1.226 | 1477 | 1 | 2 | 4 | 4 | 1.001 | 0 | 1477 | 27 |
| 20140218 10:21:52.228 | -2 | 0.206 | 0.075 | 1.544 | 1.226 | 1477 | 1 | 2 | 4 | 4 | 1.001 | 0 | 1477 | 27 |
| 20140218 13:21:55.057 | -1 | 0.257 | 0.027 | 2.206 | 1.64 | 797 | 1 | 3 | 2 | 2 | 1 | 1 | 798 | 1 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |
| 20140218 07:35:16.391 | -1 | 0.648 | 0.125 | 1.186 | 0.418 | 648 | 1 | 2 | 4 | 4 | 1.005 | 45 | 693 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140218 07:51:47.150 | 2 | 7 | ZNH4 | 2 | Bid | 125.78125 | 84108:M:238254TN0056125 | 15.625 | -31.25 | 0.6 | -31.85 | 2657054 | -743 | -10 | 10 | 1 | -159 |
| 20140218 07:51:47.150 | 2 | 7 | ZNH4 | 8 | Bid | 125.78125 | 84108:M:238256TN0056126 | 15.625 | -125 | 2.4 | -127.4 | 2657054 | -743 | -10 | 10 | 1 | -159 |
| 20140218 09:03:03.686 | 2 | 9 | ZNH4 | 2 | Bid | 125.859375 | 84108:M:341010TN0076189 | 15.625 | -31.25 | 0.6 | -31.85 | 3211423 | -1042 | -8 | 1 | 0 | -1042 |
| 20140218 09:03:03.686 | 2 | 9 | ZNH4 | 8 | Bid | 125.859375 | 84108:M:341008TN0076188 | 15.625 | -125 | 2.4 | -127.4 | 3211423 | -1042 | -8 | 1 | 0 | -1042 |
| 20140218 09:03:03.686 | 2 | 9 | ZNH4 | 1 | Bid | 125.859375 | 84108:M:341040TN0076204 | 15.625 | -15.625 | 0.3 | -15.925 | 3211423 | -1042 | -8 | 1 | 0 | -1042 |
| 20140218 09:03:03.686 | 2 | 9 | ZNH4 | 1 | Bid | 125.859375 | 84108:M:341232TN0076300 | 15.625 | -15.625 | 0.3 | -15.925 | 3211423 | -1042 | -8 | 1 | 0 | -1042 |
| 20140218 09:40:35.374 | 2 | 9 | ZNH4 | -1 | Ask | 125.890625 | 84108:M:406761TN0089373 | 15.625 | -15.625 | 0.3 | -15.925 | 3546555 | -751 | -9 | 9 | 0 | -166 |
| 20140218 11:18:16.741 | 2 | 11 | ZNH4 | 1 | Bid | 126.03125 | 84108:M:523596TN0112871 | 15.625 | -15.625 | 0.3 | -15.925 | 4116060 | -1300 | -1 | 1 | 0 | -1300 |
| 20140218 11:18:16.741 | 2 | 11 | ZNH4 | 16 | Bid | 126.03125 | 84108:M:523820TN0112958 | 15.625 | -250 | 4.8 | -254.8 | 4116060 | -1300 | -1 | 1 | 0 | -1300 |
| 20140218 11:18:16.741 | 2 | 11 | ZNH4 | 40 | Bid | 126.03125 | 84108:M:523824TN0112960 | 15.625 | -625 | 12 | -637 | 4116060 | -1300 | -1 | 1 | 0 | -1300 |
| 20140218 11:18:16.741 | 2 | 11 | ZNH4 | 2 | Bid | 126.03125 | 84108:M:523822TN0112959 | 15.625 | -31.25 | 0.6 | -31.85 | 4116060 | -1300 | -1 | 1 | 0 | -1300 |
| 20140218 13:14:49.225 | 2 | 13 | ZNH4 | 2 | Bid | 125.953125 | 84108:M:580038TN0123869 | 15.625 | -31.25 | 0.6 | -31.85 | 4443821 | -483 | -6 | 2 | 1 | -479 |
| 20140218 13:14:49.225 | 2 | 13 | ZNH4 | 1 | Bid | 125.953125 | 84108:M:580006TN0123853 | 15.625 | -15.625 | 0.3 | -15.925 | 4443821 | -483 | -6 | 2 | 1 | -479 |
| 20140218 13:14:49.225 | 2 | 13 | ZNH4 | 16 | Bid | 125.953125 | 84108:M:580040TN0123870 | 15.625 | -250 | 4.8 | -254.8 | 4443821 | -483 | -6 | 2 | 1 | -479 |
| 20140218 13:14:49.225 | 2 | 13 | ZNH4 | 40 | Bid | 125.953125 | 84108:M:580036TN0123868 | 15.625 | -625 | 12 | -637 | 4443821 | -483 | -6 | 2 | 1 | -479 |
| 20140218 13:14:49.225 | 2 | 13 | ZNH4 | 1 | Bid | 125.953125 | 84108:M:580338TN0124019 | 15.625 | -15.625 | 0.3 | -15.925 | 4443821 | -483 | -6 | 2 | 1 | -479 |
| 20140219 05:54:30.480 | 2 | 5 | ZBH4 | 1 | Bid | 133.78125 | 84108:M:772320TN0009009 | 31.25 | -31.25 | 0.3 | -31.55 | 6229509 | -349 | -7 | 7 | 0 | -100 |
| 20140219 10:43:17.590 | 2 | 10 | ZBH4 | 1 | Bid | 133.40625 | 84108:M:1067266TN0038590 | 31.25 | -31.25 | 0.3 | -31.55 | 8093684 | -312 | -7 | 6 | 0 | -96 |
| 20140219 10:43:17.590 | 2 | 10 | ZBH4 | 1 | Bid | 133.40625 | 84108:M:1067612TN0038615 | 31.25 | -31.25 | 0.3 | -31.55 | 8093684 | -312 | -7 | 6 | 0 | -96 |
| 20140219 10:51:36.124 | 2 | 10 | ZBH4 | 1 | Bid | 133.4375 | 84108:M:1075194TN0039317 | 31.25 | -31.25 | 0.3 | -31.55 | 8129116 | -189 | -10 | 9 | 0 | -48 |
| 20140219 13:07:28.112 | 2 | 13 | ZBH4 | 1 | Bid | 133 | 84108:M:1231198TN0054778 | 31.25 | -31.25 | 0.3 | -31.55 | 9080865 | -277 | -8 | 3 | 0 | -213 |
| 20140219 13:41:29.316 | 2 | 13 | ZBH4 | 1 | Bid | 132.90625 | 84108:M:1308810TN0062571 | 31.25 | -31.25 | 0.3 | -31.55 | 9613589 | -229 | -4 | 4 | 0 | -167 |
| 20140219 11:03:17.426 | 2 | 11 | ZFH4 | -3 | Ask | 120.9140625 | 84108:M:1089571TN0046442 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 8212395 | -393 | -4 | 3 | 0 | -150 |
| 20140219 11:03:52.355 | 2 | 11 | ZFH4 | 3 | Bid | 120.921875 | 84108:M:1091650TN0046617 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 8221694 | -319 | -4 | 4 | 0 | -137 |
| 20140219 11:03:52.355 | 2 | 11 | ZFH4 | 3 | Bid | 120.921875 | 84108:M:1091674TN0046629 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 8221694 | -319 | -4 | 4 | 0 | -137 |
| 20140219 11:03:52.355 | 2 | 11 | ZFH4 | 1 | Bid | 120.921875 | 84108:M:1091678TN0046631 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8221694 | -319 | -4 | 4 | 0 | -137 |
| 20140219 05:54:30.484 | 2 | 5 | ZNH4 | 1 | Bid | 126.21875 | 84108:M:772518TN0025365 | 15.625 | -15.625 | 0.3 | -15.925 | 6229506 | -715 | -4 | 3 | 1 | -459 |
| 20140219 07:35:56.083 | 2 | 7 | ZNH4 | -1 | Ask | 126.21875 | 84108:M:852245TN0040922 | 15.625 | -15.625 | 0.3 | -15.925 | 6733386 | -750 | -4 | 4 | 0 | -350 |
| 20140219 10:43:17.587 | 2 | 10 | ZNH4 | 1 | Bid | 126.03125 | 84108:M:1067036TN0079207 | 15.625 | -15.625 | 0.3 | -15.925 | 8093675 | -921 | -11 | 9 | 0 | -214 |
| 20140219 10:43:17.587 | 2 | 10 | ZNH4 | 1 | Bid | 126.03125 | 84108:M:1067110TN0079244 | 15.625 | -15.625 | 0.3 | -15.925 | 8093675 | -921 | -11 | 9 | 0 | -214 |
| 20140219 10:43:17.587 | 2 | 10 | ZNH4 | 1 | Bid | 126.03125 | 84108:M:1067006TN0079192 | 15.625 | -15.625 | 0.3 | -15.925 | 8093675 | -921 | -11 | 9 | 0 | -214 |
| 20140219 10:43:17.587 | 2 | 10 | ZNH4 | 2 | Bid | 126.03125 | 84108:M:1067106TN0079242 | 15.625 | -31.25 | 0.6 | -31.85 | 8093675 | -921 | -11 | 9 | 0 | -214 |
| 20140219 10:43:17.587 | 2 | 10 | ZNH4 | 11 | Bid | 126.03125 | 84108:M:1067104TN0079241 | 15.625 | -171.875 | 3.3 | -175.175 | 8093675 | -921 | -11 | 9 | 0 | -214 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140218 07:51:47.150 | -1 | 0.444 | 0.093 | 0.921 | 0.512 | 897 | 1 | 4 | 8 | 7 | 1.003 | 0 | 897 | 0 |
| 20140218 07:51:47.150 | -1 | 0.444 | 0.093 | 0.921 | 0.512 | 897 | 1 | 4 | 8 | 7 | 1.003 | 0 | 897 | 0 |
| 20140218 09:03:03.686 | -8 | 0.456 | 0.043 | 1.087 | 0.591 | 1242 | 1 | 6 | 2 | 2 | 1 | 0 | 1242 | 6 |
| 20140218 09:03:03.686 | -8 | 0.456 | 0.043 | 1.087 | 0.591 | 1242 | 1 | 6 | 2 | 2 | 1 | 0 | 1242 | 6 |
| 20140218 09:03:03.686 | -8 | 0.456 | 0.043 | 1.087 | 0.591 | 1242 | 1 | 6 | 2 | 2 | 1 | 0 | 1242 | 6 |
| 20140218 09:03:03.686 | -8 | 0.456 | 0.043 | 1.087 | 0.591 | 1242 | 1 | 6 | 2 | 2 | 1 | 0 | 1242 | 6 |
| 20140218 09:40:35.374 | -1 | 0.442 | 0.061 | 0.917 | 0.512 | 955 | 1 | 3 | 4 | 4 | 1.005 | 57 | 1012 | 1 |
| 20140218 11:18:16.741 | -1 | 0.705 | 0.018 | 1.658 | 3.238 | 1300 | 1 | 3 | -3 | -3 | 0.426 | 0 | 1300 | 13 |
| 20140218 11:18:16.741 | -1 | 0.705 | 0.018 | 1.658 | 3.238 | 1300 | 1 | 3 | -3 | -3 | 0.426 | 0 | 1300 | 13 |
| 20140218 11:18:16.741 | -1 | 0.705 | 0.018 | 1.658 | 3.238 | 1300 | 1 | 3 | -3 | -3 | 0.426 | 0 | 1300 | 13 |
| 20140218 11:18:16.741 | -1 | 0.705 | 0.018 | 1.658 | 3.238 | 1300 | 1 | 3 | -3 | -3 | 0.426 | 0 | 1300 | 13 |
| 20140218 13:14:49.225 | -5 | 0.165 | 0.026 | 1.653 | 1.592 | 2500 | 1 | 7 | 3 | 2 | 1.02 | 0 | 2500 | -1 |
| 20140218 13:14:49.225 | -5 | 0.165 | 0.026 | 1.653 | 1.592 | 2500 | 1 | 7 | 3 | 2 | 1.02 | 0 | 2500 | -1 |
| 20140218 13:14:49.225 | -5 | 0.165 | 0.026 | 1.653 | 1.592 | 2500 | 1 | 7 | 3 | 2 | 1.02 | 0 | 2500 | -1 |
| 20140218 13:14:49.225 | -5 | 0.165 | 0.026 | 1.653 | 1.592 | 2500 | 1 | 7 | 3 | 2 | 1.02 | 0 | 2500 | -1 |
| 20140218 13:14:49.225 | -5 | 0.165 | 0.026 | 1.653 | 1.592 | 2500 | 1 | 7 | 3 | 2 | 1.02 | 0 | 2500 | -1 |
| 20140219 05:54:30.480 | -1 | 0.555 | 0.104 | 2.796 | 1.244 | 280 | 1 | 2 | 3 | 3 | 1 | 0 | 280 | 12 |
| 20140219 10:43:17.590 | -1 | 0.353 | 0.069 | 1.138 | 0.736 | 571 | 1 | 3 | 9 | 9 | 1 | 0 | 571 | 8 |
| 20140219 10:43:17.590 | -1 | 0.353 | 0.069 | 1.138 | 0.736 | 571 | 1 | 3 | 9 | 9 | 1 | 0 | 571 | 8 |
| 20140219 10:51:36.124 | -2 | 0.261 | 0.083 | 1.023 | 0.755 | 534 | 1 | 4 | 4 | 4 | 1 | 0 | 534 | 15 |
| 20140219 13:07:28.112 | -5 | 0.341 | 0.114 | 2.34 | 1.542 | 535 | 1 | 2 | 1 | 1 | 1 | 0 | 535 | 5 |
| 20140219 13:41:29.316 | -1 | 0.288 | 0.026 | 2.023 | 1.44 | 568 | 1 | 4 | 3 | 3 | 1.004 | 0 | 568 | 0 |
| 20140219 11:03:17.426 | -1 | 0.422 | 0.056 | 1.291 | 0.747 | 539 | 1 | 2 | 1 | 1 | 1 | 1 | 540 | 0 |
| 20140219 11:03:52.355 | -1 | 0.384 | 0.074 | 1.041 | 0.642 | 512 | 1 | 2 | 1 | 1 | 1 | 0 | 512 | 6 |
| 20140219 11:03:52.355 | -1 | 0.384 | 0.074 | 1.041 | 0.642 | 512 | 1 | 2 | 1 | 1 | 1 | 0 | 512 | 6 |
| 20140219 11:03:52.355 | -1 | 0.384 | 0.074 | 1.041 | 0.642 | 512 | 1 | 2 | 1 | 1 | 1 | 0 | 512 | 6 |
| 20140219 05:54:30.484 | -2 | 0.499 | 0.04 | 1.432 | 0.717 | 718 | 1 | 3 | 6 | 5 | 1 | 0 | 718 | 2 |
| 20140219 07:35:56.083 | -1 | 0.332 | 0.033 | 2.03 | 1.356 | 1509 | 1 | 3 | 2 | 2 | 1 | 0 | 1509 | 7 |
| 20140219 10:43:17.587 | -2 | 0.338 | 0.053 | 1.816 | 1.203 | 1807 | 1 | 5 | 3 | 3 | 1 | 0 | 1807 | 13 |
| 20140219 10:43:17.587 | -2 | 0.338 | 0.053 | 1.816 | 1.203 | 1807 | 1 | 5 | 3 | 3 | 1 | 0 | 1807 | 13 |
| 20140219 10:43:17.587 | -2 | 0.338 | 0.053 | 1.816 | 1.203 | 1807 | 1 | 5 | 3 | 3 | 1 | 0 | 1807 | 13 |
| 20140219 10:43:17.587 | -2 | 0.338 | 0.053 | 1.816 | 1.203 | 1807 | 1 | 5 | 3 | 3 | 1 | 0 | 1807 | 13 |
| 20140219 10:43:17.587 | -2 | 0.338 | 0.053 | 1.816 | 1.203 | 1807 | 1 | 5 | 3 | 3 | 1 | 0 | 1807 | 13 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140219 12:40:17.848 | 2 | 12 | ZNH4 | 1 | Bid | 125.9375 | 84108:M:1165640TN0097181 | 15.625 | -15.625 | 0.3 | -15.925 | 8720292 | -736 | -5 | 5 | 1 | -255 |
| 20140219 13:07:28.115 | 2 | 13 | ZNH4 | 1 | Bid | 125.796875 | 84108:M:1231370TN0110371 | 15.625 | -15.625 | 0.3 | -15.925 | 9080864 | -776 | -10 | 2 | 0 | -707 |
| 20140219 13:07:28.115 | 2 | 13 | ZNH4 | 1 | Bid | 125.796875 | 84108:M:1231394TN0110383 | 15.625 | -15.625 | 0.3 | -15.925 | 9080864 | -776 | -10 | 2 | 0 | -707 |
| 20140220 01:50:52.186 | 2 | 1 | ZBH4 | 1 | Bid | 133.3125 | 84108:M:1457798TN0004161 | 31.25 | -31.25 | 0.3 | -31.55 | 10872932 | -280 | -5 | 5 | 0 | -100 |
| 20140220 01:50:52.186 | 2 | 1 | ZBH4 | 3 | Bid | 133.3125 | 84108:M:1457800TN0004162 | 31.25 | -93.75 | 0.9 | -94.65 | 10872932 | -280 | -5 | 5 | 0 | -100 |
| 20140220 01:50:52.186 | 2 | 1 | ZBH4 | 1 | Bid | 133.3125 | 84108:M:1457808TN0004166 | 31.25 | -31.25 | 0.3 | -31.55 | 10872932 | -280 | -5 | 5 | 0 | -100 |
| 20140220 01:58:33.566 | 2 | 1 | ZBH4 | -1 | Ask | 133.34375 | 84108:M:1459577TN0004234 | 31.25 | -31.25 | 0.3 | -31.55 | 10884919 | -331 | -5 | 4 | 0 | -110 |
| 20140220 02:20:06.102 | 2 | 2 | ZBH4 | -11 | Ask | 133.4375 | 84108:M:1470095TN0005212 | 31.25 | -343.75 | 3.3 | -347.05 | 10963120 | -176 | -5 | 5 | 1 | -56 |
| 20140220 02:20:06.102 | 2 | 2 | ZBH4 | -3 | Ask | 133.4375 | 84108:M:1470119TN0005224 | 31.25 | -93.75 | 0.9 | -94.65 | 10963120 | -176 | -5 | 5 | 1 | -56 |
| 20140220 02:20:06.102 | 2 | 2 | ZBH4 | -1 | Ask | 133.4375 | 84108:M:1470141TN0005235 | 31.25 | -31.25 | 0.3 | -31.55 | 10963120 | -176 | -5 | 5 | 1 | -56 |
| 20140220 04:28:37.744 | 2 | 4 | ZBH4 | 1 | Bid | 133.125 | 84108:M:1520018TN0008879 | 31.25 | -31.25 | 0.3 | -31.55 | 11300027 | -284 | -4 | 3 | 0 | -128 |
| 20140220 04:32:33.046 | 2 | 4 | ZBH4 | 3 | Bid | 133.0625 | 84108:M:1524918TN0009401 | 31.25 | -93.75 | 0.9 | -94.65 | 11320358 | -269 | -4 | 4 | 0 | -90 |
| 20140220 04:32:33.046 | 2 | 4 | ZBH4 | 1 | Bid | 133.0625 | 84108:M:1525000TN0009442 | 31.25 | -31.25 | 0.3 | -31.55 | 11320358 | -269 | -4 | 4 | 0 | -90 |
| 20140220 05:07:38.807 | 2 | 5 | ZBH4 | -1 | Ask | 133.09375 | 84108:M:1535925TN0010411 | 31.25 | -31.25 | 0.3 | -31.55 | 11399329 | -277 | -7 | 3 | 0 | -161 |
| 20140220 05:14:20.224 | 2 | 5 | ZBH4 | -1 | Ask | 133.125 | 84108:M:1539163TN0010711 | 31.25 | -31.25 | 0.3 | -31.55 | 11415257 | -350 | -9 | 9 | 0 | -84 |
| 20140220 06:44:05.780 | 2 | 6 | ZBH4 | -13 | Ask | 133 | 84108:M:1572861TN0013880 | 31.25 | -406.25 | 3.9 | -410.15 | 11652223 | -363 | -8 | 3 | 0 | -194 |
| 20140220 06:44:05.780 | 2 | 6 | ZBH4 | -1 | Ask | 133 | 84108:M:1572865TN0013882 | 31.25 | -31.25 | 0.3 | -31.55 | 11652223 | -363 | -8 | 3 | 0 | -194 |
| 20140220 06:44:05.780 | 2 | 6 | ZBH4 | -1 | Ask | 133 | 84108:M:1572873TN0013886 | 31.25 | -31.25 | 0.3 | -31.55 | 11652223 | -363 | -8 | 3 | 0 | -194 |
| 20140220 07:25:28.293 | 2 | 7 | ZBH4 | -1 | Ask | 132.9375 | 84108:M:1641415TN0020374 | 31.25 | -31.25 | 0.3 | -31.55 | 11993752 | -396 | -12 | 11 | 0 | -84 |
| 20140220 07:47:50.777 | 2 | 7 | ZBH4 | -1 | Ask | 132.9375 | 84108:M:1713799TN0025957 | 31.25 | -31.25 | 0.3 | -31.55 | 12365642 | -374 | -5 | 4 | 0 | -119 |
| 20140220 07:47:50.777 | 2 | 7 | ZBH4 | -3 | Ask | 132.9375 | 84108:M:1713801TN0025958 | 31.25 | -93.75 | 0.9 | -94.65 | 12365642 | -374 | -5 | 4 | 0 | -119 |
| 20140220 07:47:50.777 | 2 | 7 | ZBH4 | -1 | Ask | 132.9375 | 84108:M:1713877TN0025970 | 31.25 | -31.25 | 0.3 | -31.55 | 12365642 | -374 | -5 | 4 | 0 | -119 |
| 20140220 07:51:14.255 | 2 | 7 | ZBH4 | 1 | Bid | 132.96875 | 84108:M:1720070TN0026445 | 31.25 | -31.25 | 0.3 | -31.55 | 12396606 | -234 | -6 | 2 | 2 | -218 |
| 20140220 07:51:14.255 | 2 | 7 | ZBH4 | 1 | Bid | 132.96875 | 84108:M:1720082TN0026451 | 31.25 | -31.25 | 0.3 | -31.55 | 12396606 | -234 | -6 | 2 | 2 | -218 |
| 20140220 07:51:14.255 | 2 | 7 | ZBH4 | 3 | Bid | 132.96875 | 84108:M:1720106TN0026463 | 31.25 | -93.75 | 0.9 | -94.65 | 12396606 | -234 | -6 | 2 | 2 | -218 |
| 20140220 07:51:14.255 | 2 | 7 | ZBH4 | 1 | Bid | 132.96875 | 84108:M:1720122TN0026471 | 31.25 | -31.25 | 0.3 | -31.55 | 12396606 | -234 | -6 | 2 | 2 | -218 |
| 20140220 07:51:14.255 | 2 | 7 | ZBH4 | 1 | Bid | 132.96875 | 84108:M:1720368TN0026492 | 31.25 | -31.25 | 0.3 | -31.55 | 12396606 | -234 | -6 | 2 | 2 | -218 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 3 | Bid | 132.65625 | 84108:M:1969714TN0049737 | 31.25 | -93.75 | 0.9 | -94.65 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 3 | Bid | 132.65625 | 84108:M:1969708TN0049734 | 31.25 | -93.75 | 0.9 | -94.65 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 20 | Bid | 132.65625 | 84108:M:1969712TN0049736 | 31.25 | -625 | 6 | -631 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 1 | Bid | 132.65625 | 84108:M:1969716TN0049738 | 31.25 | -31.25 | 0.3 | -31.55 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 13 | Bid | 132.65625 | 84108:M:1969698TN0049729 | 31.25 | -406.25 | 3.9 | -410.15 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 12 | Bid | 132.65625 | 84108:M:1969710TN0049735 | 31.25 | -375 | 3.6 | -378.6 | 13800003 | -440 | -12 | 6 | 1 | -229 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140219 12:40:17.848 | -1 | 0.43 | 0.035 | 1.041 | 0.593 | 976 | 1 | 5 | 3 | 2 | 1 | 0 | 976 | 8 |
| 20140219 13:07:28.115 | -7 | 0.616 | 0.101 | 3.237 | 1.242 | 483 | 1 | 3 | 3 | 3 | 1 | 0 | 483 | 2 |
| 20140219 13:07:28.115 | -7 | 0.616 | 0.101 | 3.237 | 1.242 | 483 | 1 | 3 | 3 | 3 | 1 | 0 | 483 | 2 |
| 20140220 01:50:52.186 | -1 | 0.55 | 0.083 | 2.028 | 0.912 | 229 | 1 | 1 | 5 | 5 | 1 | 0 | 229 | 3 |
| 20140220 01:50:52.186 | -1 | 0.55 | 0.083 | 2.028 | 0.912 | 229 | 1 | 1 | 5 | 5 | 1 | 0 | 229 | 3 |
| 20140220 01:50:52.186 | -1 | 0.55 | 0.083 | 2.028 | 0.912 | 229 | 1 | 1 | 5 | 5 | 1 | 0 | 229 | 3 |
| 20140220 01:58:33.566 | -1 | 0.563 | 0.093 | 2.813 | 1.23 | 257 | 1 | 1 | 4 | 4 | 1 | 0 | 257 | 2 |
| 20140220 02:20:06.102 | -1 | 0.194 | 0.041 | 4.335 | 3.493 | 730 | 1 | 3 | 6 | 5 | 1 | 0 | 730 | 5 |
| 20140220 02:20:06.102 | -1 | 0.194 | 0.041 | 4.335 | 3.493 | 730 | 1 | 3 | 6 | 5 | 1 | 0 | 730 | 5 |
| 20140220 02:20:06.102 | -1 | 0.194 | 0.041 | 4.335 | 3.493 | 730 | 1 | 3 | 6 | 5 | 1 | 0 | 730 | 5 |
| 20140220 04:28:37.744 | -1 | 0.412 | 0.059 | 3.485 | 2.051 | 407 | 1 | 1 | 1 | 1 | 1.002 | 0 | 407 | 0 |
| 20140220 04:32:33.046 | -1 | 0.42 | 0.045 | 1.492 | 0.865 | 372 | 1 | 2 | 2 | 2 | 1.003 | 0 | 372 | 0 |
| 20140220 04:32:33.046 | -1 | 0.42 | 0.045 | 1.492 | 0.865 | 372 | 1 | 2 | 2 | 2 | 1.003 | 0 | 372 | 0 |
| 20140220 05:07:38.807 | -4 | 0.621 | 0.099 | 0.816 | 0.532 | 185 | 1 | 0 | 6 | 6 | 1 | 0 | 185 | 1 |
| 20140220 05:14:20.224 | -1 | 0.449 | 0.106 | 2.802 | 1.543 | 429 | 1 | 2 | 1 | 1 | 1 | 0 | 429 | 4 |
| 20140220 06:44:05.780 | -6 | 0.449 | 0.098 | 1.74 | 0.959 | 446 | 1 | 2 | 1 | 1 | 1 | 0 | 446 | 2 |
| 20140220 06:44:05.780 | -6 | 0.449 | 0.098 | 1.74 | 0.959 | 446 | 1 | 2 | 1 | 1 | 1 | 0 | 446 | 2 |
| 20140220 06:44:05.780 | -6 | 0.449 | 0.098 | 1.74 | 0.959 | 446 | 1 | 2 | 1 | 1 | 1 | 0 | 446 | 2 |
| 20140220 07:25:28.293 | -1 | 0.456 | 0.14 | 2.874 | 1.563 | 391 | 1 | 1 | 5 | 5 | 0.828 | 0 | 391 | 13 |
| 20140220 07:47:50.777 | -1 | 0.519 | 0.057 | 1.853 | 0.892 | 347 | 1 | 2 | 7 | 7 | 1 | 0 | 347 | 6 |
| 20140220 07:47:50.777 | -1 | 0.519 | 0.057 | 1.853 | 0.892 | 347 | 1 | 2 | 7 | 7 | 1 | 0 | 347 | 6 |
| 20140220 07:47:50.777 | -1 | 0.519 | 0.057 | 1.853 | 0.892 | 347 | 1 | 2 | 7 | 7 | 1 | 0 | 347 | 6 |
| 20140220 07:51:14.255 | -5 | 0.34 | 0.055 | 1.102 | 0.728 | 455 | 1 | 1 | 2 | 0 | 1 | 0 | 455 | 5 |
| 20140220 07:51:14.255 | -5 | 0.34 | 0.055 | 1.102 | 0.728 | 455 | 1 | 1 | 2 | 0 | 1 | 0 | 455 | 5 |
| 20140220 07:51:14.255 | -5 | 0.34 | 0.055 | 1.102 | 0.728 | 455 | 1 | 1 | 2 | 0 | 1 | 0 | 455 | 5 |
| 20140220 07:51:14.255 | -5 | 0.34 | 0.055 | 1.102 | 0.728 | 455 | 1 | 1 | 2 | 0 | 1 | 0 | 455 | 5 |
| 20140220 07:51:14.255 | -5 | 0.34 | 0.055 | 1.102 | 0.728 | 455 | 1 | 1 | 2 | 0 | 1 | 0 | 455 | 5 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 1 | Bid | 132.65625 | 84108:M:1969706TN0049733 | 31.25 | -31.25 | 0.3 | -31.55 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:26:54.619 | 2 | 9 | ZBH4 | 3 | Bid | 132.65625 | 84108:M:1969700TN0049730 | 31.25 | -93.75 | 0.9 | -94.65 | 13800003 | -440 | -12 | 6 | 1 | -229 |
| 20140220 09:28:13.850 | 2 | 9 | ZBH4 | 1 | Bid | 132.59375 | 84108:M:1984674TN0051232 | 31.25 | -31.25 | 0.3 | -31.55 | 13852702 | -451 | -9 | 8 | 0 | -96 |
| 20140220 09:43:38.624 | 2 | 9 | ZBH4 | 1 | Bid | 132.5 | 84108:M:2046984TN0056279 | 31.25 | -31.25 | 0.3 | -31.55 | 14133836 | -416 | -8 | 2 | 0 | -242 |
| 20140220 09:43:38.624 | 2 | 9 | ZBH4 | 1 | Bid | 132.5 | 84108:M:2047264TN0056410 | 31.25 | -31.25 | 0.3 | -31.55 | 14133836 | -416 | -8 | 2 | 0 | -242 |
| 20140220 11:13:16.862 | 2 | 11 | ZBH4 | -1 | Ask | 132.625 | 84108:M:2161741TN0066129 | 31.25 | -31.25 | 0.3 | -31.55 | 14771481 | -254 | -6 | 6 | 1 | -125 |
| 20140220 11:13:16.862 | 2 | 11 | ZBH4 | -1 | Ask | 132.625 | 84108:M:2161631TN0066074 | 31.25 | -31.25 | 0.3 | -31.55 | 14771481 | -254 | -6 | 6 | 1 | -125 |
| 20140220 11:13:16.862 | 2 | 11 | ZBH4 | -1 | Ask | 132.625 | 84108:M:2161637TN0066077 | 31.25 | -31.25 | 0.3 | -31.55 | 14771481 | -254 | -6 | 6 | 1 | -125 |
| 20140220 01:49:23.104 | 2 | 1 | ZFH4 | -9 | Ask | 120.8359375 | 84108:M:1457333TN0005562 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 10870600 | -221 | -3 | 3 | 0 | -100 |
| 20140220 01:49:23.104 | 2 | 1 | ZFH4 | -3 | Ask | 120.8359375 | 84108:M:1457357TN0005564 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 10870600 | -221 | -3 | 3 | 0 | -100 |
| 20140220 01:58:33.568 | 2 | 1 | ZFH4 | -9 | Ask | 120.84375 | 84108:M:1459719TN0005830 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 10884912 | -342 | -4 | 4 | 0 | -163 |
| 20140220 06:44:05.782 | 2 | 6 | ZFH4 | -9 | Ask | 120.6875 | 84108:M:1572961TN0020337 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 11652215 | -397 | -9 | 7 | 1 | -102 |
| 20140220 06:44:05.782 | 2 | 6 | ZFH4 | -24 | Ask | 120.6875 | 84108:M:1572973TN0020343 | 7.8125 | -187.5 | 7.2 | -194.7 | 11652215 | -397 | -9 | 7 | 1 | -102 |
| 20140220 06:44:05.782 | 2 | 6 | ZFH4 | -9 | Ask | 120.6875 | 84108:M:1573083TN0020383 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 11652215 | -397 | -9 | 7 | 1 | -102 |
| 20140220 08:01:36.395 | 2 | 8 | ZFH4 | 9 | Bid | 120.546875 | 84108:M:1750190TN0043468 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 12556628 | -392 | -9 | 3 | 0 | -179 |
| 20140220 08:22:44.083 | 2 | 8 | ZFH4 | 3 | Bid | 120.578125 | 84108:M:1792646TN0047815 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12809778 | -385 | -4 | 4 | 0 | -188 |
| 20140220 08:22:44.083 | 2 | 8 | ZFH4 | 1 | Bid | 120.578125 | 84108:M:1792716TN0047850 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12809778 | -385 | -4 | 4 | 0 | -188 |
| 20140220 01:49:23.101 | 2 | 1 | ZNH4 | -1 | Ask | 125.9375 | 84108:M:1457169TN0013478 | 15.625 | -15.625 | 0.3 | -15.925 | 10870603 | -644 | -6 | 5 | 0 | -212 |
| 20140220 01:50:52.184 | 2 | 1 | ZNH4 | 1 | Bid | 125.9375 | 84108:M:1457598TN0013505 | 15.625 | -15.625 | 0.3 | -15.925 | 10872929 | -806 | -3 | 3 | 0 | -400 |
| 20140220 01:50:52.184 | 2 | 1 | ZNH4 | 6 | Bid | 125.9375 | 84108:M:1457596TN0013504 | 15.625 | -93.75 | 1.8 | -95.55 | 10872929 | -806 | -3 | 3 | 0 | -400 |
| 20140220 04:31:56.385 | 2 | 4 | ZNH4 | -1 | Ask | 125.78125 | 84108:M:1523749TN0028010 | 15.625 | -15.625 | 0.3 | -15.925 | 11316329 | -631 | -7 | 2 | 0 | -530 |
| 20140220 05:14:20.227 | 2 | 5 | ZNH4 | -1 | Ask | 125.796875 | 84108:M:1539431TN0031643 | 15.625 | -15.625 | 0.3 | -15.925 | 11415253 | -539 | -4 | 4 | 1 | -256 |
| 20140220 07:25:28.291 | 2 | 7 | ZNH4 | -1 | Ask | 125.65625 | 84108:M:1641293TN0050952 | 15.625 | -15.625 | 0.3 | -15.925 | 11993748 | -1280 | -5 | 4 | 0 | -600 |
| 20140220 08:01:36.392 | 2 | 8 | ZNH4 | 1 | Bid | 125.53125 | 84108:M:1750024TN0072106 | 15.625 | -15.625 | 0.3 | -15.925 | 12556630 | -1094 | -7 | 3 | 0 | -568 |
| 20140220 08:01:36.392 | 2 | 8 | ZNH4 | 1 | Bid | 125.53125 | 84108:M:1750426TN0072136 | 15.625 | -15.625 | 0.3 | -15.925 | 12556630 | -1094 | -7 | 3 | 0 | -568 |
| 20140220 09:17:55.305 | 2 | 9 | ZNH4 | -11 | Ask | 125.546875 | 84108:M:1939431TN0109472 | 15.625 | -171.875 | 3.3 | -175.175 | 13648709 | -983 | -4 | 4 | 0 | -404 |
| 20140220 09:17:55.305 | 2 | 9 | ZNH4 | -1 | Ask | 125.546875 | 84108:M:1939481TN0109497 | 15.625 | -15.625 | 0.3 | -15.925 | 13648709 | -983 | -4 | 4 | 0 | -404 |
| 20140220 09:28:13.844 | 2 | 9 | ZNH4 | 1 | Bid | 125.421875 | 84108:M:1984334TN0118585 | 15.625 | -15.625 | 0.3 | -15.925 | 13852695 | -919 | -6 | 5 | 0 | -400 |
| 20140220 09:43:38.620 | 2 | 9 | ZNH4 | 11 | Bid | 125.390625 | 84108:M:2046806TN0132037 | 15.625 | -171.875 | 3.3 | -175.175 | 14133835 | -1528 | -12 | 3 | 0 | -1193 |
| 20140220 09:43:38.620 | 2 | 9 | ZNH4 | 1 | Bid | 125.390625 | 84108:M:2046828TN0132048 | 15.625 | -15.625 | 0.3 | -15.925 | 14133835 | -1528 | -12 | 3 | 0 | -1193 |
| 20140220 09:43:38.620 | 2 | 9 | ZNH4 | 1 | Bid | 125.390625 | 84108:M:2046776TN0132022 | 15.625 | -15.625 | 0.3 | -15.925 | 14133835 | -1528 | -12 | 3 | 0 | -1193 |
| 20140220 10:34:55.277 | 2 | 10 | ZNH4 | -1 | Ask | 125.4375 | 84108:M:2131057TN0148461 | 15.625 | -15.625 | 0.3 | -15.925 | 14575910 | -1009 | -7 | 2 | 0 | -582 |
| 20140220 10:34:55.277 | 2 | 10 | ZNH4 | -2 | Ask | 125.4375 | 84108:M:2131043TN0148454 | 15.625 | -31.25 | 0.6 | -31.85 | 14575910 | -1009 | -7 | 2 | 0 | -582 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:26:54.619 | -6 | 0.309 | 0.068 | 2.373 | 1.64 | 987 | 1 | 4 | 4 | 3 | 1.003 | 0 | 987 | 0 |
| 20140220 09:28:13.850 | -1 | 0.504 | 0.071 | 1.205 | 0.598 | 445 | 1 | 4 | 9 | 9 | 1.002 | 0 | 445 | 0 |
| 20140220 09:43:38.624 | -5 | 0.417 | 0.056 | 4.036 | 2.352 | 581 | 1 | 2 | 8 | 8 | 1 | 0 | 581 | 2 |
| 20140220 09:43:38.624 | -5 | 0.417 | 0.056 | 4.036 | 2.352 | 581 | 1 | 2 | 8 | 8 | 1 | 0 | 581 | 2 |
| 20140220 11:13:16.862 | -1 | 0.332 | 0.043 | 1.012 | 0.676 | 513 | 1 | 4 | 4 | 3 | 1.004 | 9 | 522 | 0 |
| 20140220 11:13:16.862 | -1 | 0.332 | 0.043 | 1.012 | 0.676 | 513 | 1 | 4 | 4 | 3 | 1.004 | 9 | 522 | 0 |
| 20140220 11:13:16.862 | -1 | 0.332 | 0.043 | 1.012 | 0.676 | 513 | 1 | 4 | 4 | 3 | 1.004 | 9 | 522 | 0 |
| 20140220 01:49:23.104 | -1 | 0.316 | 0.067 | 4.539 | 3.104 | 478 | 1 | 1 | 5 | 5 | 1 | 0 | 478 | 5 |
| 20140220 01:49:23.104 | -1 | 0.316 | 0.067 | 4.539 | 3.104 | 478 | 1 | 1 | 5 | 5 | 1 | 0 | 478 | 5 |
| 20140220 01:58:33.568 | -1 | 0.394 | 0.087 | 5.223 | 3.163 | 525 | 1 | 1 | 6 | 6 | 1 | 0 | 525 | 1 |
| 20140220 06:44:05.782 | -1 | 0.335 | 0.117 | 62.421 | 41.526 | 636 | 1 | 2 | 4 | 3 | 0.806 | 0 | 636 | 9 |
| 20140220 06:44:05.782 | -1 | 0.335 | 0.117 | 62.421 | 41.526 | 636 | 1 | 2 | 4 | 3 | 0.806 | 0 | 636 | 9 |
| 20140220 06:44:05.782 | -1 | 0.335 | 0.117 | 62.421 | 41.526 | 636 | 1 | 2 | 4 | 3 | 0.806 | 0 | 636 | 9 |
| 20140220 08:01:36.395 | -2 | 0.385 | 0.118 | 14.754 | 9.072 | 626 | 1 | 2 | 7 | 7 | 1 | 0 | 626 | 7 |
| 20140220 08:22:44.083 | -1 | 0.24 | 0.04 | 3.139 | 2.386 | 1219 | 1 | 3 | 2 | 2 | 1 | 0 | 1219 | 17 |
| 20140220 08:22:44.083 | -1 | 0.24 | 0.04 | 3.139 | 2.386 | 1219 | 1 | 3 | 2 | 2 | 1 | 0 | 1219 | 17 |
| 20140220 01:49:23.101 | -2 | 0.499 | 0.067 | 2.139 | 1.071 | 646 | 1 | 1 | 2 | 2 | 1 | 0 | 646 | 4 |
| 20140220 01:50:52.184 | -1 | 0.588 | 0.05 | 0.954 | 0.393 | 564 | 1 | 1 | 3 | 3 | 1 | 0 | 564 | 5 |
| 20140220 01:50:52.184 | -1 | 0.588 | 0.05 | 0.954 | 0.393 | 564 | 1 | 1 | 3 | 3 | 1 | 0 | 564 | 5 |
| 20140220 04:31:56.385 | -6 | 0.412 | 0.071 | 3.122 | 1.837 | 902 | 1 | 3 | 1 | 1 | 1 | 0 | 902 | 4 |
| 20140220 05:14:20.227 | -1 | 0.49 | 0.058 | 1.133 | 0.577 | 560 | 1 | 1 | 6 | 5 | 1 | 0 | 560 | 2 |
| 20140220 07:25:28.291 | -1 | 0.579 | 0.048 | 2.299 | 0.967 | 929 | 1 | 2 | 3 | 3 | 1 | 0 | 929 | 4 |
| 20140220 08:01:36.392 | -3 | 0.473 | 0.051 | 2.619 | 1.381 | 1219 | 1 | 5 | 2 | 2 | 1 | 0 | 1219 | 8 |
| 20140220 08:01:36.392 | -3 | 0.473 | 0.051 | 2.619 | 1.381 | 1219 | 1 | 5 | 2 | 2 | 1 | 0 | 1219 | 8 |
| 20140220 09:17:55.305 | -1 | 0.527 | 0.027 | 1.14 | 0.539 | 889 | 1 | 4 | 3 | 3 | 1.007 | 20 | 909 | 0 |
| 20140220 09:17:55.305 | -1 | 0.527 | 0.027 | 1.14 | 0.539 | 889 | 1 | 4 | 3 | 3 | 1.007 | 20 | 909 | 0 |
| 20140220 09:28:13.844 | -1 | 0.457 | 0.037 | 1.235 | 0.671 | 1094 | 1 | 4 | 3 | 3 | 1 | 0 | 1094 | 7 |
| 20140220 09:43:38.620 | -7 | 1.754 | 0.146 | 3.325 | 2.055 | 1506 | 1 | 4 | 2 | 2 | 1 | 0 | 1506 | 9 |
| 20140220 09:43:38.620 | -7 | 1.754 | 0.146 | 3.325 | 2.055 | 1506 | 1 | 4 | 2 | 2 | 1 | 0 | 1506 | 9 |
| 20140220 09:43:38.620 | -7 | 1.754 | 0.146 | 3.325 | 2.055 | 1506 | 1 | 4 | 2 | 2 | 1 | 0 | 1506 | 9 |
| 20140220 10:34:55.277 | -4 | 0.399 | 0.041 | 1.432 | 0.861 | 1520 | 1 | 5 | 3 | 3 | 1 | 0 | 1520 | 3 |
| 20140220 10:34:55.277 | -4 | 0.399 | 0.041 | 1.432 | 0.861 | 1520 | 1 | 5 | 3 | 3 | 1 | 0 | 1520 | 3 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140220 10:34:55.277 | 2 | 10 | ZNH4 | -1 | Ask | 125.4375 | 84108:M:2131343TN0148548 | 15.625 | -15.625 | 0.3 | -15.925 | 14575910 | -1009 | -7 | 2 | 0 | -582 |
| 20140220 10:34:55.277 | 2 | 10 | ZNH4 | -2 | Ask | 125.4375 | 84108:M:2131351TN0148552 | 15.625 | -31.25 | 0.6 | -31.85 | 14575910 | -1009 | -7 | 2 | 0 | -582 |
| 20140220 13:19:36.634 | 2 | 13 | ZNH4 | -11 | Ask | 125.453125 | 84108:M:2265031TN0171319 | 15.625 | -171.875 | 3.3 | -175.175 | 15475473 | -1100 | -3 | 4 | 0 | -500 |
| 20140220 13:19:36.634 | 2 | 13 | ZNH4 | -1 | Ask | 125.453125 | 84108:M:2265029TN0171318 | 15.625 | -15.625 | 0.3 | -15.925 | 15475473 | -1100 | -3 | 4 | 0 | -500 |
| 20140220 13:19:36.634 | 2 | 13 | ZNH4 | -2 | Ask | 125.453125 | 84108:M:2265113TN0171360 | 15.625 | -31.25 | 0.6 | -31.85 | 15475473 | -1100 | -3 | 4 | 0 | -500 |
| 20140221 05:59:31.410 | 2 | 5 | ZBH4 | 1 | Bid | 132.71875 | 84108:M:2447694TN0006627 | 31.25 | -31.25 | 0.3 | -31.55 | 17208268 | -347 | -10 | 9 | 0 | -174 |
| 20140221 05:59:58.934 | 2 | 5 | ZBH4 | -12 | Ask | 132.75 | 84108:M:2448601TN0006798 | 31.25 | -375 | 3.6 | -378.6 | 17213157 | -378 | -4 | 4 | 1 | -187 |
| 20140221 05:59:58.934 | 2 | 5 | ZBH4 | -1 | Ask | 132.75 | 84108:M:2448597TN0006796 | 31.25 | -31.25 | 0.3 | -31.55 | 17213157 | -378 | -4 | 4 | 1 | -187 |
| 20140221 05:59:58.934 | 2 | 5 | ZBH4 | -3 | Ask | 132.75 | 84108:M:2448595TN0006795 | 31.25 | -93.75 | 0.9 | -94.65 | 17213157 | -378 | -4 | 4 | 1 | -187 |
| 20140221 05:59:58.934 | 2 | 5 | ZBH4 | -15 | Ask | 132.75 | 84108:M:2448599TN0006797 | 31.25 | -468.75 | 4.5 | -473.25 | 17213157 | -378 | -4 | 4 | 1 | -187 |
| 20140221 05:59:58.934 | 2 | 5 | ZBH4 | -1 | Ask | 132.75 | 84108:M:2448591TN0006793 | 31.25 | -31.25 | 0.3 | -31.55 | 17213157 | -378 | -4 | 4 | 1 | -187 |
| 20140221 05:59:58.934 | 2 | 5 | ZBH4 | -13 | Ask | 132.75 | 84108:M:2448593TN0006794 | 31.25 | -406.25 | 3.9 | -410.15 | 17213157 | -378 | -4 | 4 | 1 | -187 |
| 20140221 06:00:45.131 | 2 | 6 | ZBH4 | -1 | Ask | 132.78125 | 84108:M:2449481TN0006921 | 31.25 | -31.25 | 0.3 | -31.55 | 17216408 | -361 | -6 | 2 | 0 | -354 |
| 20140221 06:00:45.131 | 2 | 6 | ZBH4 | -3 | Ask | 132.78125 | 84108:M:2449483TN0006922 | 31.25 | -93.75 | 0.9 | -94.65 | 17216408 | -361 | -6 | 2 | 0 | -354 |
| 20140221 06:00:45.131 | 2 | 6 | ZBH4 | -7 | Ask | 132.78125 | 84108:M:2449487TN0006924 | 31.25 | -218.75 | 2.1 | -220.85 | 17216408 | -361 | -6 | 2 | 0 | -354 |
| 20140221 06:00:45.131 | 2 | 6 | ZBH4 | -12 | Ask | 132.78125 | 84108:M:2449541TN0006951 | 31.25 | -375 | 3.6 | -378.6 | 17216408 | -361 | -6 | 2 | 0 | -354 |
| 20140221 06:00:45.131 | 2 | 6 | ZBH4 | -1 | Ask | 132.78125 | 84108:M:2449485TN0006923 | 31.25 | -31.25 | 0.3 | -31.55 | 17216408 | -361 | -6 | 2 | 0 | -354 |
| 20140221 06:02:54.918 | 2 | 6 | ZBH4 | 1 | Bid | 132.8125 | 84108:M:2451670TN0007270 | 31.25 | -31.25 | 0.3 | -31.55 | 17228912 | -395 | -10 | 2 | 0 | -225 |
| 20140221 06:27:20.359 | 2 | 6 | ZBH4 | 1 | Bid | 132.71875 | 84108:M:2467440TN0008621 | 31.25 | -31.25 | 0.3 | -31.55 | 17318565 | -278 | -8 | 8 | 0 | -81 |
| 20140221 06:29:59.921 | 2 | 6 | ZBH4 | 1 | Bid | 132.65625 | 84108:M:2470754TN0008955 | 31.25 | -31.25 | 0.3 | -31.55 | 17333336 | -243 | -4 | 3 | 0 | -136 |
| 20140221 07:46:47.602 | 2 | 7 | ZBH4 | -1 | Ask | 132.46875 | 84108:M:2566421TN0015450 | 31.25 | -31.25 | 0.3 | -31.55 | 17848412 | -168 | -3 | 3 | 1 | -100 |
| 20140221 07:46:47.602 | 2 | 7 | ZBH4 | -3 | Ask | 132.46875 | 84108:M:2566437TN0015458 | 31.25 | -93.75 | 0.9 | -94.65 | 17848412 | -168 | -3 | 3 | 1 | -100 |
| 20140221 07:46:47.602 | 2 | 7 | ZBH4 | -1 | Ask | 132.46875 | 84108:M:2566395TN0015437 | 31.25 | -31.25 | 0.3 | -31.55 | 17848412 | -168 | -3 | 3 | 1 | -100 |
| 20140221 07:46:47.602 | 2 | 7 | ZBH4 | -1 | Ask | 132.46875 | 84108:M:2566471TN0015475 | 31.25 | -31.25 | 0.3 | -31.55 | 17848412 | -168 | -3 | 3 | 1 | -100 |
| 20140221 08:20:34.880 | 2 | 8 | ZBH4 | 1 | Bid | 132.5625 | 84108:M:2613148TN0019544 | 31.25 | -31.25 | 0.3 | -31.55 | 18107069 | -393 | -126 | 1 | 0 | -393 |
| 20140221 08:20:34.880 | 2 | 8 | ZBH4 | 1 | Bid | 132.5625 | 84108:M:2613210TN0019575 | 31.25 | -31.25 | 0.3 | -31.55 | 18107069 | -393 | -126 | 1 | 0 | -393 |
| 20140221 08:37:17.899 | 2 | 8 | ZBH4 | 1 | Bid | 132.65625 | 84108:M:2643174TN0021881 | 31.25 | -31.25 | 0.3 | -31.55 | 18234963 | -233 | -6 | 6 | 1 | -79 |
| 20140221 08:37:17.899 | 2 | 8 | ZBH4 | 1 | Bid | 132.65625 | 84108:M:2643208TN0021898 | 31.25 | -31.25 | 0.3 | -31.55 | 18234963 | -233 | -6 | 6 | 1 | -79 |
| 20140221 08:38:53.989 | 2 | 8 | ZBH4 | -3 | Ask | 132.65625 | 84108:M:2645207TN0021991 | 31.25 | -93.75 | 0.9 | -94.65 | 18245237 | -289 | -3 | 3 | 0 | -144 |
| 20140221 09:30:02.408 | 2 | 9 | ZBH4 | 1 | Bid | 132.84375 | 84108:M:2746022TN0030373 | 31.25 | -31.25 | 0.3 | -31.55 | 18822885 | -254 | -4 | 1 | 0 | -254 |
| 20140221 09:32:25.775 | 2 | 9 | ZBH4 | -1 | Ask | 132.8125 | 84108:M:2750191TN0030822 | 31.25 | -31.25 | 0.3 | -31.55 | 18842591 | -412 | -9 | 2 | 0 | -362 |
| 20140221 09:32:25.775 | 2 | 9 | ZBH4 | -1 | Ask | 132.8125 | 84108:M:2750233TN0030843 | 31.25 | -31.25 | 0.3 | -31.55 | 18842591 | -412 | -9 | 2 | 0 | -362 |
| 20140221 09:32:25.775 | 2 | 9 | ZBH4 | -1 | Ask | 132.8125 | 84108:M:2750247TN0030850 | 31.25 | -31.25 | 0.3 | -31.55 | 18842591 | -412 | -9 | 2 | 0 | -362 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140220 10:34:55.277 | -4 | 0.399 | 0.041 | 1.432 | 0.861 | 1520 | 1 | 5 | 3 | 3 | 1 | 0 | 1520 | 3 |
| 20140220 10:34:55.277 | -4 | 0.399 | 0.041 | 1.432 | 0.861 | 1520 | 1 | 5 | 3 | 3 | 1 | 0 | 1520 | 3 |
| 20140220 13:19:36.634 | -1 | 0.266 | 0.012 | 1.359 | 0.621 | 924 | 1 | 3 | 2 | 2 | 1.004 | 192 | 1116 | 0 |
| 20140220 13:19:36.634 | -1 | 0.266 | 0.012 | 1.359 | 0.621 | 924 | 1 | 3 | 2 | 2 | 1.004 | 192 | 1116 | 0 |
| 20140220 13:19:36.634 | -1 | 0.266 | 0.012 | 1.359 | 0.621 | 924 | 1 | 3 | 2 | 2 | 1.004 | 192 | 1116 | 0 |
| 20140221 05:59:31.410 | -2 | 0.61 | 0.141 | 2.391 | 0.933 | 222 | 1 | 2 | 7 | 7 | 1 | 0 | 222 | 5 |
| 20140221 05:59:58.934 | -1 | 0.383 | 0.038 | 5.483 | 3.328 | 611 | 1 | 3 | 4 | 3 | 1.003 | 46 | 657 | 0 |
| 20140221 05:59:58.934 | -1 | 0.383 | 0.038 | 5.483 | 3.328 | 611 | 1 | 3 | 4 | 3 | 1.003 | 46 | 657 | 0 |
| 20140221 05:59:58.934 | -1 | 0.383 | 0.038 | 5.483 | 3.328 | 611 | 1 | 3 | 4 | 3 | 1.003 | 46 | 657 | 0 |
| 20140221 05:59:58.934 | -1 | 0.383 | 0.038 | 5.483 | 3.328 | 611 | 1 | 3 | 4 | 3 | 1.003 | 46 | 657 | 0 |
| 20140221 05:59:58.934 | -1 | 0.383 | 0.038 | 5.483 | 3.328 | 611 | 1 | 3 | 4 | 3 | 1.003 | 46 | 657 | 0 |
| 20140221 05:59:58.934 | -1 | 0.383 | 0.038 | 5.483 | 3.328 | 611 | 1 | 3 | 4 | 3 | 1.003 | 46 | 657 | 0 |
| 20140221 06:00:45.131 | -4 | 0.398 | 0.044 | 2.183 | 1.315 | 550 | 1 | 8 | 0 | 0 | 1.005 | 0 | 550 | 9 |
| 20140221 06:00:45.131 | -4 | 0.398 | 0.044 | 2.183 | 1.315 | 550 | 1 | 8 | 0 | 0 | 1.005 | 0 | 550 | 9 |
| 20140221 06:00:45.131 | -4 | 0.398 | 0.044 | 2.183 | 1.315 | 550 | 1 | 8 | 0 | 0 | 1.005 | 0 | 550 | 9 |
| 20140221 06:00:45.131 | -4 | 0.398 | 0.044 | 2.183 | 1.315 | 550 | 1 | 8 | 0 | 0 | 1.005 | 0 | 550 | 9 |
| 20140221 06:00:45.131 | -4 | 0.398 | 0.044 | 2.183 | 1.315 | 550 | 1 | 8 | 0 | 0 | 1.005 | 0 | 550 | 9 |
| 20140221 06:02:54.918 | -3 | 0.563 | 0.123 | 1.98 | 0.864 | 306 | 1 | 2 | 1 | 1 | 1 | 0 | 306 | 6 |
| 20140221 06:27:20.359 | -1 | 0.489 | 0.133 | 1.327 | 0.678 | 291 | 1 | 1 | 1 | 1 | 1.003 | 0 | 291 | 1 |
| 20140221 06:29:59.921 | -2 | 0.485 | 0.053 | 1.042 | 0.536 | 258 | 1 | 3 | 6 | 6 | 1 | 0 | 258 | 4 |
| 20140221 07:46:47.602 | -1 | 0.179 | 0.03 | 0.967 | 0.794 | 619 | 1 | 1 | 2 | 1 | 1.002 | 29 | 648 | 0 |
| 20140221 07:46:47.602 | -1 | 0.179 | 0.03 | 0.967 | 0.794 | 619 | 1 | 1 | 2 | 1 | 1.002 | 29 | 648 | 0 |
| 20140221 07:46:47.602 | -1 | 0.179 | 0.03 | 0.967 | 0.794 | 619 | 1 | 1 | 2 | 1 | 1.002 | 29 | 648 | 0 |
| 20140221 07:46:47.602 | -1 | 0.179 | 0.03 | 0.967 | 0.794 | 619 | 1 | 1 | 2 | 1 | 1.002 | 29 | 648 | 0 |
| 20140221 08:20:34.880 | -126 | 0.997 | 0.992 | 0.534 | 0.001 | 400 | 1 | 8 | -8 | -8 | 1.015 | 0 | 400 | 16 |
| 20140221 08:20:34.880 | -126 | 0.997 | 0.992 | 0.534 | 0.001 | 400 | 1 | 8 | -8 | -8 | 1.015 | 0 | 400 | 16 |
| 20140221 08:37:17.899 | -1 | 0.322 | 0.049 | 0.955 | 0.648 | 492 | 1 | 3 | 3 | 2 | 1.002 | 0 | 492 | 0 |
| 20140221 08:37:17.899 | -1 | 0.322 | 0.049 | 0.955 | 0.648 | 492 | 1 | 3 | 3 | 2 | 1.002 | 0 | 492 | 0 |
| 20140221 08:38:53.989 | -1 | 0.483 | 0.032 | 0.825 | 0.426 | 309 | 1 | 3 | 10 | 10 | 1 | 0 | 309 | 5 |
| 20140221 09:30:02.408 | -4 | 0.263 | 0.026 | 1.545 | 1.138 | 710 | 1 | 5 | 10 | 10 | 1 | 0 | 710 | 13 |
| 20140221 09:32:25.775 | -7 | 0.415 | 0.057 | 1.389 | 0.812 | 582 | 1 | 5 | 1 | 1 | 1.003 | 20 | 602 | 0 |
| 20140221 09:32:25.775 | -7 | 0.415 | 0.057 | 1.389 | 0.812 | 582 | 1 | 5 | 1 | 1 | 1.003 | 20 | 602 | 0 |
| 20140221 09:32:25.775 | -7 | 0.415 | 0.057 | 1.389 | 0.812 | 582 | 1 | 5 | 1 | 1 | 1.003 | 20 | 602 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140221 09:32:25.775 | 2 | 9 | ZBH4 | -3 | Ask | 132.8125 | 84108:M:2750231TN0030842 | 31.25 | -93.75 | 0.9 | -94.65 | 18842591 | -412 | -9 | 2 | 0 | -362 |
| 20140221 09:34:25.628 | 2 | 9 | ZBH4 | 1 | Bid | 132.8125 | 84108:M:2760598TN0031242 | 31.25 | -31.25 | 0.3 | -31.55 | 18857027 | -264 | -5 | 5 | 1 | -100 |
| 20140221 09:34:25.628 | 2 | 9 | ZBH4 | 1 | Bid | 132.8125 | 84108:M:2760604TN0031243 | 31.25 | -31.25 | 0.3 | -31.55 | 18857027 | -264 | -5 | 5 | 1 | -100 |
| 20140221 05:59:58.930 | 2 | 5 | ZFH4 | -9 | Ask | 120.546875 | 84108:M:2448455TN0010636 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 17213194 | -336 | -4 | 4 | 0 | -153 |
| 20140221 06:27:20.361 | 2 | 6 | ZFH4 | 1 | Bid | 120.5546875 | 84108:M:2467462TN0013064 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17318560 | -300 | -5 | 4 | 1 | -181 |
| 20140221 06:27:20.361 | 2 | 6 | ZFH4 | 3 | Bid | 120.5546875 | 84108:M:2467530TN0013098 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17318560 | -300 | -5 | 4 | 1 | -181 |
| 20140221 06:27:20.361 | 2 | 6 | ZFH4 | 9 | Bid | 120.5546875 | 84108:M:2467516TN0013091 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 17318560 | -300 | -5 | 4 | 1 | -181 |
| 20140221 06:27:20.361 | 2 | 6 | ZFH4 | 3 | Bid | 120.5546875 | 84108:M:2467528TN0013097 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17318560 | -300 | -5 | 4 | 1 | -181 |
| 20140221 06:27:20.361 | 2 | 6 | ZFH4 | 45 | Bid | 120.5546875 | 84108:M:2467514TN0013090 | 7.8125 | -351.5625 | 13.5 | -365.0625 | 17318560 | -300 | -5 | 4 | 1 | -181 |
| 20140221 06:27:20.361 | 2 | 6 | ZFH4 | 9 | Bid | 120.5546875 | 84108:M:2467532TN0013099 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 17318560 | -300 | -5 | 4 | 1 | -181 |
| 20140221 08:06:55.755 | 2 | 8 | ZFH4 | -3 | Ask | 120.4765625 | 84108:M:2592681TN0028191 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17993960 | -508 | -2 | 3 | 4 | -500 |
| 20140221 08:06:55.755 | 2 | 8 | ZFH4 | -1 | Ask | 120.4765625 | 84108:M:2592683TN0028192 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17993960 | -508 | -2 | 3 | 4 | -500 |
| 20140221 08:47:43.634 | 2 | 8 | ZFH4 | -60 | Ask | 120.5390625 | 84108:M:2659647TN0035382 | 7.8125 | -468.75 | 18 | -486.75 | 18322626 | -393 | -5 | 5 | 1 | -158 |
| 20140221 08:47:43.634 | 2 | 8 | ZFH4 | -1 | Ask | 120.5390625 | 84108:M:2659663TN0035390 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18322626 | -393 | -5 | 5 | 1 | -158 |
| 20140221 08:47:43.634 | 2 | 8 | ZFH4 | -9 | Ask | 120.5390625 | 84108:M:2659649TN0035383 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 18322626 | -393 | -5 | 5 | 1 | -158 |
| 20140221 09:20:29.911 | 2 | 9 | ZFH4 | -3 | Ask | 120.5546875 | 84108:M:2718203TN0041150 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18723539 | -571 | -5 | 5 | 5 | -250 |
| 20140221 09:20:29.911 | 2 | 9 | ZFH4 | -1 | Ask | 120.5546875 | 84108:M:2718223TN0041160 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18723539 | -571 | -5 | 5 | 5 | -250 |
| 20140221 05:59:31.407 | 2 | 5 | ZNH4 | 1 | Bid | 125.484375 | 84108:M:2447568TN0023314 | 15.625 | -15.625 | 0.3 | -15.925 | 17208259 | -1101 | -9 | 9 | 1 | -400 |
| 20140221 06:02:20.582 | 2 | 6 | ZNH4 | -1 | Ask | 125.515625 | 84108:M:2450191TN0023650 | 15.625 | -15.625 | 0.3 | -15.925 | 17221691 | -1124 | -8 | 8 | 0 | -300 |
| 20140221 06:02:54.923 | 2 | 6 | ZNH4 | 1 | Bid | 125.53125 | 84108:M:2452076TN0023908 | 15.625 | -15.625 | 0.3 | -15.925 | 17228912 | -1303 | -4 | 2 | 1 | -803 |
| 20140221 06:09:09.526 | 2 | 6 | ZNH4 | 1 | Bid | 125.515625 | 84108:M:2457124TN0024627 | 15.625 | -15.625 | 0.3 | -15.925 | 17253094 | -1124 | -4 | 4 | 1 | -500 |
| 20140221 06:09:09.526 | 2 | 6 | ZNH4 | 1 | Bid | 125.515625 | 84108:M:2457172TN0024651 | 15.625 | -15.625 | 0.3 | -15.925 | 17253094 | -1124 | -4 | 4 | 1 | -500 |
| 20140221 06:16:16.359 | 2 | 6 | ZNH4 | 1 | Bid | 125.53125 | 84108:M:2460484TN0025458 | 15.625 | -15.625 | 0.3 | -15.925 | 17277804 | -856 | -4 | 3 | 0 | -400 |
| 20140221 06:29:59.919 | 2 | 6 | ZNH4 | 6 | Bid | 125.4375 | 84108:M:2470508TN0027182 | 15.625 | -93.75 | 1.8 | -95.55 | 17333331 | -835 | -6 | 6 | 0 | -260 |
| 20140221 06:29:59.919 | 2 | 6 | ZNH4 | 30 | Bid | 125.4375 | 84108:M:2470510TN0027183 | 15.625 | -468.75 | 9 | -477.75 | 17333331 | -835 | -6 | 6 | 0 | -260 |
| 20140221 07:24:33.721 | 2 | 7 | ZNH4 | 2 | Bid | 125.390625 | 84108:M:2529068TN0037413 | 15.625 | -31.25 | 0.6 | -31.85 | 17657127 | -1017 | -10 | 9 | 2 | -502 |
| 20140221 07:24:33.721 | 2 | 7 | ZNH4 | 11 | Bid | 125.390625 | 84108:M:2529072TN0037415 | 15.625 | -171.875 | 3.3 | -175.175 | 17657127 | -1017 | -10 | 9 | 2 | -502 |
| 20140221 07:24:33.721 | 2 | 7 | ZNH4 | 1 | Bid | 125.390625 | 84108:M:2529134TN0037446 | 15.625 | -15.625 | 0.3 | -15.925 | 17657127 | -1017 | -10 | 9 | 2 | -502 |
| 20140221 07:24:33.721 | 2 | 7 | ZNH4 | 1 | Bid | 125.390625 | 84108:M:2529112TN0037435 | 15.625 | -15.625 | 0.3 | -15.925 | 17657127 | -1017 | -10 | 9 | 2 | -502 |
| 20140221 08:06:55.759 | 2 | 8 | ZNH4 | -2 | Ask | 125.34375 | 84108:M:2592943TN0047211 | 15.625 | -31.25 | 0.6 | -31.85 | 17994061 | -957 | -3 | 3 | 1 | -495 |
| 20140221 08:06:55.759 | 2 | 8 | ZNH4 | -1 | Ask | 125.34375 | 84108:M:2592847TN0047163 | 15.625 | -15.625 | 0.3 | -15.925 | 17994061 | -957 | -3 | 3 | 1 | -495 |
| 20140221 08:06:55.759 | 2 | 8 | ZNH4 | -1 | Ask | 125.34375 | 84108:M:2592923TN0047201 | 15.625 | -15.625 | 0.3 | -15.925 | 17994061 | -957 | -3 | 3 | 1 | -495 |
| 20140221 08:06:55.759 | 2 | 8 | ZNH4 | -11 | Ask | 125.34375 | 84108:M:2592983TN0047231 | 15.625 | -171.875 | 3.3 | -175.175 | 17994061 | -957 | -3 | 3 | 1 | -495 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140221 09:32:25.775 | -7 | 0.415 | 0.057 | 1.389 | 0.812 | 582 | 1 | 5 | 1 | 1 | 1.003 | 20 | 602 | 0 |
| 20140221 09:34:25.628 | -1 | 0.312 | 0.046 | 1.654 | 1.137 | 581 | 1 | 3 | 4 | 3 | 1 | 0 | 581 | 9 |
| 20140221 09:34:25.628 | -1 | 0.312 | 0.046 | 1.654 | 1.137 | 581 | 1 | 3 | 4 | 3 | 1 | 0 | 581 | 9 |
| 20140221 05:59:58.930 | -1 | 0.392 | 0.068 | 1.256 | 0.764 | 522 | 1 | 1 | 1 | 1 | 1 | 18 | 540 | 0 |
| 20140221 06:27:20.361 | -2 | 0.525 | 0.106 | 1.154 | 0.523 | 271 | 1 | 1 | 4 | 3 | 1 | 0 | 271 | 0 |
| 20140221 06:27:20.361 | -2 | 0.525 | 0.106 | 1.154 | 0.523 | 271 | 1 | 1 | 4 | 3 | 1 | 0 | 271 | 0 |
| 20140221 06:27:20.361 | -2 | 0.525 | 0.106 | 1.154 | 0.523 | 271 | 1 | 1 | 4 | 3 | 1 | 0 | 271 | 0 |
| 20140221 06:27:20.361 | -2 | 0.525 | 0.106 | 1.154 | 0.523 | 271 | 1 | 1 | 4 | 3 | 1 | 0 | 271 | 0 |
| 20140221 06:27:20.361 | -2 | 0.525 | 0.106 | 1.154 | 0.523 | 271 | 1 | 1 | 4 | 3 | 1 | 0 | 271 | 0 |
| 20140221 06:27:20.361 | -2 | 0.525 | 0.106 | 1.154 | 0.523 | 271 | 1 | 1 | 4 | 3 | 1 | 0 | 271 | 0 |
| 20140221 08:06:55.755 | -1 | 0.365 | 0.023 | 2.224 | 1.414 | 884 | 1 | 2 | 5 | 1 | 1 | 4 | 888 | 0 |
| 20140221 08:06:55.755 | -1 | 0.365 | 0.023 | 2.224 | 1.414 | 884 | 1 | 2 | 5 | 1 | 1 | 4 | 888 | 0 |
| 20140221 08:47:43.634 | -1 | 0.237 | 0.035 | 3.447 | 2.662 | 1110 | 1 | 2 | 4 | 3 | 1.001 | 1 | 1111 | 0 |
| 20140221 08:47:43.634 | -1 | 0.237 | 0.035 | 3.447 | 2.662 | 1110 | 1 | 2 | 4 | 3 | 1.001 | 1 | 1111 | 0 |
| 20140221 08:47:43.634 | -1 | 0.237 | 0.035 | 3.447 | 2.662 | 1110 | 1 | 2 | 4 | 3 | 1.001 | 1 | 1111 | 0 |
| 20140221 09:20:29.911 | -1 | 0.344 | 0.061 | 2.117 | 1.389 | 1090 | 1 | 1 | 6 | 1 | 1.001 | 2 | 1092 | 1 |
| 20140221 09:20:29.911 | -1 | 0.344 | 0.061 | 2.117 | 1.389 | 1090 | 1 | 1 | 6 | 1 | 1.001 | 2 | 1092 | 1 |
| 20140221 05:59:31.407 | -1 | 0.655 | 0.095 | 3.014 | 1.041 | 581 | 1 | 3 | 5 | 4 | 1 | 0 | 581 | 3 |
| 20140221 06:02:20.582 | -1 | 0.621 | 0.073 | 1.163 | 0.44 | 685 | 1 | 6 | 3 | 3 | 1 | 0 | 685 | 11 |
| 20140221 06:02:54.923 | -3 | 0.532 | 0.032 | 3.311 | 1.548 | 1144 | 1 | 3 | 6 | 5 | 1 | 0 | 1144 | 1 |
| 20140221 06:09:09.526 | -1 | 0.556 | 0.033 | 3.053 | 1.355 | 897 | 1 | 3 | 6 | 5 | 1 | 0 | 897 | 11 |
| 20140221 06:09:09.526 | -1 | 0.556 | 0.033 | 3.053 | 1.355 | 897 | 1 | 3 | 6 | 5 | 1 | 0 | 897 | 11 |
| 20140221 06:16:16.359 | -1 | 0.562 | 0.047 | 2.903 | 1.272 | 668 | 1 | 1 | 3 | 3 | 1 | 0 | 668 | 7 |
| 20140221 06:29:59.919 | -1 | 0.303 | 0.038 | 4.624 | 3.223 | 1537 | 1 | 4 | 2 | 2 | 0.8 | 0 | 1537 | 12 |
| 20140221 06:29:59.919 | -1 | 0.303 | 0.038 | 4.624 | 3.223 | 1537 | 1 | 4 | 2 | 2 | 0.8 | 0 | 1537 | 12 |
| 20140221 07:24:33.721 | -2 | 0.505 | 0.061 | 1.244 | 0.616 | 990 | 1 | 3 | 7 | 5 | 1.002 | 0 | 990 | 0 |
| 20140221 07:24:33.721 | -2 | 0.505 | 0.061 | 1.244 | 0.616 | 990 | 1 | 3 | 7 | 5 | 1.002 | 0 | 990 | 0 |
| 20140221 07:24:33.721 | -2 | 0.505 | 0.061 | 1.244 | 0.616 | 990 | 1 | 3 | 7 | 5 | 1.002 | 0 | 990 | 0 |
| 20140221 07:24:33.721 | -2 | 0.505 | 0.061 | 1.244 | 0.616 | 990 | 1 | 3 | 7 | 5 | 1.002 | 0 | 990 | 0 |
| 20140221 08:06:55.759 | -1 | 0.313 | 0.013 | 2.199 | 1.37 | 1577 | 1 | 5 | 3 | 2 | 1.003 | 242 | 1819 | 0 |
| 20140221 08:06:55.759 | -1 | 0.313 | 0.013 | 2.199 | 1.37 | 1577 | 1 | 5 | 3 | 2 | 1.003 | 242 | 1819 | 0 |
| 20140221 08:06:55.759 | -1 | 0.313 | 0.013 | 2.199 | 1.37 | 1577 | 1 | 5 | 3 | 2 | 1.003 | 242 | 1819 | 0 |
| 20140221 08:06:55.759 | -1 | 0.313 | 0.013 | 2.199 | 1.37 | 1577 | 1 | 5 | 3 | 2 | 1.003 | 242 | 1819 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140221 08:06:55.759 | 2 | 8 | ZNH4 | -11 | Ask | 125.34375 | 84108:M:2593055TN0047267 | 15.625 | -171.875 | 3.3 | -175.175 | 17994061 | -957 | -3 | 3 | 1 | -495 |
| 20140221 08:38:53.985 | 2 | 8 | ZNH4 | -2 | Ask | 125.453125 | 84108:M:2644953TN0056032 | 15.625 | -31.25 | 0.6 | -31.85 | 18245232 | -906 | -5 | 5 | 0 | -400 |
| 20140221 08:38:53.985 | 2 | 8 | ZNH4 | -1 | Ask | 125.453125 | 84108:M:2645039TN0056075 | 15.625 | -15.625 | 0.3 | -15.925 | 18245232 | -906 | -5 | 5 | 0 | -400 |
| 20140221 08:38:53.985 | 2 | 8 | ZNH4 | -1 | Ask | 125.453125 | 84108:M:2644955TN0056033 | 15.625 | -15.625 | 0.3 | -15.925 | 18245232 | -906 | -5 | 5 | 0 | -400 |
| 20140221 08:38:53.985 | 2 | 8 | ZNH4 | -1 | Ask | 125.453125 | 84108:M:2645077TN0056094 | 15.625 | -15.625 | 0.3 | -15.925 | 18245232 | -906 | -5 | 5 | 0 | -400 |
| 20140221 08:47:43.640 | 2 | 8 | ZNH4 | -1 | Ask | 125.46875 | 84108:M:2659797TN0058050 | 15.625 | -15.625 | 0.3 | -15.925 | 18322640 | -1063 | -6 | 4 | 0 | -443 |
| 20140221 08:47:43.640 | 2 | 8 | ZNH4 | -1 | Ask | 125.46875 | 84108:M:2660029TN0058166 | 15.625 | -15.625 | 0.3 | -15.925 | 18322640 | -1063 | -6 | 4 | 0 | -443 |
| 20140221 08:47:43.640 | 2 | 8 | ZNH4 | -1 | Ask | 125.46875 | 84108:M:2660031TN0058167 | 15.625 | -15.625 | 0.3 | -15.925 | 18322640 | -1063 | -6 | 4 | 0 | -443 |
| 20140221 08:47:43.640 | 2 | 8 | ZNH4 | -1 | Ask | 125.46875 | 84108:M:2660059TN0058181 | 15.625 | -15.625 | 0.3 | -15.925 | 18322640 | -1063 | -6 | 4 | 0 | -443 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -2 | Ask | 125.5 | 84108:M:2718433TN0069775 | 15.625 | -31.25 | 0.6 | -31.85 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -1 | Ask | 125.5 | 84108:M:2718399TN0069758 | 15.625 | -15.625 | 0.3 | -15.925 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -2 | Ask | 125.5 | 84108:M:2718449TN0069783 | 15.625 | -31.25 | 0.6 | -31.85 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -11 | Ask | 125.5 | 84108:M:2718441TN0069779 | 15.625 | -171.875 | 3.3 | -175.175 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -11 | Ask | 125.5 | 84108:M:2718453TN0069785 | 15.625 | -171.875 | 3.3 | -175.175 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -40 | Ask | 125.5 | 84108:M:2718437TN0069777 | 15.625 | -625 | 12 | -637 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -1 | Ask | 125.5 | 84108:M:2718435TN0069776 | 15.625 | -15.625 | 0.3 | -15.925 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -6 | Ask | 125.5 | 84108:M:2718439TN0069778 | 15.625 | -93.75 | 1.8 | -95.55 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:20:29.923 | 2 | 9 | ZNH4 | -11 | Ask | 125.5 | 84108:M:2718443TN0069780 | 15.625 | -171.875 | 3.3 | -175.175 | 18723582 | -1335 | -6 | 6 | 2 | -425 |
| 20140221 09:24:08.009 | 2 | 9 | ZNH4 | -1 | Ask | 125.515625 | 84108:M:2728923TN0071611 | 15.625 | -15.625 | 0.3 | -15.925 | 18762788 | -972 | -5 | 5 | 1 | -936 |
| 20140221 09:24:08.009 | 2 | 9 | ZNH4 | -1 | Ask | 125.515625 | 84108:M:2728943TN0071621 | 15.625 | -15.625 | 0.3 | -15.925 | 18762788 | -972 | -5 | 5 | 1 | -936 |
| 20140221 09:30:02.404 | 2 | 9 | ZNH4 | 1 | Bid | 125.5 | 84108:M:2745522TN0074145 | 15.625 | -15.625 | 0.3 | -15.925 | 18822884 | -947 | -4 | 2 | 0 | -504 |
| 20140221 09:30:02.404 | 2 | 9 | ZNH4 | 1 | Bid | 125.5 | 84108:M:2745560TN0074164 | 15.625 | -15.625 | 0.3 | -15.925 | 18822884 | -947 | -4 | 2 | 0 | -504 |
| 20140221 09:34:25.631 | 2 | 9 | ZNH4 | 2 | Bid | 125.484375 | 84108:M:2760330TN0076603 | 15.625 | -31.25 | 0.6 | -31.85 | 18857023 | -757 | -4 | 4 | 0 | -328 |
| 20140224 03:40:32.170 | 2 | 3 | ZBH4 | 1 | Bid | 133.1875 | 84109:M:101106TN0006458 | 31.25 | -31.25 | 0.3 | -31.55 | 991001 | -251 | -7 | 7 | 0 | -78 |
| 20140224 03:40:32.170 | 2 | 3 | ZBH4 | 13 | Bid | 133.1875 | 84109:M:101098TN0006454 | 31.25 | -406.25 | 3.9 | -410.15 | 991001 | -251 | -7 | 7 | 0 | -78 |
| 20140224 03:40:32.170 | 2 | 3 | ZBH4 | 10 | Bid | 133.1875 | 84109:M:101104TN0006457 | 31.25 | -312.5 | 3 | -315.5 | 991001 | -251 | -7 | 7 | 0 | -78 |
| 20140224 03:40:32.170 | 2 | 3 | ZBH4 | 1 | Bid | 133.1875 | 84109:M:101100TN0006455 | 31.25 | -31.25 | 0.3 | -31.55 | 991001 | -251 | -7 | 7 | 0 | -78 |
| 20140224 03:40:32.170 | 2 | 3 | ZBH4 | 3 | Bid | 133.1875 | 84109:M:101102TN0006456 | 31.25 | -93.75 | 0.9 | -94.65 | 991001 | -251 | -7 | 7 | 0 | -78 |
| 20140224 03:54:42.757 | 2 | 3 | ZBH4 | -1 | Ask | 133.21875 | 84109:M:110199TN0006877 | 31.25 | -31.25 | 0.3 | -31.55 | 1020348 | -354 | -5 | 4 | 0 | -158 |
| 20140224 03:57:03.500 | 2 | 3 | ZBH4 | 1 | Bid | 133.21875 | 84109:M:113640TN0007138 | 31.25 | -31.25 | 0.3 | -31.55 | 1028986 | -241 | -3 | 3 | 0 | -118 |
| 20140224 04:13:55.820 | 2 | 4 | ZBH4 | -1 | Ask | 133.21875 | 84109:M:119005TN0007503 | 31.25 | -31.25 | 0.3 | -31.55 | 1075075 | -384 | -8 | 5 | 0 | -146 |
| 20140224 04:16:00.959 | 2 | 4 | ZBH4 | 1 | Bid | 133.21875 | 84109:M:119644TN0007602 | 31.25 | -31.25 | 0.3 | -31.55 | 1083836 | -334 | -9 | 9 | 0 | -148 |
| 20140224 08:18:04.427 | 2 | 8 | ZBH4 | -1 | Ask | 133.1875 | 84109:M:431673TN0022135 | 31.25 | -31.25 | 0.3 | -31.55 | 2048372 | -280 | -8 | 2 | 0 | -261 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140221 08:06:55.759 | -1 | 0.313 | 0.013 | 2.199 | 1.37 | 1577 | 1 | 5 | 3 | 2 | 1.003 | 242 | 1819 | 0 |
| 20140221 08:38:53.985 | -1 | 0.392 | 0.025 | 0.829 | 0.504 | 1407 | 1 | 3 | 6 | 6 | 1 | 0 | 1407 | 8 |
| 20140221 08:38:53.985 | -1 | 0.392 | 0.025 | 0.829 | 0.504 | 1407 | 1 | 3 | 6 | 6 | 1 | 0 | 1407 | 8 |
| 20140221 08:38:53.985 | -1 | 0.392 | 0.025 | 0.829 | 0.504 | 1407 | 1 | 3 | 6 | 6 | 1 | 0 | 1407 | 8 |
| 20140221 08:38:53.985 | -1 | 0.392 | 0.025 | 0.829 | 0.504 | 1407 | 1 | 3 | 6 | 6 | 1 | 0 | 1407 | 8 |
| 20140221 08:47:43.640 | -1 | 0.416 | 0.028 | 1.17 | 0.683 | 1490 | 1 | 5 | 6 | 6 | 1.001 | 0 | 1490 | 9 |
| 20140221 08:47:43.640 | -1 | 0.416 | 0.028 | 1.17 | 0.683 | 1490 | 1 | 5 | 6 | 6 | 1.001 | 0 | 1490 | 9 |
| 20140221 08:47:43.640 | -1 | 0.416 | 0.028 | 1.17 | 0.683 | 1490 | 1 | 5 | 6 | 6 | 1.001 | 0 | 1490 | 9 |
| 20140221 08:47:43.640 | -1 | 0.416 | 0.028 | 1.17 | 0.683 | 1490 | 1 | 5 | 6 | 6 | 1.001 | 0 | 1490 | 9 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:20:29.923 | -1 | 0.338 | 0.028 | 1.748 | 1.222 | 1801 | 1 | 3 | 15 | 13 | 0.641 | 0 | 1801 | 2 |
| 20140221 09:24:08.009 | -1 | 0.483 | 0.032 | 1.573 | 0.812 | 1043 | 1 | 4 | 2 | 1 | 1.003 | 73 | 1116 | 0 |
| 20140221 09:24:08.009 | -1 | 0.483 | 0.032 | 1.573 | 0.812 | 1043 | 1 | 4 | 2 | 1 | 1.003 | 73 | 1116 | 0 |
| 20140221 09:30:02.404 | -3 | 0.468 | 0.023 | 1.241 | 0.661 | 1078 | 1 | 5 | 4 | 4 | 1 | 0 | 1078 | 16 |
| 20140221 09:30:02.404 | -3 | 0.468 | 0.023 | 1.241 | 0.661 | 1078 | 1 | 5 | 4 | 4 | 1 | 0 | 1078 | 16 |
| 20140221 09:34:25.631 | -1 | 0.452 | 0.036 | 0.846 | 0.464 | 918 | 1 | 3 | 8 | 8 | 1 | 0 | 918 | 2 |
| 20140224 03:40:32.170 | -1 | 0.365 | 0.071 | 6.88 | 4.37 | 445 | 1 | 2 | 9 | 9 | 1.023 | 0 | 445 | 0 |
| 20140224 03:40:32.170 | -1 | 0.365 | 0.071 | 6.88 | 4.37 | 445 | 1 | 2 | 9 | 9 | 1.023 | 0 | 445 | 0 |
| 20140224 03:40:32.170 | -1 | 0.365 | 0.071 | 6.88 | 4.37 | 445 | 1 | 2 | 9 | 9 | 1.023 | 0 | 445 | 0 |
| 20140224 03:40:32.170 | -1 | 0.365 | 0.071 | 6.88 | 4.37 | 445 | 1 | 2 | 9 | 9 | 1.023 | 0 | 445 | 0 |
| 20140224 03:40:32.170 | -1 | 0.365 | 0.071 | 6.88 | 4.37 | 445 | 1 | 2 | 9 | 9 | 1.023 | 0 | 445 | 0 |
| 20140224 03:54:42.757 | -2 | 0.351 | 0.045 | 6.727 | 4.367 | 655 | 1 | 3 | 6 | 6 | 1 | 0 | 655 | -1 |
| 20140224 03:57:03.500 | -1 | 0.374 | 0.029 | 4.076 | 2.551 | 403 | 1 | 3 | 2 | 2 | 1 | 0 | 403 | 8 |
| 20140224 04:13:55.820 | -3 | 0.449 | 0.1 | 2.697 | 1.486 | 471 | 1 | 3 | 4 | 4 | 1 | 0 | 471 | 6 |
| 20140224 04:16:00.959 | -1 | 0.421 | 0.086 | 4.895 | 2.833 | 459 | 1 | 2 | 2 | 2 | 1 | 0 | 459 | 5 |
| 20140224 08:18:04.427 | -7 | 0.421 | 0.075 | 1.135 | 0.657 | 385 | 1 | 3 | 10 | 10 | 1 | 0 | 385 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140224 03:40:32.162 | 2 | 3 | ZFH4 | 30 | Bid | 120.6640625 | 84109:M:100632TN0008015 | 7.8125 | -234.375 | 9 | -243.375 | 990988 | -282 | -5 | 5 | 0 | -99 |
| 20140224 03:40:32.162 | 2 | 3 | ZFH4 | 3 | Bid | 120.6640625 | 84109:M:100634TN0008016 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 990988 | -282 | -5 | 5 | 0 | -99 |
| 20140224 03:40:32.162 | 2 | 3 | ZFH4 | 9 | Bid | 120.6640625 | 84109:M:100636TN0008017 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 990988 | -282 | -5 | 5 | 0 | -99 |
| 20140224 08:23:18.371 | 2 | 8 | ZFH4 | -1 | Ask | 120.6328125 | 84109:M:443899TN0033741 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2104413 | -580 | -5 | 5 | 1 | -289 |
| 20140224 08:23:18.371 | 2 | 8 | ZFH4 | -1 | Ask | 120.6328125 | 84109:M:443901TN0033742 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2104413 | -580 | -5 | 5 | 1 | -289 |
| 20140224 08:23:18.371 | 2 | 8 | ZFH4 | -1 | Ask | 120.6328125 | 84109:M:443905TN0033743 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 2104413 | -580 | -5 | 5 | 1 | -289 |
| 20140224 08:23:18.371 | 2 | 8 | ZFH4 | -2 | Ask | 120.6328125 | 84109:M:443907TN0033744 | 7.8125 | -15.625 | 0.6 | -16.225 | 2104413 | -580 | -5 | 5 | 1 | -289 |
| 20140224 12:31:12.977 | 2 | 12 | ZFH4 | -1 | Ask | 120.5234375 | 84109:M:1189131TN0087008 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3748366 | -260 | -12 | 10 | 6 | -89 |
| 20140224 12:31:12.977 | 2 | 12 | ZFH4 | -3 | Ask | 120.5234375 | 84109:M:1189413TN0087047 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 3748366 | -260 | -12 | 10 | 6 | -89 |
| 20140224 03:40:32.168 | 2 | 3 | ZNH4 | 1 | Bid | 125.671875 | 84109:M:100704TN0020288 | 15.625 | -15.625 | 0.3 | -15.925 | 990996 | -759 | -5 | 5 | 0 | -350 |
| 20140224 03:40:32.168 | 2 | 3 | ZNH4 | 1 | Bid | 125.671875 | 84109:M:100918TN0020395 | 15.625 | -15.625 | 0.3 | -15.925 | 990996 | -759 | -5 | 5 | 0 | -350 |
| 20140224 03:40:32.168 | 2 | 3 | ZNH4 | 1 | Bid | 125.671875 | 84109:M:101192TN0020407 | 15.625 | -15.625 | 0.3 | -15.925 | 990996 | -759 | -5 | 5 | 0 | -350 |
| 20140224 03:54:42.753 | 2 | 3 | ZNH4 | -1 | Ask | 125.6875 | 84109:M:109851TN0021962 | 15.625 | -15.625 | 0.3 | -15.925 | 1020344 | -1097 | -4 | 4 | 0 | -486 |
| 20140224 03:54:42.753 | 2 | 3 | ZNH4 | -1 | Ask | 125.6875 | 84109:M:109939TN0022006 | 15.625 | -15.625 | 0.3 | -15.925 | 1020344 | -1097 | -4 | 4 | 0 | -486 |
| 20140224 04:13:55.817 | 2 | 4 | ZNH4 | -1 | Ask | 125.703125 | 84109:M:118817TN0023247 | 15.625 | -15.625 | 0.3 | -15.925 | 1075067 | -1234 | -8 | 8 | 0 | -412 |
| 20140224 04:16:00.962 | 2 | 4 | ZNH4 | 1 | Bid | 125.703125 | 84109:M:119878TN0023319 | 15.625 | -15.625 | 0.3 | -15.925 | 1083831 | -987 | -7 | 5 | 0 | -510 |
| 20140224 08:18:04.423 | 2 | 8 | ZNH4 | -2 | Ask | 125.625 | 84109:M:431107TN0053074 | 15.625 | -31.25 | 0.6 | -31.85 | 2048370 | -1058 | -14 | 3 | 0 | -729 |
| 20140224 08:18:04.423 | 2 | 8 | ZNH4 | -1 | Ask | 125.625 | 84109:M:431653TN0053242 | 15.625 | -15.625 | 0.3 | -15.925 | 2048370 | -1058 | -14 | 3 | 0 | -729 |
| 20140227 03:18:02.719 | 2 | 3 | ZBH4 | -1 | Ask | 134.40625 | 84109:M:8041831TN0006719 | 31.25 | -31.25 | 0.3 | -31.55 | 16541742 | -321 | -4 | 1 | 0 | -321 |
| 20140227 03:18:02.719 | 2 | 3 | ZBH4 | -1 | Ask | 134.40625 | 84109:M:8041825TN0006716 | 31.25 | -31.25 | 0.3 | -31.55 | 16541742 | -321 | -4 | 1 | 0 | -321 |
| 20140227 03:18:02.719 | 2 | 3 | ZBH4 | -11 | Ask | 134.40625 | 84109:M:8041809TN0006708 | 31.25 | -343.75 | 3.3 | -347.05 | 16541742 | -321 | -4 | 1 | 0 | -321 |
| 20140227 03:18:53.379 | 2 | 3 | ZBH4 | 11 | Bid | 134.40625 | 84109:M:8044780TN0006903 | 31.25 | -343.75 | 3.3 | -347.05 | 16551782 | -270 | -3 | 2 | 0 | -186 |
| 20140227 03:18:53.379 | 2 | 3 | ZBH4 | 1 | Bid | 134.40625 | 84109:M:8044744TN0006885 | 31.25 | -31.25 | 0.3 | -31.55 | 16551782 | -270 | -3 | 2 | 0 | -186 |
| 20140227 03:18:53.379 | 2 | 3 | ZBH4 | 1 | Bid | 134.40625 | 84109:M:8044784TN0006905 | 31.25 | -31.25 | 0.3 | -31.55 | 16551782 | -270 | -3 | 2 | 0 | -186 |
| 20140227 04:47:39.364 | 2 | 4 | ZBH4 | 1 | Bid | 134.65625 | 84109:M:8185862TN0012600 | 31.25 | -31.25 | 0.3 | -31.55 | 17071014 | -265 | -6 | 3 | 1 | -169 |
| 20140227 07:03:13.560 | 2 | 7 | ZBH4 | 1 | Bid | 134.625 | 84109:M:8371524TN0021049 | 31.25 | -31.25 | 0.3 | -31.55 | 17749259 | -375 | -9 | 7 | 2 | -83 |
| 20140227 07:03:13.560 | 2 | 7 | ZBH4 | 1 | Bid | 134.625 | 84109:M:8371578TN0021076 | 31.25 | -31.25 | 0.3 | -31.55 | 17749259 | -375 | -9 | 7 | 2 | -83 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -1 | Ask | 134.59375 | 84109:M:8376275TN0021500 | 31.25 | -31.25 | 0.3 | -31.55 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -1 | Ask | 134.59375 | 84109:M:8376417TN0021571 | 31.25 | -31.25 | 0.3 | -31.55 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -1 | Ask | 134.59375 | 84109:M:8376445TN0021585 | 31.25 | -31.25 | 0.3 | -31.55 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -9 | Ask | 134.59375 | 84109:M:8376427TN0021576 | 31.25 | -281.25 | 2.7 | -283.95 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -1 | Ask | 134.59375 | 84109:M:8376419TN0021572 | 31.25 | -31.25 | 0.3 | -31.55 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -8 | Ask | 134.59375 | 84109:M:8376421TN0021573 | 31.25 | -250 | 2.4 | -252.4 | 17768952 | -217 | -7 | 5 | 0 | -118 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140224 03:40:32.162 | -1 | 0.303 | 0.067 | 7.225 | 5.078 | 651 | 1 | 2 | 2 | 2 | 1.002 | 0 | 651 | 1 |
| 20140224 03:40:32.162 | -1 | 0.303 | 0.067 | 7.225 | 5.078 | 651 | 1 | 2 | 2 | 2 | 1.002 | 0 | 651 | 1 |
| 20140224 03:40:32.162 | -1 | 0.303 | 0.067 | 7.225 | 5.078 | 651 | 1 | 2 | 2 | 2 | 1.002 | 0 | 651 | 1 |
| 20140224 08:23:18.371 | -1 | 0.45 | 0.064 | 1.724 | 0.948 | 709 | 1 | 1 | 3 | 2 | 1.001 | 1 | 710 | 0 |
| 20140224 08:23:18.371 | -1 | 0.45 | 0.064 | 1.724 | 0.948 | 709 | 1 | 1 | 3 | 2 | 1.001 | 1 | 710 | 0 |
| 20140224 08:23:18.371 | -1 | 0.45 | 0.064 | 1.724 | 0.948 | 709 | 1 | 1 | 3 | 2 | 1.001 | 1 | 710 | 0 |
| 20140224 08:23:18.371 | -1 | 0.45 | 0.064 | 1.724 | 0.948 | 709 | 1 | 1 | 3 | 2 | 1.001 | 1 | 710 | 0 |
| 20140224 12:31:12.977 | -2 | 0.208 | 0.167 | 1.28 | 0.969 | 992 | 1 | 2 | 9 | 3 | 1.001 | 34 | 1026 | 0 |
| 20140224 12:31:12.977 | -2 | 0.208 | 0.167 | 1.28 | 0.969 | 992 | 1 | 2 | 9 | 3 | 1.001 | 34 | 1026 | 0 |
| 20140224 03:40:32.168 | -1 | 0.313 | 0.034 | 3.071 | 2.109 | 1668 | 1 | 5 | 4 | 4 | 1.002 | 0 | 1668 | 0 |
| 20140224 03:40:32.168 | -1 | 0.313 | 0.034 | 3.071 | 2.109 | 1668 | 1 | 5 | 4 | 4 | 1.002 | 0 | 1668 | 0 |
| 20140224 03:40:32.168 | -1 | 0.313 | 0.034 | 3.071 | 2.109 | 1668 | 1 | 5 | 4 | 4 | 1.002 | 0 | 1668 | 0 |
| 20140224 03:54:42.753 | -1 | 0.468 | 0.031 | 2.765 | 1.47 | 1245 | 1 | 2 | 2 | 2 | 1 | 0 | 1245 | 7 |
| 20140224 03:54:42.753 | -1 | 0.468 | 0.031 | 2.765 | 1.47 | 1245 | 1 | 2 | 2 | 2 | 1 | 0 | 1245 | 7 |
| 20140224 04:13:55.817 | -1 | 0.591 | 0.079 | 2.88 | 1.178 | 854 | 1 | 3 | 1 | 1 | 1 | 0 | 854 | 4 |
| 20140224 04:16:00.962 | -2 | 0.584 | 0.071 | 1.027 | 0.427 | 704 | 1 | 3 | 5 | 5 | 1 | 0 | 704 | 0 |
| 20140224 08:18:04.423 | -10 | 0.443 | 0.082 | 1.126 | 0.627 | 1331 | 1 | 5 | 4 | 4 | 1 | 0 | 1331 | 19 |
| 20140224 08:18:04.423 | -10 | 0.443 | 0.082 | 1.126 | 0.627 | 1331 | 1 | 5 | 4 | 4 | 1 | 0 | 1331 | 19 |
| 20140227 03:18:02.719 | -4 | 0.372 | 0.042 | 3.541 | 2.225 | 543 | 1 | 3 | 1 | 1 | 1 | 0 | 543 | 6 |
| 20140227 03:18:02.719 | -4 | 0.372 | 0.042 | 3.541 | 2.225 | 543 | 1 | 3 | 1 | 1 | 1 | 0 | 543 | 6 |
| 20140227 03:18:02.719 | -4 | 0.372 | 0.042 | 3.541 | 2.225 | 543 | 1 | 3 | 1 | 1 | 1 | 0 | 543 | 6 |
| 20140227 03:18:53.379 | -2 | 0.317 | 0.029 | 1.726 | 1.178 | 581 | 1 | 1 | 6 | 6 | 1 | 0 | 581 | 2 |
| 20140227 03:18:53.379 | -2 | 0.317 | 0.029 | 1.726 | 1.178 | 581 | 1 | 1 | 6 | 6 | 1 | 0 | 581 | 2 |
| 20140227 03:18:53.379 | -2 | 0.317 | 0.029 | 1.726 | 1.178 | 581 | 1 | 1 | 6 | 6 | 1 | 0 | 581 | 2 |
| 20140227 04:47:39.364 | -3 | 0.345 | 0.074 | 2.586 | 1.694 | 503 | 1 | 2 | 2 | 1 | 1 | 0 | 503 | 1 |
| 20140227 07:03:13.560 | -2 | 0.606 | 0.122 | 1.067 | 0.421 | 239 | 1 | 0 | 13 | 11 | 1.004 | 0 | 239 | 0 |
| 20140227 07:03:13.560 | -2 | 0.606 | 0.122 | 1.067 | 0.421 | 239 | 1 | 0 | 13 | 11 | 1.004 | 0 | 239 | 0 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -12 | Ask | 134.59375 | 84109:M:8376415TN0021570 | 31.25 | -375 | 3.6 | -378.6 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -1 | Ask | 134.59375 | 84109:M:8376347TN0021536 | 31.25 | -31.25 | 0.3 | -31.55 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:05:20.659 | 2 | 7 | ZBH4 | -3 | Ask | 134.59375 | 84109:M:8376423TN0021574 | 31.25 | -93.75 | 0.9 | -94.65 | 17768952 | -217 | -7 | 5 | 0 | -118 |
| 20140227 07:41:48.698 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8558863TN0028477 | 31.25 | -31.25 | 0.3 | -31.55 | 18229948 | -425 | -8 | 7 | 5 | -194 |
| 20140227 07:41:48.698 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8558823TN0028457 | 31.25 | -31.25 | 0.3 | -31.55 | 18229948 | -425 | -8 | 7 | 5 | -194 |
| 20140227 07:41:48.698 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8558825TN0028458 | 31.25 | -31.25 | 0.3 | -31.55 | 18229948 | -425 | -8 | 7 | 5 | -194 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8563101TN0028777 | 31.25 | -31.25 | 0.3 | -31.55 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8563145TN0028799 | 31.25 | -31.25 | 0.3 | -31.55 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8563203TN0028828 | 31.25 | -31.25 | 0.3 | -31.55 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -12 | Ask | 134.46875 | 84109:M:8563201TN0028827 | 31.25 | -375 | 3.6 | -378.6 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -20 | Ask | 134.46875 | 84109:M:8563209TN0028831 | 31.25 | -625 | 6 | -631 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8563205TN0028829 | 31.25 | -31.25 | 0.3 | -31.55 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -13 | Ask | 134.46875 | 84109:M:8563245TN0028849 | 31.25 | -406.25 | 3.9 | -410.15 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -3 | Ask | 134.46875 | 84109:M:8563207TN0028830 | 31.25 | -93.75 | 0.9 | -94.65 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:43:18.156 | 2 | 7 | ZBH4 | -1 | Ask | 134.46875 | 84109:M:8563187TN0028820 | 31.25 | -31.25 | 0.3 | -31.55 | 18249575 | -376 | -5 | 3 | 3 | -200 |
| 20140227 07:46:25.208 | 2 | 7 | ZBH4 | -1 | Ask | 134.40625 | 84109:M:8579339TN0029541 | 31.25 | -31.25 | 0.3 | -31.55 | 18279059 | -365 | -4 | 1 | 0 | -365 |
| 20140227 07:46:25.208 | 2 | 7 | ZBH4 | -1 | Ask | 134.40625 | 84109:M:8579409TN0029576 | 31.25 | -31.25 | 0.3 | -31.55 | 18279059 | -365 | -4 | 1 | 0 | -365 |
| 20140227 07:46:25.208 | 2 | 7 | ZBH4 | -1 | Ask | 134.40625 | 84109:M:8579411TN0029577 | 31.25 | -31.25 | 0.3 | -31.55 | 18279059 | -365 | -4 | 1 | 0 | -365 |
| 20140227 08:43:07.468 | 2 | 8 | ZBH4 | -1 | Ask | 134.5 | 84109:M:8920279TN0038408 | 31.25 | -31.25 | 0.3 | -31.55 | 18777828 | -292 | -8 | 3 | 0 | -243 |
| 20140227 08:43:07.468 | 2 | 8 | ZBH4 | -1 | Ask | 134.5 | 84109:M:8920217TN0038377 | 31.25 | -31.25 | 0.3 | -31.55 | 18777828 | -292 | -8 | 3 | 0 | -243 |
| 20140227 08:43:07.468 | 2 | 8 | ZBH4 | -1 | Ask | 134.5 | 84109:M:8920219TN0038378 | 31.25 | -31.25 | 0.3 | -31.55 | 18777828 | -292 | -8 | 3 | 0 | -243 |
| 20140227 08:43:07.468 | 2 | 8 | ZBH4 | -1 | Ask | 134.5 | 84109:M:8920281TN0038409 | 31.25 | -31.25 | 0.3 | -31.55 | 18777828 | -292 | -8 | 3 | 0 | -243 |
| 20140227 08:48:35.235 | 2 | 8 | ZBH4 | -1 | Ask | 134.5 | 84109:M:8946727TN0040344 | 31.25 | -31.25 | 0.3 | -31.55 | 18825655 | -240 | -8 | 3 | 4 | -131 |
| 20140227 08:48:35.235 | 2 | 8 | ZBH4 | -1 | Ask | 134.5 | 84109:M:8946725TN0040343 | 31.25 | -31.25 | 0.3 | -31.55 | 18825655 | -240 | -8 | 3 | 4 | -131 |
| 20140227 08:57:17.968 | 2 | 8 | ZBH4 | -20 | Ask | 134.625 | 84109:M:9013675TN0045541 | 31.25 | -625 | 6 | -631 | 18952155 | -371 | -9 | 9 | 1 | -82 |
| 20140227 08:57:17.968 | 2 | 8 | ZBH4 | -1 | Ask | 134.625 | 84109:M:9014031TN0045545 | 31.25 | -31.25 | 0.3 | -31.55 | 18952155 | -371 | -9 | 9 | 1 | -82 |
| 20140227 08:57:17.968 | 2 | 8 | ZBH4 | -1 | Ask | 134.625 | 84109:M:9014011TN0045544 | 31.25 | -31.25 | 0.3 | -31.55 | 18952155 | -371 | -9 | 9 | 1 | -82 |
| 20140227 09:14:07.170 | 2 | 9 | ZBH4 | -1 | Ask | 134.71875 | 84109:M:9089305TN0050159 | 31.25 | -31.25 | 0.3 | -31.55 | 19204249 | -381 | -8 | 3 | 1 | -193 |
| 20140227 09:14:07.170 | 2 | 9 | ZBH4 | -1 | Ask | 134.71875 | 84109:M:9089325TN0050169 | 31.25 | -31.25 | 0.3 | -31.55 | 19204249 | -381 | -8 | 3 | 1 | -193 |
| 20140227 09:14:07.170 | 2 | 9 | ZBH4 | -1 | Ask | 134.71875 | 84109:M:9089405TN0050209 | 31.25 | -31.25 | 0.3 | -31.55 | 19204249 | -381 | -8 | 3 | 1 | -193 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -20 | Ask | 134.5625 | 84109:M:9254855TN0057848 | 31.25 | -625 | 6 | -631 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -1 | Ask | 134.5625 | 84109:M:9254853TN0057847 | 31.25 | -31.25 | 0.3 | -31.55 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -12 | Ask | 134.5625 | 84109:M:9254845TN0057843 | 31.25 | -375 | 3.6 | -378.6 | 19780509 | -261 | -7 | 1 | 0 | -261 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:05:20.659 | -3 | 2.237 | 0.389 | 7.959 | 5.732 | 556 | 1 | 2 | 0 | 0 | 1 | 0 | 556 | 18 |
| 20140227 07:41:48.698 | -2 | 0.742 | 0.143 | 1.098 | 0.284 | 149 | 1 | 1 | 8 | 3 | 1.007 | 46 | 195 | 0 |
| 20140227 07:41:48.698 | -2 | 0.742 | 0.143 | 1.098 | 0.284 | 149 | 1 | 1 | 8 | 3 | 1.007 | 46 | 195 | 0 |
| 20140227 07:41:48.698 | -2 | 0.742 | 0.143 | 1.098 | 0.284 | 149 | 1 | 1 | 8 | 3 | 1.007 | 46 | 195 | 0 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:43:18.156 | -3 | 0.396 | 0.045 | 5.621 | 3.396 | 574 | 1 | 4 | 3 | 0 | 1 | 0 | 574 | 14 |
| 20140227 07:46:25.208 | -4 | 0.387 | 0.043 | 1.617 | 0.991 | 578 | 1 | 2 | 1 | 1 | 1 | 0 | 578 | 31 |
| 20140227 07:46:25.208 | -4 | 0.387 | 0.043 | 1.617 | 0.991 | 578 | 1 | 2 | 1 | 1 | 1 | 0 | 578 | 31 |
| 20140227 07:46:25.208 | -4 | 0.387 | 0.043 | 1.617 | 0.991 | 578 | 1 | 2 | 1 | 1 | 1 | 0 | 578 | 31 |
| 20140227 08:43:07.468 | -4 | 0.334 | 0.058 | 2.371 | 1.58 | 563 | 1 | 3 | 1 | 1 | 0.966 | 0 | 563 | 10 |
| 20140227 08:43:07.468 | -4 | 0.334 | 0.058 | 2.371 | 1.58 | 563 | 1 | 3 | 1 | 1 | 0.966 | 0 | 563 | 10 |
| 20140227 08:43:07.468 | -4 | 0.334 | 0.058 | 2.371 | 1.58 | 563 | 1 | 3 | 1 | 1 | 0.966 | 0 | 563 | 10 |
| 20140227 08:43:07.468 | -4 | 0.334 | 0.058 | 2.371 | 1.58 | 563 | 1 | 3 | 1 | 1 | 0.966 | 0 | 563 | 10 |
| 20140227 08:48:35.235 | -5 | 0.458 | 0.163 | 0.841 | 0.456 | 284 | 1 | 0 | 4 | 0 | 1 | 0 | 284 | 24 |
| 20140227 08:48:35.235 | -5 | 0.458 | 0.163 | 0.841 | 0.456 | 284 | 1 | 0 | 4 | 0 | 1 | 0 | 284 | 24 |
| 20140227 08:57:17.968 | -1 | 0.625 | 0.164 | 1.456 | 0.547 | 224 | 1 | 0 | 12 | 11 | 1.004 | 16 | 240 | 0 |
| 20140227 08:57:17.968 | -1 | 0.625 | 0.164 | 1.456 | 0.547 | 224 | 1 | 0 | 12 | 11 | 1.004 | 16 | 240 | 0 |
| 20140227 08:57:17.968 | -1 | 0.625 | 0.164 | 1.456 | 0.547 | 224 | 1 | 0 | 12 | 11 | 1.004 | 16 | 240 | 0 |
| 20140227 09:14:07.170 | -3 | 0.425 | 0.082 | 4.696 | 2.702 | 516 | 1 | 3 | 2 | 1 | 1 | 0 | 516 | 14 |
| 20140227 09:14:07.170 | -3 | 0.425 | 0.082 | 4.696 | 2.702 | 516 | 1 | 3 | 2 | 1 | 1 | 0 | 516 | 14 |
| 20140227 09:14:07.170 | -3 | 0.425 | 0.082 | 4.696 | 2.702 | 516 | 1 | 3 | 2 | 1 | 1 | 0 | 516 | 14 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -1 | Ask | 134.5625 | 84109:M:9254857TN0057849 | 31.25 | -31.25 | 0.3 | -31.55 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -3 | Ask | 134.5625 | 84109:M:9254859TN0057850 | 31.25 | -93.75 | 0.9 | -94.65 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -1 | Ask | 134.5625 | 84109:M:9254861TN0057851 | 31.25 | -31.25 | 0.3 | -31.55 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -1 | Ask | 134.5625 | 84109:M:9254833TN0057837 | 31.25 | -31.25 | 0.3 | -31.55 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 09:56:17.315 | 2 | 9 | ZBH4 | -13 | Ask | 134.5625 | 84109:M:9254851TN0057846 | 31.25 | -406.25 | 3.9 | -410.15 | 19780509 | -261 | -7 | 1 | 0 | -261 |
| 20140227 10:02:51.006 | 2 | 10 | ZBH4 | 1 | Bid | 134.5625 | 84109:M:9284736TN0059670 | 31.25 | -31.25 | 0.3 | -31.55 | 19880705 | -232 | -4 | 3 | 3 | -82 |
| 20140227 10:02:51.006 | 2 | 10 | ZBH4 | 1 | Bid | 134.5625 | 84109:M:9284734TN0059669 | 31.25 | -31.25 | 0.3 | -31.55 | 19880705 | -232 | -4 | 3 | 3 | -82 |
| 20140227 10:03:20.823 | 2 | 10 | ZBH4 | -1 | Ask | 134.53125 | 84109:M:9288421TN0059928 | 31.25 | -31.25 | 0.3 | -31.55 | 19894999 | -404 | -9 | 9 | 6 | -177 |
| 20140227 10:03:20.823 | 2 | 10 | ZBH4 | -1 | Ask | 134.53125 | 84109:M:9288423TN0059929 | 31.25 | -31.25 | 0.3 | -31.55 | 19894999 | -404 | -9 | 9 | 6 | -177 |
| 20140227 10:23:48.916 | 2 | 10 | ZBH4 | -1 | Ask | 134.4375 | 84109:M:9368583TN0062648 | 31.25 | -31.25 | 0.3 | -31.55 | 20138908 | -236 | -4 | 4 | 1 | -80 |
| 20140227 10:23:48.916 | 2 | 10 | ZBH4 | -1 | Ask | 134.4375 | 84109:M:9368587TN0062650 | 31.25 | -31.25 | 0.3 | -31.55 | 20138908 | -236 | -4 | 4 | 1 | -80 |
| 20140227 10:38:33.431 | 2 | 10 | ZBH4 | -1 | Ask | 134.5625 | 84109:M:9416761TN0064894 | 31.25 | -31.25 | 0.3 | -31.55 | 20282773 | -382 | -8 | 8 | 0 | -133 |
| 20140227 11:31:15.736 | 2 | 11 | ZBH4 | -1 | Ask | 134.625 | 84109:M:9543243TN0068668 | 31.25 | -31.25 | 0.3 | -31.55 | 20577475 | -364 | -13 | 12 | 4 | -85 |
| 20140227 12:08:53.096 | 2 | 12 | ZBH4 | 1 | Bid | 134.5625 | 84109:M:9637288TN0073107 | 31.25 | -31.25 | 0.3 | -31.55 | 20933120 | -313 | -10 | 10 | 2 | -66 |
| 20140227 12:08:53.096 | 2 | 12 | ZBH4 | 1 | Bid | 134.5625 | 84109:M:9637346TN0073136 | 31.25 | -31.25 | 0.3 | -31.55 | 20933120 | -313 | -10 | 10 | 2 | -66 |
| 20140227 12:09:40.148 | 2 | 12 | ZBH4 | -1 | Ask | 134.53125 | 84109:M:9640301TN0073305 | 31.25 | -31.25 | 0.3 | -31.55 | 20948952 | -124 | -4 | 2 | 2 | -78 |
| 20140227 12:09:40.148 | 2 | 12 | ZBH4 | -1 | Ask | 134.53125 | 84109:M:9640253TN0073281 | 31.25 | -31.25 | 0.3 | -31.55 | 20948952 | -124 | -4 | 2 | 2 | -78 |
| 20140227 13:41:52.581 | 2 | 13 | ZBH4 | 3 | Bid | 134.59375 | 84109:M:9841886TN0080545 | 31.25 | -93.75 | 0.9 | -94.65 | 21525193 | -286 | -7 | 3 | 2 | -166 |
| 20140227 13:41:52.581 | 2 | 13 | ZBH4 | 1 | Bid | 134.59375 | 84109:M:9841980TN0080592 | 31.25 | -31.25 | 0.3 | -31.55 | 21525193 | -286 | -7 | 3 | 2 | -166 |
| 20140227 13:41:52.581 | 2 | 13 | ZBH4 | 2 | Bid | 134.59375 | 84109:M:9841884TN0080544 | 31.25 | -62.5 | 0.6 | -63.1 | 21525193 | -286 | -7 | 3 | 2 | -166 |
| 20140227 13:43:23.151 | 2 | 13 | ZBH4 | -1 | Ask | 134.59375 | 84109:M:9846871TN0080734 | 31.25 | -31.25 | 0.3 | -31.55 | 21536988 | -318 | -9 | 9 | 1 | -84 |
| 20140227 10:02:51.007 | 2 | 10 | ZBM4 | 20 | Bid | 133.03125 | 84109:M:9284846TN0034509 | 31.25 | -625 | 6 | -631 | 19880706 | -130 | -9 | 5 | 0 | -51 |
| 20140227 10:03:20.824 | 2 | 10 | ZBM4 | -20 | Ask | 133.03125 | 84109:M:9288499TN0034708 | 31.25 | -625 | 6 | -631 | 19895080 | -179 | -4 | 2 | 0 | -149 |
| 20140227 12:09:40.146 | 2 | 12 | ZBM4 | -20 | Ask | 133.03125 | 84109:M:9640197TN0044097 | 31.25 | -625 | 6 | -631 | 20948959 | -118 | -4 | 1 | 0 | -118 |
| 20140227 12:09:40.146 | 2 | 12 | ZBM4 | -20 | Ask | 133.03125 | 84109:M:9640187TN0044092 | 31.25 | -625 | 6 | -631 | 20948959 | -118 | -4 | 1 | 0 | -118 |
| 20140227 13:43:23.160 | 2 | 13 | ZBM4 | -20 | Ask | 133.09375 | 84109:M:9846367TN0050285 | 31.25 | -625 | 6 | -631 | 21537096 | -293 | -2 | 2 | 1 | -292 |
| 20140227 07:05:20.657 | 2 | 7 | ZFH4 | -1 | Ask | 121.0078125 | 84109:M:8376165TN0028325 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17768907 | -205 | -5 | 6 | 1 | -97 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -3 | Ask | 120.9609375 | 84109:M:8559033TN0039965 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -1 | Ask | 120.9609375 | 84109:M:8559031TN0039964 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -3 | Ask | 120.9609375 | 84109:M:8559053TN0039975 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -4 | Ask | 120.9609375 | 84109:M:8559069TN0039983 | 7.8125 | -31.25 | 1.2 | -32.45 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -60 | Ask | 120.9609375 | 84109:M:8559057TN0039977 | 7.8125 | -468.75 | 18 | -486.75 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -3 | Ask | 120.9609375 | 84109:M:8559059TN0039978 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18230050 | -217 | -2 | 2 | 0 | -153 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 09:56:17.315 | -7 | 0.261 | 0.054 | 5.65 | 4.175 | 744 | 1 | 3 | 0 | 0 | 1.007 | 5 | 749 | 1 |
| 20140227 10:02:51.006 | -2 | 0.438 | 0.066 | 1.29 | 0.725 | 298 | 1 | 0 | 9 | 6 | 1 | 0 | 298 | 8 |
| 20140227 10:02:51.006 | -2 | 0.438 | 0.066 | 1.29 | 0.725 | 298 | 1 | 0 | 9 | 6 | 1 | 0 | 298 | 8 |
| 20140227 10:03:20.823 | -1 | 0.724 | 0.237 | 0.995 | 0.275 | 155 | 1 | 0 | 7 | 1 | 1.006 | 24 | 179 | 0 |
| 20140227 10:03:20.823 | -1 | 0.724 | 0.237 | 0.995 | 0.275 | 155 | 1 | 0 | 7 | 1 | 1.006 | 24 | 179 | 0 |
| 20140227 10:23:48.916 | -1 | 0.461 | 0.055 | 1.283 | 0.692 | 276 | 1 | 0 | 6 | 5 | 1 | 0 | 276 | 10 |
| 20140227 10:23:48.916 | -1 | 0.461 | 0.055 | 1.283 | 0.692 | 276 | 1 | 0 | 6 | 5 | 1 | 0 | 276 | 10 |
| 20140227 10:38:33.431 | -1 | 0.522 | 0.113 | 1.561 | 0.746 | 357 | 1 | 1 | 2 | 2 | 1.02 | 17 | 374 | 1 |
| 20140227 11:31:15.736 | -1 | 0.421 | 0.111 | 2.969 | 1.718 | 503 | 1 | 2 | 5 | 1 | 1.006 | 1 | 504 | 0 |
| 20140227 12:08:53.096 | -1 | 0.541 | 0.152 | 0.922 | 0.424 | 266 | 1 | 1 | 9 | 7 | 1 | 0 | 266 | 4 |
| 20140227 12:08:53.096 | -1 | 0.541 | 0.152 | 0.922 | 0.424 | 266 | 1 | 1 | 9 | 7 | 1 | 0 | 266 | 4 |
| 20140227 12:09:40.148 | -2 | 0.354 | 0.057 | 0.854 | 0.551 | 226 | 1 | 2 | 3 | 1 | 1 | 0 | 226 | 10 |
| 20140227 12:09:40.148 | -2 | 0.354 | 0.057 | 0.854 | 0.551 | 226 | 1 | 2 | 3 | 1 | 1 | 0 | 226 | 10 |
| 20140227 13:41:52.581 | -4 | 0.405 | 0.103 | 0.962 | 0.572 | 420 | 1 | 2 | 2 | 0 | 1 | 0 | 420 | 10 |
| 20140227 13:41:52.581 | -4 | 0.405 | 0.103 | 0.962 | 0.572 | 420 | 1 | 2 | 2 | 0 | 1 | 0 | 420 | 10 |
| 20140227 13:41:52.581 | -4 | 0.405 | 0.103 | 0.962 | 0.572 | 420 | 1 | 2 | 2 | 0 | 1 | 0 | 420 | 10 |
| 20140227 13:43:23.151 | -1 | 0.445 | 0.13 | 1.58 | 0.876 | 398 | 1 | 1 | 2 | 1 | 1.005 | 42 | 440 | 2 |
| 20140227 10:02:51.007 | -3 | 0.372 | 0.148 | 8.949 | 5.615 | 219 | 1 | 1 | 9 | 9 | 1 | 0 | 219 | 28 |
| 20140227 10:03:20.824 | -3 | 0.46 | 0.075 | 6.946 | 3.75 | 210 | 1 | 1 | 1 | 1 | 1 | 0 | 210 | 17 |
| 20140227 12:09:40.146 | -4 | 0.221 | 0.062 | 7.107 | 5.533 | 415 | 1 | 0 | 1 | 1 | 1 | 0 | 415 | 16 |
| 20140227 12:09:40.146 | -4 | 0.221 | 0.062 | 7.107 | 5.533 | 415 | 1 | 0 | 1 | 1 | 1 | 0 | 415 | 16 |
| 20140227 13:43:23.160 | -1 | 0.306 | 0.024 | 0.004 | 0.002 | 494 | 1 | 4 | -15 | -16 | 1 | 0 | 494 | 32 |
| 20140227 07:05:20.657 | -1 | 0.251 | 0.062 | 2.285 | 1.814 | 613 | 1 | 1 | 9 | 8 | 1 | 1 | 614 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -1 | Ask | 120.9609375 | 84109:M:8559043TN0039970 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:41:48.702 | 2 | 7 | ZFH4 | -9 | Ask | 120.9609375 | 84109:M:8559055TN0039976 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 18230050 | -217 | -2 | 2 | 0 | -153 |
| 20140227 07:46:25.231 | 2 | 7 | ZFH4 | -3 | Ask | 120.953125 | 84109:M:8580065TN0041001 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18279067 | -343 | -8 | 3 | 0 | -248 |
| 20140227 07:46:25.231 | 2 | 7 | ZFH4 | -1 | Ask | 120.953125 | 84109:M:8580101TN0041019 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18279067 | -343 | -8 | 3 | 0 | -248 |
| 20140227 07:46:25.231 | 2 | 7 | ZFH4 | -3 | Ask | 120.953125 | 84109:M:8580087TN0041012 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18279067 | -343 | -8 | 3 | 0 | -248 |
| 20140227 07:46:25.231 | 2 | 7 | ZFH4 | -1 | Ask | 120.953125 | 84109:M:8580073TN0041005 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18279067 | -343 | -8 | 3 | 0 | -248 |
| 20140227 07:46:25.231 | 2 | 7 | ZFH4 | -60 | Ask | 120.953125 | 84109:M:8580091TN0041014 | 7.8125 | -468.75 | 18 | -486.75 | 18279067 | -343 | -8 | 3 | 0 | -248 |
| 20140227 07:46:25.231 | 2 | 7 | ZFH4 | -9 | Ask | 120.953125 | 84109:M:8580089TN0041013 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 18279067 | -343 | -8 | 3 | 0 | -248 |
| 20140227 08:48:35.234 | 2 | 8 | ZFH4 | -3 | Ask | 120.9765625 | 84109:M:8946535TN0063214 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18825655 | -362 | -6 | 2 | 0 | -248 |
| 20140227 08:53:46.889 | 2 | 8 | ZFH4 | -1 | Ask | 121 | 84109:M:8991365TN0064173 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18903225 | -359 | -5 | 2 | 0 | -330 |
| 20140227 08:53:46.889 | 2 | 8 | ZFH4 | -1 | Ask | 121 | 84109:M:8991371TN0064176 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18903225 | -359 | -5 | 2 | 0 | -330 |
| 20140227 08:55:23.764 | 2 | 8 | ZFH4 | 1 | Bid | 121.0078125 | 84109:M:9000176TN0064546 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18926280 | -383 | -4 | 3 | 0 | -197 |
| 20140227 08:56:00.100 | 2 | 8 | ZFH4 | -3 | Ask | 121.0078125 | 84109:M:9004975TN0064773 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18935531 | -306 | -10 | 6 | 4 | -230 |
| 20140227 08:56:00.100 | 2 | 8 | ZFH4 | -1 | Ask | 121.0078125 | 84109:M:9005003TN0064787 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18935531 | -306 | -10 | 6 | 4 | -230 |
| 20140227 09:13:20.887 | 2 | 9 | ZFH4 | 1 | Bid | 121.0390625 | 84109:M:9085250TN0068764 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19188474 | -64 | -10 | 7 | 2 | -20 |
| 20140227 09:56:17.302 | 2 | 9 | ZFH4 | -9 | Ask | 121 | 84109:M:9254519TN0079456 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19780496 | -378 | -5 | 1 | 0 | -378 |
| 20140227 09:56:17.302 | 2 | 9 | ZFH4 | -1 | Ask | 121 | 84109:M:9254483TN0079438 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19780496 | -378 | -5 | 1 | 0 | -378 |
| 20140227 10:02:51.000 | 2 | 10 | ZFH4 | 60 | Bid | 121 | 84109:M:9284190TN0081497 | 7.8125 | -468.75 | 18 | -486.75 | 19880705 | -225 | -4 | 2 | 0 | -125 |
| 20140227 10:02:51.000 | 2 | 10 | ZFH4 | 3 | Bid | 121 | 84109:M:9284210TN0081507 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19880705 | -225 | -4 | 2 | 0 | -125 |
| 20140227 10:02:51.000 | 2 | 10 | ZFH4 | 3 | Bid | 121 | 84109:M:9284192TN0081498 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19880705 | -225 | -4 | 2 | 0 | -125 |
| 20140227 10:02:51.000 | 2 | 10 | ZFH4 | 9 | Bid | 121 | 84109:M:9284202TN0081503 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19880705 | -225 | -4 | 2 | 0 | -125 |
| 20140227 10:02:51.000 | 2 | 10 | ZFH4 | 1 | Bid | 121 | 84109:M:9284194TN0081499 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19880705 | -225 | -4 | 2 | 0 | -125 |
| 20140227 10:06:13.859 | 2 | 10 | ZFH4 | 3 | Bid | 121 | 84109:M:9299850TN0082493 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19940114 | -233 | -6 | 6 | 3 | -70 |
| 20140227 10:23:48.914 | 2 | 10 | ZFH4 | -1 | Ask | 120.984375 | 84109:M:9368469TN0085894 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20138907 | -365 | -4 | 4 | 0 | -198 |
| 20140227 10:38:33.438 | 2 | 10 | ZFH4 | -3 | Ask | 121.0078125 | 84109:M:9417371TN0088672 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20282770 | -370 | -8 | 5 | 4 | -128 |
| 20140227 11:31:15.733 | 2 | 11 | ZFH4 | -3 | Ask | 121.0234375 | 84109:M:9543051TN0097562 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20577460 | -266 | -10 | 10 | 0 | -72 |
| 20140227 12:08:53.090 | 2 | 12 | ZFH4 | 1 | Bid | 121.015625 | 84109:M:9637170TN0101698 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20933116 | -295 | -7 | 7 | 1 | -86 |
| 20140227 12:08:53.090 | 2 | 12 | ZFH4 | 1 | Bid | 121.015625 | 84109:M:9637180TN0101703 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20933116 | -295 | -7 | 7 | 1 | -86 |
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -3 | Ask | 121.0078125 | 84109:M:9640069TN0101920 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20948952 | -117 | -4 | 2 | 0 | -99 |
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -3 | Ask | 121.0078125 | 84109:M:9640079TN0101925 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20948952 | -117 | -4 | 2 | 0 | -99 |
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -3 | Ask | 121.0078125 | 84109:M:9640075TN0101923 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 20948952 | -117 | -4 | 2 | 0 | -99 |
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -1 | Ask | 121.0078125 | 84109:M:9640053TN0101912 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20948952 | -117 | -4 | 2 | 0 | -99 |
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -9 | Ask | 121.0078125 | 84109:M:9640073TN0101922 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 20948952 | -117 | -4 | 2 | 0 | -99 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:41:48.702 | -1 | 0.25 | 0.022 | 66.846 | 50.154 | 653 | 1 | 4 | 5 | 5 | 1.002 | 1 | 654 | 0 |
| 20140227 07:46:25.231 | -4 | 0.363 | 0.096 | 8.077 | 5.145 | 603 | 1 | 2 | 8 | 8 | 1.002 | 2 | 605 | 0 |
| 20140227 07:46:25.231 | -4 | 0.363 | 0.096 | 8.077 | 5.145 | 603 | 1 | 2 | 8 | 8 | 1.002 | 2 | 605 | 0 |
| 20140227 07:46:25.231 | -4 | 0.363 | 0.096 | 8.077 | 5.145 | 603 | 1 | 2 | 8 | 8 | 1.002 | 2 | 605 | 0 |
| 20140227 07:46:25.231 | -4 | 0.363 | 0.096 | 8.077 | 5.145 | 603 | 1 | 2 | 8 | 8 | 1.002 | 2 | 605 | 0 |
| 20140227 07:46:25.231 | -4 | 0.363 | 0.096 | 8.077 | 5.145 | 603 | 1 | 2 | 8 | 8 | 1.002 | 2 | 605 | 0 |
| 20140227 07:46:25.231 | -4 | 0.363 | 0.096 | 8.077 | 5.145 | 603 | 1 | 2 | 8 | 8 | 1.002 | 2 | 605 | 0 |
| 20140227 08:48:35.234 | -3 | 0.4 | 0.113 | 0.953 | 0.572 | 543 | 1 | 3 | 0 | 0 | 1 | 0 | 543 | 25 |
| 20140227 08:53:46.889 | -4 | 0.352 | 0.057 | 6.667 | 4.32 | 661 | 1 | 1 | 6 | 6 | 1 | 0 | 661 | 17 |
| 20140227 08:53:46.889 | -4 | 0.352 | 0.057 | 6.667 | 4.32 | 661 | 1 | 1 | 6 | 6 | 1 | 0 | 661 | 17 |
| 20140227 08:55:23.764 | -1 | 0.478 | 0.063 | 2.246 | 1.174 | 419 | 1 | 1 | 2 | 2 | 1 | 0 | 419 | 11 |
| 20140227 08:56:00.100 | -6 | 0.299 | 0.139 | 2.04 | 1.415 | 717 | 1 | 1 | 10 | 6 | 1.001 | 29 | 746 | 0 |
| 20140227 08:56:00.100 | -6 | 0.299 | 0.139 | 2.04 | 1.415 | 717 | 1 | 1 | 10 | 6 | 1.001 | 29 | 746 | 0 |
| 20140227 09:13:20.887 | -1 | 0.214 | 0.2 | 0.624 | 0.481 | 208 | 1 | 1 | 5 | 3 | 0.99 | 0 | 208 | 0 |
| 20140227 09:56:17.302 | -5 | 0.445 | 0.066 | 2.951 | 1.639 | 473 | 1 | 1 | 1 | 1 | 1.002 | 37 | 510 | 0 |
| 20140227 09:56:17.302 | -5 | 0.445 | 0.066 | 2.951 | 1.639 | 473 | 1 | 1 | 1 | 1 | 1.002 | 37 | 510 | 0 |
| 20140227 10:02:51.000 | -3 | 0.277 | 0.056 | 5.891 | 4.261 | 588 | 1 | 2 | 1 | 1 | 1 | 0 | 588 | 22 |
| 20140227 10:02:51.000 | -3 | 0.277 | 0.056 | 5.891 | 4.261 | 588 | 1 | 2 | 1 | 1 | 1 | 0 | 588 | 22 |
| 20140227 10:02:51.000 | -3 | 0.277 | 0.056 | 5.891 | 4.261 | 588 | 1 | 2 | 1 | 1 | 1 | 0 | 588 | 22 |
| 20140227 10:02:51.000 | -3 | 0.277 | 0.056 | 5.891 | 4.261 | 588 | 1 | 2 | 1 | 1 | 1 | 0 | 588 | 22 |
| 20140227 10:02:51.000 | -3 | 0.277 | 0.056 | 5.891 | 4.261 | 588 | 1 | 2 | 1 | 1 | 1 | 0 | 588 | 22 |
| 20140227 10:06:13.859 | -1 | 0.227 | 0.055 | 1.199 | 0.744 | 463 | 1 | 0 | 7 | 4 | 1.265 | 0 | 463 | 0 |
| 20140227 10:23:48.914 | -1 | 0.41 | 0.057 | 1.912 | 1.129 | 526 | 1 | 2 | 2 | 2 | 1 | 0 | 526 | 11 |
| 20140227 10:38:33.438 | -3 | 0.457 | 0.148 | 2.295 | 1.246 | 424 | 1 | 0 | 10 | 6 | 1 | 16 | 440 | 0 |
| 20140227 11:31:15.733 | -1 | 0.525 | 0.164 | 1.811 | 0.861 | 241 | 1 | 1 | 3 | 3 | 1 | 0 | 241 | 9 |
| 20140227 12:08:53.090 | -1 | 0.388 | 0.108 | 3.158 | 2.147 | 467 | 1 | 2 | 3 | 2 | 1.002 | 0 | 467 | 10 |
| 20140227 12:08:53.090 | -1 | 0.388 | 0.108 | 3.158 | 2.147 | 467 | 1 | 2 | 3 | 2 | 1.002 | 0 | 467 | 10 |
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -1 | Ask | 121.0078125 | 84109:M:9640087TN0101929 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 20948952 | -117 | -4 | 2 | 0 | -99 |
| 20140227 12:09:40.145 | 2 | 12 | ZFH4 | -29 | Ask | 121.0078125 | 84109:M:9640071TN0101921 | 7.8125 | -226.5625 | 8.7 | -235.2625 | 20948952 | -117 | -4 | 2 | 0 | -99 |
| 20140227 12:48:44.382 | 2 | 12 | ZFH4 | -3 | Ask | 120.984375 | 84109:M:9743879TN0109069 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 21240545 | -210 | -4 | 2 | 0 | -180 |
| 20140227 12:48:44.382 | 2 | 12 | ZFH4 | -1 | Ask | 120.984375 | 84109:M:9743889TN0109074 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21240545 | -210 | -4 | 2 | 0 | -180 |
| 20140227 13:41:03.246 | 2 | 13 | ZFH4 | -1 | Ask | 121 | 84109:M:9836293TN0111397 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 21507263 | -237 | -10 | 9 | 1 | -63 |
| 20140227 07:01:29.758 | 2 | 7 | ZFM4 | 27 | Bid | 119.9765625 | 84109:M:8369204TN0017553 | 7.8125 | -210.9375 | 8.1 | -219.0375 | 17738835 | -264 | -8 | 8 | 2 | -100 |
| 20140227 07:03:13.561 | 2 | 7 | ZFM4 | 27 | Bid | 119.96875 | 84109:M:8371650TN0017626 | 7.8125 | -210.9375 | 8.1 | -219.0375 | 17749278 | -192 | -5 | 3 | 0 | -124 |
| 20140227 13:41:03.243 | 2 | 13 | ZFM4 | -40 | Ask | 119.953125 | 84109:M:9836103TN0081152 | 7.8125 | -312.5 | 12 | -324.5 | 21507275 | -258 | -4 | 4 | 0 | -88 |
| 20140227 03:23:41.373 | 2 | 3 | ZNH4 | -1 | Ask | 126.265625 | 84109:M:8053935TN0021666 | 15.625 | -15.625 | 0.3 | -15.925 | 16594458 | -646 | -5 | 2 | 2 | -453 |
| 20140227 05:01:29.439 | 2 | 5 | ZNH4 | 1 | Bid | 126.3125 | 84109:M:8205326TN0038946 | 15.625 | -15.625 | 0.3 | -15.925 | 17141042 | -375 | -2 | 2 | 1 | -204 |
| 20140227 05:01:29.439 | 2 | 5 | ZNH4 | 1 | Bid | 126.3125 | 84109:M:8205330TN0038948 | 15.625 | -15.625 | 0.3 | -15.925 | 17141042 | -375 | -2 | 2 | 1 | -204 |
| 20140227 05:01:29.439 | 2 | 5 | ZNH4 | 1 | Bid | 126.3125 | 84109:M:8205470TN0038954 | 15.625 | -15.625 | 0.3 | -15.925 | 17141042 | -375 | -2 | 2 | 1 | -204 |
| 20140227 07:03:13.554 | 2 | 7 | ZNH4 | 1 | Bid | 126.3125 | 84109:M:8371138TN0054855 | 15.625 | -15.625 | 0.3 | -15.925 | 17749260 | -971 | -8 | 8 | 2 | -316 |
| 20140227 07:03:13.554 | 2 | 7 | ZNH4 | 3 | Bid | 126.3125 | 84109:M:8371834TN0054874 | 15.625 | -46.875 | 0.9 | -47.775 | 17749260 | -971 | -8 | 8 | 2 | -316 |
| 20140227 07:03:13.554 | 2 | 7 | ZNH4 | 1 | Bid | 126.3125 | 84109:M:8371832TN0054873 | 15.625 | -15.625 | 0.3 | -15.925 | 17749260 | -971 | -8 | 8 | 2 | -316 |
| 20140227 07:43:18.158 | 2 | 7 | ZNH4 | -3 | Ask | 126.1875 | 84109:M:8563399TN0068474 | 15.625 | -46.875 | 0.9 | -47.775 | 18249574 | -925 | -4 | 3 | 3 | -450 |
| 20140227 07:43:18.158 | 2 | 7 | ZNH4 | -2 | Ask | 126.1875 | 84109:M:8563401TN0068475 | 15.625 | -31.25 | 0.6 | -31.85 | 18249574 | -925 | -4 | 3 | 3 | -450 |
| 20140227 07:43:18.158 | 2 | 7 | ZNH4 | -3 | Ask | 126.1875 | 84109:M:8563571TN0068509 | 15.625 | -46.875 | 0.9 | -47.775 | 18249574 | -925 | -4 | 3 | 3 | -450 |
| 20140227 07:43:18.158 | 2 | 7 | ZNH4 | -1 | Ask | 126.1875 | 84109:M:8563619TN0068510 | 15.625 | -15.625 | 0.3 | -15.925 | 18249574 | -925 | -4 | 3 | 3 | -450 |
| 20140227 07:46:25.226 | 2 | 7 | ZNH4 | -3 | Ask | 126.171875 | 84109:M:8579717TN0070076 | 15.625 | -46.875 | 0.9 | -47.775 | 18279059 | -450 | -2 | 1 | 0 | -450 |
| 20140227 07:46:25.226 | 2 | 7 | ZNH4 | -1 | Ask | 126.171875 | 84109:M:8579721TN0070078 | 15.625 | -15.625 | 0.3 | -15.925 | 18279059 | -450 | -2 | 1 | 0 | -450 |
| 20140227 07:46:25.226 | 2 | 7 | ZNH4 | -2 | Ask | 126.171875 | 84109:M:8579711TN0070073 | 15.625 | -31.25 | 0.6 | -31.85 | 18279059 | -450 | -2 | 1 | 0 | -450 |
| 20140227 07:46:25.226 | 2 | 7 | ZNH4 | -3 | Ask | 126.171875 | 84109:M:8579823TN0070129 | 15.625 | -46.875 | 0.9 | -47.775 | 18279059 | -450 | -2 | 1 | 0 | -450 |
| 20140227 08:43:07.473 | 2 | 8 | ZNH4 | -1 | Ask | 126.21875 | 84109:M:8920639TN0087926 | 15.625 | -15.625 | 0.3 | -15.925 | 18777828 | -592 | -7 | 4 | 0 | -209 |
| 20140227 08:43:07.473 | 2 | 8 | ZNH4 | -2 | Ask | 126.21875 | 84109:M:8920655TN0087934 | 15.625 | -31.25 | 0.6 | -31.85 | 18777828 | -592 | -7 | 4 | 0 | -209 |
| 20140227 08:48:35.244 | 2 | 8 | ZNH4 | -1 | Ask | 126.21875 | 84109:M:8947287TN0089919 | 15.625 | -15.625 | 0.3 | -15.925 | 18825655 | -991 | -12 | 6 | 4 | -467 |
| 20140227 08:53:46.895 | 2 | 8 | ZNH4 | -2 | Ask | 126.265625 | 84109:M:8991741TN0093384 | 15.625 | -31.25 | 0.6 | -31.85 | 18903226 | -994 | -7 | 5 | 5 | -300 |
| 20140227 08:55:23.774 | 2 | 8 | ZNH4 | 1 | Bid | 126.28125 | 84109:M:9000694TN0094127 | 15.625 | -15.625 | 0.3 | -15.925 | 18926302 | -1019 | -9 | 2 | 1 | -677 |
| 20140227 08:56:00.098 | 2 | 8 | ZNH4 | -1 | Ask | 126.28125 | 84109:M:9004681TN0094280 | 15.625 | -15.625 | 0.3 | -15.925 | 18935577 | -812 | -3 | 2 | 2 | -494 |
| 20140227 08:56:00.098 | 2 | 8 | ZNH4 | -2 | Ask | 126.28125 | 84109:M:9005063TN0094375 | 15.625 | -31.25 | 0.6 | -31.85 | 18935577 | -812 | -3 | 2 | 2 | -494 |
| 20140227 08:57:17.962 | 2 | 8 | ZNH4 | -1 | Ask | 126.296875 | 84109:M:9014021TN0094860 | 15.625 | -15.625 | 0.3 | -15.925 | 18952154 | -1002 | -10 | 10 | 1 | -250 |
| 20140227 08:57:17.962 | 2 | 8 | ZNH4 | -2 | Ask | 126.296875 | 84109:M:9014063TN0094872 | 15.625 | -31.25 | 0.6 | -31.85 | 18952154 | -1002 | -10 | 10 | 1 | -250 |
| 20140227 09:13:20.912 | 2 | 9 | ZNH4 | 1 | Bid | 126.34375 | 84109:M:9085594TN0102564 | 15.625 | -15.625 | 0.3 | -15.925 | 19188987 | -600 | -5 | 3 | 3 | -272 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |
| 20140227 12:09:40.145 | -3 | 0.22 | 0.059 | 4.845 | 3.782 | 416 | 1 | 2 | 0 | 0 | 1 | 0 | 416 | 16 |
| 20140227 12:48:44.382 | -3 | 0.265 | 0.048 | 2.044 | 1.501 | 581 | 1 | 1 | 4 | 4 | 1 | 10 | 591 | 0 |
| 20140227 12:48:44.382 | -3 | 0.265 | 0.048 | 2.044 | 1.501 | 581 | 1 | 1 | 4 | 4 | 1 | 10 | 591 | 0 |
| 20140227 13:41:03.246 | -1 | 0.456 | 0.137 | 1.099 | 0.598 | 283 | 1 | 2 | 6 | 5 | 1 | 3 | 286 | 0 |
| 20140227 07:01:29.758 | -1 | 0.342 | 0.145 | 2.62 | 1.642 | 509 | 1 | 1 | 5 | 3 | 1 | 0 | 509 | 0 |
| 20140227 07:03:13.561 | -3 | 0.215 | 0.102 | 6.885 | 5.408 | 546 | 1 | 1 | 11 | 11 | 0.81 | 0 | 546 | 46 |
| 20140227 13:41:03.243 | -1 | 0.253 | 0.05 | 7.556 | 5.644 | 762 | 1 | 2 | 2 | 2 | 1 | 0 | 762 | 27 |
| 20140227 03:23:41.373 | -3 | 0.449 | 0.051 | 2.365 | 1.304 | 794 | 1 | 2 | 4 | 2 | 1 | 0 | 794 | 5 |
| 20140227 05:01:29.439 | -1 | 0.302 | 0.02 | 1.757 | 1.226 | 867 | 1 | 0 | 1 | 0 | 1 | 0 | 867 | 3 |
| 20140227 05:01:29.439 | -1 | 0.302 | 0.02 | 1.757 | 1.226 | 867 | 1 | 0 | 1 | 0 | 1 | 0 | 867 | 3 |
| 20140227 05:01:29.439 | -1 | 0.302 | 0.02 | 1.757 | 1.226 | 867 | 1 | 0 | 1 | 0 | 1 | 0 | 867 | 3 |
| 20140227 07:03:13.554 | -1 | 0.521 | 0.068 | 1.475 | 0.706 | 893 | 1 | 4 | 3 | 1 | 1 | 0 | 893 | 8 |
| 20140227 07:03:13.554 | -1 | 0.521 | 0.068 | 1.475 | 0.706 | 893 | 1 | 4 | 3 | 1 | 1 | 0 | 893 | 8 |
| 20140227 07:03:13.554 | -1 | 0.521 | 0.068 | 1.475 | 0.706 | 893 | 1 | 4 | 3 | 1 | 1 | 0 | 893 | 8 |
| 20140227 07:43:18.158 | -1 | 0.536 | 0.037 | 1.69 | 0.784 | 806 | 1 | 3 | 7 | 4 | 1.008 | 10 | 816 | 0 |
| 20140227 07:43:18.158 | -1 | 0.536 | 0.037 | 1.69 | 0.784 | 806 | 1 | 3 | 7 | 4 | 1.008 | 10 | 816 | 0 |
| 20140227 07:43:18.158 | -1 | 0.536 | 0.037 | 1.69 | 0.784 | 806 | 1 | 3 | 7 | 4 | 1.008 | 10 | 816 | 0 |
| 20140227 07:43:18.158 | -1 | 0.536 | 0.037 | 1.69 | 0.784 | 806 | 1 | 3 | 7 | 4 | 1.008 | 10 | 816 | 0 |
| 20140227 07:46:25.226 | -2 | 0.201 | 0.011 | 2.311 | 1.848 | 1386 | 1 | 6 | 16 | 16 | 1.026 | 8 | 1394 | 0 |
| 20140227 07:46:25.226 | -2 | 0.201 | 0.011 | 2.311 | 1.848 | 1386 | 1 | 6 | 16 | 16 | 1.026 | 8 | 1394 | 0 |
| 20140227 07:46:25.226 | -2 | 0.201 | 0.011 | 2.311 | 1.848 | 1386 | 1 | 6 | 16 | 16 | 1.026 | 8 | 1394 | 0 |
| 20140227 07:46:25.226 | -2 | 0.201 | 0.011 | 2.311 | 1.848 | 1386 | 1 | 6 | 16 | 16 | 1.026 | 8 | 1394 | 0 |
| 20140227 08:43:07.473 | -2 | 0.246 | 0.038 | 1.636 | 1.233 | 1347 | 1 | 4 | 6 | 6 | 0.814 | 0 | 1347 | -1 |
| 20140227 08:43:07.473 | -2 | 0.246 | 0.038 | 1.636 | 1.233 | 1347 | 1 | 4 | 6 | 6 | 0.814 | 0 | 1347 | -1 |
| 20140227 08:48:35.244 | -4 | 0.476 | 0.081 | 1.238 | 0.649 | 1092 | 1 | 8 | 6 | 2 | 1 | 0 | 1092 | 16 |
| 20140227 08:53:46.895 | -2 | 0.514 | 0.058 | 0.973 | 0.473 | 939 | 1 | 4 | 9 | 4 | 1 | 0 | 939 | 5 |
| 20140227 08:55:23.774 | -7 | 0.364 | 0.06 | 3.797 | 2.416 | 1783 | 1 | 3 | 1 | 0 | 1 | 0 | 1783 | 7 |
| 20140227 08:56:00.098 | -2 | 0.444 | 0.021 | 0.978 | 0.543 | 1018 | 1 | 3 | 5 | 3 | 1.003 | 29 | 1047 | 0 |
| 20140227 08:56:00.098 | -2 | 0.444 | 0.021 | 0.978 | 0.543 | 1018 | 1 | 3 | 5 | 3 | 1.003 | 29 | 1047 | 0 |
| 20140227 08:57:17.962 | -1 | 0.384 | 0.063 | 1.703 | 1.049 | 1608 | 1 | 9 | 3 | 2 | 1 | 0 | 1608 | 4 |
| 20140227 08:57:17.962 | -1 | 0.384 | 0.063 | 1.703 | 1.049 | 1608 | 1 | 9 | 3 | 2 | 1 | 0 | 1608 | 4 |
| 20140227 09:13:20.912 | -2 | 0.457 | 0.043 | 0.934 | 0.507 | 741 | 1 | 3 | 4 | 1 | 1.038 | 0 | 741 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 09:13:20.912 | 2 | 9 | ZNH4 | 1 | Bid | 126.34375 | 84109:M:9085638TN0102586 | 15.625 | -15.625 | 0.3 | -15.925 | 19188987 | -600 | -5 | 3 | 3 | -272 |
| 20140227 09:13:20.912 | 2 | 9 | ZNH4 | 1 | Bid | 126.34375 | 84109:M:9085648TN0102591 | 15.625 | -15.625 | 0.3 | -15.925 | 19188987 | -600 | -5 | 3 | 3 | -272 |
| 20140227 09:14:07.176 | 2 | 9 | ZNH4 | -1 | Ask | 126.34375 | 84109:M:9089517TN0102977 | 15.625 | -15.625 | 0.3 | -15.925 | 19204266 | -1101 | -14 | 4 | 2 | -530 |
| 20140227 09:14:07.176 | 2 | 9 | ZNH4 | -2 | Ask | 126.34375 | 84109:M:9089693TN0103065 | 15.625 | -31.25 | 0.6 | -31.85 | 19204266 | -1101 | -14 | 4 | 2 | -530 |
| 20140227 09:14:07.176 | 2 | 9 | ZNH4 | -3 | Ask | 126.34375 | 84109:M:9089725TN0103081 | 15.625 | -46.875 | 0.9 | -47.775 | 19204266 | -1101 | -14 | 4 | 2 | -530 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 3 | Bid | 126.234375 | 84109:M:9223820TN0117218 | 15.625 | -46.875 | 0.9 | -47.775 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 2 | Bid | 126.234375 | 84109:M:9223782TN0117199 | 15.625 | -31.25 | 0.6 | -31.85 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 1 | Bid | 126.234375 | 84109:M:9223802TN0117209 | 15.625 | -15.625 | 0.3 | -15.925 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 6 | Bid | 126.234375 | 84109:M:9223804TN0117210 | 15.625 | -93.75 | 1.8 | -95.55 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 1 | Bid | 126.234375 | 84109:M:9223780TN0117198 | 15.625 | -15.625 | 0.3 | -15.925 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 2 | Bid | 126.234375 | 84109:M:9223806TN0117211 | 15.625 | -31.25 | 0.6 | -31.85 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 09:52:04.954 | 2 | 9 | ZNH4 | 11 | Bid | 126.234375 | 84109:M:9223784TN0117200 | 15.625 | -171.875 | 3.3 | -175.175 | 19687578 | -868 | -7 | 2 | 0 | -861 |
| 20140227 10:02:51.005 | 2 | 10 | ZNH4 | 1 | Bid | 126.234375 | 84109:M:9284610TN0122780 | 15.625 | -15.625 | 0.3 | -15.925 | 19880709 | -633 | -1 | 1 | 0 | -633 |
| 20140227 10:02:51.005 | 2 | 10 | ZNH4 | 1 | Bid | 126.234375 | 84109:M:9284638TN0122794 | 15.625 | -15.625 | 0.3 | -15.925 | 19880709 | -633 | -1 | 1 | 0 | -633 |
| 20140227 10:23:48.922 | 2 | 10 | ZNH4 | -1 | Ask | 126.21875 | 84109:M:9369085TN0130192 | 15.625 | -15.625 | 0.3 | -15.925 | 20138929 | -502 | -4 | 4 | 0 | -299 |
| 20140227 10:23:48.922 | 2 | 10 | ZNH4 | -2 | Ask | 126.21875 | 84109:M:9368977TN0130138 | 15.625 | -31.25 | 0.6 | -31.85 | 20138929 | -502 | -4 | 4 | 0 | -299 |
| 20140227 10:23:48.922 | 2 | 10 | ZNH4 | -1 | Ask | 126.21875 | 84109:M:9369071TN0130185 | 15.625 | -15.625 | 0.3 | -15.925 | 20138929 | -502 | -4 | 4 | 0 | -299 |
| 20140227 10:23:48.922 | 2 | 10 | ZNH4 | -3 | Ask | 126.21875 | 84109:M:9368979TN0130139 | 15.625 | -46.875 | 0.9 | -47.775 | 20138929 | -502 | -4 | 4 | 0 | -299 |
| 20140227 11:31:15.740 | 2 | 11 | ZNH4 | -2 | Ask | 126.28125 | 84109:M:9543581TN0146364 | 15.625 | -31.25 | 0.6 | -31.85 | 20577479 | -700 | -11 | 10 | 3 | -209 |
| 20140227 12:08:53.097 | 2 | 12 | ZNH4 | 1 | Bid | 126.28125 | 84109:M:9637536TN0157977 | 15.625 | -15.625 | 0.3 | -15.925 | 20933121 | -888 | -9 | 9 | 2 | -270 |
| 20140227 12:09:40.153 | 2 | 12 | ZNH4 | -1 | Ask | 126.25 | 84109:M:9640519TN0158298 | 15.625 | -15.625 | 0.3 | -15.925 | 20948952 | -354 | -4 | 2 | 2 | -198 |
| 20140227 07:01:29.757 | 2 | 7 | ZNM4 | 18 | Bid | 124.765625 | 84109:M:8369090TN0031908 | 15.625 | -281.25 | 5.4 | -286.65 | 17738854 | -582 | -11 | 11 | 1 | -203 |
| 20140227 07:03:13.558 | 2 | 7 | ZNM4 | 18 | Bid | 124.75 | 84109:M:8371300TN0032050 | 15.625 | -281.25 | 5.4 | -286.65 | 17749279 | -493 | -5 | 3 | 0 | -354 |
| 20140227 07:05:20.656 | 2 | 7 | ZNM4 | -18 | Ask | 124.734375 | 84109:M:8375993TN0032468 | 15.625 | -281.25 | 5.4 | -286.65 | 17768910 | -613 | -10 | 9 | 0 | -361 |
| 20140227 07:46:25.228 | 2 | 7 | ZNM4 | -40 | Ask | 124.609375 | 84109:M:8579941TN0040988 | 15.625 | -625 | 12 | -637 | 18279068 | -574 | -7 | 4 | 0 | -413 |
| 20140227 12:09:40.155 | 2 | 12 | ZNM4 | -40 | Ask | 124.703125 | 84109:M:9640719TN0104575 | 15.625 | -625 | 12 | -637 | 20948959 | -499 | -5 | 4 | 7 | -200 |
| 20140227 13:41:03.256 | 2 | 13 | ZNM4 | -40 | Ask | 124.703125 | 84109:M:9836419TN0114883 | 15.625 | -625 | 12 | -637 | 21507292 | -558 | -4 | 4 | 5 | -237 |
| 20140227 13:41:03.256 | 2 | 13 | ZNM4 | -50 | Ask | 124.703125 | 84109:M:9836705TN0115026 | 15.625 | -781.25 | 15 | -796.25 | 21507292 | -558 | -4 | 4 | 5 | -237 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 40 | Bid | 124.71875 | 84109:M:9842496TN0115340 | 15.625 | -625 | 12 | -637 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 3 | Bid | 124.71875 | 84109:M:9842590TN0115347 | 15.625 | -46.875 | 0.9 | -47.775 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 3 | Bid | 124.71875 | 84109:M:9842596TN0115348 | 15.625 | -46.875 | 0.9 | -47.775 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 2 | Bid | 124.71875 | 84109:M:9842598TN0115349 | 15.625 | -31.25 | 0.6 | -31.85 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 4 | Bid | 124.71875 | 84109:M:9842600TN0115350 | 15.625 | -62.5 | 1.2 | -63.7 | 21525214 | -553 | -4 | 1 | 0 | -553 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 09:13:20.912 | -2 | 0.457 | 0.043 | 0.934 | 0.507 | 741 | 1 | 3 | 4 | 1 | 1.038 | 0 | 741 | 0 |
| 20140227 09:13:20.912 | -2 | 0.457 | 0.043 | 0.934 | 0.507 | 741 | 1 | 3 | 4 | 1 | 1.038 | 0 | 741 | 0 |
| 20140227 09:14:07.176 | -7 | 1.1 | 0.161 | 1.666 | 0.748 | 671 | 1 | 4 | 2 | 0 | 1 | 0 | 671 | 2 |
| 20140227 09:14:07.176 | -7 | 1.1 | 0.161 | 1.666 | 0.748 | 671 | 1 | 4 | 2 | 0 | 1 | 0 | 671 | 2 |
| 20140227 09:14:07.176 | -7 | 1.1 | 0.161 | 1.666 | 0.748 | 671 | 1 | 4 | 2 | 0 | 1 | 0 | 671 | 2 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 09:52:04.954 | -6 | 0.536 | 0.08 | 0.925 | 0.429 | 751 | 1 | 2 | 0 | 0 | 1 | 0 | 751 | 1 |
| 20140227 10:02:51.005 | -1 | 0.347 | 0.008 | 4.358 | 2.847 | 1193 | 1 | 4 | 5 | 5 | 1 | 0 | 1193 | 15 |
| 20140227 10:02:51.005 | -1 | 0.347 | 0.008 | 4.358 | 2.847 | 1193 | 1 | 4 | 5 | 5 | 1 | 0 | 1193 | 15 |
| 20140227 10:23:48.922 | -1 | 0.278 | 0.022 | 3.032 | 2.19 | 1305 | 1 | 6 | 6 | 6 | 1 | 0 | 1305 | 2 |
| 20140227 10:23:48.922 | -1 | 0.278 | 0.022 | 3.032 | 2.19 | 1305 | 1 | 6 | 6 | 6 | 1 | 0 | 1305 | 2 |
| 20140227 10:23:48.922 | -1 | 0.278 | 0.022 | 3.032 | 2.19 | 1305 | 1 | 6 | 6 | 6 | 1 | 0 | 1305 | 2 |
| 20140227 10:23:48.922 | -1 | 0.278 | 0.022 | 3.032 | 2.19 | 1305 | 1 | 6 | 6 | 6 | 1 | 0 | 1305 | 2 |
| 20140227 11:31:15.740 | -1 | 0.337 | 0.059 | 2.14 | 1.419 | 1378 | 1 | 3 | 8 | 5 | 1 | 0 | 1378 | 2 |
| 20140227 12:08:53.097 | -1 | 0.626 | 0.127 | 1.276 | 0.478 | 531 | 1 | 0 | 11 | 9 | 1 | 0 | 531 | 4 |
| 20140227 12:09:40.153 | -2 | 0.287 | 0.032 | 1.39 | 0.991 | 880 | 1 | 1 | 9 | 7 | 1 | 0 | 880 | 6 |
| 20140227 07:01:29.757 | -1 | 0.396 | 0.147 | 1.539 | 0.875 | 889 | 1 | 2 | 2 | 1 | 1 | 0 | 889 | 0 |
| 20140227 07:03:13.558 | -3 | 1.56 | 0.294 | 6.396 | 4.91 | 1532 | 1 | 3 | 6 | 6 | 1 | 0 | 1532 | 16 |
| 20140227 07:05:20.656 | -2 | 0.314 | 0.115 | 8.968 | 6.156 | 1342 | 1 | 5 | 3 | 3 | 1 | 0 | 1342 | 14 |
| 20140227 07:46:25.228 | -4 | 0.45 | 0.143 | 0.842 | 0.463 | 702 | 1 | 1 | 6 | 6 | 1 | 0 | 702 | 12 |
| 20140227 12:09:40.155 | -1 | 0.291 | 0.055 | 12.063 | 8.549 | 1214 | 1 | 2 | 8 | 1 | 1 | 0 | 1214 | 21 |
| 20140227 13:41:03.256 | -1 | 0.196 | 0.021 | 12.254 | 9.849 | 2150 | 1 | 8 | 11 | 6 | 1 | 0 | 2150 | 21 |
| 20140227 13:41:03.256 | -1 | 0.196 | 0.021 | 12.254 | 9.849 | 2150 | 1 | 8 | 11 | 6 | 1 | 0 | 2150 | 21 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 14 | Bid | 124.71875 | 84109:M:9842602TN0115351 | 15.625 | -218.75 | 4.2 | -222.95 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 3 | Bid | 124.71875 | 84109:M:9842604TN0115352 | 15.625 | -46.875 | 0.9 | -47.775 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 12 | Bid | 124.71875 | 84109:M:9842606TN0115353 | 15.625 | -187.5 | 3.6 | -191.1 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 2 | Bid | 124.71875 | 84109:M:9842608TN0115354 | 15.625 | -31.25 | 0.6 | -31.85 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140227 13:41:52.588 | 2 | 13 | ZNM4 | 7 | Bid | 124.71875 | 84109:M:9842610TN0115355 | 15.625 | -109.375 | 2.1 | -111.475 | 21525214 | -553 | -4 | 1 | 0 | -553 |
| 20140303 03:39:09.149 | 3 | 3 | ZFM4 | -1 | Ask | 120.0703125 | 84110:M:211657TN0019532 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1477131 | -200 | -1 | 1 | 0 | -200 |
| 20140303 03:44:41.738 | 3 | 3 | ZFM4 | -3 | Ask | 120.078125 | 84110:M:216721TN0020020 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1523347 | -187 | -5 | 4 | 0 | -117 |
| 20140303 03:44:41.738 | 3 | 3 | ZFM4 | -4 | Ask | 120.078125 | 84110:M:216723TN0020021 | 7.8125 | -31.25 | 1.2 | -32.45 | 1523347 | -187 | -5 | 4 | 0 | -117 |
| 20140303 03:44:41.738 | 3 | 3 | ZFM4 | -3 | Ask | 120.078125 | 84110:M:216717TN0020018 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1523347 | -187 | -5 | 4 | 0 | -117 |
| 20140303 03:44:41.738 | 3 | 3 | ZFM4 | -3 | Ask | 120.078125 | 84110:M:216719TN0020019 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1523347 | -187 | -5 | 4 | 0 | -117 |
| 20140303 03:44:41.738 | 3 | 3 | ZFM4 | -9 | Ask | 120.078125 | 84110:M:216725TN0020022 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 1523347 | -187 | -5 | 4 | 0 | -117 |
| 20140303 03:44:41.738 | 3 | 3 | ZFM4 | -21 | Ask | 120.078125 | 84110:M:216715TN0020017 | 7.8125 | -164.0625 | 6.3 | -170.3625 | 1523347 | -187 | -5 | 4 | 0 | -117 |
| 20140303 03:45:05.862 | 3 | 3 | ZFM4 | 3 | Bid | 120.078125 | 84110:M:217380TN0020133 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1526974 | -237 | -6 | 5 | 1 | -83 |
| 20140303 02:19:37.052 | 3 | 2 | ZNM4 | -1 | Ask | 124.890625 | 84110:M:166041TN0033782 | 15.625 | -15.625 | 0.3 | -15.925 | 1107614 | -641 | -11 | 1 | 0 | -641 |
| 20140303 02:19:37.052 | 3 | 2 | ZNM4 | -1 | Ask | 124.890625 | 84110:M:166299TN0033812 | 15.625 | -15.625 | 0.3 | -15.925 | 1107614 | -641 | -11 | 1 | 0 | -641 |
| 20140303 02:19:37.052 | 3 | 2 | ZNM4 | -1 | Ask | 124.890625 | 84110:M:166301TN0033813 | 15.625 | -15.625 | 0.3 | -15.925 | 1107614 | -641 | -11 | 1 | 0 | -641 |
| 20140304 07:07:19.074 | 3 | 7 | ZBM4 | -1 | Ask | 133.09375 | 84110:M:1477073TN0022016 | 31.25 | -31.25 | 0.3 | -31.55 | 9710453 | -393 | -4 | 4 | 0 | -185 |
| 20140304 07:07:19.074 | 3 | 7 | ZBM4 | -1 | Ask | 133.09375 | 84110:M:1477031TN0021995 | 31.25 | -31.25 | 0.3 | -31.55 | 9710453 | -393 | -4 | 4 | 0 | -185 |
| 20140304 07:07:19.074 | 3 | 7 | ZBM4 | -1 | Ask | 133.09375 | 84110:M:1476935TN0021947 | 31.25 | -31.25 | 0.3 | -31.55 | 9710453 | -393 | -4 | 4 | 0 | -185 |
| 20140304 07:07:19.074 | 3 | 7 | ZBM4 | -2 | Ask | 133.09375 | 84110:M:1476931TN0021945 | 31.25 | -62.5 | 0.6 | -63.1 | 9710453 | -393 | -4 | 4 | 0 | -185 |
| 20140304 07:25:55.957 | 3 | 7 | ZBM4 | -2 | Ask | 133.15625 | 84110:M:1511649TN0025016 | 31.25 | -62.5 | 0.6 | -63.1 | 9864111 | -430 | -3 | 3 | 0 | -200 |
| 20140304 07:27:12.730 | 3 | 7 | ZBM4 | 1 | Bid | 133.15625 | 84110:M:1513338TN0025098 | 31.25 | -31.25 | 0.3 | -31.55 | 9870562 | -372 | -8 | 3 | 0 | -329 |
| 20140304 07:27:12.730 | 3 | 7 | ZBM4 | 1 | Bid | 133.15625 | 84110:M:1513308TN0025083 | 31.25 | -31.25 | 0.3 | -31.55 | 9870562 | -372 | -8 | 3 | 0 | -329 |
| 20140304 07:27:12.730 | 3 | 7 | ZBM4 | 1 | Bid | 133.15625 | 84110:M:1513392TN0025125 | 31.25 | -31.25 | 0.3 | -31.55 | 9870562 | -372 | -8 | 3 | 0 | -329 |
| 20140304 07:27:12.730 | 3 | 7 | ZBM4 | 2 | Bid | 133.15625 | 84110:M:1513428TN0025143 | 31.25 | -62.5 | 0.6 | -63.1 | 9870562 | -372 | -8 | 3 | 0 | -329 |
| 20140304 07:27:12.730 | 3 | 7 | ZBM4 | 1 | Bid | 133.15625 | 84110:M:1513566TN0025159 | 31.25 | -31.25 | 0.3 | -31.55 | 9870562 | -372 | -8 | 3 | 0 | -329 |
| 20140304 09:37:57.496 | 3 | 9 | ZBM4 | 1 | Bid | 132.90625 | 84110:M:1714272TN0040587 | 31.25 | -31.25 | 0.3 | -31.55 | 11013703 | -460 | -8 | 5 | 3 | -274 |
| 20140304 12:53:21.671 | 3 | 12 | ZBM4 | 1 | Bid | 132.65625 | 84110:M:1927172TN0060556 | 31.25 | -31.25 | 0.3 | -31.55 | 12267854 | -247 | -4 | 4 | 0 | -129 |
| 20140304 12:53:21.671 | 3 | 12 | ZBM4 | 1 | Bid | 132.65625 | 84110:M:1927116TN0060528 | 31.25 | -31.25 | 0.3 | -31.55 | 12267854 | -247 | -4 | 4 | 0 | -129 |
| 20140304 07:25:55.956 | 3 | 7 | ZFM4 | -3 | Ask | 119.8984375 | 84110:M:1511355TN0030544 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9864095 | -480 | -6 | 6 | 1 | -156 |
| 20140304 07:27:12.722 | 3 | 7 | ZFM4 | 1 | Bid | 119.8984375 | 84110:M:1512760TN0030848 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9870557 | -401 | -7 | 4 | 1 | -150 |
| 20140304 07:27:12.722 | 3 | 7 | ZFM4 | 1 | Bid | 119.8984375 | 84110:M:1512794TN0030865 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9870557 | -401 | -7 | 4 | 1 | -150 |
| 20140304 07:27:12.722 | 3 | 7 | ZFM4 | 3 | Bid | 119.8984375 | 84110:M:1512782TN0030859 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9870557 | -401 | -7 | 4 | 1 | -150 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140227 13:41:52.588 | -4 | 0.276 | 0.034 | 5.729 | 4.149 | 1452 | 1 | 3 | 2 | 2 | 1 | 0 | 1452 | -1 |
| 20140303 03:39:09.149 | -1 | 0.48 | 0.032 | 0.948 | 0.493 | 217 | 1 | 0 | 1 | 1 | 1 | 0 | 217 | 2 |
| 20140303 03:44:41.738 | -2 | 0.193 | 0.065 | 31.323 | 25.29 | 705 | 1 | 3 | 4 | 4 | 0.899 | 0 | 705 | 8 |
| 20140303 03:44:41.738 | -2 | 0.193 | 0.065 | 31.323 | 25.29 | 705 | 1 | 3 | 4 | 4 | 0.899 | 0 | 705 | 8 |
| 20140303 03:44:41.738 | -2 | 0.193 | 0.065 | 31.323 | 25.29 | 705 | 1 | 3 | 4 | 4 | 0.899 | 0 | 705 | 8 |
| 20140303 03:44:41.738 | -2 | 0.193 | 0.065 | 31.323 | 25.29 | 705 | 1 | 3 | 4 | 4 | 0.899 | 0 | 705 | 8 |
| 20140303 03:44:41.738 | -2 | 0.193 | 0.065 | 31.323 | 25.29 | 705 | 1 | 3 | 4 | 4 | 0.899 | 0 | 705 | 8 |
| 20140303 03:44:41.738 | -2 | 0.193 | 0.065 | 31.323 | 25.29 | 705 | 1 | 3 | 4 | 4 | 0.899 | 0 | 705 | 8 |
| 20140303 03:45:05.862 | -2 | 0.327 | 0.105 | 2.389 | 1.607 | 475 | 1 | 1 | 3 | 2 | 1 | 0 | 475 | 0 |
| 20140303 02:19:37.052 | -11 | 0.351 | 0.096 | 3.983 | 2.583 | 1183 | 1 | 3 | 1 | 1 | 1 | 0 | 1183 | 6 |
| 20140303 02:19:37.052 | -11 | 0.351 | 0.096 | 3.983 | 2.583 | 1183 | 1 | 3 | 1 | 1 | 1 | 0 | 1183 | 6 |
| 20140303 02:19:37.052 | -11 | 0.351 | 0.096 | 3.983 | 2.583 | 1183 | 1 | 3 | 1 | 1 | 1 | 0 | 1183 | 6 |
| 20140304 07:07:19.074 | -1 | 0.415 | 0.029 | 3.788 | 2.216 | 556 | 1 | 3 | 6 | 6 | 1.004 | 24 | 580 | 0 |
| 20140304 07:07:19.074 | -1 | 0.415 | 0.029 | 3.788 | 2.216 | 556 | 1 | 3 | 6 | 6 | 1.004 | 24 | 580 | 0 |
| 20140304 07:07:19.074 | -1 | 0.415 | 0.029 | 3.788 | 2.216 | 556 | 1 | 3 | 6 | 6 | 1.004 | 24 | 580 | 0 |
| 20140304 07:07:19.074 | -1 | 0.415 | 0.029 | 3.788 | 2.216 | 556 | 1 | 3 | 6 | 6 | 1.004 | 24 | 580 | 0 |
| 20140304 07:25:55.957 | -1 | 0.574 | 0.039 | 1.65 | 0.703 | 319 | 1 | 2 | 10 | 10 | 1 | 0 | 319 | 1 |
| 20140304 07:27:12.730 | -5 | 0.388 | 0.06 | 1.853 | 1.135 | 588 | 1 | 4 | 9 | 9 | 1 | 0 | 588 | 1 |
| 20140304 07:27:12.730 | -5 | 0.388 | 0.06 | 1.853 | 1.135 | 588 | 1 | 4 | 9 | 9 | 1 | 0 | 588 | 1 |
| 20140304 07:27:12.730 | -5 | 0.388 | 0.06 | 1.853 | 1.135 | 588 | 1 | 4 | 9 | 9 | 1 | 0 | 588 | 1 |
| 20140304 07:27:12.730 | -5 | 0.388 | 0.06 | 1.853 | 1.135 | 588 | 1 | 4 | 9 | 9 | 1 | 0 | 588 | 1 |
| 20140304 07:27:12.730 | -5 | 0.388 | 0.06 | 1.853 | 1.135 | 588 | 1 | 4 | 9 | 9 | 1 | 0 | 588 | 1 |
| 20140304 09:37:57.496 | -4 | 0.582 | 0.096 | 1.09 | 0.453 | 334 | 1 | 2 | 5 | 2 | 1.009 | 0 | 334 | 0 |
| 20140304 12:53:21.671 | -1 | 0.368 | 0.043 | 1.137 | 0.719 | 425 | 1 | 2 | 6 | 6 | 1 | 0 | 425 | 9 |
| 20140304 12:53:21.671 | -1 | 0.368 | 0.043 | 1.137 | 0.719 | 425 | 1 | 2 | 6 | 6 | 1 | 0 | 425 | 9 |
| 20140304 07:25:55.956 | -1 | 0.291 | 0.05 | 2.83 | 2.007 | 1128 | 1 | 4 | 7 | 6 | 0.964 | 0 | 1128 | 5 |
| 20140304 07:27:12.722 | -1 | 0.268 | 0.059 | 2.801 | 2.051 | 1096 | 1 | 1 | 4 | 3 | 1.001 | 0 | 1096 | 12 |
| 20140304 07:27:12.722 | -1 | 0.268 | 0.059 | 2.801 | 2.051 | 1096 | 1 | 1 | 4 | 3 | 1.001 | 0 | 1096 | 12 |
| 20140304 07:27:12.722 | -1 | 0.268 | 0.059 | 2.801 | 2.051 | 1096 | 1 | 1 | 4 | 3 | 1.001 | 0 | 1096 | 12 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140304 07:27:12.722 | 3 | 7 | ZFM4 | 3 | Bid | 119.8984375 | 84110:M:1513536TN0030908 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9870557 | -401 | -7 | 4 | 1 | -150 |
| 20140304 08:55:05.083 | 3 | 8 | ZFM4 | 3 | Bid | 119.8671875 | 84110:M:1650904TN0046657 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 10648550 | -633 | -14 | 13 | 1 | -200 |
| 20140304 11:28:49.258 | 3 | 11 | ZFM4 | -3 | Ask | 119.796875 | 84110:M:1848279TN0065333 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 11777424 | -471 | -5 | 2 | 1 | -399 |
| 20140304 12:51:04.950 | 3 | 12 | ZFM4 | 3 | Bid | 119.8203125 | 84110:M:1919610TN0072619 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12221643 | -397 | -7 | 7 | 1 | -72 |
| 20140304 12:51:04.950 | 3 | 12 | ZFM4 | 1 | Bid | 119.8203125 | 84110:M:1919614TN0072621 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12221643 | -397 | -7 | 7 | 1 | -72 |
| 20140304 12:51:04.950 | 3 | 12 | ZFM4 | 3 | Bid | 119.8203125 | 84110:M:1919674TN0072651 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12221643 | -397 | -7 | 7 | 1 | -72 |
| 20140304 12:51:04.950 | 3 | 12 | ZFM4 | 1 | Bid | 119.8203125 | 84110:M:1919648TN0072638 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12221643 | -397 | -7 | 7 | 1 | -72 |
| 20140304 12:51:53.390 | 3 | 12 | ZFM4 | -3 | Ask | 119.8125 | 84110:M:1922887TN0073025 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12238544 | -419 | -6 | 2 | 1 | -295 |
| 20140304 12:51:53.390 | 3 | 12 | ZFM4 | -1 | Ask | 119.8125 | 84110:M:1922901TN0073032 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 12238544 | -419 | -6 | 2 | 1 | -295 |
| 20140304 02:33:23.344 | 3 | 2 | ZNM4 | 1 | Bid | 124.703125 | 84110:M:1319126TN0021588 | 15.625 | -15.625 | 0.3 | -15.925 | 8504132 | -663 | -4 | 4 | 0 | -350 |
| 20140304 02:33:23.344 | 3 | 2 | ZNM4 | 1 | Bid | 124.703125 | 84110:M:1319034TN0021542 | 15.625 | -15.625 | 0.3 | -15.925 | 8504132 | -663 | -4 | 4 | 0 | -350 |
| 20140304 02:33:23.344 | 3 | 2 | ZNM4 | 1 | Bid | 124.703125 | 84110:M:1319354TN0021618 | 15.625 | -15.625 | 0.3 | -15.925 | 8504132 | -663 | -4 | 4 | 0 | -350 |
| 20140304 02:34:08.892 | 3 | 2 | ZNM4 | -1 | Ask | 124.703125 | 84110:M:1320187TN0021704 | 15.625 | -15.625 | 0.3 | -15.925 | 8508356 | -752 | -4 | 1 | 0 | -752 |
| 20140304 03:15:47.697 | 3 | 3 | ZNM4 | -1 | Ask | 124.703125 | 84110:M:1338245TN0025792 | 15.625 | -15.625 | 0.3 | -15.925 | 8673048 | -609 | -4 | 4 | 1 | -288 |
| 20140304 07:07:19.070 | 3 | 7 | ZNM4 | -2 | Ask | 124.59375 | 84110:M:1476707TN0053906 | 15.625 | -31.25 | 0.6 | -31.85 | 9710449 | -1172 | -5 | 4 | 0 | -743 |
| 20140304 07:07:19.070 | 3 | 7 | ZNM4 | -1 | Ask | 124.59375 | 84110:M:1477373TN0053974 | 15.625 | -15.625 | 0.3 | -15.925 | 9710449 | -1172 | -5 | 4 | 0 | -743 |
| 20140304 07:07:19.070 | 3 | 7 | ZNM4 | -1 | Ask | 124.59375 | 84110:M:1477371TN0053973 | 15.625 | -15.625 | 0.3 | -15.925 | 9710449 | -1172 | -5 | 4 | 0 | -743 |
| 20140304 07:25:55.952 | 3 | 7 | ZNM4 | -1 | Ask | 124.640625 | 84110:M:1510917TN0059831 | 15.625 | -15.625 | 0.3 | -15.925 | 9864103 | -1129 | -8 | 8 | 0 | -204 |
| 20140304 07:25:55.952 | 3 | 7 | ZNM4 | -2 | Ask | 124.640625 | 84110:M:1511143TN0059944 | 15.625 | -31.25 | 0.6 | -31.85 | 9864103 | -1129 | -8 | 8 | 0 | -204 |
| 20140304 07:25:55.952 | 3 | 7 | ZNM4 | -2 | Ask | 124.640625 | 84110:M:1511665TN0059979 | 15.625 | -31.25 | 0.6 | -31.85 | 9864103 | -1129 | -8 | 8 | 0 | -204 |
| 20140304 07:27:12.727 | 3 | 7 | ZNM4 | 2 | Bid | 124.640625 | 84110:M:1512954TN0060140 | 15.625 | -31.25 | 0.6 | -31.85 | 9870560 | -995 | -14 | 3 | 0 | -580 |
| 20140304 07:27:12.727 | 3 | 7 | ZNM4 | 1 | Bid | 124.640625 | 84110:M:1513130TN0060228 | 15.625 | -15.625 | 0.3 | -15.925 | 9870560 | -995 | -14 | 3 | 0 | -580 |
| 20140304 07:27:12.727 | 3 | 7 | ZNM4 | 3 | Bid | 124.640625 | 84110:M:1513110TN0060218 | 15.625 | -46.875 | 0.9 | -47.775 | 9870560 | -995 | -14 | 3 | 0 | -580 |
| 20140304 08:55:05.087 | 3 | 8 | ZNM4 | 1 | Bid | 124.546875 | 84110:M:1651070TN0085793 | 15.625 | -15.625 | 0.3 | -15.925 | 10648563 | -1351 | -10 | 9 | 4 | -445 |
| 20140304 08:56:31.559 | 3 | 8 | ZNM4 | -6 | Ask | 124.515625 | 84110:M:1654843TN0086701 | 15.625 | -93.75 | 1.8 | -95.55 | 10668909 | -1416 | -5 | 5 | 0 | -491 |
| 20140304 08:56:31.559 | 3 | 8 | ZNM4 | -2 | Ask | 124.515625 | 84110:M:1655411TN0086846 | 15.625 | -31.25 | 0.6 | -31.85 | 10668909 | -1416 | -5 | 5 | 0 | -491 |
| 20140304 08:56:31.559 | 3 | 8 | ZNM4 | -1 | Ask | 124.515625 | 84110:M:1655405TN0086844 | 15.625 | -15.625 | 0.3 | -15.925 | 10668909 | -1416 | -5 | 5 | 0 | -491 |
| 20140304 11:01:11.729 | 3 | 11 | ZNM4 | 2 | Bid | 124.421875 | 84110:M:1820320TN0117757 | 15.625 | -31.25 | 0.6 | -31.85 | 11616067 | -840 | -3 | 2 | 0 | -590 |
| 20140304 11:01:11.729 | 3 | 11 | ZNM4 | 3 | Bid | 124.421875 | 84110:M:1820266TN0117730 | 15.625 | -46.875 | 0.9 | -47.775 | 11616067 | -840 | -3 | 2 | 0 | -590 |
| 20140304 11:01:11.729 | 3 | 11 | ZNM4 | 1 | Bid | 124.421875 | 84110:M:1820494TN0117835 | 15.625 | -15.625 | 0.3 | -15.925 | 11616067 | -840 | -3 | 2 | 0 | -590 |
| 20140304 11:01:11.729 | 3 | 11 | ZNM4 | 1 | Bid | 124.421875 | 84110:M:1820492TN0117834 | 15.625 | -15.625 | 0.3 | -15.925 | 11616067 | -840 | -3 | 2 | 0 | -590 |
| 20140304 11:01:11.729 | 3 | 11 | ZNM4 | 2 | Bid | 124.421875 | 84110:M:1820550TN0117837 | 15.625 | -31.25 | 0.6 | -31.85 | 11616067 | -840 | -3 | 2 | 0 | -590 |
| 20140304 11:24:45.051 | 3 | 11 | ZNM4 | 1 | Bid | 124.40625 | 84110:M:1846640TN0123884 | 15.625 | -15.625 | 0.3 | -15.925 | 11764570 | -1038 | -4 | 3 | 0 | -697 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140304 07:27:12.722 | -1 | 0.268 | 0.059 | 2.801 | 2.051 | 1096 | 1 | 1 | 4 | 3 | 1.001 | 0 | 1096 | 12 |
| 20140304 08:55:05.083 | -1 | 0.498 | 0.151 | 1.141 | 0.563 | 604 | 1 | 2 | 3 | 2 | 1 | 0 | 604 | 0 |
| 20140304 11:28:49.258 | -4 | 0.401 | 0.043 | 1.043 | 0.625 | 705 | 1 | 1 | 3 | 2 | 1 | 11 | 716 | 3 |
| 20140304 12:51:04.950 | -1 | 0.293 | 0.063 | 2.775 | 1.961 | 957 | 1 | 3 | 3 | 2 | 1 | 0 | 957 | 11 |
| 20140304 12:51:04.950 | -1 | 0.293 | 0.063 | 2.775 | 1.961 | 957 | 1 | 3 | 3 | 2 | 1 | 0 | 957 | 11 |
| 20140304 12:51:04.950 | -1 | 0.293 | 0.063 | 2.775 | 1.961 | 957 | 1 | 3 | 3 | 2 | 1 | 0 | 957 | 11 |
| 20140304 12:51:04.950 | -1 | 0.293 | 0.063 | 2.775 | 1.961 | 957 | 1 | 3 | 3 | 2 | 1 | 0 | 957 | 11 |
| 20140304 12:51:53.390 | -3 | 0.392 | 0.071 | 1.557 | 0.946 | 649 | 1 | 2 | 2 | 1 | 1 | 0 | 649 | 8 |
| 20140304 12:51:53.390 | -3 | 0.392 | 0.071 | 1.557 | 0.946 | 649 | 1 | 2 | 2 | 1 | 1 | 0 | 649 | 8 |
| 20140304 02:33:23.344 | -1 | 0.333 | 0.026 | 2.072 | 1.331 | 1367 | 1 | 4 | 4 | 4 | 1 | 0 | 1367 | 3 |
| 20140304 02:33:23.344 | -1 | 0.333 | 0.026 | 2.072 | 1.331 | 1367 | 1 | 4 | 4 | 4 | 1 | 0 | 1367 | 3 |
| 20140304 02:33:23.344 | -1 | 0.333 | 0.026 | 2.072 | 1.331 | 1367 | 1 | 4 | 4 | 4 | 1 | 0 | 1367 | 3 |
| 20140304 02:34:08.892 | -4 | 0.618 | 0.055 | 1.251 | 0.478 | 465 | 1 | 1 | 0 | 0 | 1 | 0 | 465 | 1 |
| 20140304 03:15:47.697 | -1 | 0.418 | 0.032 | 2.243 | 1.305 | 847 | 1 | 2 | 3 | 2 | 1 | 0 | 847 | 4 |
| 20140304 07:07:19.070 | -2 | 0.539 | 0.044 | 2.079 | 0.958 | 996 | 1 | 3 | 2 | 2 | 0.995 | 0 | 996 | 9 |
| 20140304 07:07:19.070 | -2 | 0.539 | 0.044 | 2.079 | 0.958 | 996 | 1 | 3 | 2 | 2 | 0.995 | 0 | 996 | 9 |
| 20140304 07:07:19.070 | -2 | 0.539 | 0.044 | 2.079 | 0.958 | 996 | 1 | 3 | 2 | 2 | 0.995 | 0 | 996 | 9 |
| 20140304 07:25:55.952 | -1 | 0.463 | 0.052 | 1.967 | 1.056 | 1308 | 1 | 4 | 2 | 2 | 1 | 0 | 1308 | 7 |
| 20140304 07:25:55.952 | -1 | 0.463 | 0.052 | 1.967 | 1.056 | 1308 | 1 | 4 | 2 | 2 | 1 | 0 | 1308 | 7 |
| 20140304 07:25:55.952 | -1 | 0.463 | 0.052 | 1.967 | 1.056 | 1308 | 1 | 4 | 2 | 2 | 1 | 0 | 1308 | 7 |
| 20140304 07:27:12.727 | -5 | 0.398 | 0.079 | 1.43 | 0.861 | 1505 | 1 | 4 | 5 | 5 | 1 | 0 | 1505 | 5 |
| 20140304 07:27:12.727 | -5 | 0.398 | 0.079 | 1.43 | 0.861 | 1505 | 1 | 4 | 5 | 5 | 1 | 0 | 1505 | 5 |
| 20140304 07:27:12.727 | -5 | 0.398 | 0.079 | 1.43 | 0.861 | 1505 | 1 | 4 | 5 | 5 | 1 | 0 | 1505 | 5 |
| 20140304 08:55:05.087 | -1 | 0.534 | 0.071 | 0.915 | 0.424 | 1180 | 1 | 5 | 4 | 0 | 1.001 | 0 | 1180 | 4 |
| 20140304 08:56:31.559 | -1 | 0.529 | 0.034 | 0.844 | 0.398 | 1263 | 1 | 4 | 2 | 2 | 1 | 0 | 1263 | 12 |
| 20140304 08:56:31.559 | -1 | 0.529 | 0.034 | 0.844 | 0.398 | 1263 | 1 | 4 | 2 | 2 | 1 | 0 | 1263 | 12 |
| 20140304 08:56:31.559 | -1 | 0.529 | 0.034 | 0.844 | 0.398 | 1263 | 1 | 4 | 2 | 2 | 1 | 0 | 1263 | 12 |
| 20140304 11:01:11.729 | -2 | 0.343 | 0.018 | 1.202 | 0.789 | 1611 | 1 | 3 | 4 | 4 | 1.002 | 0 | 1611 | 0 |
| 20140304 11:01:11.729 | -2 | 0.343 | 0.018 | 1.202 | 0.789 | 1611 | 1 | 3 | 4 | 4 | 1.002 | 0 | 1611 | 0 |
| 20140304 11:01:11.729 | -2 | 0.343 | 0.018 | 1.202 | 0.789 | 1611 | 1 | 3 | 4 | 4 | 1.002 | 0 | 1611 | 0 |
| 20140304 11:01:11.729 | -2 | 0.343 | 0.018 | 1.202 | 0.789 | 1611 | 1 | 3 | 4 | 4 | 1.002 | 0 | 1611 | 0 |
| 20140304 11:01:11.729 | -2 | 0.343 | 0.018 | 1.202 | 0.789 | 1611 | 1 | 3 | 4 | 4 | 1.002 | 0 | 1611 | 0 |
| 20140304 11:24:45.051 | -2 | 0.273 | 0.023 | 1.925 | 1.399 | 2786 | 1 | 5 | 3 | 3 | 1.008 | 0 | 2786 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140304 11:24:45.051 | 3 | 11 | ZNM4 | 3 | Bid | 124.40625 | 84110:M:1846638TN0123883 | 15.625 | -46.875 | 0.9 | -47.775 | 11764570 | -1038 | -4 | 3 | 0 | -697 |
| 20140304 11:24:45.051 | 3 | 11 | ZNM4 | 1 | Bid | 124.40625 | 84110:M:1847082TN0123920 | 15.625 | -15.625 | 0.3 | -15.925 | 11764570 | -1038 | -4 | 3 | 0 | -697 |
| 20140304 11:28:49.262 | 3 | 11 | ZNM4 | -1 | Ask | 124.40625 | 84110:M:1848509TN0124189 | 15.625 | -15.625 | 0.3 | -15.925 | 11777425 | -1401 | -6 | 2 | 0 | -792 |
| 20140304 11:30:44.196 | 3 | 11 | ZNM4 | 2 | Bid | 124.40625 | 84110:M:1851134TN0124630 | 15.625 | -31.25 | 0.6 | -31.85 | 11787851 | -1176 | -5 | 5 | 0 | -400 |
| 20140304 11:30:44.196 | 3 | 11 | ZNM4 | 1 | Bid | 124.40625 | 84110:M:1851152TN0124631 | 15.625 | -15.625 | 0.3 | -15.925 | 11787851 | -1176 | -5 | 5 | 0 | -400 |
| 20140304 12:51:04.955 | 3 | 12 | ZNM4 | 2 | Bid | 124.453125 | 84110:M:1919912TN0137623 | 15.625 | -31.25 | 0.6 | -31.85 | 12221650 | -1076 | -4 | 4 | 0 | -449 |
| 20140304 12:51:04.955 | 3 | 12 | ZNM4 | 3 | Bid | 124.453125 | 84110:M:1919928TN0137631 | 15.625 | -46.875 | 0.9 | -47.775 | 12221650 | -1076 | -4 | 4 | 0 | -449 |
| 20140304 12:51:04.955 | 3 | 12 | ZNM4 | 2 | Bid | 124.453125 | 84110:M:1919940TN0137637 | 15.625 | -31.25 | 0.6 | -31.85 | 12221650 | -1076 | -4 | 4 | 0 | -449 |
| 20140304 12:51:04.955 | 3 | 12 | ZNM4 | 1 | Bid | 124.453125 | 84110:M:1920324TN0137667 | 15.625 | -15.625 | 0.3 | -15.925 | 12221650 | -1076 | -4 | 4 | 0 | -449 |
| 20140304 12:51:04.955 | 3 | 12 | ZNM4 | 2 | Bid | 124.453125 | 84110:M:1920360TN0137669 | 15.625 | -31.25 | 0.6 | -31.85 | 12221650 | -1076 | -4 | 4 | 0 | -449 |
| 20140304 12:51:53.393 | 3 | 12 | ZNM4 | -3 | Ask | 124.4375 | 84110:M:1923091TN0138281 | 15.625 | -46.875 | 0.9 | -47.775 | 12238545 | -1074 | -4 | 1 | 0 | -1074 |
| 20140304 12:51:53.393 | 3 | 12 | ZNM4 | -1 | Ask | 124.4375 | 84110:M:1923317TN0138295 | 15.625 | -15.625 | 0.3 | -15.925 | 12238545 | -1074 | -4 | 1 | 0 | -1074 |
| 20140304 12:51:53.393 | 3 | 12 | ZNM4 | -2 | Ask | 124.4375 | 84110:M:1923475TN0138300 | 15.625 | -31.25 | 0.6 | -31.85 | 12238545 | -1074 | -4 | 1 | 0 | -1074 |
| 20140305 02:15:25.956 | 3 | 2 | ZBM4 | -1 | Ask | 132.4375 | 84110:M:2152841TN0004650 | 31.25 | -31.25 | 0.3 | -31.55 | 13840116 | -446 | -13 | 13 | 1 | -90 |
| 20140305 02:15:25.956 | 3 | 2 | ZBM4 | -1 | Ask | 132.4375 | 84110:M:2152867TN0004663 | 31.25 | -31.25 | 0.3 | -31.55 | 13840116 | -446 | -13 | 13 | 1 | -90 |
| 20140305 07:08:56.333 | 3 | 7 | ZBM4 | 2 | Bid | 132.1875 | 84110:M:2290812TN0015145 | 31.25 | -62.5 | 0.6 | -63.1 | 14848951 | -345 | -4 | 1 | 0 | -345 |
| 20140305 07:24:06.742 | 3 | 7 | ZBM4 | 1 | Bid | 132.1875 | 84110:M:2342210TN0020000 | 31.25 | -31.25 | 0.3 | -31.55 | 15149206 | -325 | -4 | 5 | 0 | -132 |
| 20140305 07:24:06.742 | 3 | 7 | ZBM4 | 1 | Bid | 132.1875 | 84110:M:2342218TN0020004 | 31.25 | -31.25 | 0.3 | -31.55 | 15149206 | -325 | -4 | 5 | 0 | -132 |
| 20140305 07:24:16.201 | 3 | 7 | ZBM4 | -1 | Ask | 132.21875 | 84110:M:2343387TN0020199 | 31.25 | -31.25 | 0.3 | -31.55 | 15153582 | -271 | -9 | 3 | 0 | -130 |
| 20140305 07:24:16.201 | 3 | 7 | ZBM4 | -2 | Ask | 132.21875 | 84110:M:2343403TN0020207 | 31.25 | -62.5 | 0.6 | -63.1 | 15153582 | -271 | -9 | 3 | 0 | -130 |
| 20140305 07:24:16.201 | 3 | 7 | ZBM4 | -1 | Ask | 132.21875 | 84110:M:2343405TN0020208 | 31.25 | -31.25 | 0.3 | -31.55 | 15153582 | -271 | -9 | 3 | 0 | -130 |
| 20140305 08:56:11.978 | 3 | 8 | ZBM4 | -3 | Ask | 132.1875 | 84110:M:2473031TN0030555 | 31.25 | -93.75 | 0.9 | -94.65 | 15924539 | -164 | -4 | 1 | 0 | -164 |
| 20140305 09:01:27.787 | 3 | 9 | ZBM4 | -1 | Ask | 132.34375 | 84110:M:2502863TN0032717 | 31.25 | -31.25 | 0.3 | -31.55 | 16066452 | -247 | -9 | 5 | 0 | -138 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530542TN0034657 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530502TN0034637 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530640TN0034706 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530644TN0034708 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530688TN0034730 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530658TN0034715 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530664TN0034718 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:12:51.830 | 3 | 9 | ZBM4 | 1 | Bid | 132.3125 | 84110:M:2530670TN0034721 | 31.25 | -31.25 | 0.3 | -31.55 | 16222144 | -426 | -9 | 8 | 1 | -78 |
| 20140305 09:21:22.972 | 3 | 9 | ZBM4 | -2 | Ask | 132.375 | 84110:M:2547541TN0035981 | 31.25 | -62.5 | 0.6 | -63.1 | 16328753 | -416 | -3 | 2 | 0 | -412 |
| 20140305 09:21:22.972 | 3 | 9 | ZBM4 | -1 | Ask | 132.375 | 84110:M:2547589TN0036005 | 31.25 | -31.25 | 0.3 | -31.55 | 16328753 | -416 | -3 | 2 | 0 | -412 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140304 11:24:45.051 | -2 | 0.273 | 0.023 | 1.925 | 1.399 | 2786 | 1 | 5 | 3 | 3 | 1.008 | 0 | 2786 | 0 |
| 20140304 11:24:45.051 | -2 | 0.273 | 0.023 | 1.925 | 1.399 | 2786 | 1 | 5 | 3 | 3 | 1.008 | 0 | 2786 | 0 |
| 20140304 11:28:49.262 | -4 | 0.401 | 0.039 | 1.001 | 0.6 | 2142 | 1 | 1 | 6 | 6 | 1.021 | 9 | 2151 | 0 |
| 20140304 11:30:44.196 | -1 | 0.396 | 0.027 | 1.086 | 0.656 | 2012 | 1 | 5 | 5 | 5 | 1.122 | 0 | 2012 | 0 |
| 20140304 11:30:44.196 | -1 | 0.396 | 0.027 | 1.086 | 0.656 | 2012 | 1 | 5 | 5 | 5 | 1.122 | 0 | 2012 | 0 |
| 20140304 12:51:04.955 | -1 | 0.424 | 0.025 | 1.362 | 0.785 | 1462 | 1 | 6 | 5 | 5 | 1 | 0 | 1462 | 6 |
| 20140304 12:51:04.955 | -1 | 0.424 | 0.025 | 1.362 | 0.785 | 1462 | 1 | 6 | 5 | 5 | 1 | 0 | 1462 | 6 |
| 20140304 12:51:04.955 | -1 | 0.424 | 0.025 | 1.362 | 0.785 | 1462 | 1 | 6 | 5 | 5 | 1 | 0 | 1462 | 6 |
| 20140304 12:51:04.955 | -1 | 0.424 | 0.025 | 1.362 | 0.785 | 1462 | 1 | 6 | 5 | 5 | 1 | 0 | 1462 | 6 |
| 20140304 12:51:04.955 | -1 | 0.424 | 0.025 | 1.362 | 0.785 | 1462 | 1 | 6 | 5 | 5 | 1 | 0 | 1462 | 6 |
| 20140304 12:51:53.393 | -4 | 0.543 | 0.039 | 2.093 | 0.957 | 904 | 1 | 3 | 3 | 3 | 1 | 0 | 904 | 5 |
| 20140304 12:51:53.393 | -4 | 0.543 | 0.039 | 2.093 | 0.957 | 904 | 1 | 3 | 3 | 3 | 1 | 0 | 904 | 5 |
| 20140304 12:51:53.393 | -4 | 0.543 | 0.039 | 2.093 | 0.957 | 904 | 1 | 3 | 3 | 3 | 1 | 0 | 904 | 5 |
| 20140305 02:15:25.956 | -1 | 0.586 | 0.151 | 2.512 | 1.043 | 269 | 1 | 1 | 5 | 4 | 0.854 | 0 | 269 | 8 |
| 20140305 02:15:25.956 | -1 | 0.586 | 0.151 | 2.512 | 1.043 | 269 | 1 | 1 | 5 | 4 | 0.854 | 0 | 269 | 8 |
| 20140305 07:08:56.333 | -4 | 0.588 | 0.059 | 1.133 | 0.467 | 242 | 1 | 2 | 7 | 7 | 1 | 0 | 242 | 1 |
| 20140305 07:24:06.742 | -1 | 0.34 | 0.033 | 3.111 | 2.052 | 667 | 1 | 6 | 3 | 3 | 1.059 | 0 | 667 | 18 |
| 20140305 07:24:06.742 | -1 | 0.34 | 0.033 | 3.111 | 2.052 | 667 | 1 | 6 | 3 | 3 | 1.059 | 0 | 667 | 18 |
| 20140305 07:24:16.201 | -3 | 0.376 | 0.085 | 2.139 | 1.335 | 446 | 1 | 2 | 2 | 2 | 0.991 | 0 | 446 | 9 |
| 20140305 07:24:16.201 | -3 | 0.376 | 0.085 | 2.139 | 1.335 | 446 | 1 | 2 | 2 | 2 | 0.991 | 0 | 446 | 9 |
| 20140305 07:24:16.201 | -3 | 0.376 | 0.085 | 2.139 | 1.335 | 446 | 1 | 2 | 2 | 2 | 0.991 | 0 | 446 | 9 |
| 20140305 08:56:11.978 | -4 | 0.199 | 0.067 | 1.339 | 1.073 | 662 | 1 | 2 | 5 | 5 | 1 | 0 | 662 | 1 |
| 20140305 09:01:27.787 | -3 | 0.26 | 0.145 | 2.169 | 1.605 | 794 | 1 | 1 | 1 | 1 | 1.129 | 1 | 795 | 0 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:12:51.830 | -2 | 0.55 | 0.077 | 1.079 | 0.486 | 349 | 1 | 3 | 4 | 3 | 1 | 0 | 349 | 8 |
| 20140305 09:21:22.972 | -2 | 0.825 | 0.025 | 1.984 | 1.176 | 598 | 1 | 9 | 0 | 0 | 1.017 | 4 | 602 | 0 |
| 20140305 09:21:22.972 | -2 | 0.825 | 0.025 | 1.984 | 1.176 | 598 | 1 | 9 | 0 | 0 | 1.017 | 4 | 602 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140305 09:42:49.948 | 3 | 9 | ZBM4 | -1 | Ask | 132.53125 | 84110:M:2587305TN0039349 | 31.25 | -31.25 | 0.3 | -31.55 | 16545263 | -363 | -5 | 5 | 1 | -159 |
| 20140305 09:42:49.948 | 3 | 9 | ZBM4 | -1 | Ask | 132.53125 | 84110:M:2587301TN0039347 | 31.25 | -31.25 | 0.3 | -31.55 | 16545263 | -363 | -5 | 5 | 1 | -159 |
| 20140305 09:42:49.948 | 3 | 9 | ZBM4 | -1 | Ask | 132.53125 | 84110:M:2587303TN0039348 | 31.25 | -31.25 | 0.3 | -31.55 | 16545263 | -363 | -5 | 5 | 1 | -159 |
| 20140305 09:42:49.948 | 3 | 9 | ZBM4 | -12 | Ask | 132.53125 | 84110:M:2587307TN0039350 | 31.25 | -375 | 3.6 | -378.6 | 16545263 | -363 | -5 | 5 | 1 | -159 |
| 20140305 09:42:49.948 | 3 | 9 | ZBM4 | -2 | Ask | 132.53125 | 84110:M:2587299TN0039346 | 31.25 | -62.5 | 0.6 | -63.1 | 16545263 | -363 | -5 | 5 | 1 | -159 |
| 20140305 09:42:49.948 | 3 | 9 | ZBM4 | -1 | Ask | 132.53125 | 84110:M:2587331TN0039362 | 31.25 | -31.25 | 0.3 | -31.55 | 16545263 | -363 | -5 | 5 | 1 | -159 |
| 20140305 09:45:26.415 | 3 | 9 | ZBM4 | -1 | Ask | 132.5625 | 84110:M:2590699TN0039649 | 31.25 | -31.25 | 0.3 | -31.55 | 16568280 | -343 | -8 | 6 | 1 | -157 |
| 20140305 09:45:26.415 | 3 | 9 | ZBM4 | -1 | Ask | 132.5625 | 84110:M:2590701TN0039650 | 31.25 | -31.25 | 0.3 | -31.55 | 16568280 | -343 | -8 | 6 | 1 | -157 |
| 20140305 09:45:26.415 | 3 | 9 | ZBM4 | -1 | Ask | 132.5625 | 84110:M:2590697TN0039648 | 31.25 | -31.25 | 0.3 | -31.55 | 16568280 | -343 | -8 | 6 | 1 | -157 |
| 20140305 09:45:26.415 | 3 | 9 | ZBM4 | -12 | Ask | 132.5625 | 84110:M:2590703TN0039651 | 31.25 | -375 | 3.6 | -378.6 | 16568280 | -343 | -8 | 6 | 1 | -157 |
| 20140305 09:45:26.415 | 3 | 9 | ZBM4 | -1 | Ask | 132.5625 | 84110:M:2590713TN0039656 | 31.25 | -31.25 | 0.3 | -31.55 | 16568280 | -343 | -8 | 6 | 1 | -157 |
| 20140305 09:54:42.652 | 3 | 9 | ZBM4 | -1 | Ask | 132.59375 | 84110:M:2623460TN0042404 | 31.25 | -31.25 | 0.3 | -31.55 | 16699152 | -317 | -3 | 3 | 0 | -200 |
| 20140305 09:56:32.846 | 3 | 9 | ZBM4 | 2 | Bid | 132.59375 | 84110:M:2626174TN0042655 | 31.25 | -62.5 | 0.6 | -63.1 | 16713413 | -235 | -3 | 4 | 3 | -184 |
| 20140305 09:56:32.846 | 3 | 9 | ZBM4 | 1 | Bid | 132.59375 | 84110:M:2626450TN0042666 | 31.25 | -31.25 | 0.3 | -31.55 | 16713413 | -235 | -3 | 4 | 3 | -184 |
| 20140305 07:24:06.588 | 3 | 7 | ZFM4 | -1 | Ask | 119.640625 | 84110:M:2341191TN0026374 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15146920 | -219 | -6 | 6 | 0 | -71 |
| 20140305 07:24:06.588 | 3 | 7 | ZFM4 | -1 | Ask | 119.640625 | 84110:M:2341269TN0026413 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15146920 | -219 | -6 | 6 | 0 | -71 |
| 20140305 07:24:06.588 | 3 | 7 | ZFM4 | -1 | Ask | 119.640625 | 84110:M:2341193TN0026375 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15146920 | -219 | -6 | 6 | 0 | -71 |
| 20140305 07:24:16.203 | 3 | 7 | ZFM4 | -1 | Ask | 119.6484375 | 84110:M:2343475TN0026607 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15153573 | -249 | -4 | 4 | 1 | -119 |
| 20140305 07:30:34.601 | 3 | 7 | ZFM4 | 3 | Bid | 119.625 | 84110:M:2360360TN0028116 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 15238672 | -61 | -5 | 6 | 0 | -20 |
| 20140305 07:30:34.601 | 3 | 7 | ZFM4 | 1 | Bid | 119.625 | 84110:M:2360362TN0028117 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15238672 | -61 | -5 | 6 | 0 | -20 |
| 20140305 09:08:18.690 | 3 | 9 | ZFM4 | 1 | Bid | 119.671875 | 84110:M:2517750TN0048919 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16163801 | -450 | -5 | 1 | 0 | -450 |
| 20140305 09:08:18.690 | 3 | 9 | ZFM4 | 1 | Bid | 119.671875 | 84110:M:2517758TN0048923 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16163801 | -450 | -5 | 1 | 0 | -450 |
| 20140305 09:12:51.827 | 3 | 9 | ZFM4 | 3 | Bid | 119.6640625 | 84110:M:2530452TN0050426 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16222135 | -332 | -6 | 5 | 1 | -153 |
| 20140305 09:48:00.694 | 3 | 9 | ZFM4 | -3 | Ask | 119.765625 | 84110:M:2603291TN0057494 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16614586 | -373 | -5 | 5 | 1 | -174 |
| 20140305 09:56:24.363 | 3 | 9 | ZFM4 | 1 | Bid | 119.7734375 | 84110:M:2624998TN0060053 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16710008 | -520 | -11 | 12 | 5 | -108 |
| 20140305 09:56:24.363 | 3 | 9 | ZFM4 | 3 | Bid | 119.7734375 | 84110:M:2625002TN0060055 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16710008 | -520 | -11 | 12 | 5 | -108 |
| 20140305 11:10:51.161 | 3 | 11 | ZFM4 | -1 | Ask | 119.7265625 | 84110:M:2717175TN0070398 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17239308 | -324 | -3 | 2 | 0 | -170 |
| 20140305 11:10:51.161 | 3 | 11 | ZFM4 | -3 | Ask | 119.7265625 | 84110:M:2717167TN0070394 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17239308 | -324 | -3 | 2 | 0 | -170 |
| 20140305 11:10:51.161 | 3 | 11 | ZFM4 | -2 | Ask | 119.7265625 | 84110:M:2718173TN0070454 | 7.8125 | -15.625 | 0.6 | -16.225 | 17239308 | -324 | -3 | 2 | 0 | -170 |
| 20140305 11:10:51.161 | 3 | 11 | ZFM4 | -1 | Ask | 119.7265625 | 84110:M:2718175TN0070455 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17239308 | -324 | -3 | 2 | 0 | -170 |
| 20140305 02:15:25.955 | 3 | 2 | ZNM4 | -1 | Ask | 124.296875 | 84110:M:2152607TN0011524 | 15.625 | -15.625 | 0.3 | -15.925 | 13840125 | -1225 | -7 | 7 | 1 | -416 |
| 20140305 04:13:07.666 | 3 | 4 | ZNM4 | -1 | Ask | 124.1875 | 84110:M:2199369TN0022572 | 15.625 | -15.625 | 0.3 | -15.925 | 14205149 | -891 | -7 | 2 | 0 | -890 |
| 20140305 04:13:07.666 | 3 | 4 | ZNM4 | -1 | Ask | 124.1875 | 84110:M:2199429TN0022602 | 15.625 | -15.625 | 0.3 | -15.925 | 14205149 | -891 | -7 | 2 | 0 | -890 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140305 09:42:49.948 | -1 | 0.286 | 0.03 | 1.367 | 0.976 | 907 | 1 | 4 | 3 | 2 | 1.001 | 50 | 957 | 0 |
| 20140305 09:42:49.948 | -1 | 0.286 | 0.03 | 1.367 | 0.976 | 907 | 1 | 4 | 3 | 2 | 1.001 | 50 | 957 | 0 |
| 20140305 09:42:49.948 | -1 | 0.286 | 0.03 | 1.367 | 0.976 | 907 | 1 | 4 | 3 | 2 | 1.001 | 50 | 957 | 0 |
| 20140305 09:42:49.948 | -1 | 0.286 | 0.03 | 1.367 | 0.976 | 907 | 1 | 4 | 3 | 2 | 1.001 | 50 | 957 | 0 |
| 20140305 09:42:49.948 | -1 | 0.286 | 0.03 | 1.367 | 0.976 | 907 | 1 | 4 | 3 | 2 | 1.001 | 50 | 957 | 0 |
| 20140305 09:42:49.948 | -1 | 0.286 | 0.03 | 1.367 | 0.976 | 907 | 1 | 4 | 3 | 2 | 1.001 | 50 | 957 | 0 |
| 20140305 09:45:26.415 | -3 | 0.264 | 0.057 | 1.844 | 1.324 | 961 | 1 | 4 | 4 | 3 | 1.004 | 35 | 996 | 0 |
| 20140305 09:45:26.415 | -3 | 0.264 | 0.057 | 1.844 | 1.324 | 961 | 1 | 4 | 4 | 3 | 1.004 | 35 | 996 | 0 |
| 20140305 09:45:26.415 | -3 | 0.264 | 0.057 | 1.844 | 1.324 | 961 | 1 | 4 | 4 | 3 | 1.004 | 35 | 996 | 0 |
| 20140305 09:45:26.415 | -3 | 0.264 | 0.057 | 1.844 | 1.324 | 961 | 1 | 4 | 4 | 3 | 1.004 | 35 | 996 | 0 |
| 20140305 09:45:26.415 | -3 | 0.264 | 0.057 | 1.844 | 1.324 | 961 | 1 | 4 | 4 | 3 | 1.004 | 35 | 996 | 0 |
| 20140305 09:54:42.652 | -1 | 0.371 | 0.032 | 1.239 | 0.779 | 537 | 1 | 3 | 9 | 9 | 1 | 0 | 537 | 10 |
| 20140305 09:56:32.846 | -1 | 0.272 | 0.025 | 1.313 | 0.925 | 444 | 1 | 5 | 5 | 2 | 1.009 | 0 | 444 | 0 |
| 20140305 09:56:32.846 | -1 | 0.272 | 0.025 | 1.313 | 0.925 | 444 | 1 | 5 | 5 | 2 | 1.009 | 0 | 444 | 0 |
| 20140305 07:24:06.588 | -1 | 0.418 | 0.09 | 1.564 | 0.91 | 299 | 1 | 1 | 11 | 11 | 1 | 8 | 307 | 1 |
| 20140305 07:24:06.588 | -1 | 0.418 | 0.09 | 1.564 | 0.91 | 299 | 1 | 1 | 11 | 11 | 1 | 8 | 307 | 1 |
| 20140305 07:24:06.588 | -1 | 0.418 | 0.09 | 1.564 | 0.91 | 299 | 1 | 1 | 11 | 11 | 1 | 8 | 307 | 1 |
| 20140305 07:24:16.203 | -1 | 0.561 | 0.108 | 0.825 | 0.362 | 195 | 1 | 1 | 5 | 4 | 1 | 9 | 204 | 0 |
| 20140305 07:30:34.601 | -1 | 0.114 | 0.075 | 1.232 | 1.067 | 268 | 1 | 1 | 10 | 10 | 1 | 0 | 268 | 0 |
| 20140305 07:30:34.601 | -1 | 0.114 | 0.075 | 1.232 | 1.067 | 268 | 1 | 1 | 10 | 10 | 1 | 0 | 268 | 0 |
| 20140305 09:08:18.690 | -5 | 0.439 | 0.059 | 1.461 | 0.819 | 574 | 1 | 3 | 1 | 1 | 1 | 0 | 574 | 12 |
| 20140305 09:08:18.690 | -5 | 0.439 | 0.059 | 1.461 | 0.819 | 574 | 1 | 3 | 1 | 1 | 1 | 0 | 574 | 12 |
| 20140305 09:12:51.827 | -2 | 0.425 | 0.091 | 0.813 | 0.467 | 449 | 1 | 2 | 2 | 1 | 1 | 0 | 449 | 0 |
| 20140305 09:48:00.694 | -1 | 0.291 | 0.057 | 1.749 | 1.24 | 909 | 1 | 1 | 3 | 2 | 1 | 0 | 909 | 13 |
| 20140305 09:56:24.363 | -1 | 0.468 | 0.121 | 1.225 | 0.603 | 591 | 1 | 2 | 6 | 1 | 1.002 | 0 | 591 | 0 |
| 20140305 09:56:24.363 | -1 | 0.468 | 0.121 | 1.225 | 0.603 | 591 | 1 | 2 | 6 | 1 | 1.002 | 0 | 591 | 0 |
| 20140305 11:10:51.161 | -1 | 0.28 | 0.033 | 1.296 | 0.933 | 832 | 1 | 2 | 2 | 2 | 1 | 0 | 832 | 32 |
| 20140305 11:10:51.161 | -1 | 0.28 | 0.033 | 1.296 | 0.933 | 832 | 1 | 2 | 2 | 2 | 1 | 0 | 832 | 32 |
| 20140305 11:10:51.161 | -1 | 0.28 | 0.033 | 1.296 | 0.933 | 832 | 1 | 2 | 2 | 2 | 1 | 0 | 832 | 32 |
| 20140305 11:10:51.161 | -1 | 0.28 | 0.033 | 1.296 | 0.933 | 832 | 1 | 2 | 2 | 2 | 1 | 0 | 832 | 32 |
| 20140305 02:15:25.955 | -1 | 0.644 | 0.063 | 2.726 | 0.97 | 559 | 1 | 1 | 4 | 3 | 0.824 | 0 | 559 | 4 |
| 20140305 04:13:07.666 | -6 | 1.929 | 0.127 | 3.985 | 2.063 | 951 | 1 | 4 | 1 | 1 | 1 | 0 | 951 | 3 |
| 20140305 04:13:07.666 | -6 | 1.929 | 0.127 | 3.985 | 2.063 | 951 | 1 | 4 | 1 | 1 | 1 | 0 | 951 | 3 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140305 04:13:07.666 | 3 | 4 | ZNM4 | -2 | Ask | 124.1875 | 84110:M:2199553TN0022611 | 15.625 | -31.25 | 0.6 | -31.85 | 14205149 | -891 | -7 | 2 | 0 | -890 |
| 20140305 07:08:56.331 | 3 | 7 | ZNM4 | 1 | Bid | 124.15625 | 84110:M:2290660TN0041661 | 15.625 | -15.625 | 0.3 | -15.925 | 14848949 | -956 | -12 | 2 | 0 | -560 |
| 20140305 07:24:06.584 | 3 | 7 | ZNM4 | -1 | Ask | 124.171875 | 84110:M:2340799TN0051887 | 15.625 | -15.625 | 0.3 | -15.925 | 15146925 | -652 | -3 | 3 | 0 | -347 |
| 20140305 07:24:06.584 | 3 | 7 | ZNM4 | -1 | Ask | 124.171875 | 84110:M:2340995TN0051985 | 15.625 | -15.625 | 0.3 | -15.925 | 15146925 | -652 | -3 | 3 | 0 | -347 |
| 20140305 07:24:06.584 | 3 | 7 | ZNM4 | -1 | Ask | 124.171875 | 84110:M:2340985TN0051980 | 15.625 | -15.625 | 0.3 | -15.925 | 15146925 | -652 | -3 | 3 | 0 | -347 |
| 20140305 07:24:06.584 | 3 | 7 | ZNM4 | -3 | Ask | 124.171875 | 84110:M:2340979TN0051977 | 15.625 | -46.875 | 0.9 | -47.775 | 15146925 | -652 | -3 | 3 | 0 | -347 |
| 20140305 07:24:06.584 | 3 | 7 | ZNM4 | -2 | Ask | 124.171875 | 84110:M:2341047TN0052011 | 15.625 | -31.25 | 0.6 | -31.85 | 15146925 | -652 | -3 | 3 | 0 | -347 |
| 20140305 08:56:11.976 | 3 | 8 | ZNM4 | -2 | Ask | 124.109375 | 84110:M:2473221TN0075411 | 15.625 | -31.25 | 0.6 | -31.85 | 15924539 | -789 | -5 | 1 | 0 | -789 |
| 20140305 08:56:11.976 | 3 | 8 | ZNM4 | -1 | Ask | 124.109375 | 84110:M:2473223TN0075412 | 15.625 | -15.625 | 0.3 | -15.925 | 15924539 | -789 | -5 | 1 | 0 | -789 |
| 20140305 09:08:18.696 | 3 | 9 | ZNM4 | 3 | Bid | 124.234375 | 84110:M:2517932TN0084352 | 15.625 | -46.875 | 0.9 | -47.775 | 16163801 | -1389 | -10 | 3 | 0 | -779 |
| 20140305 09:08:18.696 | 3 | 9 | ZNM4 | 2 | Bid | 124.234375 | 84110:M:2517922TN0084347 | 15.625 | -31.25 | 0.6 | -31.85 | 16163801 | -1389 | -10 | 3 | 0 | -779 |
| 20140305 09:08:18.696 | 3 | 9 | ZNM4 | 2 | Bid | 124.234375 | 84110:M:2517878TN0084325 | 15.625 | -31.25 | 0.6 | -31.85 | 16163801 | -1389 | -10 | 3 | 0 | -779 |
| 20140305 09:12:51.836 | 3 | 9 | ZNM4 | 2 | Bid | 124.21875 | 84110:M:2530800TN0087087 | 15.625 | -31.25 | 0.6 | -31.85 | 16222140 | -501 | -5 | 4 | 0 | -170 |
| 20140305 09:12:51.836 | 3 | 9 | ZNM4 | 1 | Bid | 124.21875 | 84110:M:2531026TN0087200 | 15.625 | -15.625 | 0.3 | -15.925 | 16222140 | -501 | -5 | 4 | 0 | -170 |
| 20140305 09:48:00.700 | 3 | 9 | ZNM4 | -1 | Ask | 124.40625 | 84110:M:2603681TN0102919 | 15.625 | -15.625 | 0.3 | -15.925 | 16614591 | -1477 | -8 | 8 | 0 | -487 |
| 20140305 09:48:00.700 | 3 | 9 | ZNM4 | -1 | Ask | 124.40625 | 84110:M:2603667TN0102912 | 15.625 | -15.625 | 0.3 | -15.925 | 16614591 | -1477 | -8 | 8 | 0 | -487 |
| 20140305 09:48:00.700 | 3 | 9 | ZNM4 | -2 | Ask | 124.40625 | 84110:M:2604015TN0102943 | 15.625 | -31.25 | 0.6 | -31.85 | 16614591 | -1477 | -8 | 8 | 0 | -487 |
| 20140305 09:54:42.648 | 3 | 9 | ZNM4 | -2 | Ask | 124.40625 | 84110:M:2623449TN0106803 | 15.625 | -31.25 | 0.6 | -31.85 | 16699150 | -1124 | -2 | 2 | 0 | -674 |
| 20140305 09:59:00.739 | 3 | 9 | ZNM4 | -3 | Ask | 124.390625 | 84110:M:2632359TN0108497 | 15.625 | -46.875 | 0.9 | -47.775 | 16739513 | -1554 | -11 | 5 | 5 | -1267 |
| 20140305 09:59:00.739 | 3 | 9 | ZNM4 | -2 | Ask | 124.390625 | 84110:M:2632361TN0108498 | 15.625 | -31.25 | 0.6 | -31.85 | 16739513 | -1554 | -11 | 5 | 5 | -1267 |
| 20140305 09:59:00.739 | 3 | 9 | ZNM4 | -1 | Ask | 124.390625 | 84110:M:2632393TN0108514 | 15.625 | -15.625 | 0.3 | -15.925 | 16739513 | -1554 | -11 | 5 | 5 | -1267 |
| 20140305 11:10:51.170 | 3 | 11 | ZNM4 | -1 | Ask | 124.359375 | 84110:M:2717637TN0124514 | 15.625 | -15.625 | 0.3 | -15.925 | 17239310 | -1283 | -7 | 6 | 0 | -355 |
| 20140305 11:10:51.170 | 3 | 11 | ZNM4 | -2 | Ask | 124.359375 | 84110:M:2717639TN0124515 | 15.625 | -31.25 | 0.6 | -31.85 | 17239310 | -1283 | -7 | 6 | 0 | -355 |
| 20140305 11:10:51.170 | 3 | 11 | ZNM4 | -40 | Ask | 124.359375 | 84110:M:2717735TN0124563 | 15.625 | -625 | 12 | -637 | 17239310 | -1283 | -7 | 6 | 0 | -355 |
| 20140305 11:10:51.170 | 3 | 11 | ZNM4 | -2 | Ask | 124.359375 | 84110:M:2718179TN0124606 | 15.625 | -31.25 | 0.6 | -31.85 | 17239310 | -1283 | -7 | 6 | 0 | -355 |
| 20140305 11:10:51.170 | 3 | 11 | ZNM4 | -1 | Ask | 124.359375 | 84110:M:2718177TN0124605 | 15.625 | -15.625 | 0.3 | -15.925 | 17239310 | -1283 | -7 | 6 | 0 | -355 |
| 20140306 03:20:24.244 | 3 | 3 | ZBM4 | 1 | Bid | 132.25 | 84110:M:2959988TN0005192 | 31.25 | -31.25 | 0.3 | -31.55 | 19200459 | -540 | -108 | 1 | 0 | -540 |
| 20140306 03:20:24.244 | 3 | 3 | ZBM4 | 1 | Bid | 132.25 | 84110:M:2960010TN0005203 | 31.25 | -31.25 | 0.3 | -31.55 | 19200459 | -540 | -108 | 1 | 0 | -540 |
| 20140306 03:20:24.244 | 3 | 3 | ZBM4 | 1 | Bid | 132.25 | 84110:M:2959878TN0005137 | 31.25 | -31.25 | 0.3 | -31.55 | 19200459 | -540 | -108 | 1 | 0 | -540 |
| 20140306 03:20:24.244 | 3 | 3 | ZBM4 | 8 | Bid | 132.25 | 84110:M:2960008TN0005202 | 31.25 | -250 | 2.4 | -252.4 | 19200459 | -540 | -108 | 1 | 0 | -540 |
| 20140306 05:22:18.137 | 3 | 5 | ZBM4 | 1 | Bid | 132.21875 | 84110:M:2994680TN0007282 | 31.25 | -31.25 | 0.3 | -31.55 | 19451628 | -454 | -15 | 14 | 1 | -100 |
| 20140306 08:24:39.954 | 3 | 8 | ZBM4 | 1 | Bid | 131.8125 | 84110:M:3231068TN0030999 | 31.25 | -31.25 | 0.3 | -31.55 | 21038221 | -338 | -6 | 6 | 0 | -120 |
| 20140306 08:24:39.954 | 3 | 8 | ZBM4 | 1 | Bid | 131.8125 | 84110:M:3231058TN0030994 | 31.25 | -31.25 | 0.3 | -31.55 | 21038221 | -338 | -6 | 6 | 0 | -120 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140305 04:13:07.666 | -6 | 1.929 | 0.127 | 3.985 | 2.063 | 951 | 1 | 4 | 1 | 1 | 1 | 0 | 951 | 3 |
| 20140305 07:08:56.331 | -4 | 0.425 | 0.103 | 1.483 | 0.852 | 1293 | 1 | 4 | 3 | 3 | 1 | 0 | 1293 | -1 |
| 20140305 07:24:06.584 | -1 | 0.293 | 0.015 | 2.715 | 1.921 | 1582 | 1 | 5 | 4 | 4 | 1.003 | 0 | 1582 | 5 |
| 20140305 07:24:06.584 | -1 | 0.293 | 0.015 | 2.715 | 1.921 | 1582 | 1 | 5 | 4 | 4 | 1.003 | 0 | 1582 | 5 |
| 20140305 07:24:06.584 | -1 | 0.293 | 0.015 | 2.715 | 1.921 | 1582 | 1 | 5 | 4 | 4 | 1.003 | 0 | 1582 | 5 |
| 20140305 07:24:06.584 | -1 | 0.293 | 0.015 | 2.715 | 1.921 | 1582 | 1 | 5 | 4 | 4 | 1.003 | 0 | 1582 | 5 |
| 20140305 07:24:06.584 | -1 | 0.293 | 0.015 | 2.715 | 1.921 | 1582 | 1 | 5 | 4 | 4 | 1.003 | 0 | 1582 | 5 |
| 20140305 08:56:11.976 | -5 | 0.306 | 0.028 | 1.873 | 1.3 | 1787 | 1 | 3 | 2 | 2 | 1 | 0 | 1787 | 3 |
| 20140305 08:56:11.976 | -5 | 0.306 | 0.028 | 1.873 | 1.3 | 1787 | 1 | 3 | 2 | 2 | 1 | 0 | 1787 | 3 |
| 20140305 09:08:18.696 | -7 | 0.863 | 0.056 | 1.4 | 0.623 | 950 | 1 | 6 | 4 | 4 | 1 | 0 | 950 | 6 |
| 20140305 09:08:18.696 | -7 | 0.863 | 0.056 | 1.4 | 0.623 | 950 | 1 | 6 | 4 | 4 | 1 | 0 | 950 | 6 |
| 20140305 09:08:18.696 | -7 | 0.863 | 0.056 | 1.4 | 0.623 | 950 | 1 | 6 | 4 | 4 | 1 | 0 | 950 | 6 |
| 20140305 09:12:51.836 | -1 | 0.299 | 0.038 | 0.89 | 0.624 | 1177 | 1 | 3 | 9 | 9 | 1 | 0 | 1177 | 0 |
| 20140305 09:12:51.836 | -1 | 0.299 | 0.038 | 0.89 | 0.624 | 1177 | 1 | 3 | 9 | 9 | 1 | 0 | 1177 | 0 |
| 20140305 09:48:00.700 | -1 | 0.459 | 0.038 | 2.62 | 1.417 | 1740 | 1 | 6 | 5 | 5 | 1 | 0 | 1740 | 8 |
| 20140305 09:48:00.700 | -1 | 0.459 | 0.038 | 2.62 | 1.417 | 1740 | 1 | 6 | 5 | 5 | 1 | 0 | 1740 | 8 |
| 20140305 09:48:00.700 | -1 | 0.459 | 0.038 | 2.62 | 1.417 | 1740 | 1 | 6 | 5 | 5 | 1 | 0 | 1740 | 8 |
| 20140305 09:54:42.648 | -1 | 0.463 | 0.014 | 1.437 | 0.772 | 1305 | 1 | 5 | 3 | 3 | 1 | 0 | 1305 | 6 |
| 20140305 09:59:00.739 | -4 | 0.503 | 0.066 | 2.455 | 1.195 | 1539 | 1 | 4 | 6 | 1 | 1.003 | 5 | 1544 | 0 |
| 20140305 09:59:00.739 | -4 | 0.503 | 0.066 | 2.455 | 1.195 | 1539 | 1 | 4 | 6 | 1 | 1.003 | 5 | 1544 | 0 |
| 20140305 09:59:00.739 | -4 | 0.503 | 0.066 | 2.455 | 1.195 | 1539 | 1 | 4 | 6 | 1 | 1.003 | 5 | 1544 | 0 |
| 20140305 11:10:51.170 | -1 | 0.402 | 0.041 | 1.191 | 0.874 | 2675 | 1 | 12 | 5 | 5 | 1.003 | 11 | 2686 | 0 |
| 20140305 11:10:51.170 | -1 | 0.402 | 0.041 | 1.191 | 0.874 | 2675 | 1 | 12 | 5 | 5 | 1.003 | 11 | 2686 | 0 |
| 20140305 11:10:51.170 | -1 | 0.402 | 0.041 | 1.191 | 0.874 | 2675 | 1 | 12 | 5 | 5 | 1.003 | 11 | 2686 | 0 |
| 20140305 11:10:51.170 | -1 | 0.402 | 0.041 | 1.191 | 0.874 | 2675 | 1 | 12 | 5 | 5 | 1.003 | 11 | 2686 | 0 |
| 20140305 11:10:51.170 | -1 | 0.402 | 0.041 | 1.191 | 0.874 | 2675 | 1 | 12 | 5 | 5 | 1.003 | 11 | 2686 | 0 |
| 20140306 03:20:24.244 | -108 | 0.891 | 0.885 | 2.913 | 0.413 | 541 | 1 | 2 | -3 | -3 | 0.893 | 0 | 541 | 8 |
| 20140306 03:20:24.244 | -108 | 0.891 | 0.885 | 2.913 | 0.413 | 541 | 1 | 2 | -3 | -3 | 0.893 | 0 | 541 | 8 |
| 20140306 03:20:24.244 | -108 | 0.891 | 0.885 | 2.913 | 0.413 | 541 | 1 | 2 | -3 | -3 | 0.893 | 0 | 541 | 8 |
| 20140306 03:20:24.244 | -108 | 0.891 | 0.885 | 2.913 | 0.413 | 541 | 1 | 2 | -3 | -3 | 0.893 | 0 | 541 | 8 |
| 20140306 05:22:18.137 | -1 | 0.619 | 0.179 | 4.147 | 1.582 | 292 | 1 | 2 | 4 | 3 | 1.043 | 0 | 292 | 10 |
| 20140306 08:24:39.954 | -1 | 0.236 | 0.04 | 4.296 | 3.284 | 1097 | 1 | 4 | 7 | 7 | 1 | 0 | 1097 | 24 |
| 20140306 08:24:39.954 | -1 | 0.236 | 0.04 | 4.296 | 3.284 | 1097 | 1 | 4 | 7 | 7 | 1 | 0 | 1097 | 24 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140306 08:24:39.954 | 3 | 8 | ZBM4 | 1 | Bid | 131.8125 | 84110:M:3231570TN0031061 | 31.25 | -31.25 | 0.3 | -31.55 | 21038221 | -338 | -6 | 6 | 0 | -120 |
| 20140306 08:24:39.954 | 3 | 8 | ZBM4 | 1 | Bid | 131.8125 | 84110:M:3231598TN0031062 | 31.25 | -31.25 | 0.3 | -31.55 | 21038221 | -338 | -6 | 6 | 0 | -120 |
| 20140306 09:21:21.021 | 3 | 9 | ZBM4 | -1 | Ask | 131.90625 | 84110:M:3357277TN0040373 | 31.25 | -31.25 | 0.3 | -31.55 | 21681035 | -393 | -9 | 3 | 0 | -271 |
| 20140306 09:21:21.021 | 3 | 9 | ZBM4 | -2 | Ask | 131.90625 | 84110:M:3357289TN0040379 | 31.25 | -62.5 | 0.6 | -63.1 | 21681035 | -393 | -9 | 3 | 0 | -271 |
| 20140306 09:21:21.021 | 3 | 9 | ZBM4 | -1 | Ask | 131.90625 | 84110:M:3357331TN0040400 | 31.25 | -31.25 | 0.3 | -31.55 | 21681035 | -393 | -9 | 3 | 0 | -271 |
| 20140306 09:21:21.021 | 3 | 9 | ZBM4 | -1 | Ask | 131.90625 | 84110:M:3357329TN0040399 | 31.25 | -31.25 | 0.3 | -31.55 | 21681035 | -393 | -9 | 3 | 0 | -271 |
| 20140306 05:03:39.157 | 3 | 5 | ZFM4 | 3 | Bid | 119.6875 | 84110:M:2989822TN0009790 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19415865 | -320 | -10 | 4 | 0 | -268 |
| 20140306 05:03:39.157 | 3 | 5 | ZFM4 | 9 | Bid | 119.6875 | 84110:M:2989832TN0009795 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19415865 | -320 | -10 | 4 | 0 | -268 |
| 20140306 05:03:39.157 | 3 | 5 | ZFM4 | 21 | Bid | 119.6875 | 84110:M:2989834TN0009796 | 7.8125 | -164.0625 | 6.3 | -170.3625 | 19415865 | -320 | -10 | 4 | 0 | -268 |
| 20140306 09:21:21.009 | 3 | 9 | ZFM4 | -3 | Ask | 119.5859375 | 84110:M:3356755TN0048197 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 21680985 | -65 | -3 | 4 | 2 | -54 |
| 20140306 09:21:21.009 | 3 | 9 | ZFM4 | -3 | Ask | 119.5859375 | 84110:M:3356765TN0048202 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 21680985 | -65 | -3 | 4 | 2 | -54 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -3 | Ask | 119.5625 | 84110:M:3423837TN0054904 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -3 | Ask | 119.5625 | 84110:M:3423825TN0054898 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -1 | Ask | 119.5625 | 84110:M:3423827TN0054899 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -3 | Ask | 119.5625 | 84110:M:3423843TN0054907 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -60 | Ask | 119.5625 | 84110:M:3423845TN0054908 | 7.8125 | -468.75 | 18 | -486.75 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -3 | Ask | 119.5625 | 84110:M:3423839TN0054905 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 10:27:05.976 | 3 | 10 | ZFM4 | -9 | Ask | 119.5625 | 84110:M:3423841TN0054906 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 22072631 | -445 | -13 | 13 | 3 | -148 |
| 20140306 03:20:24.249 | 3 | 3 | ZNM4 | 1 | Bid | 124.25 | 84110:M:2960354TN0013380 | 15.625 | -15.625 | 0.3 | -15.925 | 19200443 | -669 | -6 | 4 | 0 | -382 |
| 20140306 03:20:24.249 | 3 | 3 | ZNM4 | 1 | Bid | 124.25 | 84110:M:2960310TN0013358 | 15.625 | -15.625 | 0.3 | -15.925 | 19200443 | -669 | -6 | 4 | 0 | -382 |
| 20140306 03:20:24.249 | 3 | 3 | ZNM4 | 2 | Bid | 124.25 | 84110:M:2960342TN0013374 | 15.625 | -31.25 | 0.6 | -31.85 | 19200443 | -669 | -6 | 4 | 0 | -382 |
| 20140306 03:28:22.548 | 3 | 3 | ZNM4 | -1 | Ask | 124.234375 | 84110:M:2966891TN0015321 | 15.625 | -15.625 | 0.3 | -15.925 | 19230520 | -977 | -8 | 2 | 0 | -900 |
| 20140306 04:13:39.215 | 3 | 4 | ZNM4 | -1 | Ask | 124.28125 | 84110:M:2982309TN0019526 | 15.625 | -15.625 | 0.3 | -15.925 | 19336035 | -984 | -10 | 4 | 1 | -551 |
| 20140306 04:13:39.215 | 3 | 4 | ZNM4 | -1 | Ask | 124.28125 | 84110:M:2982369TN0019556 | 15.625 | -15.625 | 0.3 | -15.925 | 19336035 | -984 | -10 | 4 | 1 | -551 |
| 20140306 04:13:39.215 | 3 | 4 | ZNM4 | -1 | Ask | 124.28125 | 84110:M:2982487TN0019557 | 15.625 | -15.625 | 0.3 | -15.925 | 19336035 | -984 | -10 | 4 | 1 | -551 |
| 20140306 05:03:39.161 | 3 | 5 | ZNM4 | 1 | Bid | 124.234375 | 84110:M:2990050TN0021330 | 15.625 | -15.625 | 0.3 | -15.925 | 19415867 | -1000 | -8 | 1 | 0 | -1000 |
| 20140306 05:03:39.161 | 3 | 5 | ZNM4 | 2 | Bid | 124.234375 | 84110:M:2990052TN0021331 | 15.625 | -31.25 | 0.6 | -31.85 | 19415867 | -1000 | -8 | 1 | 0 | -1000 |
| 20140306 05:03:39.161 | 3 | 5 | ZNM4 | 1 | Bid | 124.234375 | 84110:M:2990200TN0021355 | 15.625 | -15.625 | 0.3 | -15.925 | 19415867 | -1000 | -8 | 1 | 0 | -1000 |
| 20140306 05:22:18.135 | 3 | 5 | ZNM4 | 1 | Bid | 124.234375 | 84110:M:2994876TN0022223 | 15.625 | -15.625 | 0.3 | -15.925 | 19451623 | -1178 | -5 | 5 | 0 | -574 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -2 | Ask | 124.234375 | 84110:M:2995891TN0022525 | 15.625 | -31.25 | 0.6 | -31.85 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -1 | Ask | 124.234375 | 84110:M:2996033TN0022536 | 15.625 | -15.625 | 0.3 | -15.925 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -1 | Ask | 124.234375 | 84110:M:2996035TN0022537 | 15.625 | -15.625 | 0.3 | -15.925 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -20 | Ask | 124.234375 | 84110:M:2996017TN0022528 | 15.625 | -312.5 | 6 | -318.5 | 19456205 | -616 | -5 | 4 | 0 | -254 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140306 08:24:39.954 | -1 | 0.236 | 0.04 | 4.296 | 3.284 | 1097 | 1 | 4 | 7 | 7 | 1 | 0 | 1097 | 24 |
| 20140306 08:24:39.954 | -1 | 0.236 | 0.04 | 4.296 | 3.284 | 1097 | 1 | 4 | 7 | 7 | 1 | 0 | 1097 | 24 |
| 20140306 09:21:21.021 | -4 | 0.489 | 0.068 | 1.211 | 0.608 | 412 | 1 | 5 | 6 | 6 | 1.002 | 17 | 429 | 0 |
| 20140306 09:21:21.021 | -4 | 0.489 | 0.068 | 1.211 | 0.608 | 412 | 1 | 5 | 6 | 6 | 1.002 | 17 | 429 | 0 |
| 20140306 09:21:21.021 | -4 | 0.489 | 0.068 | 1.211 | 0.608 | 412 | 1 | 5 | 6 | 6 | 1.002 | 17 | 429 | 0 |
| 20140306 09:21:21.021 | -4 | 0.489 | 0.068 | 1.211 | 0.608 | 412 | 1 | 5 | 6 | 6 | 1.002 | 17 | 429 | 0 |
| 20140306 05:03:39.157 | -7 | 1.561 | 0.417 | 5.01 | 3.471 | 708 | 1 | 2 | 1 | 1 | 1 | 0 | 708 | 7 |
| 20140306 05:03:39.157 | -7 | 1.561 | 0.417 | 5.01 | 3.471 | 708 | 1 | 2 | 1 | 1 | 1 | 0 | 708 | 7 |
| 20140306 05:03:39.157 | -7 | 1.561 | 0.417 | 5.01 | 3.471 | 708 | 1 | 2 | 1 | 1 | 1 | 0 | 708 | 7 |
| 20140306 09:21:21.009 | -1 | 0.038 | 0.019 | 1.514 | 1.295 | 944 | 1 | 2 | 4 | 2 | 1.001 | 28 | 972 | 0 |
| 20140306 09:21:21.009 | -1 | 0.038 | 0.019 | 1.514 | 1.295 | 944 | 1 | 2 | 4 | 2 | 1.001 | 28 | 972 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 10:27:05.976 | -1 | 0.379 | 0.113 | 1.696 | 1.053 | 734 | 1 | 3 | 5 | 2 | 1.019 | 76 | 810 | 0 |
| 20140306 03:20:24.249 | -2 | 0.258 | 0.029 | 2.376 | 1.763 | 1923 | 1 | 5 | 5 | 5 | 1 | 0 | 1923 | 2 |
| 20140306 03:20:24.249 | -2 | 0.258 | 0.029 | 2.376 | 1.763 | 1923 | 1 | 5 | 5 | 5 | 1 | 0 | 1923 | 2 |
| 20140306 03:20:24.249 | -2 | 0.258 | 0.029 | 2.376 | 1.763 | 1923 | 1 | 5 | 5 | 5 | 1 | 0 | 1923 | 2 |
| 20140306 03:28:22.548 | -6 | 0.595 | 0.07 | 2.429 | 0.981 | 667 | 1 | 3 | 2 | 2 | 1.003 | 0 | 667 | 2 |
| 20140306 04:13:39.215 | -4 | 0.485 | 0.086 | 2.896 | 1.492 | 1049 | 1 | 3 | 4 | 3 | 1.003 | 1 | 1050 | 0 |
| 20140306 04:13:39.215 | -4 | 0.485 | 0.086 | 2.896 | 1.492 | 1049 | 1 | 3 | 4 | 3 | 1.003 | 1 | 1050 | 0 |
| 20140306 04:13:39.215 | -4 | 0.485 | 0.086 | 2.896 | 1.492 | 1049 | 1 | 3 | 4 | 3 | 1.003 | 1 | 1050 | 0 |
| 20140306 05:03:39.161 | -8 | 0.474 | 0.067 | 2.544 | 1.338 | 1109 | 1 | 4 | 3 | 3 | 1 | 0 | 1109 | 2 |
| 20140306 05:03:39.161 | -8 | 0.474 | 0.067 | 2.544 | 1.338 | 1109 | 1 | 4 | 3 | 3 | 1 | 0 | 1109 | 2 |
| 20140306 05:03:39.161 | -8 | 0.474 | 0.067 | 2.544 | 1.338 | 1109 | 1 | 4 | 3 | 3 | 1 | 0 | 1109 | 2 |
| 20140306 05:22:18.135 | -1 | 0.603 | 0.057 | 1.448 | 0.575 | 778 | 1 | 2 | 2 | 2 | 1.003 | 0 | 778 | 0 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -53 | Ask | 124.234375 | 84110:M:2996037TN0022538 | 15.625 | -828.125 | 15.9 | -844.025 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -2 | Ask | 124.234375 | 84110:M:2996031TN0022535 | 15.625 | -31.25 | 0.6 | -31.85 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -6 | Ask | 124.234375 | 84110:M:2996019TN0022529 | 15.625 | -93.75 | 1.8 | -95.55 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 05:23:01.982 | 3 | 5 | ZNM4 | -1 | Ask | 124.234375 | 84110:M:2996061TN0022550 | 15.625 | -15.625 | 0.3 | -15.925 | 19456205 | -616 | -5 | 4 | 0 | -254 |
| 20140306 08:24:39.947 | 3 | 8 | ZNM4 | 2 | Bid | 123.984375 | 84110:M:3230730TN0069676 | 15.625 | -31.25 | 0.6 | -31.85 | 21038214 | -912 | -6 | 6 | 0 | -450 |
| 20140306 08:56:28.951 | 3 | 8 | ZNM4 | -1 | Ask | 123.9375 | 84110:M:3315225TN0084388 | 15.625 | -15.625 | 0.3 | -15.925 | 21430426 | -1159 | -9 | 3 | 1 | -967 |
| 20140306 08:56:28.951 | 3 | 8 | ZNM4 | -2 | Ask | 123.9375 | 84110:M:3315361TN0084395 | 15.625 | -31.25 | 0.6 | -31.85 | 21430426 | -1159 | -9 | 3 | 1 | -967 |
| 20140306 09:13:32.516 | 3 | 9 | ZNM4 | -1 | Ask | 124.046875 | 84110:M:3346679TN0091470 | 15.625 | -15.625 | 0.3 | -15.925 | 21619144 | -1207 | -11 | 11 | 1 | -339 |
| 20140306 09:13:32.516 | 3 | 9 | ZNM4 | -1 | Ask | 124.046875 | 84110:M:3346721TN0091491 | 15.625 | -15.625 | 0.3 | -15.925 | 21619144 | -1207 | -11 | 11 | 1 | -339 |
| 20140306 09:13:32.516 | 3 | 9 | ZNM4 | -2 | Ask | 124.046875 | 84110:M:3346677TN0091469 | 15.625 | -31.25 | 0.6 | -31.85 | 21619144 | -1207 | -11 | 11 | 1 | -339 |
| 20140306 09:21:21.016 | 3 | 9 | ZNM4 | -2 | Ask | 124.046875 | 84110:M:3356949TN0094085 | 15.625 | -31.25 | 0.6 | -31.85 | 21681034 | -920 | -6 | 3 | 0 | -821 |
| 20140306 09:21:21.016 | 3 | 9 | ZNM4 | -1 | Ask | 124.046875 | 84110:M:3356943TN0094082 | 15.625 | -15.625 | 0.3 | -15.925 | 21681034 | -920 | -6 | 3 | 0 | -821 |
| 20140306 09:21:21.016 | 3 | 9 | ZNM4 | -1 | Ask | 124.046875 | 84110:M:3357101TN0094161 | 15.625 | -15.625 | 0.3 | -15.925 | 21681034 | -920 | -6 | 3 | 0 | -821 |
| 20140306 10:21:52.566 | 3 | 10 | ZNM4 | -1 | Ask | 123.96875 | 84110:M:3418747TN0105754 | 15.625 | -15.625 | 0.3 | -15.925 | 22047784 | -1140 | -8 | 2 | 0 | -647 |
| 20140306 10:21:52.566 | 3 | 10 | ZNM4 | -1 | Ask | 123.96875 | 84110:M:3418827TN0105794 | 15.625 | -15.625 | 0.3 | -15.925 | 22047784 | -1140 | -8 | 2 | 0 | -647 |
| 20140306 10:21:52.566 | 3 | 10 | ZNM4 | -2 | Ask | 123.96875 | 84110:M:3418817TN0105789 | 15.625 | -31.25 | 0.6 | -31.85 | 22047784 | -1140 | -8 | 2 | 0 | -647 |
| 20140306 10:21:52.566 | 3 | 10 | ZNM4 | -2 | Ask | 123.96875 | 84110:M:3419029TN0105849 | 15.625 | -31.25 | 0.6 | -31.85 | 22047784 | -1140 | -8 | 2 | 0 | -647 |
| 20140306 10:47:10.842 | 3 | 10 | ZNM4 | 1 | Bid | 124.046875 | 84110:M:3447506TN0111019 | 15.625 | -15.625 | 0.3 | -15.925 | 22190407 | -1360 | -6 | 4 | 0 | -695 |
| 20140306 10:47:10.842 | 3 | 10 | ZNM4 | 1 | Bid | 124.046875 | 84110:M:3447670TN0111101 | 15.625 | -15.625 | 0.3 | -15.925 | 22190407 | -1360 | -6 | 4 | 0 | -695 |
| 20140306 10:47:10.842 | 3 | 10 | ZNM4 | 2 | Bid | 124.046875 | 84110:M:3447504TN0111018 | 15.625 | -31.25 | 0.6 | -31.85 | 22190407 | -1360 | -6 | 4 | 0 | -695 |
| 20140306 10:47:10.842 | 3 | 10 | ZNM4 | 2 | Bid | 124.046875 | 84110:M:3447662TN0111097 | 15.625 | -31.25 | 0.6 | -31.85 | 22190407 | -1360 | -6 | 4 | 0 | -695 |
| 20140307 05:36:00.256 | 3 | 5 | ZBM4 | -1 | Ask | 131.9375 | 84110:M:3712777TN0006602 | 31.25 | -31.25 | 0.3 | -31.55 | 24003446 | -276 | -14 | 14 | 2 | -77 |
| 20140307 05:42:24.179 | 3 | 5 | ZBM4 | 1 | Bid | 131.9375 | 84110:M:3713632TN0006654 | 31.25 | -31.25 | 0.3 | -31.55 | 24009873 | -160 | -4 | 4 | 0 | -75 |
| 20140307 05:42:24.179 | 3 | 5 | ZBM4 | 3 | Bid | 131.9375 | 84110:M:3713648TN0006662 | 31.25 | -93.75 | 0.9 | -94.65 | 24009873 | -160 | -4 | 4 | 0 | -75 |
| 20140307 06:49:47.183 | 3 | 6 | ZBM4 | -1 | Ask | 131.875 | 84110:M:3743655TN0009802 | 31.25 | -31.25 | 0.3 | -31.55 | 24168772 | -186 | -4 | 3 | 0 | -80 |
| 20140307 06:52:49.650 | 3 | 6 | ZBM4 | 1 | Bid | 131.875 | 84110:M:3745906TN0010024 | 31.25 | -31.25 | 0.3 | -31.55 | 24182635 | -192 | -7 | 2 | 0 | -160 |
| 20140307 10:00:20.990 | 3 | 10 | ZBM4 | -21 | Ask | 131.09375 | 84110:M:4401685TN0070974 | 31.25 | -656.25 | 6.3 | -662.55 | 27326062 | -497 | -11 | 11 | 4 | -119 |
| 20140307 10:00:20.990 | 3 | 10 | ZBM4 | -3 | Ask | 131.09375 | 84110:M:4401683TN0070973 | 31.25 | -93.75 | 0.9 | -94.65 | 27326062 | -497 | -11 | 11 | 4 | -119 |
| 20140307 10:00:20.990 | 3 | 10 | ZBM4 | -1 | Ask | 131.09375 | 84110:M:4402067TN0071070 | 31.25 | -31.25 | 0.3 | -31.55 | 27326062 | -497 | -11 | 11 | 4 | -119 |
| 20140307 10:09:12.517 | 3 | 10 | ZBM4 | -1 | Ask | 131.15625 | 84110:M:4422087TN0073038 | 31.25 | -31.25 | 0.3 | -31.55 | 27436320 | -298 | -6 | 3 | 1 | -287 |
| 20140307 10:26:23.081 | 3 | 10 | ZBM4 | 1 | Bid | 131.09375 | 84110:M:4459788TN0077478 | 31.25 | -31.25 | 0.3 | -31.55 | 27627329 | -525 | -11 | 11 | 3 | -150 |
| 20140307 10:26:23.081 | 3 | 10 | ZBM4 | 1 | Bid | 131.09375 | 84110:M:4459790TN0077479 | 31.25 | -31.25 | 0.3 | -31.55 | 27627329 | -525 | -11 | 11 | 3 | -150 |
| 20140307 10:28:19.455 | 3 | 10 | ZBM4 | -3 | Ask | 131.09375 | 84110:M:4461269TN0077645 | 31.25 | -93.75 | 0.9 | -94.65 | 27634014 | -357 | -4 | 4 | 0 | -150 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 05:23:01.982 | -2 | 0.274 | 0.035 | 5.715 | 4.148 | 1479 | 1 | 3 | 3 | 3 | 0.907 | 0 | 1479 | 7 |
| 20140306 08:24:39.947 | -1 | 0.628 | 0.055 | 0.932 | 0.347 | 541 | 1 | 1 | 4 | 4 | 1 | 0 | 541 | -1 |
| 20140306 08:56:28.951 | -4 | 0.512 | 0.053 | 1.674 | 0.817 | 1104 | 1 | 5 | 1 | 0 | 1 | 0 | 1104 | 4 |
| 20140306 08:56:28.951 | -4 | 0.512 | 0.053 | 1.674 | 0.817 | 1104 | 1 | 5 | 1 | 0 | 1 | 0 | 1104 | 4 |
| 20140306 09:13:32.516 | -1 | 0.372 | 0.05 | 2.746 | 1.725 | 2045 | 1 | 5 | 6 | 5 | 1.003 | 75 | 2120 | 0 |
| 20140306 09:13:32.516 | -1 | 0.372 | 0.05 | 2.746 | 1.725 | 2045 | 1 | 5 | 6 | 5 | 1.003 | 75 | 2120 | 0 |
| 20140306 09:13:32.516 | -1 | 0.372 | 0.05 | 2.746 | 1.725 | 2045 | 1 | 5 | 6 | 5 | 1.003 | 75 | 2120 | 0 |
| 20140306 09:21:21.016 | -4 | 0.522 | 0.04 | 1.198 | 0.572 | 850 | 1 | 6 | 0 | 0 | 1.011 | 5 | 855 | 0 |
| 20140306 09:21:21.016 | -4 | 0.522 | 0.04 | 1.198 | 0.572 | 850 | 1 | 6 | 0 | 0 | 1.011 | 5 | 855 | 0 |
| 20140306 09:21:21.016 | -4 | 0.522 | 0.04 | 1.198 | 0.572 | 850 | 1 | 6 | 0 | 0 | 1.011 | 5 | 855 | 0 |
| 20140306 10:21:52.566 | -3 | 0.363 | 0.048 | 1.586 | 0.999 | 1682 | 1 | 5 | 4 | 4 | 1.002 | 82 | 1764 | 0 |
| 20140306 10:21:52.566 | -3 | 0.363 | 0.048 | 1.586 | 0.999 | 1682 | 1 | 5 | 4 | 4 | 1.002 | 82 | 1764 | 0 |
| 20140306 10:21:52.566 | -3 | 0.363 | 0.048 | 1.586 | 0.999 | 1682 | 1 | 5 | 4 | 4 | 1.002 | 82 | 1764 | 0 |
| 20140306 10:21:52.566 | -3 | 0.363 | 0.048 | 1.586 | 0.999 | 1682 | 1 | 5 | 4 | 4 | 1.002 | 82 | 1764 | 0 |
| 20140306 10:47:10.842 | -2 | 0.57 | 0.042 | 1.738 | 0.747 | 1078 | 1 | 4 | 2 | 2 | 1.052 | 0 | 1078 | 0 |
| 20140306 10:47:10.842 | -2 | 0.57 | 0.042 | 1.738 | 0.747 | 1078 | 1 | 4 | 2 | 2 | 1.052 | 0 | 1078 | 0 |
| 20140306 10:47:10.842 | -2 | 0.57 | 0.042 | 1.738 | 0.747 | 1078 | 1 | 4 | 2 | 2 | 1.052 | 0 | 1078 | 0 |
| 20140306 10:47:10.842 | -2 | 0.57 | 0.042 | 1.738 | 0.747 | 1078 | 1 | 4 | 2 | 2 | 1.052 | 0 | 1078 | 0 |
| 20140307 05:36:00.256 | -1 | 0.425 | 0.169 | 2.326 | 1.337 | 374 | 1 | 1 | 8 | 6 | 1.003 | 1 | 375 | 0 |
| 20140307 05:42:24.179 | -1 | 0.342 | 0.07 | 1.261 | 0.83 | 313 | 1 | 1 | 1 | 1 | 1.016 | 0 | 313 | -1 |
| 20140307 05:42:24.179 | -1 | 0.342 | 0.07 | 1.261 | 0.83 | 313 | 1 | 1 | 1 | 1 | 1.016 | 0 | 313 | -1 |
| 20140307 06:49:47.183 | -2 | 0.261 | 0.041 | 3.025 | 2.237 | 492 | 1 | 2 | 8 | 8 | 0.932 | 0 | 492 | 5 |
| 20140307 06:52:49.650 | -4 | 0.386 | 0.073 | 2.041 | 1.254 | 306 | 1 | 0 | 0 | 0 | 1 | 0 | 306 | 13 |
| 20140307 10:00:20.990 | -1 | 0.429 | 0.075 | 1.092 | 0.611 | 662 | 1 | 5 | 13 | 9 | 1 | 0 | 662 | 5 |
| 20140307 10:00:20.990 | -1 | 0.429 | 0.075 | 1.092 | 0.611 | 662 | 1 | 5 | 13 | 9 | 1 | 0 | 662 | 5 |
| 20140307 10:00:20.990 | -1 | 0.429 | 0.075 | 1.092 | 0.611 | 662 | 1 | 5 | 13 | 9 | 1 | 0 | 662 | 5 |
| 20140307 10:09:12.517 | -4 | 0.23 | 0.032 | 1.547 | 1.132 | 706 | 1 | 3 | 6 | 5 | 0.866 | 0 | 706 | 7 |
| 20140307 10:26:23.081 | -1 | 0.492 | 0.138 | 1.545 | 0.778 | 543 | 1 | 2 | 5 | 2 | 1.004 | 0 | 543 | 1 |
| 20140307 10:26:23.081 | -1 | 0.492 | 0.138 | 1.545 | 0.778 | 543 | 1 | 2 | 5 | 2 | 1.004 | 0 | 543 | 1 |
| 20140307 10:28:19.455 | -1 | 0.325 | 0.023 | 1.872 | 1.263 | 740 | 1 | 2 | 12 | 12 | 1 | 0 | 740 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140307 10:28:19.455 | 3 | 10 | ZBM4 | -2 | Ask | 131.09375 | 84110:M:4461283TN0077652 | 31.25 | -62.5 | 0.6 | -63.1 | 27634014 | -357 | -4 | 4 | 0 | -150 |
| 20140307 10:28:19.455 | 3 | 10 | ZBM4 | -1 | Ask | 131.09375 | 84110:M:4461335TN0077678 | 31.25 | -31.25 | 0.3 | -31.55 | 27634014 | -357 | -4 | 4 | 0 | -150 |
| 20140307 10:28:19.455 | 3 | 10 | ZBM4 | -1 | Ask | 131.09375 | 84110:M:4461247TN0077634 | 31.25 | -31.25 | 0.3 | -31.55 | 27634014 | -357 | -4 | 4 | 0 | -150 |
| 20140307 10:28:19.455 | 3 | 10 | ZBM4 | -3 | Ask | 131.09375 | 84110:M:4461277TN0077649 | 31.25 | -93.75 | 0.9 | -94.65 | 27634014 | -357 | -4 | 4 | 0 | -150 |
| 20140307 10:28:19.455 | 3 | 10 | ZBM4 | -3 | Ask | 131.09375 | 84110:M:4461293TN0077657 | 31.25 | -93.75 | 0.9 | -94.65 | 27634014 | -357 | -4 | 4 | 0 | -150 |
| 20140307 10:55:58.561 | 3 | 10 | ZBM4 | 1 | Bid | 131.0625 | 84110:M:4498730TN0081083 | 31.25 | -31.25 | 0.3 | -31.55 | 27829199 | -371 | -5 | 5 | 0 | -166 |
| 20140307 10:55:58.561 | 3 | 10 | ZBM4 | 2 | Bid | 131.0625 | 84110:M:4498712TN0081074 | 31.25 | -62.5 | 0.6 | -63.1 | 27829199 | -371 | -5 | 5 | 0 | -166 |
| 20140307 10:55:58.561 | 3 | 10 | ZBM4 | 1 | Bid | 131.0625 | 84110:M:4498932TN0081119 | 31.25 | -31.25 | 0.3 | -31.55 | 27829199 | -371 | -5 | 5 | 0 | -166 |
| 20140307 10:55:58.561 | 3 | 10 | ZBM4 | 1 | Bid | 131.0625 | 84110:M:4498940TN0081120 | 31.25 | -31.25 | 0.3 | -31.55 | 27829199 | -371 | -5 | 5 | 0 | -166 |
| 20140307 11:59:37.394 | 3 | 11 | ZBM4 | -1 | Ask | 131.125 | 84110:M:4540969TN0084817 | 31.25 | -31.25 | 0.3 | -31.55 | 28094042 | -321 | -4 | 4 | 0 | -128 |
| 20140307 11:59:37.394 | 3 | 11 | ZBM4 | -1 | Ask | 131.125 | 84110:M:4540967TN0084816 | 31.25 | -31.25 | 0.3 | -31.55 | 28094042 | -321 | -4 | 4 | 0 | -128 |
| 20140307 06:52:49.662 | 3 | 6 | ZFM4 | 3 | Bid | 119.578125 | 84110:M:3746126TN0012964 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 24182632 | -156 | -5 | 3 | 0 | -76 |
| 20140307 09:56:38.730 | 3 | 9 | ZFM4 | -3 | Ask | 119.2421875 | 84110:M:4393179TN0093466 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 27291703 | -674 | -10 | 10 | 5 | -208 |
| 20140307 09:56:38.730 | 3 | 9 | ZFM4 | -60 | Ask | 119.2421875 | 84110:M:4393181TN0093467 | 7.8125 | -468.75 | 18 | -486.75 | 27291703 | -674 | -10 | 10 | 5 | -208 |
| 20140307 09:56:38.730 | 3 | 9 | ZFM4 | -3 | Ask | 119.2421875 | 84110:M:4393187TN0093470 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 27291703 | -674 | -10 | 10 | 5 | -208 |
| 20140307 09:56:38.730 | 3 | 9 | ZFM4 | -4 | Ask | 119.2421875 | 84110:M:4393177TN0093465 | 7.8125 | -31.25 | 1.2 | -32.45 | 27291703 | -674 | -10 | 10 | 5 | -208 |
| 20140307 09:56:38.730 | 3 | 9 | ZFM4 | -2 | Ask | 119.2421875 | 84110:M:4393203TN0093478 | 7.8125 | -15.625 | 0.6 | -16.225 | 27291703 | -674 | -10 | 10 | 5 | -208 |
| 20140307 09:56:38.730 | 3 | 9 | ZFM4 | -3 | Ask | 119.2421875 | 84110:M:4393241TN0093484 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 27291703 | -674 | -10 | 10 | 5 | -208 |
| 20140307 10:54:52.202 | 3 | 10 | ZFM4 | -1 | Ask | 119.2421875 | 84110:M:4494585TN0104436 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27812643 | -287 | -8 | 5 | 3 | -81 |
| 20140307 10:54:52.202 | 3 | 10 | ZFM4 | -3 | Ask | 119.2421875 | 84110:M:4494893TN0104444 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 27812643 | -287 | -8 | 5 | 3 | -81 |
| 20140307 10:55:58.558 | 3 | 10 | ZFM4 | 1 | Bid | 119.2421875 | 84110:M:4498532TN0105021 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 27829187 | -488 | -5 | 5 | 1 | -231 |
| 20140307 10:55:58.558 | 3 | 10 | ZFM4 | 2 | Bid | 119.2421875 | 84110:M:4498472TN0104991 | 7.8125 | -15.625 | 0.6 | -16.225 | 27829187 | -488 | -5 | 5 | 1 | -231 |
| 20140307 10:55:58.558 | 3 | 10 | ZFM4 | 3 | Bid | 119.2421875 | 84110:M:4498938TN0105030 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 27829187 | -488 | -5 | 5 | 1 | -231 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -3 | Ask | 119.2578125 | 84110:M:4541045TN0109777 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -48 | Ask | 119.2578125 | 84110:M:4541027TN0109768 | 7.8125 | -375 | 14.4 | -389.4 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -3 | Ask | 119.2578125 | 84110:M:4541047TN0109778 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -2 | Ask | 119.2578125 | 84110:M:4541205TN0109857 | 7.8125 | -15.625 | 0.6 | -16.225 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -3 | Ask | 119.2578125 | 84110:M:4541049TN0109779 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -1 | Ask | 119.2578125 | 84110:M:4541033TN0109771 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 11:59:37.398 | 3 | 11 | ZFM4 | -3 | Ask | 119.2578125 | 84110:M:4541069TN0109789 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 28094033 | -532 | -5 | 5 | 0 | -240 |
| 20140307 05:42:24.182 | 3 | 5 | ZNM4 | 1 | Bid | 124.09375 | 84110:M:3713892TN0019371 | 15.625 | -15.625 | 0.3 | -15.925 | 24009868 | -466 | -5 | 5 | 0 | -159 |
| 20140307 05:42:24.182 | 3 | 5 | ZNM4 | 2 | Bid | 124.09375 | 84110:M:3713908TN0019379 | 15.625 | -31.25 | 0.6 | -31.85 | 24009868 | -466 | -5 | 5 | 0 | -159 |
| 20140307 06:49:47.177 | 3 | 6 | ZNM4 | -1 | Ask | 124.03125 | 84110:M:3743221TN0025210 | 15.625 | -15.625 | 0.3 | -15.925 | 24168768 | -704 | -4 | 4 | 0 | -303 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140307 10:28:19.455 | -1 | 0.325 | 0.023 | 1.872 | 1.263 | 740 | 1 | 2 | 12 | 12 | 1 | 0 | 740 | 2 |
| 20140307 10:28:19.455 | -1 | 0.325 | 0.023 | 1.872 | 1.263 | 740 | 1 | 2 | 12 | 12 | 1 | 0 | 740 | 2 |
| 20140307 10:28:19.455 | -1 | 0.325 | 0.023 | 1.872 | 1.263 | 740 | 1 | 2 | 12 | 12 | 1 | 0 | 740 | 2 |
| 20140307 10:28:19.455 | -1 | 0.325 | 0.023 | 1.872 | 1.263 | 740 | 1 | 2 | 12 | 12 | 1 | 0 | 740 | 2 |
| 20140307 10:28:19.455 | -1 | 0.325 | 0.023 | 1.872 | 1.263 | 740 | 1 | 2 | 12 | 12 | 1 | 0 | 740 | 2 |
| 20140307 10:55:58.561 | -1 | 0.313 | 0.038 | 3.386 | 2.326 | 814 | 1 | 3 | 5 | 5 | 1 | 0 | 814 | 2 |
| 20140307 10:55:58.561 | -1 | 0.313 | 0.038 | 3.386 | 2.326 | 814 | 1 | 3 | 5 | 5 | 1 | 0 | 814 | 2 |
| 20140307 10:55:58.561 | -1 | 0.313 | 0.038 | 3.386 | 2.326 | 814 | 1 | 3 | 5 | 5 | 1 | 0 | 814 | 2 |
| 20140307 10:55:58.561 | -1 | 0.313 | 0.038 | 3.386 | 2.326 | 814 | 1 | 3 | 5 | 5 | 1 | 0 | 814 | 2 |
| 20140307 11:59:37.394 | -1 | 0.492 | 0.062 | 1.128 | 0.573 | 332 | 1 | 3 | 4 | 4 | 1 | 0 | 332 | 4 |
| 20140307 11:59:37.394 | -1 | 0.492 | 0.062 | 1.128 | 0.573 | 332 | 1 | 3 | 4 | 4 | 1 | 0 | 332 | 4 |
| 20140307 06:52:49.662 | -2 | 0.223 | 0.068 | 5.833 | 4.533 | 517 | 1 | 0 | 12 | 12 | 0.95 | 0 | 517 | 4 |
| 20140307 09:56:38.730 | -1 | 0.434 | 0.088 | 4.063 | 1.568 | 880 | 1 | 2 | 12 | 7 | 1.002 | 40 | 920 | 0 |
| 20140307 09:56:38.730 | -1 | 0.434 | 0.088 | 4.063 | 1.568 | 880 | 1 | 2 | 12 | 7 | 1.002 | 40 | 920 | 0 |
| 20140307 09:56:38.730 | -1 | 0.434 | 0.088 | 4.063 | 1.568 | 880 | 1 | 2 | 12 | 7 | 1.002 | 40 | 920 | 0 |
| 20140307 09:56:38.730 | -1 | 0.434 | 0.088 | 4.063 | 1.568 | 880 | 1 | 2 | 12 | 7 | 1.002 | 40 | 920 | 0 |
| 20140307 09:56:38.730 | -1 | 0.434 | 0.088 | 4.063 | 1.568 | 880 | 1 | 2 | 12 | 7 | 1.002 | 40 | 920 | 0 |
| 20140307 09:56:38.730 | -1 | 0.434 | 0.088 | 4.063 | 1.568 | 880 | 1 | 2 | 12 | 7 | 1.002 | 40 | 920 | 0 |
| 20140307 10:54:52.202 | -1 | 0.205 | 0.066 | 1.758 | 1.363 | 1110 | 1 | 3 | 14 | 11 | 1.007 | 45 | 1155 | 0 |
| 20140307 10:54:52.202 | -1 | 0.205 | 0.066 | 1.758 | 1.363 | 1110 | 1 | 3 | 14 | 11 | 1.007 | 45 | 1155 | 0 |
| 20140307 10:55:58.558 | -1 | 0.25 | 0.051 | 4.077 | 3.056 | 1461 | 1 | 3 | 3 | 2 | 1 | 0 | 1461 | 5 |
| 20140307 10:55:58.558 | -1 | 0.25 | 0.051 | 4.077 | 3.056 | 1461 | 1 | 3 | 3 | 2 | 1 | 0 | 1461 | 5 |
| 20140307 10:55:58.558 | -1 | 0.25 | 0.051 | 4.077 | 3.056 | 1461 | 1 | 3 | 3 | 2 | 1 | 0 | 1461 | 5 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 11:59:37.398 | -1 | 0.413 | 0.049 | 3.966 | 2.329 | 757 | 1 | 3 | 7 | 7 | 1 | 0 | 757 | 0 |
| 20140307 05:42:24.182 | -1 | 0.253 | 0.047 | 2.925 | 2.186 | 1380 | 1 | 2 | 3 | 3 | 1.002 | 0 | 1380 | 0 |
| 20140307 05:42:24.182 | -1 | 0.253 | 0.047 | 2.925 | 2.186 | 1380 | 1 | 2 | 3 | 3 | 1.002 | 0 | 1380 | 0 |
| 20140307 06:49:47.177 | -1 | 0.406 | 0.038 | 1.289 | 0.765 | 1031 | 1 | 3 | 2 | 2 | 1.003 | 1 | 1032 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140307 07:50:03.797 | 3 | 7 | ZNM4 | -1 | Ask | 123.484375 | 84110:M:4067977TN0086704 | 15.625 | -15.625 | 0.3 | -15.925 | 25423651 | -611 | -5 | 1 | 0 | -611 |
| 20140307 08:06:07.546 | 3 | 8 | ZNM4 | -2 | Ask | 123.4375 | 84110:M:4140041TN0101230 | 15.625 | -31.25 | 0.6 | -31.85 | 25796250 | -1153 | -9 | 2 | 0 | -1053 |
| 20140307 09:23:30.621 | 3 | 9 | ZNM4 | -1 | Ask | 123.46875 | 84110:M:4342585TN0141129 | 15.625 | -15.625 | 0.3 | -15.925 | 26993410 | -1361 | -6 | 4 | 0 | -1156 |
| 20140307 09:23:30.621 | 3 | 9 | ZNM4 | -1 | Ask | 123.46875 | 84110:M:4343125TN0141255 | 15.625 | -15.625 | 0.3 | -15.925 | 26993410 | -1361 | -6 | 4 | 0 | -1156 |
| 20140307 09:56:38.728 | 3 | 9 | ZNM4 | -1 | Ask | 123.546875 | 84110:M:4392889TN0151042 | 15.625 | -15.625 | 0.3 | -15.925 | 27291756 | -1596 | -16 | 12 | 2 | -380 |
| 20140307 09:56:38.728 | 3 | 9 | ZNM4 | -2 | Ask | 123.546875 | 84110:M:4392887TN0151041 | 15.625 | -31.25 | 0.6 | -31.85 | 27291756 | -1596 | -16 | 12 | 2 | -380 |
| 20140307 10:00:20.984 | 3 | 10 | ZNM4 | -2 | Ask | 123.578125 | 84110:M:4401313TN0152479 | 15.625 | -31.25 | 0.6 | -31.85 | 27326074 | -1696 | -8 | 8 | 3 | -350 |
| 20140307 10:00:20.984 | 3 | 10 | ZNM4 | -4 | Ask | 123.578125 | 84110:M:4401295TN0152470 | 15.625 | -62.5 | 1.2 | -63.7 | 27326074 | -1696 | -8 | 8 | 3 | -350 |
| 20140307 10:00:20.984 | 3 | 10 | ZNM4 | -1 | Ask | 123.578125 | 84110:M:4402071TN0152613 | 15.625 | -15.625 | 0.3 | -15.925 | 27326074 | -1696 | -8 | 8 | 3 | -350 |
| 20140307 10:00:20.984 | 3 | 10 | ZNM4 | -1 | Ask | 123.578125 | 84110:M:4402069TN0152612 | 15.625 | -15.625 | 0.3 | -15.925 | 27326074 | -1696 | -8 | 8 | 3 | -350 |
| 20140307 10:00:20.984 | 3 | 10 | ZNM4 | -2 | Ask | 123.578125 | 84110:M:4402091TN0152615 | 15.625 | -31.25 | 0.6 | -31.85 | 27326074 | -1696 | -8 | 8 | 3 | -350 |
| 20140307 10:09:12.514 | 3 | 10 | ZNM4 | -2 | Ask | 123.609375 | 84110:M:4421719TN0156562 | 15.625 | -31.25 | 0.6 | -31.85 | 27436281 | -1535 | -22 | 16 | 3 | -762 |
| 20140307 10:26:23.086 | 3 | 10 | ZNM4 | 1 | Bid | 123.5625 | 84110:M:4459674TN0163659 | 15.625 | -15.625 | 0.3 | -15.925 | 27627383 | -1103 | -7 | 7 | 1 | -350 |
| 20140307 10:26:23.086 | 3 | 10 | ZNM4 | 2 | Bid | 123.5625 | 84110:M:4459602TN0163623 | 15.625 | -31.25 | 0.6 | -31.85 | 27627383 | -1103 | -7 | 7 | 1 | -350 |
| 20140307 10:28:19.448 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4460863TN0163881 | 15.625 | -15.625 | 0.3 | -15.925 | 27634010 | -1312 | -4 | 4 | 1 | -600 |
| 20140307 10:28:19.448 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4460767TN0163833 | 15.625 | -15.625 | 0.3 | -15.925 | 27634010 | -1312 | -4 | 4 | 1 | -600 |
| 20140307 10:28:19.448 | 3 | 10 | ZNM4 | -2 | Ask | 123.5625 | 84110:M:4460865TN0163882 | 15.625 | -31.25 | 0.6 | -31.85 | 27634010 | -1312 | -4 | 4 | 1 | -600 |
| 20140307 10:28:19.448 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4461665TN0163958 | 15.625 | -15.625 | 0.3 | -15.925 | 27634010 | -1312 | -4 | 4 | 1 | -600 |
| 20140307 10:28:19.448 | 3 | 10 | ZNM4 | -2 | Ask | 123.5625 | 84110:M:4461675TN0163959 | 15.625 | -31.25 | 0.6 | -31.85 | 27634010 | -1312 | -4 | 4 | 1 | -600 |
| 20140307 10:54:52.196 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4494055TN0170291 | 15.625 | -15.625 | 0.3 | -15.925 | 27812668 | -1288 | -4 | 4 | 0 | -700 |
| 20140307 10:54:52.196 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4494035TN0170281 | 15.625 | -15.625 | 0.3 | -15.925 | 27812668 | -1288 | -4 | 4 | 0 | -700 |
| 20140307 10:54:52.196 | 3 | 10 | ZNM4 | -2 | Ask | 123.5625 | 84110:M:4494057TN0170292 | 15.625 | -31.25 | 0.6 | -31.85 | 27812668 | -1288 | -4 | 4 | 0 | -700 |
| 20140307 10:54:52.196 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4494083TN0170305 | 15.625 | -15.625 | 0.3 | -15.925 | 27812668 | -1288 | -4 | 4 | 0 | -700 |
| 20140307 10:54:52.196 | 3 | 10 | ZNM4 | -2 | Ask | 123.5625 | 84110:M:4494051TN0170289 | 15.625 | -31.25 | 0.6 | -31.85 | 27812668 | -1288 | -4 | 4 | 0 | -700 |
| 20140307 10:54:52.196 | 3 | 10 | ZNM4 | -1 | Ask | 123.5625 | 84110:M:4494081TN0170304 | 15.625 | -15.625 | 0.3 | -15.925 | 27812668 | -1288 | -4 | 4 | 0 | -700 |
| 20140310 04:25:59.188 | 3 | 4 | ZBM4 | 1 | Bid | 131.125 | 84111:M:97726TN0008770 | 31.25 | -31.25 | 0.3 | -31.55 | 899814 | -345 | -5 | 5 | 0 | -118 |
| 20140310 07:24:59.645 | 3 | 7 | ZBM4 | -3 | Ask | 131 | 84111:M:184319TN0016461 | 31.25 | -93.75 | 0.9 | -94.65 | 1419425 | -467 | -9 | 9 | 0 | -152 |
| 20140310 07:33:44.379 | 3 | 7 | ZBM4 | -1 | Ask | 131.03125 | 84111:M:190841TN0017005 | 31.25 | -31.25 | 0.3 | -31.55 | 1451530 | -476 | -9 | 9 | 0 | -119 |
| 20140310 07:33:44.379 | 3 | 7 | ZBM4 | -3 | Ask | 131.03125 | 84111:M:190827TN0016998 | 31.25 | -93.75 | 0.9 | -94.65 | 1451530 | -476 | -9 | 9 | 0 | -119 |
| 20140310 07:52:31.649 | 3 | 7 | ZBM4 | 1 | Bid | 131.15625 | 84111:M:211020TN0018851 | 31.25 | -31.25 | 0.3 | -31.55 | 1547154 | -268 | -7 | 6 | 1 | -154 |
| 20140310 07:52:31.649 | 3 | 7 | ZBM4 | 1 | Bid | 131.15625 | 84111:M:211766TN0018961 | 31.25 | -31.25 | 0.3 | -31.55 | 1547154 | -268 | -7 | 6 | 1 | -154 |
| 20140310 07:52:31.649 | 3 | 7 | ZBM4 | 12 | Bid | 131.15625 | 84111:M:211776TN0018966 | 31.25 | -375 | 3.6 | -378.6 | 1547154 | -268 | -7 | 6 | 1 | -154 |
| 20140310 07:52:31.649 | 3 | 7 | ZBM4 | 1 | Bid | 131.15625 | 84111:M:211738TN0018947 | 31.25 | -31.25 | 0.3 | -31.55 | 1547154 | -268 | -7 | 6 | 1 | -154 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140307 07:50:03.797 | -5 | 0.303 | 0.03 | 1.261 | 0.879 | 1353 | 1 | 5 | 3 | 3 | 0.962 | 0 | 1353 | 5 |
| 20140307 08:06:07.546 | -8 | 0.5 | 0.061 | 1.7 | 0.849 | 1151 | 1 | 4 | 2 | 2 | 1 | 0 | 1151 | 3 |
| 20140307 09:23:30.621 | -5 | 0.461 | 0.036 | 1.07 | 0.576 | 1610 | 1 | 5 | 2 | 2 | 1.013 | 20 | 1630 | 1 |
| 20140307 09:23:30.621 | -5 | 0.461 | 0.036 | 1.07 | 0.576 | 1610 | 1 | 5 | 2 | 2 | 1.013 | 20 | 1630 | 1 |
| 20140307 09:56:38.728 | -1 | 0.635 | 0.12 | 0.941 | 0.342 | 923 | 1 | 4 | 4 | 2 | 1.008 | 85 | 1008 | 0 |
| 20140307 09:56:38.728 | -1 | 0.635 | 0.12 | 0.941 | 0.342 | 923 | 1 | 4 | 4 | 2 | 1.008 | 85 | 1008 | 0 |
| 20140307 10:00:20.984 | -1 | 0.347 | 0.027 | 1.736 | 0.891 | 1888 | 1 | 6 | 6 | 3 | 1.006 | 1 | 1889 | 0 |
| 20140307 10:00:20.984 | -1 | 0.347 | 0.027 | 1.736 | 0.891 | 1888 | 1 | 6 | 6 | 3 | 1.006 | 1 | 1889 | 0 |
| 20140307 10:00:20.984 | -1 | 0.347 | 0.027 | 1.736 | 0.891 | 1888 | 1 | 6 | 6 | 3 | 1.006 | 1 | 1889 | 0 |
| 20140307 10:00:20.984 | -1 | 0.347 | 0.027 | 1.736 | 0.891 | 1888 | 1 | 6 | 6 | 3 | 1.006 | 1 | 1889 | 0 |
| 20140307 10:00:20.984 | -1 | 0.347 | 0.027 | 1.736 | 0.891 | 1888 | 1 | 6 | 6 | 3 | 1.006 | 1 | 1889 | 0 |
| 20140307 10:09:12.514 | -2 | 0.249 | 0.079 | 0.995 | 0.436 | 1062 | 1 | 3 | 5 | 2 | 0.826 | 0 | 1062 | 8 |
| 20140307 10:26:23.086 | -1 | 0.405 | 0.037 | 1.98 | 1.179 | 1623 | 1 | 5 | 6 | 5 | 1.003 | 0 | 1623 | 0 |
| 20140307 10:26:23.086 | -1 | 0.405 | 0.037 | 1.98 | 1.179 | 1623 | 1 | 5 | 6 | 5 | 1.003 | 0 | 1623 | 0 |
| 20140307 10:28:19.448 | -1 | 0.549 | 0.024 | 1.004 | 0.453 | 1079 | 1 | 3 | 4 | 3 | 1 | 0 | 1079 | 10 |
| 20140307 10:28:19.448 | -1 | 0.549 | 0.024 | 1.004 | 0.453 | 1079 | 1 | 3 | 4 | 3 | 1 | 0 | 1079 | 10 |
| 20140307 10:28:19.448 | -1 | 0.549 | 0.024 | 1.004 | 0.453 | 1079 | 1 | 3 | 4 | 3 | 1 | 0 | 1079 | 10 |
| 20140307 10:28:19.448 | -1 | 0.549 | 0.024 | 1.004 | 0.453 | 1079 | 1 | 3 | 4 | 3 | 1 | 0 | 1079 | 10 |
| 20140307 10:28:19.448 | -1 | 0.549 | 0.024 | 1.004 | 0.453 | 1079 | 1 | 3 | 4 | 3 | 1 | 0 | 1079 | 10 |
| 20140307 10:54:52.196 | -1 | 0.402 | 0.02 | 1.786 | 1.068 | 1924 | 1 | 6 | 4 | 4 | 1.004 | 0 | 1924 | 9 |
| 20140307 10:54:52.196 | -1 | 0.402 | 0.02 | 1.786 | 1.068 | 1924 | 1 | 6 | 4 | 4 | 1.004 | 0 | 1924 | 9 |
| 20140307 10:54:52.196 | -1 | 0.402 | 0.02 | 1.786 | 1.068 | 1924 | 1 | 6 | 4 | 4 | 1.004 | 0 | 1924 | 9 |
| 20140307 10:54:52.196 | -1 | 0.402 | 0.02 | 1.786 | 1.068 | 1924 | 1 | 6 | 4 | 4 | 1.004 | 0 | 1924 | 9 |
| 20140307 10:54:52.196 | -1 | 0.402 | 0.02 | 1.786 | 1.068 | 1924 | 1 | 6 | 4 | 4 | 1.004 | 0 | 1924 | 9 |
| 20140307 10:54:52.196 | -1 | 0.402 | 0.02 | 1.786 | 1.068 | 1924 | 1 | 6 | 4 | 4 | 1.004 | 0 | 1924 | 9 |
| 20140310 04:25:59.188 | -1 | 0.526 | 0.048 | 2.231 | 1.058 | 311 | 1 | 4 | 7 | 7 | 1 | 0 | 311 | 4 |
| 20140310 07:24:59.645 | -1 | 0.498 | 0.083 | 1.775 | 0.89 | 470 | 1 | 2 | 7 | 7 | 1 | 0 | 470 | 1 |
| 20140310 07:33:44.379 | -1 | 0.452 | 0.073 | 2.083 | 1.142 | 578 | 1 | 3 | 10 | 10 | 1 | 0 | 578 | 2 |
| 20140310 07:33:44.379 | -1 | 0.452 | 0.073 | 2.083 | 1.142 | 578 | 1 | 3 | 10 | 10 | 1 | 0 | 578 | 2 |
| 20140310 07:52:31.649 | -2 | 0.372 | 0.077 | 0.821 | 0.516 | 454 | 1 | 2 | 9 | 8 | 1.002 | 0 | 454 | 0 |
| 20140310 07:52:31.649 | -2 | 0.372 | 0.077 | 0.821 | 0.516 | 454 | 1 | 2 | 9 | 8 | 1.002 | 0 | 454 | 0 |
| 20140310 07:52:31.649 | -2 | 0.372 | 0.077 | 0.821 | 0.516 | 454 | 1 | 2 | 9 | 8 | 1.002 | 0 | 454 | 0 |
| 20140310 07:52:31.649 | -2 | 0.372 | 0.077 | 0.821 | 0.516 | 454 | 1 | 2 | 9 | 8 | 1.002 | 0 | 454 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140310 07:52:31.649 | 3 | 7 | ZBM4 | 1 | Bid | 131.15625 | 84111:M:211768TN0018962 | 31.25 | -31.25 | 0.3 | -31.55 | 1547154 | -268 | -7 | 6 | 1 | -154 |
| 20140310 07:52:31.649 | 3 | 7 | ZBM4 | 1 | Bid | 131.15625 | 84111:M:211808TN0018980 | 31.25 | -31.25 | 0.3 | -31.55 | 1547154 | -268 | -7 | 6 | 1 | -154 |
| 20140310 12:10:41.977 | 3 | 12 | ZBM4 | 1 | Bid | 131.1875 | 84111:M:489496TN0046323 | 31.25 | -31.25 | 0.3 | -31.55 | 3171031 | -436 | -3 | 3 | 0 | -212 |
| 20140310 12:10:41.977 | 3 | 12 | ZBM4 | 1 | Bid | 131.1875 | 84111:M:489494TN0046322 | 31.25 | -31.25 | 0.3 | -31.55 | 3171031 | -436 | -3 | 3 | 0 | -212 |
| 20140310 12:10:41.977 | 3 | 12 | ZBM4 | 3 | Bid | 131.1875 | 84111:M:489430TN0046290 | 31.25 | -93.75 | 0.9 | -94.65 | 3171031 | -436 | -3 | 3 | 0 | -212 |
| 20140310 12:10:41.977 | 3 | 12 | ZBM4 | 1 | Bid | 131.1875 | 84111:M:489484TN0046317 | 31.25 | -31.25 | 0.3 | -31.55 | 3171031 | -436 | -3 | 3 | 0 | -212 |
| 20140310 04:25:59.180 | 3 | 4 | ZFM4 | 21 | Bid | 119.2109375 | 84111:M:97446TN0009879 | 7.8125 | -164.0625 | 6.3 | -170.3625 | 899802 | -313 | -8 | 8 | 0 | -54 |
| 20140310 04:25:59.180 | 3 | 4 | ZFM4 | 3 | Bid | 119.2109375 | 84111:M:97386TN0009849 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 899802 | -313 | -8 | 8 | 0 | -54 |
| 20140310 04:25:59.180 | 3 | 4 | ZFM4 | 3 | Bid | 119.2109375 | 84111:M:97448TN0009880 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 899802 | -313 | -8 | 8 | 0 | -54 |
| 20140310 07:33:44.370 | 3 | 7 | ZFM4 | -1 | Ask | 119.1796875 | 84111:M:190203TN0022236 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1451516 | -493 | -11 | 5 | 1 | -336 |
| 20140310 12:10:41.968 | 3 | 12 | ZFM4 | 1 | Bid | 119.2890625 | 84111:M:488900TN0056320 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3171011 | -466 | -9 | 9 | 0 | -155 |
| 20140310 12:10:41.968 | 3 | 12 | ZFM4 | 2 | Bid | 119.2890625 | 84111:M:488880TN0056310 | 7.8125 | -15.625 | 0.6 | -16.225 | 3171011 | -466 | -9 | 9 | 0 | -155 |
| 20140310 07:24:59.642 | 3 | 7 | ZNM4 | -1 | Ask | 123.484375 | 84111:M:184377TN0040482 | 15.625 | -15.625 | 0.3 | -15.925 | 1419422 | -803 | -3 | 3 | 1 | -350 |
| 20140310 07:30:35.115 | 3 | 7 | ZNM4 | 1 | Bid | 123.5 | 84111:M:188756TN0041274 | 15.625 | -15.625 | 0.3 | -15.925 | 1441744 | -653 | -8 | 8 | 0 | -150 |
| 20140310 07:30:35.115 | 3 | 7 | ZNM4 | 1 | Bid | 123.5 | 84111:M:188758TN0041275 | 15.625 | -15.625 | 0.3 | -15.925 | 1441744 | -653 | -8 | 8 | 0 | -150 |
| 20140310 07:33:44.376 | 3 | 7 | ZNM4 | -1 | Ask | 123.5 | 84111:M:190393TN0041599 | 15.625 | -15.625 | 0.3 | -15.925 | 1451524 | -1284 | -7 | 6 | 0 | -450 |
| 20140310 07:33:44.376 | 3 | 7 | ZNM4 | -2 | Ask | 123.5 | 84111:M:190597TN0041701 | 15.625 | -31.25 | 0.6 | -31.85 | 1451524 | -1284 | -7 | 6 | 0 | -450 |
| 20140310 07:33:44.376 | 3 | 7 | ZNM4 | -1 | Ask | 123.5 | 84111:M:190595TN0041700 | 15.625 | -15.625 | 0.3 | -15.925 | 1451524 | -1284 | -7 | 6 | 0 | -450 |
| 20140310 07:33:44.376 | 3 | 7 | ZNM4 | -2 | Ask | 123.5 | 84111:M:191009TN0041736 | 15.625 | -31.25 | 0.6 | -31.85 | 1451524 | -1284 | -7 | 6 | 0 | -450 |
| 20140310 07:51:54.960 | 3 | 7 | ZNM4 | -44 | Ask | 123.5625 | 84111:M:209655TN0045319 | 15.625 | -687.5 | 13.2 | -700.7 | 1539863 | -1292 | -4 | 3 | 1 | -678 |
| 20140310 07:51:54.960 | 3 | 7 | ZNM4 | -1 | Ask | 123.5625 | 84111:M:209653TN0045318 | 15.625 | -15.625 | 0.3 | -15.925 | 1539863 | -1292 | -4 | 3 | 1 | -678 |
| 20140310 07:51:54.960 | 3 | 7 | ZNM4 | -5 | Ask | 123.5625 | 84111:M:209671TN0045327 | 15.625 | -78.125 | 1.5 | -79.625 | 1539863 | -1292 | -4 | 3 | 1 | -678 |
| 20140310 07:51:54.960 | 3 | 7 | ZNM4 | -16 | Ask | 123.5625 | 84111:M:209657TN0045320 | 15.625 | -250 | 4.8 | -254.8 | 1539863 | -1292 | -4 | 3 | 1 | -678 |
| 20140310 07:51:54.960 | 3 | 7 | ZNM4 | -1 | Ask | 123.5625 | 84111:M:209673TN0045328 | 15.625 | -15.625 | 0.3 | -15.925 | 1539863 | -1292 | -4 | 3 | 1 | -678 |
| 20140310 07:51:54.960 | 3 | 7 | ZNM4 | -2 | Ask | 123.5625 | 84111:M:209707TN0045345 | 15.625 | -31.25 | 0.6 | -31.85 | 1539863 | -1292 | -4 | 3 | 1 | -678 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:211372TN0045633 | 15.625 | -15.625 | 0.3 | -15.925 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 12 | Bid | 123.5625 | 84111:M:211506TN0045700 | 15.625 | -187.5 | 3.6 | -191.1 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:211606TN0045750 | 15.625 | -15.625 | 0.3 | -15.925 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 2 | Bid | 123.5625 | 84111:M:211616TN0045755 | 15.625 | -31.25 | 0.6 | -31.85 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 2 | Bid | 123.5625 | 84111:M:211848TN0045782 | 15.625 | -31.25 | 0.6 | -31.85 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:211846TN0045781 | 15.625 | -15.625 | 0.3 | -15.925 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 07:52:31.646 | 3 | 7 | ZNM4 | 2 | Bid | 123.5625 | 84111:M:211916TN0045791 | 15.625 | -31.25 | 0.6 | -31.85 | 1547126 | -808 | -6 | 5 | 2 | -269 |
| 20140310 09:36:33.387 | 3 | 9 | ZNM4 | 2 | Bid | 123.671875 | 84111:M:341784TN0070465 | 15.625 | -31.25 | 0.6 | -31.85 | 2321003 | -1411 | -9 | 9 | 1 | -325 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140310 07:52:31.649 | -2 | 0.372 | 0.077 | 0.821 | 0.516 | 454 | 1 | 2 | 9 | 8 | 1.002 | 0 | 454 | 0 |
| 20140310 07:52:31.649 | -2 | 0.372 | 0.077 | 0.821 | 0.516 | 454 | 1 | 2 | 9 | 8 | 1.002 | 0 | 454 | 0 |
| 20140310 12:10:41.977 | -1 | 0.372 | 0.018 | 2.04 | 1.28 | 741 | 1 | 5 | 8 | 8 | 1.008 | 0 | 741 | 0 |
| 20140310 12:10:41.977 | -1 | 0.372 | 0.018 | 2.04 | 1.28 | 741 | 1 | 5 | 8 | 8 | 1.008 | 0 | 741 | 0 |
| 20140310 12:10:41.977 | -1 | 0.372 | 0.018 | 2.04 | 1.28 | 741 | 1 | 5 | 8 | 8 | 1.008 | 0 | 741 | 0 |
| 20140310 12:10:41.977 | -1 | 0.372 | 0.018 | 2.04 | 1.28 | 741 | 1 | 5 | 8 | 8 | 1.008 | 0 | 741 | 0 |
| 20140310 04:25:59.180 | -1 | 0.207 | 0.064 | 2.536 | 2.012 | 1201 | 1 | 3 | 2 | 2 | 1 | 0 | 1201 | 6 |
| 20140310 04:25:59.180 | -1 | 0.207 | 0.064 | 2.536 | 2.012 | 1201 | 1 | 3 | 2 | 2 | 1 | 0 | 1201 | 6 |
| 20140310 04:25:59.180 | -1 | 0.207 | 0.064 | 2.536 | 2.012 | 1201 | 1 | 3 | 2 | 2 | 1 | 0 | 1201 | 6 |
| 20140310 07:33:44.370 | -5 | 0.497 | 0.151 | 0.89 | 0.448 | 500 | 1 | 2 | 2 | 1 | 1 | 0 | 500 | 11 |
| 20140310 12:10:41.968 | -1 | 0.481 | 0.113 | 1.176 | 0.629 | 503 | 1 | 1 | 3 | 3 | 1.002 | 0 | 503 | 0 |
| 20140310 12:10:41.968 | -1 | 0.481 | 0.113 | 1.176 | 0.629 | 503 | 1 | 1 | 3 | 3 | 1.002 | 0 | 503 | 0 |
| 20140310 07:24:59.642 | -1 | 0.374 | 0.02 | 1.008 | 0.631 | 1342 | 1 | 4 | 3 | 2 | 1 | 0 | 1342 | 4 |
| 20140310 07:30:35.115 | -1 | 0.249 | 0.058 | 1.636 | 1.228 | 1968 | 1 | 4 | 2 | 2 | 1 | 0 | 1968 | 7 |
| 20140310 07:30:35.115 | -1 | 0.249 | 0.058 | 1.636 | 1.228 | 1968 | 1 | 4 | 2 | 2 | 1 | 0 | 1968 | 7 |
| 20140310 07:33:44.376 | -1 | 0.408 | 0.033 | 2.127 | 1.26 | 1866 | 1 | 6 | 4 | 4 | 1 | 0 | 1866 | 5 |
| 20140310 07:33:44.376 | -1 | 0.408 | 0.033 | 2.127 | 1.26 | 1866 | 1 | 6 | 4 | 4 | 1 | 0 | 1866 | 5 |
| 20140310 07:33:44.376 | -1 | 0.408 | 0.033 | 2.127 | 1.26 | 1866 | 1 | 6 | 4 | 4 | 1 | 0 | 1866 | 5 |
| 20140310 07:33:44.376 | -1 | 0.408 | 0.033 | 2.127 | 1.26 | 1866 | 1 | 6 | 4 | 4 | 1 | 0 | 1866 | 5 |
| 20140310 07:51:54.960 | -1 | 0.337 | 0.025 | 1.247 | 0.826 | 2540 | 1 | 3 | 5 | 4 | 1.001 | 29 | 2569 | 0 |
| 20140310 07:51:54.960 | -1 | 0.337 | 0.025 | 1.247 | 0.826 | 2540 | 1 | 3 | 5 | 4 | 1.001 | 29 | 2569 | 0 |
| 20140310 07:51:54.960 | -1 | 0.337 | 0.025 | 1.247 | 0.826 | 2540 | 1 | 3 | 5 | 4 | 1.001 | 29 | 2569 | 0 |
| 20140310 07:51:54.960 | -1 | 0.337 | 0.025 | 1.247 | 0.826 | 2540 | 1 | 3 | 5 | 4 | 1.001 | 29 | 2569 | 0 |
| 20140310 07:51:54.960 | -1 | 0.337 | 0.025 | 1.247 | 0.826 | 2540 | 1 | 3 | 5 | 4 | 1.001 | 29 | 2569 | 0 |
| 20140310 07:51:54.960 | -1 | 0.337 | 0.025 | 1.247 | 0.826 | 2540 | 1 | 3 | 5 | 4 | 1.001 | 29 | 2569 | 0 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 07:52:31.646 | -1 | 0.224 | 0.031 | 2.296 | 1.929 | 3109 | 1 | 5 | 6 | 4 | 0.942 | 0 | 3109 | 16 |
| 20140310 09:36:33.387 | -1 | 0.49 | 0.047 | 2.025 | 1.032 | 1468 | 1 | 6 | 4 | 3 | 1 | 0 | 1468 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140310 09:36:33.387 | 3 | 9 | ZNM4 | 1 | Bid | 123.671875 | 84111:M:341786TN0070466 | 15.625 | -15.625 | 0.3 | -15.925 | 2321003 | -1411 | -9 | 9 | 1 | -325 |
| 20140310 09:36:33.387 | 3 | 9 | ZNM4 | 1 | Bid | 123.671875 | 84111:M:342028TN0070587 | 15.625 | -15.625 | 0.3 | -15.925 | 2321003 | -1411 | -9 | 9 | 1 | -325 |
| 20140310 09:36:33.387 | 3 | 9 | ZNM4 | 2 | Bid | 123.671875 | 84111:M:342328TN0070596 | 15.625 | -31.25 | 0.6 | -31.85 | 2321003 | -1411 | -9 | 9 | 1 | -325 |
| 20140310 09:39:51.389 | 3 | 9 | ZNM4 | -2 | Ask | 123.6875 | 84111:M:350155TN0071907 | 15.625 | -31.25 | 0.6 | -31.85 | 2354976 | -1245 | -9 | 8 | 1 | -465 |
| 20140310 09:39:51.389 | 3 | 9 | ZNM4 | -1 | Ask | 123.6875 | 84111:M:350153TN0071906 | 15.625 | -15.625 | 0.3 | -15.925 | 2354976 | -1245 | -9 | 8 | 1 | -465 |
| 20140310 09:39:51.389 | 3 | 9 | ZNM4 | -2 | Ask | 123.6875 | 84111:M:350397TN0071995 | 15.625 | -31.25 | 0.6 | -31.85 | 2354976 | -1245 | -9 | 8 | 1 | -465 |
| 20140310 09:42:34.379 | 3 | 9 | ZNM4 | -2 | Ask | 123.6875 | 84111:M:357263TN0073462 | 15.625 | -31.25 | 0.6 | -31.85 | 2387105 | -1232 | -4 | 3 | 3 | -1032 |
| 20140310 09:44:24.849 | 3 | 9 | ZNM4 | 2 | Bid | 123.6875 | 84111:M:361178TN0074183 | 15.625 | -31.25 | 0.6 | -31.85 | 2413047 | -1642 | -14 | 14 | 0 | -211 |
| 20140310 09:44:24.849 | 3 | 9 | ZNM4 | 1 | Bid | 123.6875 | 84111:M:361234TN0074211 | 15.625 | -15.625 | 0.3 | -15.925 | 2413047 | -1642 | -14 | 14 | 0 | -211 |
| 20140310 09:44:24.849 | 3 | 9 | ZNM4 | 1 | Bid | 123.6875 | 84111:M:361176TN0074182 | 15.625 | -15.625 | 0.3 | -15.925 | 2413047 | -1642 | -14 | 14 | 0 | -211 |
| 20140310 09:44:24.849 | 3 | 9 | ZNM4 | 1 | Bid | 123.6875 | 84111:M:361310TN0074249 | 15.625 | -15.625 | 0.3 | -15.925 | 2413047 | -1642 | -14 | 14 | 0 | -211 |
| 20140310 09:44:24.849 | 3 | 9 | ZNM4 | 2 | Bid | 123.6875 | 84111:M:361480TN0074256 | 15.625 | -31.25 | 0.6 | -31.85 | 2413047 | -1642 | -14 | 14 | 0 | -211 |
| 20140310 11:45:06.243 | 3 | 11 | ZNM4 | -1 | Ask | 123.65625 | 84111:M:476573TN0094929 | 15.625 | -15.625 | 0.3 | -15.925 | 3095400 | -998 | -6 | 3 | 0 | -722 |
| 20140310 12:06:03.455 | 3 | 12 | ZNM4 | -2 | Ask | 123.625 | 84111:M:486783TN0096387 | 15.625 | -31.25 | 0.6 | -31.85 | 3157269 | -1061 | -4 | 4 | 0 | -525 |
| 20140310 12:06:03.455 | 3 | 12 | ZNM4 | -2 | Ask | 123.625 | 84111:M:486731TN0096361 | 15.625 | -31.25 | 0.6 | -31.85 | 3157269 | -1061 | -4 | 4 | 0 | -525 |
| 20140310 12:06:03.455 | 3 | 12 | ZNM4 | -1 | Ask | 123.625 | 84111:M:487407TN0096574 | 15.625 | -15.625 | 0.3 | -15.925 | 3157269 | -1061 | -4 | 4 | 0 | -525 |
| 20140310 12:06:03.455 | 3 | 12 | ZNM4 | -1 | Ask | 123.625 | 84111:M:487409TN0096575 | 15.625 | -15.625 | 0.3 | -15.925 | 3157269 | -1061 | -4 | 4 | 0 | -525 |
| 20140310 12:10:41.971 | 3 | 12 | ZNM4 | 2 | Bid | 123.640625 | 84111:M:489142TN0096936 | 15.625 | -31.25 | 0.6 | -31.85 | 3171021 | -1287 | -6 | 6 | 0 | -612 |
| 20140310 12:10:41.971 | 3 | 12 | ZNM4 | 1 | Bid | 123.640625 | 84111:M:489150TN0096940 | 15.625 | -15.625 | 0.3 | -15.925 | 3171021 | -1287 | -6 | 6 | 0 | -612 |
| 20140310 12:10:41.971 | 3 | 12 | ZNM4 | 48 | Bid | 123.640625 | 84111:M:489036TN0096883 | 15.625 | -750 | 14.4 | -764.4 | 3171021 | -1287 | -6 | 6 | 0 | -612 |
| 20140310 12:10:41.971 | 3 | 12 | ZNM4 | 1 | Bid | 123.640625 | 84111:M:489570TN0096964 | 15.625 | -15.625 | 0.3 | -15.925 | 3171021 | -1287 | -6 | 6 | 0 | -612 |
| 20140310 12:10:41.971 | 3 | 12 | ZNM4 | 2 | Bid | 123.640625 | 84111:M:489580TN0096966 | 15.625 | -31.25 | 0.6 | -31.85 | 3171021 | -1287 | -6 | 6 | 0 | -612 |
| 20140310 12:30:18.312 | 3 | 12 | ZNM4 | -1 | Ask | 123.640625 | 84111:M:500487TN0098633 | 15.625 | -15.625 | 0.3 | -15.925 | 3228484 | -1159 | -5 | 5 | 0 | -600 |
| 20140310 12:30:18.312 | 3 | 12 | ZNM4 | -1 | Ask | 123.640625 | 84111:M:500547TN0098663 | 15.625 | -15.625 | 0.3 | -15.925 | 3228484 | -1159 | -5 | 5 | 0 | -600 |
| 20140310 12:30:18.312 | 3 | 12 | ZNM4 | -2 | Ask | 123.640625 | 84111:M:500751TN0098765 | 15.625 | -31.25 | 0.6 | -31.85 | 3228484 | -1159 | -5 | 5 | 0 | -600 |
| 20140310 12:30:18.312 | 3 | 12 | ZNM4 | -1 | Ask | 123.640625 | 84111:M:500979TN0098770 | 15.625 | -15.625 | 0.3 | -15.925 | 3228484 | -1159 | -5 | 5 | 0 | -600 |
| 20140310 12:36:06.705 | 3 | 12 | ZNM4 | -1 | Ask | 123.671875 | 84111:M:506765TN0099581 | 15.625 | -15.625 | 0.3 | -15.925 | 3257305 | -1215 | -4 | 4 | 1 | -540 |
| 20140311 07:17:23.997 | 3 | 7 | ZBM4 | -3 | Ask | 131.15625 | 84111:M:744715TN0010673 | 31.25 | -93.75 | 0.9 | -94.65 | 5388345 | -342 | -8 | 2 | 1 | -342 |
| 20140311 07:30:23.674 | 3 | 7 | ZBM4 | 3 | Bid | 131.21875 | 84111:M:760096TN0011865 | 31.25 | -93.75 | 0.9 | -94.65 | 5459796 | -323 | -5 | 1 | 0 | -323 |
| 20140311 07:30:23.674 | 3 | 7 | ZBM4 | 1 | Bid | 131.21875 | 84111:M:760134TN0011884 | 31.25 | -31.25 | 0.3 | -31.55 | 5459796 | -323 | -5 | 1 | 0 | -323 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -12 | Ask | 131.21875 | 84111:M:762205TN0012175 | 31.25 | -375 | 3.6 | -378.6 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -3 | Ask | 131.21875 | 84111:M:762141TN0012143 | 31.25 | -93.75 | 0.9 | -94.65 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -33 | Ask | 131.21875 | 84111:M:762217TN0012181 | 31.25 | -1031.25 | 9.9 | -1041.15 | 5468413 | -326 | -4 | 4 | 0 | -100 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140310 09:36:33.387 | -1 | 0.49 | 0.047 | 2.025 | 1.032 | 1468 | 1 | 6 | 4 | 3 | 1 | 0 | 1468 | 4 |
| 20140310 09:36:33.387 | -1 | 0.49 | 0.047 | 2.025 | 1.032 | 1468 | 1 | 6 | 4 | 3 | 1 | 0 | 1468 | 4 |
| 20140310 09:36:33.387 | -1 | 0.49 | 0.047 | 2.025 | 1.032 | 1468 | 1 | 6 | 4 | 3 | 1 | 0 | 1468 | 4 |
| 20140310 09:39:51.389 | -1 | 0.531 | 0.065 | 1.493 | 0.702 | 1128 | 1 | 3 | 4 | 3 | 1.027 | 277 | 1405 | 0 |
| 20140310 09:39:51.389 | -1 | 0.531 | 0.065 | 1.493 | 0.702 | 1128 | 1 | 3 | 4 | 3 | 1.027 | 277 | 1405 | 0 |
| 20140310 09:39:51.389 | -1 | 0.531 | 0.065 | 1.493 | 0.702 | 1128 | 1 | 3 | 4 | 3 | 1.027 | 277 | 1405 | 0 |
| 20140310 09:42:34.379 | -3 | 0.468 | 0.028 | 1.62 | 0.861 | 1404 | 2 | 4 | 3 | 0 | 1.001 | 0 | 2^1402 | 3 |
| 20140310 09:44:24.849 | -1 | 0.439 | 0.075 | 3.901 | 2.187 | 2099 | 1 | 5 | 2 | 2 | 1.002 | 0 | 2099 | 0 |
| 20140310 09:44:24.849 | -1 | 0.439 | 0.075 | 3.901 | 2.187 | 2099 | 1 | 5 | 2 | 2 | 1.002 | 0 | 2099 | 0 |
| 20140310 09:44:24.849 | -1 | 0.439 | 0.075 | 3.901 | 2.187 | 2099 | 1 | 5 | 2 | 2 | 1.002 | 0 | 2099 | 0 |
| 20140310 09:44:24.849 | -1 | 0.439 | 0.075 | 3.901 | 2.187 | 2099 | 1 | 5 | 2 | 2 | 1.002 | 0 | 2099 | 0 |
| 20140310 09:44:24.849 | -1 | 0.439 | 0.075 | 3.901 | 2.187 | 2099 | 1 | 5 | 2 | 2 | 1.002 | 0 | 2099 | 0 |
| 20140310 11:45:06.243 | -4 | 0.607 | 0.045 | 0.937 | 0.368 | 650 | 1 | 3 | 3 | 3 | 1.006 | 42 | 692 | 0 |
| 20140310 12:06:03.455 | -1 | 0.29 | 0.02 | 1.531 | 1.021 | 2125 | 1 | 4 | 7 | 7 | 1 | 0 | 2125 | -1 |
| 20140310 12:06:03.455 | -1 | 0.29 | 0.02 | 1.531 | 1.021 | 2125 | 1 | 4 | 7 | 7 | 1 | 0 | 2125 | -1 |
| 20140310 12:06:03.455 | -1 | 0.29 | 0.02 | 1.531 | 1.021 | 2125 | 1 | 4 | 7 | 7 | 1 | 0 | 2125 | -1 |
| 20140310 12:06:03.455 | -1 | 0.29 | 0.02 | 1.531 | 1.021 | 2125 | 1 | 4 | 7 | 7 | 1 | 0 | 2125 | -1 |
| 20140310 12:10:41.971 | -1 | 0.552 | 0.045 | 1.08 | 0.484 | 1043 | 1 | 5 | 4 | 4 | 1 | 0 | 1043 | 5 |
| 20140310 12:10:41.971 | -1 | 0.552 | 0.045 | 1.08 | 0.484 | 1043 | 1 | 5 | 4 | 4 | 1 | 0 | 1043 | 5 |
| 20140310 12:10:41.971 | -1 | 0.552 | 0.045 | 1.08 | 0.484 | 1043 | 1 | 5 | 4 | 4 | 1 | 0 | 1043 | 5 |
| 20140310 12:10:41.971 | -1 | 0.552 | 0.045 | 1.08 | 0.484 | 1043 | 1 | 5 | 4 | 4 | 1 | 0 | 1043 | 5 |
| 20140310 12:10:41.971 | -1 | 0.552 | 0.045 | 1.08 | 0.484 | 1043 | 1 | 5 | 4 | 4 | 1 | 0 | 1043 | 5 |
| 20140310 12:30:18.312 | -1 | 0.418 | 0.029 | 1.83 | 1.11 | 1620 | 1 | 4 | 3 | 3 | 1.006 | 44 | 1664 | 0 |
| 20140310 12:30:18.312 | -1 | 0.418 | 0.029 | 1.83 | 1.11 | 1620 | 1 | 4 | 3 | 3 | 1.006 | 44 | 1664 | 0 |
| 20140310 12:30:18.312 | -1 | 0.418 | 0.029 | 1.83 | 1.11 | 1620 | 1 | 4 | 3 | 3 | 1.006 | 44 | 1664 | 0 |
| 20140310 12:30:18.312 | -1 | 0.418 | 0.029 | 1.83 | 1.11 | 1620 | 1 | 4 | 3 | 3 | 1.006 | 44 | 1664 | 0 |
| 20140310 12:36:06.705 | -1 | 0.434 | 0.029 | 1.241 | 0.702 | 1594 | 1 | 4 | 3 | 2 | 1.006 | 46 | 1640 | 0 |
| 20140311 07:17:23.997 | -8 | 0.377 | 0.076 | 1.549 | 1.151 | 565 | 1 | 4 | 1 | 0 | 1.004 | 16 | 581 | 0 |
| 20140311 07:30:23.674 | -5 | 0.383 | 0.037 | 1.34 | 0.827 | 522 | 1 | 2 | 0 | 0 | 1.002 | 0 | 522 | 0 |
| 20140311 07:30:23.674 | -5 | 0.383 | 0.037 | 1.34 | 0.827 | 522 | 1 | 2 | 0 | 0 | 1.002 | 0 | 522 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -1 | Ask | 131.21875 | 84111:M:762195TN0012170 | 31.25 | -31.25 | 0.3 | -31.55 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -3 | Ask | 131.21875 | 84111:M:762201TN0012173 | 31.25 | -93.75 | 0.9 | -94.65 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -1 | Ask | 131.21875 | 84111:M:762197TN0012171 | 31.25 | -31.25 | 0.3 | -31.55 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -1 | Ask | 131.21875 | 84111:M:762209TN0012177 | 31.25 | -31.25 | 0.3 | -31.55 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -1 | Ask | 131.21875 | 84111:M:762061TN0012103 | 31.25 | -31.25 | 0.3 | -31.55 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -1 | Ask | 131.21875 | 84111:M:762207TN0012176 | 31.25 | -31.25 | 0.3 | -31.55 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -3 | Ask | 131.21875 | 84111:M:762215TN0012180 | 31.25 | -93.75 | 0.9 | -94.65 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:31:38.036 | 3 | 7 | ZBM4 | -1 | Ask | 131.21875 | 84111:M:762213TN0012179 | 31.25 | -31.25 | 0.3 | -31.55 | 5468413 | -326 | -4 | 4 | 0 | -100 |
| 20140311 07:57:09.407 | 3 | 7 | ZBM4 | -1 | Ask | 131.25 | 84111:M:788119TN0014864 | 31.25 | -31.25 | 0.3 | -31.55 | 5600757 | -645 | -12 | 11 | 1 | -150 |
| 20140311 08:09:35.609 | 3 | 8 | ZBM4 | 1 | Bid | 131.25 | 84111:M:797508TN0015925 | 31.25 | -31.25 | 0.3 | -31.55 | 5647671 | -386 | -4 | 2 | 1 | -226 |
| 20140311 08:09:35.609 | 3 | 8 | ZBM4 | 1 | Bid | 131.25 | 84111:M:797506TN0015924 | 31.25 | -31.25 | 0.3 | -31.55 | 5647671 | -386 | -4 | 2 | 1 | -226 |
| 20140311 08:09:35.609 | 3 | 8 | ZBM4 | 1 | Bid | 131.25 | 84111:M:797448TN0015895 | 31.25 | -31.25 | 0.3 | -31.55 | 5647671 | -386 | -4 | 2 | 1 | -226 |
| 20140311 08:09:35.609 | 3 | 8 | ZBM4 | 3 | Bid | 131.25 | 84111:M:797562TN0015952 | 31.25 | -93.75 | 0.9 | -94.65 | 5647671 | -386 | -4 | 2 | 1 | -226 |
| 20140311 09:51:15.206 | 3 | 9 | ZBM4 | -1 | Ask | 131.0625 | 84111:M:939813TN0029790 | 31.25 | -31.25 | 0.3 | -31.55 | 6502139 | -562 | -15 | 4 | 5 | -256 |
| 20140311 09:51:15.206 | 3 | 9 | ZBM4 | -3 | Ask | 131.0625 | 84111:M:939799TN0029783 | 31.25 | -93.75 | 0.9 | -94.65 | 6502139 | -562 | -15 | 4 | 5 | -256 |
| 20140311 09:51:15.206 | 3 | 9 | ZBM4 | -1 | Ask | 131.0625 | 84111:M:939867TN0029817 | 31.25 | -31.25 | 0.3 | -31.55 | 6502139 | -562 | -15 | 4 | 5 | -256 |
| 20140311 10:26:12.906 | 3 | 10 | ZBM4 | -1 | Ask | 131.125 | 84111:M:975299TN0032897 | 31.25 | -31.25 | 0.3 | -31.55 | 6727440 | -333 | -4 | 1 | 0 | -333 |
| 20140311 10:26:12.906 | 3 | 10 | ZBM4 | -1 | Ask | 131.125 | 84111:M:975305TN0032900 | 31.25 | -31.25 | 0.3 | -31.55 | 6727440 | -333 | -4 | 1 | 0 | -333 |
| 20140311 10:26:12.906 | 3 | 10 | ZBM4 | -1 | Ask | 131.125 | 84111:M:975303TN0032899 | 31.25 | -31.25 | 0.3 | -31.55 | 6727440 | -333 | -4 | 1 | 0 | -333 |
| 20140311 10:26:12.906 | 3 | 10 | ZBM4 | -3 | Ask | 131.125 | 84111:M:975425TN0032960 | 31.25 | -93.75 | 0.9 | -94.65 | 6727440 | -333 | -4 | 1 | 0 | -333 |
| 20140311 10:26:12.906 | 3 | 10 | ZBM4 | -3 | Ask | 131.125 | 84111:M:975603TN0033049 | 31.25 | -93.75 | 0.9 | -94.65 | 6727440 | -333 | -4 | 1 | 0 | -333 |
| 20140311 10:35:07.891 | 3 | 10 | ZBM4 | -1 | Ask | 131.125 | 84111:M:983017TN0034169 | 31.25 | -31.25 | 0.3 | -31.55 | 6768521 | -511 | -23 | 22 | 8 | -90 |
| 20140311 10:35:07.891 | 3 | 10 | ZBM4 | -1 | Ask | 131.125 | 84111:M:983019TN0034170 | 31.25 | -31.25 | 0.3 | -31.55 | 6768521 | -511 | -23 | 22 | 8 | -90 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033188TN0038803 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033096TN0038757 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033186TN0038802 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 3 | Bid | 131.34375 | 84111:M:1033274TN0038846 | 31.25 | -93.75 | 0.9 | -94.65 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033116TN0038767 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033294TN0038856 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033272TN0038845 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 12 | Bid | 131.34375 | 84111:M:1033144TN0038781 | 31.25 | -375 | 3.6 | -378.6 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 12 | Bid | 131.34375 | 84111:M:1033276TN0038847 | 31.25 | -375 | 3.6 | -378.6 | 7039048 | -286 | -8 | 9 | 2 | -102 |
| 20140311 11:12:48.863 | 3 | 11 | ZBM4 | 1 | Bid | 131.34375 | 84111:M:1033190TN0038804 | 31.25 | -31.25 | 0.3 | -31.55 | 7039048 | -286 | -8 | 9 | 2 | -102 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:31:38.036 | -1 | 0.33 | 0.027 | 3.479 | 2.331 | 642 | 1 | 0 | 12 | 12 | 0.97 | 10 | 652 | 0 |
| 20140311 07:57:09.407 | -1 | 0.463 | 0.079 | 5.106 | 2.704 | 751 | 1 | 4 | 7 | 6 | 1.003 | 74 | 825 | 0 |
| 20140311 08:09:35.609 | -3 | 0.313 | 0.026 | 3.745 | 2.571 | 852 | 1 | 6 | 1 | 0 | 1.007 | 0 | 852 | 22 |
| 20140311 08:09:35.609 | -3 | 0.313 | 0.026 | 3.745 | 2.571 | 852 | 1 | 6 | 1 | 0 | 1.007 | 0 | 852 | 22 |
| 20140311 08:09:35.609 | -3 | 0.313 | 0.026 | 3.745 | 2.571 | 852 | 1 | 6 | 1 | 0 | 1.007 | 0 | 852 | 22 |
| 20140311 08:09:35.609 | -3 | 0.313 | 0.026 | 3.745 | 2.571 | 852 | 1 | 6 | 1 | 0 | 1.007 | 0 | 852 | 22 |
| 20140311 09:51:15.206 | -5 | 0.533 | 0.133 | 1.93 | 0.891 | 493 | 1 | 2 | 6 | 1 | 1.002 | 52 | 545 | 0 |
| 20140311 09:51:15.206 | -5 | 0.533 | 0.133 | 1.93 | 0.891 | 493 | 1 | 2 | 6 | 1 | 1.002 | 52 | 545 | 0 |
| 20140311 09:51:15.206 | -5 | 0.533 | 0.133 | 1.93 | 0.891 | 493 | 1 | 2 | 6 | 1 | 1.002 | 52 | 545 | 0 |
| 20140311 10:26:12.906 | -4 | 0.307 | 0.021 | 1.711 | 1.186 | 718 | 1 | 4 | 1 | 1 | 0.955 | 0 | 718 | 2 |
| 20140311 10:26:12.906 | -4 | 0.307 | 0.021 | 1.711 | 1.186 | 718 | 1 | 4 | 1 | 1 | 0.955 | 0 | 718 | 2 |
| 20140311 10:26:12.906 | -4 | 0.307 | 0.021 | 1.711 | 1.186 | 718 | 1 | 4 | 1 | 1 | 0.955 | 0 | 718 | 2 |
| 20140311 10:26:12.906 | -4 | 0.307 | 0.021 | 1.711 | 1.186 | 718 | 1 | 4 | 1 | 1 | 0.955 | 0 | 718 | 2 |
| 20140311 10:26:12.906 | -4 | 0.307 | 0.021 | 1.711 | 1.186 | 718 | 1 | 4 | 1 | 1 | 0.955 | 0 | 718 | 2 |
| 20140311 10:35:07.891 | -1 | 0.683 | 0.28 | 1.274 | 0.397 | 132 | 1 | 3 | 15 | 7 | 0.557 | 0 | 132 | 1 |
| 20140311 10:35:07.891 | -1 | 0.683 | 0.28 | 1.274 | 0.397 | 132 | 1 | 3 | 15 | 7 | 0.557 | 0 | 132 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |
| 20140311 11:12:48.863 | -1 | 0.303 | 0.058 | 0.847 | 0.615 | 656 | 1 | 3 | 11 | 9 | 1.002 | 0 | 656 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140311 07:31:38.038 | 3 | 7 | ZFM4 | -1 | Ask | 119.2890625 | 84111:M:762521TN0018405 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5468405 | -474 | -4 | 4 | 1 | -169 |
| 20140311 07:31:38.038 | 3 | 7 | ZFM4 | -2 | Ask | 119.2890625 | 84111:M:762523TN0018406 | 7.8125 | -15.625 | 0.6 | -16.225 | 5468405 | -474 | -4 | 4 | 1 | -169 |
| 20140311 07:31:38.038 | 3 | 7 | ZFM4 | -3 | Ask | 119.2890625 | 84111:M:762481TN0018385 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 5468405 | -474 | -4 | 4 | 1 | -169 |
| 20140311 07:31:38.038 | 3 | 7 | ZFM4 | -3 | Ask | 119.2890625 | 84111:M:762565TN0018420 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 5468405 | -474 | -4 | 4 | 1 | -169 |
| 20140311 08:09:35.616 | 3 | 8 | ZFM4 | 3 | Bid | 119.3046875 | 84111:M:797778TN0023357 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 5647671 | -318 | -3 | 1 | 0 | -318 |
| 20140311 08:09:35.616 | 3 | 8 | ZFM4 | 1 | Bid | 119.3046875 | 84111:M:797814TN0023375 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 5647671 | -318 | -3 | 1 | 0 | -318 |
| 20140311 08:47:13.745 | 3 | 8 | ZFM4 | 3 | Bid | 119.3046875 | 84111:M:852992TN0029916 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 5955778 | -408 | -3 | 3 | 0 | -194 |
| 20140311 08:47:13.745 | 3 | 8 | ZFM4 | 2 | Bid | 119.3046875 | 84111:M:853064TN0029952 | 7.8125 | -15.625 | 0.6 | -16.225 | 5955778 | -408 | -3 | 3 | 0 | -194 |
| 20140311 09:29:03.841 | 3 | 9 | ZFM4 | 3 | Bid | 119.2578125 | 84111:M:909572TN0035029 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6308188 | -318 | -8 | 8 | 1 | -100 |
| 20140311 09:29:03.841 | 3 | 9 | ZFM4 | 3 | Bid | 119.2578125 | 84111:M:909584TN0035035 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6308188 | -318 | -8 | 8 | 1 | -100 |
| 20140311 09:51:15.202 | 3 | 9 | ZFM4 | -2 | Ask | 119.25 | 84111:M:939547TN0037815 | 7.8125 | -15.625 | 0.6 | -16.225 | 6501934 | -299 | -3 | 3 | 0 | -165 |
| 20140311 10:47:13.145 | 3 | 10 | ZFM4 | 3 | Bid | 119.28125 | 84111:M:1000250TN0043637 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6848710 | -252 | -6 | 6 | 0 | -144 |
| 20140311 10:47:13.145 | 3 | 10 | ZFM4 | 1 | Bid | 119.28125 | 84111:M:1000248TN0043636 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6848710 | -252 | -6 | 6 | 0 | -144 |
| 20140311 07:17:24.003 | 3 | 7 | ZNM4 | -1 | Ask | 123.609375 | 84111:M:745033TN0032088 | 15.625 | -15.625 | 0.3 | -15.925 | 5388347 | -1088 | -7 | 2 | 0 | -1020 |
| 20140311 07:17:24.003 | 3 | 7 | ZNM4 | -2 | Ask | 123.609375 | 84111:M:745039TN0032091 | 15.625 | -31.25 | 0.6 | -31.85 | 5388347 | -1088 | -7 | 2 | 0 | -1020 |
| 20140311 07:17:24.003 | 3 | 7 | ZNM4 | -1 | Ask | 123.609375 | 84111:M:745141TN0032114 | 15.625 | -15.625 | 0.3 | -15.925 | 5388347 | -1088 | -7 | 2 | 0 | -1020 |
| 20140311 07:31:38.029 | 3 | 7 | ZNM4 | -1 | Ask | 123.625 | 84111:M:762557TN0035027 | 15.625 | -15.625 | 0.3 | -15.925 | 5468409 | -751 | -4 | 4 | 0 | -350 |
| 20140311 07:31:38.029 | 3 | 7 | ZNM4 | -1 | Ask | 123.625 | 84111:M:762555TN0035026 | 15.625 | -15.625 | 0.3 | -15.925 | 5468409 | -751 | -4 | 4 | 0 | -350 |
| 20140311 07:31:38.029 | 3 | 7 | ZNM4 | -2 | Ask | 123.625 | 84111:M:762561TN0035029 | 15.625 | -31.25 | 0.6 | -31.85 | 5468409 | -751 | -4 | 4 | 0 | -350 |
| 20140311 07:31:38.029 | 3 | 7 | ZNM4 | -2 | Ask | 123.625 | 84111:M:762559TN0035028 | 15.625 | -31.25 | 0.6 | -31.85 | 5468409 | -751 | -4 | 4 | 0 | -350 |
| 20140311 07:57:09.401 | 3 | 7 | ZNM4 | -2 | Ask | 123.640625 | 84111:M:787801TN0038842 | 15.625 | -31.25 | 0.6 | -31.85 | 5600767 | -1195 | -8 | 6 | 1 | -450 |
| 20140311 07:57:09.401 | 3 | 7 | ZNM4 | -1 | Ask | 123.640625 | 84111:M:787799TN0038841 | 15.625 | -15.625 | 0.3 | -15.925 | 5600767 | -1195 | -8 | 6 | 1 | -450 |
| 20140311 08:18:52.471 | 3 | 8 | ZNM4 | 2 | Bid | 123.640625 | 84111:M:804744TN0041750 | 15.625 | -31.25 | 0.6 | -31.85 | 5683650 | -969 | -8 | 8 | 5 | -358 |
| 20140311 08:18:52.471 | 3 | 8 | ZNM4 | 1 | Bid | 123.640625 | 84111:M:804770TN0041763 | 15.625 | -15.625 | 0.3 | -15.925 | 5683650 | -969 | -8 | 8 | 5 | -358 |
| 20140311 08:18:52.471 | 3 | 8 | ZNM4 | 2 | Bid | 123.640625 | 84111:M:804782TN0041769 | 15.625 | -31.25 | 0.6 | -31.85 | 5683650 | -969 | -8 | 8 | 5 | -358 |
| 20140311 08:18:52.471 | 3 | 8 | ZNM4 | 1 | Bid | 123.640625 | 84111:M:805174TN0041858 | 15.625 | -15.625 | 0.3 | -15.925 | 5683650 | -969 | -8 | 8 | 5 | -358 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 4 | Bid | 123.65625 | 84111:M:850258TN0050299 | 15.625 | -62.5 | 1.2 | -63.7 | 5945695 | -1797 | -12 | 11 | 0 | -350 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 2 | Bid | 123.65625 | 84111:M:850282TN0050311 | 15.625 | -31.25 | 0.6 | -31.85 | 5945695 | -1797 | -12 | 11 | 0 | -350 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 1 | Bid | 123.65625 | 84111:M:850310TN0050325 | 15.625 | -15.625 | 0.3 | -15.925 | 5945695 | -1797 | -12 | 11 | 0 | -350 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 2 | Bid | 123.65625 | 84111:M:850230TN0050285 | 15.625 | -31.25 | 0.6 | -31.85 | 5945695 | -1797 | -12 | 11 | 0 | -350 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 1 | Bid | 123.65625 | 84111:M:850778TN0050393 | 15.625 | -15.625 | 0.3 | -15.925 | 5945695 | -1797 | -12 | 11 | 0 | -350 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 1 | Bid | 123.65625 | 84111:M:850774TN0050392 | 15.625 | -15.625 | 0.3 | -15.925 | 5945695 | -1797 | -12 | 11 | 0 | -350 |
| 20140311 08:46:15.205 | 3 | 8 | ZNM4 | 2 | Bid | 123.65625 | 84111:M:850842TN0050394 | 15.625 | -31.25 | 0.6 | -31.85 | 5945695 | -1797 | -12 | 11 | 0 | -350 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140311 07:31:38.038 | -1 | 0.331 | 0.042 | 5.602 | 3.75 | 963 | 1 | 1 | 14 | 13 | 1.002 | 6 | 969 | 0 |
| 20140311 07:31:38.038 | -1 | 0.331 | 0.042 | 5.602 | 3.75 | 963 | 1 | 1 | 14 | 13 | 1.002 | 6 | 969 | 0 |
| 20140311 07:31:38.038 | -1 | 0.331 | 0.042 | 5.602 | 3.75 | 963 | 1 | 1 | 14 | 13 | 1.002 | 6 | 969 | 0 |
| 20140311 07:31:38.038 | -1 | 0.331 | 0.042 | 5.602 | 3.75 | 963 | 1 | 1 | 14 | 13 | 1.002 | 6 | 969 | 0 |
| 20140311 08:09:35.616 | -3 | 0.205 | 0.027 | 1.824 | 1.45 | 1243 | 1 | 6 | 8 | 8 | 1.007 | 0 | 1243 | 11 |
| 20140311 08:09:35.616 | -3 | 0.205 | 0.027 | 1.824 | 1.45 | 1243 | 1 | 6 | 8 | 8 | 1.007 | 0 | 1243 | 11 |
| 20140311 08:47:13.745 | -1 | 0.178 | 0.023 | 2.762 | 2.272 | 1890 | 1 | 3 | 2 | 2 | 1 | 0 | 1890 | 2 |
| 20140311 08:47:13.745 | -1 | 0.178 | 0.023 | 2.762 | 2.272 | 1890 | 1 | 3 | 2 | 2 | 1 | 0 | 1890 | 2 |
| 20140311 09:29:03.841 | -1 | 0.334 | 0.107 | 1.789 | 1.192 | 635 | 1 | 1 | 12 | 11 | 1.002 | 0 | 635 | 0 |
| 20140311 09:29:03.841 | -1 | 0.334 | 0.107 | 1.789 | 1.192 | 635 | 1 | 1 | 12 | 11 | 1.002 | 0 | 635 | 0 |
| 20140311 09:51:15.202 | -1 | 0.21 | 0.028 | 2.652 | 2.095 | 730 | 1 | 2 | 15 | 15 | 1.027 | 1 | 731 | 0 |
| 20140311 10:47:13.145 | -1 | 0.227 | 0.063 | 1.665 | 1.509 | 731 | 1 | 2 | 3 | 3 | 1.001 | 0 | 731 | 1 |
| 20140311 10:47:13.145 | -1 | 0.227 | 0.063 | 1.665 | 1.509 | 731 | 1 | 2 | 3 | 3 | 1.001 | 0 | 731 | 1 |
| 20140311 07:17:24.003 | -6 | 0.386 | 0.046 | 2.295 | 1.41 | 1514 | 1 | 5 | 5 | 5 | 0.874 | 0 | 1514 | 6 |
| 20140311 07:17:24.003 | -6 | 0.386 | 0.046 | 2.295 | 1.41 | 1514 | 1 | 5 | 5 | 5 | 0.874 | 0 | 1514 | 6 |
| 20140311 07:17:24.003 | -6 | 0.386 | 0.046 | 2.295 | 1.41 | 1514 | 1 | 5 | 5 | 5 | 0.874 | 0 | 1514 | 6 |
| 20140311 07:31:38.029 | -1 | 0.367 | 0.029 | 0.916 | 0.58 | 1295 | 1 | 2 | 3 | 3 | 1 | 0 | 1295 | 9 |
| 20140311 07:31:38.029 | -1 | 0.367 | 0.029 | 0.916 | 0.58 | 1295 | 1 | 2 | 3 | 3 | 1 | 0 | 1295 | 9 |
| 20140311 07:31:38.029 | -1 | 0.367 | 0.029 | 0.916 | 0.58 | 1295 | 1 | 2 | 3 | 3 | 1 | 0 | 1295 | 9 |
| 20140311 07:31:38.029 | -1 | 0.367 | 0.029 | 0.916 | 0.58 | 1295 | 1 | 2 | 3 | 3 | 1 | 0 | 1295 | 9 |
| 20140311 07:57:09.401 | -1 | 0.664 | 0.09 | 1.07 | 0.359 | 604 | 1 | 3 | 3 | 2 | 1 | 0 | 604 | 6 |
| 20140311 07:57:09.401 | -1 | 0.664 | 0.09 | 1.07 | 0.359 | 604 | 1 | 3 | 3 | 2 | 1 | 0 | 604 | 6 |
| 20140311 08:18:52.471 | -1 | 0.368 | 0.048 | 1.39 | 0.981 | 1697 | 1 | 4 | 8 | 3 | 1.02 | 0 | 1697 | 0 |
| 20140311 08:18:52.471 | -1 | 0.368 | 0.048 | 1.39 | 0.981 | 1697 | 1 | 4 | 8 | 3 | 1.02 | 0 | 1697 | 0 |
| 20140311 08:18:52.471 | -1 | 0.368 | 0.048 | 1.39 | 0.981 | 1697 | 1 | 4 | 8 | 3 | 1.02 | 0 | 1697 | 0 |
| 20140311 08:18:52.471 | -1 | 0.368 | 0.048 | 1.39 | 0.981 | 1697 | 1 | 4 | 8 | 3 | 1.02 | 0 | 1697 | 0 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |
| 20140311 08:46:15.205 | -2 | 0.502 | 0.07 | 1.001 | 0.498 | 1781 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1781 | 7 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140311 09:29:03.836 | 3 | 9 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:909266TN0063153 | 15.625 | -15.625 | 0.3 | -15.925 | 6308196 | -1020 | -11 | 7 | 0 | -285 |
| 20140311 09:29:03.836 | 3 | 9 | ZNM4 | 2 | Bid | 123.5625 | 84111:M:909680TN0063234 | 15.625 | -31.25 | 0.6 | -31.85 | 6308196 | -1020 | -11 | 7 | 0 | -285 |
| 20140311 10:00:14.747 | 3 | 10 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:955528TN0072131 | 15.625 | -15.625 | 0.3 | -15.925 | 6576662 | -952 | -5 | 1 | 0 | -952 |
| 20140311 10:00:14.747 | 3 | 10 | ZNM4 | 2 | Bid | 123.5625 | 84111:M:955578TN0072156 | 15.625 | -31.25 | 0.6 | -31.85 | 6576662 | -952 | -5 | 1 | 0 | -952 |
| 20140311 10:00:14.747 | 3 | 10 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:955576TN0072155 | 15.625 | -15.625 | 0.3 | -15.925 | 6576662 | -952 | -5 | 1 | 0 | -952 |
| 20140311 10:00:14.747 | 3 | 10 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:955670TN0072202 | 15.625 | -15.625 | 0.3 | -15.925 | 6576662 | -952 | -5 | 1 | 0 | -952 |
| 20140311 10:00:14.747 | 3 | 10 | ZNM4 | 2 | Bid | 123.5625 | 84111:M:955532TN0072133 | 15.625 | -31.25 | 0.6 | -31.85 | 6576662 | -952 | -5 | 1 | 0 | -952 |
| 20140311 10:00:14.747 | 3 | 10 | ZNM4 | 1 | Bid | 123.5625 | 84111:M:955624TN0072179 | 15.625 | -15.625 | 0.3 | -15.925 | 6576662 | -952 | -5 | 1 | 0 | -952 |
| 20140311 10:19:17.882 | 3 | 10 | ZNM4 | -1 | Ask | 123.578125 | 84111:M:971247TN0075940 | 15.625 | -15.625 | 0.3 | -15.925 | 6696866 | -1025 | -3 | 2 | 0 | -653 |
| 20140311 10:19:17.882 | 3 | 10 | ZNM4 | -2 | Ask | 123.578125 | 84111:M:971701TN0076013 | 15.625 | -31.25 | 0.6 | -31.85 | 6696866 | -1025 | -3 | 2 | 0 | -653 |
| 20140311 10:35:07.887 | 3 | 10 | ZNM4 | -1 | Ask | 123.59375 | 84111:M:982491TN0077657 | 15.625 | -15.625 | 0.3 | -15.925 | 6768649 | -1051 | -12 | 11 | 1 | -562 |
| 20140311 10:35:07.887 | 3 | 10 | ZNM4 | -1 | Ask | 123.59375 | 84111:M:982555TN0077689 | 15.625 | -15.625 | 0.3 | -15.925 | 6768649 | -1051 | -12 | 11 | 1 | -562 |
| 20140311 10:35:07.887 | 3 | 10 | ZNM4 | -2 | Ask | 123.59375 | 84111:M:982513TN0077668 | 15.625 | -31.25 | 0.6 | -31.85 | 6768649 | -1051 | -12 | 11 | 1 | -562 |
| 20140311 10:35:07.887 | 3 | 10 | ZNM4 | -1 | Ask | 123.59375 | 84111:M:982557TN0077690 | 15.625 | -15.625 | 0.3 | -15.925 | 6768649 | -1051 | -12 | 11 | 1 | -562 |
| 20140311 10:47:13.150 | 3 | 10 | ZNM4 | 2 | Bid | 123.625 | 84111:M:1000548TN0081698 | 15.625 | -31.25 | 0.6 | -31.85 | 6848720 | -1288 | -5 | 3 | 0 | -1000 |
| 20140311 10:47:13.150 | 3 | 10 | ZNM4 | 1 | Bid | 123.625 | 84111:M:1000546TN0081697 | 15.625 | -15.625 | 0.3 | -15.925 | 6848720 | -1288 | -5 | 3 | 0 | -1000 |
| 20140311 10:49:47.987 | 3 | 10 | ZNM4 | -2 | Ask | 123.625 | 84111:M:1001877TN0081820 | 15.625 | -31.25 | 0.6 | -31.85 | 6857890 | -1123 | -9 | 9 | 3 | -351 |
| 20140311 10:49:47.987 | 3 | 10 | ZNM4 | -1 | Ask | 123.625 | 84111:M:1002013TN0081888 | 15.625 | -15.625 | 0.3 | -15.925 | 6857890 | -1123 | -9 | 9 | 3 | -351 |
| 20140311 10:49:47.987 | 3 | 10 | ZNM4 | -1 | Ask | 123.625 | 84111:M:1002383TN0081913 | 15.625 | -15.625 | 0.3 | -15.925 | 6857890 | -1123 | -9 | 9 | 3 | -351 |
| 20140311 12:30:08.397 | 3 | 12 | ZNM4 | -1 | Ask | 123.765625 | 84111:M:1128437TN0107180 | 15.625 | -15.625 | 0.3 | -15.925 | 7586153 | -1296 | -4 | 4 | 0 | -661 |
| 20140312 07:58:51.202 | 3 | 7 | ZBM4 | -3 | Ask | 131.90625 | 84111:M:1460549TN0018233 | 31.25 | -93.75 | 0.9 | -94.65 | 10455758 | -300 | -4 | 4 | 0 | -153 |
| 20140312 07:58:51.202 | 3 | 7 | ZBM4 | -1 | Ask | 131.90625 | 84111:M:1460547TN0018232 | 31.25 | -31.25 | 0.3 | -31.55 | 10455758 | -300 | -4 | 4 | 0 | -153 |
| 20140312 08:06:44.424 | 3 | 8 | ZFM4 | -3 | Ask | 119.4609375 | 84111:M:1472361TN0022459 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 10522771 | -532 | -12 | 12 | 1 | -100 |
| 20140312 08:06:44.424 | 3 | 8 | ZFM4 | -3 | Ask | 119.4609375 | 84111:M:1472471TN0022514 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 10522771 | -532 | -12 | 12 | 1 | -100 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 16 | Bid | 123.84375 | 84111:M:1289624TN0008618 | 15.625 | -250 | 4.8 | -254.8 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 1 | Bid | 123.84375 | 84111:M:1289626TN0008619 | 15.625 | -15.625 | 0.3 | -15.925 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 1 | Bid | 123.84375 | 84111:M:1289544TN0008578 | 15.625 | -15.625 | 0.3 | -15.925 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 5 | Bid | 123.84375 | 84111:M:1289634TN0008623 | 15.625 | -78.125 | 1.5 | -79.625 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 1 | Bid | 123.84375 | 84111:M:1289632TN0008622 | 15.625 | -15.625 | 0.3 | -15.925 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 2 | Bid | 123.84375 | 84111:M:1289558TN0008585 | 15.625 | -31.25 | 0.6 | -31.85 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 2 | Bid | 123.84375 | 84111:M:1289638TN0008625 | 15.625 | -31.25 | 0.6 | -31.85 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 2 | Bid | 123.84375 | 84111:M:1289636TN0008624 | 15.625 | -31.25 | 0.6 | -31.85 | 9203021 | -799 | -3 | 3 | 0 | -391 |
| 20140312 02:24:41.852 | 3 | 2 | ZNM4 | 1 | Bid | 123.84375 | 84111:M:1289680TN0008646 | 15.625 | -15.625 | 0.3 | -15.925 | 9203021 | -799 | -3 | 3 | 0 | -391 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140311 09:29:03.836 | -1 | 0.443 | 0.054 | 1.377 | 0.767 | 1283 | 1 | 5 | 3 | 3 | 1 | 0 | 1283 | 5 |
| 20140311 09:29:03.836 | -1 | 0.443 | 0.054 | 1.377 | 0.767 | 1283 | 1 | 5 | 3 | 3 | 1 | 0 | 1283 | 5 |
| 20140311 10:00:14.747 | -5 | 0.374 | 0.029 | 3.16 | 1.979 | 1595 | 1 | 1 | 7 | 7 | 1 | 0 | 1595 | 5 |
| 20140311 10:00:14.747 | -5 | 0.374 | 0.029 | 3.16 | 1.979 | 1595 | 1 | 1 | 7 | 7 | 1 | 0 | 1595 | 5 |
| 20140311 10:00:14.747 | -5 | 0.374 | 0.029 | 3.16 | 1.979 | 1595 | 1 | 1 | 7 | 7 | 1 | 0 | 1595 | 5 |
| 20140311 10:00:14.747 | -5 | 0.374 | 0.029 | 3.16 | 1.979 | 1595 | 1 | 1 | 7 | 7 | 1 | 0 | 1595 | 5 |
| 20140311 10:00:14.747 | -5 | 0.374 | 0.029 | 3.16 | 1.979 | 1595 | 1 | 1 | 7 | 7 | 1 | 0 | 1595 | 5 |
| 20140311 10:00:14.747 | -5 | 0.374 | 0.029 | 3.16 | 1.979 | 1595 | 1 | 1 | 7 | 7 | 1 | 0 | 1595 | 5 |
| 20140311 10:19:17.882 | -2 | 0.355 | 0.015 | 2.192 | 1.415 | 1866 | 1 | 5 | 3 | 3 | 1 | 0 | 1866 | 5 |
| 20140311 10:19:17.882 | -2 | 0.355 | 0.015 | 2.192 | 1.415 | 1866 | 1 | 5 | 3 | 3 | 1 | 0 | 1866 | 5 |
| 20140311 10:35:07.887 | -1 | 0.563 | 0.084 | 1.12 | 0.486 | 1082 | 1 | 7 | 4 | 3 | 1.328 | 1 | 1083 | 0 |
| 20140311 10:35:07.887 | -1 | 0.563 | 0.084 | 1.12 | 0.486 | 1082 | 1 | 7 | 4 | 3 | 1.328 | 1 | 1083 | 0 |
| 20140311 10:35:07.887 | -1 | 0.563 | 0.084 | 1.12 | 0.486 | 1082 | 1 | 7 | 4 | 3 | 1.328 | 1 | 1083 | 0 |
| 20140311 10:35:07.887 | -1 | 0.563 | 0.084 | 1.12 | 0.486 | 1082 | 1 | 7 | 4 | 3 | 1.328 | 1 | 1083 | 0 |
| 20140311 10:47:13.150 | -1 | 0.693 | 0.047 | 0.832 | 0.255 | 573 | 1 | 5 | 6 | 6 | 1.005 | 0 | 573 | 0 |
| 20140311 10:47:13.150 | -1 | 0.693 | 0.047 | 0.832 | 0.255 | 573 | 1 | 5 | 6 | 6 | 1.005 | 0 | 573 | 0 |
| 20140311 10:49:47.987 | -1 | 0.26 | 0.032 | 0.864 | 0.515 | 1671 | 1 | 5 | 6 | 3 | 1.023 | 3 | 1674 | 0 |
| 20140311 10:49:47.987 | -1 | 0.26 | 0.032 | 0.864 | 0.515 | 1671 | 1 | 5 | 6 | 3 | 1.023 | 3 | 1674 | 0 |
| 20140311 10:49:47.987 | -1 | 0.26 | 0.032 | 0.864 | 0.515 | 1671 | 1 | 5 | 6 | 3 | 1.023 | 3 | 1674 | 0 |
| 20140311 12:30:08.397 | -1 | 0.429 | 0.025 | 3.021 | 1.724 | 1759 | 1 | 4 | 3 | 3 | 1.021 | 0 | 1759 | 3 |
| 20140312 07:58:51.202 | -1 | 0.368 | 0.029 | 1.415 | 0.894 | 516 | 1 | 4 | 6 | 6 | 1.002 | 12 | 528 | 0 |
| 20140312 07:58:51.202 | -1 | 0.368 | 0.029 | 1.415 | 0.894 | 516 | 1 | 4 | 6 | 6 | 1.002 | 12 | 528 | 0 |
| 20140312 08:06:44.424 | -1 | 0.359 | 0.11 | 1.549 | 0.993 | 855 | 1 | 2 | 3 | 2 | 1.001 | 81 | 936 | 1 |
| 20140312 08:06:44.424 | -1 | 0.359 | 0.11 | 1.549 | 0.993 | 855 | 1 | 2 | 3 | 2 | 1.001 | 81 | 936 | 1 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |
| 20140312 02:24:41.852 | -1 | 0.458 | 0.031 | 0.919 | 0.499 | 947 | 1 | 3 | 2 | 2 | 1 | 0 | 947 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140312 03:11:58.330 | 3 | 3 | ZNM4 | 1 | Bid | 123.828125 | 84111:M:1302388TN0012575 | 15.625 | -15.625 | 0.3 | -15.925 | 9325165 | -834 | -4 | 4 | 0 | -400 |
| 20140312 03:11:58.330 | 3 | 3 | ZNM4 | 2 | Bid | 123.828125 | 84111:M:1302414TN0012588 | 15.625 | -31.25 | 0.6 | -31.85 | 9325165 | -834 | -4 | 4 | 0 | -400 |
| 20140312 03:11:58.330 | 3 | 3 | ZNM4 | 1 | Bid | 123.828125 | 84111:M:1302484TN0012614 | 15.625 | -15.625 | 0.3 | -15.925 | 9325165 | -834 | -4 | 4 | 0 | -400 |
| 20140312 03:43:09.507 | 3 | 3 | ZNM4 | -1 | Ask | 123.84375 | 84111:M:1311853TN0015171 | 15.625 | -15.625 | 0.3 | -15.925 | 9432108 | -782 | -5 | 5 | 1 | -432 |
| 20140312 03:43:09.507 | 3 | 3 | ZNM4 | -2 | Ask | 123.84375 | 84111:M:1311999TN0015244 | 15.625 | -31.25 | 0.6 | -31.85 | 9432108 | -782 | -5 | 5 | 1 | -432 |
| 20140312 03:43:09.507 | 3 | 3 | ZNM4 | -1 | Ask | 123.84375 | 84111:M:1312155TN0015245 | 15.625 | -15.625 | 0.3 | -15.925 | 9432108 | -782 | -5 | 5 | 1 | -432 |
| 20140312 07:35:54.957 | 3 | 7 | ZNM4 | -1 | Ask | 123.921875 | 84111:M:1426111TN0040859 | 15.625 | -15.625 | 0.3 | -15.925 | 10291163 | -923 | -4 | 3 | 1 | -505 |
| 20140312 07:35:54.957 | 3 | 7 | ZNM4 | -2 | Ask | 123.921875 | 84111:M:1426457TN0040864 | 15.625 | -31.25 | 0.6 | -31.85 | 10291163 | -923 | -4 | 3 | 1 | -505 |
| 20140312 07:51:55.456 | 3 | 7 | ZNM4 | -1 | Ask | 123.984375 | 84111:M:1448111TN0045562 | 15.625 | -15.625 | 0.3 | -15.925 | 10405588 | -998 | -9 | 5 | 5 | -658 |
| 20140313 05:22:43.166 | 3 | 5 | ZBM4 | 1 | Bid | 132.0625 | 84111:M:2138616TN0008085 | 31.25 | -31.25 | 0.3 | -31.55 | 15161490 | -588 | -7 | 6 | 0 | -150 |
| 20140313 05:27:44.080 | 3 | 5 | ZBM4 | -1 | Ask | 132.03125 | 84111:M:2140237TN0008217 | 31.25 | -31.25 | 0.3 | -31.55 | 15176042 | -281 | -4 | 2 | 0 | -191 |
| 20140313 06:16:07.736 | 3 | 6 | ZBM4 | -1 | Ask | 132.0625 | 84111:M:2158765TN0009950 | 31.25 | -31.25 | 0.3 | -31.55 | 15337413 | -497 | -12 | 12 | 1 | -106 |
| 20140313 08:02:00.847 | 3 | 8 | ZBM4 | -3 | Ask | 131.90625 | 84111:M:2320847TN0023057 | 31.25 | -93.75 | 0.9 | -94.65 | 16222390 | -407 | -10 | 9 | 1 | -100 |
| 20140313 08:02:00.847 | 3 | 8 | ZBM4 | -1 | Ask | 131.90625 | 84111:M:2320885TN0023076 | 31.25 | -31.25 | 0.3 | -31.55 | 16222390 | -407 | -10 | 9 | 1 | -100 |
| 20140313 05:25:59.868 | 3 | 5 | ZFM4 | 2 | Bid | 119.4921875 | 84111:M:2139660TN0009027 | 7.8125 | -15.625 | 0.6 | -16.225 | 15171695 | -300 | -3 | 3 | 0 | -152 |
| 20140313 05:25:59.868 | 3 | 5 | ZFM4 | 1 | Bid | 119.4921875 | 84111:M:2139662TN0009028 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15171695 | -300 | -3 | 3 | 0 | -152 |
| 20140313 07:49:51.351 | 3 | 7 | ZFM4 | 2 | Bid | 119.4375 | 84111:M:2285010TN0024202 | 7.8125 | -15.625 | 0.6 | -16.225 | 16057428 | -267 | -6 | 1 | 0 | -267 |
| 20140313 07:49:51.351 | 3 | 7 | ZFM4 | 3 | Bid | 119.4375 | 84111:M:2285016TN0024205 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16057428 | -267 | -6 | 1 | 0 | -267 |
| 20140313 07:58:17.232 | 3 | 7 | ZFM4 | 2 | Bid | 119.3828125 | 84111:M:2304472TN0026979 | 7.8125 | -15.625 | 0.6 | -16.225 | 16163019 | -409 | -8 | 8 | 0 | -63 |
| 20140313 07:58:17.232 | 3 | 7 | ZFM4 | 3 | Bid | 119.3828125 | 84111:M:2304474TN0026980 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16163019 | -409 | -8 | 8 | 0 | -63 |
| 20140313 07:58:17.232 | 3 | 7 | ZFM4 | 3 | Bid | 119.3828125 | 84111:M:2304476TN0026981 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16163019 | -409 | -8 | 8 | 0 | -63 |
| 20140313 05:19:02.462 | 3 | 5 | ZNM4 | -1 | Ask | 124.015625 | 84111:M:2136647TN0022724 | 15.625 | -15.625 | 0.3 | -15.925 | 15150544 | -1102 | -4 | 4 | 0 | -522 |
| 20140313 05:19:02.462 | 3 | 5 | ZNM4 | -1 | Ask | 124.015625 | 84111:M:2136663TN0022732 | 15.625 | -15.625 | 0.3 | -15.925 | 15150544 | -1102 | -4 | 4 | 0 | -522 |
| 20140313 05:27:44.082 | 3 | 5 | ZNM4 | -1 | Ask | 124.015625 | 84111:M:2140653TN0023370 | 15.625 | -15.625 | 0.3 | -15.925 | 15176042 | -763 | -5 | 1 | 0 | -763 |
| 20140313 05:32:51.699 | 3 | 5 | ZNM4 | 2 | Bid | 124.015625 | 84111:M:2141514TN0023539 | 15.625 | -31.25 | 0.6 | -31.85 | 15188867 | -959 | -7 | 7 | 1 | -400 |
| 20140313 05:32:51.699 | 3 | 5 | ZNM4 | 2 | Bid | 124.015625 | 84111:M:2141522TN0023543 | 15.625 | -31.25 | 0.6 | -31.85 | 15188867 | -959 | -7 | 7 | 1 | -400 |
| 20140313 05:32:51.699 | 3 | 5 | ZNM4 | 1 | Bid | 124.015625 | 84111:M:2141516TN0023540 | 15.625 | -15.625 | 0.3 | -15.925 | 15188867 | -959 | -7 | 7 | 1 | -400 |
| 20140313 06:16:07.733 | 3 | 6 | ZNM4 | -1 | Ask | 124.03125 | 84111:M:2158529TN0027795 | 15.625 | -15.625 | 0.3 | -15.925 | 15337406 | -1181 | -8 | 8 | 0 | -305 |
| 20140313 06:16:07.733 | 3 | 6 | ZNM4 | -1 | Ask | 124.03125 | 84111:M:2158889TN0027852 | 15.625 | -15.625 | 0.3 | -15.925 | 15337406 | -1181 | -8 | 8 | 0 | -305 |
| 20140313 06:16:07.733 | 3 | 6 | ZNM4 | -2 | Ask | 124.03125 | 84111:M:2158891TN0027853 | 15.625 | -31.25 | 0.6 | -31.85 | 15337406 | -1181 | -8 | 8 | 0 | -305 |
| 20140313 06:33:20.471 | 3 | 6 | ZNM4 | 1 | Bid | 124 | 84111:M:2172908TN0030551 | 15.625 | -15.625 | 0.3 | -15.925 | 15417285 | -826 | -6 | 1 | 0 | -826 |
| 20140313 06:33:20.471 | 3 | 6 | ZNM4 | 2 | Bid | 124 | 84111:M:2172910TN0030552 | 15.625 | -31.25 | 0.6 | -31.85 | 15417285 | -826 | -6 | 1 | 0 | -826 |
| 20140313 07:49:51.349 | 3 | 7 | ZNM4 | 1 | Bid | 123.953125 | 84111:M:2284576TN0052876 | 15.625 | -15.625 | 0.3 | -15.925 | 16057421 | -940 | -6 | 2 | 1 | -844 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140312 03:11:58.330 | -1 | 0.572 | 0.04 | 2.071 | 0.886 | 507 | 1 | 1 | 4 | 4 | 0.813 | 0 | 507 | 4 |
| 20140312 03:11:58.330 | -1 | 0.572 | 0.04 | 2.071 | 0.886 | 507 | 1 | 1 | 4 | 4 | 0.813 | 0 | 507 | 4 |
| 20140312 03:11:58.330 | -1 | 0.572 | 0.04 | 2.071 | 0.886 | 507 | 1 | 1 | 4 | 4 | 0.813 | 0 | 507 | 4 |
| 20140312 03:43:09.507 | -1 | 0.579 | 0.05 | 1.511 | 0.636 | 569 | 1 | 2 | 3 | 2 | 1 | 0 | 569 | 3 |
| 20140312 03:43:09.507 | -1 | 0.579 | 0.05 | 1.511 | 0.636 | 569 | 1 | 2 | 3 | 2 | 1 | 0 | 569 | 3 |
| 20140312 03:43:09.507 | -1 | 0.579 | 0.05 | 1.511 | 0.636 | 569 | 1 | 2 | 3 | 2 | 1 | 0 | 569 | 3 |
| 20140312 07:35:54.957 | -2 | 0.335 | 0.021 | 2.357 | 1.567 | 1830 | 1 | 5 | 3 | 2 | 1 | 0 | 1830 | 6 |
| 20140312 07:35:54.957 | -2 | 0.335 | 0.021 | 2.357 | 1.567 | 1830 | 1 | 5 | 3 | 2 | 1 | 0 | 1830 | 6 |
| 20140312 07:51:55.456 | -3 | 0.256 | 0.036 | 1.011 | 0.465 | 849 | 1 | 4 | 6 | 1 | 1.005 | 0 | 849 | 3 |
| 20140313 05:22:43.166 | -1 | 0.639 | 0.071 | 3.151 | 1.137 | 334 | 1 | 4 | 5 | 5 | 1.006 | 0 | 334 | 0 |
| 20140313 05:27:44.080 | -3 | 0.438 | 0.118 | 0.97 | 0.545 | 86 | 1 | 0 | 1 | 1 | 1.012 | 9 | 95 | 0 |
| 20140313 06:16:07.736 | -1 | 0.424 | 0.113 | 5.608 | 3.154 | 675 | 1 | 2 | 7 | 6 | 1 | 0 | 675 | 7 |
| 20140313 08:02:00.847 | -1 | 0.422 | 0.069 | 4.124 | 2.385 | 558 | 1 | 3 | 10 | 9 | 1 | 0 | 558 | 2 |
| 20140313 08:02:00.847 | -1 | 0.422 | 0.069 | 4.124 | 2.385 | 558 | 1 | 3 | 10 | 9 | 1 | 0 | 558 | 2 |
| 20140313 05:25:59.868 | -1 | 0.367 | 0.038 | 3.321 | 2.102 | 519 | 1 | 3 | 2 | 2 | 1.004 | 0 | 519 | 0 |
| 20140313 05:25:59.868 | -1 | 0.367 | 0.038 | 3.321 | 2.102 | 519 | 1 | 3 | 2 | 2 | 1.004 | 0 | 519 | 0 |
| 20140313 07:49:51.351 | -6 | 0.269 | 0.069 | 2.774 | 2.028 | 728 | 1 | 2 | 8 | 8 | 1.003 | 0 | 728 | 0 |
| 20140313 07:49:51.351 | -6 | 0.269 | 0.069 | 2.774 | 2.028 | 728 | 1 | 2 | 8 | 8 | 1.003 | 0 | 728 | 0 |
| 20140313 07:58:17.232 | -1 | 0.296 | 0.073 | 1.878 | 1.323 | 976 | 1 | 2 | 3 | 3 | 1.001 | 0 | 976 | 13 |
| 20140313 07:58:17.232 | -1 | 0.296 | 0.073 | 1.878 | 1.323 | 976 | 1 | 2 | 3 | 3 | 1.001 | 0 | 976 | 13 |
| 20140313 07:58:17.232 | -1 | 0.296 | 0.073 | 1.878 | 1.323 | 976 | 1 | 2 | 3 | 3 | 1.001 | 0 | 976 | 13 |
| 20140313 05:19:02.462 | -1 | 0.615 | 0.045 | 2.643 | 1.018 | 693 | 1 | 2 | 3 | 3 | 1.004 | 31 | 724 | 1 |
| 20140313 05:19:02.462 | -1 | 0.615 | 0.045 | 2.643 | 1.018 | 693 | 1 | 2 | 3 | 3 | 1.004 | 31 | 724 | 1 |
| 20140313 05:27:44.082 | -5 | 0.45 | 0.045 | 1.828 | 1.005 | 934 | 1 | 3 | 1 | 1 | 1.002 | 45 | 979 | 0 |
| 20140313 05:32:51.699 | -1 | 0.537 | 0.069 | 1.845 | 0.854 | 830 | 1 | 2 | 3 | 2 | 1.004 | 0 | 830 | 0 |
| 20140313 05:32:51.699 | -1 | 0.537 | 0.069 | 1.845 | 0.854 | 830 | 1 | 2 | 3 | 2 | 1.004 | 0 | 830 | 0 |
| 20140313 05:32:51.699 | -1 | 0.537 | 0.069 | 1.845 | 0.854 | 830 | 1 | 2 | 3 | 2 | 1.004 | 0 | 830 | 0 |
| 20140313 06:16:07.733 | -1 | 0.506 | 0.067 | 2.341 | 1.156 | 1154 | 1 | 3 | 4 | 4 | 0.992 | 0 | 1154 | 5 |
| 20140313 06:16:07.733 | -1 | 0.506 | 0.067 | 2.341 | 1.156 | 1154 | 1 | 3 | 4 | 4 | 0.992 | 0 | 1154 | 5 |
| 20140313 06:16:07.733 | -1 | 0.506 | 0.067 | 2.341 | 1.156 | 1154 | 1 | 3 | 4 | 4 | 0.992 | 0 | 1154 | 5 |
| 20140313 06:33:20.471 | -6 | 0.41 | 0.052 | 2.801 | 1.652 | 1191 | 1 | 1 | 3 | 3 | 1.003 | 0 | 1191 | 0 |
| 20140313 06:33:20.471 | -6 | 0.41 | 0.052 | 2.801 | 1.652 | 1191 | 1 | 1 | 3 | 3 | 1.003 | 0 | 1191 | 0 |
| 20140313 07:49:51.349 | -5 | 0.258 | 0.027 | 1.889 | 1.513 | 2593 | 1 | 4 | 4 | 3 | 1.003 | 0 | 2593 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140313 07:49:51.349 | 3 | 7 | ZNM4 | 1 | Bid | 123.953125 | 84111:M:2284828TN0053002 | 15.625 | -15.625 | 0.3 | -15.925 | 16057421 | -940 | -6 | 2 | 1 | -844 |
| 20140313 07:49:51.349 | 3 | 7 | ZNM4 | 1 | Bid | 123.953125 | 84111:M:2284760TN0052968 | 15.625 | -15.625 | 0.3 | -15.925 | 16057421 | -940 | -6 | 2 | 1 | -844 |
| 20140313 07:58:17.237 | 3 | 7 | ZNM4 | 1 | Bid | 123.890625 | 84111:M:2305476TN0056320 | 15.625 | -15.625 | 0.3 | -15.925 | 16163027 | -1272 | -5 | 5 | 0 | -425 |
| 20140313 07:58:17.237 | 3 | 7 | ZNM4 | 1 | Bid | 123.890625 | 84111:M:2305478TN0056321 | 15.625 | -15.625 | 0.3 | -15.925 | 16163027 | -1272 | -5 | 5 | 0 | -425 |
| 20140313 08:02:00.841 | 3 | 8 | ZNM4 | -1 | Ask | 123.875 | 84111:M:2320487TN0058655 | 15.625 | -15.625 | 0.3 | -15.925 | 16222382 | -953 | -7 | 7 | 0 | -424 |
| 20140313 08:02:00.841 | 3 | 8 | ZNM4 | -2 | Ask | 123.875 | 84111:M:2320541TN0058682 | 15.625 | -31.25 | 0.6 | -31.85 | 16222382 | -953 | -7 | 7 | 0 | -424 |
| 20140313 08:02:00.841 | 3 | 8 | ZNM4 | -1 | Ask | 123.875 | 84111:M:2321037TN0058729 | 15.625 | -15.625 | 0.3 | -15.925 | 16222382 | -953 | -7 | 7 | 0 | -424 |
| 20140313 08:02:00.841 | 3 | 8 | ZNM4 | -2 | Ask | 123.875 | 84111:M:2321045TN0058732 | 15.625 | -31.25 | 0.6 | -31.85 | 16222382 | -953 | -7 | 7 | 0 | -424 |
| 20140313 08:14:43.704 | 3 | 8 | ZNM4 | 1 | Bid | 123.875 | 84111:M:2341972TN0061924 | 15.625 | -15.625 | 0.3 | -15.925 | 16327742 | -392 | -5 | 5 | 0 | -170 |
| 20140313 08:14:43.704 | 3 | 8 | ZNM4 | 1 | Bid | 123.875 | 84111:M:2342042TN0061959 | 15.625 | -15.625 | 0.3 | -15.925 | 16327742 | -392 | -5 | 5 | 0 | -170 |
| 20140313 08:14:43.704 | 3 | 8 | ZNM4 | 2 | Bid | 123.875 | 84111:M:2342044TN0061960 | 15.625 | -31.25 | 0.6 | -31.85 | 16327742 | -392 | -5 | 5 | 0 | -170 |
| 20140313 08:14:43.704 | 3 | 8 | ZNM4 | 2 | Bid | 123.875 | 84111:M:2342088TN0061982 | 15.625 | -31.25 | 0.6 | -31.85 | 16327742 | -392 | -5 | 5 | 0 | -170 |
| 20140313 08:20:54.983 | 3 | 8 | ZNM4 | -1 | Ask | 123.828125 | 84111:M:2350349TN0063752 | 15.625 | -15.625 | 0.3 | -15.925 | 16383182 | -1565 | -21 | 5 | 1 | -607 |
| 20140313 08:20:54.983 | 3 | 8 | ZNM4 | -1 | Ask | 123.828125 | 84111:M:2350347TN0063751 | 15.625 | -15.625 | 0.3 | -15.925 | 16383182 | -1565 | -21 | 5 | 1 | -607 |
| 20140313 08:20:54.983 | 3 | 8 | ZNM4 | -1 | Ask | 123.828125 | 84111:M:2350415TN0063785 | 15.625 | -15.625 | 0.3 | -15.925 | 16383182 | -1565 | -21 | 5 | 1 | -607 |
| 20140313 08:20:54.983 | 3 | 8 | ZNM4 | -1 | Ask | 123.828125 | 84111:M:2350513TN0063812 | 15.625 | -15.625 | 0.3 | -15.925 | 16383182 | -1565 | -21 | 5 | 1 | -607 |
| 20140313 08:20:54.983 | 3 | 8 | ZNM4 | -1 | Ask | 123.828125 | 84111:M:2350511TN0063811 | 15.625 | -15.625 | 0.3 | -15.925 | 16383182 | -1565 | -21 | 5 | 1 | -607 |
| 20140313 08:31:54.431 | 3 | 8 | ZNM4 | -1 | Ask | 123.8125 | 84111:M:2371247TN0067623 | 15.625 | -15.625 | 0.3 | -15.925 | 16482850 | -1538 | -10 | 2 | 0 | -1099 |
| 20140313 08:31:54.431 | 3 | 8 | ZNM4 | -1 | Ask | 123.8125 | 84111:M:2371233TN0067616 | 15.625 | -15.625 | 0.3 | -15.925 | 16482850 | -1538 | -10 | 2 | 0 | -1099 |
| 20140313 08:31:54.431 | 3 | 8 | ZNM4 | -2 | Ask | 123.8125 | 84111:M:2371235TN0067617 | 15.625 | -31.25 | 0.6 | -31.85 | 16482850 | -1538 | -10 | 2 | 0 | -1099 |
| 20140313 08:31:54.431 | 3 | 8 | ZNM4 | -1 | Ask | 123.8125 | 84111:M:2371395TN0067697 | 15.625 | -15.625 | 0.3 | -15.925 | 16482850 | -1538 | -10 | 2 | 0 | -1099 |
| 20140313 08:31:54.431 | 3 | 8 | ZNM4 | -2 | Ask | 123.8125 | 84111:M:2371399TN0067699 | 15.625 | -31.25 | 0.6 | -31.85 | 16482850 | -1538 | -10 | 2 | 0 | -1099 |
| 20140314 07:21:44.159 | 3 | 7 | ZBM4 | -3 | Ask | 133.78125 | 84111:M:3517651TN0020888 | 31.25 | -93.75 | 0.9 | -94.65 | 23459863 | -428 | -10 | 5 | 0 | -173 |
| 20140314 07:21:44.159 | 3 | 7 | ZBM4 | -1 | Ask | 133.78125 | 84111:M:3517659TN0020892 | 31.25 | -31.25 | 0.3 | -31.55 | 23459863 | -428 | -10 | 5 | 0 | -173 |
| 20140314 07:51:11.930 | 3 | 7 | ZBM4 | -1 | Ask | 133.84375 | 84111:M:3625695TN0029938 | 31.25 | -31.25 | 0.3 | -31.55 | 23972186 | -441 | -9 | 9 | 0 | -174 |
| 20140314 07:51:11.930 | 3 | 7 | ZBM4 | -3 | Ask | 133.84375 | 84111:M:3625835TN0030008 | 31.25 | -93.75 | 0.9 | -94.65 | 23972186 | -441 | -9 | 9 | 0 | -174 |
| 20140314 07:51:56.920 | 3 | 7 | ZBM4 | -1 | Ask | 133.875 | 84111:M:3627967TN0030209 | 31.25 | -31.25 | 0.3 | -31.55 | 23981020 | -485 | -8 | 3 | 0 | -360 |
| 20140314 07:51:56.920 | 3 | 7 | ZBM4 | -3 | Ask | 133.875 | 84111:M:3627977TN0030214 | 31.25 | -93.75 | 0.9 | -94.65 | 23981020 | -485 | -8 | 3 | 0 | -360 |
| 20140314 07:51:56.920 | 3 | 7 | ZBM4 | -3 | Ask | 133.875 | 84111:M:3628037TN0030244 | 31.25 | -93.75 | 0.9 | -94.65 | 23981020 | -485 | -8 | 3 | 0 | -360 |
| 20140314 07:51:56.920 | 3 | 7 | ZBM4 | -1 | Ask | 133.875 | 84111:M:3628019TN0030235 | 31.25 | -31.25 | 0.3 | -31.55 | 23981020 | -485 | -8 | 3 | 0 | -360 |
| 20140314 07:51:56.920 | 3 | 7 | ZBM4 | -1 | Ask | 133.875 | 84111:M:3627989TN0030220 | 31.25 | -31.25 | 0.3 | -31.55 | 23981020 | -485 | -8 | 3 | 0 | -360 |
| 20140314 07:51:56.920 | 3 | 7 | ZBM4 | -1 | Ask | 133.875 | 84111:M:3627973TN0030212 | 31.25 | -31.25 | 0.3 | -31.55 | 23981020 | -485 | -8 | 3 | 0 | -360 |
| 20140314 08:06:26.799 | 3 | 8 | ZBM4 | -1 | Ask | 133.6875 | 84111:M:3661595TN0033502 | 31.25 | -31.25 | 0.3 | -31.55 | 24163252 | -305 | -4 | 4 | 0 | -98 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140313 07:49:51.349 | -5 | 0.258 | 0.027 | 1.889 | 1.513 | 2593 | 1 | 4 | 4 | 3 | 1.003 | 0 | 2593 | 1 |
| 20140313 07:49:51.349 | -5 | 0.258 | 0.027 | 1.889 | 1.513 | 2593 | 1 | 4 | 4 | 3 | 1.003 | 0 | 2593 | 1 |
| 20140313 07:58:17.237 | -1 | 0.52 | 0.041 | 1.545 | 0.742 | 1174 | 1 | 6 | 6 | 6 | 1 | 0 | 1174 | -1 |
| 20140313 07:58:17.237 | -1 | 0.52 | 0.041 | 1.545 | 0.742 | 1174 | 1 | 6 | 6 | 6 | 1 | 0 | 1174 | -1 |
| 20140313 08:02:00.841 | -1 | 0.747 | 0.058 | 1.651 | 1.084 | 1206 | 1 | 5 | 3 | 3 | 1 | 0 | 1206 | 6 |
| 20140313 08:02:00.841 | -1 | 0.747 | 0.058 | 1.651 | 1.084 | 1206 | 1 | 5 | 3 | 3 | 1 | 0 | 1206 | 6 |
| 20140313 08:02:00.841 | -1 | 0.747 | 0.058 | 1.651 | 1.084 | 1206 | 1 | 5 | 3 | 3 | 1 | 0 | 1206 | 6 |
| 20140313 08:02:00.841 | -1 | 0.747 | 0.058 | 1.651 | 1.084 | 1206 | 1 | 5 | 3 | 3 | 1 | 0 | 1206 | 6 |
| 20140313 08:14:43.704 | -1 | 0.102 | 0.02 | 2.129 | 1.781 | 1654 | 1 | 3 | 0 | 0 | 0.835 | 0 | 1654 | 7 |
| 20140313 08:14:43.704 | -1 | 0.102 | 0.02 | 2.129 | 1.781 | 1654 | 1 | 3 | 0 | 0 | 0.835 | 0 | 1654 | 7 |
| 20140313 08:14:43.704 | -1 | 0.102 | 0.02 | 2.129 | 1.781 | 1654 | 1 | 3 | 0 | 0 | 0.835 | 0 | 1654 | 7 |
| 20140313 08:14:43.704 | -1 | 0.102 | 0.02 | 2.129 | 1.781 | 1654 | 1 | 3 | 0 | 0 | 0.835 | 0 | 1654 | 7 |
| 20140313 08:20:54.983 | -9 | 0.327 | 0.093 | 1.25 | 0.841 | 3226 | 1 | 8 | 2 | 1 | 1.001 | 54 | 3280 | 0 |
| 20140313 08:20:54.983 | -9 | 0.327 | 0.093 | 1.25 | 0.841 | 3226 | 1 | 8 | 2 | 1 | 1.001 | 54 | 3280 | 0 |
| 20140313 08:20:54.983 | -9 | 0.327 | 0.093 | 1.25 | 0.841 | 3226 | 1 | 8 | 2 | 1 | 1.001 | 54 | 3280 | 0 |
| 20140313 08:20:54.983 | -9 | 0.327 | 0.093 | 1.25 | 0.841 | 3226 | 1 | 8 | 2 | 1 | 1.001 | 54 | 3280 | 0 |
| 20140313 08:20:54.983 | -9 | 0.327 | 0.093 | 1.25 | 0.841 | 3226 | 1 | 8 | 2 | 1 | 1.001 | 54 | 3280 | 0 |
| 20140313 08:31:54.431 | -6 | 0.507 | 0.048 | 3.687 | 1.816 | 1493 | 1 | 5 | 1 | 1 | 1 | 0 | 1493 | 3 |
| 20140313 08:31:54.431 | -6 | 0.507 | 0.048 | 3.687 | 1.816 | 1493 | 1 | 5 | 1 | 1 | 1 | 0 | 1493 | 3 |
| 20140313 08:31:54.431 | -6 | 0.507 | 0.048 | 3.687 | 1.816 | 1493 | 1 | 5 | 1 | 1 | 1 | 0 | 1493 | 3 |
| 20140313 08:31:54.431 | -6 | 0.507 | 0.048 | 3.687 | 1.816 | 1493 | 1 | 5 | 1 | 1 | 1 | 0 | 1493 | 3 |
| 20140313 08:31:54.431 | -6 | 0.507 | 0.048 | 3.687 | 1.816 | 1493 | 1 | 5 | 1 | 1 | 1 | 0 | 1493 | 3 |
| 20140314 07:21:44.159 | -4 | 0.456 | 0.086 | 1.445 | 0.786 | 510 | 1 | 3 | 5 | 5 | 1 | 0 | 510 | 4 |
| 20140314 07:21:44.159 | -4 | 0.456 | 0.086 | 1.445 | 0.786 | 510 | 1 | 3 | 5 | 5 | 1 | 0 | 510 | 4 |
| 20140314 07:51:11.930 | -1 | 0.471 | 0.08 | 2.085 | 1.102 | 469 | 1 | 3 | 4 | 4 | 1.002 | 35 | 504 | 0 |
| 20140314 07:51:11.930 | -1 | 0.471 | 0.08 | 2.085 | 1.102 | 469 | 1 | 3 | 4 | 4 | 1.002 | 35 | 504 | 0 |
| 20140314 07:51:56.920 | -5 | 0.632 | 0.104 | 1.2 | 0.441 | 283 | 1 | 2 | 3 | 3 | 1.004 | 1 | 284 | 0 |
| 20140314 07:51:56.920 | -5 | 0.632 | 0.104 | 1.2 | 0.441 | 283 | 1 | 2 | 3 | 3 | 1.004 | 1 | 284 | 0 |
| 20140314 07:51:56.920 | -5 | 0.632 | 0.104 | 1.2 | 0.441 | 283 | 1 | 2 | 3 | 3 | 1.004 | 1 | 284 | 0 |
| 20140314 07:51:56.920 | -5 | 0.632 | 0.104 | 1.2 | 0.441 | 283 | 1 | 2 | 3 | 3 | 1.004 | 1 | 284 | 0 |
| 20140314 07:51:56.920 | -5 | 0.632 | 0.104 | 1.2 | 0.441 | 283 | 1 | 2 | 3 | 3 | 1.004 | 1 | 284 | 0 |
| 20140314 07:51:56.920 | -5 | 0.632 | 0.104 | 1.2 | 0.441 | 283 | 1 | 2 | 3 | 3 | 1.004 | 1 | 284 | 0 |
| 20140314 08:06:26.799 | -1 | 0.334 | 0.03 | 1.698 | 1.13 | 607 | 1 | 4 | 2 | 2 | 1 | 0 | 607 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140314 08:06:26.799 | 3 | 8 | ZBM4 | -3 | Ask | 133.6875 | 84111:M:3661789TN0033599 | 31.25 | -93.75 | 0.9 | -94.65 | 24163252 | -305 | -4 | 4 | 0 | -98 |
| 20140314 08:09:32.368 | 3 | 8 | ZBM4 | -1 | Ask | 133.71875 | 84111:M:3669811TN0034068 | 31.25 | -31.25 | 0.3 | -31.55 | 24198880 | -375 | -7 | 6 | 0 | -111 |
| 20140314 07:21:44.155 | 3 | 7 | ZNM4 | -1 | Ask | 124.84375 | 84111:M:3517449TN0049024 | 15.625 | -15.625 | 0.3 | -15.925 | 23459858 | -522 | -5 | 5 | 0 | -260 |
| 20140314 07:21:44.155 | 3 | 7 | ZNM4 | -1 | Ask | 124.84375 | 84111:M:3517389TN0048994 | 15.625 | -15.625 | 0.3 | -15.925 | 23459858 | -522 | -5 | 5 | 0 | -260 |
| 20140314 07:21:44.155 | 3 | 7 | ZNM4 | -1 | Ask | 124.84375 | 84111:M:3517971TN0049029 | 15.625 | -15.625 | 0.3 | -15.925 | 23459858 | -522 | -5 | 5 | 0 | -260 |
| 20140314 07:51:56.918 | 3 | 7 | ZNM4 | -1 | Ask | 124.890625 | 84111:M:3627897TN0070948 | 15.625 | -15.625 | 0.3 | -15.925 | 23980998 | -814 | -5 | 2 | 2 | -812 |
| 20140314 08:06:26.805 | 3 | 8 | ZNM4 | -1 | Ask | 124.75 | 84111:M:3662293TN0077276 | 15.625 | -15.625 | 0.3 | -15.925 | 24163248 | -892 | -4 | 4 | 0 | -276 |
| 20140314 08:06:46.815 | 3 | 8 | ZNM4 | 2 | Bid | 124.765625 | 84111:M:3665246TN0077723 | 15.625 | -31.25 | 0.6 | -31.85 | 24173498 | -816 | -4 | 4 | 1 | -408 |
| 20140314 08:06:46.815 | 3 | 8 | ZNM4 | 1 | Bid | 124.765625 | 84111:M:3665282TN0077741 | 15.625 | -15.625 | 0.3 | -15.925 | 24173498 | -816 | -4 | 4 | 1 | -408 |
| 20140314 08:09:32.365 | 3 | 8 | ZNM4 | -2 | Ask | 124.765625 | 84111:M:3669561TN0078631 | 15.625 | -31.25 | 0.6 | -31.85 | 24198874 | -865 | -4 | 4 | 0 | -350 |
| 20140314 08:09:32.365 | 3 | 8 | ZNM4 | -2 | Ask | 124.765625 | 84111:M:3669673TN0078687 | 15.625 | -31.25 | 0.6 | -31.85 | 24198874 | -865 | -4 | 4 | 0 | -350 |
| 20140314 08:09:32.365 | 3 | 8 | ZNM4 | -1 | Ask | 124.765625 | 84111:M:3669671TN0078686 | 15.625 | -15.625 | 0.3 | -15.925 | 24198874 | -865 | -4 | 4 | 0 | -350 |
| 20140314 08:09:32.365 | 3 | 8 | ZNM4 | -2 | Ask | 124.765625 | 84111:M:3670051TN0078702 | 15.625 | -31.25 | 0.6 | -31.85 | 24198874 | -865 | -4 | 4 | 0 | -350 |
| 20140318 02:43:06.539 | 3 | 2 | ZBM4 | 1 | Bid | 133.03125 | 84112:M:674174TN0002804 | 31.25 | -31.25 | 0.3 | -31.55 | 4981117 | -230 | -5 | 1 | 0 | -230 |
| 20140318 03:24:23.071 | 3 | 3 | ZBM4 | -1 | Ask | 133.0625 | 84112:M:685715TN0003997 | 31.25 | -31.25 | 0.3 | -31.55 | 5079050 | -404 | -7 | 5 | 0 | -142 |
| 20140318 03:28:25.716 | 3 | 3 | ZBM4 | 1 | Bid | 133.0625 | 84112:M:687428TN0004234 | 31.25 | -31.25 | 0.3 | -31.55 | 5091970 | -282 | -5 | 5 | 0 | -141 |
| 20140318 07:08:59.009 | 3 | 7 | ZBM4 | -2 | Ask | 132.75 | 84112:M:818509TN0017022 | 31.25 | -62.5 | 0.6 | -63.1 | 6062884 | -392 | -9 | 8 | 0 | -84 |
| 20140318 08:42:11.135 | 3 | 8 | ZBM4 | -1 | Ask | 132.8125 | 84112:M:949157TN0029711 | 31.25 | -31.25 | 0.3 | -31.55 | 6898257 | -287 | -7 | 6 | 1 | -91 |
| 20140318 08:06:33.519 | 3 | 8 | ZFM4 | -2 | Ask | 119.6640625 | 84112:M:900983TN0028566 | 7.8125 | -15.625 | 0.6 | -16.225 | 6560859 | -249 | -2 | 2 | 0 | -129 |
| 20140318 08:06:33.519 | 3 | 8 | ZFM4 | -4 | Ask | 119.6640625 | 84112:M:900987TN0028568 | 7.8125 | -31.25 | 1.2 | -32.45 | 6560859 | -249 | -2 | 2 | 0 | -129 |
| 20140318 08:06:33.519 | 3 | 8 | ZFM4 | -3 | Ask | 119.6640625 | 84112:M:900973TN0028561 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6560859 | -249 | -2 | 2 | 0 | -129 |
| 20140318 08:06:33.519 | 3 | 8 | ZFM4 | -3 | Ask | 119.6640625 | 84112:M:900911TN0028530 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 6560859 | -249 | -2 | 2 | 0 | -129 |
| 20140318 08:06:33.519 | 3 | 8 | ZFM4 | -1 | Ask | 119.6640625 | 84112:M:900975TN0028562 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 6560859 | -249 | -2 | 2 | 0 | -129 |
| 20140318 08:53:06.781 | 3 | 8 | ZFM4 | 2 | Bid | 119.671875 | 84112:M:971488TN0036440 | 7.8125 | -15.625 | 0.6 | -16.225 | 7023020 | -350 | -7 | 7 | 6 | -135 |
| 20140318 08:53:06.781 | 3 | 8 | ZFM4 | 3 | Bid | 119.671875 | 84112:M:971550TN0036471 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 7023020 | -350 | -7 | 7 | 6 | -135 |
| 20140318 09:52:05.064 | 3 | 9 | ZFM4 | -3 | Ask | 119.7109375 | 84112:M:1059207TN0047032 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 7562271 | -527 | -9 | 3 | 2 | -472 |
| 20140318 09:52:05.064 | 3 | 9 | ZFM4 | -1 | Ask | 119.7109375 | 84112:M:1059225TN0047041 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 7562271 | -527 | -9 | 3 | 2 | -472 |
| 20140318 09:52:05.064 | 3 | 9 | ZFM4 | -4 | Ask | 119.7109375 | 84112:M:1059263TN0047060 | 7.8125 | -31.25 | 1.2 | -32.45 | 7562271 | -527 | -9 | 3 | 2 | -472 |
| 20140318 09:52:05.064 | 3 | 9 | ZFM4 | -3 | Ask | 119.7109375 | 84112:M:1059239TN0047048 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 7562271 | -527 | -9 | 3 | 2 | -472 |
| 20140317 22:30:03.027 | 3 | 22 | ZNM4 | 1 | Bid | 124.3125 | 84112:M:659178TN0003536 | 15.625 | -15.625 | 0.3 | -15.925 | 4734937 | -98 | -1 | 1 | 0 | -98 |
| 20140317 22:30:03.027 | 3 | 22 | ZNM4 | 2 | Bid | 124.3125 | 84112:M:659226TN0003560 | 15.625 | -31.25 | 0.6 | -31.85 | 4734937 | -98 | -1 | 1 | 0 | -98 |
| 20140317 22:30:03.027 | 3 | 22 | ZNM4 | 1 | Bid | 124.3125 | 84112:M:659232TN0003563 | 15.625 | -15.625 | 0.3 | -15.925 | 4734937 | -98 | -1 | 1 | 0 | -98 |
| 20140317 22:30:03.027 | 3 | 22 | ZNM4 | 21 | Bid | 124.3125 | 84112:M:659358TN0003626 | 15.625 | -328.125 | 6.3 | -334.425 | 4734937 | -98 | -1 | 1 | 0 | -98 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140314 08:06:26.799 | -1 | 0.334 | 0.03 | 1.698 | 1.13 | 607 | 1 | 4 | 2 | 2 | 1 | 0 | 607 | 8 |
| 20140314 08:09:32.368 | -2 | 0.498 | 0.075 | 1.307 | 0.656 | 378 | 1 | 2 | 4 | 4 | 1 | 0 | 378 | 4 |
| 20140314 07:21:44.155 | -1 | 0.347 | 0.039 | 1.477 | 0.965 | 983 | 1 | 3 | 3 | 3 | 1 | 0 | 983 | 11 |
| 20140314 07:21:44.155 | -1 | 0.347 | 0.039 | 1.477 | 0.965 | 983 | 1 | 3 | 3 | 3 | 1 | 0 | 983 | 11 |
| 20140314 07:21:44.155 | -1 | 0.347 | 0.039 | 1.477 | 0.965 | 983 | 1 | 3 | 3 | 3 | 1 | 0 | 983 | 11 |
| 20140314 07:51:56.918 | -4 | 0.256 | 0.064 | 2.537 | 1.893 | 1531 | 1 | 1 | 4 | 2 | 0.851 | 0 | 1531 | -1 |
| 20140314 08:06:26.805 | -1 | 0.414 | 0.031 | 1.096 | 0.643 | 1265 | 1 | 4 | 7 | 7 | 1 | 0 | 1265 | 1 |
| 20140314 08:06:46.815 | -1 | 0.467 | 0.03 | 1.296 | 0.703 | 931 | 1 | 3 | 3 | 2 | 1 | 0 | 931 | 4 |
| 20140314 08:06:46.815 | -1 | 0.467 | 0.03 | 1.296 | 0.703 | 931 | 1 | 3 | 3 | 2 | 1 | 0 | 931 | 4 |
| 20140314 08:09:32.365 | -1 | 0.592 | 0.036 | 1.422 | 0.581 | 597 | 1 | 2 | 2 | 2 | 1 | 0 | 597 | 5 |
| 20140314 08:09:32.365 | -1 | 0.592 | 0.036 | 1.422 | 0.581 | 597 | 1 | 2 | 2 | 2 | 1 | 0 | 597 | 5 |
| 20140314 08:09:32.365 | -1 | 0.592 | 0.036 | 1.422 | 0.581 | 597 | 1 | 2 | 2 | 2 | 1 | 0 | 597 | 5 |
| 20140314 08:09:32.365 | -1 | 0.592 | 0.036 | 1.422 | 0.581 | 597 | 1 | 2 | 2 | 2 | 1 | 0 | 597 | 5 |
| 20140318 02:43:06.539 | -5 | 0.605 | 0.116 | 1.845 | 0.728 | 150 | 1 | 0 | 5 | 5 | 1 | 0 | 150 | 3 |
| 20140318 03:24:23.071 | -2 | 0.544 | 0.083 | 7.009 | 3.198 | 339 | 1 | 2 | 6 | 6 | 1 | 0 | 339 | 1 |
| 20140318 03:28:25.716 | -1 | 0.612 | 0.114 | 1.13 | 0.439 | 179 | 1 | 1 | 1 | 1 | 1 | 0 | 179 | 0 |
| 20140318 07:08:59.009 | -1 | 0.463 | 0.095 | 1.449 | 0.777 | 456 | 1 | 1 | 8 | 8 | 1.004 | 4 | 460 | 1 |
| 20140318 08:42:11.135 | -2 | 0.357 | 0.066 | 1.714 | 1.102 | 518 | 1 | 4 | 6 | 5 | 1.002 | 10 | 528 | 0 |
| 20140318 08:06:33.519 | -1 | 0.261 | 0.023 | 5.354 | 4.267 | 704 | 1 | 3 | 3 | 3 | 1 | 0 | 704 | 21 |
| 20140318 08:06:33.519 | -1 | 0.261 | 0.023 | 5.354 | 4.267 | 704 | 1 | 3 | 3 | 3 | 1 | 0 | 704 | 21 |
| 20140318 08:06:33.519 | -1 | 0.261 | 0.023 | 5.354 | 4.267 | 704 | 1 | 3 | 3 | 3 | 1 | 0 | 704 | 21 |
| 20140318 08:06:33.519 | -1 | 0.261 | 0.023 | 5.354 | 4.267 | 704 | 1 | 3 | 3 | 3 | 1 | 0 | 704 | 21 |
| 20140318 08:06:33.519 | -1 | 0.261 | 0.023 | 5.354 | 4.267 | 704 | 1 | 3 | 3 | 3 | 1 | 0 | 704 | 21 |
| 20140318 08:53:06.781 | -1 | 0.22 | 0.055 | 1.685 | 1.295 | 1264 | 1 | 1 | 17 | 11 | 1.163 | 0 | 1264 | 0 |
| 20140318 08:53:06.781 | -1 | 0.22 | 0.055 | 1.685 | 1.295 | 1264 | 1 | 1 | 17 | 11 | 1.163 | 0 | 1264 | 0 |
| 20140318 09:52:05.064 | -7 | 0.235 | 0.067 | 5.408 | 4.086 | 1704 | 1 | 3 | 4 | 2 | 1.001 | 11 | 1715 | 0 |
| 20140318 09:52:05.064 | -7 | 0.235 | 0.067 | 5.408 | 4.086 | 1704 | 1 | 3 | 4 | 2 | 1.001 | 11 | 1715 | 0 |
| 20140318 09:52:05.064 | -7 | 0.235 | 0.067 | 5.408 | 4.086 | 1704 | 1 | 3 | 4 | 2 | 1.001 | 11 | 1715 | 0 |
| 20140318 09:52:05.064 | -7 | 0.235 | 0.067 | 5.408 | 4.086 | 1704 | 1 | 3 | 4 | 2 | 1.001 | 11 | 1715 | 0 |
| 20140317 22:30:03.027 | -1 | 0.052 | 0.009 | 0 | 0 | 58 | 1 | 1 | -2 | -2 | 1.45 | 0 | 58 | 1 |
| 20140317 22:30:03.027 | -1 | 0.052 | 0.009 | 0 | 0 | 58 | 1 | 1 | -2 | -2 | 1.45 | 0 | 58 | 1 |
| 20140317 22:30:03.027 | -1 | 0.052 | 0.009 | 0 | 0 | 58 | 1 | 1 | -2 | -2 | 1.45 | 0 | 58 | 1 |
| 20140317 22:30:03.027 | -1 | 0.052 | 0.009 | 0 | 0 | 58 | 1 | 1 | -2 | -2 | 1.45 | 0 | 58 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140317 22:30:03.027 | 3 | 22 | ZNM4 | 2 | Bid | 124.3125 | 84112:M:659228TN0003561 | 15.625 | -31.25 | 0.6 | -31.85 | 4734937 | -98 | -1 | 1 | 0 | -98 |
| 20140318 02:43:06.538 | 3 | 2 | ZNM4 | 1 | Bid | 124.421875 | 84112:M:673982TN0007017 | 15.625 | -15.625 | 0.3 | -15.925 | 4981116 | -659 | -7 | 2 | 0 | -533 |
| 20140318 02:43:06.538 | 3 | 2 | ZNM4 | 2 | Bid | 124.421875 | 84112:M:674050TN0007051 | 15.625 | -31.25 | 0.6 | -31.85 | 4981116 | -659 | -7 | 2 | 0 | -533 |
| 20140318 03:24:23.069 | 3 | 3 | ZNM4 | -1 | Ask | 124.453125 | 84112:M:685805TN0009753 | 15.625 | -15.625 | 0.3 | -15.925 | 5079042 | -1164 | -10 | 8 | 0 | -333 |
| 20140318 03:28:25.721 | 3 | 3 | ZNM4 | 1 | Bid | 124.453125 | 84112:M:687662TN0010180 | 15.625 | -15.625 | 0.3 | -15.925 | 5091967 | -628 | -3 | 3 | 0 | -400 |
| 20140318 03:28:25.721 | 3 | 3 | ZNM4 | 1 | Bid | 124.453125 | 84112:M:687744TN0010221 | 15.625 | -15.625 | 0.3 | -15.925 | 5091967 | -628 | -3 | 3 | 0 | -400 |
| 20140318 03:28:25.721 | 3 | 3 | ZNM4 | 2 | Bid | 124.453125 | 84112:M:687640TN0010169 | 15.625 | -31.25 | 0.6 | -31.85 | 5091967 | -628 | -3 | 3 | 0 | -400 |
| 20140318 07:08:59.006 | 3 | 7 | ZNM4 | -1 | Ask | 124.296875 | 84112:M:818405TN0040945 | 15.625 | -15.625 | 0.3 | -15.925 | 6062874 | -999 | -12 | 10 | 0 | -210 |
| 20140318 08:06:33.525 | 3 | 8 | ZNM4 | -1 | Ask | 124.359375 | 84112:M:901193TN0058403 | 15.625 | -15.625 | 0.3 | -15.925 | 6560862 | -776 | -5 | 5 | 1 | -226 |
| 20140318 08:06:33.525 | 3 | 8 | ZNM4 | -1 | Ask | 124.359375 | 84112:M:901177TN0058395 | 15.625 | -15.625 | 0.3 | -15.925 | 6560862 | -776 | -5 | 5 | 1 | -226 |
| 20140318 08:06:33.525 | 3 | 8 | ZNM4 | -2 | Ask | 124.359375 | 84112:M:901269TN0058441 | 15.625 | -31.25 | 0.6 | -31.85 | 6560862 | -776 | -5 | 5 | 1 | -226 |
| 20140318 08:06:33.525 | 3 | 8 | ZNM4 | -1 | Ask | 124.359375 | 84112:M:901279TN0058446 | 15.625 | -15.625 | 0.3 | -15.925 | 6560862 | -776 | -5 | 5 | 1 | -226 |
| 20140318 08:06:33.525 | 3 | 8 | ZNM4 | -2 | Ask | 124.359375 | 84112:M:901197TN0058405 | 15.625 | -31.25 | 0.6 | -31.85 | 6560862 | -776 | -5 | 5 | 1 | -226 |
| 20140318 08:53:06.778 | 3 | 8 | ZNM4 | 5 | Bid | 124.359375 | 84112:M:971106TN0074264 | 15.625 | -78.125 | 1.5 | -79.625 | 7023021 | -969 | -8 | 10 | 6 | -200 |
| 20140318 08:53:06.778 | 3 | 8 | ZNM4 | 1 | Bid | 124.359375 | 84112:M:971078TN0074250 | 15.625 | -15.625 | 0.3 | -15.925 | 7023021 | -969 | -8 | 10 | 6 | -200 |
| 20140318 08:53:06.778 | 3 | 8 | ZNM4 | 1 | Bid | 124.359375 | 84112:M:971268TN0074345 | 15.625 | -15.625 | 0.3 | -15.925 | 7023021 | -969 | -8 | 10 | 6 | -200 |
| 20140318 08:53:06.778 | 3 | 8 | ZNM4 | 1 | Bid | 124.359375 | 84112:M:971270TN0074346 | 15.625 | -15.625 | 0.3 | -15.925 | 7023021 | -969 | -8 | 10 | 6 | -200 |
| 20140318 08:53:06.778 | 3 | 8 | ZNM4 | 2 | Bid | 124.359375 | 84112:M:971126TN0074274 | 15.625 | -31.25 | 0.6 | -31.85 | 7023021 | -969 | -8 | 10 | 6 | -200 |
| 20140318 08:55:40.602 | 3 | 8 | ZNM4 | -2 | Ask | 124.34375 | 84112:M:976943TN0075217 | 15.625 | -31.25 | 0.6 | -31.85 | 7051317 | -1263 | -8 | 7 | 0 | -500 |
| 20140318 08:55:40.602 | 3 | 8 | ZNM4 | -1 | Ask | 124.34375 | 84112:M:976941TN0075216 | 15.625 | -15.625 | 0.3 | -15.925 | 7051317 | -1263 | -8 | 7 | 0 | -500 |
| 20140318 08:55:40.602 | 3 | 8 | ZNM4 | -2 | Ask | 124.34375 | 84112:M:977095TN0075278 | 15.625 | -31.25 | 0.6 | -31.85 | 7051317 | -1263 | -8 | 7 | 0 | -500 |
| 20140318 09:38:58.443 | 3 | 9 | ZNM4 | -1 | Ask | 124.359375 | 84112:M:1031965TN0085625 | 15.625 | -15.625 | 0.3 | -15.925 | 7416431 | -1405 | -4 | 4 | 0 | -500 |
| 20140318 09:38:58.443 | 3 | 9 | ZNM4 | -1 | Ask | 124.359375 | 84112:M:1032111TN0085698 | 15.625 | -15.625 | 0.3 | -15.925 | 7416431 | -1405 | -4 | 4 | 0 | -500 |
| 20140318 09:38:58.443 | 3 | 9 | ZNM4 | -2 | Ask | 124.359375 | 84112:M:1032113TN0085699 | 15.625 | -31.25 | 0.6 | -31.85 | 7416431 | -1405 | -4 | 4 | 0 | -500 |
| 20140318 09:38:58.443 | 3 | 9 | ZNM4 | -2 | Ask | 124.359375 | 84112:M:1032141TN0085713 | 15.625 | -31.25 | 0.6 | -31.85 | 7416431 | -1405 | -4 | 4 | 0 | -500 |
| 20140320 04:14:04.561 | 3 | 4 | ZBM4 | 1 | Bid | 132.3125 | 84112:M:2621060TN0013014 | 31.25 | -31.25 | 0.3 | -31.55 | 17074221 | -418 | -10 | 10 | 0 | -104 |
| 20140320 04:14:58.612 | 3 | 4 | ZBM4 | -1 | Ask | 132.3125 | 84112:M:2622487TN0013076 | 31.25 | -31.25 | 0.3 | -31.55 | 17082363 | -295 | -5 | 1 | 0 | -295 |
| 20140320 04:28:47.104 | 3 | 4 | ZBM4 | -1 | Ask | 132.28125 | 84112:M:2631293TN0013573 | 31.25 | -31.25 | 0.3 | -31.55 | 17123311 | -388 | -5 | 2 | 1 | -288 |
| 20140320 04:44:36.354 | 3 | 4 | ZBM4 | 1 | Bid | 132.21875 | 84112:M:2642934TN0014281 | 31.25 | -31.25 | 0.3 | -31.55 | 17163957 | -334 | -4 | 4 | 0 | -101 |
| 20140320 04:55:21.623 | 3 | 4 | ZBM4 | 1 | Bid | 132.125 | 84112:M:2652936TN0014805 | 31.25 | -31.25 | 0.3 | -31.55 | 17219413 | -325 | -5 | 4 | 0 | -154 |
| 20140320 05:56:41.089 | 3 | 5 | ZBM4 | -1 | Ask | 132.15625 | 84112:M:2705557TN0018941 | 31.25 | -31.25 | 0.3 | -31.55 | 17475389 | -417 | -9 | 6 | 0 | -155 |
| 20140320 07:01:22.522 | 3 | 7 | ZBM4 | 2 | Bid | 132.1875 | 84112:M:2779260TN0024833 | 31.25 | -62.5 | 0.6 | -63.1 | 17798795 | -392 | -8 | 7 | 1 | -100 |
| 20140320 07:04:28.100 | 3 | 7 | ZBM4 | 2 | Bid | 132.09375 | 84112:M:2785100TN0025300 | 31.25 | -62.5 | 0.6 | -63.1 | 17821043 | -380 | -12 | 12 | 0 | -72 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140317 22:30:03.027 | -1 | 0.052 | 0.009 | 0 | 0 | 58 | 1 | 1 | -2 | -2 | 1.45 | 0 | 58 | 1 |
| 20140318 02:43:06.538 | -5 | 0.496 | 0.069 | 2.586 | 1.304 | 670 | 1 | 3 | 1 | 1 | 1 | 0 | 670 | 3 |
| 20140318 02:43:06.538 | -5 | 0.496 | 0.069 | 2.586 | 1.304 | 670 | 1 | 3 | 1 | 1 | 1 | 0 | 670 | 3 |
| 20140318 03:24:23.069 | -2 | 0.759 | 0.135 | 1.468 | 0.353 | 369 | 1 | 3 | 3 | 3 | 1 | 0 | 369 | 3 |
| 20140318 03:28:25.721 | -1 | 0.412 | 0.021 | 1.307 | 0.769 | 897 | 1 | 4 | 3 | 3 | 1 | 0 | 897 | 1 |
| 20140318 03:28:25.721 | -1 | 0.412 | 0.021 | 1.307 | 0.769 | 897 | 1 | 4 | 3 | 3 | 1 | 0 | 897 | 1 |
| 20140318 03:28:25.721 | -1 | 0.412 | 0.021 | 1.307 | 0.769 | 897 | 1 | 4 | 3 | 3 | 1 | 0 | 897 | 1 |
| 20140318 07:08:59.006 | -2 | 0.562 | 0.117 | 1.347 | 0.59 | 780 | 1 | 3 | 3 | 3 | 1 | 0 | 780 | 5 |
| 20140318 08:06:33.525 | -1 | 0.402 | 0.034 | 4.193 | 2.507 | 1153 | 1 | 5 | 6 | 5 | 1 | 0 | 1153 | 15 |
| 20140318 08:06:33.525 | -1 | 0.402 | 0.034 | 4.193 | 2.507 | 1153 | 1 | 5 | 6 | 5 | 1 | 0 | 1153 | 15 |
| 20140318 08:06:33.525 | -1 | 0.402 | 0.034 | 4.193 | 2.507 | 1153 | 1 | 5 | 6 | 5 | 1 | 0 | 1153 | 15 |
| 20140318 08:06:33.525 | -1 | 0.402 | 0.034 | 4.193 | 2.507 | 1153 | 1 | 5 | 6 | 5 | 1 | 0 | 1153 | 15 |
| 20140318 08:06:33.525 | -1 | 0.402 | 0.034 | 4.193 | 2.507 | 1153 | 1 | 5 | 6 | 5 | 1 | 0 | 1153 | 15 |
| 20140318 08:53:06.778 | -1 | 0.394 | 0.039 | 3.494 | 2.193 | 1529 | 1 | 6 | 10 | 4 | 1.025 | 0 | 1529 | 0 |
| 20140318 08:53:06.778 | -1 | 0.394 | 0.039 | 3.494 | 2.193 | 1529 | 1 | 6 | 10 | 4 | 1.025 | 0 | 1529 | 0 |
| 20140318 08:53:06.778 | -1 | 0.394 | 0.039 | 3.494 | 2.193 | 1529 | 1 | 6 | 10 | 4 | 1.025 | 0 | 1529 | 0 |
| 20140318 08:53:06.778 | -1 | 0.394 | 0.039 | 3.494 | 2.193 | 1529 | 1 | 6 | 10 | 4 | 1.025 | 0 | 1529 | 0 |
| 20140318 08:53:06.778 | -1 | 0.394 | 0.039 | 3.494 | 2.193 | 1529 | 1 | 6 | 10 | 4 | 1.025 | 0 | 1529 | 0 |
| 20140318 08:55:40.602 | -1 | 0.58 | 0.053 | 1.521 | 0.638 | 916 | 1 | 4 | 3 | 3 | 1.003 | 244 | 1160 | 0 |
| 20140318 08:55:40.602 | -1 | 0.58 | 0.053 | 1.521 | 0.638 | 916 | 1 | 4 | 3 | 3 | 1.003 | 244 | 1160 | 0 |
| 20140318 08:55:40.602 | -1 | 0.58 | 0.053 | 1.521 | 0.638 | 916 | 1 | 4 | 3 | 3 | 1.003 | 244 | 1160 | 0 |
| 20140318 09:38:58.443 | -1 | 0.565 | 0.025 | 2.882 | 1.254 | 1086 | 1 | 4 | 3 | 3 | 1.004 | 90 | 1176 | 0 |
| 20140318 09:38:58.443 | -1 | 0.565 | 0.025 | 2.882 | 1.254 | 1086 | 1 | 4 | 3 | 3 | 1.004 | 90 | 1176 | 0 |
| 20140318 09:38:58.443 | -1 | 0.565 | 0.025 | 2.882 | 1.254 | 1086 | 1 | 4 | 3 | 3 | 1.004 | 90 | 1176 | 0 |
| 20140318 09:38:58.443 | -1 | 0.565 | 0.025 | 2.882 | 1.254 | 1086 | 1 | 4 | 3 | 3 | 1.004 | 90 | 1176 | 0 |
| 20140320 04:14:04.561 | -1 | 0.508 | 0.103 | 1.998 | 0.983 | 405 | 1 | 1 | 7 | 7 | 1 | 0 | 405 | 1 |
| 20140320 04:14:58.612 | -5 | 0.33 | 0.057 | 1.161 | 0.778 | 600 | 1 | 1 | 2 | 2 | 1 | 0 | 600 | 5 |
| 20140320 04:28:47.104 | -4 | 0.465 | 0.051 | 3.116 | 1.668 | 447 | 1 | 2 | 1 | 0 | 1 | 0 | 447 | 5 |
| 20140320 04:44:36.354 | -1 | 0.515 | 0.062 | 2.374 | 1.15 | 314 | 1 | 3 | 1 | 1 | 1 | 0 | 314 | 6 |
| 20140320 04:55:21.623 | -1 | 0.605 | 0.1 | 1.313 | 0.518 | 212 | 1 | 1 | 7 | 7 | 1 | 0 | 212 | 4 |
| 20140320 05:56:41.089 | -3 | 0.62 | 0.11 | 2.192 | 0.834 | 256 | 1 | 2 | 5 | 5 | 1 | 0 | 256 | 2 |
| 20140320 07:01:22.522 | -1 | 0.561 | 0.101 | 1.007 | 0.442 | 308 | 1 | 2 | 7 | 6 | 1.003 | 0 | 308 | 3 |
| 20140320 07:04:28.100 | -1 | 0.652 | 0.261 | 0.861 | 0.3 | 204 | 1 | 1 | 5 | 5 | 1.005 | 0 | 204 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140320 07:04:30.848 | 3 | 7 | ZBM4 | 1 | Bid | 132.0625 | 84112:M:2785568TN0025340 | 31.25 | -31.25 | 0.3 | -31.55 | 17824003 | -356 | -5 | 5 | 0 | -150 |
| 20140320 07:04:30.848 | 3 | 7 | ZBM4 | 2 | Bid | 132.0625 | 84112:M:2785580TN0025346 | 31.25 | -62.5 | 0.6 | -63.1 | 17824003 | -356 | -5 | 5 | 0 | -150 |
| 20140320 07:04:30.848 | 3 | 7 | ZBM4 | 1 | Bid | 132.0625 | 84112:M:2785582TN0025347 | 31.25 | -31.25 | 0.3 | -31.55 | 17824003 | -356 | -5 | 5 | 0 | -150 |
| 20140320 07:04:30.848 | 3 | 7 | ZBM4 | 2 | Bid | 132.0625 | 84112:M:2785584TN0025348 | 31.25 | -62.5 | 0.6 | -63.1 | 17824003 | -356 | -5 | 5 | 0 | -150 |
| 20140320 07:04:30.848 | 3 | 7 | ZBM4 | 1 | Bid | 132.0625 | 84112:M:2785642TN0025377 | 31.25 | -31.25 | 0.3 | -31.55 | 17824003 | -356 | -5 | 5 | 0 | -150 |
| 20140320 07:06:12.684 | 3 | 7 | ZBM4 | -3 | Ask | 132.03125 | 84112:M:2791341TN0025866 | 31.25 | -93.75 | 0.9 | -94.65 | 17847501 | -400 | -7 | 5 | 0 | -164 |
| 20140320 07:06:12.684 | 3 | 7 | ZBM4 | -1 | Ask | 132.03125 | 84112:M:2791355TN0025873 | 31.25 | -31.25 | 0.3 | -31.55 | 17847501 | -400 | -7 | 5 | 0 | -164 |
| 20140320 07:06:12.684 | 3 | 7 | ZBM4 | -2 | Ask | 132.03125 | 84112:M:2791307TN0025849 | 31.25 | -62.5 | 0.6 | -63.1 | 17847501 | -400 | -7 | 5 | 0 | -164 |
| 20140320 07:06:12.684 | 3 | 7 | ZBM4 | -1 | Ask | 132.03125 | 84112:M:2791327TN0025859 | 31.25 | -31.25 | 0.3 | -31.55 | 17847501 | -400 | -7 | 5 | 0 | -164 |
| 20140320 07:06:12.684 | 3 | 7 | ZBM4 | -1 | Ask | 132.03125 | 84112:M:2791519TN0025891 | 31.25 | -31.25 | 0.3 | -31.55 | 17847501 | -400 | -7 | 5 | 0 | -164 |
| 20140320 08:05:47.456 | 3 | 8 | ZBM4 | -1 | Ask | 131.90625 | 84112:M:2908275TN0036976 | 31.25 | -31.25 | 0.3 | -31.55 | 18385788 | -422 | -8 | 4 | 0 | -209 |
| 20140320 08:05:47.456 | 3 | 8 | ZBM4 | -2 | Ask | 131.90625 | 84112:M:2908271TN0036974 | 31.25 | -62.5 | 0.6 | -63.1 | 18385788 | -422 | -8 | 4 | 0 | -209 |
| 20140320 08:05:47.456 | 3 | 8 | ZBM4 | -1 | Ask | 131.90625 | 84112:M:2908357TN0037007 | 31.25 | -31.25 | 0.3 | -31.55 | 18385788 | -422 | -8 | 4 | 0 | -209 |
| 20140320 08:05:47.456 | 3 | 8 | ZBM4 | -1 | Ask | 131.90625 | 84112:M:2908359TN0037008 | 31.25 | -31.25 | 0.3 | -31.55 | 18385788 | -422 | -8 | 4 | 0 | -209 |
| 20140320 10:18:05.632 | 3 | 10 | ZBM4 | 1 | Bid | 132.15625 | 84112:M:3205554TN0063482 | 31.25 | -31.25 | 0.3 | -31.55 | 19890842 | -309 | -3 | 3 | 0 | -169 |
| 20140319 22:42:48.169 | 3 | 22 | ZFM4 | 3 | Bid | 118.953125 | 84112:M:2518160TN0004260 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16427651 | -54 | -2 | 1 | 0 | -54 |
| 20140319 22:42:48.169 | 3 | 22 | ZFM4 | 4 | Bid | 118.953125 | 84112:M:2518180TN0004270 | 7.8125 | -31.25 | 1.2 | -32.45 | 16427651 | -54 | -2 | 1 | 0 | -54 |
| 20140319 22:42:48.169 | 3 | 22 | ZFM4 | 3 | Bid | 118.953125 | 84112:M:2518178TN0004269 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16427651 | -54 | -2 | 1 | 0 | -54 |
| 20140320 00:27:21.861 | 3 | 0 | ZFM4 | 3 | Bid | 118.90625 | 84112:M:2530158TN0005820 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16543816 | -87 | -7 | 7 | 1 | -25 |
| 20140320 00:27:21.861 | 3 | 0 | ZFM4 | 3 | Bid | 118.90625 | 84112:M:2530156TN0005819 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16543816 | -87 | -7 | 7 | 1 | -25 |
| 20140320 00:27:21.861 | 3 | 0 | ZFM4 | 1 | Bid | 118.90625 | 84112:M:2530162TN0005822 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 16543816 | -87 | -7 | 7 | 1 | -25 |
| 20140320 04:55:21.617 | 3 | 4 | ZFM4 | 3 | Bid | 118.890625 | 84112:M:2652634TN0020582 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17219404 | -310 | -5 | 5 | 1 | -165 |
| 20140320 04:55:21.617 | 3 | 4 | ZFM4 | 4 | Bid | 118.890625 | 84112:M:2652642TN0020586 | 7.8125 | -31.25 | 1.2 | -32.45 | 17219404 | -310 | -5 | 5 | 1 | -165 |
| 20140320 04:55:21.617 | 3 | 4 | ZFM4 | 2 | Bid | 118.890625 | 84112:M:2652638TN0020584 | 7.8125 | -15.625 | 0.6 | -16.225 | 17219404 | -310 | -5 | 5 | 1 | -165 |
| 20140320 04:55:21.617 | 3 | 4 | ZFM4 | 1 | Bid | 118.890625 | 84112:M:2652644TN0020587 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17219404 | -310 | -5 | 5 | 1 | -165 |
| 20140320 04:55:21.617 | 3 | 4 | ZFM4 | 3 | Bid | 118.890625 | 84112:M:2652636TN0020583 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 17219404 | -310 | -5 | 5 | 1 | -165 |
| 20140320 08:05:47.448 | 3 | 8 | ZFM4 | -3 | Ask | 118.828125 | 84112:M:2908369TN0055238 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18385778 | -414 | -8 | 6 | 0 | -128 |
| 20140319 22:32:39.012 | 3 | 22 | ZNM4 | -1 | Ask | 123.5625 | 84112:M:2516825TN0008721 | 15.625 | -15.625 | 0.3 | -15.925 | 16411681 | -88 | -3 | 3 | 0 | -45 |
| 20140320 04:14:04.561 | 3 | 4 | ZNM4 | 1 | Bid | 123.5625 | 84112:M:2620916TN0031148 | 15.625 | -15.625 | 0.3 | -15.925 | 17074211 | -1274 | -10 | 10 | 1 | -229 |
| 20140320 04:14:04.561 | 3 | 4 | ZNM4 | 1 | Bid | 123.5625 | 84112:M:2621186TN0031156 | 15.625 | -15.625 | 0.3 | -15.925 | 17074211 | -1274 | -10 | 10 | 1 | -229 |
| 20140320 04:14:58.616 | 3 | 4 | ZNM4 | -1 | Ask | 123.546875 | 84112:M:2622581TN0031395 | 15.625 | -15.625 | 0.3 | -15.925 | 17082363 | -699 | -5 | 1 | 0 | -699 |
| 20140320 04:14:58.616 | 3 | 4 | ZNM4 | -1 | Ask | 123.546875 | 84112:M:2622585TN0031397 | 15.625 | -15.625 | 0.3 | -15.925 | 17082363 | -699 | -5 | 1 | 0 | -699 |
| 20140320 04:14:58.616 | 3 | 4 | ZNM4 | -1 | Ask | 123.546875 | 84112:M:2622845TN0031511 | 15.625 | -15.625 | 0.3 | -15.925 | 17082363 | -699 | -5 | 1 | 0 | -699 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140320 07:04:30.848 | -1 | 0.502 | 0.057 | 1.48 | 0.737 | 360 | 1 | 2 | 2 | 2 | 1.02 | 0 | 360 | 0 |
| 20140320 07:04:30.848 | -1 | 0.502 | 0.057 | 1.48 | 0.737 | 360 | 1 | 2 | 2 | 2 | 1.02 | 0 | 360 | 0 |
| 20140320 07:04:30.848 | -1 | 0.502 | 0.057 | 1.48 | 0.737 | 360 | 1 | 2 | 2 | 2 | 1.02 | 0 | 360 | 0 |
| 20140320 07:04:30.848 | -1 | 0.502 | 0.057 | 1.48 | 0.737 | 360 | 1 | 2 | 2 | 2 | 1.02 | 0 | 360 | 0 |
| 20140320 07:04:30.848 | -1 | 0.502 | 0.057 | 1.48 | 0.737 | 360 | 1 | 2 | 2 | 2 | 1.02 | 0 | 360 | 0 |
| 20140320 07:06:12.684 | -2 | 0.434 | 0.067 | 1.376 | 0.779 | 522 | 1 | 3 | 4 | 4 | 1 | 0 | 522 | -1 |
| 20140320 07:06:12.684 | -2 | 0.434 | 0.067 | 1.376 | 0.779 | 522 | 1 | 3 | 4 | 4 | 1 | 0 | 522 | -1 |
| 20140320 07:06:12.684 | -2 | 0.434 | 0.067 | 1.376 | 0.779 | 522 | 1 | 3 | 4 | 4 | 1 | 0 | 522 | -1 |
| 20140320 07:06:12.684 | -2 | 0.434 | 0.067 | 1.376 | 0.779 | 522 | 1 | 3 | 4 | 4 | 1 | 0 | 522 | -1 |
| 20140320 07:06:12.684 | -2 | 0.434 | 0.067 | 1.376 | 0.779 | 522 | 1 | 3 | 4 | 4 | 1 | 0 | 522 | -1 |
| 20140320 08:05:47.456 | -3 | 0.451 | 0.063 | 5.253 | 2.882 | 507 | 1 | 4 | 9 | 9 | 0.988 | 0 | 507 | 5 |
| 20140320 08:05:47.456 | -3 | 0.451 | 0.063 | 5.253 | 2.882 | 507 | 1 | 4 | 9 | 9 | 0.988 | 0 | 507 | 5 |
| 20140320 08:05:47.456 | -3 | 0.451 | 0.063 | 5.253 | 2.882 | 507 | 1 | 4 | 9 | 9 | 0.988 | 0 | 507 | 5 |
| 20140320 08:05:47.456 | -3 | 0.451 | 0.063 | 5.253 | 2.882 | 507 | 1 | 4 | 9 | 9 | 0.988 | 0 | 507 | 5 |
| 20140320 10:18:05.632 | -1 | 0.367 | 0.029 | 2.612 | 1.652 | 532 | 1 | 3 | 3 | 3 | 1 | 0 | 532 | 4 |
| 20140319 22:42:48.169 | -2 | 0.327 | 0.091 | 1.065 | 0.716 | 112 | 2 | 1 | 0 | 0 | 0.679 | 0 | 1^111 | 0 |
| 20140319 22:42:48.169 | -2 | 0.327 | 0.091 | 1.065 | 0.716 | 112 | 2 | 1 | 0 | 0 | 0.679 | 0 | 1^111 | 0 |
| 20140319 22:42:48.169 | -2 | 0.327 | 0.091 | 1.065 | 0.716 | 112 | 2 | 1 | 0 | 0 | 0.679 | 0 | 1^111 | 0 |
| 20140320 00:27:21.861 | -1 | 0.213 | 0.25 | 1.311 | 1 | 248 | 3 | 0 | 2 | 1 | 0.77 | 0 | 125^3^120 | 0 |
| 20140320 00:27:21.861 | -1 | 0.213 | 0.25 | 1.311 | 1 | 248 | 3 | 0 | 2 | 1 | 0.77 | 0 | 125^3^120 | 0 |
| 20140320 00:27:21.861 | -1 | 0.213 | 0.25 | 1.311 | 1 | 248 | 3 | 0 | 2 | 1 | 0.77 | 0 | 125^3^120 | 0 |
| 20140320 04:55:21.617 | -1 | 0.336 | 0.104 | 2.206 | 1.464 | 612 | 1 | 2 | 2 | 1 | 1 | 0 | 612 | 7 |
| 20140320 04:55:21.617 | -1 | 0.336 | 0.104 | 2.206 | 1.464 | 612 | 1 | 2 | 2 | 1 | 1 | 0 | 612 | 7 |
| 20140320 04:55:21.617 | -1 | 0.336 | 0.104 | 2.206 | 1.464 | 612 | 1 | 2 | 2 | 1 | 1 | 0 | 612 | 7 |
| 20140320 04:55:21.617 | -1 | 0.336 | 0.104 | 2.206 | 1.464 | 612 | 1 | 2 | 2 | 1 | 1 | 0 | 612 | 7 |
| 20140320 04:55:21.617 | -1 | 0.336 | 0.104 | 2.206 | 1.464 | 612 | 1 | 2 | 2 | 1 | 1 | 0 | 612 | 7 |
| 20140320 08:05:47.448 | -1 | 0.226 | 0.077 | 2.304 | 1.784 | 1420 | 1 | 3 | 2 | 2 | 1 | 0 | 1420 | 10 |
| 20140319 22:32:39.012 | -1 | 0.361 | 0.115 | 0.744 | 0.446 | 156 | 1 | 0 | 1 | 1 | 1 | 0 | 156 | 0 |
| 20140320 04:14:04.561 | -1 | 0.538 | 0.081 | 2.047 | 0.946 | 1094 | 1 | 5 | 3 | 2 | 1 | 0 | 1094 | 2 |
| 20140320 04:14:04.561 | -1 | 0.538 | 0.081 | 2.047 | 0.946 | 1094 | 1 | 5 | 3 | 2 | 1 | 0 | 1094 | 2 |
| 20140320 04:14:58.616 | -5 | 0.406 | 0.042 | 2.848 | 1.693 | 1024 | 1 | 3 | 4 | 4 | 1 | 0 | 1024 | 8 |
| 20140320 04:14:58.616 | -5 | 0.406 | 0.042 | 2.848 | 1.693 | 1024 | 1 | 3 | 4 | 4 | 1 | 0 | 1024 | 8 |
| 20140320 04:14:58.616 | -5 | 0.406 | 0.042 | 2.848 | 1.693 | 1024 | 1 | 3 | 4 | 4 | 1 | 0 | 1024 | 8 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140320 04:28:47.106 | 3 | 4 | ZNM4 | -1 | Ask | 123.484375 | 84112:M:2631589TN0033242 | 15.625 | -15.625 | 0.3 | -15.925 | 17123310 | -1236 | -6 | 1 | 0 | -1236 |
| 20140320 04:44:36.358 | 3 | 4 | ZNM4 | 2 | Bid | 123.453125 | 84112:M:2643140TN0036485 | 15.625 | -31.25 | 0.6 | -31.85 | 17163952 | -1018 | -5 | 5 | 0 | -472 |
| 20140320 04:44:36.358 | 3 | 4 | ZNM4 | 1 | Bid | 123.453125 | 84112:M:2643136TN0036483 | 15.625 | -15.625 | 0.3 | -15.925 | 17163952 | -1018 | -5 | 5 | 0 | -472 |
| 20140320 04:44:36.358 | 3 | 4 | ZNM4 | 2 | Bid | 123.453125 | 84112:M:2643144TN0036487 | 15.625 | -31.25 | 0.6 | -31.85 | 17163952 | -1018 | -5 | 5 | 0 | -472 |
| 20140320 04:55:21.621 | 3 | 4 | ZNM4 | 1 | Bid | 123.4375 | 84112:M:2652756TN0038478 | 15.625 | -15.625 | 0.3 | -15.925 | 17219409 | -1058 | -4 | 4 | 0 | -509 |
| 20140320 07:01:22.519 | 3 | 7 | ZNM4 | 1 | Bid | 123.46875 | 84112:M:2779142TN0062043 | 15.625 | -15.625 | 0.3 | -15.925 | 17798781 | -1151 | -11 | 11 | 0 | -350 |
| 20140320 07:01:22.519 | 3 | 7 | ZNM4 | 1 | Bid | 123.46875 | 84112:M:2779422TN0062060 | 15.625 | -15.625 | 0.3 | -15.925 | 17798781 | -1151 | -11 | 11 | 0 | -350 |
| 20140320 07:04:28.098 | 3 | 7 | ZNM4 | 1 | Bid | 123.421875 | 84112:M:2784952TN0062938 | 15.625 | -15.625 | 0.3 | -15.925 | 17821033 | -1139 | -10 | 10 | 1 | -250 |
| 20140320 07:04:28.098 | 3 | 7 | ZNM4 | 1 | Bid | 123.421875 | 84112:M:2784964TN0062944 | 15.625 | -15.625 | 0.3 | -15.925 | 17821033 | -1139 | -10 | 10 | 1 | -250 |
| 20140320 07:06:12.680 | 3 | 7 | ZNM4 | -1 | Ask | 123.375 | 84112:M:2791063TN0064084 | 15.625 | -15.625 | 0.3 | -15.925 | 17847494 | -742 | -8 | 7 | 0 | -200 |
| 20140320 07:06:12.680 | 3 | 7 | ZNM4 | -2 | Ask | 123.375 | 84112:M:2791145TN0064125 | 15.625 | -31.25 | 0.6 | -31.85 | 17847494 | -742 | -8 | 7 | 0 | -200 |
| 20140320 07:06:12.680 | 3 | 7 | ZNM4 | -1 | Ask | 123.375 | 84112:M:2791065TN0064085 | 15.625 | -15.625 | 0.3 | -15.925 | 17847494 | -742 | -8 | 7 | 0 | -200 |
| 20140320 07:06:12.680 | 3 | 7 | ZNM4 | -1 | Ask | 123.375 | 84112:M:2791013TN0064059 | 15.625 | -15.625 | 0.3 | -15.925 | 17847494 | -742 | -8 | 7 | 0 | -200 |
| 20140320 07:06:12.680 | 3 | 7 | ZNM4 | -1 | Ask | 123.375 | 84112:M:2791157TN0064131 | 15.625 | -15.625 | 0.3 | -15.925 | 17847494 | -742 | -8 | 7 | 0 | -200 |
| 20140320 08:05:47.451 | 3 | 8 | ZNM4 | -1 | Ask | 123.34375 | 84112:M:2908365TN0086079 | 15.625 | -15.625 | 0.3 | -15.925 | 18385784 | -1429 | -10 | 4 | 1 | -747 |
| 20140320 08:05:47.451 | 3 | 8 | ZNM4 | -1 | Ask | 123.34375 | 84112:M:2908367TN0086080 | 15.625 | -15.625 | 0.3 | -15.925 | 18385784 | -1429 | -10 | 4 | 1 | -747 |
| 20140320 08:05:47.451 | 3 | 8 | ZNM4 | -2 | Ask | 123.34375 | 84112:M:2908351TN0086077 | 15.625 | -31.25 | 0.6 | -31.85 | 18385784 | -1429 | -10 | 4 | 1 | -747 |
| 20140320 08:05:47.451 | 3 | 8 | ZNM4 | -1 | Ask | 123.34375 | 84112:M:2908363TN0086078 | 15.625 | -15.625 | 0.3 | -15.925 | 18385784 | -1429 | -10 | 4 | 1 | -747 |
| 20140321 05:10:51.098 | 3 | 5 | ZBM4 | 1 | Bid | 132.15625 | 84112:M:3608728TN0006515 | 31.25 | -31.25 | 0.3 | -31.55 | 22335326 | -240 | -3 | 1 | 0 | -240 |
| 20140321 07:06:40.374 | 3 | 7 | ZBM4 | -3 | Ask | 132.21875 | 84112:M:3649741TN0010403 | 31.25 | -93.75 | 0.9 | -94.65 | 22597030 | -226 | -5 | 5 | 1 | -109 |
| 20140321 07:06:40.374 | 3 | 7 | ZBM4 | -1 | Ask | 132.21875 | 84112:M:3649823TN0010444 | 31.25 | -31.25 | 0.3 | -31.55 | 22597030 | -226 | -5 | 5 | 1 | -109 |
| 20140321 07:06:40.374 | 3 | 7 | ZBM4 | -1 | Ask | 132.21875 | 84112:M:3649781TN0010423 | 31.25 | -31.25 | 0.3 | -31.55 | 22597030 | -226 | -5 | 5 | 1 | -109 |
| 20140321 07:06:40.374 | 3 | 7 | ZBM4 | -1 | Ask | 132.21875 | 84112:M:3649761TN0010413 | 31.25 | -31.25 | 0.3 | -31.55 | 22597030 | -226 | -5 | 5 | 1 | -109 |
| 20140321 07:11:35.846 | 3 | 7 | ZBM4 | 1 | Bid | 132.21875 | 84112:M:3653474TN0010627 | 31.25 | -31.25 | 0.3 | -31.55 | 22615135 | -143 | -6 | 6 | 0 | -42 |
| 20140321 07:11:35.846 | 3 | 7 | ZBM4 | 1 | Bid | 132.21875 | 84112:M:3653510TN0010645 | 31.25 | -31.25 | 0.3 | -31.55 | 22615135 | -143 | -6 | 6 | 0 | -42 |
| 20140321 07:11:35.846 | 3 | 7 | ZBM4 | 1 | Bid | 132.21875 | 84112:M:3653678TN0010729 | 31.25 | -31.25 | 0.3 | -31.55 | 22615135 | -143 | -6 | 6 | 0 | -42 |
| 20140321 07:11:35.846 | 3 | 7 | ZBM4 | 1 | Bid | 132.21875 | 84112:M:3653676TN0010728 | 31.25 | -31.25 | 0.3 | -31.55 | 22615135 | -143 | -6 | 6 | 0 | -42 |
| 20140321 07:27:15.422 | 3 | 7 | ZFM4 | 3 | Bid | 118.890625 | 84112:M:3675572TN0017541 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22699425 | -416 | -9 | 8 | 3 | -122 |
| 20140321 07:27:15.422 | 3 | 7 | ZFM4 | 3 | Bid | 118.890625 | 84112:M:3675628TN0017569 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22699425 | -416 | -9 | 8 | 3 | -122 |
| 20140321 07:27:15.422 | 3 | 7 | ZFM4 | 3 | Bid | 118.890625 | 84112:M:3675566TN0017538 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 22699425 | -416 | -9 | 8 | 3 | -122 |
| 20140321 02:38:54.364 | 3 | 2 | ZNM4 | -1 | Ask | 123.421875 | 84112:M:3554121TN0004823 | 15.625 | -15.625 | 0.3 | -15.925 | 22008441 | -509 | -7 | 7 | 0 | -150 |
| 20140321 05:10:51.095 | 3 | 5 | ZNM4 | 1 | Bid | 123.453125 | 84112:M:3608608TN0015653 | 15.625 | -15.625 | 0.3 | -15.925 | 22335326 | -457 | -4 | 1 | 0 | -457 |
| 20140321 07:06:40.367 | 3 | 7 | ZNM4 | -1 | Ask | 123.4375 | 84112:M:3649569TN0023832 | 15.625 | -15.625 | 0.3 | -15.925 | 22596998 | -814 | -10 | 10 | 7 | -385 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140320 04:28:47.106 | -6 | 0.66 | 0.067 | 1.188 | 0.404 | 638 | 1 | 1 | 4 | 4 | 1 | 0 | 638 | 1 |
| 20140320 04:44:36.358 | -1 | 0.445 | 0.039 | 2.324 | 1.29 | 1269 | 1 | 3 | 7 | 7 | 1 | 0 | 1269 | 1 |
| 20140320 04:44:36.358 | -1 | 0.445 | 0.039 | 2.324 | 1.29 | 1269 | 1 | 3 | 7 | 7 | 1 | 0 | 1269 | 1 |
| 20140320 04:44:36.358 | -1 | 0.445 | 0.039 | 2.324 | 1.29 | 1269 | 1 | 3 | 7 | 7 | 1 | 0 | 1269 | 1 |
| 20140320 04:55:21.621 | -1 | 0.588 | 0.039 | 1.206 | 0.497 | 742 | 1 | 3 | 3 | 3 | 1 | 0 | 742 | 4 |
| 20140320 07:01:22.519 | -1 | 0.607 | 0.096 | 1.445 | 0.568 | 750 | 1 | 3 | 4 | 4 | 1.005 | 0 | 750 | 0 |
| 20140320 07:01:22.519 | -1 | 0.607 | 0.096 | 1.445 | 0.568 | 750 | 1 | 3 | 4 | 4 | 1.005 | 0 | 750 | 0 |
| 20140320 07:04:28.098 | -1 | 0.591 | 0.108 | 1.182 | 0.483 | 779 | 1 | 2 | 4 | 3 | 1.005 | 0 | 779 | 0 |
| 20140320 07:04:28.098 | -1 | 0.591 | 0.108 | 1.182 | 0.483 | 779 | 1 | 2 | 4 | 3 | 1.005 | 0 | 779 | 0 |
| 20140320 07:06:12.680 | -1 | 0.387 | 0.08 | 1.096 | 0.672 | 1174 | 1 | 2 | 2 | 2 | 1 | 0 | 1174 | 5 |
| 20140320 07:06:12.680 | -1 | 0.387 | 0.08 | 1.096 | 0.672 | 1174 | 1 | 2 | 2 | 2 | 1 | 0 | 1174 | 5 |
| 20140320 07:06:12.680 | -1 | 0.387 | 0.08 | 1.096 | 0.672 | 1174 | 1 | 2 | 2 | 2 | 1 | 0 | 1174 | 5 |
| 20140320 07:06:12.680 | -1 | 0.387 | 0.08 | 1.096 | 0.672 | 1174 | 1 | 2 | 2 | 2 | 1 | 0 | 1174 | 5 |
| 20140320 07:06:12.680 | -1 | 0.387 | 0.08 | 1.096 | 0.672 | 1174 | 1 | 2 | 2 | 2 | 1 | 0 | 1174 | 5 |
| 20140320 08:05:47.451 | -4 | 0.589 | 0.063 | 1.386 | 0.57 | 998 | 1 | 5 | 5 | 4 | 1 | 0 | 998 | 5 |
| 20140320 08:05:47.451 | -4 | 0.589 | 0.063 | 1.386 | 0.57 | 998 | 1 | 5 | 5 | 4 | 1 | 0 | 998 | 5 |
| 20140320 08:05:47.451 | -4 | 0.589 | 0.063 | 1.386 | 0.57 | 998 | 1 | 5 | 5 | 4 | 1 | 0 | 998 | 5 |
| 20140320 08:05:47.451 | -4 | 0.589 | 0.063 | 1.386 | 0.57 | 998 | 1 | 5 | 5 | 4 | 1 | 0 | 998 | 5 |
| 20140321 05:10:51.098 | -3 | 0.531 | 0.042 | 1.537 | 0.721 | 212 | 1 | 2 | 5 | 5 | 1 | 0 | 212 | 1 |
| 20140321 07:06:40.374 | -1 | 0.35 | 0.045 | 1.693 | 1.048 | 420 | 1 | 4 | 8 | 7 | 1.002 | 0 | 420 | 2 |
| 20140321 07:06:40.374 | -1 | 0.35 | 0.045 | 1.693 | 1.048 | 420 | 1 | 4 | 8 | 7 | 1.002 | 0 | 420 | 2 |
| 20140321 07:06:40.374 | -1 | 0.35 | 0.045 | 1.693 | 1.048 | 420 | 1 | 4 | 8 | 7 | 1.002 | 0 | 420 | 2 |
| 20140321 07:06:40.374 | -1 | 0.35 | 0.045 | 1.693 | 1.048 | 420 | 1 | 4 | 8 | 7 | 1.002 | 0 | 420 | 2 |
| 20140321 07:11:35.846 | -1 | 0.219 | 0.047 | 1.502 | 1.173 | 517 | 1 | 2 | 2 | 2 | 1.016 | 0 | 517 | 4 |
| 20140321 07:11:35.846 | -1 | 0.219 | 0.047 | 1.502 | 1.173 | 517 | 1 | 2 | 2 | 2 | 1.016 | 0 | 517 | 4 |
| 20140321 07:11:35.846 | -1 | 0.219 | 0.047 | 1.502 | 1.173 | 517 | 1 | 2 | 2 | 2 | 1.016 | 0 | 517 | 4 |
| 20140321 07:11:35.846 | -1 | 0.219 | 0.047 | 1.502 | 1.173 | 517 | 1 | 2 | 2 | 2 | 1.016 | 0 | 517 | 4 |
| 20140321 07:27:15.422 | -2 | 0.402 | 0.125 | 0.886 | 0.613 | 924 | 1 | 1 | 11 | 8 | 1.001 | 0 | 924 | 1 |
| 20140321 07:27:15.422 | -2 | 0.402 | 0.125 | 0.886 | 0.613 | 924 | 1 | 1 | 11 | 8 | 1.001 | 0 | 924 | 1 |
| 20140321 07:27:15.422 | -2 | 0.402 | 0.125 | 0.886 | 0.613 | 924 | 1 | 1 | 11 | 8 | 1.001 | 0 | 924 | 1 |
| 20140321 02:38:54.364 | -1 | 0.42 | 0.074 | 2.351 | 1.363 | 702 | 1 | 2 | 2 | 2 | 1 | 0 | 702 | 3 |
| 20140321 05:10:51.095 | -4 | 0.448 | 0.053 | 1.245 | 0.688 | 564 | 1 | 1 | 4 | 4 | 1 | 0 | 564 | 2 |
| 20140321 07:06:40.367 | -1 | 0.249 | 0.053 | 0.84 | 0.352 | 596 | 1 | 3 | 8 | 1 | 1.005 | 1 | 597 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140321 07:06:40.367 | 3 | 7 | ZNM4 | -1 | Ask | 123.4375 | 84112:M:3649517TN0023806 | 15.625 | -15.625 | 0.3 | -15.925 | 22596998 | -814 | -10 | 10 | 7 | -385 |
| 20140321 07:20:51.066 | 3 | 7 | ZNM4 | -1 | Ask | 123.46875 | 84112:M:3668623TN0026511 | 15.625 | -15.625 | 0.3 | -15.925 | 22672065 | -782 | -5 | 5 | 0 | -350 |
| 20140321 07:20:51.066 | 3 | 7 | ZNM4 | -1 | Ask | 123.46875 | 84112:M:3668617TN0026508 | 15.625 | -15.625 | 0.3 | -15.925 | 22672065 | -782 | -5 | 5 | 0 | -350 |
| 20140321 07:20:51.066 | 3 | 7 | ZNM4 | -2 | Ask | 123.46875 | 84112:M:3668703TN0026551 | 15.625 | -31.25 | 0.6 | -31.85 | 22672065 | -782 | -5 | 5 | 0 | -350 |
| 20140321 07:20:51.066 | 3 | 7 | ZNM4 | -1 | Ask | 123.46875 | 84112:M:3668701TN0026550 | 15.625 | -15.625 | 0.3 | -15.925 | 22672065 | -782 | -5 | 5 | 0 | -350 |
| 20140321 07:20:54.145 | 3 | 7 | ZNM4 | 1 | Bid | 123.46875 | 84112:M:3669202TN0026622 | 15.625 | -15.625 | 0.3 | -15.925 | 22674928 | -1102 | -5 | 3 | 0 | -801 |
| 20140321 07:20:54.145 | 3 | 7 | ZNM4 | 2 | Bid | 123.46875 | 84112:M:3669744TN0026739 | 15.625 | -31.25 | 0.6 | -31.85 | 22674928 | -1102 | -5 | 3 | 0 | -801 |
| 20140321 07:27:15.419 | 3 | 7 | ZNM4 | 1 | Bid | 123.4375 | 84112:M:3675462TN0027678 | 15.625 | -15.625 | 0.3 | -15.925 | 22699435 | -893 | -7 | 7 | 1 | -306 |
| 20140321 07:27:15.419 | 3 | 7 | ZNM4 | 2 | Bid | 123.4375 | 84112:M:3675464TN0027679 | 15.625 | -31.25 | 0.6 | -31.85 | 22699435 | -893 | -7 | 7 | 1 | -306 |
| 20140327 02:26:12.183 | 3 | 2 | ZBM4 | -1 | Ask | 133.5625 | 84113:M:2576887TN0002966 | 31.25 | -31.25 | 0.3 | -31.55 | 16167906 | -121 | -7 | 6 | 0 | -48 |
| 20140327 02:26:12.183 | 3 | 2 | ZBM4 | -7 | Ask | 133.5625 | 84113:M:2576885TN0002965 | 31.25 | -218.75 | 2.1 | -220.85 | 16167906 | -121 | -7 | 6 | 0 | -48 |
| 20140327 03:29:38.412 | 3 | 3 | ZBM4 | 1 | Bid | 133.8125 | 84113:M:2601254TN0005328 | 31.25 | -31.25 | 0.3 | -31.55 | 16347476 | -214 | -6 | 2 | 1 | -130 |
| 20140327 03:29:38.412 | 3 | 3 | ZBM4 | 7 | Bid | 133.8125 | 84113:M:2601194TN0005298 | 31.25 | -218.75 | 2.1 | -220.85 | 16347476 | -214 | -6 | 2 | 1 | -130 |
| 20140327 03:42:34.610 | 3 | 3 | ZBM4 | -1 | Ask | 133.8125 | 84113:M:2610471TN0006402 | 31.25 | -31.25 | 0.3 | -31.55 | 16385424 | -286 | -8 | 6 | 0 | -112 |
| 20140327 04:00:48.962 | 3 | 4 | ZBM4 | 1 | Bid | 133.78125 | 84113:M:2619556TN0007539 | 31.25 | -31.25 | 0.3 | -31.55 | 16430783 | -301 | -11 | 9 | 1 | -77 |
| 20140327 04:00:48.962 | 3 | 4 | ZBM4 | 7 | Bid | 133.78125 | 84113:M:2619576TN0007549 | 31.25 | -218.75 | 2.1 | -220.85 | 16430783 | -301 | -11 | 9 | 1 | -77 |
| 20140327 04:02:43.684 | 3 | 4 | ZBM4 | -1 | Ask | 133.78125 | 84113:M:2620565TN0007601 | 31.25 | -31.25 | 0.3 | -31.55 | 16436388 | -240 | -8 | 8 | 1 | -72 |
| 20140327 04:02:43.684 | 3 | 4 | ZBM4 | -7 | Ask | 133.78125 | 84113:M:2620581TN0007609 | 31.25 | -218.75 | 2.1 | -220.85 | 16436388 | -240 | -8 | 8 | 1 | -72 |
| 20140327 04:37:28.737 | 3 | 4 | ZBM4 | 1 | Bid | 133.71875 | 84113:M:2634690TN0009109 | 31.25 | -31.25 | 0.3 | -31.55 | 16542557 | -174 | -4 | 4 | 0 | -96 |
| 20140327 04:37:28.737 | 3 | 4 | ZBM4 | 7 | Bid | 133.71875 | 84113:M:2634710TN0009119 | 31.25 | -218.75 | 2.1 | -220.85 | 16542557 | -174 | -4 | 4 | 0 | -96 |
| 20140327 04:54:39.443 | 3 | 4 | ZBM4 | 1 | Bid | 133.6875 | 84113:M:2640654TN0009790 | 31.25 | -31.25 | 0.3 | -31.55 | 16604529 | -219 | -6 | 1 | 0 | -219 |
| 20140327 04:55:42.198 | 3 | 4 | ZBM4 | -1 | Ask | 133.6875 | 84113:M:2642517TN0009889 | 31.25 | -31.25 | 0.3 | -31.55 | 16611568 | -224 | -11 | 11 | 0 | -75 |
| 20140327 06:07:07.425 | 3 | 6 | ZBM4 | -1 | Ask | 133.625 | 84113:M:2669003TN0012229 | 31.25 | -31.25 | 0.3 | -31.55 | 16802863 | -385 | -12 | 4 | 2 | -278 |
| 20140327 06:56:20.647 | 3 | 6 | ZBM4 | 7 | Bid | 133.59375 | 84113:M:2700812TN0014907 | 31.25 | -218.75 | 2.1 | -220.85 | 16975797 | -236 | -9 | 2 | 1 | -209 |
| 20140327 06:56:20.647 | 3 | 6 | ZBM4 | 4 | Bid | 133.59375 | 84113:M:2700796TN0014899 | 31.25 | -125 | 1.2 | -126.2 | 16975797 | -236 | -9 | 2 | 1 | -209 |
| 20140327 06:56:20.647 | 3 | 6 | ZBM4 | 15 | Bid | 133.59375 | 84113:M:2700830TN0014916 | 31.25 | -468.75 | 4.5 | -473.25 | 16975797 | -236 | -9 | 2 | 1 | -209 |
| 20140327 07:12:08.974 | 3 | 7 | ZBM4 | 1 | Bid | 133.71875 | 84113:M:2720650TN0016597 | 31.25 | -31.25 | 0.3 | -31.55 | 17060652 | -406 | -9 | 2 | 0 | -307 |
| 20140327 07:12:08.974 | 3 | 7 | ZBM4 | 1 | Bid | 133.71875 | 84113:M:2720746TN0016615 | 31.25 | -31.25 | 0.3 | -31.55 | 17060652 | -406 | -9 | 2 | 0 | -307 |
| 20140327 07:13:48.327 | 3 | 7 | ZBM4 | 1 | Bid | 133.71875 | 84113:M:2721854TN0016818 | 31.25 | -31.25 | 0.3 | -31.55 | 17067508 | -287 | -6 | 3 | 1 | -162 |
| 20140327 07:17:01.012 | 3 | 7 | ZBM4 | -1 | Ask | 133.65625 | 84113:M:2728571TN0017241 | 31.25 | -31.25 | 0.3 | -31.55 | 17087261 | -270 | -9 | 9 | 1 | -100 |
| 20140327 07:21:57.744 | 3 | 7 | ZBM4 | -3 | Ask | 133.65625 | 84113:M:2735391TN0017786 | 31.25 | -93.75 | 0.9 | -94.65 | 17114235 | -136 | -6 | 6 | 0 | -43 |
| 20140327 07:21:57.744 | 3 | 7 | ZBM4 | -1 | Ask | 133.65625 | 84113:M:2735359TN0017770 | 31.25 | -31.25 | 0.3 | -31.55 | 17114235 | -136 | -6 | 6 | 0 | -43 |
| 20140327 07:21:57.744 | 3 | 7 | ZBM4 | -7 | Ask | 133.65625 | 84113:M:2735351TN0017766 | 31.25 | -218.75 | 2.1 | -220.85 | 17114235 | -136 | -6 | 6 | 0 | -43 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140321 07:06:40.367 | -1 | 0.249 | 0.053 | 0.84 | 0.352 | 596 | 1 | 3 | 8 | 1 | 1.005 | 1 | 597 | 0 |
| 20140321 07:20:51.066 | -1 | 0.302 | 0.023 | 1.49 | 1.041 | 1812 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1812 | 5 |
| 20140321 07:20:51.066 | -1 | 0.302 | 0.023 | 1.49 | 1.041 | 1812 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1812 | 5 |
| 20140321 07:20:51.066 | -1 | 0.302 | 0.023 | 1.49 | 1.041 | 1812 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1812 | 5 |
| 20140321 07:20:51.066 | -1 | 0.302 | 0.023 | 1.49 | 1.041 | 1812 | 1 | 5 | 5 | 5 | 1.001 | 0 | 1812 | 5 |
| 20140321 07:20:54.145 | -3 | 0.372 | 0.031 | 1.719 | 1.081 | 1866 | 1 | 5 | 3 | 3 | 1.001 | 0 | 1866 | 0 |
| 20140321 07:20:54.145 | -3 | 0.372 | 0.031 | 1.719 | 1.081 | 1866 | 1 | 5 | 3 | 3 | 1.001 | 0 | 1866 | 0 |
| 20140321 07:27:15.419 | -1 | 0.487 | 0.053 | 1.436 | 0.737 | 941 | 1 | 4 | 3 | 2 | 1 | 0 | 941 | 3 |
| 20140321 07:27:15.419 | -1 | 0.487 | 0.053 | 1.436 | 0.737 | 941 | 1 | 4 | 3 | 2 | 1 | 0 | 941 | 3 |
| 20140327 02:26:12.183 | -1 | 0.373 | 0.121 | 3.208 | 2.01 | 203 | 1 | 2 | 3 | 3 | 1 | 0 | 203 | 7 |
| 20140327 02:26:12.183 | -1 | 0.373 | 0.121 | 3.208 | 2.01 | 203 | 1 | 2 | 3 | 3 | 1 | 0 | 203 | 7 |
| 20140327 03:29:38.412 | -4 | 0.391 | 0.071 | 2.372 | 1.446 | 334 | 1 | 3 | 5 | 4 | 1 | 0 | 334 | 5 |
| 20140327 03:29:38.412 | -4 | 0.391 | 0.071 | 2.372 | 1.446 | 334 | 1 | 3 | 5 | 4 | 1 | 0 | 334 | 5 |
| 20140327 03:42:34.610 | -3 | 0.462 | 0.083 | 1.544 | 0.83 | 333 | 1 | 2 | 1 | 1 | 1 | 0 | 333 | 5 |
| 20140327 04:00:48.962 | -2 | 0.379 | 0.126 | 8.196 | 5.093 | 494 | 1 | 2 | 6 | 5 | 1 | 0 | 494 | 1 |
| 20140327 04:00:48.962 | -2 | 0.379 | 0.126 | 8.196 | 5.093 | 494 | 1 | 2 | 6 | 5 | 1 | 0 | 494 | 1 |
| 20140327 04:02:43.684 | -1 | 0.404 | 0.103 | 1.868 | 1.113 | 354 | 1 | 1 | 7 | 6 | 1 | 0 | 354 | 1 |
| 20140327 04:02:43.684 | -1 | 0.404 | 0.103 | 1.868 | 1.113 | 354 | 1 | 1 | 7 | 6 | 1 | 0 | 354 | 1 |
| 20140327 04:37:28.737 | -1 | 0.408 | 0.065 | 2.477 | 1.465 | 252 | 1 | 2 | 5 | 5 | 1 | 0 | 252 | 0 |
| 20140327 04:37:28.737 | -1 | 0.408 | 0.065 | 2.477 | 1.465 | 252 | 1 | 2 | 5 | 5 | 1 | 0 | 252 | 0 |
| 20140327 04:54:39.443 | -6 | 0.405 | 0.079 | 2.732 | 1.626 | 322 | 1 | 2 | 12 | 12 | 1 | 0 | 322 | 4 |
| 20140327 04:55:42.198 | -1 | 0.499 | 0.159 | 2.06 | 1.032 | 225 | 1 | 2 | 3 | 3 | 1 | 0 | 225 | 3 |
| 20140327 06:07:07.425 | -5 | 0.282 | 0.082 | 4.489 | 2.335 | 417 | 1 | 2 | 3 | 1 | 1.015 | 0 | 417 | 6 |
| 20140327 06:56:20.647 | -6 | 0.486 | 0.113 | 0.994 | 0.511 | 244 | 1 | 2 | 7 | 6 | 1 | 0 | 244 | 0 |
| 20140327 06:56:20.647 | -6 | 0.486 | 0.113 | 0.994 | 0.511 | 244 | 1 | 2 | 7 | 6 | 1 | 0 | 244 | 0 |
| 20140327 06:56:20.647 | -6 | 0.486 | 0.113 | 0.994 | 0.511 | 244 | 1 | 2 | 7 | 6 | 1 | 0 | 244 | 0 |
| 20140327 07:12:08.974 | -3 | 0.486 | 0.087 | 2.169 | 1.103 | 423 | 1 | 4 | 3 | 3 | 1 | 0 | 423 | 0 |
| 20140327 07:12:08.974 | -3 | 0.486 | 0.087 | 2.169 | 1.103 | 423 | 1 | 4 | 3 | 3 | 1 | 0 | 423 | 0 |
| 20140327 07:13:48.327 | -4 | 0.536 | 0.081 | 1.176 | 0.545 | 248 | 1 | 1 | 4 | 3 | 1 | 0 | 248 | 3 |
| 20140327 07:17:01.012 | -1 | 0.19 | 0.052 | 1.128 | 0.612 | 260 | 1 | 1 | 7 | 6 | 1 | 3 | 263 | 0 |
| 20140327 07:21:57.744 | -1 | 0.364 | 0.086 | 1.13 | 0.719 | 500 | 1 | 0 | -11 | -11 | 0.531 | 0 | 500 | 15 |
| 20140327 07:21:57.744 | -1 | 0.364 | 0.086 | 1.13 | 0.719 | 500 | 1 | 0 | -11 | -11 | 0.531 | 0 | 500 | 15 |
| 20140327 07:21:57.744 | -1 | 0.364 | 0.086 | 1.13 | 0.719 | 500 | 1 | 0 | -11 | -11 | 0.531 | 0 | 500 | 15 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140327 07:21:57.744 | 3 | 7 | ZBM4 | -1 | Ask | 133.65625 | 84113:M:2735395TN0017788 | 31.25 | -31.25 | 0.3 | -31.55 | 17114235 | -136 | -6 | 6 | 0 | -43 |
| 20140327 07:21:57.744 | 3 | 7 | ZBM4 | -1 | Ask | 133.65625 | 84113:M:2735393TN0017787 | 31.25 | -31.25 | 0.3 | -31.55 | 17114235 | -136 | -6 | 6 | 0 | -43 |
| 20140327 07:21:57.744 | 3 | 7 | ZBM4 | -1 | Ask | 133.65625 | 84113:M:2735553TN0017821 | 31.25 | -31.25 | 0.3 | -31.55 | 17114235 | -136 | -6 | 6 | 0 | -43 |
| 20140327 07:34:15.862 | 3 | 7 | ZBM4 | -1 | Ask | 133.6875 | 84113:M:2772051TN0020679 | 31.25 | -31.25 | 0.3 | -31.55 | 17284736 | -208 | -11 | 11 | 0 | -30 |
| 20140327 07:34:15.862 | 3 | 7 | ZBM4 | -10 | Ask | 133.6875 | 84113:M:2772045TN0020676 | 31.25 | -312.5 | 3 | -315.5 | 17284736 | -208 | -11 | 11 | 0 | -30 |
| 20140327 07:48:07.726 | 3 | 7 | ZBM4 | 12 | Bid | 133.875 | 84113:M:2803632TN0023730 | 31.25 | -375 | 3.6 | -378.6 | 17454203 | -361 | -6 | 4 | 1 | -139 |
| 20140327 07:48:07.726 | 3 | 7 | ZBM4 | 1 | Bid | 133.875 | 84113:M:2803744TN0023786 | 31.25 | -31.25 | 0.3 | -31.55 | 17454203 | -361 | -6 | 4 | 1 | -139 |
| 20140327 07:48:07.726 | 3 | 7 | ZBM4 | 1 | Bid | 133.875 | 84113:M:2803768TN0023792 | 31.25 | -31.25 | 0.3 | -31.55 | 17454203 | -361 | -6 | 4 | 1 | -139 |
| 20140327 07:48:52.648 | 3 | 7 | ZBM4 | 1 | Bid | 133.8125 | 84113:M:2806520TN0024020 | 31.25 | -31.25 | 0.3 | -31.55 | 17461684 | -290 | -7 | 6 | 0 | -96 |
| 20140327 07:48:52.648 | 3 | 7 | ZBM4 | 2 | Bid | 133.8125 | 84113:M:2806544TN0024032 | 31.25 | -62.5 | 0.6 | -63.1 | 17461684 | -290 | -7 | 6 | 0 | -96 |
| 20140327 07:48:52.648 | 3 | 7 | ZBM4 | 10 | Bid | 133.8125 | 84113:M:2806524TN0024022 | 31.25 | -312.5 | 3 | -315.5 | 17461684 | -290 | -7 | 6 | 0 | -96 |
| 20140327 07:51:50.524 | 3 | 7 | ZBM4 | 1 | Bid | 133.84375 | 84113:M:2816912TN0025169 | 31.25 | -31.25 | 0.3 | -31.55 | 17504991 | -192 | -6 | 5 | 0 | -58 |
| 20140327 08:22:44.179 | 3 | 8 | ZBM4 | -1 | Ask | 133.71875 | 84113:M:2864705TN0029232 | 31.25 | -31.25 | 0.3 | -31.55 | 17715009 | -476 | -9 | 9 | 0 | -103 |
| 20140327 08:22:44.179 | 3 | 8 | ZBM4 | -16 | Ask | 133.71875 | 84113:M:2864731TN0029245 | 31.25 | -500 | 4.8 | -504.8 | 17715009 | -476 | -9 | 9 | 0 | -103 |
| 20140327 08:22:44.179 | 3 | 8 | ZBM4 | -1 | Ask | 133.71875 | 84113:M:2864711TN0029235 | 31.25 | -31.25 | 0.3 | -31.55 | 17715009 | -476 | -9 | 9 | 0 | -103 |
| 20140327 08:22:44.179 | 3 | 8 | ZBM4 | -1 | Ask | 133.71875 | 84113:M:2864901TN0029330 | 31.25 | -31.25 | 0.3 | -31.55 | 17715009 | -476 | -9 | 9 | 0 | -103 |
| 20140327 08:22:44.179 | 3 | 8 | ZBM4 | -1 | Ask | 133.71875 | 84113:M:2864973TN0029335 | 31.25 | -31.25 | 0.3 | -31.55 | 17715009 | -476 | -9 | 9 | 0 | -103 |
| 20140327 08:22:44.179 | 3 | 8 | ZBM4 | -1 | Ask | 133.71875 | 84113:M:2864975TN0029336 | 31.25 | -31.25 | 0.3 | -31.55 | 17715009 | -476 | -9 | 9 | 0 | -103 |
| 20140327 09:24:47.961 | 3 | 9 | ZBM4 | 1 | Bid | 133.6875 | 84113:M:3021648TN0044853 | 31.25 | -31.25 | 0.3 | -31.55 | 18711435 | -471 | -7 | 7 | 1 | -200 |
| 20140327 09:24:47.961 | 3 | 9 | ZBM4 | 1 | Bid | 133.6875 | 84113:M:3022014TN0044861 | 31.25 | -31.25 | 0.3 | -31.55 | 18711435 | -471 | -7 | 7 | 1 | -200 |
| 20140327 10:15:24.199 | 3 | 10 | ZBM4 | 1 | Bid | 133.9375 | 84113:M:3109274TN0054457 | 31.25 | -31.25 | 0.3 | -31.55 | 19335096 | -428 | -10 | 10 | 0 | -71 |
| 20140327 10:18:26.960 | 3 | 10 | ZBM4 | 1 | Bid | 133.90625 | 84113:M:3116436TN0055099 | 31.25 | -31.25 | 0.3 | -31.55 | 19371418 | -358 | -4 | 1 | 0 | -358 |
| 20140327 10:18:26.960 | 3 | 10 | ZBM4 | 1 | Bid | 133.90625 | 84113:M:3116386TN0055074 | 31.25 | -31.25 | 0.3 | -31.55 | 19371418 | -358 | -4 | 1 | 0 | -358 |
| 20140327 10:55:15.050 | 3 | 10 | ZBM4 | 1 | Bid | 134.28125 | 84113:M:3208722TN0067094 | 31.25 | -31.25 | 0.3 | -31.55 | 19835283 | -495 | -12 | 13 | 1 | -190 |
| 20140327 10:59:44.490 | 3 | 10 | ZBM4 | 1 | Bid | 134.15625 | 84113:M:3224202TN0068824 | 31.25 | -31.25 | 0.3 | -31.55 | 19899912 | -440 | -7 | 7 | 0 | -130 |
| 20140327 10:59:44.490 | 3 | 10 | ZBM4 | 1 | Bid | 134.15625 | 84113:M:3224326TN0068831 | 31.25 | -31.25 | 0.3 | -31.55 | 19899912 | -440 | -7 | 7 | 0 | -130 |
| 20140327 06:07:07.423 | 3 | 6 | ZFM4 | -3 | Ask | 118.9296875 | 84113:M:2668885TN0014275 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16802862 | -284 | -9 | 8 | 1 | -113 |
| 20140327 06:07:07.423 | 3 | 6 | ZFM4 | -3 | Ask | 118.9296875 | 84113:M:2668887TN0014276 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16802862 | -284 | -9 | 8 | 1 | -113 |
| 20140327 07:51:50.521 | 3 | 7 | ZFM4 | 1 | Bid | 118.9453125 | 84113:M:2816770TN0032050 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17504975 | -272 | -4 | 4 | 1 | -143 |
| 20140327 08:56:45.435 | 3 | 8 | ZFM4 | -3 | Ask | 118.890625 | 84113:M:2955003TN0044927 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18276465 | -387 | -8 | 8 | 0 | -100 |
| 20140327 08:56:45.435 | 3 | 8 | ZFM4 | -3 | Ask | 118.890625 | 84113:M:2955005TN0044928 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18276465 | -387 | -8 | 8 | 0 | -100 |
| 20140327 08:56:45.435 | 3 | 8 | ZFM4 | -1 | Ask | 118.890625 | 84113:M:2955175TN0044932 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18276465 | -387 | -8 | 8 | 0 | -100 |
| 20140327 09:24:47.966 | 3 | 9 | ZFM4 | 3 | Bid | 118.8828125 | 84113:M:3021960TN0051653 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18711415 | -603 | -9 | 9 | 2 | -205 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140327 07:21:57.744 | -1 | 0.364 | 0.086 | 1.13 | 0.719 | 500 | 1 | 0 | -11 | -11 | 0.531 | 0 | 500 | 15 |
| 20140327 07:21:57.744 | -1 | 0.364 | 0.086 | 1.13 | 0.719 | 500 | 1 | 0 | -11 | -11 | 0.531 | 0 | 500 | 15 |
| 20140327 07:21:57.744 | -1 | 0.364 | 0.086 | 1.13 | 0.719 | 500 | 1 | 0 | -11 | -11 | 0.531 | 0 | 500 | 15 |
| 20140327 07:34:15.862 | -1 | 0.441 | 0.143 | 1.573 | 0.877 | 264 | 1 | 2 | 2 | 2 | 1 | 11 | 275 | 0 |
| 20140327 07:34:15.862 | -1 | 0.441 | 0.143 | 1.573 | 0.877 | 264 | 1 | 2 | 2 | 2 | 1 | 11 | 275 | 0 |
| 20140327 07:48:07.726 | -3 | 0.256 | 0.033 | 0.998 | 0.486 | 297 | 1 | 6 | 6 | 5 | 1 | 0 | 297 | 0 |
| 20140327 07:48:07.726 | -3 | 0.256 | 0.033 | 0.998 | 0.486 | 297 | 1 | 6 | 6 | 5 | 1 | 0 | 297 | 0 |
| 20140327 07:48:07.726 | -3 | 0.256 | 0.033 | 0.998 | 0.486 | 297 | 1 | 6 | 6 | 5 | 1 | 0 | 297 | 0 |
| 20140327 07:48:52.648 | -1 | 0.31 | 0.053 | 3.489 | 2.407 | 645 | 1 | 3 | 7 | 7 | 1 | 0 | 645 | 14 |
| 20140327 07:48:52.648 | -1 | 0.31 | 0.053 | 3.489 | 2.407 | 645 | 1 | 3 | 7 | 7 | 1 | 0 | 645 | 14 |
| 20140327 07:48:52.648 | -1 | 0.31 | 0.053 | 3.489 | 2.407 | 645 | 1 | 3 | 7 | 7 | 1 | 0 | 645 | 14 |
| 20140327 07:51:50.524 | -1 | 0.423 | 0.091 | 1.023 | 0.59 | 262 | 1 | 2 | 10 | 10 | 1 | 0 | 262 | 0 |
| 20140327 08:22:44.179 | -1 | 0.546 | 0.079 | 1.188 | 0.539 | 395 | 1 | 3 | 2 | 2 | 1 | 10 | 405 | 0 |
| 20140327 08:22:44.179 | -1 | 0.546 | 0.079 | 1.188 | 0.539 | 395 | 1 | 3 | 2 | 2 | 1 | 10 | 405 | 0 |
| 20140327 08:22:44.179 | -1 | 0.546 | 0.079 | 1.188 | 0.539 | 395 | 1 | 3 | 2 | 2 | 1 | 10 | 405 | 0 |
| 20140327 08:22:44.179 | -1 | 0.546 | 0.079 | 1.188 | 0.539 | 395 | 1 | 3 | 2 | 2 | 1 | 10 | 405 | 0 |
| 20140327 08:22:44.179 | -1 | 0.546 | 0.079 | 1.188 | 0.539 | 395 | 1 | 3 | 2 | 2 | 1 | 10 | 405 | 0 |
| 20140327 08:22:44.179 | -1 | 0.546 | 0.079 | 1.188 | 0.539 | 395 | 1 | 3 | 2 | 2 | 1 | 10 | 405 | 0 |
| 20140327 09:24:47.961 | -1 | 0.491 | 0.05 | 2.465 | 1.254 | 488 | 1 | 4 | 7 | 6 | 1 | 0 | 488 | 5 |
| 20140327 09:24:47.961 | -1 | 0.491 | 0.05 | 2.465 | 1.254 | 488 | 1 | 4 | 7 | 6 | 1 | 0 | 488 | 5 |
| 20140327 10:15:24.199 | -1 | 0.505 | 0.075 | 0.877 | 0.434 | 420 | 1 | 3 | 10 | 10 | 1 | 0 | 420 | 2 |
| 20140327 10:18:26.960 | -4 | 0.444 | 0.032 | 0.96 | 0.533 | 448 | 1 | 2 | 1 | 1 | 1 | 0 | 448 | 1 |
| 20140327 10:18:26.960 | -4 | 0.444 | 0.032 | 0.96 | 0.533 | 448 | 1 | 2 | 1 | 1 | 1 | 0 | 448 | 1 |
| 20140327 10:55:15.050 | -1 | 0.59 | 0.125 | 0.9 | 0.369 | 343 | 1 | 3 | 7 | 6 | 1 | 0 | 343 | 0 |
| 20140327 10:59:44.490 | -1 | 0.457 | 0.054 | 1.422 | 0.773 | 523 | 1 | 1 | 6 | 6 | 1 | 0 | 523 | 0 |
| 20140327 10:59:44.490 | -1 | 0.457 | 0.054 | 1.422 | 0.773 | 523 | 1 | 1 | 6 | 6 | 1 | 0 | 523 | 0 |
| 20140327 06:07:07.423 | -2 | 0.097 | 0.117 | 2.553 | 1.755 | 616 | 1 | 1 | 2 | 1 | 1 | 0 | 616 | 4 |
| 20140327 06:07:07.423 | -2 | 0.097 | 0.117 | 2.553 | 1.755 | 616 | 1 | 1 | 2 | 1 | 1 | 0 | 616 | 4 |
| 20140327 07:51:50.521 | -1 | 0.476 | 0.071 | 1.455 | 0.763 | 298 | 1 | 2 | 9 | 8 | 0.993 | 0 | 298 | 2 |
| 20140327 08:56:45.435 | -1 | 0.433 | 0.133 | 74.417 | 42.167 | 506 | 1 | 2 | 6 | 6 | 1 | 0 | 506 | 7 |
| 20140327 08:56:45.435 | -1 | 0.433 | 0.133 | 74.417 | 42.167 | 506 | 1 | 2 | 6 | 6 | 1 | 0 | 506 | 7 |
| 20140327 08:56:45.435 | -1 | 0.433 | 0.133 | 74.417 | 42.167 | 506 | 1 | 2 | 6 | 6 | 1 | 0 | 506 | 7 |
| 20140327 09:24:47.966 | -1 | 0.36 | 0.074 | 69.75 | 42.84 | 1072 | 1 | 3 | 13 | 11 | 1.001 | 0 | 1072 | 6 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140327 09:24:47.966 | 3 | 9 | ZFM4 | 3 | Bid | 118.8828125 | 84113:M:3021948TN0051647 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 18711415 | -603 | -9 | 9 | 2 | -205 |
| 20140327 10:15:24.190 | 3 | 10 | ZFM4 | 1 | Bid | 118.96875 | 84113:M:3109404TN0060139 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19335077 | -420 | -6 | 6 | 0 | -104 |
| 20140327 10:55:15.047 | 3 | 10 | ZFM4 | 3 | Bid | 119.0234375 | 84113:M:3207918TN0069246 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19835254 | -515 | -15 | 14 | 2 | -138 |
| 20140327 10:55:15.047 | 3 | 10 | ZFM4 | 1 | Bid | 119.0234375 | 84113:M:3207950TN0069262 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19835254 | -515 | -15 | 14 | 2 | -138 |
| 20140327 10:55:15.047 | 3 | 10 | ZFM4 | 36 | Bid | 119.0234375 | 84113:M:3207876TN0069225 | 7.8125 | -281.25 | 10.8 | -292.05 | 19835254 | -515 | -15 | 14 | 2 | -138 |
| 20140327 10:55:15.047 | 3 | 10 | ZFM4 | 3 | Bid | 119.0234375 | 84113:M:3207916TN0069245 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19835254 | -515 | -15 | 14 | 2 | -138 |
| 20140327 10:55:15.047 | 3 | 10 | ZFM4 | 3 | Bid | 119.0234375 | 84113:M:3207920TN0069247 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 19835254 | -515 | -15 | 14 | 2 | -138 |
| 20140327 10:55:15.047 | 3 | 10 | ZFM4 | 1 | Bid | 119.0234375 | 84113:M:3208702TN0069274 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19835254 | -515 | -15 | 14 | 2 | -138 |
| 20140327 11:01:02.960 | 3 | 11 | ZFM4 | -1 | Ask | 118.984375 | 84113:M:3228735TN0071574 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19919132 | -424 | -7 | 7 | 1 | -100 |
| 20140327 02:26:12.181 | 3 | 2 | ZNM4 | -1 | Ask | 123.75 | 84113:M:2576675TN0007950 | 15.625 | -15.625 | 0.3 | -15.925 | 16167895 | -554 | -5 | 4 | 0 | -296 |
| 20140327 03:34:05.986 | 3 | 3 | ZNM4 | -1 | Ask | 123.84375 | 84113:M:2604051TN0013669 | 15.625 | -15.625 | 0.3 | -15.925 | 16359398 | -846 | -12 | 12 | 4 | -250 |
| 20140327 03:34:05.986 | 3 | 3 | ZNM4 | -1 | Ask | 123.84375 | 84113:M:2604023TN0013655 | 15.625 | -15.625 | 0.3 | -15.925 | 16359398 | -846 | -12 | 12 | 4 | -250 |
| 20140327 03:35:21.962 | 3 | 3 | ZNM4 | 1 | Bid | 123.84375 | 84113:M:2605984TN0014346 | 15.625 | -15.625 | 0.3 | -15.925 | 16364593 | -990 | -12 | 10 | 0 | -286 |
| 20140327 04:00:48.959 | 3 | 4 | ZNM4 | 1 | Bid | 123.8125 | 84113:M:2619202TN0017257 | 15.625 | -15.625 | 0.3 | -15.925 | 16430775 | -569 | -7 | 7 | 1 | -150 |
| 20140327 04:00:48.959 | 3 | 4 | ZNM4 | 50 | Bid | 123.8125 | 84113:M:2619426TN0017369 | 15.625 | -781.25 | 15 | -796.25 | 16430775 | -569 | -7 | 7 | 1 | -150 |
| 20140327 04:00:48.959 | 3 | 4 | ZNM4 | 1 | Bid | 123.8125 | 84113:M:2619428TN0017370 | 15.625 | -15.625 | 0.3 | -15.925 | 16430775 | -569 | -7 | 7 | 1 | -150 |
| 20140327 04:00:48.959 | 3 | 4 | ZNM4 | 20 | Bid | 123.8125 | 84113:M:2619380TN0017346 | 15.625 | -312.5 | 6 | -318.5 | 16430775 | -569 | -7 | 7 | 1 | -150 |
| 20140327 04:02:43.682 | 3 | 4 | ZNM4 | -1 | Ask | 123.8125 | 84113:M:2620369TN0017472 | 15.625 | -15.625 | 0.3 | -15.925 | 16436375 | -847 | -14 | 13 | 0 | -260 |
| 20140327 04:02:43.682 | 3 | 4 | ZNM4 | -20 | Ask | 123.8125 | 84113:M:2620485TN0017530 | 15.625 | -312.5 | 6 | -318.5 | 16436375 | -847 | -14 | 13 | 0 | -260 |
| 20140327 04:02:43.682 | 3 | 4 | ZNM4 | -1 | Ask | 123.8125 | 84113:M:2620683TN0017552 | 15.625 | -15.625 | 0.3 | -15.925 | 16436375 | -847 | -14 | 13 | 0 | -260 |
| 20140327 04:37:28.735 | 3 | 4 | ZNM4 | 1 | Bid | 123.796875 | 84113:M:2634748TN0020245 | 15.625 | -15.625 | 0.3 | -15.925 | 16542554 | -407 | -3 | 3 | 1 | -200 |
| 20140327 04:54:39.435 | 3 | 4 | ZNM4 | 1 | Bid | 123.765625 | 84113:M:2640740TN0021599 | 15.625 | -15.625 | 0.3 | -15.925 | 16604512 | -1066 | -25 | 15 | 2 | -467 |
| 20140327 06:56:20.643 | 3 | 6 | ZNM4 | 1 | Bid | 123.65625 | 84113:M:2700494TN0033199 | 15.625 | -15.625 | 0.3 | -15.925 | 16975796 | -481 | -6 | 2 | 0 | -366 |
| 20140327 06:59:32.780 | 3 | 6 | ZNM4 | -1 | Ask | 123.671875 | 84113:M:2703903TN0033739 | 15.625 | -15.625 | 0.3 | -15.925 | 16989354 | -476 | -2 | 1 | 0 | -476 |
| 20140327 07:17:01.010 | 3 | 7 | ZNM4 | -1 | Ask | 123.6875 | 84113:M:2728677TN0037753 | 15.625 | -15.625 | 0.3 | -15.925 | 17087252 | -1069 | -4 | 4 | 0 | -450 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -1 | Ask | 123.71875 | 84113:M:2811067TN0054581 | 15.625 | -15.625 | 0.3 | -15.925 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -2 | Ask | 123.71875 | 84113:M:2811289TN0054692 | 15.625 | -31.25 | 0.6 | -31.85 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -2 | Ask | 123.71875 | 84113:M:2811325TN0054710 | 15.625 | -31.25 | 0.6 | -31.85 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -20 | Ask | 123.71875 | 84113:M:2811287TN0054691 | 15.625 | -312.5 | 6 | -318.5 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -5 | Ask | 123.71875 | 84113:M:2811391TN0054743 | 15.625 | -78.125 | 1.5 | -79.625 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -2 | Ask | 123.71875 | 84113:M:2811329TN0054712 | 15.625 | -31.25 | 0.6 | -31.85 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -11 | Ask | 123.71875 | 84113:M:2811347TN0054721 | 15.625 | -171.875 | 3.3 | -175.175 | 17480085 | -1079 | -9 | 9 | 1 | -541 |
| 20140327 07:49:37.470 | 3 | 7 | ZNM4 | -1 | Ask | 123.71875 | 84113:M:2811435TN0054750 | 15.625 | -15.625 | 0.3 | -15.925 | 17480085 | -1079 | -9 | 9 | 1 | -541 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140327 09:24:47.966 | -1 | 0.36 | 0.074 | 69.75 | 42.84 | 1072 | 1 | 3 | 13 | 11 | 1.001 | 0 | 1072 | 6 |
| 20140327 10:15:24.190 | -1 | 0.421 | 0.067 | 1.845 | 1.068 | 578 | 1 | 1 | 2 | 2 | 1 | 0 | 578 | 12 |
| 20140327 10:55:15.047 | -2 | 0.285 | 0.103 | 6.567 | 4.562 | 1292 | 1 | 4 | 4 | 2 | 1.001 | 0 | 1292 | 0 |
| 20140327 10:55:15.047 | -2 | 0.285 | 0.103 | 6.567 | 4.562 | 1292 | 1 | 4 | 4 | 2 | 1.001 | 0 | 1292 | 0 |
| 20140327 10:55:15.047 | -2 | 0.285 | 0.103 | 6.567 | 4.562 | 1292 | 1 | 4 | 4 | 2 | 1.001 | 0 | 1292 | 0 |
| 20140327 10:55:15.047 | -2 | 0.285 | 0.103 | 6.567 | 4.562 | 1292 | 1 | 4 | 4 | 2 | 1.001 | 0 | 1292 | 0 |
| 20140327 10:55:15.047 | -2 | 0.285 | 0.103 | 6.567 | 4.562 | 1292 | 1 | 4 | 4 | 2 | 1.001 | 0 | 1292 | 0 |
| 20140327 10:55:15.047 | -2 | 0.285 | 0.103 | 6.567 | 4.562 | 1292 | 1 | 4 | 4 | 2 | 1.001 | 0 | 1292 | 0 |
| 20140327 11:01:02.960 | -1 | 0.379 | 0.074 | 2.5 | 1.554 | 696 | 1 | 2 | 3 | 2 | 1 | 0 | 696 | 12 |
| 20140327 02:26:12.181 | -2 | 0.38 | 0.06 | 2.668 | 1.666 | 903 | 1 | 2 | 1 | 1 | 1 | 0 | 903 | 5 |
| 20140327 03:34:05.986 | -1 | 0.504 | 0.092 | 1.755 | 0.865 | 832 | 1 | 3 | 8 | 4 | 1 | 4 | 836 | 0 |
| 20140327 03:34:05.986 | -1 | 0.504 | 0.092 | 1.755 | 0.865 | 832 | 1 | 3 | 8 | 4 | 1 | 4 | 836 | 0 |
| 20140327 03:35:21.962 | -1 | 0.537 | 0.098 | 1.762 | 0.814 | 754 | 1 | 1 | 2 | 2 | 0.882 | 0 | 754 | 7 |
| 20140327 04:00:48.959 | -1 | 0.298 | 0.05 | 6.416 | 4.507 | 1343 | 1 | 3 | 4 | 3 | 1 | 0 | 1343 | 0 |
| 20140327 04:00:48.959 | -1 | 0.298 | 0.05 | 6.416 | 4.507 | 1343 | 1 | 3 | 4 | 3 | 1 | 0 | 1343 | 0 |
| 20140327 04:00:48.959 | -1 | 0.298 | 0.05 | 6.416 | 4.507 | 1343 | 1 | 3 | 4 | 3 | 1 | 0 | 1343 | 0 |
| 20140327 04:00:48.959 | -1 | 0.298 | 0.05 | 6.416 | 4.507 | 1343 | 1 | 3 | 4 | 3 | 1 | 0 | 1343 | 0 |
| 20140327 04:02:43.682 | -2 | 0.395 | 0.093 | 2.619 | 1.583 | 1295 | 1 | 2 | 4 | 4 | 1 | 0 | 1295 | 4 |
| 20140327 04:02:43.682 | -2 | 0.395 | 0.093 | 2.619 | 1.583 | 1295 | 1 | 2 | 4 | 4 | 1 | 0 | 1295 | 4 |
| 20140327 04:02:43.682 | -2 | 0.395 | 0.093 | 2.619 | 1.583 | 1295 | 1 | 2 | 4 | 4 | 1 | 0 | 1295 | 4 |
| 20140327 04:37:28.735 | -1 | 0.38 | 0.039 | 1.935 | 1.199 | 663 | 1 | 2 | 4 | 3 | 1 | 0 | 663 | 0 |
| 20140327 04:54:39.435 | -1 | 0.787 | 0.291 | 1.269 | 0.269 | 283 | 1 | 1 | 7 | 5 | 1 | 0 | 283 | 9 |
| 20140327 06:56:20.643 | -4 | 0.319 | 0.041 | 1.848 | 1.259 | 1040 | 1 | 4 | 3 | 3 | 1.013 | 0 | 1040 | 4 |
| 20140327 06:59:32.780 | -2 | 0.363 | 0.022 | 1.564 | 0.996 | 1000 | 1 | 1 | -4 | -4 | 0.428 | 0 | 1000 | 7 |
| 20140327 07:17:01.010 | -1 | 0.373 | 0.028 | 1.73 | 1.086 | 1488 | 1 | 3 | 3 | 3 | 1.004 | 0 | 1488 | 3 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |
| 20140327 07:49:37.470 | -1 | 0.303 | 0.04 | 5.302 | 3.696 | 2487 | 1 | 6 | 4 | 3 | 1.001 | 100 | 2587 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 2 | Bid | 123.71875 | 84113:M:2816642TN0055684 | 15.625 | -31.25 | 0.6 | -31.85 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 1 | Bid | 123.71875 | 84113:M:2816666TN0055696 | 15.625 | -15.625 | 0.3 | -15.925 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 2 | Bid | 123.71875 | 84113:M:2816462TN0055594 | 15.625 | -31.25 | 0.6 | -31.85 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 20 | Bid | 123.71875 | 84113:M:2816648TN0055687 | 15.625 | -312.5 | 6 | -318.5 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 2 | Bid | 123.71875 | 84113:M:2816644TN0055685 | 15.625 | -31.25 | 0.6 | -31.85 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 1 | Bid | 123.71875 | 84113:M:2816950TN0055717 | 15.625 | -15.625 | 0.3 | -15.925 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 07:51:50.518 | 3 | 7 | ZNM4 | 1 | Bid | 123.71875 | 84113:M:2816954TN0055719 | 15.625 | -15.625 | 0.3 | -15.925 | 17504979 | -1026 | -12 | 12 | 0 | -166 |
| 20140327 09:24:47.957 | 3 | 9 | ZNM4 | 1 | Bid | 123.640625 | 84113:M:3021382TN0096728 | 15.625 | -15.625 | 0.3 | -15.925 | 18711428 | -1016 | -9 | 8 | 1 | -310 |
| 20140327 09:24:47.957 | 3 | 9 | ZNM4 | 30 | Bid | 123.640625 | 84113:M:3021278TN0096676 | 15.625 | -468.75 | 9 | -477.75 | 18711428 | -1016 | -9 | 8 | 1 | -310 |
| 20140327 09:24:47.957 | 3 | 9 | ZNM4 | 2 | Bid | 123.640625 | 84113:M:3021398TN0096736 | 15.625 | -31.25 | 0.6 | -31.85 | 18711428 | -1016 | -9 | 8 | 1 | -310 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 1 | Bid | 123.765625 | 84113:M:3108872TN0114559 | 15.625 | -15.625 | 0.3 | -15.925 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 2 | Bid | 123.765625 | 84113:M:3109016TN0114631 | 15.625 | -31.25 | 0.6 | -31.85 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 41 | Bid | 123.765625 | 84113:M:3108934TN0114590 | 15.625 | -640.625 | 12.3 | -652.925 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 2 | Bid | 123.765625 | 84113:M:3108962TN0114604 | 15.625 | -31.25 | 0.6 | -31.85 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 1 | Bid | 123.765625 | 84113:M:3109014TN0114630 | 15.625 | -15.625 | 0.3 | -15.925 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 2 | Bid | 123.765625 | 84113:M:3109018TN0114632 | 15.625 | -31.25 | 0.6 | -31.85 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 1 | Bid | 123.765625 | 84113:M:3109022TN0114634 | 15.625 | -15.625 | 0.3 | -15.925 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 1 | Bid | 123.765625 | 84113:M:3109020TN0114633 | 15.625 | -15.625 | 0.3 | -15.925 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 10:15:24.195 | 3 | 10 | ZNM4 | 11 | Bid | 123.765625 | 84113:M:3109026TN0114636 | 15.625 | -171.875 | 3.3 | -175.175 | 19335083 | -1087 | -11 | 11 | 0 | -274 |
| 20140327 11:01:02.966 | 3 | 11 | ZNM4 | -1 | Ask | 123.84375 | 84113:M:3228749TN0138458 | 15.625 | -15.625 | 0.3 | -15.925 | 19919139 | -1426 | -9 | 9 | 0 | -395 |
| 20140327 11:01:02.966 | 3 | 11 | ZNM4 | -1 | Ask | 123.84375 | 84113:M:3228733TN0138457 | 15.625 | -15.625 | 0.3 | -15.925 | 19919139 | -1426 | -9 | 9 | 0 | -395 |
| 20140327 11:01:02.966 | 3 | 11 | ZNM4 | -1 | Ask | 123.84375 | 84113:M:3228817TN0138461 | 15.625 | -15.625 | 0.3 | -15.925 | 19919139 | -1426 | -9 | 9 | 0 | -395 |
| 20140417 07:39:13.274 | 4 | 7 | ZBM4 | 1 | Bid | 134.59375 | 84116:M:2686538TN0016584 | 31.25 | -31.25 | 0.3 | -31.55 | 18582157 | -869 | -1 | 1 | 0 | -869 |
| 20140417 07:39:13.274 | 4 | 7 | ZBM4 | 1 | Bid | 134.59375 | 84116:M:2686536TN0016583 | 31.25 | -31.25 | 0.3 | -31.55 | 18582157 | -869 | -1 | 1 | 0 | -869 |
| 20140417 08:38:42.408 | 4 | 8 | ZBM4 | -1 | Ask | 134.9375 | 84116:M:2777645TN0027382 | 31.25 | -31.25 | 0.3 | -31.55 | 19030826 | -605 | -4 | 4 | 1 | -516 |
| 20140417 08:39:32.431 | 4 | 8 | ZBM4 | 1 | Bid | 134.90625 | 84116:M:2780736TN0027867 | 31.25 | -31.25 | 0.3 | -31.55 | 19047168 | -675 | -7 | 7 | 1 | -485 |
| 20140417 08:41:07.228 | 4 | 8 | ZBM4 | 1 | Bid | 134.875 | 84116:M:2786588TN0028091 | 31.25 | -31.25 | 0.3 | -31.55 | 19076364 | -656 | -7 | 7 | 1 | -499 |
| 20140417 08:41:07.228 | 4 | 8 | ZBM4 | 1 | Bid | 134.875 | 84116:M:2786842TN0028216 | 31.25 | -31.25 | 0.3 | -31.55 | 19076364 | -656 | -7 | 7 | 1 | -499 |
| 20140417 09:16:01.826 | 4 | 9 | ZBM4 | 1 | Bid | 134.53125 | 84116:M:2900690TN0038687 | 31.25 | -31.25 | 0.3 | -31.55 | 19657629 | -612 | -6 | 6 | 1 | -500 |
| 20140417 09:16:01.826 | 4 | 9 | ZBM4 | 1 | Bid | 134.53125 | 84116:M:2900686TN0038685 | 31.25 | -31.25 | 0.3 | -31.55 | 19657629 | -612 | -6 | 6 | 1 | -500 |
| 20140417 09:16:01.826 | 4 | 9 | ZBM4 | 1 | Bid | 134.53125 | 84116:M:2900688TN0038686 | 31.25 | -31.25 | 0.3 | -31.55 | 19657629 | -612 | -6 | 6 | 1 | -500 |
| 20140417 09:16:01.826 | 4 | 9 | ZBM4 | 1 | Bid | 134.53125 | 84116:M:2900684TN0038684 | 31.25 | -31.25 | 0.3 | -31.55 | 19657629 | -612 | -6 | 6 | 1 | -500 |
| 20140417 08:09:01.177 | 4 | 8 | ZFM4 | 1 | Bid | 119.2890625 | 84116:M:2730144TN0026452 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 18797611 | -372 | -5 | 5 | 0 | -119 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 07:51:50.518 | -1 | 0.427 | 0.068 | 1.863 | 1.068 | 1379 | 1 | 5 | 3 | 3 | 1 | 0 | 1379 | 4 |
| 20140327 09:24:47.957 | -1 | 0.624 | 0.064 | 0.93 | 0.35 | 613 | 1 | 4 | 3 | 2 | 1 | 0 | 613 | 9 |
| 20140327 09:24:47.957 | -1 | 0.624 | 0.064 | 0.93 | 0.35 | 613 | 1 | 4 | 3 | 2 | 1 | 0 | 613 | 9 |
| 20140327 09:24:47.957 | -1 | 0.624 | 0.064 | 0.93 | 0.35 | 613 | 1 | 4 | 3 | 2 | 1 | 0 | 613 | 9 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 10:15:24.195 | -1 | 0.446 | 0.051 | 1.088 | 0.597 | 1351 | 1 | 4 | 5 | 5 | 1 | 0 | 1351 | 7 |
| 20140327 11:01:02.966 | -1 | 0.43 | 0.041 | 1.754 | 1.006 | 1892 | 1 | 8 | 5 | 5 | 1 | 0 | 1892 | 4 |
| 20140327 11:01:02.966 | -1 | 0.43 | 0.041 | 1.754 | 1.006 | 1892 | 1 | 8 | 5 | 5 | 1 | 0 | 1892 | 4 |
| 20140327 11:01:02.966 | -1 | 0.43 | 0.041 | 1.754 | 1.006 | 1892 | 1 | 8 | 5 | 5 | 1 | 0 | 1892 | 4 |
| 20140417 07:39:13.274 | -1 | 0.787 | 0.019 | 2.89 | 0.615 | 236 | 1 | 2 | 1 | 1 | 1.004 | 0 | 236 | 0 |
| 20140417 07:39:13.274 | -1 | 0.787 | 0.019 | 2.89 | 0.615 | 236 | 1 | 2 | 1 | 1 | 1.004 | 0 | 236 | 0 |
| 20140417 08:38:42.408 | -1 | 0.688 | 0.042 | 1.384 | 0.432 | 276 | 1 | 3 | 2 | 1 | 1.004 | 24 | 300 | 0 |
| 20140417 08:39:32.431 | -1 | 0.594 | 0.06 | 1.107 | 0.459 | 488 | 1 | 2 | 3 | 2 | 1.056 | 0 | 488 | 0 |
| 20140417 08:41:07.228 | -1 | 0.525 | 0.053 | 1.838 | 0.874 | 600 | 1 | 6 | 3 | 2 | 1.01 | 0 | 600 | 0 |
| 20140417 08:41:07.228 | -1 | 0.525 | 0.053 | 1.838 | 0.874 | 600 | 1 | 6 | 3 | 2 | 1.01 | 0 | 600 | 0 |
| 20140417 09:16:01.826 | -1 | 0.458 | 0.055 | 1.592 | 0.863 | 453 | 1 | 3 | 4 | 3 | 1.002 | 0 | 453 | 0 |
| 20140417 09:16:01.826 | -1 | 0.458 | 0.055 | 1.592 | 0.863 | 453 | 1 | 3 | 4 | 3 | 1.002 | 0 | 453 | 0 |
| 20140417 09:16:01.826 | -1 | 0.458 | 0.055 | 1.592 | 0.863 | 453 | 1 | 3 | 4 | 3 | 1.002 | 0 | 453 | 0 |
| 20140417 09:16:01.826 | -1 | 0.458 | 0.055 | 1.592 | 0.863 | 453 | 1 | 3 | 4 | 3 | 1.002 | 0 | 453 | 0 |
| 20140417 08:09:01.177 | -1 | 0.298 | 0.046 | 2.041 | 1.433 | 877 | 1 | 3 | 10 | 10 | 1 | 0 | 877 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140417 08:09:01.173 | 4 | 8 | ZNM4 | 1 | Bid | 124.28125 | 84116:M:2729808TN0040450 | 15.625 | -15.625 | 0.3 | -15.925 | 18797617 | -1141 | -7 | 7 | 1 | -450 |
| 20140421 07:27:53.058 | 4 | 7 | ZNM4 | -1 | Ask | 123.765625 | 84117:M:83739TN0015806 | 15.625 | -15.625 | 0.3 | -15.925 | 775033 | -585 | -3 | 3 | 0 | -378 |
| 20140421 07:27:53.058 | 4 | 7 | ZNM4 | -1 | Ask | 123.765625 | 84117:M:83875TN0015874 | 15.625 | -15.625 | 0.3 | -15.925 | 775033 | -585 | -3 | 3 | 0 | -378 |
| 20140421 07:27:53.058 | 4 | 7 | ZNM4 | -4 | Ask | 123.765625 | 84117:M:83775TN0015824 | 15.625 | -62.5 | 1.2 | -63.7 | 775033 | -585 | -3 | 3 | 0 | -378 |
| 20140424 03:20:00.466 | 4 | 3 | ZBM4 | -3 | Ask | 134.1875 | 84117:M:1734819TN0003674 | 31.25 | -93.75 | 0.9 | -94.65 | 11467310 | -343 | -12 | 11 | 1 | -110 |
| 20140424 03:20:00.466 | 4 | 3 | ZBM4 | -1 | Ask | 134.1875 | 84117:M:1734923TN0003726 | 31.25 | -31.25 | 0.3 | -31.55 | 11467310 | -343 | -12 | 11 | 1 | -110 |
| 20140424 03:20:00.466 | 4 | 3 | ZBM4 | -1 | Ask | 134.1875 | 84117:M:1734863TN0003696 | 31.25 | -31.25 | 0.3 | -31.55 | 11467310 | -343 | -12 | 11 | 1 | -110 |
| 20140424 03:28:21.265 | 4 | 3 | ZBM4 | -1 | Ask | 134.25 | 84117:M:1738447TN0003983 | 31.25 | -31.25 | 0.3 | -31.55 | 11489889 | -245 | -12 | 12 | 1 | -61 |
| 20140424 08:08:14.668 | 4 | 8 | ZBM4 | -1 | Ask | 134.0625 | 84117:M:1959475TN0023742 | 31.25 | -31.25 | 0.3 | -31.55 | 12767145 | -348 | -6 | 2 | 0 | -281 |
| 20140424 08:08:14.668 | 4 | 8 | ZBM4 | -1 | Ask | 134.0625 | 84117:M:1959261TN0023635 | 31.25 | -31.25 | 0.3 | -31.55 | 12767145 | -348 | -6 | 2 | 0 | -281 |
| 20140424 08:08:14.668 | 4 | 8 | ZBM4 | -1 | Ask | 134.0625 | 84117:M:1959549TN0023757 | 31.25 | -31.25 | 0.3 | -31.55 | 12767145 | -348 | -6 | 2 | 0 | -281 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374377TN0063911 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374333TN0063889 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374379TN0063912 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -3 | Ask | 134.28125 | 84117:M:2374359TN0063902 | 31.25 | -93.75 | 0.9 | -94.65 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374507TN0063976 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -33 | Ask | 134.28125 | 84117:M:2374365TN0063905 | 31.25 | -1031.25 | 9.9 | -1041.15 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374361TN0063903 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374363TN0063904 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:13:22.716 | 4 | 11 | ZBM4 | -1 | Ask | 134.28125 | 84117:M:2374543TN0063994 | 31.25 | -31.25 | 0.3 | -31.55 | 15320921 | -214 | -4 | 4 | 0 | -125 |
| 20140424 11:50:31.722 | 4 | 11 | ZBM4 | -1 | Ask | 134.21875 | 84117:M:2407187TN0067703 | 31.25 | -31.25 | 0.3 | -31.55 | 15518782 | -348 | -10 | 8 | 0 | -100 |
| 20140424 11:50:31.722 | 4 | 11 | ZBM4 | -1 | Ask | 134.21875 | 84117:M:2407171TN0067695 | 31.25 | -31.25 | 0.3 | -31.55 | 15518782 | -348 | -10 | 8 | 0 | -100 |
| 20140424 11:50:31.717 | 4 | 11 | ZFM4 | -1 | Ask | 119.078125 | 84117:M:2406753TN0080648 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 15518764 | -460 | -6 | 6 | 1 | -386 |
| 20140424 03:20:00.463 | 4 | 3 | ZNM4 | -1 | Ask | 123.765625 | 84117:M:1734697TN0009807 | 15.625 | -15.625 | 0.3 | -15.925 | 11467295 | -1144 | -14 | 14 | 0 | -400 |
| 20140424 03:20:00.463 | 4 | 3 | ZNM4 | -1 | Ask | 123.765625 | 84117:M:1734693TN0009805 | 15.625 | -15.625 | 0.3 | -15.925 | 11467295 | -1144 | -14 | 14 | 0 | -400 |
| 20140424 03:20:00.463 | 4 | 3 | ZNM4 | -1 | Ask | 123.765625 | 84117:M:1735105TN0009840 | 15.625 | -15.625 | 0.3 | -15.925 | 11467295 | -1144 | -14 | 14 | 0 | -400 |
| 20140424 03:28:21.264 | 4 | 3 | ZNM4 | -1 | Ask | 123.796875 | 84117:M:1738299TN0010488 | 15.625 | -15.625 | 0.3 | -15.925 | 11489850 | -733 | -15 | 13 | 3 | -238 |
| 20140424 03:38:37.903 | 4 | 3 | ZNM4 | -2 | Ask | 123.796875 | 84117:M:1741425TN0010900 | 15.625 | -31.25 | 0.6 | -31.85 | 11512686 | -714 | -8 | 8 | 0 | -348 |
| 20140424 03:38:37.903 | 4 | 3 | ZNM4 | -1 | Ask | 123.796875 | 84117:M:1741421TN0010898 | 15.625 | -15.625 | 0.3 | -15.925 | 11512686 | -714 | -8 | 8 | 0 | -348 |
| 20140424 03:38:37.903 | 4 | 3 | ZNM4 | -1 | Ask | 123.796875 | 84117:M:1741141TN0010882 | 15.625 | -15.625 | 0.3 | -15.925 | 11512686 | -714 | -8 | 8 | 0 | -348 |
| 20140424 03:38:37.903 | 4 | 3 | ZNM4 | -2 | Ask | 123.796875 | 84117:M:1741427TN0010901 | 15.625 | -31.25 | 0.6 | -31.85 | 11512686 | -714 | -8 | 8 | 0 | -348 |
| 20140424 03:38:37.903 | 4 | 3 | ZNM4 | -30 | Ask | 123.796875 | 84117:M:1741429TN0010902 | 15.625 | -468.75 | 9 | -477.75 | 11512686 | -714 | -8 | 8 | 0 | -348 |
| 20140424 10:12:07.786 | 4 | 10 | ZNM4 | 2 | Bid | 123.890625 | 84117:M:2304506TN0131359 | 15.625 | -31.25 | 0.6 | -31.85 | 14890669 | -488 | -7 | 4 | 0 | -243 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140417 08:09:01.173 | -1 | 0.393 | 0.031 | 2.158 | 1.311 | 1764 | 1 | 6 | 4 | 3 | 1 | 0 | 1764 | 10 |
| 20140421 07:27:53.058 | -1 | 0.298 | 0.02 | 1.829 | 1.283 | 1377 | 1 | 4 | 5 | 5 | 1 | 0 | 1377 | 0 |
| 20140421 07:27:53.058 | -1 | 0.298 | 0.02 | 1.829 | 1.283 | 1377 | 1 | 4 | 5 | 5 | 1 | 0 | 1377 | 0 |
| 20140421 07:27:53.058 | -1 | 0.298 | 0.02 | 1.829 | 1.283 | 1377 | 1 | 4 | 5 | 5 | 1 | 0 | 1377 | 0 |
| 20140424 03:20:00.466 | -1 | 0.397 | 0.102 | 2.396 | 1.446 | 477 | 1 | 3 | 6 | 5 | 0.914 | 0 | 477 | 6 |
| 20140424 03:20:00.466 | -1 | 0.397 | 0.102 | 2.396 | 1.446 | 477 | 1 | 3 | 6 | 5 | 0.914 | 0 | 477 | 6 |
| 20140424 03:20:00.466 | -1 | 0.397 | 0.102 | 2.396 | 1.446 | 477 | 1 | 3 | 6 | 5 | 0.914 | 0 | 477 | 6 |
| 20140424 03:28:21.265 | -1 | 0.49 | 0.176 | 1.214 | 0.614 | 255 | 1 | 2 | 6 | 5 | 1 | 21 | 276 | 0 |
| 20140424 08:08:14.668 | -5 | 0.744 | 0.05 | 2.06 | 1.703 | 684 | 1 | 4 | 1 | 1 | 1.001 | 47 | 731 | 0 |
| 20140424 08:08:14.668 | -5 | 0.744 | 0.05 | 2.06 | 1.703 | 684 | 1 | 4 | 1 | 1 | 1.001 | 47 | 731 | 0 |
| 20140424 08:08:14.668 | -5 | 0.744 | 0.05 | 2.06 | 1.703 | 684 | 1 | 4 | 1 | 1 | 1.001 | 47 | 731 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:13:22.716 | -1 | 0.215 | 0.024 | 3.879 | 3.047 | 853 | 1 | 5 | 6 | 6 | 1.089 | 133 | 986 | 0 |
| 20140424 11:50:31.722 | -1 | 0.475 | 0.106 | 2.065 | 1.085 | 386 | 1 | 1 | 9 | 9 | 1.003 | 6 | 392 | 0 |
| 20140424 11:50:31.722 | -1 | 0.475 | 0.106 | 2.065 | 1.085 | 386 | 1 | 1 | 9 | 9 | 1.003 | 6 | 392 | 0 |
| 20140424 11:50:31.717 | -1 | 0.36 | 0.066 | 4.469 | 2.86 | 782 | 1 | 2 | 3 | 2 | 1.001 | 0 | 782 | 7 |
| 20140424 03:20:00.463 | -1 | 0.501 | 0.09 | 3.979 | 1.986 | 991 | 1 | 3 | 3 | 3 | 0.869 | 0 | 991 | 6 |
| 20140424 03:20:00.463 | -1 | 0.501 | 0.09 | 3.979 | 1.986 | 991 | 1 | 3 | 3 | 3 | 0.869 | 0 | 991 | 6 |
| 20140424 03:20:00.463 | -1 | 0.501 | 0.09 | 3.979 | 1.986 | 991 | 1 | 3 | 3 | 3 | 0.869 | 0 | 991 | 6 |
| 20140424 03:28:21.264 | -1 | 0.245 | 0.085 | 1.185 | 0.524 | 574 | 1 | 2 | 7 | 4 | 1 | 68 | 642 | 0 |
| 20140424 03:38:37.903 | -1 | 0.405 | 0.059 | 2.309 | 1.374 | 874 | 1 | 2 | 2 | 2 | 0.832 | 0 | 874 | 7 |
| 20140424 03:38:37.903 | -1 | 0.405 | 0.059 | 2.309 | 1.374 | 874 | 1 | 2 | 2 | 2 | 0.832 | 0 | 874 | 7 |
| 20140424 03:38:37.903 | -1 | 0.405 | 0.059 | 2.309 | 1.374 | 874 | 1 | 2 | 2 | 2 | 0.832 | 0 | 874 | 7 |
| 20140424 03:38:37.903 | -1 | 0.405 | 0.059 | 2.309 | 1.374 | 874 | 1 | 2 | 2 | 2 | 0.832 | 0 | 874 | 7 |
| 20140424 03:38:37.903 | -1 | 0.405 | 0.059 | 2.309 | 1.374 | 874 | 1 | 2 | 2 | 2 | 0.832 | 0 | 874 | 7 |
| 20140424 10:12:07.786 | -3 | 0.315 | 0.047 | 1.133 | 0.774 | 1062 | 1 | 6 | 3 | 3 | 1.003 | 0 | 1062 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140424 10:12:07.786 | 4 | 10 | ZNM4 | 1 | Bid | 123.890625 | 84117:M:2304504TN0131358 | 15.625 | -15.625 | 0.3 | -15.925 | 14890669 | -488 | -7 | 4 | 0 | -243 |
| 20140424 10:12:07.786 | 4 | 10 | ZNM4 | 2 | Bid | 123.890625 | 84117:M:2304508TN0131360 | 15.625 | -31.25 | 0.6 | -31.85 | 14890669 | -488 | -7 | 4 | 0 | -243 |
| 20140424 10:12:07.786 | 4 | 10 | ZNM4 | 66 | Bid | 123.890625 | 84117:M:2304512TN0131362 | 15.625 | -1031.25 | 19.8 | -1051.05 | 14890669 | -488 | -7 | 4 | 0 | -243 |
| 20140424 10:12:07.786 | 4 | 10 | ZNM4 | 1 | Bid | 123.890625 | 84117:M:2304510TN0131361 | 15.625 | -15.625 | 0.3 | -15.925 | 14890669 | -488 | -7 | 4 | 0 | -243 |
| 20140424 10:28:31.956 | 4 | 10 | ZNM4 | -1 | Ask | 123.859375 | 84117:M:2329557TN0136863 | 15.625 | -15.625 | 0.3 | -15.925 | 15066517 | -1621 | -4 | 4 | 0 | -1141 |
| 20140424 11:13:22.711 | 4 | 11 | ZNM4 | -1 | Ask | 123.875 | 84117:M:2373997TN0145676 | 15.625 | -15.625 | 0.3 | -15.925 | 15320916 | -567 | -5 | 5 | 0 | -200 |
| 20140424 11:13:22.711 | 4 | 11 | ZNM4 | -2 | Ask | 123.875 | 84117:M:2374131TN0145743 | 15.625 | -31.25 | 0.6 | -31.85 | 15320916 | -567 | -5 | 5 | 0 | -200 |
| 20140424 11:13:22.711 | 4 | 11 | ZNM4 | -2 | Ask | 123.875 | 84117:M:2374133TN0145744 | 15.625 | -31.25 | 0.6 | -31.85 | 15320916 | -567 | -5 | 5 | 0 | -200 |
| 20140424 11:13:22.711 | 4 | 11 | ZNM4 | -66 | Ask | 123.875 | 84117:M:2374135TN0145745 | 15.625 | -1031.25 | 19.8 | -1051.05 | 15320916 | -567 | -5 | 5 | 0 | -200 |
| 20140424 11:50:31.721 | 4 | 11 | ZNM4 | -1 | Ask | 123.828125 | 84117:M:2407019TN0152807 | 15.625 | -15.625 | 0.3 | -15.925 | 15518774 | -1297 | -13 | 8 | 0 | -500 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 2 | Bid | 123.921875 | 84117:M:2448780TN0163311 | 15.625 | -31.25 | 0.6 | -31.85 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 37 | Bid | 123.921875 | 84117:M:2448798TN0163320 | 15.625 | -578.125 | 11.1 | -589.225 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 2 | Bid | 123.921875 | 84117:M:2448816TN0163329 | 15.625 | -31.25 | 0.6 | -31.85 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 34 | Bid | 123.921875 | 84117:M:2448832TN0163337 | 15.625 | -531.25 | 10.2 | -541.45 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 2 | Bid | 123.921875 | 84117:M:2448904TN0163373 | 15.625 | -31.25 | 0.6 | -31.85 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 1 | Bid | 123.921875 | 84117:M:2448934TN0163388 | 15.625 | -15.625 | 0.3 | -15.925 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 1 | Bid | 123.921875 | 84117:M:2449018TN0163430 | 15.625 | -15.625 | 0.3 | -15.925 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140424 12:25:54.583 | 4 | 12 | ZNM4 | 2 | Bid | 123.921875 | 84117:M:2448902TN0163372 | 15.625 | -31.25 | 0.6 | -31.85 | 15736673 | -657 | -10 | 10 | 1 | -373 |
| 20140425 03:37:13.171 | 4 | 3 | ZNM4 | 1 | Bid | 124.078125 | 84117:M:2652886TN0014430 | 15.625 | -15.625 | 0.3 | -15.925 | 17238819 | -409 | -5 | 3 | 1 | -170 |
| 20140425 03:37:13.171 | 4 | 3 | ZNM4 | 1 | Bid | 124.078125 | 84117:M:2652972TN0014473 | 15.625 | -15.625 | 0.3 | -15.925 | 17238819 | -409 | -5 | 3 | 1 | -170 |
| 20140425 08:06:31.443 | 4 | 8 | ZNM4 | 1 | Bid | 124.078125 | 84117:M:2798572TN0044515 | 15.625 | -15.625 | 0.3 | -15.925 | 18340006 | -845 | -9 | 7 | 0 | -273 |
| 20140428 07:50:21.176 | 4 | 7 | ZBM4 | 1 | Bid | 134.8125 | 84118:M:159084TN0014546 | 31.25 | -31.25 | 0.3 | -31.55 | 1337964 | -349 | -8 | 7 | 0 | -150 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425119TN0041991 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425103TN0041983 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425115TN0041989 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425195TN0042029 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -33 | Ask | 134.34375 | 84118:M:425197TN0042030 | 31.25 | -1031.25 | 9.9 | -1041.15 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -3 | Ask | 134.34375 | 84118:M:425193TN0042028 | 31.25 | -93.75 | 0.9 | -94.65 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425199TN0042031 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425113TN0041988 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:23:33.760 | 4 | 10 | ZBM4 | -1 | Ask | 134.34375 | 84118:M:425535TN0042129 | 31.25 | -31.25 | 0.3 | -31.55 | 2984606 | -352 | -10 | 5 | 1 | -219 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -33 | Ask | 134.375 | 84118:M:427715TN0042231 | 31.25 | -1031.25 | 9.9 | -1041.15 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:427771TN0042259 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140424 10:12:07.786 | -3 | 0.315 | 0.047 | 1.133 | 0.774 | 1062 | 1 | 6 | 3 | 3 | 1.003 | 0 | 1062 | 0 |
| 20140424 10:12:07.786 | -3 | 0.315 | 0.047 | 1.133 | 0.774 | 1062 | 1 | 6 | 3 | 3 | 1.003 | 0 | 1062 | 0 |
| 20140424 10:12:07.786 | -3 | 0.315 | 0.047 | 1.133 | 0.774 | 1062 | 1 | 6 | 3 | 3 | 1.003 | 0 | 1062 | 0 |
| 20140424 10:12:07.786 | -3 | 0.315 | 0.047 | 1.133 | 0.774 | 1062 | 1 | 6 | 3 | 3 | 1.003 | 0 | 1062 | 0 |
| 20140424 10:28:31.956 | -1 | 0.472 | 0.019 | 1.483 | 0.783 | 1846 | 2 | 6 | 5 | 5 | 1.018 | 63 | 1639^270 | 0 |
| 20140424 11:13:22.711 | -1 | 0.364 | 0.043 | 0.904 | 0.575 | 996 | 1 | 3 | 2 | 2 | 1.007 | 608 | 1604 | 1 |
| 20140424 11:13:22.711 | -1 | 0.364 | 0.043 | 0.904 | 0.575 | 996 | 1 | 3 | 2 | 2 | 1.007 | 608 | 1604 | 1 |
| 20140424 11:13:22.711 | -1 | 0.364 | 0.043 | 0.904 | 0.575 | 996 | 1 | 3 | 2 | 2 | 1.007 | 608 | 1604 | 1 |
| 20140424 11:13:22.711 | -1 | 0.364 | 0.043 | 0.904 | 0.575 | 996 | 1 | 3 | 2 | 2 | 1.007 | 608 | 1604 | 1 |
| 20140424 11:50:31.721 | -1 | 0.629 | 0.107 | 1.013 | 0.376 | 769 | 1 | 4 | 4 | 4 | 1.004 | 87 | 856 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140424 12:25:54.583 | -1 | 0.286 | 0.049 | 0.922 | 0.658 | 1637 | 1 | 5 | 3 | 2 | 1 | 0 | 1637 | 1 |
| 20140425 03:37:13.171 | -3 | 0.364 | 0.043 | 0.998 | 0.635 | 716 | 2 | 3 | 1 | 0 | 1 | 0 | 495^221 | 0 |
| 20140425 03:37:13.171 | -3 | 0.364 | 0.043 | 0.998 | 0.635 | 716 | 2 | 3 | 1 | 0 | 1 | 0 | 495^221 | 0 |
| 20140425 08:06:31.443 | -1 | 0.481 | 0.059 | 1.082 | 0.562 | 916 | 1 | 3 | 3 | 3 | 1.003 | 0 | 916 | 1 |
| 20140428 07:50:21.176 | -1 | 0.414 | 0.071 | 1.758 | 1.029 | 416 | 1 | 2 | 12 | 12 | 0.846 | 0 | 416 | 1 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:23:33.760 | -4 | 0.201 | 0.046 | 3.488 | 2.638 | 933 | 1 | 5 | 4 | 3 | 1 | 23 | 956 | 0 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -3 | Ask | 134.375 | 84118:M:427721TN0042234 | 31.25 | -93.75 | 0.9 | -94.65 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:427717TN0042232 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:427713TN0042230 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:427719TN0042233 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:427761TN0042254 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:427737TN0042242 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 10:25:17.338 | 4 | 10 | ZBM4 | -1 | Ask | 134.375 | 84118:M:428131TN0042346 | 31.25 | -31.25 | 0.3 | -31.55 | 2992647 | -344 | -4 | 3 | 0 | -244 |
| 20140428 07:44:25.984 | 4 | 7 | ZFM4 | -3 | Ask | 119.1875 | 84118:M:147085TN0016107 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1286551 | -246 | -10 | 10 | 1 | -66 |
| 20140428 07:50:21.166 | 4 | 7 | ZFM4 | 1 | Bid | 119.1875 | 84118:M:158362TN0017075 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1337950 | -438 | -8 | 8 | 1 | -156 |
| 20140428 07:50:21.166 | 4 | 7 | ZFM4 | 1 | Bid | 119.1875 | 84118:M:159144TN0017102 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 1337950 | -438 | -8 | 8 | 1 | -156 |
| 20140428 03:05:41.241 | 4 | 3 | ZNM4 | 1 | Bid | 124.03125 | 84118:M:33720TN0007759 | 15.625 | -15.625 | 0.3 | -15.925 | 479523 | -736 | -10 | 6 | 0 | -462 |
| 20140428 03:05:41.241 | 4 | 3 | ZNM4 | 1 | Bid | 124.03125 | 84118:M:33718TN0007758 | 15.625 | -15.625 | 0.3 | -15.925 | 479523 | -736 | -10 | 6 | 0 | -462 |
| 20140428 03:05:41.241 | 4 | 3 | ZNM4 | 40 | Bid | 124.03125 | 84118:M:33748TN0007773 | 15.625 | -625 | 12 | -637 | 479523 | -736 | -10 | 6 | 0 | -462 |
| 20140428 03:05:41.241 | 4 | 3 | ZNM4 | 2 | Bid | 124.03125 | 84118:M:33744TN0007771 | 15.625 | -31.25 | 0.6 | -31.85 | 479523 | -736 | -10 | 6 | 0 | -462 |
| 20140428 03:05:41.241 | 4 | 3 | ZNM4 | 2 | Bid | 124.03125 | 84118:M:33742TN0007770 | 15.625 | -31.25 | 0.6 | -31.85 | 479523 | -736 | -10 | 6 | 0 | -462 |
| 20140428 03:08:52.137 | 4 | 3 | ZNM4 | 2 | Bid | 124.03125 | 84118:M:36012TN0008368 | 15.625 | -31.25 | 0.6 | -31.85 | 487353 | -757 | -5 | 5 | 0 | -500 |
| 20140428 03:08:52.137 | 4 | 3 | ZNM4 | 2 | Bid | 124.03125 | 84118:M:36010TN0008367 | 15.625 | -31.25 | 0.6 | -31.85 | 487353 | -757 | -5 | 5 | 0 | -500 |
| 20140428 03:08:52.137 | 4 | 3 | ZNM4 | 40 | Bid | 124.03125 | 84118:M:36014TN0008369 | 15.625 | -625 | 12 | -637 | 487353 | -757 | -5 | 5 | 0 | -500 |
| 20140428 07:50:21.171 | 4 | 7 | ZNM4 | 2 | Bid | 124.0625 | 84118:M:158784TN0031126 | 15.625 | -31.25 | 0.6 | -31.85 | 1337958 | -1117 | -6 | 6 | 0 | -511 |
| 20140428 07:50:21.171 | 4 | 7 | ZNM4 | 2 | Bid | 124.0625 | 84118:M:158786TN0031127 | 15.625 | -31.25 | 0.6 | -31.85 | 1337958 | -1117 | -6 | 6 | 0 | -511 |
| 20140428 07:50:21.171 | 4 | 7 | ZNM4 | 1 | Bid | 124.0625 | 84118:M:158782TN0031125 | 15.625 | -15.625 | 0.3 | -15.925 | 1337958 | -1117 | -6 | 6 | 0 | -511 |
| 20140428 07:50:21.171 | 4 | 7 | ZNM4 | 1 | Bid | 124.0625 | 84118:M:158716TN0031092 | 15.625 | -15.625 | 0.3 | -15.925 | 1337958 | -1117 | -6 | 6 | 0 | -511 |
| 20140428 07:50:21.171 | 4 | 7 | ZNM4 | 1 | Bid | 124.0625 | 84118:M:159134TN0031146 | 15.625 | -15.625 | 0.3 | -15.925 | 1337958 | -1117 | -6 | 6 | 0 | -511 |
| 20140428 07:50:21.171 | 4 | 7 | ZNM4 | 1 | Bid | 124.0625 | 84118:M:159182TN0031151 | 15.625 | -15.625 | 0.3 | -15.925 | 1337958 | -1117 | -6 | 6 | 0 | -511 |
| 20140428 09:15:14.054 | 4 | 9 | ZNM4 | 1 | Bid | 123.84375 | 84118:M:310220TN0061319 | 15.625 | -15.625 | 0.3 | -15.925 | 2319494 | -1624 | -10 | 4 | 0 | -829 |
| 20140428 09:15:55.790 | 4 | 9 | ZNM4 | 2 | Bid | 123.828125 | 84118:M:311004TN0061379 | 15.625 | -31.25 | 0.6 | -31.85 | 2325432 | -1130 | -3 | 3 | 0 | -914 |
| 20140428 09:15:55.790 | 4 | 9 | ZNM4 | 1 | Bid | 123.828125 | 84118:M:311000TN0061377 | 15.625 | -15.625 | 0.3 | -15.925 | 2325432 | -1130 | -3 | 3 | 0 | -914 |
| 20140428 09:15:55.790 | 4 | 9 | ZNM4 | 5 | Bid | 123.828125 | 84118:M:311002TN0061378 | 15.625 | -78.125 | 1.5 | -79.625 | 2325432 | -1130 | -3 | 3 | 0 | -914 |
| 20140428 09:15:55.790 | 4 | 9 | ZNM4 | 1 | Bid | 123.828125 | 84118:M:310998TN0061376 | 15.625 | -15.625 | 0.3 | -15.925 | 2325432 | -1130 | -3 | 3 | 0 | -914 |
| 20140428 09:15:55.790 | 4 | 9 | ZNM4 | 11 | Bid | 123.828125 | 84118:M:311006TN0061380 | 15.625 | -171.875 | 3.3 | -175.175 | 2325432 | -1130 | -3 | 3 | 0 | -914 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -66 | Ask | 123.890625 | 84118:M:427395TN0085771 | 15.625 | -1031.25 | 19.8 | -1051.05 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -2 | Ask | 123.890625 | 84118:M:427387TN0085767 | 15.625 | -31.25 | 0.6 | -31.85 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -2 | Ask | 123.890625 | 84118:M:427393TN0085770 | 15.625 | -31.25 | 0.6 | -31.85 | 2992646 | -784 | -2 | 2 | 0 | -744 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 10:25:17.338 | -2 | 0.241 | 0.027 | 1.875 | 1.424 | 1085 | 2 | 4 | 6 | 6 | 1 | 0 | 887^198 | 15 |
| 20140428 07:44:25.984 | -1 | 0.184 | 0.106 | 2.998 | 2.447 | 1098 | 1 | 2 | 3 | 2 | 1.004 | 12 | 1110 | 0 |
| 20140428 07:50:21.166 | -1 | 0.405 | 0.069 | 2.989 | 1.779 | 644 | 2 | 2 | 4 | 3 | 1 | 0 | 530^114 | 7 |
| 20140428 07:50:21.166 | -1 | 0.405 | 0.069 | 2.989 | 1.779 | 644 | 2 | 2 | 4 | 3 | 1 | 0 | 530^114 | 7 |
| 20140428 03:05:41.241 | -2 | 0.451 | 0.07 | 2.4 | 1.318 | 896 | 1 | 5 | 2 | 2 | 1 | 0 | 896 | 0 |
| 20140428 03:05:41.241 | -2 | 0.451 | 0.07 | 2.4 | 1.318 | 896 | 1 | 5 | 2 | 2 | 1 | 0 | 896 | 0 |
| 20140428 03:05:41.241 | -2 | 0.451 | 0.07 | 2.4 | 1.318 | 896 | 1 | 5 | 2 | 2 | 1 | 0 | 896 | 0 |
| 20140428 03:05:41.241 | -2 | 0.451 | 0.07 | 2.4 | 1.318 | 896 | 1 | 5 | 2 | 2 | 1 | 0 | 896 | 0 |
| 20140428 03:05:41.241 | -2 | 0.451 | 0.07 | 2.4 | 1.318 | 896 | 1 | 5 | 2 | 2 | 1 | 0 | 896 | 0 |
| 20140428 03:08:52.137 | -1 | 0.498 | 0.046 | 1.2 | 0.602 | 762 | 1 | 2 | 3 | 3 | 1 | 0 | 762 | 0 |
| 20140428 03:08:52.137 | -1 | 0.498 | 0.046 | 1.2 | 0.602 | 762 | 1 | 2 | 3 | 3 | 1 | 0 | 762 | 0 |
| 20140428 03:08:52.137 | -1 | 0.498 | 0.046 | 1.2 | 0.602 | 762 | 1 | 2 | 3 | 3 | 1 | 0 | 762 | 0 |
| 20140428 07:50:21.171 | -1 | 0.421 | 0.028 | 1.657 | 0.96 | 1538 | 2 | 5 | 5 | 5 | 1 | 0 | 1219^319 | 2 |
| 20140428 07:50:21.171 | -1 | 0.421 | 0.028 | 1.657 | 0.96 | 1538 | 2 | 5 | 5 | 5 | 1 | 0 | 1219^319 | 2 |
| 20140428 07:50:21.171 | -1 | 0.421 | 0.028 | 1.657 | 0.96 | 1538 | 2 | 5 | 5 | 5 | 1 | 0 | 1219^319 | 2 |
| 20140428 07:50:21.171 | -1 | 0.421 | 0.028 | 1.657 | 0.96 | 1538 | 2 | 5 | 5 | 5 | 1 | 0 | 1219^319 | 2 |
| 20140428 07:50:21.171 | -1 | 0.421 | 0.028 | 1.657 | 0.96 | 1538 | 2 | 5 | 5 | 5 | 1 | 0 | 1219^319 | 2 |
| 20140428 07:50:21.171 | -1 | 0.421 | 0.028 | 1.657 | 0.96 | 1538 | 2 | 5 | 5 | 5 | 1 | 0 | 1219^319 | 2 |
| 20140428 09:15:14.054 | -4 | 0.514 | 0.048 | 1.295 | 0.627 | 1588 | 2 | 7 | 4 | 4 | 1.035 | 0 | 1515^73 | 0 |
| 20140428 09:15:55.790 | -1 | 0.352 | 0.017 | 1.243 | 0.806 | 2086 | 1 | 5 | 6 | 6 | 1.002 | 0 | 2086 | 0 |
| 20140428 09:15:55.790 | -1 | 0.352 | 0.017 | 1.243 | 0.806 | 2086 | 1 | 5 | 6 | 6 | 1.002 | 0 | 2086 | 0 |
| 20140428 09:15:55.790 | -1 | 0.352 | 0.017 | 1.243 | 0.806 | 2086 | 1 | 5 | 6 | 6 | 1.002 | 0 | 2086 | 0 |
| 20140428 09:15:55.790 | -1 | 0.352 | 0.017 | 1.243 | 0.806 | 2086 | 1 | 5 | 6 | 6 | 1.002 | 0 | 2086 | 0 |
| 20140428 09:15:55.790 | -1 | 0.352 | 0.017 | 1.243 | 0.806 | 2086 | 1 | 5 | 6 | 6 | 1.002 | 0 | 2086 | 0 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -2 | Ask | 123.890625 | 84118:M:427399TN0085773 | 15.625 | -31.25 | 0.6 | -31.85 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -1 | Ask | 123.890625 | 84118:M:427397TN0085772 | 15.625 | -15.625 | 0.3 | -15.925 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -10 | Ask | 123.890625 | 84118:M:427389TN0085768 | 15.625 | -156.25 | 3 | -159.25 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -1 | Ask | 123.890625 | 84118:M:427953TN0085903 | 15.625 | -15.625 | 0.3 | -15.925 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140428 10:25:17.335 | 4 | 10 | ZNM4 | -22 | Ask | 123.890625 | 84118:M:427401TN0085774 | 15.625 | -343.75 | 6.6 | -350.35 | 2992646 | -784 | -2 | 2 | 0 | -744 |
| 20140429 05:21:26.324 | 4 | 5 | ZBM4 | 1 | Bid | 134.03125 | 84118:M:827414TN0007987 | 31.25 | -31.25 | 0.3 | -31.55 | 6148388 | -443 | -14 | 12 | 0 | -127 |
| 20140429 07:26:29.196 | 4 | 7 | ZBM4 | 32 | Bid | 134.0625 | 84118:M:928822TN0016420 | 31.25 | -1000 | 9.6 | -1009.6 | 6799027 | -262 | -8 | 8 | 0 | -100 |
| 20140429 07:26:29.196 | 4 | 7 | ZBM4 | 1 | Bid | 134.0625 | 84118:M:929038TN0016469 | 31.25 | -31.25 | 0.3 | -31.55 | 6799027 | -262 | -8 | 8 | 0 | -100 |
| 20140429 08:46:06.836 | 4 | 8 | ZBM4 | 1 | Bid | 133.9375 | 84118:M:1060876TN0031597 | 31.25 | -31.25 | 0.3 | -31.55 | 7666735 | -228 | -20 | 17 | 5 | -53 |
| 20140429 08:46:06.836 | 4 | 8 | ZBM4 | 1 | Bid | 133.9375 | 84118:M:1060902TN0031610 | 31.25 | -31.25 | 0.3 | -31.55 | 7666735 | -228 | -20 | 17 | 5 | -53 |
| 20140429 09:09:57.741 | 4 | 9 | ZBM4 | -1 | Ask | 134.0625 | 84118:M:1112863TN0036974 | 31.25 | -31.25 | 0.3 | -31.55 | 8006607 | -411 | -7 | 7 | 0 | -114 |
| 20140429 09:09:57.741 | 4 | 9 | ZBM4 | -1 | Ask | 134.0625 | 84118:M:1112857TN0036971 | 31.25 | -31.25 | 0.3 | -31.55 | 8006607 | -411 | -7 | 7 | 0 | -114 |
| 20140429 09:09:57.741 | 4 | 9 | ZBM4 | -1 | Ask | 134.0625 | 84118:M:1112865TN0036975 | 31.25 | -31.25 | 0.3 | -31.55 | 8006607 | -411 | -7 | 7 | 0 | -114 |
| 20140429 09:09:57.741 | 4 | 9 | ZBM4 | -1 | Ask | 134.0625 | 84118:M:1112855TN0036970 | 31.25 | -31.25 | 0.3 | -31.55 | 8006607 | -411 | -7 | 7 | 0 | -114 |
| 20140429 09:09:57.741 | 4 | 9 | ZBM4 | -1 | Ask | 134.0625 | 84118:M:1112867TN0036976 | 31.25 | -31.25 | 0.3 | -31.55 | 8006607 | -411 | -7 | 7 | 0 | -114 |
| 20140429 09:09:57.741 | 4 | 9 | ZBM4 | -1 | Ask | 134.0625 | 84118:M:1112853TN0036969 | 31.25 | -31.25 | 0.3 | -31.55 | 8006607 | -411 | -7 | 7 | 0 | -114 |
| 20140429 09:13:40.543 | 4 | 9 | ZBM4 | 1 | Bid | 134.0625 | 84118:M:1119632TN0037997 | 31.25 | -31.25 | 0.3 | -31.55 | 8043756 | -227 | -9 | 9 | 0 | -87 |
| 20140429 09:13:40.543 | 4 | 9 | ZBM4 | 1 | Bid | 134.0625 | 84118:M:1119754TN0038053 | 31.25 | -31.25 | 0.3 | -31.55 | 8043756 | -227 | -9 | 9 | 0 | -87 |
| 20140429 11:32:43.022 | 4 | 11 | ZBM4 | 1 | Bid | 134.1875 | 84118:M:1308918TN0058019 | 31.25 | -31.25 | 0.3 | -31.55 | 9309368 | -133 | -5 | 3 | 1 | -109 |
| 20140429 11:32:43.022 | 4 | 11 | ZBM4 | 1 | Bid | 134.1875 | 84118:M:1308920TN0058020 | 31.25 | -31.25 | 0.3 | -31.55 | 9309368 | -133 | -5 | 3 | 1 | -109 |
| 20140429 11:53:17.074 | 4 | 11 | ZBM4 | 1 | Bid | 134.1875 | 84118:M:1325414TN0059755 | 31.25 | -31.25 | 0.3 | -31.55 | 9408802 | -306 | -2 | 2 | 0 | -181 |
| 20140429 11:53:17.074 | 4 | 11 | ZBM4 | 1 | Bid | 134.1875 | 84118:M:1325584TN0059840 | 31.25 | -31.25 | 0.3 | -31.55 | 9408802 | -306 | -2 | 2 | 0 | -181 |
| 20140429 11:53:17.074 | 4 | 11 | ZBM4 | 1 | Bid | 134.1875 | 84118:M:1325588TN0059842 | 31.25 | -31.25 | 0.3 | -31.55 | 9408802 | -306 | -2 | 2 | 0 | -181 |
| 20140429 11:32:43.014 | 4 | 11 | ZFM4 | 3 | Bid | 119.1484375 | 84118:M:1308290TN0065583 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9309367 | -235 | -6 | 1 | 0 | -235 |
| 20140429 11:32:43.014 | 4 | 11 | ZFM4 | 1 | Bid | 119.1484375 | 84118:M:1308288TN0065582 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9309367 | -235 | -6 | 1 | 0 | -235 |
| 20140429 11:32:43.014 | 4 | 11 | ZFM4 | 1 | Bid | 119.1484375 | 84118:M:1308480TN0065678 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9309367 | -235 | -6 | 1 | 0 | -235 |
| 20140429 11:53:17.071 | 4 | 11 | ZFM4 | 1 | Bid | 119.1328125 | 84118:M:1325590TN0068428 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9408795 | -292 | -4 | 4 | 0 | -142 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 2 | Bid | 123.828125 | 84118:M:928602TN0036089 | 15.625 | -31.25 | 0.6 | -31.85 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 37 | Bid | 123.828125 | 84118:M:928524TN0036050 | 15.625 | -578.125 | 11.1 | -589.225 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 1 | Bid | 123.828125 | 84118:M:928530TN0036053 | 15.625 | -15.625 | 0.3 | -15.925 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 2 | Bid | 123.828125 | 84118:M:928522TN0036049 | 15.625 | -31.25 | 0.6 | -31.85 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 2 | Bid | 123.828125 | 84118:M:928610TN0036093 | 15.625 | -31.25 | 0.6 | -31.85 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 1 | Bid | 123.828125 | 84118:M:929034TN0036149 | 15.625 | -15.625 | 0.3 | -15.925 | 6799024 | -881 | -3 | 3 | 0 | -727 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140428 10:25:17.335 | -1 | 0.307 | 0.013 | 1.192 | 0.826 | 1496 | 1 | 3 | 2 | 2 | 0.846 | 0 | 1496 | 5 |
| 20140429 05:21:26.324 | -2 | 0.505 | 0.14 | 3.377 | 1.673 | 436 | 1 | 2 | 2 | 2 | 1.002 | 0 | 436 | 0 |
| 20140429 07:26:29.196 | -1 | 0.329 | 0.072 | 1.853 | 1.244 | 479 | 1 | 2 | 6 | 6 | 0.895 | 0 | 479 | 3 |
| 20140429 07:26:29.196 | -1 | 0.329 | 0.072 | 1.853 | 1.244 | 479 | 1 | 2 | 6 | 6 | 0.895 | 0 | 479 | 3 |
| 20140429 08:46:06.836 | -2 | 0.329 | 0.153 | 2.072 | 1.266 | 486 | 1 | 3 | 7 | 2 | 1.043 | 0 | 486 | -1 |
| 20140429 08:46:06.836 | -2 | 0.329 | 0.153 | 2.072 | 1.266 | 486 | 1 | 3 | 7 | 2 | 1.043 | 0 | 486 | -1 |
| 20140429 09:09:57.741 | -1 | 0.451 | 0.067 | 1.412 | 0.776 | 420 | 1 | 2 | 6 | 6 | 0.838 | 0 | 420 | 1 |
| 20140429 09:09:57.741 | -1 | 0.451 | 0.067 | 1.412 | 0.776 | 420 | 1 | 2 | 6 | 6 | 0.838 | 0 | 420 | 1 |
| 20140429 09:09:57.741 | -1 | 0.451 | 0.067 | 1.412 | 0.776 | 420 | 1 | 2 | 6 | 6 | 0.838 | 0 | 420 | 1 |
| 20140429 09:09:57.741 | -1 | 0.451 | 0.067 | 1.412 | 0.776 | 420 | 1 | 2 | 6 | 6 | 0.838 | 0 | 420 | 1 |
| 20140429 09:09:57.741 | -1 | 0.451 | 0.067 | 1.412 | 0.776 | 420 | 1 | 2 | 6 | 6 | 0.838 | 0 | 420 | 1 |
| 20140429 09:09:57.741 | -1 | 0.451 | 0.067 | 1.412 | 0.776 | 420 | 1 | 2 | 6 | 6 | 0.838 | 0 | 420 | 1 |
| 20140429 09:13:40.543 | -1 | 0.265 | 0.058 | 2.717 | 1.997 | 631 | 1 | 4 | 7 | 7 | 1.003 | 0 | 631 | 0 |
| 20140429 09:13:40.543 | -1 | 0.265 | 0.058 | 2.717 | 1.997 | 631 | 1 | 4 | 7 | 7 | 1.003 | 0 | 631 | 0 |
| 20140429 11:32:43.022 | -3 | 0.205 | 0.041 | 1.303 | 1.036 | 517 | 2 | 5 | 10 | 9 | 1 | 0 | 449^68 | 4 |
| 20140429 11:32:43.022 | -3 | 0.205 | 0.041 | 1.303 | 1.036 | 517 | 2 | 5 | 10 | 9 | 1 | 0 | 449^68 | 4 |
| 20140429 11:53:17.074 | -1 | 0.39 | 0.017 | 2.184 | 1.331 | 479 | 1 | 3 | 4 | 4 | 1.002 | 0 | 479 | 0 |
| 20140429 11:53:17.074 | -1 | 0.39 | 0.017 | 2.184 | 1.331 | 479 | 1 | 3 | 4 | 4 | 1.002 | 0 | 479 | 0 |
| 20140429 11:53:17.074 | -1 | 0.39 | 0.017 | 2.184 | 1.331 | 479 | 1 | 3 | 4 | 4 | 1.002 | 0 | 479 | 0 |
| 20140429 11:32:43.014 | -6 | 0.227 | 0.046 | 1.366 | 1.056 | 666 | 1 | 5 | 1 | 1 | 0.835 | 0 | 666 | 11 |
| 20140429 11:32:43.014 | -6 | 0.227 | 0.046 | 1.366 | 1.056 | 666 | 1 | 5 | 1 | 1 | 0.835 | 0 | 666 | 11 |
| 20140429 11:32:43.014 | -6 | 0.227 | 0.046 | 1.366 | 1.056 | 666 | 1 | 5 | 1 | 1 | 0.835 | 0 | 666 | 11 |
| 20140429 11:53:17.071 | -1 | 0.334 | 0.063 | 1.394 | 0.964 | 583 | 1 | 2 | 2 | 2 | 1.002 | 0 | 583 | 0 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 2 | Bid | 123.828125 | 84118:M:928614TN0036095 | 15.625 | -31.25 | 0.6 | -31.85 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 07:26:29.192 | 4 | 7 | ZNM4 | 1 | Bid | 123.828125 | 84118:M:929046TN0036150 | 15.625 | -15.625 | 0.3 | -15.925 | 6799024 | -881 | -3 | 3 | 0 | -727 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -1 | Ask | 123.828125 | 84118:M:1102921TN0073354 | 15.625 | -15.625 | 0.3 | -15.925 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -1 | Ask | 123.828125 | 84118:M:1102997TN0073369 | 15.625 | -15.625 | 0.3 | -15.925 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -1 | Ask | 123.828125 | 84118:M:1102981TN0073361 | 15.625 | -15.625 | 0.3 | -15.925 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -3 | Ask | 123.828125 | 84118:M:1102983TN0073362 | 15.625 | -46.875 | 0.9 | -47.775 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -2 | Ask | 123.828125 | 84118:M:1102985TN0073363 | 15.625 | -31.25 | 0.6 | -31.85 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -32 | Ask | 123.828125 | 84118:M:1102987TN0073364 | 15.625 | -500 | 9.6 | -509.6 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -2 | Ask | 123.828125 | 84118:M:1103005TN0073373 | 15.625 | -31.25 | 0.6 | -31.85 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -1 | Ask | 123.828125 | 84118:M:1103095TN0073418 | 15.625 | -15.625 | 0.3 | -15.925 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -2 | Ask | 123.828125 | 84118:M:1103001TN0073371 | 15.625 | -31.25 | 0.6 | -31.85 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -2 | Ask | 123.828125 | 84118:M:1103097TN0073419 | 15.625 | -31.25 | 0.6 | -31.85 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:07:21.903 | 4 | 9 | ZNM4 | -1 | Ask | 123.828125 | 84118:M:1102999TN0073370 | 15.625 | -15.625 | 0.3 | -15.925 | 7949703 | -601 | -8 | 9 | 2 | -293 |
| 20140429 09:13:40.538 | 4 | 9 | ZNM4 | 1 | Bid | 123.875 | 84118:M:1119138TN0076756 | 15.625 | -15.625 | 0.3 | -15.925 | 8043754 | -701 | -1 | 1 | 0 | -701 |
| 20140429 11:32:43.018 | 4 | 11 | ZNM4 | 1 | Bid | 123.9375 | 84118:M:1309030TN0113366 | 15.625 | -15.625 | 0.3 | -15.925 | 9309367 | -983 | -5 | 2 | 0 | -541 |
| 20140429 11:35:44.632 | 4 | 11 | ZNM4 | -1 | Ask | 123.9375 | 84118:M:1312959TN0114123 | 15.625 | -15.625 | 0.3 | -15.925 | 9327358 | -686 | -3 | 3 | 1 | -633 |
| 20140502 09:19:01.002 | 5 | 9 | ZBM4 | -1 | Ask | 135.15625 | 84118:M:4126239TN0087609 | 31.25 | -31.25 | 0.3 | -31.55 | 25464858 | -328 | -20 | 19 | 1 | -68 |
| 20140502 09:42:00.129 | 5 | 9 | ZBM4 | -1 | Ask | 135.75 | 84118:M:4265205TN0102109 | 31.25 | -31.25 | 0.3 | -31.55 | 26099165 | -268 | -3 | 1 | 0 | -268 |
| 20140502 09:19:00.997 | 5 | 9 | ZFM4 | -1 | Ask | 119.2421875 | 84118:M:4126241TN0113354 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 25464826 | -503 | -16 | 16 | 2 | -102 |
| 20140502 09:08:31.642 | 5 | 9 | ZNM4 | 1 | Bid | 124.171875 | 84118:M:4089714TN0170948 | 15.625 | -15.625 | 0.3 | -15.925 | 25245638 | -961 | -8 | 8 | 1 | -367 |
| 20140502 09:42:00.127 | 5 | 9 | ZNM4 | -2 | Ask | 124.515625 | 84118:M:4265059TN0206857 | 15.625 | -31.25 | 0.6 | -31.85 | 26099164 | -650 | -8 | 2 | 1 | -472 |
| 20140502 09:42:00.127 | 5 | 9 | ZNM4 | -1 | Ask | 124.515625 | 84118:M:4265063TN0206859 | 15.625 | -15.625 | 0.3 | -15.925 | 26099164 | -650 | -8 | 2 | 1 | -472 |
| 20140502 09:42:00.127 | 5 | 9 | ZNM4 | -2 | Ask | 124.515625 | 84118:M:4265065TN0206860 | 15.625 | -31.25 | 0.6 | -31.85 | 26099164 | -650 | -8 | 2 | 1 | -472 |
| 20140502 09:42:00.127 | 5 | 9 | ZNM4 | -24 | Ask | 124.515625 | 84118:M:4265061TN0206858 | 15.625 | -375 | 7.2 | -382.2 | 26099164 | -650 | -8 | 2 | 1 | -472 |
| 20140502 09:42:00.127 | 5 | 9 | ZNM4 | -2 | Ask | 124.515625 | 84118:M:4265047TN0206851 | 15.625 | -31.25 | 0.6 | -31.85 | 26099164 | -650 | -8 | 2 | 1 | -472 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -2 | Ask | 124.578125 | 84118:M:4278753TN0208976 | 15.625 | -31.25 | 0.6 | -31.85 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -1 | Ask | 124.578125 | 84118:M:4278901TN0209050 | 15.625 | -15.625 | 0.3 | -15.925 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -1 | Ask | 124.578125 | 84118:M:4278755TN0208977 | 15.625 | -15.625 | 0.3 | -15.925 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -67 | Ask | 124.578125 | 84118:M:4278761TN0208980 | 15.625 | -1046.875 | 20.1 | -1066.975 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -2 | Ask | 124.578125 | 84118:M:4278765TN0208982 | 15.625 | -31.25 | 0.6 | -31.85 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -2 | Ask | 124.578125 | 84118:M:4278757TN0208978 | 15.625 | -31.25 | 0.6 | -31.85 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -2 | Ask | 124.578125 | 84118:M:4278763TN0208981 | 15.625 | -31.25 | 0.6 | -31.85 | 26166644 | -492 | 0 | 1 | 0 | -492 |
| 20140502 09:44:15.396 | 5 | 9 | ZNM4 | -24 | Ask | 124.578125 | 84118:M:4278759TN0208979 | 15.625 | -375 | 7.2 | -382.2 | 26166644 | -492 | 0 | 1 | 0 | -492 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 07:26:29.192 | -1 | 0.369 | 0.02 | 1.134 | 0.715 | 1269 | 1 | 2 | 2 | 2 | 0.843 | 0 | 1269 | 6 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:07:21.903 | -1 | 0.15 | 0.035 | 0.926 | 0.391 | 601 | 1 | 1 | 3 | 1 | 1.165 | 35 | 636 | 0 |
| 20140429 09:13:40.538 | -1 | 0.365 | 0.006 | 1.328 | 0.844 | 1224 | 1 | 4 | 3 | 3 | 1.002 | 0 | 1224 | 0 |
| 20140429 11:32:43.018 | -3 | 0.514 | 0.055 | 0.906 | 0.44 | 960 | 2 | 1 | 16 | 16 | 16.552 | 0 | 930^30 | 0 |
| 20140429 11:35:44.632 | -1 | 0.254 | 0.017 | 1.34 | 0.998 | 2016 | 2 | 4 | 6 | 5 | 1 | 0 | 1724^292 | 23 |
| 20140502 09:19:01.002 | -1 | 0.418 | 0.174 | 2.236 | 1.302 | 384 | 1 | 2 | 7 | 6 | 0.84 | 0 | 384 | 10 |
| 20140502 09:42:00.129 | -3 | 0.369 | 0.034 | 5.186 | 3.271 | 458 | 2 | 2 | 9 | 9 | 1 | 0 | 402^56 | 1 |
| 20140502 09:19:00.997 | -1 | 0.672 | 0.25 | 0.92 | 0.302 | 200 | 2 | 0 | 6 | 4 | 1.005 | 54 | 167^87 | 1 |
| 20140502 09:08:31.642 | -1 | 0.519 | 0.056 | 1.239 | 0.596 | 892 | 2 | 3 | 2 | 1 | 1 | 0 | 574^318 | 5 |
| 20140502 09:42:00.127 | -5 | 0.418 | 0.065 | 1.738 | 1.011 | 904 | 2 | 5 | 5 | 4 | 1 | 0 | 698^206 | 3 |
| 20140502 09:42:00.127 | -5 | 0.418 | 0.065 | 1.738 | 1.011 | 904 | 2 | 5 | 5 | 4 | 1 | 0 | 698^206 | 3 |
| 20140502 09:42:00.127 | -5 | 0.418 | 0.065 | 1.738 | 1.011 | 904 | 2 | 5 | 5 | 4 | 1 | 0 | 698^206 | 3 |
| 20140502 09:42:00.127 | -5 | 0.418 | 0.065 | 1.738 | 1.011 | 904 | 2 | 5 | 5 | 4 | 1 | 0 | 698^206 | 3 |
| 20140502 09:42:00.127 | -5 | 0.418 | 0.065 | 1.738 | 1.011 | 904 | 2 | 5 | 5 | 4 | 1 | 0 | 698^206 | 3 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |
| 20140502 09:44:15.396 | 0 | 0.112 | 0 | 5.008 | 4.333 | 2085 | 1 | 7 | 3 | 3 | 1.034 | 0 | 2085 | -1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 1 | Bid | 136.34375 | 84119:M:77232TN0007231 | 31.25 | -31.25 | 0.3 | -31.55 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 11 | Bid | 136.34375 | 84119:M:77258TN0007244 | 31.25 | -343.75 | 3.3 | -347.05 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 1 | Bid | 136.34375 | 84119:M:77260TN0007245 | 31.25 | -31.25 | 0.3 | -31.55 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 1 | Bid | 136.34375 | 84119:M:77264TN0007247 | 31.25 | -31.25 | 0.3 | -31.55 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 1 | Bid | 136.34375 | 84119:M:77266TN0007248 | 31.25 | -31.25 | 0.3 | -31.55 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 1 | Bid | 136.34375 | 84119:M:77256TN0007243 | 31.25 | -31.25 | 0.3 | -31.55 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 06:38:41.939 | 5 | 6 | ZBM4 | 1 | Bid | 136.34375 | 84119:M:77284TN0007257 | 31.25 | -31.25 | 0.3 | -31.55 | 652713 | -194 | -8 | 2 | 0 | -184 |
| 20140505 10:40:19.959 | 5 | 10 | ZBM4 | 1 | Bid | 135.78125 | 84119:M:435152TN0047289 | 31.25 | -31.25 | 0.3 | -31.55 | 2553105 | -196 | -6 | 4 | 0 | -82 |
| 20140505 10:08:43.107 | 5 | 10 | ZNM4 | -1 | Ask | 124.578125 | 84119:M:403083TN0075993 | 15.625 | -15.625 | 0.3 | -15.925 | 2392700 | -393 | -13 | 9 | 1 | -215 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 1 | Bid | 124.546875 | 84119:M:434896TN0080589 | 15.625 | -15.625 | 0.3 | -15.925 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 1 | Bid | 124.546875 | 84119:M:434826TN0080554 | 15.625 | -15.625 | 0.3 | -15.925 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 2 | Bid | 124.546875 | 84119:M:434816TN0080549 | 15.625 | -31.25 | 0.6 | -31.85 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 1 | Bid | 124.546875 | 84119:M:434840TN0080561 | 15.625 | -15.625 | 0.3 | -15.925 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 5 | Bid | 124.546875 | 84119:M:434820TN0080551 | 15.625 | -78.125 | 1.5 | -79.625 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 2 | Bid | 124.546875 | 84119:M:434824TN0080553 | 15.625 | -31.25 | 0.6 | -31.85 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 2 | Bid | 124.546875 | 84119:M:434780TN0080531 | 15.625 | -31.25 | 0.6 | -31.85 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140505 10:40:19.955 | 5 | 10 | ZNM4 | 24 | Bid | 124.546875 | 84119:M:434818TN0080550 | 15.625 | -375 | 7.2 | -382.2 | 2553098 | -748 | -11 | 7 | 1 | -213 |
| 20140516 09:11:41.068 | 5 | 9 | ZBM4 | 1 | Bid | 137.65625 | 84120:M:4230282TN0048170 | 31.25 | -31.25 | 0.3 | -31.55 | 29448446 | -303 | -6 | 6 | 0 | -125 |
| 20140516 12:24:30.070 | 5 | 12 | ZBM4 | 1 | Bid | 137.59375 | 84120:M:4481420TN0071264 | 31.25 | -31.25 | 0.3 | -31.55 | 30968060 | -380 | -2 | 2 | 0 | -348 |
| 20140516 12:24:30.070 | 5 | 12 | ZBM4 | 1 | Bid | 137.59375 | 84120:M:4481432TN0071270 | 31.25 | -31.25 | 0.3 | -31.55 | 30968060 | -380 | -2 | 2 | 0 | -348 |
| 20140516 12:24:30.070 | 5 | 12 | ZBM4 | 1 | Bid | 137.59375 | 84120:M:4481424TN0071266 | 31.25 | -31.25 | 0.3 | -31.55 | 30968060 | -380 | -2 | 2 | 0 | -348 |
| 20140516 11:05:57.183 | 5 | 11 | ZFM4 | 4 | Bid | 120.2265625 | 84120:M:4422284TN0067579 | 7.8125 | -31.25 | 1.2 | -32.45 | 30586570 | -456 | -13 | 12 | 0 | -72 |
| 20140516 03:25:36.581 | 5 | 3 | ZNM4 | -1 | Ask | 125.875 | 84120:M:3812595TN0017120 | 15.625 | -15.625 | 0.3 | -15.925 | 26591689 | -920 | -9 | 5 | 0 | -388 |
| 20140516 03:25:36.581 | 5 | 3 | ZNM4 | -1 | Ask | 125.875 | 84120:M:3812567TN0017106 | 15.625 | -15.625 | 0.3 | -15.925 | 26591689 | -920 | -9 | 5 | 0 | -388 |
| 20140516 03:25:36.581 | 5 | 3 | ZNM4 | -1 | Ask | 125.875 | 84120:M:3812661TN0017151 | 15.625 | -15.625 | 0.3 | -15.925 | 26591689 | -920 | -9 | 5 | 0 | -388 |
| 20140516 08:28:44.066 | 5 | 8 | ZNM4 | 1 | Bid | 125.78125 | 84120:M:4078948TN0066686 | 15.625 | -15.625 | 0.3 | -15.925 | 28452381 | -732 | -20 | 20 | 1 | -199 |
| 20140516 08:28:44.066 | 5 | 8 | ZNM4 | 1 | Bid | 125.78125 | 84120:M:4078946TN0066685 | 15.625 | -15.625 | 0.3 | -15.925 | 28452381 | -732 | -20 | 20 | 1 | -199 |
| 20140516 08:28:44.066 | 5 | 8 | ZNM4 | 2 | Bid | 125.78125 | 84120:M:4079114TN0066769 | 15.625 | -31.25 | 0.6 | -31.85 | 28452381 | -732 | -20 | 20 | 1 | -199 |
| 20140516 08:28:44.066 | 5 | 8 | ZNM4 | 5 | Bid | 125.78125 | 84120:M:4079442TN0066788 | 15.625 | -78.125 | 1.5 | -79.625 | 28452381 | -732 | -20 | 20 | 1 | -199 |
| 20140516 08:28:44.066 | 5 | 8 | ZNM4 | 1 | Bid | 125.78125 | 84120:M:4079444TN0066789 | 15.625 | -15.625 | 0.3 | -15.925 | 28452381 | -732 | -20 | 20 | 1 | -199 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 1 | Bid | 125.796875 | 84120:M:4230782TN0096496 | 15.625 | -15.625 | 0.3 | -15.925 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 2 | Bid | 125.796875 | 84120:M:4230772TN0096491 | 15.625 | -31.25 | 0.6 | -31.85 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 1 | Bid | 125.796875 | 84120:M:4230786TN0096498 | 15.625 | -15.625 | 0.3 | -15.925 | 29448437 | -812 | -9 | 9 | 1 | -211 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 06:38:41.939 | -7 | 0.369 | 0.084 | 2.047 | 1.292 | 332 | 2 | 2 | 3 | 3 | 1 | 0 | 266^66 | 7 |
| 20140505 10:40:19.959 | -1 | 0.326 | 0.06 | 1.197 | 0.807 | 353 | 2 | 2 | 6 | 6 | 0.872 | 0 | 292^61 | 3 |
| 20140505 10:08:43.107 | -5 | 0.224 | 0.087 | 0.93 | 0.722 | 1366 | 1 | 4 | 3 | 2 | 1.002 | 56 | 1422 | 0 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140505 10:40:19.955 | -3 | 0.413 | 0.073 | 1.309 | 0.768 | 964 | 1 | 4 | 2 | 1 | 0.907 | 0 | 964 | 1 |
| 20140516 09:11:41.068 | -1 | 0.444 | 0.071 | 0.871 | 0.484 | 379 | 2 | 2 | 1 | 1 | 1 | 0 | 266^113 | 11 |
| 20140516 12:24:30.070 | -1 | 0.276 | 0.011 | 2.67 | 1.932 | 855 | 1 | 3 | 2 | 2 | 0.859 | 0 | 855 | 11 |
| 20140516 12:24:30.070 | -1 | 0.276 | 0.011 | 2.67 | 1.932 | 855 | 1 | 3 | 2 | 2 | 0.859 | 0 | 855 | 11 |
| 20140516 12:24:30.070 | -1 | 0.276 | 0.011 | 2.67 | 1.932 | 855 | 1 | 3 | 2 | 2 | 0.859 | 0 | 855 | 11 |
| 20140516 11:05:57.183 | -2 | 0.386 | 0.134 | 2.371 | 1.456 | 596 | 1 | 2 | 4 | 4 | 0.822 | 0 | 596 | 3 |
| 20140516 03:25:36.581 | -1 | 0.418 | 0.07 | 3.378 | 1.965 | 1279 | 1 | 4 | 4 | 4 | 1 | 65 | 1344 | 0 |
| 20140516 03:25:36.581 | -1 | 0.418 | 0.07 | 3.378 | 1.965 | 1279 | 1 | 4 | 4 | 4 | 1 | 65 | 1344 | 0 |
| 20140516 03:25:36.581 | -1 | 0.418 | 0.07 | 3.378 | 1.965 | 1279 | 1 | 4 | 4 | 4 | 1 | 65 | 1344 | 0 |
| 20140516 08:28:44.066 | -1 | 0.338 | 0.099 | 2.19 | 1.451 | 1436 | 2 | 6 | 4 | 3 | 1 | 0 | 1244^192 | 15 |
| 20140516 08:28:44.066 | -1 | 0.338 | 0.099 | 2.19 | 1.451 | 1436 | 2 | 6 | 4 | 3 | 1 | 0 | 1244^192 | 15 |
| 20140516 08:28:44.066 | -1 | 0.338 | 0.099 | 2.19 | 1.451 | 1436 | 2 | 6 | 4 | 3 | 1 | 0 | 1244^192 | 15 |
| 20140516 08:28:44.066 | -1 | 0.338 | 0.099 | 2.19 | 1.451 | 1436 | 2 | 6 | 4 | 3 | 1 | 0 | 1244^192 | 15 |
| 20140516 08:28:44.066 | -1 | 0.338 | 0.099 | 2.19 | 1.451 | 1436 | 2 | 6 | 4 | 3 | 1 | 0 | 1244^192 | 15 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 5 | Bid | 125.796875 | 84120:M:4230784TN0096497 | 15.625 | -78.125 | 1.5 | -79.625 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 2 | Bid | 125.796875 | 84120:M:4230750TN0096480 | 15.625 | -31.25 | 0.6 | -31.85 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 24 | Bid | 125.796875 | 84120:M:4230746TN0096478 | 15.625 | -375 | 7.2 | -382.2 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 1 | Bid | 125.796875 | 84120:M:4230780TN0096495 | 15.625 | -15.625 | 0.3 | -15.925 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 2 | Bid | 125.796875 | 84120:M:4230748TN0096479 | 15.625 | -31.25 | 0.6 | -31.85 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 2 | Bid | 125.796875 | 84120:M:4230984TN0096597 | 15.625 | -31.25 | 0.6 | -31.85 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 09:11:41.078 | 5 | 9 | ZNM4 | 22 | Bid | 125.796875 | 84120:M:4230776TN0096493 | 15.625 | -343.75 | 6.6 | -350.35 | 29448437 | -812 | -9 | 9 | 1 | -211 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -79 | Ask | 125.84375 | 84120:M:4416885TN0129642 | 15.625 | -1234.375 | 23.7 | -1258.075 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -2 | Ask | 125.84375 | 84120:M:4416887TN0129643 | 15.625 | -31.25 | 0.6 | -31.85 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -2 | Ask | 125.84375 | 84120:M:4416883TN0129641 | 15.625 | -31.25 | 0.6 | -31.85 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -2 | Ask | 125.84375 | 84120:M:4416889TN0129644 | 15.625 | -31.25 | 0.6 | -31.85 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -1 | Ask | 125.84375 | 84120:M:4416879TN0129639 | 15.625 | -15.625 | 0.3 | -15.925 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -24 | Ask | 125.84375 | 84120:M:4416891TN0129645 | 15.625 | -375 | 7.2 | -382.2 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -2 | Ask | 125.84375 | 84120:M:4416911TN0129655 | 15.625 | -31.25 | 0.6 | -31.85 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -1 | Ask | 125.84375 | 84120:M:4417079TN0129681 | 15.625 | -15.625 | 0.3 | -15.925 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -1 | Ask | 125.84375 | 84120:M:4417133TN0129708 | 15.625 | -15.625 | 0.3 | -15.925 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -22 | Ask | 125.84375 | 84120:M:4417033TN0129658 | 15.625 | -343.75 | 6.6 | -350.35 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 11:03:57.084 | 5 | 11 | ZNM4 | -5 | Ask | 125.84375 | 84120:M:4417213TN0129725 | 15.625 | -78.125 | 1.5 | -79.625 | 30569226 | -1384 | -18 | 17 | 0 | -565 |
| 20140516 12:22:56.581 | 5 | 12 | ZNM4 | -1 | Ask | 125.828125 | 84120:M:4480287TN0140257 | 15.625 | -15.625 | 0.3 | -15.925 | 30962764 | -400 | -1 | 1 | 0 | -400 |
| 20140516 12:22:56.581 | 5 | 12 | ZNM4 | -1 | Ask | 125.828125 | 84120:M:4480283TN0140255 | 15.625 | -15.625 | 0.3 | -15.925 | 30962764 | -400 | -1 | 1 | 0 | -400 |
| 20140516 12:24:30.078 | 5 | 12 | ZNM4 | 1 | Bid | 125.828125 | 84120:M:4481926TN0140474 | 15.625 | -15.625 | 0.3 | -15.925 | 30968044 | -948 | -15 | 15 | 0 | -200 |
| 20140516 12:24:30.078 | 5 | 12 | ZNM4 | 1 | Bid | 125.828125 | 84120:M:4481836TN0140429 | 15.625 | -15.625 | 0.3 | -15.925 | 30968044 | -948 | -15 | 15 | 0 | -200 |
| 20140516 12:24:30.078 | 5 | 12 | ZNM4 | 5 | Bid | 125.828125 | 84120:M:4482110TN0140499 | 15.625 | -78.125 | 1.5 | -79.625 | 30968044 | -948 | -15 | 15 | 0 | -200 |
| 20140519 02:34:26.388 | 5 | 2 | ZBM4 | -1 | Ask | 137.5625 | 84121:M:36759TN0003232 | 31.25 | -31.25 | 0.3 | -31.55 | 501367 | -228 | -9 | 8 | 1 | -164 |
| 20140519 02:34:26.388 | 5 | 2 | ZBM4 | -1 | Ask | 137.5625 | 84121:M:36675TN0003227 | 31.25 | -31.25 | 0.3 | -31.55 | 501367 | -228 | -9 | 8 | 1 | -164 |
| 20140519 02:34:26.388 | 5 | 2 | ZBM4 | -1 | Ask | 137.5625 | 84121:M:36757TN0003231 | 31.25 | -31.25 | 0.3 | -31.55 | 501367 | -228 | -9 | 8 | 1 | -164 |
| 20140519 02:34:26.388 | 5 | 2 | ZBM4 | -1 | Ask | 137.5625 | 84121:M:36817TN0003245 | 31.25 | -31.25 | 0.3 | -31.55 | 501367 | -228 | -9 | 8 | 1 | -164 |
| 20140519 05:30:49.158 | 5 | 5 | ZBM4 | -1 | Ask | 137.5 | 84121:M:98791TN0008891 | 31.25 | -31.25 | 0.3 | -31.55 | 1091968 | -346 | -13 | 9 | 1 | -136 |
| 20140519 07:24:19.617 | 5 | 7 | ZBM4 | -1 | Ask | 137.5 | 84121:M:159591TN0015613 | 31.25 | -31.25 | 0.3 | -31.55 | 1607321 | -254 | -2 | 2 | 0 | -252 |
| 20140519 07:26:25.848 | 5 | 7 | ZBM4 | -1 | Ask | 137.46875 | 84121:M:163491TN0015979 | 31.25 | -31.25 | 0.3 | -31.55 | 1624561 | -231 | -6 | 3 | 3 | -136 |
| 20140519 07:27:28.199 | 5 | 7 | ZBM4 | 1 | Bid | 137.46875 | 84121:M:164480TN0016140 | 31.25 | -31.25 | 0.3 | -31.55 | 1632608 | -331 | -20 | 19 | 1 | -87 |
| 20140519 07:27:28.199 | 5 | 7 | ZBM4 | 1 | Bid | 137.46875 | 84121:M:164484TN0016142 | 31.25 | -31.25 | 0.3 | -31.55 | 1632608 | -331 | -20 | 19 | 1 | -87 |
| 20140519 07:27:28.199 | 5 | 7 | ZBM4 | 9 | Bid | 137.46875 | 84121:M:164478TN0016139 | 31.25 | -281.25 | 2.7 | -283.95 | 1632608 | -331 | -20 | 19 | 1 | -87 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 09:11:41.078 | -1 | 0.328 | 0.04 | 1.764 | 1.185 | 1660 | 2 | 5 | 10 | 9 | 1 | 0 | 1346^314 | 0 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 11:03:57.084 | -1 | 0.378 | 0.076 | 1.608 | 1 | 1851 | 1 | 6 | 3 | 3 | 0.812 | 0 | 1851 | 7 |
| 20140516 12:22:56.581 | -1 | 0.178 | 0.006 | 1.375 | 1.13 | 1842 | 2 | 5 | 4 | 4 | 1 | 0 | 1527^315 | 6 |
| 20140516 12:22:56.581 | -1 | 0.178 | 0.006 | 1.375 | 1.13 | 1842 | 2 | 5 | 4 | 4 | 1 | 0 | 1527^315 | 6 |
| 20140516 12:24:30.078 | -1 | 0.385 | 0.103 | 1.419 | 0.873 | 1159 | 1 | 4 | 9 | 9 | 0.781 | 0 | 1159 | 0 |
| 20140516 12:24:30.078 | -1 | 0.385 | 0.103 | 1.419 | 0.873 | 1159 | 1 | 4 | 9 | 9 | 0.781 | 0 | 1159 | 0 |
| 20140516 12:24:30.078 | -1 | 0.385 | 0.103 | 1.419 | 0.873 | 1159 | 1 | 4 | 9 | 9 | 0.781 | 0 | 1159 | 0 |
| 20140519 02:34:26.388 | -1 | 0.35 | 0.103 | 4.043 | 2.627 | 363 | 1 | 2 | 7 | 6 | 0.858 | 0 | 363 | 5 |
| 20140519 02:34:26.388 | -1 | 0.35 | 0.103 | 4.043 | 2.627 | 363 | 1 | 2 | 7 | 6 | 0.858 | 0 | 363 | 5 |
| 20140519 02:34:26.388 | -1 | 0.35 | 0.103 | 4.043 | 2.627 | 363 | 1 | 2 | 7 | 6 | 0.858 | 0 | 363 | 5 |
| 20140519 02:34:26.388 | -1 | 0.35 | 0.103 | 4.043 | 2.627 | 363 | 1 | 2 | 7 | 6 | 0.858 | 0 | 363 | 5 |
| 20140519 05:30:49.158 | -3 | 0.321 | 0.096 | 3.236 | 2.149 | 591 | 1 | 4 | 6 | 5 | 1 | 9 | 600 | 0 |
| 20140519 07:24:19.617 | -1 | 0.291 | 0.018 | 3.319 | 2.354 | 619 | 1 | 3 | 2 | 2 | 1 | 0 | 619 | -1 |
| 20140519 07:26:25.848 | -3 | 0.281 | 0.074 | 2.007 | 1.432 | 463 | 2 | 2 | 7 | 4 | 1 | 0 | 369^94 | 3 |
| 20140519 07:27:28.199 | -1 | 0.459 | 0.156 | 1.355 | 0.733 | 365 | 2 | 3 | 2 | 1 | 0.936 | 0 | 284^81 | 10 |
| 20140519 07:27:28.199 | -1 | 0.459 | 0.156 | 1.355 | 0.733 | 365 | 2 | 3 | 2 | 1 | 0.936 | 0 | 284^81 | 10 |
| 20140519 07:27:28.199 | -1 | 0.459 | 0.156 | 1.355 | 0.733 | 365 | 2 | 3 | 2 | 1 | 0.936 | 0 | 284^81 | 10 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140519 07:27:28.199 | 5 | 7 | ZBM4 | 1 | Bid | 137.46875 | 84121:M:164476TN0016138 | 31.25 | -31.25 | 0.3 | -31.55 | 1632608 | -331 | -20 | 19 | 1 | -87 |
| 20140519 07:27:28.199 | 5 | 7 | ZBM4 | 12 | Bid | 137.46875 | 84121:M:164500TN0016150 | 31.25 | -375 | 3.6 | -378.6 | 1632608 | -331 | -20 | 19 | 1 | -87 |
| 20140519 07:27:28.199 | 5 | 7 | ZBM4 | 12 | Bid | 137.46875 | 84121:M:164482TN0016141 | 31.25 | -375 | 3.6 | -378.6 | 1632608 | -331 | -20 | 19 | 1 | -87 |
| 20140519 10:09:01.063 | 5 | 10 | ZBM4 | 1 | Bid | 137.59375 | 84121:M:436330TN0042707 | 31.25 | -31.25 | 0.3 | -31.55 | 3389918 | -328 | -5 | 5 | 0 | -154 |
| 20140519 10:31:21.409 | 5 | 10 | ZBM4 | 1 | Bid | 137.4375 | 84121:M:477618TN0047284 | 31.25 | -31.25 | 0.3 | -31.55 | 3609335 | -419 | -17 | 3 | 0 | -214 |
| 20140519 12:30:53.674 | 5 | 12 | ZBM4 | 1 | Bid | 137.40625 | 84121:M:572310TN0058443 | 31.25 | -31.25 | 0.3 | -31.55 | 4181392 | -348 | -21 | 8 | 2 | -142 |
| 20140519 12:30:53.674 | 5 | 12 | ZBM4 | 1 | Bid | 137.40625 | 84121:M:572304TN0058440 | 31.25 | -31.25 | 0.3 | -31.55 | 4181392 | -348 | -21 | 8 | 2 | -142 |
| 20140519 12:30:53.674 | 5 | 12 | ZBM4 | 1 | Bid | 137.40625 | 84121:M:572308TN0058442 | 31.25 | -31.25 | 0.3 | -31.55 | 4181392 | -348 | -21 | 8 | 2 | -142 |
| 20140519 12:30:53.674 | 5 | 12 | ZBM4 | 12 | Bid | 137.40625 | 84121:M:572306TN0058441 | 31.25 | -375 | 3.6 | -378.6 | 4181392 | -348 | -21 | 8 | 2 | -142 |
| 20140519 12:30:53.674 | 5 | 12 | ZBM4 | 1 | Bid | 137.40625 | 84121:M:572302TN0058439 | 31.25 | -31.25 | 0.3 | -31.55 | 4181392 | -348 | -21 | 8 | 2 | -142 |
| 20140519 07:27:28.204 | 5 | 7 | ZFM4 | 3 | Bid | 120.2109375 | 84121:M:164750TN0016734 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1632594 | -347 | -8 | 7 | 1 | -170 |
| 20140519 07:27:28.204 | 5 | 7 | ZFM4 | 3 | Bid | 120.2109375 | 84121:M:164746TN0016732 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1632594 | -347 | -8 | 7 | 1 | -170 |
| 20140519 07:27:28.204 | 5 | 7 | ZFM4 | 3 | Bid | 120.2109375 | 84121:M:164744TN0016731 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 1632594 | -347 | -8 | 7 | 1 | -170 |
| 20140519 07:27:28.204 | 5 | 7 | ZFM4 | 36 | Bid | 120.2109375 | 84121:M:164748TN0016733 | 7.8125 | -281.25 | 10.8 | -292.05 | 1632594 | -347 | -8 | 7 | 1 | -170 |
| 20140519 02:34:26.387 | 5 | 2 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:36537TN0009556 | 15.625 | -15.625 | 0.3 | -15.925 | 501362 | -1046 | -6 | 5 | 0 | -928 |
| 20140519 02:34:26.387 | 5 | 2 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:36737TN0009575 | 15.625 | -15.625 | 0.3 | -15.925 | 501362 | -1046 | -6 | 5 | 0 | -928 |
| 20140519 02:41:41.957 | 5 | 2 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:39495TN0010186 | 15.625 | -15.625 | 0.3 | -15.925 | 516312 | -1009 | -5 | 5 | 0 | -671 |
| 20140519 02:41:41.957 | 5 | 2 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:39467TN0010172 | 15.625 | -15.625 | 0.3 | -15.925 | 516312 | -1009 | -5 | 5 | 0 | -671 |
| 20140519 05:51:29.305 | 5 | 5 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:104675TN0025710 | 15.625 | -15.625 | 0.3 | -15.925 | 1150827 | -718 | -8 | 7 | 0 | -300 |
| 20140519 05:51:29.305 | 5 | 5 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:104685TN0025715 | 15.625 | -15.625 | 0.3 | -15.925 | 1150827 | -718 | -8 | 7 | 0 | -300 |
| 20140519 05:51:29.305 | 5 | 5 | ZNM4 | -1 | Ask | 125.796875 | 84121:M:104657TN0025701 | 15.625 | -15.625 | 0.3 | -15.925 | 1150827 | -718 | -8 | 7 | 0 | -300 |
| 20140519 07:26:25.846 | 5 | 7 | ZNM4 | -79 | Ask | 125.78125 | 84121:M:163349TN0035179 | 15.625 | -1234.375 | 23.7 | -1258.075 | 1624558 | -402 | -4 | 4 | 3 | -200 |
| 20140519 10:13:08.387 | 5 | 10 | ZNM4 | 1 | Bid | 125.953125 | 84121:M:446788TN0088302 | 15.625 | -15.625 | 0.3 | -15.925 | 3444320 | -957 | -17 | 13 | 2 | -279 |
| 20140519 10:13:08.387 | 5 | 10 | ZNM4 | 2 | Bid | 125.953125 | 84121:M:446790TN0088303 | 15.625 | -31.25 | 0.6 | -31.85 | 3444320 | -957 | -17 | 13 | 2 | -279 |
| 20140519 10:13:08.387 | 5 | 10 | ZNM4 | 1 | Bid | 125.953125 | 84121:M:446794TN0088305 | 15.625 | -15.625 | 0.3 | -15.925 | 3444320 | -957 | -17 | 13 | 2 | -279 |
| 20140519 10:13:08.387 | 5 | 10 | ZNM4 | 24 | Bid | 125.953125 | 84121:M:446796TN0088306 | 15.625 | -375 | 7.2 | -382.2 | 3444320 | -957 | -17 | 13 | 2 | -279 |
| 20140519 10:13:08.387 | 5 | 10 | ZNM4 | 5 | Bid | 125.953125 | 84121:M:446750TN0088283 | 15.625 | -78.125 | 1.5 | -79.625 | 3444320 | -957 | -17 | 13 | 2 | -279 |
| 20140519 10:13:08.387 | 5 | 10 | ZNM4 | 2 | Bid | 125.953125 | 84121:M:446792TN0088304 | 15.625 | -31.25 | 0.6 | -31.85 | 3444320 | -957 | -17 | 13 | 2 | -279 |
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -34 | Ask | 125.921875 | 84121:M:453871TN0089713 | 15.625 | -531.25 | 10.2 | -541.45 | 3474624 | -1133 | -17 | 3 | 1 | -871 |
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -1 | Ask | 125.921875 | 84121:M:453807TN0089681 | 15.625 | -15.625 | 0.3 | -15.925 | 3474624 | -1133 | -17 | 3 | 1 | -871 |
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -1 | Ask | 125.921875 | 84121:M:453869TN0089712 | 15.625 | -15.625 | 0.3 | -15.925 | 3474624 | -1133 | -17 | 3 | 1 | -871 |
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -25 | Ask | 125.921875 | 84121:M:453873TN0089714 | 15.625 | -390.625 | 7.5 | -398.125 | 3474624 | -1133 | -17 | 3 | 1 | -871 |
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -20 | Ask | 125.921875 | 84121:M:453887TN0089721 | 15.625 | -312.5 | 6 | -318.5 | 3474624 | -1133 | -17 | 3 | 1 | -871 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140519 07:27:28.199 | -1 | 0.459 | 0.156 | 1.355 | 0.733 | 365 | 2 | 3 | 2 | 1 | 0.936 | 0 | 284^81 | 10 |
| 20140519 07:27:28.199 | -1 | 0.459 | 0.156 | 1.355 | 0.733 | 365 | 2 | 3 | 2 | 1 | 0.936 | 0 | 284^81 | 10 |
| 20140519 07:27:28.199 | -1 | 0.459 | 0.156 | 1.355 | 0.733 | 365 | 2 | 3 | 2 | 1 | 0.936 | 0 | 284^81 | 10 |
| 20140519 10:09:01.063 | -1 | 0.317 | 0.039 | 2.11 | 1.442 | 708 | 2 | 2 | 6 | 6 | 1 | 0 | 643^65 | 2 |
| 20140519 10:31:21.409 | -6 | 0.558 | 0.167 | 2.644 | 1.169 | 332 | 2 | 3 | 5 | 5 | 1 | 0 | 264^68 | 4 |
| 20140519 12:30:53.674 | -4 | 0.491 | 0.193 | 1.645 | 0.838 | 361 | 2 | 3 | 3 | 1 | 1 | 0 | 296^65 | 0 |
| 20140519 12:30:53.674 | -4 | 0.491 | 0.193 | 1.645 | 0.838 | 361 | 2 | 3 | 3 | 1 | 1 | 0 | 296^65 | 0 |
| 20140519 12:30:53.674 | -4 | 0.491 | 0.193 | 1.645 | 0.838 | 361 | 2 | 3 | 3 | 1 | 1 | 0 | 296^65 | 0 |
| 20140519 12:30:53.674 | -4 | 0.491 | 0.193 | 1.645 | 0.838 | 361 | 2 | 3 | 3 | 1 | 1 | 0 | 296^65 | 0 |
| 20140519 12:30:53.674 | -4 | 0.491 | 0.193 | 1.645 | 0.838 | 361 | 2 | 3 | 3 | 1 | 1 | 0 | 296^65 | 0 |
| 20140519 07:27:28.204 | -1 | 0.315 | 0.079 | 25.581 | 17.512 | 680 | 1 | 1 | 10 | 9 | 0.901 | 0 | 680 | 10 |
| 20140519 07:27:28.204 | -1 | 0.315 | 0.079 | 25.581 | 17.512 | 680 | 1 | 1 | 10 | 9 | 0.901 | 0 | 680 | 10 |
| 20140519 07:27:28.204 | -1 | 0.315 | 0.079 | 25.581 | 17.512 | 680 | 1 | 1 | 10 | 9 | 0.901 | 0 | 680 | 10 |
| 20140519 07:27:28.204 | -1 | 0.315 | 0.079 | 25.581 | 17.512 | 680 | 1 | 1 | 10 | 9 | 0.901 | 0 | 680 | 10 |
| 20140519 02:34:26.387 | -1 | 0.407 | 0.038 | 2.147 | 1.274 | 1323 | 1 | 3 | 4 | 4 | 0.867 | 0 | 1323 | 5 |
| 20140519 02:34:26.387 | -1 | 0.407 | 0.038 | 2.147 | 1.274 | 1323 | 1 | 3 | 4 | 4 | 0.867 | 0 | 1323 | 5 |
| 20140519 02:41:41.957 | -1 | 0.396 | 0.029 | 2.537 | 1.532 | 1538 | 2 | 4 | 4 | 4 | 1 | 0 | 1329^209 | 3 |
| 20140519 02:41:41.957 | -1 | 0.396 | 0.029 | 2.537 | 1.532 | 1538 | 2 | 4 | 4 | 4 | 1 | 0 | 1329^209 | 3 |
| 20140519 05:51:29.305 | -2 | 0.297 | 0.048 | 3.442 | 2.421 | 1704 | 1 | 5 | 3 | 3 | 1.001 | 66 | 1770 | 0 |
| 20140519 05:51:29.305 | -2 | 0.297 | 0.048 | 3.442 | 2.421 | 1704 | 1 | 5 | 3 | 3 | 1.001 | 66 | 1770 | 0 |
| 20140519 05:51:29.305 | -2 | 0.297 | 0.048 | 3.442 | 2.421 | 1704 | 1 | 5 | 3 | 3 | 1.001 | 66 | 1770 | 0 |
| 20140519 07:26:25.846 | -1 | 0.273 | 0.031 | 1.185 | 0.855 | 1059 | 2 | 4 | 3 | 0 | 1.001 | 24 | 814^269 | 0 |
| 20140519 10:13:08.387 | -2 | 0.225 | 0.059 | 0.926 | 0.396 | 635 | 1 | 1 | 14 | 12 | 1.003 | 0 | 635 | 7 |
| 20140519 10:13:08.387 | -2 | 0.225 | 0.059 | 0.926 | 0.396 | 635 | 1 | 1 | 14 | 12 | 1.003 | 0 | 635 | 7 |
| 20140519 10:13:08.387 | -2 | 0.225 | 0.059 | 0.926 | 0.396 | 635 | 1 | 1 | 14 | 12 | 1.003 | 0 | 635 | 7 |
| 20140519 10:13:08.387 | -2 | 0.225 | 0.059 | 0.926 | 0.396 | 635 | 1 | 1 | 14 | 12 | 1.003 | 0 | 635 | 7 |
| 20140519 10:13:08.387 | -2 | 0.225 | 0.059 | 0.926 | 0.396 | 635 | 1 | 1 | 14 | 12 | 1.003 | 0 | 635 | 7 |
| 20140519 10:13:08.387 | -2 | 0.225 | 0.059 | 0.926 | 0.396 | 635 | 1 | 1 | 14 | 12 | 1.003 | 0 | 635 | 7 |
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -1 | Ask | 125.921875 | 84121:M:453739TN0089647 | 15.625 | -15.625 | 0.3 | -15.925 | 3474624 | -1133 | -17 | 3 | 1 | -871 |
| 20140519 10:14:00.035 | 5 | 10 | ZNM4 | -5 | Ask | 125.921875 | 84121:M:454129TN0089738 | 15.625 | -78.125 | 1.5 | -79.625 | 3474624 | -1133 | -17 | 3 | 1 | -871 |
| 20140519 10:31:21.406 | 5 | 10 | ZNM4 | 1 | Bid | 125.90625 | 84121:M:477482TN0093226 | 15.625 | -15.625 | 0.3 | -15.925 | 3609335 | -609 | -1 | 1 | 0 | -609 |
| 20140519 10:31:21.406 | 5 | 10 | ZNM4 | 2 | Bid | 125.90625 | 84121:M:477426TN0093198 | 15.625 | -31.25 | 0.6 | -31.85 | 3609335 | -609 | -1 | 1 | 0 | -609 |
| 20140519 10:31:21.406 | 5 | 10 | ZNM4 | 1 | Bid | 125.90625 | 84121:M:477484TN0093227 | 15.625 | -15.625 | 0.3 | -15.925 | 3609335 | -609 | -1 | 1 | 0 | -609 |
| 20140519 10:31:21.406 | 5 | 10 | ZNM4 | 24 | Bid | 125.90625 | 84121:M:477428TN0093199 | 15.625 | -375 | 7.2 | -382.2 | 3609335 | -609 | -1 | 1 | 0 | -609 |
| 20140520 03:14:50.197 | 5 | 3 | ZBM4 | -1 | Ask | 136.96875 | 84121:M:764625TN0005616 | 31.25 | -31.25 | 0.3 | -31.55 | 5925835 | -319 | -18 | 18 | 1 | -116 |
| 20140520 06:27:30.529 | 5 | 6 | ZBM4 | 1 | Bid | 136.96875 | 84121:M:835122TN0012910 | 31.25 | -31.25 | 0.3 | -31.55 | 6632973 | -189 | -1 | 2 | 4 | -189 |
| 20140520 08:41:55.675 | 5 | 8 | ZBM4 | -1 | Ask | 136.96875 | 84121:M:1004301TN0029952 | 31.25 | -31.25 | 0.3 | -31.55 | 7699203 | -275 | -12 | 12 | 0 | -67 |
| 20140520 08:41:55.675 | 5 | 8 | ZBM4 | -1 | Ask | 136.96875 | 84121:M:1004615TN0029988 | 31.25 | -31.25 | 0.3 | -31.55 | 7699203 | -275 | -12 | 12 | 0 | -67 |
| 20140520 08:44:44.034 | 5 | 8 | ZBM4 | -1 | Ask | 137 | 84121:M:1011843TN0030690 | 31.25 | -31.25 | 0.3 | -31.55 | 7749315 | -483 | -14 | 14 | 1 | -108 |
| 20140520 05:37:40.349 | 5 | 5 | ZFM4 | 30 | Bid | 120.265625 | 84121:M:810342TN0009996 | 7.8125 | -234.375 | 9 | -243.375 | 6466358 | -384 | -14 | 13 | 2 | -99 |
| 20140520 05:37:40.353 | 5 | 5 | ZNM4 | 1 | Bid | 125.78125 | 84121:M:810634TN0021706 | 15.625 | -15.625 | 0.3 | -15.925 | 6466369 | -1018 | -16 | 9 | 1 | -538 |
| 20140520 05:37:40.353 | 5 | 5 | ZNM4 | 1 | Bid | 125.78125 | 84121:M:810656TN0021717 | 15.625 | -15.625 | 0.3 | -15.925 | 6466369 | -1018 | -16 | 9 | 1 | -538 |
| 20140520 06:17:39.580 | 5 | 6 | ZNM4 | -1 | Ask | 125.75 | 84121:M:830043TN0024519 | 15.625 | -15.625 | 0.3 | -15.925 | 6599097 | -608 | -12 | 12 | 1 | -230 |
| 20140520 06:18:53.406 | 5 | 6 | ZNM4 | -1 | Ask | 125.734375 | 84121:M:831371TN0024803 | 15.625 | -15.625 | 0.3 | -15.925 | 6606025 | -516 | -10 | 9 | 0 | -282 |
| 20140520 06:27:30.526 | 5 | 6 | ZNM4 | 1 | Bid | 125.71875 | 84121:M:834958TN0025472 | 15.625 | -15.625 | 0.3 | -15.925 | 6632963 | -997 | -10 | 10 | 0 | -405 |
| 20140520 08:41:55.670 | 5 | 8 | ZNM4 | -1 | Ask | 125.78125 | 84121:M:1003985TN0051626 | 15.625 | -15.625 | 0.3 | -15.925 | 7699192 | -1071 | -7 | 7 | 1 | -454 |
| 20140520 08:41:55.670 | 5 | 8 | ZNM4 | -1 | Ask | 125.78125 | 84121:M:1004093TN0051680 | 15.625 | -15.625 | 0.3 | -15.925 | 7699192 | -1071 | -7 | 7 | 1 | -454 |
| 20140520 08:41:55.670 | 5 | 8 | ZNM4 | -5 | Ask | 125.78125 | 84121:M:1004465TN0051684 | 15.625 | -78.125 | 1.5 | -79.625 | 7699192 | -1071 | -7 | 7 | 1 | -454 |
| 20140520 13:20:43.614 | 5 | 13 | ZNM4 | 2 | Bid | 125.984375 | 84121:M:1437404TN0125310 | 15.625 | -31.25 | 0.6 | -31.85 | 10645098 | -494 | -1 | 1 | 0 | -494 |
| 20140520 13:20:43.614 | 5 | 13 | ZNM4 | 1 | Bid | 125.984375 | 84121:M:1437436TN0125326 | 15.625 | -15.625 | 0.3 | -15.925 | 10645098 | -494 | -1 | 1 | 0 | -494 |
| 20140520 13:20:43.614 | 5 | 13 | ZNM4 | 5 | Bid | 125.984375 | 84121:M:1437400TN0125308 | 15.625 | -78.125 | 1.5 | -79.625 | 10645098 | -494 | -1 | 1 | 0 | -494 |
| 20140520 13:20:43.614 | 5 | 13 | ZNM4 | 2 | Bid | 125.984375 | 84121:M:1437440TN0125328 | 15.625 | -31.25 | 0.6 | -31.85 | 10645098 | -494 | -1 | 1 | 0 | -494 |
| 20140520 13:20:43.614 | 5 | 13 | ZNM4 | 2 | Bid | 125.984375 | 84121:M:1437406TN0125311 | 15.625 | -31.25 | 0.6 | -31.85 | 10645098 | -494 | -1 | 1 | 0 | -494 |
| 20140520 13:20:43.614 | 5 | 13 | ZNM4 | 24 | Bid | 125.984375 | 84121:M:1437408TN0125312 | 15.625 | -375 | 7.2 | -382.2 | 10645098 | -494 | -1 | 1 | 0 | -494 |
| 20140521 02:32:50.029 | 5 | 2 | ZBM4 | 1 | Bid | 137.25 | 84121:M:1621060TN0005290 | 31.25 | -31.25 | 0.3 | -31.55 | 12243831 | -247 | -6 | 4 | 0 | -97 |
| 20140521 03:37:39.565 | 5 | 3 | ZBM4 | -1 | Ask | 137 | 84121:M:1650099TN0007934 | 31.25 | -31.25 | 0.3 | -31.55 | 12472734 | -279 | -10 | 9 | 0 | -157 |
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2172823TN0054554 | 31.25 | -31.25 | 0.3 | -31.55 | 15690743 | -464 | -6 | 3 | 0 | -384 |
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2172821TN0054553 | 31.25 | -31.25 | 0.3 | -31.55 | 15690743 | -464 | -6 | 3 | 0 | -384 |
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2172817TN0054551 | 31.25 | -31.25 | 0.3 | -31.55 | 15690743 | -464 | -6 | 3 | 0 | -384 |
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2172747TN0054516 | 31.25 | -31.25 | 0.3 | -31.55 | 15690743 | -464 | -6 | 3 | 0 | -384 |
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -12 | Ask | 136.71875 | 84121:M:2172825TN0054555 | 31.25 | -375 | 3.6 | -378.6 | 15690743 | -464 | -6 | 3 | 0 | -384 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |
| 20140519 10:14:00.035 | -9 | 0.41 | 0.085 | 1.368 | 0.807 | 1357 | 1 | 8 | 5 | 4 | 0.833 | 0 | 1357 | 5 |
| 20140519 10:31:21.406 | -1 | 0.319 | 0.007 | 1.058 | 0.721 | 1303 | 2 | 4 | 1 | 1 | 1 | 0 | 984^319 | 5 |
| 20140519 10:31:21.406 | -1 | 0.319 | 0.007 | 1.058 | 0.721 | 1303 | 2 | 4 | 1 | 1 | 1 | 0 | 984^319 | 5 |
| 20140519 10:31:21.406 | -1 | 0.319 | 0.007 | 1.058 | 0.721 | 1303 | 2 | 4 | 1 | 1 | 1 | 0 | 984^319 | 5 |
| 20140519 10:31:21.406 | -1 | 0.319 | 0.007 | 1.058 | 0.721 | 1303 | 2 | 4 | 1 | 1 | 1 | 0 | 984^319 | 5 |
| 20140520 03:14:50.197 | -1 | 0.525 | 0.207 | 1.156 | 0.549 | 289 | 2 | 2 | 6 | 5 | 1 | 0 | 196^93 | 2 |
| 20140520 06:27:30.529 | -1 | 0.387 | 0.015 | 1.079 | 0.656 | 300 | 1 | 1 | 5 | 1 | 1.01 | 0 | 300 | 4 |
| 20140520 08:41:55.675 | -1 | 0.293 | 0.086 | 2.314 | 1.635 | 662 | 2 | 3 | 9 | 9 | 1 | 0 | 588^74 | 2 |
| 20140520 08:41:55.675 | -1 | 0.293 | 0.086 | 2.314 | 1.635 | 662 | 2 | 3 | 9 | 9 | 1 | 0 | 588^74 | 2 |
| 20140520 08:44:44.034 | -1 | 0.335 | 0.064 | 3.667 | 2.438 | 835 | 1 | 5 | 5 | 4 | 0.872 | 0 | 835 | 19 |
| 20140520 05:37:40.349 | -1 | 0.326 | 0.189 | 3.581 | 2.413 | 721 | 1 | 1 | 3 | 1 | 0.904 | 0 | 721 | 1 |
| 20140520 05:37:40.353 | -5 | 0.397 | 0.106 | 4.19 | 2.526 | 1550 | 2 | 5 | 4 | 3 | 1.003 | 0 | 1386^164 | 0 |
| 20140520 05:37:40.353 | -5 | 0.397 | 0.106 | 4.19 | 2.526 | 1550 | 2 | 5 | 4 | 3 | 1.003 | 0 | 1386^164 | 0 |
| 20140520 06:17:39.580 | -1 | 0.44 | 0.105 | 1.258 | 0.704 | 697 | 1 | 2 | 3 | 2 | 0.902 | 0 | 697 | 1 |
| 20140520 06:18:53.406 | -1 | 0.31 | 0.068 | 1.43 | 0.986 | 1147 | 1 | 4 | 3 | 3 | 1 | 0 | 1147 | 3 |
| 20140520 06:27:30.526 | -1 | 0.571 | 0.101 | 2.9 | 1.244 | 755 | 1 | 2 | 2 | 2 | 1.008 | 0 | 755 | 0 |
| 20140520 08:41:55.670 | -1 | 0.362 | 0.037 | 2.109 | 1.345 | 1587 | 1 | 5 | 4 | 3 | 0.841 | 0 | 1587 | 6 |
| 20140520 08:41:55.670 | -1 | 0.362 | 0.037 | 2.109 | 1.345 | 1587 | 1 | 5 | 4 | 3 | 0.841 | 0 | 1587 | 6 |
| 20140520 08:41:55.670 | -1 | 0.362 | 0.037 | 2.109 | 1.345 | 1587 | 1 | 5 | 4 | 3 | 0.841 | 0 | 1587 | 6 |
| 20140520 13:20:43.614 | -1 | 0.246 | 0.006 | 0.922 | 0.695 | 1516 | 2 | 5 | 1 | 1 | 1 | 0 | 1201^315 | 6 |
| 20140520 13:20:43.614 | -1 | 0.246 | 0.006 | 0.922 | 0.695 | 1516 | 2 | 5 | 1 | 1 | 1 | 0 | 1201^315 | 6 |
| 20140520 13:20:43.614 | -1 | 0.246 | 0.006 | 0.922 | 0.695 | 1516 | 2 | 5 | 1 | 1 | 1 | 0 | 1201^315 | 6 |
| 20140520 13:20:43.614 | -1 | 0.246 | 0.006 | 0.922 | 0.695 | 1516 | 2 | 5 | 1 | 1 | 1 | 0 | 1201^315 | 6 |
| 20140520 13:20:43.614 | -1 | 0.246 | 0.006 | 0.922 | 0.695 | 1516 | 2 | 5 | 1 | 1 | 1 | 0 | 1201^315 | 6 |
| 20140520 13:20:43.614 | -1 | 0.246 | 0.006 | 0.922 | 0.695 | 1516 | 2 | 5 | 1 | 1 | 1 | 0 | 1201^315 | 6 |
| 20140521 02:32:50.029 | -3 | 0.526 | 0.111 | 1.253 | 0.517 | 166 | 1 | 2 | 5 | 5 | 0.744 | 0 | 166 | 3 |
| 20140521 03:37:39.565 | -1 | 0.545 | 0.196 | 1.326 | 0.604 | 176 | 1 | 0 | 7 | 7 | 0.772 | 0 | 176 | 0 |
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -3 | Ask | 136.71875 | 84121:M:2172819TN0054552 | 31.25 | -93.75 | 0.9 | -94.65 | 15690743 | -464 | -6 | 3 | 0 | -384 |
| 20140521 10:54:12.922 | 5 | 10 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2172953TN0054564 | 31.25 | -31.25 | 0.3 | -31.55 | 15690743 | -464 | -6 | 3 | 0 | -384 |
| 20140521 09:04:14.919 | 5 | 9 | ZFM4 | 3 | Bid | 120.234375 | 84121:M:1967698TN0044258 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14649050 | -450 | -3 | 3 | 0 | -354 |
| 20140521 09:04:14.919 | 5 | 9 | ZFM4 | 3 | Bid | 120.234375 | 84121:M:1967696TN0044257 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14649050 | -450 | -3 | 3 | 0 | -354 |
| 20140521 09:04:14.919 | 5 | 9 | ZFM4 | 4 | Bid | 120.234375 | 84121:M:1967704TN0044261 | 7.8125 | -31.25 | 1.2 | -32.45 | 14649050 | -450 | -3 | 3 | 0 | -354 |
| 20140521 09:04:14.919 | 5 | 9 | ZFM4 | 3 | Bid | 120.234375 | 84121:M:1967702TN0044260 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14649050 | -450 | -3 | 3 | 0 | -354 |
| 20140521 09:04:14.919 | 5 | 9 | ZFM4 | 36 | Bid | 120.234375 | 84121:M:1967700TN0044259 | 7.8125 | -281.25 | 10.8 | -292.05 | 14649050 | -450 | -3 | 3 | 0 | -354 |
| 20140521 09:04:14.919 | 5 | 9 | ZFM4 | 3 | Bid | 120.234375 | 84121:M:1967708TN0044263 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 14649050 | -450 | -3 | 3 | 0 | -354 |
| 20140521 02:32:50.028 | 5 | 2 | ZNM4 | 1 | Bid | 126.0625 | 84121:M:1620992TN0013494 | 15.625 | -15.625 | 0.3 | -15.925 | 12243828 | -855 | -11 | 3 | 1 | -705 |
| 20140521 02:32:50.028 | 5 | 2 | ZNM4 | 1 | Bid | 126.0625 | 84121:M:1620998TN0013497 | 15.625 | -15.625 | 0.3 | -15.925 | 12243828 | -855 | -11 | 3 | 1 | -705 |
| 20140521 03:37:39.563 | 5 | 3 | ZNM4 | -1 | Ask | 125.9375 | 84121:M:1649983TN0019908 | 15.625 | -15.625 | 0.3 | -15.925 | 12472724 | -880 | -13 | 13 | 1 | -252 |
| 20140521 03:37:39.563 | 5 | 3 | ZNM4 | -1 | Ask | 125.9375 | 84121:M:1649993TN0019913 | 15.625 | -15.625 | 0.3 | -15.925 | 12472724 | -880 | -13 | 13 | 1 | -252 |
| 20140521 10:30:41.210 | 5 | 10 | ZNM4 | -22 | Ask | 125.71875 | 84121:M:2145621TN0098698 | 15.625 | -343.75 | 6.6 | -350.35 | 15529145 | -402 | -6 | 2 | 0 | -203 |
| 20140521 10:30:41.210 | 5 | 10 | ZNM4 | -1 | Ask | 125.71875 | 84121:M:2145845TN0098810 | 15.625 | -15.625 | 0.3 | -15.925 | 15529145 | -402 | -6 | 2 | 0 | -203 |
| 20140521 10:54:12.918 | 5 | 10 | ZNM4 | -1 | Ask | 125.75 | 84121:M:2172377TN0103500 | 15.625 | -15.625 | 0.3 | -15.925 | 15690743 | -1506 | -9 | 2 | 0 | -1469 |
| 20140521 10:54:12.918 | 5 | 10 | ZNM4 | -1 | Ask | 125.75 | 84121:M:2172473TN0103548 | 15.625 | -15.625 | 0.3 | -15.925 | 15690743 | -1506 | -9 | 2 | 0 | -1469 |
| 20140522 03:50:07.612 | 5 | 3 | ZBM4 | 1 | Bid | 136.4375 | 84121:M:2603732TN0010478 | 31.25 | -31.25 | 0.3 | -31.55 | 18954208 | -239 | -13 | 13 | 1 | -45 |
| 20140522 04:11:57.987 | 5 | 4 | ZBM4 | -1 | Ask | 136.5 | 84121:M:2613901TN0011424 | 31.25 | -31.25 | 0.3 | -31.55 | 19044625 | -248 | -17 | 15 | 1 | -51 |
| 20140522 04:11:57.987 | 5 | 4 | ZBM4 | -1 | Ask | 136.5 | 84121:M:2613925TN0011436 | 31.25 | -31.25 | 0.3 | -31.55 | 19044625 | -248 | -17 | 15 | 1 | -51 |
| 20140522 06:02:28.966 | 5 | 6 | ZBM4 | 1 | Bid | 136.78125 | 84121:M:2659152TN0015200 | 31.25 | -31.25 | 0.3 | -31.55 | 19436486 | -372 | -9 | 9 | 0 | -143 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -6 | Ask | 136.71875 | 84121:M:2684633TN0017210 | 31.25 | -187.5 | 1.8 | -189.3 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2684767TN0017277 | 31.25 | -31.25 | 0.3 | -31.55 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2684635TN0017211 | 31.25 | -31.25 | 0.3 | -31.55 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2684711TN0017249 | 31.25 | -31.25 | 0.3 | -31.55 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2684809TN0017298 | 31.25 | -31.25 | 0.3 | -31.55 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -2 | Ask | 136.71875 | 84121:M:2684773TN0017280 | 31.25 | -62.5 | 0.6 | -63.1 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2684761TN0017274 | 31.25 | -31.25 | 0.3 | -31.55 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:33:19.173 | 5 | 6 | ZBM4 | -1 | Ask | 136.71875 | 84121:M:2684777TN0017282 | 31.25 | -31.25 | 0.3 | -31.55 | 19584244 | -342 | -12 | 12 | 2 | -63 |
| 20140522 06:43:28.045 | 5 | 6 | ZBM4 | 1 | Bid | 136.71875 | 84121:M:2693362TN0017945 | 31.25 | -31.25 | 0.3 | -31.55 | 19642229 | -141 | -3 | 2 | 0 | -81 |
| 20140522 06:43:28.045 | 5 | 6 | ZBM4 | 1 | Bid | 136.71875 | 84121:M:2693336TN0017932 | 31.25 | -31.25 | 0.3 | -31.55 | 19642229 | -141 | -3 | 2 | 0 | -81 |
| 20140522 03:50:07.610 | 5 | 3 | ZNM4 | 1 | Bid | 125.65625 | 84121:M:2603424TN0020623 | 15.625 | -15.625 | 0.3 | -15.925 | 18954190 | -772 | -18 | 18 | 1 | -145 |
| 20140522 03:50:07.610 | 5 | 3 | ZNM4 | 1 | Bid | 125.65625 | 84121:M:2603406TN0020614 | 15.625 | -15.625 | 0.3 | -15.925 | 18954190 | -772 | -18 | 18 | 1 | -145 |
| 20140522 05:51:10.244 | 5 | 5 | ZNM4 | -1 | Ask | 125.734375 | 84121:M:2650001TN0030397 | 15.625 | -15.625 | 0.3 | -15.925 | 19389462 | -1474 | -15 | 15 | 1 | -500 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |
| 20140521 10:54:12.922 | -4 | 0.851 | 0.088 | 2.024 | 1.176 | 642 | 1 | 5 | 5 | 5 | 1.003 | 196 | 838 | 0 |
| 20140521 09:04:14.919 | -1 | 0.221 | 0.022 | 21.702 | 16.915 | 1590 | 2 | 4 | 2 | 2 | 1 | 0 | 1433^157 | 27 |
| 20140521 09:04:14.919 | -1 | 0.221 | 0.022 | 21.702 | 16.915 | 1590 | 2 | 4 | 2 | 2 | 1 | 0 | 1433^157 | 27 |
| 20140521 09:04:14.919 | -1 | 0.221 | 0.022 | 21.702 | 16.915 | 1590 | 2 | 4 | 2 | 2 | 1 | 0 | 1433^157 | 27 |
| 20140521 09:04:14.919 | -1 | 0.221 | 0.022 | 21.702 | 16.915 | 1590 | 2 | 4 | 2 | 2 | 1 | 0 | 1433^157 | 27 |
| 20140521 09:04:14.919 | -1 | 0.221 | 0.022 | 21.702 | 16.915 | 1590 | 2 | 4 | 2 | 2 | 1 | 0 | 1433^157 | 27 |
| 20140521 09:04:14.919 | -1 | 0.221 | 0.022 | 21.702 | 16.915 | 1590 | 2 | 4 | 2 | 2 | 1 | 0 | 1433^157 | 27 |
| 20140521 02:32:50.028 | -7 | 0.455 | 0.077 | 1.885 | 1.027 | 809 | 1 | 3 | 3 | 2 | 0.79 | 0 | 809 | 5 |
| 20140521 02:32:50.028 | -7 | 0.455 | 0.077 | 1.885 | 1.027 | 809 | 1 | 3 | 3 | 2 | 0.79 | 0 | 809 | 5 |
| 20140521 03:37:39.563 | -1 | 0.352 | 0.115 | 2.107 | 1.363 | 1488 | 2 | 2 | 3 | 2 | 0.919 | 0 | 1471^17 | 2 |
| 20140521 03:37:39.563 | -1 | 0.352 | 0.115 | 2.107 | 1.363 | 1488 | 2 | 2 | 3 | 2 | 0.919 | 0 | 1471^17 | 2 |
| 20140521 10:30:41.210 | -1 | 0.374 | 0.047 | 0.845 | 0.528 | 676 | 1 | 9 | 1 | 1 | 1.006 | 56 | 732 | 1 |
| 20140521 10:30:41.210 | -1 | 0.374 | 0.047 | 0.845 | 0.528 | 676 | 1 | 9 | 1 | 1 | 1.006 | 56 | 732 | 1 |
| 20140521 10:54:12.918 | -8 | 1.346 | 0.099 | 2.877 | 1.617 | 1834 | 1 | 4 | 1 | 1 | 1.048 | 449 | 2283 | 0 |
| 20140521 10:54:12.918 | -8 | 1.346 | 0.099 | 2.877 | 1.617 | 1834 | 1 | 4 | 1 | 1 | 1.048 | 449 | 2283 | 0 |
| 20140522 03:50:07.612 | -1 | 0.406 | 0.167 | 1.48 | 0.879 | 350 | 2 | 1 | 4 | 3 | 1 | 0 | 269^81 | 3 |
| 20140522 04:11:57.987 | -2 | 0.397 | 0.239 | 2.042 | 1.167 | 307 | 1 | 1 | 6 | 5 | 0.814 | 0 | 307 | 3 |
| 20140522 04:11:57.987 | -2 | 0.397 | 0.239 | 2.042 | 1.167 | 307 | 1 | 1 | 6 | 5 | 0.814 | 0 | 307 | 3 |
| 20140522 06:02:28.966 | -1 | 0.514 | 0.113 | 1.973 | 0.959 | 352 | 2 | 2 | 6 | 6 | 1 | 0 | 286^66 | 10 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:33:19.173 | -1 | 0.277 | 0.079 | 2.004 | 1.282 | 603 | 1 | 4 | 10 | 8 | 0.99 | 0 | 603 | 3 |
| 20140522 06:43:28.045 | -1 | 0.354 | 0.043 | 2.584 | 1.669 | 257 | 2 | 2 | 4 | 4 | 1 | 0 | 207^50 | 11 |
| 20140522 06:43:28.045 | -1 | 0.354 | 0.043 | 2.584 | 1.669 | 257 | 2 | 2 | 4 | 4 | 1 | 0 | 207^50 | 11 |
| 20140522 03:50:07.610 | -1 | 0.551 | 0.161 | 1.601 | 0.719 | 629 | 2 | 2 | 3 | 2 | 1 | 0 | 487^142 | 2 |
| 20140522 03:50:07.610 | -1 | 0.551 | 0.161 | 1.601 | 0.719 | 629 | 2 | 2 | 3 | 2 | 1 | 0 | 487^142 | 2 |
| 20140522 05:51:10.244 | -1 | 0.405 | 0.104 | 2.495 | 1.486 | 2252 | 1 | 13 | 4 | 3 | 1.038 | 55 | 2307 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140522 05:51:10.244 | 5 | 5 | ZNM4 | -1 | Ask | 125.734375 | 84121:M:2650051TN0030422 | 15.625 | -15.625 | 0.3 | -15.925 | 19389462 | -1474 | -15 | 15 | 1 | -500 |
| 20140522 05:51:10.244 | 5 | 5 | ZNM4 | -1 | Ask | 125.734375 | 84121:M:2650463TN0030564 | 15.625 | -15.625 | 0.3 | -15.925 | 19389462 | -1474 | -15 | 15 | 1 | -500 |
| 20140522 05:54:52.597 | 5 | 5 | ZNM4 | 10 | Bid | 125.75 | 84121:M:2653378TN0030987 | 15.625 | -156.25 | 3 | -159.25 | 19409087 | -1303 | -16 | 4 | 1 | -485 |
| 20140522 05:54:52.597 | 5 | 5 | ZNM4 | 1 | Bid | 125.75 | 84121:M:2653502TN0031049 | 15.625 | -15.625 | 0.3 | -15.925 | 19409087 | -1303 | -16 | 4 | 1 | -485 |
| 20140522 05:54:52.597 | 5 | 5 | ZNM4 | 12 | Bid | 125.75 | 84121:M:2653380TN0030988 | 15.625 | -187.5 | 3.6 | -191.1 | 19409087 | -1303 | -16 | 4 | 1 | -485 |
| 20140522 05:54:52.597 | 5 | 5 | ZNM4 | 1 | Bid | 125.75 | 84121:M:2653520TN0031058 | 15.625 | -15.625 | 0.3 | -15.925 | 19409087 | -1303 | -16 | 4 | 1 | -485 |
| 20140522 06:02:28.961 | 5 | 6 | ZNM4 | 1 | Bid | 125.78125 | 84121:M:2658772TN0032327 | 15.625 | -15.625 | 0.3 | -15.925 | 19436475 | -1481 | -16 | 11 | 1 | -656 |
| 20140522 06:02:28.961 | 5 | 6 | ZNM4 | 46 | Bid | 125.78125 | 84121:M:2658748TN0032315 | 15.625 | -718.75 | 13.8 | -732.55 | 19436475 | -1481 | -16 | 11 | 1 | -656 |
| 20140522 06:02:28.961 | 5 | 6 | ZNM4 | 1 | Bid | 125.78125 | 84121:M:2658810TN0032346 | 15.625 | -15.625 | 0.3 | -15.925 | 19436475 | -1481 | -16 | 11 | 1 | -656 |
| 20140522 06:02:28.961 | 5 | 6 | ZNM4 | 5 | Bid | 125.78125 | 84121:M:2658776TN0032329 | 15.625 | -78.125 | 1.5 | -79.625 | 19436475 | -1481 | -16 | 11 | 1 | -656 |
| 20140522 06:02:28.961 | 5 | 6 | ZNM4 | 12 | Bid | 125.78125 | 84121:M:2658774TN0032328 | 15.625 | -187.5 | 3.6 | -191.1 | 19436475 | -1481 | -16 | 11 | 1 | -656 |
| 20140522 06:02:28.961 | 5 | 6 | ZNM4 | 1 | Bid | 125.78125 | 84121:M:2658750TN0032316 | 15.625 | -15.625 | 0.3 | -15.925 | 19436475 | -1481 | -16 | 11 | 1 | -656 |
| 20140522 06:09:08.075 | 5 | 6 | ZNM4 | 1 | Bid | 125.75 | 84121:M:2662534TN0033000 | 15.625 | -15.625 | 0.3 | -15.925 | 19466865 | -1000 | -14 | 13 | 1 | -425 |
| 20140522 06:09:08.075 | 5 | 6 | ZNM4 | 1 | Bid | 125.75 | 84121:M:2662540TN0033003 | 15.625 | -15.625 | 0.3 | -15.925 | 19466865 | -1000 | -14 | 13 | 1 | -425 |
| 20140522 06:33:05.891 | 5 | 6 | ZNM4 | 2 | Bid | 125.703125 | 84121:M:2683414TN0035233 | 15.625 | -31.25 | 0.6 | -31.85 | 19580521 | -872 | -12 | 13 | 1 | -288 |
| 20140522 06:33:05.891 | 5 | 6 | ZNM4 | 2 | Bid | 125.703125 | 84121:M:2683416TN0035234 | 15.625 | -31.25 | 0.6 | -31.85 | 19580521 | -872 | -12 | 13 | 1 | -288 |
| 20140522 06:33:05.891 | 5 | 6 | ZNM4 | 12 | Bid | 125.703125 | 84121:M:2683410TN0035231 | 15.625 | -187.5 | 3.6 | -191.1 | 19580521 | -872 | -12 | 13 | 1 | -288 |
| 20140522 06:33:05.891 | 5 | 6 | ZNM4 | 12 | Bid | 125.703125 | 84121:M:2683412TN0035232 | 15.625 | -187.5 | 3.6 | -191.1 | 19580521 | -872 | -12 | 13 | 1 | -288 |
| 20140522 06:33:05.891 | 5 | 6 | ZNM4 | 1 | Bid | 125.703125 | 84121:M:2683394TN0035223 | 15.625 | -15.625 | 0.3 | -15.925 | 19580521 | -872 | -12 | 13 | 1 | -288 |
| 20140522 06:33:05.891 | 5 | 6 | ZNM4 | 1 | Bid | 125.703125 | 84121:M:2683570TN0035311 | 15.625 | -15.625 | 0.3 | -15.925 | 19580521 | -872 | -12 | 13 | 1 | -288 |
| 20140522 06:33:19.168 | 5 | 6 | ZNM4 | -1 | Ask | 125.703125 | 84121:M:2684327TN0035410 | 15.625 | -15.625 | 0.3 | -15.925 | 19584256 | -941 | -12 | 12 | 1 | -228 |
| 20140522 06:33:19.168 | 5 | 6 | ZNM4 | -3 | Ask | 125.703125 | 84121:M:2684585TN0035539 | 15.625 | -46.875 | 0.9 | -47.775 | 19584256 | -941 | -12 | 12 | 1 | -228 |
| 20140522 06:43:28.044 | 5 | 6 | ZNM4 | 1 | Bid | 125.71875 | 84121:M:2693170TN0037611 | 15.625 | -15.625 | 0.3 | -15.925 | 19642228 | -907 | -10 | 3 | 0 | -612 |
| 20140522 08:00:07.363 | 5 | 8 | ZNM4 | -1 | Ask | 125.71875 | 84121:M:2804743TN0056441 | 15.625 | -15.625 | 0.3 | -15.925 | 20403738 | -796 | -6 | 5 | 0 | -489 |
| 20140522 08:00:07.363 | 5 | 8 | ZNM4 | -1 | Ask | 125.71875 | 84121:M:2805005TN0056518 | 15.625 | -15.625 | 0.3 | -15.925 | 20403738 | -796 | -6 | 5 | 0 | -489 |
| 20140522 08:00:07.363 | 5 | 8 | ZNM4 | -1 | Ask | 125.71875 | 84121:M:2805019TN0056519 | 15.625 | -15.625 | 0.3 | -15.925 | 20403738 | -796 | -6 | 5 | 0 | -489 |
| 20140522 08:00:07.363 | 5 | 8 | ZNM4 | -4 | Ask | 125.71875 | 84121:M:2805021TN0056520 | 15.625 | -62.5 | 1.2 | -63.7 | 20403738 | -796 | -6 | 5 | 0 | -489 |
| 20140522 09:14:59.805 | 5 | 9 | ZNM4 | 1 | Bid | 125.703125 | 84121:M:2934808TN0078682 | 15.625 | -15.625 | 0.3 | -15.925 | 21431938 | -845 | -7 | 7 | 1 | -543 |
| 20140522 09:14:59.805 | 5 | 9 | ZNM4 | 2 | Bid | 125.703125 | 84121:M:2934834TN0078695 | 15.625 | -31.25 | 0.6 | -31.85 | 21431938 | -845 | -7 | 7 | 1 | -543 |
| 20140522 09:14:59.805 | 5 | 9 | ZNM4 | 5 | Bid | 125.703125 | 84121:M:2934832TN0078694 | 15.625 | -78.125 | 1.5 | -79.625 | 21431938 | -845 | -7 | 7 | 1 | -543 |
| 20140522 09:14:59.805 | 5 | 9 | ZNM4 | 2 | Bid | 125.703125 | 84121:M:2934836TN0078696 | 15.625 | -31.25 | 0.6 | -31.85 | 21431938 | -845 | -7 | 7 | 1 | -543 |
| 20140523 03:42:27.431 | 5 | 3 | ZBM4 | 1 | Bid | 136.65625 | 84121:M:3359100TN0004459 | 31.25 | -31.25 | 0.3 | -31.55 | 24832747 | -227 | -2 | 1 | 0 | -227 |
| 20140523 03:42:27.431 | 5 | 3 | ZBM4 | 1 | Bid | 136.65625 | 84121:M:3359102TN0004460 | 31.25 | -31.25 | 0.3 | -31.55 | 24832747 | -227 | -2 | 1 | 0 | -227 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140522 05:51:10.244 | -1 | 0.405 | 0.104 | 2.495 | 1.486 | 2252 | 1 | 13 | 4 | 3 | 1.038 | 55 | 2307 | 0 |
| 20140522 05:51:10.244 | -1 | 0.405 | 0.104 | 2.495 | 1.486 | 2252 | 1 | 13 | 4 | 3 | 1.038 | 55 | 2307 | 0 |
| 20140522 05:54:52.597 | -7 | 0.357 | 0.087 | 2.692 | 1.331 | 1350 | 1 | 3 | 3 | 2 | 1.06 | 0 | 1350 | 7 |
| 20140522 05:54:52.597 | -7 | 0.357 | 0.087 | 2.692 | 1.331 | 1350 | 1 | 3 | 3 | 2 | 1.06 | 0 | 1350 | 7 |
| 20140522 05:54:52.597 | -7 | 0.357 | 0.087 | 2.692 | 1.331 | 1350 | 1 | 3 | 3 | 2 | 1.06 | 0 | 1350 | 7 |
| 20140522 05:54:52.597 | -7 | 0.357 | 0.087 | 2.692 | 1.331 | 1350 | 1 | 3 | 3 | 2 | 1.06 | 0 | 1350 | 7 |
| 20140522 06:02:28.961 | -4 | 0.598 | 0.167 | 3.12 | 1.254 | 996 | 2 | 1 | 4 | 3 | 1 | 0 | 819^177 | 6 |
| 20140522 06:02:28.961 | -4 | 0.598 | 0.167 | 3.12 | 1.254 | 996 | 2 | 1 | 4 | 3 | 1 | 0 | 819^177 | 6 |
| 20140522 06:02:28.961 | -4 | 0.598 | 0.167 | 3.12 | 1.254 | 996 | 2 | 1 | 4 | 3 | 1 | 0 | 819^177 | 6 |
| 20140522 06:02:28.961 | -4 | 0.598 | 0.167 | 3.12 | 1.254 | 996 | 2 | 1 | 4 | 3 | 1 | 0 | 819^177 | 6 |
| 20140522 06:02:28.961 | -4 | 0.598 | 0.167 | 3.12 | 1.254 | 996 | 2 | 1 | 4 | 3 | 1 | 0 | 819^177 | 6 |
| 20140522 06:02:28.961 | -4 | 0.598 | 0.167 | 3.12 | 1.254 | 996 | 2 | 1 | 4 | 3 | 1 | 0 | 819^177 | 6 |
| 20140522 06:09:08.075 | -1 | 0.471 | 0.137 | 2.902 | 1.536 | 1124 | 2 | 2 | 3 | 2 | 1 | 0 | 1040^84 | 0 |
| 20140522 06:09:08.075 | -1 | 0.471 | 0.137 | 2.902 | 1.536 | 1124 | 2 | 2 | 3 | 2 | 1 | 0 | 1040^84 | 0 |
| 20140522 06:33:05.891 | -1 | 0.543 | 0.112 | 1.133 | 0.518 | 740 | 2 | 6 | 3 | 2 | 1.008 | 0 | 547^193 | 1 |
| 20140522 06:33:05.891 | -1 | 0.543 | 0.112 | 1.133 | 0.518 | 740 | 2 | 6 | 3 | 2 | 1.008 | 0 | 547^193 | 1 |
| 20140522 06:33:05.891 | -1 | 0.543 | 0.112 | 1.133 | 0.518 | 740 | 2 | 6 | 3 | 2 | 1.008 | 0 | 547^193 | 1 |
| 20140522 06:33:05.891 | -1 | 0.543 | 0.112 | 1.133 | 0.518 | 740 | 2 | 6 | 3 | 2 | 1.008 | 0 | 547^193 | 1 |
| 20140522 06:33:05.891 | -1 | 0.543 | 0.112 | 1.133 | 0.518 | 740 | 2 | 6 | 3 | 2 | 1.008 | 0 | 547^193 | 1 |
| 20140522 06:33:05.891 | -1 | 0.543 | 0.112 | 1.133 | 0.518 | 740 | 2 | 6 | 3 | 2 | 1.008 | 0 | 547^193 | 1 |
| 20140522 06:33:19.168 | -1 | 0.389 | 0.079 | 2.221 | 1.357 | 1468 | 1 | 5 | 4 | 3 | 0.993 | 0 | 1468 | 5 |
| 20140522 06:33:19.168 | -1 | 0.389 | 0.079 | 2.221 | 1.357 | 1468 | 1 | 5 | 4 | 3 | 0.993 | 0 | 1468 | 5 |
| 20140522 06:43:28.044 | -8 | 0.439 | 0.075 | 1.885 | 1.057 | 923 | 1 | 3 | 1 | 1 | 0.798 | 0 | 923 | 4 |
| 20140522 08:00:07.363 | -1 | 0.341 | 0.035 | 1.418 | 0.934 | 1470 | 2 | 5 | 3 | 3 | 0.956 | 0 | 1201^269 | 4 |
| 20140522 08:00:07.363 | -1 | 0.341 | 0.035 | 1.418 | 0.934 | 1470 | 2 | 5 | 3 | 3 | 0.956 | 0 | 1201^269 | 4 |
| 20140522 08:00:07.363 | -1 | 0.341 | 0.035 | 1.418 | 0.934 | 1470 | 2 | 5 | 3 | 3 | 0.956 | 0 | 1201^269 | 4 |
| 20140522 08:00:07.363 | -1 | 0.341 | 0.035 | 1.418 | 0.934 | 1470 | 2 | 5 | 3 | 3 | 0.956 | 0 | 1201^269 | 4 |
| 20140522 09:14:59.805 | -1 | 0.497 | 0.048 | 0.892 | 0.449 | 649 | 1 | 3 | 5 | 4 | 0.758 | 0 | 649 | 3 |
| 20140522 09:14:59.805 | -1 | 0.497 | 0.048 | 0.892 | 0.449 | 649 | 1 | 3 | 5 | 4 | 0.758 | 0 | 649 | 3 |
| 20140522 09:14:59.805 | -1 | 0.497 | 0.048 | 0.892 | 0.449 | 649 | 1 | 3 | 5 | 4 | 0.758 | 0 | 649 | 3 |
| 20140522 09:14:59.805 | -1 | 0.497 | 0.048 | 0.892 | 0.449 | 649 | 1 | 3 | 5 | 4 | 0.758 | 0 | 649 | 3 |
| 20140523 03:42:27.431 | -2 | 0.451 | 0.026 | 1.771 | 0.972 | 276 | 2 | 1 | 8 | 8 | 1 | 0 | 208^68 | 2 |
| 20140523 03:42:27.431 | -2 | 0.451 | 0.026 | 1.771 | 0.972 | 276 | 2 | 1 | 8 | 8 | 1 | 0 | 208^68 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140523 03:43:36.308 | 5 | 3 | ZBM4 | -1 | Ask | 136.65625 | 84121:M:3359853TN0004552 | 31.25 | -31.25 | 0.3 | -31.55 | 24836682 | -217 | -15 | 13 | 2 | -58 |
| 20140523 03:43:36.308 | 5 | 3 | ZBM4 | -1 | Ask | 136.65625 | 84121:M:3359789TN0004520 | 31.25 | -31.25 | 0.3 | -31.55 | 24836682 | -217 | -15 | 13 | 2 | -58 |
| 20140523 03:43:36.308 | 5 | 3 | ZBM4 | -11 | Ask | 136.65625 | 84121:M:3359881TN0004566 | 31.25 | -343.75 | 3.3 | -347.05 | 24836682 | -217 | -15 | 13 | 2 | -58 |
| 20140523 03:43:36.308 | 5 | 3 | ZBM4 | -3 | Ask | 136.65625 | 84121:M:3359947TN0004567 | 31.25 | -93.75 | 0.9 | -94.65 | 24836682 | -217 | -15 | 13 | 2 | -58 |
| 20140523 06:31:15.717 | 5 | 6 | ZBM4 | 1 | Bid | 136.6875 | 84121:M:3407766TN0008036 | 31.25 | -31.25 | 0.3 | -31.55 | 26164302 | -330 | -5 | 5 | 1 | -247 |
| 20140523 09:22:46.410 | 5 | 9 | ZBM4 | -1 | Ask | 136.96875 | 84121:M:3713169TN0026747 | 31.25 | -31.25 | 0.3 | -31.55 | 27581786 | -484 | -10 | 10 | 0 | -102 |
| 20140523 06:31:15.715 | 5 | 6 | ZNM4 | 1 | Bid | 125.703125 | 84121:M:3407674TN0019004 | 15.625 | -15.625 | 0.3 | -15.925 | 26164293 | -1181 | -9 | 9 | 0 | -494 |
| 20140527 02:10:38.930 | 5 | 2 | ZBM4 | 1 | Bid | 136.90625 | 84122:M:265810TN0008645 | 31.25 | -31.25 | 0.3 | -31.55 | 1309011 | -276 | -16 | 10 | 0 | -208 |
| 20140527 02:10:38.930 | 5 | 2 | ZBM4 | 1 | Bid | 136.90625 | 84122:M:265788TN0008634 | 31.25 | -31.25 | 0.3 | -31.55 | 1309011 | -276 | -16 | 10 | 0 | -208 |
| 20140527 02:10:38.930 | 5 | 2 | ZBM4 | 1 | Bid | 136.90625 | 84122:M:265806TN0008643 | 31.25 | -31.25 | 0.3 | -31.55 | 1309011 | -276 | -16 | 10 | 0 | -208 |
| 20140527 02:10:38.930 | 5 | 2 | ZBM4 | 1 | Bid | 136.90625 | 84122:M:265796TN0008638 | 31.25 | -31.25 | 0.3 | -31.55 | 1309011 | -276 | -16 | 10 | 0 | -208 |
| 20140527 02:10:38.930 | 5 | 2 | ZBM4 | 6 | Bid | 136.90625 | 84122:M:265808TN0008644 | 31.25 | -187.5 | 1.8 | -189.3 | 1309011 | -276 | -16 | 10 | 0 | -208 |
| 20140527 03:09:05.661 | 5 | 3 | ZBM4 | 1 | Bid | 137 | 84122:M:331408TN0010108 | 31.25 | -31.25 | 0.3 | -31.55 | 1497243 | -282 | -10 | 10 | 1 | -118 |
| 20140527 05:30:47.354 | 5 | 5 | ZNM4 | -1 | Ask | 125.734375 | 84122:M:494461TN0057118 | 15.625 | -15.625 | 0.3 | -15.925 | 1939395 | -1165 | -18 | 5 | 1 | -583 |
| 20140527 05:30:47.354 | 5 | 5 | ZNM4 | -1 | Ask | 125.734375 | 84122:M:494417TN0057096 | 15.625 | -15.625 | 0.3 | -15.925 | 1939395 | -1165 | -18 | 5 | 1 | -583 |
| 20140530 03:33:29.716 | 5 | 3 | ZBU4 | -3 | Ask | 137.25 | 84122:M:7779871TN0007379 | 31.25 | -93.75 | 0.9 | -94.65 | 23776724 | -322 | -10 | 3 | 0 | -179 |
| 20140530 03:05:04.030 | 5 | 3 | ZFU4 | -3 | Ask | 119.6640625 | 84122:M:7761479TN0007434 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23691000 | -342 | -12 | 2 | 0 | -330 |
| 20140530 03:05:04.030 | 5 | 3 | ZFU4 | -18 | Ask | 119.6640625 | 84122:M:7761477TN0007433 | 7.8125 | -140.625 | 5.4 | -146.025 | 23691000 | -342 | -12 | 2 | 0 | -330 |
| 20140530 03:05:04.030 | 5 | 3 | ZFU4 | -3 | Ask | 119.6640625 | 84122:M:7761505TN0007447 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 23691000 | -342 | -12 | 2 | 0 | -330 |
| 20140602 02:36:20.112 | 6 | 2 | ZBU4 | 1 | Bid | 137.1875 | 84123:M:59062TN0004853 | 31.25 | -31.25 | 0.3 | -31.55 | 493390 | -265 | -15 | 13 | 1 | -46 |
| 20140602 02:36:20.112 | 6 | 2 | ZBU4 | 1 | Bid | 137.1875 | 84123:M:59074TN0004859 | 31.25 | -31.25 | 0.3 | -31.55 | 493390 | -265 | -15 | 13 | 1 | -46 |
| 20140602 02:42:24.293 | 6 | 2 | ZBU4 | -1 | Ask | 137.15625 | 84123:M:61407TN0004992 | 31.25 | -31.25 | 0.3 | -31.55 | 506756 | -273 | -21 | 21 | 1 | -61 |
| 20140602 02:42:24.293 | 6 | 2 | ZBU4 | -1 | Ask | 137.15625 | 84123:M:61475TN0005026 | 31.25 | -31.25 | 0.3 | -31.55 | 506756 | -273 | -21 | 21 | 1 | -61 |
| 20140602 04:05:21.319 | 6 | 4 | ZBU4 | 1 | Bid | 137.15625 | 84123:M:82540TN0006351 | 31.25 | -31.25 | 0.3 | -31.55 | 659336 | -198 | -3 | 1 | 0 | -198 |
| 20140602 04:05:21.319 | 6 | 4 | ZBU4 | 1 | Bid | 137.15625 | 84123:M:82646TN0006404 | 31.25 | -31.25 | 0.3 | -31.55 | 659336 | -198 | -3 | 1 | 0 | -198 |
| 20140602 06:12:37.285 | 6 | 6 | ZBU4 | -1 | Ask | 137 | 84123:M:119405TN0009765 | 31.25 | -31.25 | 0.3 | -31.55 | 906991 | -500 | -14 | 3 | 0 | -280 |
| 20140602 06:12:37.285 | 6 | 6 | ZBU4 | -11 | Ask | 137 | 84123:M:119429TN0009777 | 31.25 | -343.75 | 3.3 | -347.05 | 906991 | -500 | -14 | 3 | 0 | -280 |
| 20140602 06:12:37.285 | 6 | 6 | ZBU4 | -1 | Ask | 137 | 84123:M:119427TN0009776 | 31.25 | -31.25 | 0.3 | -31.55 | 906991 | -500 | -14 | 3 | 0 | -280 |
| 20140602 01:55:26.502 | 6 | 1 | ZNU4 | -43 | Ask | 125.296875 | 84123:M:37019TN0006910 | 15.625 | -671.875 | 12.9 | -684.775 | 343189 | -800 | -14 | 9 | 0 | -426 |
| 20140602 02:42:24.291 | 6 | 2 | ZNU4 | -1 | Ask | 125.3125 | 84123:M:61345TN0012476 | 15.625 | -15.625 | 0.3 | -15.925 | 506738 | -736 | -20 | 20 | 2 | -223 |
| 20140602 02:42:24.291 | 6 | 2 | ZNU4 | -1 | Ask | 125.3125 | 84123:M:61341TN0012474 | 15.625 | -15.625 | 0.3 | -15.925 | 506738 | -736 | -20 | 20 | 2 | -223 |
| 20140602 04:05:21.316 | 6 | 4 | ZNU4 | 2 | Bid | 125.296875 | 84123:M:82274TN0017025 | 15.625 | -31.25 | 0.6 | -31.85 | 659335 | -745 | -10 | 2 | 0 | -634 |
| 20140602 04:05:21.316 | 6 | 4 | ZNU4 | 1 | Bid | 125.296875 | 84123:M:82240TN0017008 | 15.625 | -15.625 | 0.3 | -15.925 | 659335 | -745 | -10 | 2 | 0 | -634 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140523 03:43:36.308 | -2 | 0.366 | 0.133 | 1.259 | 0.792 | 312 | 1 | 2 | 7 | 5 | 0.83 | 0 | 312 | 2 |
| 20140523 03:43:36.308 | -2 | 0.366 | 0.133 | 1.259 | 0.792 | 312 | 1 | 2 | 7 | 5 | 0.83 | 0 | 312 | 2 |
| 20140523 03:43:36.308 | -2 | 0.366 | 0.133 | 1.259 | 0.792 | 312 | 1 | 2 | 7 | 5 | 0.83 | 0 | 312 | 2 |
| 20140523 03:43:36.308 | -2 | 0.366 | 0.133 | 1.259 | 0.792 | 312 | 1 | 2 | 7 | 5 | 0.83 | 0 | 312 | 2 |
| 20140523 06:31:15.717 | -1 | 0.682 | 0.102 | 1.172 | 0.373 | 155 | 1 | 1 | 8 | 7 | 1.006 | 0 | 155 | 0 |
| 20140523 09:22:46.410 | -1 | 0.601 | 0.09 | 2.096 | 0.836 | 325 | 1 | 3 | 2 | 2 | 1.012 | 37 | 362 | 0 |
| 20140523 06:31:15.715 | -1 | 0.408 | 0.064 | 2.058 | 1.218 | 1713 | 1 | 4 | 4 | 4 | 1.001 | 0 | 1713 | 0 |
| 20140527 02:10:38.930 | -7 | 0.388 | 0.174 | 3.907 | 2.39 | 388 | 1 | 2 | 4 | 4 | 0.892 | 0 | 388 | 1 |
| 20140527 02:10:38.930 | -7 | 0.388 | 0.174 | 3.907 | 2.39 | 388 | 1 | 2 | 4 | 4 | 0.892 | 0 | 388 | 1 |
| 20140527 02:10:38.930 | -7 | 0.388 | 0.174 | 3.907 | 2.39 | 388 | 1 | 2 | 4 | 4 | 0.892 | 0 | 388 | 1 |
| 20140527 02:10:38.930 | -7 | 0.388 | 0.174 | 3.907 | 2.39 | 388 | 1 | 2 | 4 | 4 | 0.892 | 0 | 388 | 1 |
| 20140527 02:10:38.930 | -7 | 0.388 | 0.174 | 3.907 | 2.39 | 388 | 1 | 2 | 4 | 4 | 0.892 | 0 | 388 | 1 |
| 20140527 03:09:05.661 | -1 | 0.391 | 0.102 | 2.034 | 1.239 | 442 | 1 | 2 | 4 | 3 | 1.005 | 0 | 442 | 0 |
| 20140527 05:30:47.354 | -6 | 0.42 | 0.108 | 4.388 | 2.544 | 1429 | 1 | 5 | 3 | 2 | 0.889 | 0 | 1429 | 7 |
| 20140527 05:30:47.354 | -6 | 0.42 | 0.108 | 4.388 | 2.544 | 1429 | 1 | 5 | 3 | 2 | 0.889 | 0 | 1429 | 7 |
| 20140530 03:33:29.716 | -4 | 0.421 | 0.088 | 2.09 | 1.208 | 398 | 1 | 1 | 5 | 5 | 0.869 | 0 | 398 | 6 |
| 20140530 03:05:04.030 | -10 | 0.281 | 0.113 | 46.808 | 33.654 | 776 | 2 | 2 | 4 | 4 | 1.003 | 32 | 749^59 | 0 |
| 20140530 03:05:04.030 | -10 | 0.281 | 0.113 | 46.808 | 33.654 | 776 | 2 | 2 | 4 | 4 | 1.003 | 32 | 749^59 | 0 |
| 20140530 03:05:04.030 | -10 | 0.281 | 0.113 | 46.808 | 33.654 | 776 | 2 | 2 | 4 | 4 | 1.003 | 32 | 749^59 | 0 |
| 20140602 02:36:20.112 | -1 | 0.52 | 0.185 | 1.667 | 0.801 | 249 | 1 | 0 | 10 | 9 | 1.033 | 0 | 249 | 0 |
| 20140602 02:36:20.112 | -1 | 0.52 | 0.185 | 1.667 | 0.801 | 249 | 1 | 0 | 10 | 9 | 1.033 | 0 | 249 | 0 |
| 20140602 02:42:24.293 | -1 | 0.537 | 0.241 | 1.28 | 0.586 | 232 | 1 | 1 | 7 | 6 | 1 | 27 | 259 | 0 |
| 20140602 02:42:24.293 | -1 | 0.537 | 0.241 | 1.28 | 0.586 | 232 | 1 | 1 | 7 | 6 | 1 | 27 | 259 | 0 |
| 20140602 04:05:21.319 | -3 | 0.31 | 0.032 | 2.2 | 1.517 | 440 | 2 | 3 | 6 | 6 | 1 | 0 | 387^53 | 16 |
| 20140602 04:05:21.319 | -3 | 0.31 | 0.032 | 2.2 | 1.517 | 440 | 2 | 3 | 6 | 6 | 1 | 0 | 387^53 | 16 |
| 20140602 06:12:37.285 | -1 | 0.622 | 0.141 | 2.619 | 0.99 | 306 | 1 | 3 | 4 | 4 | 1.007 | 23 | 329 | 0 |
| 20140602 06:12:37.285 | -1 | 0.622 | 0.141 | 2.619 | 0.99 | 306 | 1 | 3 | 4 | 4 | 1.007 | 23 | 329 | 0 |
| 20140602 06:12:37.285 | -1 | 0.622 | 0.141 | 2.619 | 0.99 | 306 | 1 | 3 | 4 | 4 | 1.007 | 23 | 329 | 0 |
| 20140602 01:55:26.502 | -1 | 0.732 | 0.264 | 1.495 | 0.401 | 338 | 1 | 2 | 3 | 3 | 1.154 | 1 | 339 | 0 |
| 20140602 02:42:24.291 | -1 | 0.575 | 0.206 | 1.782 | 0.758 | 547 | 1 | 2 | 5 | 3 | 1.004 | 94 | 641 | 0 |
| 20140602 02:42:24.291 | -1 | 0.575 | 0.206 | 1.782 | 0.758 | 547 | 1 | 2 | 5 | 3 | 1.004 | 94 | 641 | 0 |
| 20140602 04:05:21.316 | -7 | 0.378 | 0.07 | 2.179 | 1.355 | 1225 | 2 | 5 | 1 | 1 | 1 | 0 | 1020^205 | 3 |
| 20140602 04:05:21.316 | -7 | 0.378 | 0.07 | 2.179 | 1.355 | 1225 | 2 | 5 | 1 | 1 | 1 | 0 | 1020^205 | 3 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140602 04:05:21.316 | 6 | 4 | ZNU4 | 1 | Bid | 125.296875 | 84123:M:82428TN0017102 | 15.625 | -15.625 | 0.3 | -15.925 | 659335 | -745 | -10 | 2 | 0 | -634 |
| 20140602 04:05:21.316 | 6 | 4 | ZNU4 | 1 | Bid | 125.296875 | 84123:M:82736TN0017122 | 15.625 | -15.625 | 0.3 | -15.925 | 659335 | -745 | -10 | 2 | 0 | -634 |
| 20140602 06:06:08.480 | 6 | 6 | ZNU4 | 1 | Bid | 125.21875 | 84123:M:118008TN0023596 | 15.625 | -15.625 | 0.3 | -15.925 | 898865 | -834 | -18 | 16 | 2 | -366 |
| 20140602 06:16:59.057 | 6 | 6 | ZNU4 | 1 | Bid | 125.234375 | 84123:M:121490TN0024251 | 15.625 | -15.625 | 0.3 | -15.925 | 924937 | -1156 | -7 | 2 | 0 | -841 |
| 20140602 06:16:59.057 | 6 | 6 | ZNU4 | 1 | Bid | 125.234375 | 84123:M:121480TN0024246 | 15.625 | -15.625 | 0.3 | -15.925 | 924937 | -1156 | -7 | 2 | 0 | -841 |
| 20140603 06:08:17.099 | 6 | 6 | ZBU4 | -1 | Ask | 135.75 | 84123:M:1110731TN0014953 | 31.25 | -31.25 | 0.3 | -31.55 | 6774341 | -140 | -13 | 13 | 0 | -34 |
| 20140603 06:08:17.099 | 6 | 6 | ZBU4 | -1 | Ask | 135.75 | 84123:M:1110655TN0014915 | 31.25 | -31.25 | 0.3 | -31.55 | 6774341 | -140 | -13 | 13 | 0 | -34 |
| 20140603 06:08:17.099 | 6 | 6 | ZBU4 | -1 | Ask | 135.75 | 84123:M:1110615TN0014895 | 31.25 | -31.25 | 0.3 | -31.55 | 6774341 | -140 | -13 | 13 | 0 | -34 |
| 20140603 06:08:17.099 | 6 | 6 | ZBU4 | -11 | Ask | 135.75 | 84123:M:1110741TN0014958 | 31.25 | -343.75 | 3.3 | -347.05 | 6774341 | -140 | -13 | 13 | 0 | -34 |
| 20140603 06:11:54.872 | 6 | 6 | ZBU4 | -1 | Ask | 135.8125 | 84123:M:1114139TN0015251 | 31.25 | -31.25 | 0.3 | -31.55 | 6793587 | -360 | -8 | 3 | 2 | -256 |
| 20140603 06:11:54.872 | 6 | 6 | ZBU4 | -1 | Ask | 135.8125 | 84123:M:1114137TN0015250 | 31.25 | -31.25 | 0.3 | -31.55 | 6793587 | -360 | -8 | 3 | 2 | -256 |
| 20140603 06:11:54.872 | 6 | 6 | ZBU4 | -1 | Ask | 135.8125 | 84123:M:1114135TN0015249 | 31.25 | -31.25 | 0.3 | -31.55 | 6793587 | -360 | -8 | 3 | 2 | -256 |
| 20140603 06:11:54.872 | 6 | 6 | ZBU4 | -1 | Ask | 135.8125 | 84123:M:1114291TN0015306 | 31.25 | -31.25 | 0.3 | -31.55 | 6793587 | -360 | -8 | 3 | 2 | -256 |
| 20140603 06:21:34.839 | 6 | 6 | ZBU4 | -1 | Ask | 135.84375 | 84123:M:1120543TN0016036 | 31.25 | -31.25 | 0.3 | -31.55 | 6835071 | -492 | -20 | 14 | 1 | -394 |
| 20140603 06:21:34.839 | 6 | 6 | ZBU4 | -1 | Ask | 135.84375 | 84123:M:1120529TN0016029 | 31.25 | -31.25 | 0.3 | -31.55 | 6835071 | -492 | -20 | 14 | 1 | -394 |
| 20140603 06:21:34.839 | 6 | 6 | ZBU4 | -1 | Ask | 135.84375 | 84123:M:1120515TN0016022 | 31.25 | -31.25 | 0.3 | -31.55 | 6835071 | -492 | -20 | 14 | 1 | -394 |
| 20140603 09:52:34.512 | 6 | 9 | ZBU4 | 1 | Bid | 135.84375 | 84123:M:1420210TN0046252 | 31.25 | -31.25 | 0.3 | -31.55 | 8861167 | -490 | -10 | 10 | 5 | -176 |
| 20140603 09:52:34.512 | 6 | 9 | ZBU4 | 1 | Bid | 135.84375 | 84123:M:1420858TN0046281 | 31.25 | -31.25 | 0.3 | -31.55 | 8861167 | -490 | -10 | 10 | 5 | -176 |
| 20140603 09:59:06.532 | 6 | 9 | ZBU4 | -1 | Ask | 135.84375 | 84123:M:1439539TN0048307 | 31.25 | -31.25 | 0.3 | -31.55 | 8961116 | -440 | -11 | 11 | 2 | -267 |
| 20140603 09:59:06.532 | 6 | 9 | ZBU4 | -1 | Ask | 135.84375 | 84123:M:1439543TN0048308 | 31.25 | -31.25 | 0.3 | -31.55 | 8961116 | -440 | -11 | 11 | 2 | -267 |
| 20140603 13:09:08.783 | 6 | 13 | ZBU4 | -1 | Ask | 135.5 | 84123:M:1659571TN0070221 | 31.25 | -31.25 | 0.3 | -31.55 | 10214190 | -516 | -6 | 6 | 1 | -362 |
| 20140603 13:09:27.526 | 6 | 13 | ZBU4 | 1 | Bid | 135.5 | 84123:M:1661346TN0070343 | 31.25 | -31.25 | 0.3 | -31.55 | 10223677 | -309 | -7 | 3 | 1 | -203 |
| 20140603 13:09:27.526 | 6 | 13 | ZBU4 | 1 | Bid | 135.5 | 84123:M:1661344TN0070342 | 31.25 | -31.25 | 0.3 | -31.55 | 10223677 | -309 | -7 | 3 | 1 | -203 |
| 20140603 02:08:13.447 | 6 | 2 | ZNU4 | 1 | Bid | 124.953125 | 84123:M:966360TN0006741 | 15.625 | -15.625 | 0.3 | -15.925 | 5751643 | -796 | -13 | 4 | 0 | -490 |
| 20140603 06:03:30.099 | 6 | 6 | ZNU4 | -58 | Ask | 124.5625 | 84123:M:1103207TN0032012 | 15.625 | -906.25 | 17.4 | -923.65 | 6726321 | -1540 | -18 | 18 | 0 | -425 |
| 20140603 06:03:30.099 | 6 | 6 | ZNU4 | -2 | Ask | 124.5625 | 84123:M:1103203TN0032010 | 15.625 | -31.25 | 0.6 | -31.85 | 6726321 | -1540 | -18 | 18 | 0 | -425 |
| 20140603 06:03:30.099 | 6 | 6 | ZNU4 | -1 | Ask | 124.5625 | 84123:M:1103231TN0032024 | 15.625 | -15.625 | 0.3 | -15.925 | 6726321 | -1540 | -18 | 18 | 0 | -425 |
| 20140603 06:03:30.099 | 6 | 6 | ZNU4 | -1 | Ask | 124.5625 | 84123:M:1103239TN0032028 | 15.625 | -15.625 | 0.3 | -15.925 | 6726321 | -1540 | -18 | 18 | 0 | -425 |
| 20140603 06:03:30.099 | 6 | 6 | ZNU4 | -1 | Ask | 124.5625 | 84123:M:1103429TN0032104 | 15.625 | -15.625 | 0.3 | -15.925 | 6726321 | -1540 | -18 | 18 | 0 | -425 |
| 20140603 06:22:04.783 | 6 | 6 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1122468TN0035314 | 15.625 | -15.625 | 0.3 | -15.925 | 6840041 | -907 | -17 | 3 | 1 | -698 |
| 20140603 06:22:04.783 | 6 | 6 | ZNU4 | 49 | Bid | 124.640625 | 84123:M:1122640TN0035400 | 15.625 | -765.625 | 14.7 | -780.325 | 6840041 | -907 | -17 | 3 | 1 | -698 |
| 20140603 06:22:04.783 | 6 | 6 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1122454TN0035307 | 15.625 | -15.625 | 0.3 | -15.925 | 6840041 | -907 | -17 | 3 | 1 | -698 |
| 20140603 06:22:04.783 | 6 | 6 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1122638TN0035399 | 15.625 | -15.625 | 0.3 | -15.925 | 6840041 | -907 | -17 | 3 | 1 | -698 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140602 04:05:21.316 | -7 | 0.378 | 0.07 | 2.179 | 1.355 | 1225 | 2 | 5 | 1 | 1 | 1 | 0 | 1020^205 | 3 |
| 20140602 04:05:21.316 | -7 | 0.378 | 0.07 | 2.179 | 1.355 | 1225 | 2 | 5 | 1 | 1 | 1 | 0 | 1020^205 | 3 |
| 20140602 06:06:08.480 | -1 | 0.486 | 0.173 | 1.227 | 0.629 | 891 | 1 | 4 | 4 | 2 | 1.011 | 0 | 891 | 0 |
| 20140602 06:16:59.057 | -4 | 0.517 | 0.053 | 3.107 | 1.501 | 1081 | 2 | 3 | 1 | 1 | 1 | 0 | 881^200 | 2 |
| 20140602 06:16:59.057 | -4 | 0.517 | 0.053 | 3.107 | 1.501 | 1081 | 2 | 3 | 1 | 1 | 1 | 0 | 881^200 | 2 |
| 20140603 06:08:17.099 | -1 | 0.253 | 0.124 | 1.739 | 1.299 | 429 | 1 | 3 | 5 | 5 | 1.039 | 3 | 432 | 0 |
| 20140603 06:08:17.099 | -1 | 0.253 | 0.124 | 1.739 | 1.299 | 429 | 1 | 3 | 5 | 5 | 1.039 | 3 | 432 | 0 |
| 20140603 06:08:17.099 | -1 | 0.253 | 0.124 | 1.739 | 1.299 | 429 | 1 | 3 | 5 | 5 | 1.039 | 3 | 432 | 0 |
| 20140603 06:08:17.099 | -1 | 0.253 | 0.124 | 1.739 | 1.299 | 429 | 1 | 3 | 5 | 5 | 1.039 | 3 | 432 | 0 |
| 20140603 06:11:54.872 | -4 | 0.27 | 0.065 | 1.493 | 0.676 | 259 | 1 | 2 | 6 | 4 | 1 | 1 | 260 | 0 |
| 20140603 06:11:54.872 | -4 | 0.27 | 0.065 | 1.493 | 0.676 | 259 | 1 | 2 | 6 | 4 | 1 | 1 | 260 | 0 |
| 20140603 06:11:54.872 | -4 | 0.27 | 0.065 | 1.493 | 0.676 | 259 | 1 | 2 | 6 | 4 | 1 | 1 | 260 | 0 |
| 20140603 06:11:54.872 | -4 | 0.27 | 0.065 | 1.493 | 0.676 | 259 | 1 | 2 | 6 | 4 | 1 | 1 | 260 | 0 |
| 20140603 06:21:34.839 | -6 | 0.448 | 0.247 | 2.825 | 1.56 | 607 | 2 | 2 | 6 | 5 | 1 | 0 | 528^79 | 0 |
| 20140603 06:21:34.839 | -6 | 0.448 | 0.247 | 2.825 | 1.56 | 607 | 2 | 2 | 6 | 5 | 1 | 0 | 528^79 | 0 |
| 20140603 06:21:34.839 | -6 | 0.448 | 0.247 | 2.825 | 1.56 | 607 | 2 | 2 | 6 | 5 | 1 | 0 | 528^79 | 0 |
| 20140603 09:52:34.512 | -1 | 0.412 | 0.074 | 3.775 | 2.219 | 623 | 1 | 3 | 8 | 3 | 0.891 | 0 | 623 | 6 |
| 20140603 09:52:34.512 | -1 | 0.412 | 0.074 | 3.775 | 2.219 | 623 | 1 | 3 | 8 | 3 | 0.891 | 0 | 623 | 6 |
| 20140603 09:59:06.532 | -2 | 0.326 | 0.058 | 1.219 | 0.689 | 532 | 1 | 2 | 3 | 1 | 1.002 | 44 | 576 | 0 |
| 20140603 09:59:06.532 | -2 | 0.326 | 0.058 | 1.219 | 0.689 | 532 | 1 | 2 | 3 | 1 | 1.002 | 44 | 576 | 0 |
| 20140603 13:09:08.783 | -1 | 0.523 | 0.059 | 1.864 | 0.844 | 354 | 1 | 2 | 12 | 11 | 0.753 | 0 | 354 | 5 |
| 20140603 13:09:27.526 | -4 | 0.307 | 0.066 | 1.667 | 1.148 | 699 | 1 | 3 | 2 | 1 | 1.001 | 0 | 699 | 1 |
| 20140603 13:09:27.526 | -4 | 0.307 | 0.066 | 1.667 | 1.148 | 699 | 1 | 3 | 2 | 1 | 1.001 | 0 | 699 | 1 |
| 20140603 02:08:13.447 | -6 | 0.524 | 0.112 | 1.093 | 0.52 | 539 | 1 | 2 | 2 | 2 | 0.746 | 0 | 539 | 3 |
| 20140603 06:03:30.099 | -1 | 0.49 | 0.118 | 1.404 | 0.716 | 1604 | 1 | 4 | 4 | 4 | 1.001 | 28 | 1632 | 0 |
| 20140603 06:03:30.099 | -1 | 0.49 | 0.118 | 1.404 | 0.716 | 1604 | 1 | 4 | 4 | 4 | 1.001 | 28 | 1632 | 0 |
| 20140603 06:03:30.099 | -1 | 0.49 | 0.118 | 1.404 | 0.716 | 1604 | 1 | 4 | 4 | 4 | 1.001 | 28 | 1632 | 0 |
| 20140603 06:03:30.099 | -1 | 0.49 | 0.118 | 1.404 | 0.716 | 1604 | 1 | 4 | 4 | 4 | 1.001 | 28 | 1632 | 0 |
| 20140603 06:03:30.099 | -1 | 0.49 | 0.118 | 1.404 | 0.716 | 1604 | 1 | 4 | 4 | 4 | 1.001 | 28 | 1632 | 0 |
| 20140603 06:22:04.783 | -14 | 0.332 | 0.108 | 2.565 | 1.906 | 2058 | 1 | 3 | 3 | 2 | 0.878 | 0 | 2058 | 13 |
| 20140603 06:22:04.783 | -14 | 0.332 | 0.108 | 2.565 | 1.906 | 2058 | 1 | 3 | 3 | 2 | 0.878 | 0 | 2058 | 13 |
| 20140603 06:22:04.783 | -14 | 0.332 | 0.108 | 2.565 | 1.906 | 2058 | 1 | 3 | 3 | 2 | 0.878 | 0 | 2058 | 13 |
| 20140603 06:22:04.783 | -14 | 0.332 | 0.108 | 2.565 | 1.906 | 2058 | 1 | 3 | 3 | 2 | 0.878 | 0 | 2058 | 13 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140603 06:22:04.783 | 6 | 6 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1122456TN0035308 | 15.625 | -15.625 | 0.3 | -15.925 | 6840041 | -907 | -17 | 3 | 1 | -698 |
| 20140603 06:22:04.783 | 6 | 6 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1122516TN0035338 | 15.625 | -15.625 | 0.3 | -15.925 | 6840041 | -907 | -17 | 3 | 1 | -698 |
| 20140603 08:41:19.519 | 6 | 8 | ZNU4 | 1 | Bid | 124.6875 | 84123:M:1287316TN0065520 | 15.625 | -15.625 | 0.3 | -15.925 | 7992892 | -518 | -1 | 1 | 0 | -518 |
| 20140603 08:41:19.519 | 6 | 8 | ZNU4 | 1 | Bid | 124.6875 | 84123:M:1287366TN0065545 | 15.625 | -15.625 | 0.3 | -15.925 | 7992892 | -518 | -1 | 1 | 0 | -518 |
| 20140603 09:52:34.516 | 6 | 9 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1420494TN0089676 | 15.625 | -15.625 | 0.3 | -15.925 | 8861168 | -1549 | -17 | 15 | 5 | -612 |
| 20140603 09:52:34.516 | 6 | 9 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:1420648TN0089721 | 15.625 | -15.625 | 0.3 | -15.925 | 8861168 | -1549 | -17 | 15 | 5 | -612 |
| 20140603 09:54:39.017 | 6 | 9 | ZNU4 | 1 | Bid | 124.65625 | 84123:M:1427456TN0091021 | 15.625 | -15.625 | 0.3 | -15.925 | 8900838 | -936 | -13 | 12 | 0 | -239 |
| 20140603 09:54:39.017 | 6 | 9 | ZNU4 | 1 | Bid | 124.65625 | 84123:M:1427334TN0090960 | 15.625 | -15.625 | 0.3 | -15.925 | 8900838 | -936 | -13 | 12 | 0 | -239 |
| 20140603 09:54:39.017 | 6 | 9 | ZNU4 | 1 | Bid | 124.65625 | 84123:M:1427672TN0091031 | 15.625 | -15.625 | 0.3 | -15.925 | 8900838 | -936 | -13 | 12 | 0 | -239 |
| 20140603 10:00:57.958 | 6 | 10 | ZNU4 | -1 | Ask | 124.65625 | 84123:M:1442797TN0094169 | 15.625 | -15.625 | 0.3 | -15.925 | 8987482 | -559 | -11 | 3 | 0 | -335 |
| 20140603 10:00:57.958 | 6 | 10 | ZNU4 | -1 | Ask | 124.65625 | 84123:M:1442865TN0094203 | 15.625 | -15.625 | 0.3 | -15.925 | 8987482 | -559 | -11 | 3 | 0 | -335 |
| 20140603 10:37:37.465 | 6 | 10 | ZNU4 | 1 | Bid | 124.609375 | 84123:M:1482012TN0102111 | 15.625 | -15.625 | 0.3 | -15.925 | 9256742 | -326 | -5 | 2 | 0 | -223 |
| 20140603 10:37:37.465 | 6 | 10 | ZNU4 | 1 | Bid | 124.609375 | 84123:M:1482014TN0102112 | 15.625 | -15.625 | 0.3 | -15.925 | 9256742 | -326 | -5 | 2 | 0 | -223 |
| 20140603 12:29:23.697 | 6 | 12 | ZNU4 | 1 | Bid | 124.546875 | 84123:M:1593866TN0122311 | 15.625 | -15.625 | 0.3 | -15.925 | 9896424 | -894 | -17 | 16 | 0 | -163 |
| 20140603 12:29:23.697 | 6 | 12 | ZNU4 | 1 | Bid | 124.546875 | 84123:M:1593988TN0122372 | 15.625 | -15.625 | 0.3 | -15.925 | 9896424 | -894 | -17 | 16 | 0 | -163 |
| 20140603 13:01:12.747 | 6 | 13 | ZNU4 | 1 | Bid | 124.453125 | 84123:M:1648974TN0131934 | 15.625 | -15.625 | 0.3 | -15.925 | 10163271 | -1405 | -15 | 13 | 1 | -571 |
| 20140603 13:09:08.777 | 6 | 13 | ZNU4 | -1 | Ask | 124.46875 | 84123:M:1659055TN0133688 | 15.625 | -15.625 | 0.3 | -15.925 | 10214176 | -1220 | -9 | 9 | 1 | -607 |
| 20140603 13:09:08.777 | 6 | 13 | ZNU4 | -1 | Ask | 124.46875 | 84123:M:1659113TN0133717 | 15.625 | -15.625 | 0.3 | -15.925 | 10214176 | -1220 | -9 | 9 | 1 | -607 |
| 20140603 13:09:08.777 | 6 | 13 | ZNU4 | -1 | Ask | 124.46875 | 84123:M:1659197TN0133759 | 15.625 | -15.625 | 0.3 | -15.925 | 10214176 | -1220 | -9 | 9 | 1 | -607 |
| 20140604 01:47:53.395 | 6 | 1 | ZBU4 | 1 | Bid | 135.46875 | 84123:M:1850026TN0003774 | 31.25 | -31.25 | 0.3 | -31.55 | 11649782 | -233 | -15 | 14 | 1 | -48 |
| 20140604 01:47:53.395 | 6 | 1 | ZBU4 | 8 | Bid | 135.46875 | 84123:M:1850022TN0003772 | 31.25 | -250 | 2.4 | -252.4 | 11649782 | -233 | -15 | 14 | 1 | -48 |
| 20140604 01:47:53.395 | 6 | 1 | ZBU4 | 1 | Bid | 135.46875 | 84123:M:1850034TN0003778 | 31.25 | -31.25 | 0.3 | -31.55 | 11649782 | -233 | -15 | 14 | 1 | -48 |
| 20140604 01:47:53.395 | 6 | 1 | ZBU4 | 3 | Bid | 135.46875 | 84123:M:1850028TN0003775 | 31.25 | -93.75 | 0.9 | -94.65 | 11649782 | -233 | -15 | 14 | 1 | -48 |
| 20140604 01:47:53.395 | 6 | 1 | ZBU4 | 1 | Bid | 135.46875 | 84123:M:1850044TN0003783 | 31.25 | -31.25 | 0.3 | -31.55 | 11649782 | -233 | -15 | 14 | 1 | -48 |
| 20140604 01:47:53.395 | 6 | 1 | ZBU4 | 1 | Bid | 135.46875 | 84123:M:1850064TN0003793 | 31.25 | -31.25 | 0.3 | -31.55 | 11649782 | -233 | -15 | 14 | 1 | -48 |
| 20140604 03:39:54.572 | 6 | 3 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:1891768TN0007510 | 31.25 | -31.25 | 0.3 | -31.55 | 11982398 | -184 | -5 | 5 | 0 | -75 |
| 20140604 03:39:54.572 | 6 | 3 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:1891866TN0007518 | 31.25 | -31.25 | 0.3 | -31.55 | 11982398 | -184 | -5 | 5 | 0 | -75 |
| 20140604 03:39:54.572 | 6 | 3 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:1891746TN0007499 | 31.25 | -31.25 | 0.3 | -31.55 | 11982398 | -184 | -5 | 5 | 0 | -75 |
| 20140604 03:51:09.492 | 6 | 3 | ZBU4 | 1 | Bid | 135.5 | 84123:M:1894736TN0007708 | 31.25 | -31.25 | 0.3 | -31.55 | 12006527 | -188 | -13 | 12 | 0 | -55 |
| 20140604 03:51:09.492 | 6 | 3 | ZBU4 | 1 | Bid | 135.5 | 84123:M:1894834TN0007757 | 31.25 | -31.25 | 0.3 | -31.55 | 12006527 | -188 | -13 | 12 | 0 | -55 |
| 20140604 04:34:54.283 | 6 | 4 | ZBU4 | -1 | Ask | 135.46875 | 84123:M:1916009TN0009733 | 31.25 | -31.25 | 0.3 | -31.55 | 12158057 | -149 | -6 | 5 | 0 | -57 |
| 20140604 04:34:54.283 | 6 | 4 | ZBU4 | -1 | Ask | 135.46875 | 84123:M:1916049TN0009753 | 31.25 | -31.25 | 0.3 | -31.55 | 12158057 | -149 | -6 | 5 | 0 | -57 |
| 20140604 09:23:04.376 | 6 | 9 | ZBU4 | -1 | Ask | 135.15625 | 84123:M:2330489TN0048951 | 31.25 | -31.25 | 0.3 | -31.55 | 14762020 | -470 | -21 | 17 | 2 | -96 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140603 06:22:04.783 | -14 | 0.332 | 0.108 | 2.565 | 1.906 | 2058 | 1 | 3 | 3 | 2 | 0.878 | 0 | 2058 | 13 |
| 20140603 06:22:04.783 | -14 | 0.332 | 0.108 | 2.565 | 1.906 | 2058 | 1 | 3 | 3 | 2 | 0.878 | 0 | 2058 | 13 |
| 20140603 08:41:19.519 | -1 | 0.193 | 0.004 | 1.999 | 1.613 | 1886 | 1 | 5 | 3 | 3 | 0.872 | 0 | 1886 | 6 |
| 20140603 08:41:19.519 | -1 | 0.193 | 0.004 | 1.999 | 1.613 | 1886 | 1 | 5 | 3 | 3 | 0.872 | 0 | 1886 | 6 |
| 20140603 09:52:34.516 | -1 | 0.405 | 0.065 | 1.446 | 0.709 | 1146 | 1 | 3 | 12 | 7 | 0.89 | 0 | 1146 | 1 |
| 20140603 09:52:34.516 | -1 | 0.405 | 0.065 | 1.446 | 0.709 | 1146 | 1 | 3 | 12 | 7 | 0.89 | 0 | 1146 | 1 |
| 20140603 09:54:39.017 | -1 | 0.428 | 0.078 | 1.88 | 1.076 | 1252 | 2 | 4 | 3 | 3 | 1 | 0 | 907^345 | 2 |
| 20140603 09:54:39.017 | -1 | 0.428 | 0.078 | 1.88 | 1.076 | 1252 | 2 | 4 | 3 | 3 | 1 | 0 | 907^345 | 2 |
| 20140603 09:54:39.017 | -1 | 0.428 | 0.078 | 1.88 | 1.076 | 1252 | 2 | 4 | 3 | 3 | 1 | 0 | 907^345 | 2 |
| 20140603 10:00:57.958 | -5 | 0.34 | 0.056 | 1.133 | 0.794 | 1308 | 1 | 4 | 2 | 2 | 1.003 | 216 | 1524 | 1 |
| 20140603 10:00:57.958 | -5 | 0.34 | 0.056 | 1.133 | 0.794 | 1308 | 1 | 4 | 2 | 2 | 1.003 | 216 | 1524 | 1 |
| 20140603 10:37:37.465 | -3 | 0.26 | 0.051 | 0.944 | 0.699 | 930 | 1 | 1 | 0 | 0 | 1.001 | 0 | 930 | 0 |
| 20140603 10:37:37.465 | -3 | 0.26 | 0.051 | 0.944 | 0.699 | 930 | 1 | 1 | 0 | 0 | 1.001 | 0 | 930 | 0 |
| 20140603 12:29:23.697 | -1 | 0.334 | 0.087 | 2.065 | 1.375 | 1782 | 2 | 4 | 4 | 4 | 1 | 0 | 1529^253 | 2 |
| 20140603 12:29:23.697 | -1 | 0.334 | 0.087 | 2.065 | 1.375 | 1782 | 2 | 4 | 4 | 4 | 1 | 0 | 1529^253 | 2 |
| 20140603 13:01:12.747 | -1 | 0.223 | 0.065 | 1.125 | 0.492 | 1095 | 1 | 4 | 6 | 5 | 1.002 | 0 | 1095 | 0 |
| 20140603 13:09:08.777 | -1 | 0.299 | 0.038 | 7.054 | 4.943 | 2857 | 2 | 6 | 6 | 5 | 1 | 0 | 2497^360 | 11 |
| 20140603 13:09:08.777 | -1 | 0.299 | 0.038 | 7.054 | 4.943 | 2857 | 2 | 6 | 6 | 5 | 1 | 0 | 2497^360 | 11 |
| 20140603 13:09:08.777 | -1 | 0.299 | 0.038 | 7.054 | 4.943 | 2857 | 2 | 6 | 6 | 5 | 1 | 0 | 2497^360 | 11 |
| 20140604 01:47:53.395 | -1 | 0.383 | 0.17 | 5.197 | 3.205 | 375 | 2 | 2 | 6 | 5 | 1 | 0 | 325^50 | 2 |
| 20140604 01:47:53.395 | -1 | 0.383 | 0.17 | 5.197 | 3.205 | 375 | 2 | 2 | 6 | 5 | 1 | 0 | 325^50 | 2 |
| 20140604 01:47:53.395 | -1 | 0.383 | 0.17 | 5.197 | 3.205 | 375 | 2 | 2 | 6 | 5 | 1 | 0 | 325^50 | 2 |
| 20140604 01:47:53.395 | -1 | 0.383 | 0.17 | 5.197 | 3.205 | 375 | 2 | 2 | 6 | 5 | 1 | 0 | 325^50 | 2 |
| 20140604 01:47:53.395 | -1 | 0.383 | 0.17 | 5.197 | 3.205 | 375 | 2 | 2 | 6 | 5 | 1 | 0 | 325^50 | 2 |
| 20140604 01:47:53.395 | -1 | 0.383 | 0.17 | 5.197 | 3.205 | 375 | 2 | 2 | 6 | 5 | 1 | 0 | 325^50 | 2 |
| 20140604 03:39:54.572 | -1 | 0.425 | 0.069 | 1.942 | 1.117 | 200 | 1 | 2 | 6 | 6 | 0.803 | 0 | 200 | 3 |
| 20140604 03:39:54.572 | -1 | 0.425 | 0.069 | 1.942 | 1.117 | 200 | 1 | 2 | 6 | 6 | 0.803 | 0 | 200 | 3 |
| 20140604 03:39:54.572 | -1 | 0.425 | 0.069 | 1.942 | 1.117 | 200 | 1 | 2 | 6 | 6 | 0.803 | 0 | 200 | 3 |
| 20140604 03:51:09.492 | -2 | 0.433 | 0.197 | 0.846 | 0.48 | 246 | 1 | 4 | 6 | 6 | 1.004 | 0 | 246 | 0 |
| 20140604 03:51:09.492 | -2 | 0.433 | 0.197 | 0.846 | 0.48 | 246 | 1 | 4 | 6 | 6 | 1.004 | 0 | 246 | 0 |
| 20140604 04:34:54.283 | -1 | 0.361 | 0.095 | 3.56 | 2.276 | 264 | 1 | 2 | 3 | 3 | 1 | 1 | 265 | 0 |
| 20140604 04:34:54.283 | -1 | 0.361 | 0.095 | 3.56 | 2.276 | 264 | 1 | 2 | 3 | 3 | 1 | 1 | 265 | 0 |
| 20140604 09:23:04.376 | -2 | 0.543 | 0.157 | 2.785 | 1.303 | 422 | 1 | 4 | 9 | 7 | 1.066 | 28 | 450 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140604 09:23:04.376 | 6 | 9 | ZBU4 | -1 | Ask | 135.15625 | 84123:M:2330425TN0048919 | 31.25 | -31.25 | 0.3 | -31.55 | 14762020 | -470 | -21 | 17 | 2 | -96 |
| 20140604 09:23:04.376 | 6 | 9 | ZBU4 | -1 | Ask | 135.15625 | 84123:M:2331081TN0048986 | 31.25 | -31.25 | 0.3 | -31.55 | 14762020 | -470 | -21 | 17 | 2 | -96 |
| 20140604 09:23:04.376 | 6 | 9 | ZBU4 | -1 | Ask | 135.15625 | 84123:M:2331311TN0048988 | 31.25 | -31.25 | 0.3 | -31.55 | 14762020 | -470 | -21 | 17 | 2 | -96 |
| 20140604 11:20:23.081 | 6 | 11 | ZBU4 | -1 | Ask | 135.25 | 84123:M:2536651TN0067434 | 31.25 | -31.25 | 0.3 | -31.55 | 15941393 | -218 | -5 | 2 | 0 | -168 |
| 20140604 11:20:23.081 | 6 | 11 | ZBU4 | -1 | Ask | 135.25 | 84123:M:2536659TN0067435 | 31.25 | -31.25 | 0.3 | -31.55 | 15941393 | -218 | -5 | 2 | 0 | -168 |
| 20140604 03:51:09.492 | 6 | 3 | ZFU4 | 3 | Bid | 119.234375 | 84123:M:1894872TN0007318 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 12006514 | -227 | -2 | 2 | 0 | -191 |
| 20140604 12:12:56.281 | 6 | 12 | ZFU4 | 3 | Bid | 119.1484375 | 84123:M:2582674TN0079633 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16183404 | -383 | -9 | 9 | 1 | -81 |
| 20140604 03:39:54.570 | 6 | 3 | ZNU4 | 2 | Bid | 124.53125 | 84123:M:1891838TN0019831 | 15.625 | -31.25 | 0.6 | -31.85 | 11982390 | -867 | -21 | 9 | 1 | -328 |
| 20140604 03:39:54.570 | 6 | 3 | ZNU4 | 1 | Bid | 124.53125 | 84123:M:1891610TN0019780 | 15.625 | -15.625 | 0.3 | -15.925 | 11982390 | -867 | -21 | 9 | 1 | -328 |
| 20140604 03:39:54.570 | 6 | 3 | ZNU4 | 49 | Bid | 124.53125 | 84123:M:1891842TN0019833 | 15.625 | -765.625 | 14.7 | -780.325 | 11982390 | -867 | -21 | 9 | 1 | -328 |
| 20140604 03:39:54.570 | 6 | 3 | ZNU4 | 1 | Bid | 124.53125 | 84123:M:1891620TN0019785 | 15.625 | -15.625 | 0.3 | -15.925 | 11982390 | -867 | -21 | 9 | 1 | -328 |
| 20140604 03:39:54.570 | 6 | 3 | ZNU4 | 2 | Bid | 124.53125 | 84123:M:1891840TN0019832 | 15.625 | -31.25 | 0.6 | -31.85 | 11982390 | -867 | -21 | 9 | 1 | -328 |
| 20140604 03:51:09.488 | 6 | 3 | ZNU4 | 5 | Bid | 124.5 | 84123:M:1894480TN0020420 | 15.625 | -78.125 | 1.5 | -79.625 | 12006518 | -610 | -10 | 9 | 0 | -314 |
| 20140604 03:51:09.488 | 6 | 3 | ZNU4 | 1 | Bid | 124.5 | 84123:M:1894708TN0020534 | 15.625 | -15.625 | 0.3 | -15.925 | 12006518 | -610 | -10 | 9 | 0 | -314 |
| 20140604 03:51:09.488 | 6 | 3 | ZNU4 | 1 | Bid | 124.5 | 84123:M:1894622TN0020491 | 15.625 | -15.625 | 0.3 | -15.925 | 12006518 | -610 | -10 | 9 | 0 | -314 |
| 20140604 03:51:09.488 | 6 | 3 | ZNU4 | 1 | Bid | 124.5 | 84123:M:1894652TN0020506 | 15.625 | -15.625 | 0.3 | -15.925 | 12006518 | -610 | -10 | 9 | 0 | -314 |
| 20140604 04:27:01.779 | 6 | 4 | ZNU4 | -1 | Ask | 124.5 | 84123:M:1913219TN0025229 | 15.625 | -15.625 | 0.3 | -15.925 | 12131981 | -650 | -20 | 14 | 5 | -125 |
| 20140604 04:34:54.282 | 6 | 4 | ZNU4 | -1 | Ask | 124.515625 | 84123:M:1915893TN0025793 | 15.625 | -15.625 | 0.3 | -15.925 | 12158045 | -647 | -12 | 12 | 0 | -197 |
| 20140604 09:23:04.371 | 6 | 9 | ZNU4 | -1 | Ask | 124.265625 | 84123:M:2330245TN0105122 | 15.625 | -15.625 | 0.3 | -15.925 | 14762022 | -851 | -17 | 5 | 1 | -436 |
| 20140604 09:23:04.371 | 6 | 9 | ZNU4 | -2 | Ask | 124.265625 | 84123:M:2330307TN0105153 | 15.625 | -31.25 | 0.6 | -31.85 | 14762022 | -851 | -17 | 5 | 1 | -436 |
| 20140604 09:23:04.371 | 6 | 9 | ZNU4 | -2 | Ask | 124.265625 | 84123:M:2330309TN0105154 | 15.625 | -31.25 | 0.6 | -31.85 | 14762022 | -851 | -17 | 5 | 1 | -436 |
| 20140604 09:23:04.371 | 6 | 9 | ZNU4 | -1 | Ask | 124.265625 | 84123:M:2330247TN0105123 | 15.625 | -15.625 | 0.3 | -15.925 | 14762022 | -851 | -17 | 5 | 1 | -436 |
| 20140604 09:25:36.628 | 6 | 9 | ZNU4 | 1 | Bid | 124.296875 | 84123:M:2344410TN0107248 | 15.625 | -15.625 | 0.3 | -15.925 | 14818069 | -849 | -2 | 2 | 0 | -833 |
| 20140604 09:25:36.628 | 6 | 9 | ZNU4 | 1 | Bid | 124.296875 | 84123:M:2344356TN0107221 | 15.625 | -15.625 | 0.3 | -15.925 | 14818069 | -849 | -2 | 2 | 0 | -833 |
| 20140604 11:20:23.074 | 6 | 11 | ZNU4 | -1 | Ask | 124.328125 | 84123:M:2536339TN0143264 | 15.625 | -15.625 | 0.3 | -15.925 | 15941386 | -871 | -9 | 3 | 0 | -581 |
| 20140604 11:20:23.074 | 6 | 11 | ZNU4 | -1 | Ask | 124.328125 | 84123:M:2536405TN0143297 | 15.625 | -15.625 | 0.3 | -15.925 | 15941386 | -871 | -9 | 3 | 0 | -581 |
| 20140604 12:12:56.287 | 6 | 12 | ZNU4 | 2 | Bid | 124.28125 | 84123:M:2582890TN0150245 | 15.625 | -31.25 | 0.6 | -31.85 | 16183417 | -611 | -7 | 7 | 0 | -199 |
| 20140604 12:12:56.287 | 6 | 12 | ZNU4 | 49 | Bid | 124.28125 | 84123:M:2582906TN0150253 | 15.625 | -765.625 | 14.7 | -780.325 | 16183417 | -611 | -7 | 7 | 0 | -199 |
| 20140604 12:12:56.287 | 6 | 12 | ZNU4 | 2 | Bid | 124.28125 | 84123:M:2582886TN0150243 | 15.625 | -31.25 | 0.6 | -31.85 | 16183417 | -611 | -7 | 7 | 0 | -199 |
| 20140604 12:12:56.287 | 6 | 12 | ZNU4 | 1 | Bid | 124.28125 | 84123:M:2582888TN0150244 | 15.625 | -15.625 | 0.3 | -15.925 | 16183417 | -611 | -7 | 7 | 0 | -199 |
| 20140604 12:12:56.287 | 6 | 12 | ZNU4 | 1 | Bid | 124.28125 | 84123:M:2582880TN0150240 | 15.625 | -15.625 | 0.3 | -15.925 | 16183417 | -611 | -7 | 7 | 0 | -199 |
| 20140604 13:21:54.070 | 6 | 13 | ZNU4 | -1 | Ask | 124.234375 | 84123:M:2645429TN0158505 | 15.625 | -15.625 | 0.3 | -15.925 | 16526042 | -992 | -15 | 11 | 0 | -253 |
| 20140604 13:21:54.070 | 6 | 13 | ZNU4 | -1 | Ask | 124.234375 | 84123:M:2645431TN0158506 | 15.625 | -15.625 | 0.3 | -15.925 | 16526042 | -992 | -15 | 11 | 0 | -253 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140604 09:23:04.376 | -2 | 0.543 | 0.157 | 2.785 | 1.303 | 422 | 1 | 4 | 9 | 7 | 1.066 | 28 | 450 | 0 |
| 20140604 09:23:04.376 | -2 | 0.543 | 0.157 | 2.785 | 1.303 | 422 | 1 | 4 | 9 | 7 | 1.066 | 28 | 450 | 0 |
| 20140604 09:23:04.376 | -2 | 0.543 | 0.157 | 2.785 | 1.303 | 422 | 1 | 4 | 9 | 7 | 1.066 | 28 | 450 | 0 |
| 20140604 11:20:23.081 | -4 | 0.243 | 0.044 | 1.436 | 1.04 | 418 | 2 | 3 | 10 | 10 | 1.005 | 0 | 10^408 | 1 |
| 20140604 11:20:23.081 | -4 | 0.243 | 0.044 | 1.436 | 1.04 | 418 | 2 | 3 | 10 | 10 | 1.005 | 0 | 10^408 | 1 |
| 20140604 03:51:09.492 | -1 | 0.245 | 0.018 | 3.94 | 2.974 | 700 | 1 | 0 | 10 | 10 | 1.001 | 0 | 700 | 0 |
| 20140604 12:12:56.281 | -1 | 0.312 | 0.087 | 2.323 | 1.599 | 849 | 2 | 3 | 3 | 2 | 1.004 | 0 | 739^110 | 0 |
| 20140604 03:39:54.570 | -1 | 0.415 | 0.127 | 2.223 | 1.298 | 1026 | 1 | 3 | 4 | 3 | 0.839 | 0 | 1026 | 3 |
| 20140604 03:39:54.570 | -1 | 0.415 | 0.127 | 2.223 | 1.298 | 1026 | 1 | 3 | 4 | 3 | 0.839 | 0 | 1026 | 3 |
| 20140604 03:39:54.570 | -1 | 0.415 | 0.127 | 2.223 | 1.298 | 1026 | 1 | 3 | 4 | 3 | 0.839 | 0 | 1026 | 3 |
| 20140604 03:39:54.570 | -1 | 0.415 | 0.127 | 2.223 | 1.298 | 1026 | 1 | 3 | 4 | 3 | 0.839 | 0 | 1026 | 3 |
| 20140604 03:39:54.570 | -1 | 0.415 | 0.127 | 2.223 | 1.298 | 1026 | 1 | 3 | 4 | 3 | 0.839 | 0 | 1026 | 3 |
| 20140604 03:51:09.488 | -1 | 0.337 | 0.076 | 1.722 | 1.143 | 1205 | 1 | 3 | 3 | 3 | 1.002 | 0 | 1205 | 0 |
| 20140604 03:51:09.488 | -1 | 0.337 | 0.076 | 1.722 | 1.143 | 1205 | 1 | 3 | 3 | 3 | 1.002 | 0 | 1205 | 0 |
| 20140604 03:51:09.488 | -1 | 0.337 | 0.076 | 1.722 | 1.143 | 1205 | 1 | 3 | 3 | 3 | 1.002 | 0 | 1205 | 0 |
| 20140604 03:51:09.488 | -1 | 0.337 | 0.076 | 1.722 | 1.143 | 1205 | 1 | 3 | 3 | 3 | 1.002 | 0 | 1205 | 0 |
| 20140604 04:27:01.779 | -1 | 0.437 | 0.169 | 0.91 | 0.513 | 639 | 1 | 1 | 5 | 0 | 0.762 | 0 | 639 | 5 |
| 20140604 04:34:54.282 | -1 | 0.472 | 0.14 | 1.805 | 0.953 | 724 | 1 | 2 | 1 | 1 | 1.001 | 1 | 725 | 0 |
| 20140604 09:23:04.371 | -3 | 0.534 | 0.098 | 1.097 | 0.564 | 920 | 1 | 5 | 3 | 2 | 1.023 | 0 | 920 | 10 |
| 20140604 09:23:04.371 | -3 | 0.534 | 0.098 | 1.097 | 0.564 | 920 | 1 | 5 | 3 | 2 | 1.023 | 0 | 920 | 10 |
| 20140604 09:23:04.371 | -3 | 0.534 | 0.098 | 1.097 | 0.564 | 920 | 1 | 5 | 3 | 2 | 1.023 | 0 | 920 | 10 |
| 20140604 09:23:04.371 | -3 | 0.534 | 0.098 | 1.097 | 0.564 | 920 | 1 | 5 | 3 | 2 | 1.023 | 0 | 920 | 10 |
| 20140604 09:25:36.628 | -1 | 0.389 | 0.012 | 1.291 | 0.789 | 1335 | 2 | 5 | 3 | 3 | 1 | 0 | 1105^230 | 3 |
| 20140604 09:25:36.628 | -1 | 0.389 | 0.012 | 1.291 | 0.789 | 1335 | 2 | 5 | 3 | 3 | 1 | 0 | 1105^230 | 3 |
| 20140604 11:20:23.074 | -6 | 0.199 | 0.036 | 1.791 | 1.128 | 980 | 1 | 4 | 3 | 3 | 1.003 | 215 | 1195 | 0 |
| 20140604 11:20:23.074 | -6 | 0.199 | 0.036 | 1.791 | 1.128 | 980 | 1 | 4 | 3 | 3 | 1.003 | 215 | 1195 | 0 |
| 20140604 12:12:56.287 | -1 | 0.245 | 0.04 | 1.056 | 0.798 | 1887 | 2 | 6 | 5 | 5 | 1 | 0 | 1625^262 | 2 |
| 20140604 12:12:56.287 | -1 | 0.245 | 0.04 | 1.056 | 0.798 | 1887 | 2 | 6 | 5 | 5 | 1 | 0 | 1625^262 | 2 |
| 20140604 12:12:56.287 | -1 | 0.245 | 0.04 | 1.056 | 0.798 | 1887 | 2 | 6 | 5 | 5 | 1 | 0 | 1625^262 | 2 |
| 20140604 12:12:56.287 | -1 | 0.245 | 0.04 | 1.056 | 0.798 | 1887 | 2 | 6 | 5 | 5 | 1 | 0 | 1625^262 | 2 |
| 20140604 12:12:56.287 | -1 | 0.245 | 0.04 | 1.056 | 0.798 | 1887 | 2 | 6 | 5 | 5 | 1 | 0 | 1625^262 | 2 |
| 20140604 13:21:54.070 | -1 | 0.37 | 0.093 | 1.828 | 1.152 | 1691 | 2 | 4 | 4 | 4 | 1 | 0 | 1423^268 | 4 |
| 20140604 13:21:54.070 | -1 | 0.37 | 0.093 | 1.828 | 1.152 | 1691 | 2 | 4 | 4 | 4 | 1 | 0 | 1423^268 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140605 02:57:12.201 | 6 | 2 | ZBU4 | -1 | Ask | 135.5 | 84123:M:2792805TN0004784 | 31.25 | -31.25 | 0.3 | -31.55 | 17837482 | -251 | -11 | 11 | 0 | -84 |
| 20140605 02:57:12.201 | 6 | 2 | ZBU4 | -6 | Ask | 135.5 | 84123:M:2792873TN0004818 | 31.25 | -187.5 | 1.8 | -189.3 | 17837482 | -251 | -11 | 11 | 0 | -84 |
| 20140605 02:57:12.201 | 6 | 2 | ZBU4 | -1 | Ask | 135.5 | 84123:M:2792793TN0004778 | 31.25 | -31.25 | 0.3 | -31.55 | 17837482 | -251 | -11 | 11 | 0 | -84 |
| 20140605 02:57:12.201 | 6 | 2 | ZBU4 | -5 | Ask | 135.5 | 84123:M:2793155TN0004819 | 31.25 | -156.25 | 1.5 | -157.75 | 17837482 | -251 | -11 | 11 | 0 | -84 |
| 20140605 02:57:12.201 | 6 | 2 | ZBU4 | -1 | Ask | 135.5 | 84123:M:2793165TN0004824 | 31.25 | -31.25 | 0.3 | -31.55 | 17837482 | -251 | -11 | 11 | 0 | -84 |
| 20140605 12:27:19.742 | 6 | 12 | ZFU4 | 1 | Bid | 119.28125 | 84123:M:3715374TN0106928 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 24542868 | -370 | -20 | 20 | 2 | -77 |
| 20140605 02:57:12.207 | 6 | 2 | ZNU4 | -1 | Ask | 124.53125 | 84123:M:2793113TN0012107 | 15.625 | -15.625 | 0.3 | -15.925 | 17837477 | -850 | -5 | 5 | 0 | -442 |
| 20140605 02:57:12.207 | 6 | 2 | ZNU4 | -1 | Ask | 124.53125 | 84123:M:2793101TN0012101 | 15.625 | -15.625 | 0.3 | -15.925 | 17837477 | -850 | -5 | 5 | 0 | -442 |
| 20140606 02:20:34.103 | 6 | 2 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:3858972TN0003272 | 31.25 | -31.25 | 0.3 | -31.55 | 25656793 | -251 | -20 | 20 | 0 | -40 |
| 20140606 02:20:34.103 | 6 | 2 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:3858942TN0003257 | 31.25 | -31.25 | 0.3 | -31.55 | 25656793 | -251 | -20 | 20 | 0 | -40 |
| 20140606 02:20:34.103 | 6 | 2 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:3858952TN0003262 | 31.25 | -31.25 | 0.3 | -31.55 | 25656793 | -251 | -20 | 20 | 0 | -40 |
| 20140606 02:22:57.455 | 6 | 2 | ZBU4 | -1 | Ask | 135.5625 | 84123:M:3860117TN0003508 | 31.25 | -31.25 | 0.3 | -31.55 | 25662260 | -246 | -9 | 8 | 0 | -73 |
| 20140606 02:22:57.455 | 6 | 2 | ZBU4 | -1 | Ask | 135.5625 | 84123:M:3860201TN0003550 | 31.25 | -31.25 | 0.3 | -31.55 | 25662260 | -246 | -9 | 8 | 0 | -73 |
| 20140606 02:23:39.305 | 6 | 2 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:3861488TN0003752 | 31.25 | -31.25 | 0.3 | -31.55 | 25667883 | -229 | -9 | 8 | 1 | -93 |
| 20140606 06:01:00.619 | 6 | 6 | ZBU4 | -1 | Ask | 135.5625 | 84123:M:3935561TN0011227 | 31.25 | -31.25 | 0.3 | -31.55 | 26350243 | -279 | -13 | 13 | 0 | -99 |
| 20140606 06:02:35.419 | 6 | 6 | ZBU4 | 1 | Bid | 135.5625 | 84123:M:3936520TN0011349 | 31.25 | -31.25 | 0.3 | -31.55 | 26354373 | -258 | -11 | 11 | 0 | -68 |
| 20140606 02:20:34.106 | 6 | 2 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:3858816TN0008380 | 15.625 | -15.625 | 0.3 | -15.925 | 25656774 | -590 | -16 | 18 | 2 | -134 |
| 20140606 02:20:34.106 | 6 | 2 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:3859130TN0008443 | 15.625 | -15.625 | 0.3 | -15.925 | 25656774 | -590 | -16 | 18 | 2 | -134 |
| 20140606 02:22:57.458 | 6 | 2 | ZNU4 | -1 | Ask | 124.625 | 84123:M:3860319TN0008582 | 15.625 | -15.625 | 0.3 | -15.925 | 25662250 | -849 | -10 | 10 | 0 | -375 |
| 20140606 02:23:39.303 | 6 | 2 | ZNU4 | 1 | Bid | 124.640625 | 84123:M:3861548TN0008820 | 15.625 | -15.625 | 0.3 | -15.925 | 25667876 | -769 | -8 | 8 | 1 | -421 |
| 20140606 06:01:00.619 | 6 | 6 | ZNU4 | -1 | Ask | 124.640625 | 84123:M:3935665TN0026529 | 15.625 | -15.625 | 0.3 | -15.925 | 26350234 | -872 | -19 | 7 | 0 | -393 |
| 20140609 03:15:00.126 | 6 | 3 | ZBU4 | -1 | Ask | 135.40625 | 84124:M:76371TN0006598 | 31.25 | -31.25 | 0.3 | -31.55 | 680257 | -129 | -13 | 13 | 0 | -29 |
| 20140609 03:15:00.126 | 6 | 3 | ZBU4 | -1 | Ask | 135.40625 | 84124:M:76373TN0006599 | 31.25 | -31.25 | 0.3 | -31.55 | 680257 | -129 | -13 | 13 | 0 | -29 |
| 20140609 03:15:00.126 | 6 | 3 | ZBU4 | -1 | Ask | 135.40625 | 84124:M:76445TN0006635 | 31.25 | -31.25 | 0.3 | -31.55 | 680257 | -129 | -13 | 13 | 0 | -29 |
| 20140609 03:57:24.271 | 6 | 3 | ZBU4 | 1 | Bid | 135.375 | 84124:M:92798TN0007814 | 31.25 | -31.25 | 0.3 | -31.55 | 779738 | -304 | -11 | 11 | 1 | -74 |
| 20140609 03:57:24.271 | 6 | 3 | ZBU4 | 1 | Bid | 135.375 | 84124:M:92888TN0007859 | 31.25 | -31.25 | 0.3 | -31.55 | 779738 | -304 | -11 | 11 | 1 | -74 |
| 20140609 03:59:15.692 | 6 | 3 | ZBU4 | -1 | Ask | 135.375 | 84124:M:93583TN0007969 | 31.25 | -31.25 | 0.3 | -31.55 | 784536 | -279 | -9 | 9 | 0 | -60 |
| 20140609 03:59:15.692 | 6 | 3 | ZBU4 | -1 | Ask | 135.375 | 84124:M:93767TN0008013 | 31.25 | -31.25 | 0.3 | -31.55 | 784536 | -279 | -9 | 9 | 0 | -60 |
| 20140609 04:07:14.815 | 6 | 4 | ZBU4 | 1 | Bid | 135.375 | 84124:M:95964TN0008282 | 31.25 | -31.25 | 0.3 | -31.55 | 800461 | -244 | -14 | 12 | 0 | -126 |
| 20140609 04:07:14.815 | 6 | 4 | ZBU4 | 1 | Bid | 135.375 | 84124:M:95966TN0008283 | 31.25 | -31.25 | 0.3 | -31.55 | 800461 | -244 | -14 | 12 | 0 | -126 |
| 20140609 04:54:08.064 | 6 | 4 | ZBU4 | 3 | Bid | 135.28125 | 84124:M:109550TN0009307 | 31.25 | -93.75 | 0.9 | -94.65 | 910231 | -233 | -18 | 18 | 1 | -39 |
| 20140609 04:54:08.064 | 6 | 4 | ZBU4 | 1 | Bid | 135.28125 | 84124:M:109552TN0009308 | 31.25 | -31.25 | 0.3 | -31.55 | 910231 | -233 | -18 | 18 | 1 | -39 |
| 20140609 04:54:08.064 | 6 | 4 | ZBU4 | 11 | Bid | 135.28125 | 84124:M:109570TN0009317 | 31.25 | -343.75 | 3.3 | -347.05 | 910231 | -233 | -18 | 18 | 1 | -39 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140605 02:57:12.201 | -1 | 0.372 | 0.113 | 7.584 | 4.764 | 381 | 1 | 2 | 2 | 2 | 0.899 | 0 | 381 | 9 |
| 20140605 02:57:12.201 | -1 | 0.372 | 0.113 | 7.584 | 4.764 | 381 | 1 | 2 | 2 | 2 | 0.899 | 0 | 381 | 9 |
| 20140605 02:57:12.201 | -1 | 0.372 | 0.113 | 7.584 | 4.764 | 381 | 1 | 2 | 2 | 2 | 0.899 | 0 | 381 | 9 |
| 20140605 02:57:12.201 | -1 | 0.372 | 0.113 | 7.584 | 4.764 | 381 | 1 | 2 | 2 | 2 | 0.899 | 0 | 381 | 9 |
| 20140605 02:57:12.201 | -1 | 0.372 | 0.113 | 7.584 | 4.764 | 381 | 1 | 2 | 2 | 2 | 0.899 | 0 | 381 | 9 |
| 20140605 12:27:19.742 | -1 | 0.302 | 0.164 | 3.923 | 2.737 | 854 | 2 | 3 | 3 | 1 | 1 | 0 | 762^92 | 10 |
| 20140605 02:57:12.207 | -1 | 0.564 | 0.048 | 1.7 | 0.74 | 522 | 1 | 6 | 7 | 7 | 1 | 0 | 522 | 1 |
| 20140605 02:57:12.207 | -1 | 0.564 | 0.048 | 1.7 | 0.74 | 522 | 1 | 6 | 7 | 7 | 1 | 0 | 522 | 1 |
| 20140606 02:20:34.103 | -1 | 0.324 | 0.177 | 3.351 | 2.207 | 449 | 1 | 4 | 3 | 3 | 0.859 | 0 | 449 | 6 |
| 20140606 02:20:34.103 | -1 | 0.324 | 0.177 | 3.351 | 2.207 | 449 | 1 | 4 | 3 | 3 | 0.859 | 0 | 449 | 6 |
| 20140606 02:20:34.103 | -1 | 0.324 | 0.177 | 3.351 | 2.207 | 449 | 1 | 4 | 3 | 3 | 0.859 | 0 | 449 | 6 |
| 20140606 02:22:57.455 | -1 | 0.312 | 0.079 | 6.467 | 4.451 | 464 | 1 | 3 | 2 | 2 | 0.855 | 0 | 464 | 4 |
| 20140606 02:22:57.455 | -1 | 0.312 | 0.079 | 6.467 | 4.451 | 464 | 1 | 3 | 2 | 2 | 0.855 | 0 | 464 | 4 |
| 20140606 02:23:39.305 | -1 | 0.424 | 0.132 | 1.622 | 0.934 | 311 | 2 | 1 | 8 | 7 | 1 | 0 | 244^67 | 1 |
| 20140606 06:01:00.619 | -1 | 0.461 | 0.155 | 1.576 | 0.849 | 263 | 1 | 2 | 2 | 2 | 0.807 | 0 | 263 | 3 |
| 20140606 06:02:35.419 | -1 | 0.648 | 0.229 | 1.042 | 0.366 | 96 | 1 | 1 | 2 | 2 | 0.686 | 0 | 96 | 3 |
| 20140606 02:20:34.106 | -1 | 0.284 | 0.087 | 0.914 | 0.426 | 395 | 1 | 2 | 8 | 6 | 0.878 | 0 | 395 | 1 |
| 20140606 02:20:34.106 | -1 | 0.284 | 0.087 | 0.914 | 0.426 | 395 | 1 | 2 | 8 | 6 | 0.878 | 0 | 395 | 1 |
| 20140606 02:22:57.458 | -1 | 0.629 | 0.122 | 1.366 | 0.507 | 373 | 1 | 1 | 6 | 6 | 0.745 | 0 | 373 | 1 |
| 20140606 02:23:39.303 | -1 | 0.555 | 0.085 | 1.16 | 0.516 | 500 | 1 | 3 | 4 | 3 | 0.812 | 0 | 500 | 3 |
| 20140606 06:01:00.619 | -8 | 0.421 | 0.14 | 1.619 | 0.937 | 957 | 1 | 1 | 1 | 1 | 0.798 | 0 | 957 | 5 |
| 20140609 03:15:00.126 | -1 | 0.264 | 0.14 | 1.952 | 1.436 | 308 | 1 | 2 | 8 | 8 | 0.858 | 0 | 308 | 2 |
| 20140609 03:15:00.126 | -1 | 0.264 | 0.14 | 1.952 | 1.436 | 308 | 1 | 2 | 8 | 8 | 0.858 | 0 | 308 | 2 |
| 20140609 03:15:00.126 | -1 | 0.264 | 0.14 | 1.952 | 1.436 | 308 | 1 | 2 | 8 | 8 | 0.858 | 0 | 308 | 2 |
| 20140609 03:57:24.271 | -1 | 0.489 | 0.134 | 2.013 | 1.029 | 313 | 1 | 2 | 8 | 7 | 1.003 | 0 | 313 | 0 |
| 20140609 03:57:24.271 | -1 | 0.489 | 0.134 | 2.013 | 1.029 | 313 | 1 | 2 | 8 | 7 | 1.003 | 0 | 313 | 0 |
| 20140609 03:59:15.692 | -1 | 0.431 | 0.101 | 3.541 | 2.016 | 319 | 1 | 2 | 5 | 5 | 0.874 | 0 | 319 | 3 |
| 20140609 03:59:15.692 | -1 | 0.431 | 0.101 | 3.541 | 2.016 | 319 | 1 | 2 | 5 | 5 | 0.874 | 0 | 319 | 3 |
| 20140609 04:07:14.815 | -1 | 0.533 | 0.189 | 1.497 | 0.699 | 215 | 1 | 1 | 3 | 3 | 1.005 | 0 | 215 | 0 |
| 20140609 04:07:14.815 | -1 | 0.533 | 0.189 | 1.497 | 0.699 | 215 | 1 | 1 | 3 | 3 | 1.005 | 0 | 215 | 0 |
| 20140609 04:54:08.064 | -1 | 0.396 | 0.202 | 2.253 | 1.36 | 359 | 1 | 2 | 7 | 6 | 1.011 | 0 | 359 | 1 |
| 20140609 04:54:08.064 | -1 | 0.396 | 0.202 | 2.253 | 1.36 | 359 | 1 | 2 | 7 | 6 | 1.011 | 0 | 359 | 1 |
| 20140609 04:54:08.064 | -1 | 0.396 | 0.202 | 2.253 | 1.36 | 359 | 1 | 2 | 7 | 6 | 1.011 | 0 | 359 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140609 04:54:08.064 | 6 | 4 | ZBU4 | 1 | Bid | 135.28125 | 84124:M:109502TN0009283 | 31.25 | -31.25 | 0.3 | -31.55 | 910231 | -233 | -18 | 18 | 1 | -39 |
| 20140609 04:54:08.064 | 6 | 4 | ZBU4 | 1 | Bid | 135.28125 | 84124:M:109532TN0009298 | 31.25 | -31.25 | 0.3 | -31.55 | 910231 | -233 | -18 | 18 | 1 | -39 |
| 20140609 04:54:08.064 | 6 | 4 | ZBU4 | 1 | Bid | 135.28125 | 84124:M:109548TN0009306 | 31.25 | -31.25 | 0.3 | -31.55 | 910231 | -233 | -18 | 18 | 1 | -39 |
| 20140609 06:51:50.549 | 6 | 6 | ZBU4 | -1 | Ask | 135.15625 | 84124:M:169795TN0014312 | 31.25 | -31.25 | 0.3 | -31.55 | 1186698 | -245 | -1 | 1 | 0 | -245 |
| 20140609 06:51:50.549 | 6 | 6 | ZBU4 | -1 | Ask | 135.15625 | 84124:M:169793TN0014311 | 31.25 | -31.25 | 0.3 | -31.55 | 1186698 | -245 | -1 | 1 | 0 | -245 |
| 20140609 07:12:48.847 | 6 | 7 | ZBU4 | -1 | Ask | 135.21875 | 84124:M:187093TN0015969 | 31.25 | -31.25 | 0.3 | -31.55 | 1286680 | -335 | -7 | 6 | 1 | -172 |
| 20140609 08:29:34.398 | 6 | 8 | ZBU4 | -1 | Ask | 135.1875 | 84124:M:279807TN0025152 | 31.25 | -31.25 | 0.3 | -31.55 | 1771353 | -288 | -10 | 9 | 0 | -160 |
| 20140609 11:51:07.414 | 6 | 11 | ZBU4 | -1 | Ask | 135.3125 | 84124:M:481501TN0045923 | 31.25 | -31.25 | 0.3 | -31.55 | 2990400 | -378 | -7 | 6 | 1 | -100 |
| 20140609 03:44:20.616 | 6 | 3 | ZFU4 | -1 | Ask | 119.0546875 | 84124:M:86157TN0009079 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 738869 | -338 | -10 | 9 | 1 | -87 |
| 20140609 04:54:08.059 | 6 | 4 | ZFU4 | 1 | Bid | 119.0078125 | 84124:M:109206TN0011582 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 910205 | -226 | -10 | 10 | 4 | -186 |
| 20140609 05:00:54.697 | 6 | 5 | ZFU4 | -1 | Ask | 118.984375 | 84124:M:116599TN0012383 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 937895 | -417 | -7 | 7 | 1 | -206 |
| 20140609 11:56:50.703 | 6 | 11 | ZFU4 | 1 | Bid | 119 | 84124:M:486102TN0051532 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 3015765 | -538 | -5 | 3 | 0 | -382 |
| 20140609 03:15:00.123 | 6 | 3 | ZNU4 | -49 | Ask | 124.265625 | 84124:M:76099TN0015585 | 15.625 | -765.625 | 14.7 | -780.325 | 680243 | -556 | -16 | 14 | 0 | -131 |
| 20140609 03:15:00.123 | 6 | 3 | ZNU4 | -1 | Ask | 124.265625 | 84124:M:76101TN0015586 | 15.625 | -15.625 | 0.3 | -15.925 | 680243 | -556 | -16 | 14 | 0 | -131 |
| 20140609 03:15:00.123 | 6 | 3 | ZNU4 | -1 | Ask | 124.265625 | 84124:M:76295TN0015683 | 15.625 | -15.625 | 0.3 | -15.925 | 680243 | -556 | -16 | 14 | 0 | -131 |
| 20140609 03:15:00.123 | 6 | 3 | ZNU4 | -1 | Ask | 124.265625 | 84124:M:76231TN0015651 | 15.625 | -15.625 | 0.3 | -15.925 | 680243 | -556 | -16 | 14 | 0 | -131 |
| 20140609 03:44:20.617 | 6 | 3 | ZNU4 | -1 | Ask | 124.265625 | 84124:M:86295TN0018170 | 15.625 | -15.625 | 0.3 | -15.925 | 738878 | -1177 | -3 | 3 | 0 | -1000 |
| 20140609 03:57:24.268 | 6 | 3 | ZNU4 | 1 | Bid | 124.25 | 84124:M:92574TN0020185 | 15.625 | -15.625 | 0.3 | -15.925 | 779735 | -627 | -3 | 3 | 0 | -612 |
| 20140609 03:57:24.268 | 6 | 3 | ZNU4 | 1 | Bid | 124.25 | 84124:M:92548TN0020172 | 15.625 | -15.625 | 0.3 | -15.925 | 779735 | -627 | -3 | 3 | 0 | -612 |
| 20140609 03:57:24.268 | 6 | 3 | ZNU4 | 1 | Bid | 124.25 | 84124:M:92710TN0020253 | 15.625 | -15.625 | 0.3 | -15.925 | 779735 | -627 | -3 | 3 | 0 | -612 |
| 20140609 04:09:33.668 | 6 | 4 | ZNU4 | -1 | Ask | 124.25 | 84124:M:99457TN0022019 | 15.625 | -15.625 | 0.3 | -15.925 | 814303 | -643 | -7 | 7 | 0 | -300 |
| 20140609 04:09:33.668 | 6 | 4 | ZNU4 | -1 | Ask | 124.25 | 84124:M:99275TN0022001 | 15.625 | -15.625 | 0.3 | -15.925 | 814303 | -643 | -7 | 7 | 0 | -300 |
| 20140609 04:09:33.668 | 6 | 4 | ZNU4 | -1 | Ask | 124.25 | 84124:M:99455TN0022018 | 15.625 | -15.625 | 0.3 | -15.925 | 814303 | -643 | -7 | 7 | 0 | -300 |
| 20140609 04:54:08.061 | 6 | 4 | ZNU4 | 1 | Bid | 124.1875 | 84124:M:109320TN0024312 | 15.625 | -15.625 | 0.3 | -15.925 | 910206 | -700 | -19 | 19 | 2 | -291 |
| 20140609 04:54:08.061 | 6 | 4 | ZNU4 | 1 | Bid | 124.1875 | 84124:M:109300TN0024302 | 15.625 | -15.625 | 0.3 | -15.925 | 910206 | -700 | -19 | 19 | 2 | -291 |
| 20140609 04:54:08.061 | 6 | 4 | ZNU4 | 1 | Bid | 124.1875 | 84124:M:109414TN0024359 | 15.625 | -15.625 | 0.3 | -15.925 | 910206 | -700 | -19 | 19 | 2 | -291 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 6 | Bid | 124.171875 | 84124:M:109988TN0024414 | 15.625 | -93.75 | 1.8 | -95.55 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 2 | Bid | 124.171875 | 84124:M:109990TN0024415 | 15.625 | -31.25 | 0.6 | -31.85 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 37 | Bid | 124.171875 | 84124:M:109972TN0024406 | 15.625 | -578.125 | 11.1 | -589.225 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:109986TN0024413 | 15.625 | -15.625 | 0.3 | -15.925 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 6 | Bid | 124.171875 | 84124:M:109992TN0024416 | 15.625 | -93.75 | 1.8 | -95.55 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:109958TN0024399 | 15.625 | -15.625 | 0.3 | -15.925 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:109984TN0024412 | 15.625 | -15.625 | 0.3 | -15.925 | 912526 | -699 | -20 | 3 | 1 | -308 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140609 04:54:08.064 | -1 | 0.396 | 0.202 | 2.253 | 1.36 | 359 | 1 | 2 | 7 | 6 | 1.011 | 0 | 359 | 1 |
| 20140609 04:54:08.064 | -1 | 0.396 | 0.202 | 2.253 | 1.36 | 359 | 1 | 2 | 7 | 6 | 1.011 | 0 | 359 | 1 |
| 20140609 04:54:08.064 | -1 | 0.396 | 0.202 | 2.253 | 1.36 | 359 | 1 | 2 | 7 | 6 | 1.011 | 0 | 359 | 1 |
| 20140609 06:51:50.549 | -1 | 0.495 | 0.019 | 1.225 | 0.619 | 250 | 2 | 1 | 4 | 4 | 1 | 0 | 173^77 | 2 |
| 20140609 06:51:50.549 | -1 | 0.495 | 0.019 | 1.225 | 0.619 | 250 | 2 | 1 | 4 | 4 | 1 | 0 | 173^77 | 2 |
| 20140609 07:12:48.847 | -2 | 0.444 | 0.076 | 1.165 | 0.648 | 420 | 2 | 3 | 6 | 5 | 1 | 0 | 360^60 | 3 |
| 20140609 08:29:34.398 | -1 | 0.363 | 0.088 | 2 | 1.275 | 409 | 1 | 3 | 8 | 8 | 0.808 | 0 | 409 | 2 |
| 20140609 11:51:07.414 | -1 | 0.387 | 0.071 | 1.428 | 0.876 | 599 | 2 | 2 | 12 | 11 | 1 | 0 | 501^98 | 2 |
| 20140609 03:44:20.616 | -1 | 0.365 | 0.116 | 3 | 1.906 | 590 | 1 | 2 | 2 | 1 | 1.002 | 32 | 622 | 0 |
| 20140609 04:54:08.059 | -1 | 0.518 | 0.263 | 1.658 | 0.758 | 210 | 1 | 0 | 5 | 1 | 1 | 0 | 210 | 0 |
| 20140609 05:00:54.697 | -1 | 0.448 | 0.115 | 2.17 | 1.184 | 514 | 2 | 1 | 8 | 7 | 1 | 0 | 423^91 | 6 |
| 20140609 11:56:50.703 | -2 | 0.362 | 0.051 | 2.914 | 1.855 | 961 | 1 | 3 | 2 | 2 | 1.014 | 0 | 961 | 0 |
| 20140609 03:15:00.123 | -1 | 0.458 | 0.126 | 1.282 | 0.695 | 657 | 2 | 4 | 4 | 4 | 1 | 0 | 500^157 | 2 |
| 20140609 03:15:00.123 | -1 | 0.458 | 0.126 | 1.282 | 0.695 | 657 | 2 | 4 | 4 | 4 | 1 | 0 | 500^157 | 2 |
| 20140609 03:15:00.123 | -1 | 0.458 | 0.126 | 1.282 | 0.695 | 657 | 2 | 4 | 4 | 4 | 1 | 0 | 500^157 | 2 |
| 20140609 03:15:00.123 | -1 | 0.458 | 0.126 | 1.282 | 0.695 | 657 | 2 | 4 | 4 | 4 | 1 | 0 | 500^157 | 2 |
| 20140609 03:44:20.617 | -1 | 0.716 | 0.039 | 1.474 | 0.419 | 520 | 1 | 3 | 3 | 3 | 1.113 | 10 | 530 | 0 |
| 20140609 03:57:24.268 | -1 | 0.323 | 0.02 | 4.835 | 3.272 | 1325 | 1 | 4 | 4 | 4 | 1.01 | 0 | 1325 | 0 |
| 20140609 03:57:24.268 | -1 | 0.323 | 0.02 | 4.835 | 3.272 | 1325 | 1 | 4 | 4 | 4 | 1.01 | 0 | 1325 | 0 |
| 20140609 03:57:24.268 | -1 | 0.323 | 0.02 | 4.835 | 3.272 | 1325 | 1 | 4 | 4 | 4 | 1.01 | 0 | 1325 | 0 |
| 20140609 04:09:33.668 | -1 | 0.475 | 0.06 | 3.801 | 1.994 | 577 | 1 | 4 | 2 | 2 | 0.813 | 0 | 577 | 2 |
| 20140609 04:09:33.668 | -1 | 0.475 | 0.06 | 3.801 | 1.994 | 577 | 1 | 4 | 2 | 2 | 0.813 | 0 | 577 | 2 |
| 20140609 04:09:33.668 | -1 | 0.475 | 0.06 | 3.801 | 1.994 | 577 | 1 | 4 | 2 | 2 | 0.813 | 0 | 577 | 2 |
| 20140609 04:54:08.061 | -1 | 0.352 | 0.148 | 6.381 | 4.138 | 1294 | 1 | 3 | 6 | 4 | 1.001 | 0 | 1294 | 0 |
| 20140609 04:54:08.061 | -1 | 0.352 | 0.148 | 6.381 | 4.138 | 1294 | 1 | 3 | 6 | 4 | 1.001 | 0 | 1294 | 0 |
| 20140609 04:54:08.061 | -1 | 0.352 | 0.148 | 6.381 | 4.138 | 1294 | 1 | 3 | 6 | 4 | 1.001 | 0 | 1294 | 0 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:110112TN0024476 | 15.625 | -15.625 | 0.3 | -15.925 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:54:22.207 | 6 | 4 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:110030TN0024435 | 15.625 | -15.625 | 0.3 | -15.925 | 912526 | -699 | -20 | 3 | 1 | -308 |
| 20140609 04:58:01.907 | 6 | 4 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:112476TN0024899 | 15.625 | -15.625 | 0.3 | -15.925 | 923808 | -852 | -13 | 13 | 1 | -167 |
| 20140609 05:00:54.695 | 6 | 5 | ZNU4 | -1 | Ask | 124.15625 | 84124:M:116413TN0025554 | 15.625 | -15.625 | 0.3 | -15.925 | 937910 | -696 | -7 | 7 | 0 | -221 |
| 20140609 05:00:54.695 | 6 | 5 | ZNU4 | -1 | Ask | 124.15625 | 84124:M:116415TN0025555 | 15.625 | -15.625 | 0.3 | -15.925 | 937910 | -696 | -7 | 7 | 0 | -221 |
| 20140609 05:14:41.354 | 6 | 5 | ZNU4 | -1 | Ask | 124.171875 | 84124:M:123313TN0027399 | 15.625 | -15.625 | 0.3 | -15.925 | 969297 | -951 | -9 | 5 | 0 | -442 |
| 20140609 05:14:41.354 | 6 | 5 | ZNU4 | -1 | Ask | 124.171875 | 84124:M:123287TN0027386 | 15.625 | -15.625 | 0.3 | -15.925 | 969297 | -951 | -9 | 5 | 0 | -442 |
| 20140609 05:14:41.354 | 6 | 5 | ZNU4 | -6 | Ask | 124.171875 | 84124:M:123551TN0027518 | 15.625 | -93.75 | 1.8 | -95.55 | 969297 | -951 | -9 | 5 | 0 | -442 |
| 20140609 05:14:41.354 | 6 | 5 | ZNU4 | -2 | Ask | 124.171875 | 84124:M:123553TN0027519 | 15.625 | -31.25 | 0.6 | -31.85 | 969297 | -951 | -9 | 5 | 0 | -442 |
| 20140609 05:14:41.354 | 6 | 5 | ZNU4 | -49 | Ask | 124.171875 | 84124:M:123547TN0027516 | 15.625 | -765.625 | 14.7 | -780.325 | 969297 | -951 | -9 | 5 | 0 | -442 |
| 20140609 05:14:41.354 | 6 | 5 | ZNU4 | -6 | Ask | 124.171875 | 84124:M:123549TN0027517 | 15.625 | -93.75 | 1.8 | -95.55 | 969297 | -951 | -9 | 5 | 0 | -442 |
| 20140609 05:21:42.636 | 6 | 5 | ZNU4 | -1 | Ask | 124.171875 | 84124:M:125923TN0027863 | 15.625 | -15.625 | 0.3 | -15.925 | 982041 | -610 | -7 | 5 | 4 | -267 |
| 20140609 05:21:42.636 | 6 | 5 | ZNU4 | -1 | Ask | 124.171875 | 84124:M:125951TN0027877 | 15.625 | -15.625 | 0.3 | -15.925 | 982041 | -610 | -7 | 5 | 4 | -267 |
| 20140609 06:54:02.196 | 6 | 6 | ZNU4 | 1 | Bid | 124.1875 | 84124:M:172750TN0037591 | 15.625 | -15.625 | 0.3 | -15.925 | 1199082 | -589 | -9 | 7 | 0 | -202 |
| 20140609 07:12:48.845 | 6 | 7 | ZNU4 | -1 | Ask | 124.203125 | 84124:M:186731TN0039829 | 15.625 | -15.625 | 0.3 | -15.925 | 1286669 | -607 | -7 | 6 | 0 | -274 |
| 20140609 07:12:48.845 | 6 | 7 | ZNU4 | -1 | Ask | 124.203125 | 84124:M:187089TN0039899 | 15.625 | -15.625 | 0.3 | -15.925 | 1286669 | -607 | -7 | 6 | 0 | -274 |
| 20140609 07:17:25.798 | 6 | 7 | ZNU4 | 37 | Bid | 124.203125 | 84124:M:189088TN0040192 | 15.625 | -578.125 | 11.1 | -589.225 | 1306081 | -277 | -14 | 3 | 3 | -207 |
| 20140609 07:17:25.798 | 6 | 7 | ZNU4 | 6 | Bid | 124.203125 | 84124:M:189224TN0040260 | 15.625 | -93.75 | 1.8 | -95.55 | 1306081 | -277 | -14 | 3 | 3 | -207 |
| 20140609 07:17:25.798 | 6 | 7 | ZNU4 | 2 | Bid | 124.203125 | 84124:M:189226TN0040261 | 15.625 | -31.25 | 0.6 | -31.85 | 1306081 | -277 | -14 | 3 | 3 | -207 |
| 20140609 07:17:25.798 | 6 | 7 | ZNU4 | 1 | Bid | 124.203125 | 84124:M:189222TN0040259 | 15.625 | -15.625 | 0.3 | -15.925 | 1306081 | -277 | -14 | 3 | 3 | -207 |
| 20140609 07:17:25.798 | 6 | 7 | ZNU4 | 1 | Bid | 124.203125 | 84124:M:189084TN0040190 | 15.625 | -15.625 | 0.3 | -15.925 | 1306081 | -277 | -14 | 3 | 3 | -207 |
| 20140609 08:29:34.395 | 6 | 8 | ZNU4 | -1 | Ask | 124.140625 | 84124:M:279295TN0058263 | 15.625 | -15.625 | 0.3 | -15.925 | 1771340 | -715 | -10 | 9 | 1 | -382 |
| 20140609 08:29:34.395 | 6 | 8 | ZNU4 | -6 | Ask | 124.140625 | 84124:M:279337TN0058284 | 15.625 | -93.75 | 1.8 | -95.55 | 1771340 | -715 | -10 | 9 | 1 | -382 |
| 20140609 08:29:34.395 | 6 | 8 | ZNU4 | -2 | Ask | 124.140625 | 84124:M:279339TN0058285 | 15.625 | -31.25 | 0.6 | -31.85 | 1771340 | -715 | -10 | 9 | 1 | -382 |
| 20140609 08:29:34.395 | 6 | 8 | ZNU4 | -6 | Ask | 124.140625 | 84124:M:279341TN0058286 | 15.625 | -93.75 | 1.8 | -95.55 | 1771340 | -715 | -10 | 9 | 1 | -382 |
| 20140609 08:29:34.395 | 6 | 8 | ZNU4 | -1 | Ask | 124.140625 | 84124:M:279261TN0058246 | 15.625 | -15.625 | 0.3 | -15.925 | 1771340 | -715 | -10 | 9 | 1 | -382 |
| 20140609 08:29:34.395 | 6 | 8 | ZNU4 | -1 | Ask | 124.140625 | 84124:M:279343TN0058287 | 15.625 | -15.625 | 0.3 | -15.925 | 1771340 | -715 | -10 | 9 | 1 | -382 |
| 20140609 09:40:31.813 | 6 | 9 | ZNU4 | -1 | Ask | 124.09375 | 84124:M:372643TN0077554 | 15.625 | -15.625 | 0.3 | -15.925 | 2329941 | -888 | -11 | 10 | 0 | -300 |
| 20140609 11:51:07.411 | 6 | 11 | ZNU4 | -1 | Ask | 124.203125 | 84124:M:481025TN0100268 | 15.625 | -15.625 | 0.3 | -15.925 | 2990393 | -1017 | -9 | 8 | 1 | -477 |
| 20140609 11:51:07.411 | 6 | 11 | ZNU4 | -1 | Ask | 124.203125 | 84124:M:481215TN0100363 | 15.625 | -15.625 | 0.3 | -15.925 | 2990393 | -1017 | -9 | 8 | 1 | -477 |
| 20140609 11:56:50.710 | 6 | 11 | ZNU4 | 1 | Bid | 124.21875 | 84124:M:486438TN0101139 | 15.625 | -15.625 | 0.3 | -15.925 | 3015750 | -994 | -10 | 4 | 2 | -525 |
| 20140609 11:56:50.710 | 6 | 11 | ZNU4 | 1 | Bid | 124.21875 | 84124:M:486618TN0101185 | 15.625 | -15.625 | 0.3 | -15.925 | 3015750 | -994 | -10 | 4 | 2 | -525 |
| 20140610 03:59:11.124 | 6 | 3 | ZBU4 | -1 | Ask | 135.25 | 84124:M:680033TN0006417 | 31.25 | -31.25 | 0.3 | -31.55 | 4478154 | -361 | -17 | 14 | 1 | -153 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:54:22.207 | -10 | 0.468 | 0.15 | 2.311 | 1.128 | 796 | 1 | 2 | 4 | 3 | 1.003 | 0 | 796 | 2 |
| 20140609 04:58:01.907 | -1 | 0.464 | 0.146 | 1.697 | 0.909 | 817 | 1 | 2 | 4 | 3 | 0.83 | 0 | 817 | 2 |
| 20140609 05:00:54.695 | -1 | 0.366 | 0.053 | 2.302 | 1.461 | 1133 | 1 | 3 | 2 | 2 | 0.938 | 0 | 1133 | 2 |
| 20140609 05:00:54.695 | -1 | 0.366 | 0.053 | 2.302 | 1.461 | 1133 | 1 | 3 | 2 | 2 | 0.938 | 0 | 1133 | 2 |
| 20140609 05:14:41.354 | -1 | 0.438 | 0.059 | 3.482 | 1.952 | 1220 | 1 | 7 | 3 | 3 | 1.002 | 0 | 1220 | 2 |
| 20140609 05:14:41.354 | -1 | 0.438 | 0.059 | 3.482 | 1.952 | 1220 | 1 | 7 | 3 | 3 | 1.002 | 0 | 1220 | 2 |
| 20140609 05:14:41.354 | -1 | 0.438 | 0.059 | 3.482 | 1.952 | 1220 | 1 | 7 | 3 | 3 | 1.002 | 0 | 1220 | 2 |
| 20140609 05:14:41.354 | -1 | 0.438 | 0.059 | 3.482 | 1.952 | 1220 | 1 | 7 | 3 | 3 | 1.002 | 0 | 1220 | 2 |
| 20140609 05:14:41.354 | -1 | 0.438 | 0.059 | 3.482 | 1.952 | 1220 | 1 | 7 | 3 | 3 | 1.002 | 0 | 1220 | 2 |
| 20140609 05:14:41.354 | -1 | 0.438 | 0.059 | 3.482 | 1.952 | 1220 | 1 | 7 | 3 | 3 | 1.002 | 0 | 1220 | 2 |
| 20140609 05:21:42.636 | -3 | 0.44 | 0.071 | 2.043 | 1.143 | 842 | 1 | 3 | 4 | 0 | 1.086 | 0 | 842 | 1 |
| 20140609 05:21:42.636 | -3 | 0.44 | 0.071 | 2.043 | 1.143 | 842 | 1 | 3 | 4 | 0 | 1.086 | 0 | 842 | 1 |
| 20140609 06:54:02.196 | -2 | 0.469 | 0.08 | 1.505 | 0.8 | 669 | 1 | 2 | 3 | 3 | 1.001 | 0 | 669 | 1 |
| 20140609 07:12:48.845 | -1 | 0.311 | 0.053 | 2.927 | 2.01 | 1078 | 1 | 3 | 3 | 3 | 0.844 | 0 | 1078 | 7 |
| 20140609 07:12:48.845 | -1 | 0.311 | 0.053 | 2.927 | 2.01 | 1078 | 1 | 3 | 3 | 3 | 0.844 | 0 | 1078 | 7 |
| 20140609 07:17:25.798 | -12 | 0.071 | 0.074 | 1.15 | 0.942 | 1256 | 2 | 6 | 3 | 0 | 1.006 | 0 | 983^273 | 0 |
| 20140609 07:17:25.798 | -12 | 0.071 | 0.074 | 1.15 | 0.942 | 1256 | 2 | 6 | 3 | 0 | 1.006 | 0 | 983^273 | 0 |
| 20140609 07:17:25.798 | -12 | 0.071 | 0.074 | 1.15 | 0.942 | 1256 | 2 | 6 | 3 | 0 | 1.006 | 0 | 983^273 | 0 |
| 20140609 07:17:25.798 | -12 | 0.071 | 0.074 | 1.15 | 0.942 | 1256 | 2 | 6 | 3 | 0 | 1.006 | 0 | 983^273 | 0 |
| 20140609 07:17:25.798 | -12 | 0.071 | 0.074 | 1.15 | 0.942 | 1256 | 2 | 6 | 3 | 0 | 1.006 | 0 | 983^273 | 0 |
| 20140609 08:29:34.395 | -2 | 0.382 | 0.06 | 1.036 | 0.64 | 1156 | 3 | 5 | 4 | 3 | 1.001 | 49 | 872^283^50 | 0 |
| 20140609 08:29:34.395 | -2 | 0.382 | 0.06 | 1.036 | 0.64 | 1156 | 3 | 5 | 4 | 3 | 1.001 | 49 | 872^283^50 | 0 |
| 20140609 08:29:34.395 | -2 | 0.382 | 0.06 | 1.036 | 0.64 | 1156 | 3 | 5 | 4 | 3 | 1.001 | 49 | 872^283^50 | 0 |
| 20140609 08:29:34.395 | -2 | 0.382 | 0.06 | 1.036 | 0.64 | 1156 | 3 | 5 | 4 | 3 | 1.001 | 49 | 872^283^50 | 0 |
| 20140609 08:29:34.395 | -2 | 0.382 | 0.06 | 1.036 | 0.64 | 1156 | 3 | 5 | 4 | 3 | 1.001 | 49 | 872^283^50 | 0 |
| 20140609 08:29:34.395 | -2 | 0.382 | 0.06 | 1.036 | 0.64 | 1156 | 3 | 5 | 4 | 3 | 1.001 | 49 | 872^283^50 | 0 |
| 20140609 09:40:31.813 | -1 | 0.399 | 0.065 | 1.036 | 0.623 | 1338 | 2 | 5 | 4 | 4 | 1 | 0 | 1010^328 | 15 |
| 20140609 11:51:07.411 | -1 | 0.339 | 0.033 | 2.149 | 1.421 | 1689 | 1 | 5 | 5 | 4 | 0.851 | 0 | 1689 | 5 |
| 20140609 11:51:07.411 | -1 | 0.339 | 0.033 | 2.149 | 1.421 | 1689 | 1 | 5 | 5 | 4 | 0.851 | 0 | 1689 | 5 |
| 20140609 11:56:50.710 | -3 | 0.378 | 0.059 | 1.139 | 0.709 | 1640 | 1 | 6 | 8 | 6 | 1.007 | 0 | 1640 | 2 |
| 20140609 11:56:50.710 | -3 | 0.378 | 0.059 | 1.139 | 0.709 | 1640 | 1 | 6 | 8 | 6 | 1.007 | 0 | 1640 | 2 |
| 20140610 03:59:11.124 | -1 | 0.486 | 0.159 | 5.76 | 2.961 | 383 | 2 | 2 | 8 | 7 | 1.003 | 18 | 350^51 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140610 03:59:11.124 | 6 | 3 | ZBU4 | -1 | Ask | 135.25 | 84124:M:680071TN0006436 | 31.25 | -31.25 | 0.3 | -31.55 | 4478154 | -361 | -17 | 14 | 1 | -153 |
| 20140610 03:59:11.124 | 6 | 3 | ZBU4 | -11 | Ask | 135.25 | 84124:M:680091TN0006446 | 31.25 | -343.75 | 3.3 | -347.05 | 4478154 | -361 | -17 | 14 | 1 | -153 |
| 20140610 04:02:16.491 | 6 | 4 | ZBU4 | -1 | Ask | 135.28125 | 84124:M:681659TN0006548 | 31.25 | -31.25 | 0.3 | -31.55 | 4491795 | -258 | -13 | 13 | 0 | -53 |
| 20140610 04:02:16.491 | 6 | 4 | ZBU4 | -1 | Ask | 135.28125 | 84124:M:681675TN0006556 | 31.25 | -31.25 | 0.3 | -31.55 | 4491795 | -258 | -13 | 13 | 0 | -53 |
| 20140610 04:07:04.323 | 6 | 4 | ZBU4 | -1 | Ask | 135.3125 | 84124:M:684039TN0006839 | 31.25 | -31.25 | 0.3 | -31.55 | 4508799 | -268 | -7 | 7 | 0 | -107 |
| 20140610 04:07:04.323 | 6 | 4 | ZBU4 | -1 | Ask | 135.3125 | 84124:M:683957TN0006798 | 31.25 | -31.25 | 0.3 | -31.55 | 4508799 | -268 | -7 | 7 | 0 | -107 |
| 20140610 04:07:04.323 | 6 | 4 | ZBU4 | -3 | Ask | 135.3125 | 84124:M:684037TN0006838 | 31.25 | -93.75 | 0.9 | -94.65 | 4508799 | -268 | -7 | 7 | 0 | -107 |
| 20140610 04:07:04.323 | 6 | 4 | ZBU4 | -1 | Ask | 135.3125 | 84124:M:683983TN0006811 | 31.25 | -31.25 | 0.3 | -31.55 | 4508799 | -268 | -7 | 7 | 0 | -107 |
| 20140610 04:07:04.323 | 6 | 4 | ZBU4 | -11 | Ask | 135.3125 | 84124:M:684063TN0006851 | 31.25 | -343.75 | 3.3 | -347.05 | 4508799 | -268 | -7 | 7 | 0 | -107 |
| 20140610 04:07:04.323 | 6 | 4 | ZBU4 | -1 | Ask | 135.3125 | 84124:M:684065TN0006852 | 31.25 | -31.25 | 0.3 | -31.55 | 4508799 | -268 | -7 | 7 | 0 | -107 |
| 20140610 06:01:22.513 | 6 | 6 | ZBU4 | -1 | Ask | 135.15625 | 84124:M:732245TN0010623 | 31.25 | -31.25 | 0.3 | -31.55 | 4829849 | -237 | -11 | 10 | 1 | -56 |
| 20140610 06:01:22.513 | 6 | 6 | ZBU4 | -1 | Ask | 135.15625 | 84124:M:732281TN0010641 | 31.25 | -31.25 | 0.3 | -31.55 | 4829849 | -237 | -11 | 10 | 1 | -56 |
| 20140610 09:54:34.458 | 6 | 9 | ZBU4 | -1 | Ask | 134.84375 | 84124:M:1034055TN0042657 | 31.25 | -31.25 | 0.3 | -31.55 | 6600784 | -295 | -6 | 3 | 4 | -242 |
| 20140610 10:04:51.936 | 6 | 10 | ZBU4 | 1 | Bid | 134.875 | 84124:M:1052478TN0044608 | 31.25 | -31.25 | 0.3 | -31.55 | 6707770 | -416 | -14 | 14 | 0 | -104 |
| 20140610 12:17:48.516 | 6 | 12 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:1167495TN0055870 | 31.25 | -31.25 | 0.3 | -31.55 | 7519291 | -238 | -6 | 6 | 0 | -104 |
| 20140610 12:17:48.516 | 6 | 12 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:1167521TN0055883 | 31.25 | -31.25 | 0.3 | -31.55 | 7519291 | -238 | -6 | 6 | 0 | -104 |
| 20140610 12:17:48.516 | 6 | 12 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:1167591TN0055908 | 31.25 | -31.25 | 0.3 | -31.55 | 7519291 | -238 | -6 | 6 | 0 | -104 |
| 20140610 04:07:04.316 | 6 | 4 | ZFU4 | -1 | Ask | 118.9453125 | 84124:M:683563TN0007824 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4508784 | -344 | -5 | 5 | 1 | -152 |
| 20140610 03:59:11.122 | 6 | 3 | ZNU4 | -1 | Ask | 124.15625 | 84124:M:679753TN0017257 | 15.625 | -15.625 | 0.3 | -15.925 | 4478151 | -1194 | -5 | 4 | 0 | -834 |
| 20140610 03:59:11.122 | 6 | 3 | ZNU4 | -1 | Ask | 124.15625 | 84124:M:679713TN0017237 | 15.625 | -15.625 | 0.3 | -15.925 | 4478151 | -1194 | -5 | 4 | 0 | -834 |
| 20140610 04:07:04.320 | 6 | 4 | ZNU4 | -1 | Ask | 124.1875 | 84124:M:683703TN0018144 | 15.625 | -15.625 | 0.3 | -15.925 | 4508788 | -877 | -10 | 10 | 0 | -237 |
| 20140610 04:07:04.320 | 6 | 4 | ZNU4 | -1 | Ask | 124.1875 | 84124:M:683645TN0018115 | 15.625 | -15.625 | 0.3 | -15.925 | 4508788 | -877 | -10 | 10 | 0 | -237 |
| 20140610 04:07:04.320 | 6 | 4 | ZNU4 | -1 | Ask | 124.1875 | 84124:M:683873TN0018229 | 15.625 | -15.625 | 0.3 | -15.925 | 4508788 | -877 | -10 | 10 | 0 | -237 |
| 20140610 06:09:29.384 | 6 | 6 | ZNU4 | -1 | Ask | 124.140625 | 84124:M:733927TN0028462 | 15.625 | -15.625 | 0.3 | -15.925 | 4847399 | -1260 | -11 | 11 | 0 | -446 |
| 20140610 06:09:29.384 | 6 | 6 | ZNU4 | -49 | Ask | 124.140625 | 84124:M:734335TN0028596 | 15.625 | -765.625 | 14.7 | -780.325 | 4847399 | -1260 | -11 | 11 | 0 | -446 |
| 20140610 06:09:29.384 | 6 | 6 | ZNU4 | -6 | Ask | 124.140625 | 84124:M:734333TN0028595 | 15.625 | -93.75 | 1.8 | -95.55 | 4847399 | -1260 | -11 | 11 | 0 | -446 |
| 20140610 06:09:29.384 | 6 | 6 | ZNU4 | -1 | Ask | 124.140625 | 84124:M:733947TN0028472 | 15.625 | -15.625 | 0.3 | -15.925 | 4847399 | -1260 | -11 | 11 | 0 | -446 |
| 20140610 06:09:29.384 | 6 | 6 | ZNU4 | -2 | Ask | 124.140625 | 84124:M:734331TN0028594 | 15.625 | -31.25 | 0.6 | -31.85 | 4847399 | -1260 | -11 | 11 | 0 | -446 |
| 20140610 06:09:29.384 | 6 | 6 | ZNU4 | -6 | Ask | 124.140625 | 84124:M:734329TN0028593 | 15.625 | -93.75 | 1.8 | -95.55 | 4847399 | -1260 | -11 | 11 | 0 | -446 |
| 20140610 08:42:00.918 | 6 | 8 | ZNU4 | -1 | Ask | 124.046875 | 84124:M:888697TN0057756 | 15.625 | -15.625 | 0.3 | -15.925 | 5728538 | -966 | -11 | 11 | 2 | -239 |
| 20140610 08:42:00.918 | 6 | 8 | ZNU4 | -1 | Ask | 124.046875 | 84124:M:888831TN0057761 | 15.625 | -15.625 | 0.3 | -15.925 | 5728538 | -966 | -11 | 11 | 2 | -239 |
| 20140610 08:46:15.455 | 6 | 8 | ZNU4 | -1 | Ask | 124.0625 | 84124:M:898309TN0059691 | 15.625 | -15.625 | 0.3 | -15.925 | 5779184 | -919 | -9 | 9 | 0 | -502 |
| 20140610 10:04:51.941 | 6 | 10 | ZNU4 | 1 | Bid | 124.015625 | 84124:M:1052782TN0092019 | 15.625 | -15.625 | 0.3 | -15.925 | 6707756 | -1075 | -14 | 14 | 1 | -279 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140610 03:59:11.124 | -1 | 0.486 | 0.159 | 5.76 | 2.961 | 383 | 2 | 2 | 8 | 7 | 1.003 | 18 | 350^51 | 0 |
| 20140610 03:59:11.124 | -1 | 0.486 | 0.159 | 5.76 | 2.961 | 383 | 2 | 2 | 8 | 7 | 1.003 | 18 | 350^51 | 0 |
| 20140610 04:02:16.491 | -1 | 0.247 | 0.102 | 1.688 | 0.945 | 328 | 1 | 1 | 2 | 2 | 1.003 | 9 | 337 | 0 |
| 20140610 04:02:16.491 | -1 | 0.247 | 0.102 | 1.688 | 0.945 | 328 | 1 | 1 | 2 | 2 | 1.003 | 9 | 337 | 0 |
| 20140610 04:07:04.323 | -1 | 0.388 | 0.069 | 5.618 | 3.439 | 367 | 2 | 2 | 8 | 8 | 0.868 | 0 | 366^1 | 22 |
| 20140610 04:07:04.323 | -1 | 0.388 | 0.069 | 5.618 | 3.439 | 367 | 2 | 2 | 8 | 8 | 0.868 | 0 | 366^1 | 22 |
| 20140610 04:07:04.323 | -1 | 0.388 | 0.069 | 5.618 | 3.439 | 367 | 2 | 2 | 8 | 8 | 0.868 | 0 | 366^1 | 22 |
| 20140610 04:07:04.323 | -1 | 0.388 | 0.069 | 5.618 | 3.439 | 367 | 2 | 2 | 8 | 8 | 0.868 | 0 | 366^1 | 22 |
| 20140610 04:07:04.323 | -1 | 0.388 | 0.069 | 5.618 | 3.439 | 367 | 2 | 2 | 8 | 8 | 0.868 | 0 | 366^1 | 22 |
| 20140610 04:07:04.323 | -1 | 0.388 | 0.069 | 5.618 | 3.439 | 367 | 2 | 2 | 8 | 8 | 0.868 | 0 | 366^1 | 22 |
| 20140610 06:01:22.513 | -1 | 0.228 | 0.096 | 1.892 | 1.104 | 360 | 1 | 2 | 2 | 1 | 1 | 1 | 361 | 0 |
| 20140610 06:01:22.513 | -1 | 0.228 | 0.096 | 1.892 | 1.104 | 360 | 1 | 2 | 2 | 1 | 1 | 1 | 361 | 0 |
| 20140610 09:54:34.458 | -2 | 0.288 | 0.05 | 1.378 | 0.949 | 444 | 1 | 3 | 5 | 1 | 1.002 | 65 | 509 | 0 |
| 20140610 10:04:51.936 | -1 | 0.434 | 0.119 | 1.325 | 0.75 | 543 | 2 | 2 | 3 | 3 | 1 | 0 | 460^83 | 7 |
| 20140610 12:17:48.516 | -1 | 0.362 | 0.055 | 1.097 | 0.699 | 420 | 1 | 3 | 8 | 8 | 1.002 | 178 | 598 | 0 |
| 20140610 12:17:48.516 | -1 | 0.362 | 0.055 | 1.097 | 0.699 | 420 | 1 | 3 | 8 | 8 | 1.002 | 178 | 598 | 0 |
| 20140610 12:17:48.516 | -1 | 0.362 | 0.055 | 1.097 | 0.699 | 420 | 1 | 3 | 8 | 8 | 1.002 | 178 | 598 | 0 |
| 20140610 04:07:04.316 | -1 | 0.401 | 0.074 | 3.061 | 1.826 | 513 | 2 | 1 | 3 | 2 | 1 | 1 | 455^59 | 0 |
| 20140610 03:59:11.122 | -1 | 0.523 | 0.037 | 2.452 | 1.171 | 1092 | 2 | 4 | 4 | 4 | 1.001 | 115 | 1020^187 | 0 |
| 20140610 03:59:11.122 | -1 | 0.523 | 0.037 | 2.452 | 1.171 | 1092 | 2 | 4 | 4 | 4 | 1.001 | 115 | 1020^187 | 0 |
| 20140610 04:07:04.320 | -1 | 0.338 | 0.065 | 3.094 | 2.048 | 1716 | 2 | 4 | 4 | 4 | 1 | 0 | 1477^239 | 17 |
| 20140610 04:07:04.320 | -1 | 0.338 | 0.065 | 3.094 | 2.048 | 1716 | 2 | 4 | 4 | 4 | 1 | 0 | 1477^239 | 17 |
| 20140610 04:07:04.320 | -1 | 0.338 | 0.065 | 3.094 | 2.048 | 1716 | 2 | 4 | 4 | 4 | 1 | 0 | 1477^239 | 17 |
| 20140610 06:09:29.384 | -1 | 0.392 | 0.055 | 3.015 | 1.832 | 1640 | 1 | 5 | 2 | 2 | 0.841 | 0 | 1640 | 12 |
| 20140610 06:09:29.384 | -1 | 0.392 | 0.055 | 3.015 | 1.832 | 1640 | 1 | 5 | 2 | 2 | 0.841 | 0 | 1640 | 12 |
| 20140610 06:09:29.384 | -1 | 0.392 | 0.055 | 3.015 | 1.832 | 1640 | 1 | 5 | 2 | 2 | 0.841 | 0 | 1640 | 12 |
| 20140610 06:09:29.384 | -1 | 0.392 | 0.055 | 3.015 | 1.832 | 1640 | 1 | 5 | 2 | 2 | 0.841 | 0 | 1640 | 12 |
| 20140610 06:09:29.384 | -1 | 0.392 | 0.055 | 3.015 | 1.832 | 1640 | 1 | 5 | 2 | 2 | 0.841 | 0 | 1640 | 12 |
| 20140610 06:09:29.384 | -1 | 0.392 | 0.055 | 3.015 | 1.832 | 1640 | 1 | 5 | 2 | 2 | 0.841 | 0 | 1640 | 12 |
| 20140610 08:42:00.918 | -1 | 0.382 | 0.062 | 1.994 | 1.2 | 1563 | 2 | 5 | 5 | 3 | 1.003 | 0 | 1370^193 | 2 |
| 20140610 08:42:00.918 | -1 | 0.382 | 0.062 | 1.994 | 1.2 | 1563 | 2 | 5 | 5 | 3 | 1.003 | 0 | 1370^193 | 2 |
| 20140610 08:46:15.455 | -1 | 0.518 | 0.063 | 1.04 | 0.502 | 867 | 1 | 4 | 4 | 4 | 1.013 | 9 | 876 | 0 |
| 20140610 10:04:51.941 | -1 | 0.315 | 0.063 | 3.472 | 2.379 | 2341 | 2 | 6 | 6 | 5 | 1 | 0 | 2007^334 | 16 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140610 10:04:51.941 | 6 | 10 | ZNU4 | 1 | Bid | 124.015625 | 84124:M:1052980TN0092091 | 15.625 | -15.625 | 0.3 | -15.925 | 6707756 | -1075 | -14 | 14 | 1 | -279 |
| 20140610 10:04:51.941 | 6 | 10 | ZNU4 | 1 | Bid | 124.015625 | 84124:M:1052984TN0092092 | 15.625 | -15.625 | 0.3 | -15.925 | 6707756 | -1075 | -14 | 14 | 1 | -279 |
| 20140610 12:17:48.512 | 6 | 12 | ZNU4 | -1 | Ask | 123.953125 | 84124:M:1167113TN0112392 | 15.625 | -15.625 | 0.3 | -15.925 | 7519282 | -816 | -9 | 9 | 0 | -239 |
| 20140610 12:17:48.512 | 6 | 12 | ZNU4 | -1 | Ask | 123.953125 | 84124:M:1167595TN0112519 | 15.625 | -15.625 | 0.3 | -15.925 | 7519282 | -816 | -9 | 9 | 0 | -239 |
| 20140611 02:16:25.578 | 6 | 2 | ZBU4 | -1 | Ask | 134.71875 | 84124:M:1327279TN0004123 | 31.25 | -31.25 | 0.3 | -31.55 | 8838277 | -198 | -3 | 2 | 0 | -193 |
| 20140611 02:20:48.258 | 6 | 2 | ZBU4 | 1 | Bid | 134.75 | 84124:M:1329888TN0004469 | 31.25 | -31.25 | 0.3 | -31.55 | 8855764 | -193 | -1 | 1 | 0 | -193 |
| 20140611 02:20:48.258 | 6 | 2 | ZBU4 | 1 | Bid | 134.75 | 84124:M:1329904TN0004477 | 31.25 | -31.25 | 0.3 | -31.55 | 8855764 | -193 | -1 | 1 | 0 | -193 |
| 20140611 02:23:54.353 | 6 | 2 | ZBU4 | 1 | Bid | 134.75 | 84124:M:1331816TN0004647 | 31.25 | -31.25 | 0.3 | -31.55 | 8869025 | -207 | -12 | 12 | 0 | -55 |
| 20140611 02:34:05.615 | 6 | 2 | ZBU4 | 1 | Bid | 134.71875 | 84124:M:1335272TN0005172 | 31.25 | -31.25 | 0.3 | -31.55 | 8904311 | -257 | -14 | 9 | 0 | -101 |
| 20140611 02:35:59.142 | 6 | 2 | ZBU4 | -3 | Ask | 134.6875 | 84124:M:1336519TN0005283 | 31.25 | -93.75 | 0.9 | -94.65 | 8911696 | -203 | -6 | 6 | 0 | -99 |
| 20140611 02:35:59.142 | 6 | 2 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1336521TN0005284 | 31.25 | -31.25 | 0.3 | -31.55 | 8911696 | -203 | -6 | 6 | 0 | -99 |
| 20140611 02:35:59.142 | 6 | 2 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1336517TN0005282 | 31.25 | -31.25 | 0.3 | -31.55 | 8911696 | -203 | -6 | 6 | 0 | -99 |
| 20140611 03:25:10.002 | 6 | 3 | ZBU4 | -3 | Ask | 134.6875 | 84124:M:1355323TN0006486 | 31.25 | -93.75 | 0.9 | -94.65 | 9024210 | -309 | -20 | 19 | 0 | -80 |
| 20140611 03:25:10.002 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1355325TN0006487 | 31.25 | -31.25 | 0.3 | -31.55 | 9024210 | -309 | -20 | 19 | 0 | -80 |
| 20140611 03:25:10.002 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1355339TN0006494 | 31.25 | -31.25 | 0.3 | -31.55 | 9024210 | -309 | -20 | 19 | 0 | -80 |
| 20140611 03:25:10.002 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1355251TN0006450 | 31.25 | -31.25 | 0.3 | -31.55 | 9024210 | -309 | -20 | 19 | 0 | -80 |
| 20140611 03:25:10.002 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1355341TN0006495 | 31.25 | -31.25 | 0.3 | -31.55 | 9024210 | -309 | -20 | 19 | 0 | -80 |
| 20140611 03:48:50.115 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1369125TN0007346 | 31.25 | -31.25 | 0.3 | -31.55 | 9113289 | -242 | -19 | 10 | 1 | -70 |
| 20140611 03:53:03.193 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1370621TN0007519 | 31.25 | -31.25 | 0.3 | -31.55 | 9121458 | -154 | -9 | 9 | 1 | -83 |
| 20140611 03:53:03.193 | 6 | 3 | ZBU4 | -3 | Ask | 134.6875 | 84124:M:1370675TN0007546 | 31.25 | -93.75 | 0.9 | -94.65 | 9121458 | -154 | -9 | 9 | 1 | -83 |
| 20140611 03:53:03.193 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1370667TN0007542 | 31.25 | -31.25 | 0.3 | -31.55 | 9121458 | -154 | -9 | 9 | 1 | -83 |
| 20140611 03:53:03.193 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1370677TN0007547 | 31.25 | -31.25 | 0.3 | -31.55 | 9121458 | -154 | -9 | 9 | 1 | -83 |
| 20140611 03:53:03.193 | 6 | 3 | ZBU4 | -1 | Ask | 134.6875 | 84124:M:1370651TN0007534 | 31.25 | -31.25 | 0.3 | -31.55 | 9121458 | -154 | -9 | 9 | 1 | -83 |
| 20140611 03:58:37.524 | 6 | 3 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:1377897TN0008321 | 31.25 | -31.25 | 0.3 | -31.55 | 9154868 | -312 | -11 | 5 | 1 | -98 |
| 20140611 03:58:37.524 | 6 | 3 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:1377907TN0008326 | 31.25 | -31.25 | 0.3 | -31.55 | 9154868 | -312 | -11 | 5 | 1 | -98 |
| 20140611 03:58:37.524 | 6 | 3 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:1377909TN0008327 | 31.25 | -31.25 | 0.3 | -31.55 | 9154868 | -312 | -11 | 5 | 1 | -98 |
| 20140611 04:42:55.724 | 6 | 4 | ZBU4 | -1 | Ask | 134.75 | 84124:M:1399379TN0010176 | 31.25 | -31.25 | 0.3 | -31.55 | 9304924 | -141 | -13 | 7 | 0 | -42 |
| 20140611 07:33:33.155 | 6 | 7 | ZBU4 | -1 | Ask | 134.96875 | 84124:M:1519323TN0021268 | 31.25 | -31.25 | 0.3 | -31.55 | 10021004 | -279 | -12 | 3 | 0 | -117 |
| 20140611 09:33:23.845 | 6 | 9 | ZBU4 | 1 | Bid | 135.28125 | 84124:M:1688986TN0038262 | 31.25 | -31.25 | 0.3 | -31.55 | 11027026 | -342 | -15 | 14 | 2 | -106 |
| 20140611 09:37:07.253 | 6 | 9 | ZBU4 | 1 | Bid | 135.28125 | 84124:M:1693176TN0038644 | 31.25 | -31.25 | 0.3 | -31.55 | 11043187 | -345 | -8 | 2 | 0 | -283 |
| 20140611 03:48:50.111 | 6 | 3 | ZFU4 | -1 | Ask | 118.7734375 | 84124:M:1368893TN0009372 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9113255 | -402 | -23 | 5 | 1 | -192 |
| 20140611 03:58:37.522 | 6 | 3 | ZFU4 | -1 | Ask | 118.8046875 | 84124:M:1377775TN0010320 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 9154863 | -582 | -13 | 13 | 1 | -300 |
| 20140611 03:58:37.522 | 6 | 3 | ZFU4 | -3 | Ask | 118.8046875 | 84124:M:1377807TN0010336 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 9154863 | -582 | -13 | 13 | 1 | -300 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140610 10:04:51.941 | -1 | 0.315 | 0.063 | 3.472 | 2.379 | 2341 | 2 | 6 | 6 | 5 | 1 | 0 | 2007^334 | 16 |
| 20140610 10:04:51.941 | -1 | 0.315 | 0.063 | 3.472 | 2.379 | 2341 | 2 | 6 | 6 | 5 | 1 | 0 | 2007^334 | 16 |
| 20140610 12:17:48.512 | -1 | 0.315 | 0.048 | 1.72 | 1.178 | 1773 | 1 | 5 | 3 | 3 | 1.001 | 421 | 2194 | 0 |
| 20140610 12:17:48.512 | -1 | 0.315 | 0.048 | 1.72 | 1.178 | 1773 | 1 | 5 | 3 | 3 | 1.001 | 421 | 2194 | 0 |
| 20140611 02:16:25.578 | -2 | 0.365 | 0.039 | 2.464 | 1.564 | 345 | 1 | 2 | 3 | 3 | 1.003 | 22 | 367 | 0 |
| 20140611 02:20:48.258 | -1 | 0.485 | 0.018 | 9.95 | 5.125 | 166 | 1 | 1 | 4 | 4 | 0.81 | 0 | 166 | 7 |
| 20140611 02:20:48.258 | -1 | 0.485 | 0.018 | 9.95 | 5.125 | 166 | 1 | 1 | 4 | 4 | 0.81 | 0 | 166 | 7 |
| 20140611 02:23:54.353 | -1 | 0.422 | 0.164 | 2.871 | 1.661 | 239 | 1 | 1 | 6 | 6 | 0.842 | 0 | 239 | 3 |
| 20140611 02:34:05.615 | -2 | 0.646 | 0.292 | 1.427 | 0.505 | 96 | 1 | 1 | 4 | 4 | 0.681 | 0 | 96 | 2 |
| 20140611 02:35:59.142 | -1 | 0.393 | 0.081 | 1.692 | 1.026 | 313 | 2 | 2 | 6 | 6 | 1 | 0 | 249^64 | 2 |
| 20140611 02:35:59.142 | -1 | 0.393 | 0.081 | 1.692 | 1.026 | 313 | 2 | 2 | 6 | 6 | 1 | 0 | 249^64 | 2 |
| 20140611 02:35:59.142 | -1 | 0.393 | 0.081 | 1.692 | 1.026 | 313 | 2 | 2 | 6 | 6 | 1 | 0 | 249^64 | 2 |
| 20140611 03:25:10.002 | -1 | 0.471 | 0.202 | 2.84 | 1.502 | 348 | 1 | 3 | 6 | 6 | 1.003 | 20 | 368 | 0 |
| 20140611 03:25:10.002 | -1 | 0.471 | 0.202 | 2.84 | 1.502 | 348 | 1 | 3 | 6 | 6 | 1.003 | 20 | 368 | 0 |
| 20140611 03:25:10.002 | -1 | 0.471 | 0.202 | 2.84 | 1.502 | 348 | 1 | 3 | 6 | 6 | 1.003 | 20 | 368 | 0 |
| 20140611 03:25:10.002 | -1 | 0.471 | 0.202 | 2.84 | 1.502 | 348 | 1 | 3 | 6 | 6 | 1.003 | 20 | 368 | 0 |
| 20140611 03:25:10.002 | -1 | 0.471 | 0.202 | 2.84 | 1.502 | 348 | 1 | 3 | 6 | 6 | 1.003 | 20 | 368 | 0 |
| 20140611 03:48:50.115 | -5 | 0.45 | 0.25 | 5.38 | 2.96 | 296 | 2 | 1 | 5 | 4 | 1 | 0 | 258^38 | 7 |
| 20140611 03:53:03.193 | -1 | 0.27 | 0.103 | 4.914 | 3.586 | 417 | 1 | 1 | 8 | 7 | 1.002 | 13 | 430 | 1 |
| 20140611 03:53:03.193 | -1 | 0.27 | 0.103 | 4.914 | 3.586 | 417 | 1 | 1 | 8 | 7 | 1.002 | 13 | 430 | 1 |
| 20140611 03:53:03.193 | -1 | 0.27 | 0.103 | 4.914 | 3.586 | 417 | 1 | 1 | 8 | 7 | 1.002 | 13 | 430 | 1 |
| 20140611 03:53:03.193 | -1 | 0.27 | 0.103 | 4.914 | 3.586 | 417 | 1 | 1 | 8 | 7 | 1.002 | 13 | 430 | 1 |
| 20140611 03:53:03.193 | -1 | 0.27 | 0.103 | 4.914 | 3.586 | 417 | 1 | 1 | 8 | 7 | 1.002 | 13 | 430 | 1 |
| 20140611 03:58:37.524 | -2 | 0.254 | 0.1 | 1.486 | 0.746 | 252 | 1 | 2 | 5 | 4 | 1 | 24 | 276 | 0 |
| 20140611 03:58:37.524 | -2 | 0.254 | 0.1 | 1.486 | 0.746 | 252 | 1 | 2 | 5 | 4 | 1 | 24 | 276 | 0 |
| 20140611 03:58:37.524 | -2 | 0.254 | 0.1 | 1.486 | 0.746 | 252 | 1 | 2 | 5 | 4 | 1 | 24 | 276 | 0 |
| 20140611 04:42:55.724 | -2 | 0.182 | 0.118 | 2.377 | 1.618 | 309 | 1 | 1 | 2 | 2 | 1 | 3 | 312 | 0 |
| 20140611 07:33:33.155 | -5 | 0.522 | 0.136 | 3.256 | 1.555 | 199 | 1 | 2 | 7 | 7 | 0.78 | 0 | 199 | 3 |
| 20140611 09:33:23.845 | -1 | 0.35 | 0.082 | 1.62 | 1.053 | 635 | 1 | 4 | 5 | 3 | 1 | 0 | 635 | 7 |
| 20140611 09:37:07.253 | -5 | 0.395 | 0.063 | 1.396 | 0.845 | 529 | 2 | 3 | 1 | 1 | 1 | 0 | 419^110 | 7 |
| 20140611 03:48:50.111 | -9 | 0.76 | 0.434 | 1.399 | 0.342 | 87 | 1 | 0 | 3 | 2 | 1 | 1 | 88 | 1 |
| 20140611 03:58:37.522 | -1 | 0.337 | 0.12 | 2.372 | 1.432 | 806 | 1 | 0 | 5 | 4 | 1.001 | 14 | 820 | 0 |
| 20140611 03:58:37.522 | -1 | 0.337 | 0.12 | 2.372 | 1.432 | 806 | 1 | 0 | 5 | 4 | 1.001 | 14 | 820 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140611 03:58:37.522 | 6 | 3 | ZFU4 | -9 | Ask | 118.8046875 | 84124:M:1377805TN0010335 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 9154863 | -582 | -13 | 13 | 1 | -300 |
| 20140611 02:16:25.576 | 6 | 2 | ZNU4 | -1 | Ask | 123.875 | 84124:M:1327023TN0010918 | 15.625 | -15.625 | 0.3 | -15.925 | 8838267 | -551 | -10 | 10 | 1 | -136 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 49 | Bid | 123.90625 | 84124:M:1329872TN0011601 | 15.625 | -765.625 | 14.7 | -780.325 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 1 | Bid | 123.90625 | 84124:M:1329870TN0011600 | 15.625 | -15.625 | 0.3 | -15.925 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 6 | Bid | 123.90625 | 84124:M:1329874TN0011602 | 15.625 | -93.75 | 1.8 | -95.55 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 1 | Bid | 123.90625 | 84124:M:1329826TN0011578 | 15.625 | -15.625 | 0.3 | -15.925 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 2 | Bid | 123.90625 | 84124:M:1329876TN0011603 | 15.625 | -31.25 | 0.6 | -31.85 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 6 | Bid | 123.90625 | 84124:M:1329868TN0011599 | 15.625 | -93.75 | 1.8 | -95.55 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 1 | Bid | 123.90625 | 84124:M:1329822TN0011576 | 15.625 | -15.625 | 0.3 | -15.925 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:20:48.256 | 6 | 2 | ZNU4 | 1 | Bid | 123.90625 | 84124:M:1329832TN0011581 | 15.625 | -15.625 | 0.3 | -15.925 | 8855754 | -560 | -10 | 10 | 0 | -200 |
| 20140611 02:23:54.352 | 6 | 2 | ZNU4 | 1 | Bid | 123.90625 | 84124:M:1331614TN0011869 | 15.625 | -15.625 | 0.3 | -15.925 | 8869004 | -878 | -21 | 21 | 1 | -200 |
| 20140611 02:23:54.352 | 6 | 2 | ZNU4 | 1 | Bid | 123.90625 | 84124:M:1331566TN0011845 | 15.625 | -15.625 | 0.3 | -15.925 | 8869004 | -878 | -21 | 21 | 1 | -200 |
| 20140611 02:34:05.613 | 6 | 2 | ZNU4 | 1 | Bid | 123.875 | 84124:M:1335188TN0012668 | 15.625 | -15.625 | 0.3 | -15.925 | 8904301 | -569 | -13 | 11 | 1 | -205 |
| 20140611 02:34:05.613 | 6 | 2 | ZNU4 | 1 | Bid | 123.875 | 84124:M:1335178TN0012663 | 15.625 | -15.625 | 0.3 | -15.925 | 8904301 | -569 | -13 | 11 | 1 | -205 |
| 20140611 02:35:59.140 | 6 | 2 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1336155TN0012934 | 15.625 | -15.625 | 0.3 | -15.925 | 8911694 | -577 | -2 | 2 | 0 | -498 |
| 20140611 02:44:18.676 | 6 | 2 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1339397TN0013906 | 15.625 | -15.625 | 0.3 | -15.925 | 8928942 | -731 | -9 | 9 | 1 | -300 |
| 20140611 02:44:18.676 | 6 | 2 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1339395TN0013905 | 15.625 | -15.625 | 0.3 | -15.925 | 8928942 | -731 | -9 | 9 | 1 | -300 |
| 20140611 02:51:48.769 | 6 | 2 | ZNU4 | -1 | Ask | 123.84375 | 84124:M:1345047TN0015937 | 15.625 | -15.625 | 0.3 | -15.925 | 8948725 | -473 | -8 | 7 | 0 | -126 |
| 20140611 03:10:14.256 | 6 | 3 | ZNU4 | -2 | Ask | 123.828125 | 84124:M:1353231TN0017954 | 15.625 | -31.25 | 0.6 | -31.85 | 9005690 | -656 | -9 | 7 | 1 | -406 |
| 20140611 03:10:14.256 | 6 | 3 | ZNU4 | -49 | Ask | 123.828125 | 84124:M:1353233TN0017955 | 15.625 | -765.625 | 14.7 | -780.325 | 9005690 | -656 | -9 | 7 | 1 | -406 |
| 20140611 03:10:14.256 | 6 | 3 | ZNU4 | -1 | Ask | 123.828125 | 84124:M:1353221TN0017949 | 15.625 | -15.625 | 0.3 | -15.925 | 9005690 | -656 | -9 | 7 | 1 | -406 |
| 20140611 03:10:14.256 | 6 | 3 | ZNU4 | -1 | Ask | 123.828125 | 84124:M:1353223TN0017950 | 15.625 | -15.625 | 0.3 | -15.925 | 9005690 | -656 | -9 | 7 | 1 | -406 |
| 20140611 03:25:09.999 | 6 | 3 | ZNU4 | -1 | Ask | 123.84375 | 84124:M:1355093TN0018205 | 15.625 | -15.625 | 0.3 | -15.925 | 9024191 | -996 | -12 | 11 | 1 | -279 |
| 20140611 03:48:50.114 | 6 | 3 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1368995TN0021388 | 15.625 | -15.625 | 0.3 | -15.925 | 9113257 | -482 | -18 | 17 | 1 | -103 |
| 20140611 03:53:03.191 | 6 | 3 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1370523TN0021758 | 15.625 | -15.625 | 0.3 | -15.925 | 9121454 | -785 | -5 | 5 | 1 | -456 |
| 20140611 03:53:03.191 | 6 | 3 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1370397TN0021695 | 15.625 | -15.625 | 0.3 | -15.925 | 9121454 | -785 | -5 | 5 | 1 | -456 |
| 20140611 03:53:03.191 | 6 | 3 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1370517TN0021755 | 15.625 | -15.625 | 0.3 | -15.925 | 9121454 | -785 | -5 | 5 | 1 | -456 |
| 20140611 03:53:03.191 | 6 | 3 | ZNU4 | -1 | Ask | 123.859375 | 84124:M:1370795TN0021776 | 15.625 | -15.625 | 0.3 | -15.925 | 9121454 | -785 | -5 | 5 | 1 | -456 |
| 20140611 07:03:56.450 | 6 | 7 | ZNU4 | 1 | Bid | 124.078125 | 84124:M:1480058TN0044960 | 15.625 | -15.625 | 0.3 | -15.925 | 9815668 | -517 | -2 | 2 | 0 | -400 |
| 20140611 09:27:16.737 | 6 | 9 | ZNU4 | -1 | Ask | 124.171875 | 84124:M:1675431TN0080062 | 15.625 | -15.625 | 0.3 | -15.925 | 10970740 | -942 | -7 | 1 | 0 | -942 |
| 20140611 09:33:23.849 | 6 | 9 | ZNU4 | 1 | Bid | 124.21875 | 84124:M:1689320TN0083240 | 15.625 | -15.625 | 0.3 | -15.925 | 11027025 | -1069 | -10 | 10 | 2 | -479 |
| 20140611 09:33:23.849 | 6 | 9 | ZNU4 | 1 | Bid | 124.21875 | 84124:M:1689468TN0083314 | 15.625 | -15.625 | 0.3 | -15.925 | 11027025 | -1069 | -10 | 10 | 2 | -479 |
| 20140611 09:37:07.260 | 6 | 9 | ZNU4 | 1 | Bid | 124.21875 | 84124:M:1693976TN0084027 | 15.625 | -15.625 | 0.3 | -15.925 | 11043187 | -885 | -9 | 1 | 0 | -885 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140611 03:58:37.522 | -1 | 0.337 | 0.12 | 2.372 | 1.432 | 806 | 1 | 0 | 5 | 4 | 1.001 | 14 | 820 | 0 |
| 20140611 02:16:25.576 | -1 | 0.537 | 0.112 | 1.191 | 0.552 | 476 | 1 | 2 | 2 | 1 | 1 | 49 | 525 | 0 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:20:48.256 | -1 | 0.389 | 0.08 | 4.085 | 2.494 | 723 | 1 | 3 | 2 | 2 | 0.823 | 0 | 723 | 6 |
| 20140611 02:23:54.352 | -1 | 0.421 | 0.138 | 5.01 | 2.766 | 1058 | 1 | 3 | 4 | 3 | 0.877 | 0 | 1058 | 2 |
| 20140611 02:23:54.352 | -1 | 0.421 | 0.138 | 5.01 | 2.766 | 1058 | 1 | 3 | 4 | 3 | 0.877 | 0 | 1058 | 2 |
| 20140611 02:34:05.613 | -1 | 0.406 | 0.113 | 1.741 | 1.035 | 710 | 1 | 2 | 3 | 2 | 0.852 | 0 | 710 | 1 |
| 20140611 02:34:05.613 | -1 | 0.406 | 0.113 | 1.741 | 1.035 | 710 | 1 | 2 | 3 | 2 | 0.852 | 0 | 710 | 1 |
| 20140611 02:35:59.140 | -1 | 0.43 | 0.024 | 1.184 | 0.675 | 587 | 1 | 2 | 2 | 2 | 0.767 | 0 | 587 | 6 |
| 20140611 02:44:18.676 | -1 | 0.708 | 0.129 | 0.839 | 0.245 | 302 | 1 | 1 | 3 | 2 | 1 | 69 | 371 | 0 |
| 20140611 02:44:18.676 | -1 | 0.708 | 0.129 | 0.839 | 0.245 | 302 | 1 | 1 | 3 | 2 | 1 | 69 | 371 | 0 |
| 20140611 02:51:48.769 | -2 | 0.425 | 0.082 | 0.981 | 0.564 | 640 | 1 | 2 | 2 | 2 | 1 | 1 | 641 | 1 |
| 20140611 03:10:14.256 | -1 | 0.213 | 0.052 | 1.521 | 0.645 | 457 | 1 | 1 | -7 | -8 | 0.299 | 0 | 457 | 9 |
| 20140611 03:10:14.256 | -1 | 0.213 | 0.052 | 1.521 | 0.645 | 457 | 1 | 1 | -7 | -8 | 0.299 | 0 | 457 | 9 |
| 20140611 03:10:14.256 | -1 | 0.213 | 0.052 | 1.521 | 0.645 | 457 | 1 | 1 | -7 | -8 | 0.299 | 0 | 457 | 9 |
| 20140611 03:10:14.256 | -1 | 0.213 | 0.052 | 1.521 | 0.645 | 457 | 1 | 1 | -7 | -8 | 0.299 | 0 | 457 | 9 |
| 20140611 03:25:09.999 | -2 | 0.711 | 0.128 | 1.431 | 0.413 | 405 | 1 | 3 | 4 | 3 | 1.002 | 68 | 473 | 0 |
| 20140611 03:48:50.114 | -1 | 0.502 | 0.198 | 0.92 | 0.453 | 329 | 1 | 1 | 4 | 3 | 0.701 | 0 | 329 | 1 |
| 20140611 03:53:03.191 | -1 | 0.436 | 0.049 | 3.363 | 1.895 | 1015 | 1 | 3 | 5 | 4 | 1.001 | 71 | 1086 | 0 |
| 20140611 03:53:03.191 | -1 | 0.436 | 0.049 | 3.363 | 1.895 | 1015 | 1 | 3 | 5 | 4 | 1.001 | 71 | 1086 | 0 |
| 20140611 03:53:03.191 | -1 | 0.436 | 0.049 | 3.363 | 1.895 | 1015 | 1 | 3 | 5 | 4 | 1.001 | 71 | 1086 | 0 |
| 20140611 03:53:03.191 | -1 | 0.436 | 0.049 | 3.363 | 1.895 | 1015 | 1 | 3 | 5 | 4 | 1.001 | 71 | 1086 | 0 |
| 20140611 07:03:56.450 | -1 | 0.162 | 0.012 | 1.141 | 0.859 | 1223 | 1 | 5 | 0 | 0 | 1.001 | 0 | 1223 | 0 |
| 20140611 09:27:16.737 | -7 | 0.378 | 0.044 | 1.28 | 0.795 | 1547 | 1 | 4 | 3 | 3 | 1.001 | 10 | 1557 | 0 |
| 20140611 09:33:23.849 | -1 | 0.5 | 0.058 | 1.516 | 0.758 | 1080 | 1 | 4 | 9 | 7 | 1.009 | 0 | 1080 | 7 |
| 20140611 09:33:23.849 | -1 | 0.5 | 0.058 | 1.516 | 0.758 | 1080 | 1 | 4 | 9 | 7 | 1.009 | 0 | 1080 | 7 |
| 20140611 09:37:07.260 | -9 | 0.262 | 0.047 | 1.623 | 1.198 | 2009 | 1 | 4 | 6 | 6 | 0.806 | 0 | 2009 | 11 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140611 09:45:52.739 | 6 | 9 | ZNU4 | 1 | Bid | 124.203125 | 84124:M:1712470TN0087198 | 15.625 | -15.625 | 0.3 | -15.925 | 11129918 | -986 | -3 | 3 | 0 | -947 |
| 20140612 01:57:54.498 | 6 | 1 | ZBU4 | -1 | Ask | 134.875 | 84124:M:2046611TN0002637 | 31.25 | -31.25 | 0.3 | -31.55 | 13562270 | -189 | -11 | 11 | 1 | -63 |
| 20140612 02:13:20.658 | 6 | 2 | ZBU4 | 1 | Bid | 134.84375 | 84124:M:2056812TN0003583 | 31.25 | -31.25 | 0.3 | -31.55 | 13630925 | -177 | -10 | 10 | 0 | -46 |
| 20140612 02:13:20.658 | 6 | 2 | ZBU4 | 1 | Bid | 134.84375 | 84124:M:2056800TN0003577 | 31.25 | -31.25 | 0.3 | -31.55 | 13630925 | -177 | -10 | 10 | 0 | -46 |
| 20140612 04:02:52.406 | 6 | 4 | ZBU4 | 1 | Bid | 134.8125 | 84124:M:2087846TN0005668 | 31.25 | -31.25 | 0.3 | -31.55 | 13916542 | -261 | -17 | 16 | 2 | -40 |
| 20140612 04:11:41.611 | 6 | 4 | ZBU4 | -1 | Ask | 134.8125 | 84124:M:2091753TN0006100 | 31.25 | -31.25 | 0.3 | -31.55 | 13951022 | -297 | -11 | 10 | 1 | -75 |
| 20140612 08:03:22.894 | 6 | 8 | ZBU4 | 1 | Bid | 135.125 | 84124:M:2314698TN0026493 | 31.25 | -31.25 | 0.3 | -31.55 | 15301773 | -296 | -10 | 3 | 0 | -212 |
| 20140612 08:03:48.206 | 6 | 8 | ZBU4 | -1 | Ask | 135.125 | 84124:M:2315809TN0026679 | 31.25 | -31.25 | 0.3 | -31.55 | 15306407 | -326 | -12 | 13 | 4 | -77 |
| 20140612 08:13:38.211 | 6 | 8 | ZBU4 | 1 | Bid | 135.0625 | 84124:M:2331332TN0028182 | 31.25 | -31.25 | 0.3 | -31.55 | 15409238 | -286 | -8 | 6 | 1 | -104 |
| 20140612 08:15:28.070 | 6 | 8 | ZBU4 | -1 | Ask | 135.0625 | 84124:M:2334427TN0028357 | 31.25 | -31.25 | 0.3 | -31.55 | 15429221 | -165 | -1 | 1 | 0 | -165 |
| 20140612 08:59:51.945 | 6 | 8 | ZBU4 | -2 | Ask | 135.0625 | 84124:M:2405493TN0036585 | 31.25 | -62.5 | 0.6 | -63.1 | 15894248 | -240 | -5 | 1 | 0 | -240 |
| 20140612 08:59:51.945 | 6 | 8 | ZBU4 | -3 | Ask | 135.0625 | 84124:M:2405491TN0036584 | 31.25 | -93.75 | 0.9 | -94.65 | 15894248 | -240 | -5 | 1 | 0 | -240 |
| 20140612 08:59:51.945 | 6 | 8 | ZBU4 | -1 | Ask | 135.0625 | 84124:M:2405489TN0036583 | 31.25 | -31.25 | 0.3 | -31.55 | 15894248 | -240 | -5 | 1 | 0 | -240 |
| 20140612 04:22:53.822 | 6 | 4 | ZFU4 | 1 | Bid | 118.8359375 | 84124:M:2099114TN0008474 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13989191 | -447 | -6 | 6 | 1 | -419 |
| 20140612 01:57:54.499 | 6 | 1 | ZNU4 | -1 | Ask | 124.015625 | 84124:M:2046499TN0006356 | 15.625 | -15.625 | 0.3 | -15.925 | 13562251 | -788 | -19 | 19 | 1 | -255 |
| 20140612 01:57:54.499 | 6 | 1 | ZNU4 | -6 | Ask | 124.015625 | 84124:M:2046517TN0006365 | 15.625 | -93.75 | 1.8 | -95.55 | 13562251 | -788 | -19 | 19 | 1 | -255 |
| 20140612 01:57:54.499 | 6 | 1 | ZNU4 | -1 | Ask | 124.015625 | 84124:M:2046493TN0006353 | 15.625 | -15.625 | 0.3 | -15.925 | 13562251 | -788 | -19 | 19 | 1 | -255 |
| 20140612 02:03:22.149 | 6 | 2 | ZNU4 | 1 | Bid | 123.984375 | 84124:M:2050754TN0007490 | 15.625 | -15.625 | 0.3 | -15.925 | 13594820 | -439 | -12 | 11 | 0 | -120 |
| 20140612 02:11:35.771 | 6 | 2 | ZNU4 | -1 | Ask | 124 | 84124:M:2054833TN0007928 | 15.625 | -15.625 | 0.3 | -15.925 | 13618433 | -663 | -15 | 15 | 0 | -150 |
| 20140612 04:15:28.952 | 6 | 4 | ZNU4 | 1 | Bid | 123.984375 | 84124:M:2093320TN0016487 | 15.625 | -15.625 | 0.3 | -15.925 | 13960591 | -934 | -13 | 12 | 3 | -364 |
| 20140612 04:15:28.952 | 6 | 4 | ZNU4 | 2 | Bid | 123.984375 | 84124:M:2093308TN0016481 | 15.625 | -31.25 | 0.6 | -31.85 | 13960591 | -934 | -13 | 12 | 3 | -364 |
| 20140612 04:20:52.894 | 6 | 4 | ZNU4 | -1 | Ask | 123.953125 | 84124:M:2097611TN0017499 | 15.625 | -15.625 | 0.3 | -15.925 | 13983225 | -797 | -9 | 8 | 0 | -407 |
| 20140612 04:20:52.894 | 6 | 4 | ZNU4 | -2 | Ask | 123.953125 | 84124:M:2097793TN0017555 | 15.625 | -31.25 | 0.6 | -31.85 | 13983225 | -797 | -9 | 8 | 0 | -407 |
| 20140612 04:22:53.826 | 6 | 4 | ZNU4 | 1 | Bid | 123.953125 | 84124:M:2099214TN0017629 | 15.625 | -15.625 | 0.3 | -15.925 | 13989193 | -779 | -20 | 19 | 1 | -172 |
| 20140612 05:49:32.180 | 6 | 5 | ZNU4 | -1 | Ask | 123.984375 | 84124:M:2134403TN0026077 | 15.625 | -15.625 | 0.3 | -15.925 | 14235483 | -1050 | -14 | 14 | 0 | -195 |
| 20140612 08:03:22.891 | 6 | 8 | ZNU4 | 4 | Bid | 124.171875 | 84124:M:2314446TN0060832 | 15.625 | -62.5 | 1.2 | -63.7 | 15301771 | -503 | -10 | 3 | 1 | -303 |
| 20140612 08:03:22.891 | 6 | 8 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:2314448TN0060833 | 15.625 | -15.625 | 0.3 | -15.925 | 15301771 | -503 | -10 | 3 | 1 | -303 |
| 20140612 08:03:22.891 | 6 | 8 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:2314450TN0060834 | 15.625 | -15.625 | 0.3 | -15.925 | 15301771 | -503 | -10 | 3 | 1 | -303 |
| 20140612 08:03:22.891 | 6 | 8 | ZNU4 | 1 | Bid | 124.171875 | 84124:M:2314624TN0060921 | 15.625 | -15.625 | 0.3 | -15.925 | 15301771 | -503 | -10 | 3 | 1 | -303 |
| 20140612 09:02:04.453 | 6 | 9 | ZNU4 | 1 | Bid | 124.15625 | 84124:M:2409070TN0080511 | 15.625 | -15.625 | 0.3 | -15.925 | 15912202 | -642 | -9 | 8 | 0 | -202 |
| 20140612 09:02:04.453 | 6 | 9 | ZNU4 | 2 | Bid | 124.15625 | 84124:M:2409000TN0080476 | 15.625 | -31.25 | 0.6 | -31.85 | 15912202 | -642 | -9 | 8 | 0 | -202 |
| 20140613 08:04:04.752 | 6 | 8 | ZBU4 | -1 | Ask | 135.34375 | 84124:M:3427637TN0035242 | 31.25 | -31.25 | 0.3 | -31.55 | 22330938 | -178 | -9 | 3 | 0 | -95 |
| 20140613 08:04:04.752 | 6 | 8 | ZBU4 | -1 | Ask | 135.34375 | 84124:M:3427683TN0035265 | 31.25 | -31.25 | 0.3 | -31.55 | 22330938 | -178 | -9 | 3 | 0 | -95 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140611 09:45:52.739 | -1 | 0.362 | 0.017 | 2.527 | 1.612 | 1740 | 1 | 4 | 3 | 3 | 1.001 | 0 | 1740 | 0 |
| 20140612 01:57:54.498 | -1 | 0.403 | 0.186 | 1.962 | 1.162 | 226 | 1 | 1 | 3 | 2 | 0.807 | 0 | 226 | 8 |
| 20140612 02:13:20.658 | -1 | 0.36 | 0.164 | 1.867 | 1.194 | 314 | 1 | 1 | 4 | 4 | 1 | 0 | 314 | 0 |
| 20140612 02:13:20.658 | -1 | 0.36 | 0.164 | 1.867 | 1.194 | 314 | 1 | 1 | 4 | 4 | 1 | 0 | 314 | 0 |
| 20140612 04:02:52.406 | -2 | 0.219 | 0.134 | 1.677 | 0.964 | 354 | 1 | 2 | 3 | 1 | 1.003 | 0 | 354 | 0 |
| 20140612 04:11:41.611 | -1 | 0.399 | 0.109 | 2.531 | 1.52 | 470 | 1 | 8 | 3 | 2 | 1.051 | 0 | 470 | 5 |
| 20140612 08:03:22.894 | -6 | 0.395 | 0.111 | 1.643 | 0.993 | 453 | 2 | 2 | 4 | 4 | 1 | 0 | 378^75 | 2 |
| 20140612 08:03:48.206 | -1 | 0.236 | 0.065 | 4.478 | 3.279 | 731 | 1 | 2 | 5 | 1 | 0.973 | 0 | 731 | 25 |
| 20140612 08:13:38.211 | -2 | 0.474 | 0.081 | 1.782 | 0.933 | 319 | 1 | 3 | 3 | 2 | 1.003 | 0 | 319 | 3 |
| 20140612 08:15:28.070 | -1 | 0.386 | 0.014 | 0.937 | 0.575 | 263 | 1 | 2 | 2 | 2 | 1 | 133 | 396 | 0 |
| 20140612 08:59:51.945 | -5 | 0.538 | 0.083 | 19.391 | 8.957 | 206 | 2 | 1 | 0 | 0 | 1 | 0 | 159^47 | 6 |
| 20140612 08:59:51.945 | -5 | 0.538 | 0.083 | 19.391 | 8.957 | 206 | 2 | 1 | 0 | 0 | 1 | 0 | 159^47 | 6 |
| 20140612 08:59:51.945 | -5 | 0.538 | 0.083 | 19.391 | 8.957 | 206 | 2 | 1 | 0 | 0 | 1 | 0 | 159^47 | 6 |
| 20140612 04:22:53.822 | -1 | 0.411 | 0.078 | 5.44 | 2.914 | 539 | 1 | 1 | 3 | 2 | 0.815 | 0 | 539 | 5 |
| 20140612 01:57:54.499 | -1 | 0.56 | 0.238 | 1.006 | 0.442 | 470 | 1 | 1 | 3 | 2 | 0.759 | 0 | 470 | 3 |
| 20140612 01:57:54.499 | -1 | 0.56 | 0.238 | 1.006 | 0.442 | 470 | 1 | 1 | 3 | 2 | 0.759 | 0 | 470 | 3 |
| 20140612 01:57:54.499 | -1 | 0.56 | 0.238 | 1.006 | 0.442 | 470 | 1 | 1 | 3 | 2 | 0.759 | 0 | 470 | 3 |
| 20140612 02:03:22.149 | -1 | 0.467 | 0.162 | 1.043 | 0.556 | 501 | 1 | 2 | 3 | 3 | 1 | 0 | 501 | 0 |
| 20140612 02:11:35.771 | -1 | 0.613 | 0.149 | 1.441 | 0.558 | 421 | 1 | 3 | 4 | 4 | 1.005 | 61 | 482 | 0 |
| 20140612 04:15:28.952 | -1 | 0.429 | 0.086 | 1.881 | 1.053 | 1093 | 1 | 3 | 5 | 2 | 0.88 | 0 | 1093 | 4 |
| 20140612 04:15:28.952 | -1 | 0.429 | 0.086 | 1.881 | 1.053 | 1093 | 1 | 3 | 5 | 2 | 0.88 | 0 | 1093 | 4 |
| 20140612 04:20:52.894 | -1 | 0.426 | 0.081 | 2.56 | 1.468 | 877 | 1 | 2 | 3 | 3 | 0.818 | 0 | 877 | 17 |
| 20140612 04:20:52.894 | -1 | 0.426 | 0.081 | 2.56 | 1.468 | 877 | 1 | 2 | 3 | 3 | 0.818 | 0 | 877 | 17 |
| 20140612 04:22:53.826 | -2 | 0.428 | 0.149 | 1.495 | 0.855 | 1040 | 2 | 3 | 5 | 4 | 1 | 0 | 829^211 | 1 |
| 20140612 05:49:32.180 | -1 | 0.475 | 0.109 | 4.476 | 2.35 | 988 | 1 | 4 | 3 | 3 | 0.851 | 0 | 988 | 2 |
| 20140612 08:03:22.891 | -7 | 0.341 | 0.088 | 1.192 | 0.785 | 970 | 2 | 4 | 1 | 0 | 1 | 0 | 761^209 | 4 |
| 20140612 08:03:22.891 | -7 | 0.341 | 0.088 | 1.192 | 0.785 | 970 | 2 | 4 | 1 | 0 | 1 | 0 | 761^209 | 4 |
| 20140612 08:03:22.891 | -7 | 0.341 | 0.088 | 1.192 | 0.785 | 970 | 2 | 4 | 1 | 0 | 1 | 0 | 761^209 | 4 |
| 20140612 08:03:22.891 | -7 | 0.341 | 0.088 | 1.192 | 0.785 | 970 | 2 | 4 | 1 | 0 | 1 | 0 | 761^209 | 4 |
| 20140612 09:02:04.453 | -1 | 0.489 | 0.083 | 1.236 | 0.632 | 628 | 2 | 3 | 5 | 5 | 1.002 | 0 | 533^95 | 0 |
| 20140612 09:02:04.453 | -1 | 0.489 | 0.083 | 1.236 | 0.632 | 628 | 2 | 3 | 5 | 5 | 1.002 | 0 | 533^95 | 0 |
| 20140613 08:04:04.752 | -6 | 0.446 | 0.138 | 1.396 | 0.98 | 316 | 1 | 2 | 11 | 11 | 1 | 0 | 316 | 0 |
| 20140613 08:04:04.752 | -6 | 0.446 | 0.138 | 1.396 | 0.98 | 316 | 1 | 2 | 11 | 11 | 1 | 0 | 316 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140613 08:04:04.752 | 6 | 8 | ZBU4 | -11 | Ask | 135.34375 | 84124:M:3427685TN0035266 | 31.25 | -343.75 | 3.3 | -347.05 | 22330938 | -178 | -9 | 3 | 0 | -95 |
| 20140613 08:34:24.682 | 6 | 8 | ZBU4 | -1 | Ask | 135.34375 | 84124:M:3501443TN0042509 | 31.25 | -31.25 | 0.3 | -31.55 | 22740061 | -317 | -4 | 4 | 0 | -218 |
| 20140613 08:39:04.553 | 6 | 8 | ZBU4 | -3 | Ask | 135.4375 | 84124:M:3518423TN0044291 | 31.25 | -93.75 | 0.9 | -94.65 | 22827567 | -383 | -17 | 16 | 1 | -74 |
| 20140613 08:39:04.553 | 6 | 8 | ZBU4 | -1 | Ask | 135.4375 | 84124:M:3518387TN0044273 | 31.25 | -31.25 | 0.3 | -31.55 | 22827567 | -383 | -17 | 16 | 1 | -74 |
| 20140613 08:39:04.553 | 6 | 8 | ZBU4 | -2 | Ask | 135.4375 | 84124:M:3518425TN0044292 | 31.25 | -62.5 | 0.6 | -63.1 | 22827567 | -383 | -17 | 16 | 1 | -74 |
| 20140613 08:39:04.553 | 6 | 8 | ZBU4 | -10 | Ask | 135.4375 | 84124:M:3518437TN0044298 | 31.25 | -312.5 | 3 | -315.5 | 22827567 | -383 | -17 | 16 | 1 | -74 |
| 20140613 08:04:04.745 | 6 | 8 | ZNU4 | -1 | Ask | 124.046875 | 84124:M:3427231TN0071828 | 15.625 | -15.625 | 0.3 | -15.925 | 22330927 | -591 | -5 | 5 | 1 | -346 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -4 | Ask | 124.0625 | 84124:M:3498223TN0083963 | 15.625 | -62.5 | 1.2 | -63.7 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -49 | Ask | 124.0625 | 84124:M:3498237TN0083970 | 15.625 | -765.625 | 14.7 | -780.325 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -1 | Ask | 124.0625 | 84124:M:3498235TN0083969 | 15.625 | -15.625 | 0.3 | -15.925 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -6 | Ask | 124.0625 | 84124:M:3498231TN0083967 | 15.625 | -93.75 | 1.8 | -95.55 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -1 | Ask | 124.0625 | 84124:M:3498233TN0083968 | 15.625 | -15.625 | 0.3 | -15.925 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -2 | Ask | 124.0625 | 84124:M:3498229TN0083966 | 15.625 | -31.25 | 0.6 | -31.85 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -1 | Ask | 124.0625 | 84124:M:3498241TN0083972 | 15.625 | -15.625 | 0.3 | -15.925 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:33:23.305 | 6 | 8 | ZNU4 | -6 | Ask | 124.0625 | 84124:M:3498225TN0083964 | 15.625 | -93.75 | 1.8 | -95.55 | 22724393 | -1451 | -23 | 14 | 3 | -887 |
| 20140613 08:39:04.549 | 6 | 8 | ZNU4 | -1 | Ask | 124.125 | 84124:M:3518273TN0087450 | 15.625 | -15.625 | 0.3 | -15.925 | 22827556 | -1204 | -11 | 11 | 0 | -331 |
| 20140613 11:00:33.449 | 6 | 11 | ZNU4 | -1 | Ask | 124.25 | 84124:M:3754173TN0132677 | 15.625 | -15.625 | 0.3 | -15.925 | 24350345 | -619 | -11 | 11 | 0 | -227 |
| 20140613 11:00:33.449 | 6 | 11 | ZNU4 | -6 | Ask | 124.25 | 84124:M:3754179TN0132680 | 15.625 | -93.75 | 1.8 | -95.55 | 24350345 | -619 | -11 | 11 | 0 | -227 |
| 20140613 11:00:33.449 | 6 | 11 | ZNU4 | -4 | Ask | 124.25 | 84124:M:3754177TN0132679 | 15.625 | -62.5 | 1.2 | -63.7 | 24350345 | -619 | -11 | 11 | 0 | -227 |
| 20140613 11:00:33.449 | 6 | 11 | ZNU4 | -1 | Ask | 124.25 | 84124:M:3754131TN0132656 | 15.625 | -15.625 | 0.3 | -15.925 | 24350345 | -619 | -11 | 11 | 0 | -227 |
| 20140613 11:00:33.449 | 6 | 11 | ZNU4 | -1 | Ask | 124.25 | 84124:M:3754129TN0132655 | 15.625 | -15.625 | 0.3 | -15.925 | 24350345 | -619 | -11 | 11 | 0 | -227 |
| 20140613 11:00:33.449 | 6 | 11 | ZNU4 | -6 | Ask | 124.25 | 84124:M:3754175TN0132678 | 15.625 | -93.75 | 1.8 | -95.55 | 24350345 | -619 | -11 | 11 | 0 | -227 |
| 20140613 11:33:53.628 | 6 | 11 | ZNU4 | -2 | Ask | 124.296875 | 84124:M:3773061TN0136323 | 15.625 | -31.25 | 0.6 | -31.85 | 24485866 | -539 | -10 | 10 | 1 | -185 |
| 20140613 11:33:53.628 | 6 | 11 | ZNU4 | -6 | Ask | 124.296875 | 84124:M:3773059TN0136322 | 15.625 | -93.75 | 1.8 | -95.55 | 24485866 | -539 | -10 | 10 | 1 | -185 |
| 20140613 11:33:53.628 | 6 | 11 | ZNU4 | -4 | Ask | 124.296875 | 84124:M:3773065TN0136325 | 15.625 | -62.5 | 1.2 | -63.7 | 24485866 | -539 | -10 | 10 | 1 | -185 |
| 20140613 11:33:53.628 | 6 | 11 | ZNU4 | -49 | Ask | 124.296875 | 84124:M:3773057TN0136321 | 15.625 | -765.625 | 14.7 | -780.325 | 24485866 | -539 | -10 | 10 | 1 | -185 |
| 20140613 11:33:53.628 | 6 | 11 | ZNU4 | -6 | Ask | 124.296875 | 84124:M:3773063TN0136324 | 15.625 | -93.75 | 1.8 | -95.55 | 24485866 | -539 | -10 | 10 | 1 | -185 |
| 20140613 11:33:53.628 | 6 | 11 | ZNU4 | -1 | Ask | 124.296875 | 84124:M:3773127TN0136356 | 15.625 | -15.625 | 0.3 | -15.925 | 24485866 | -539 | -10 | 10 | 1 | -185 |
| 20140616 08:00:02.419 | 6 | 8 | ZBU4 | 1 | Bid | 136 | 84125:M:214858TN0021405 | 31.25 | -31.25 | 0.3 | -31.55 | 1527869 | -272 | -4 | 4 | 0 | -144 |
| 20140616 11:14:23.085 | 6 | 11 | ZBU4 | 1 | Bid | 135.84375 | 84125:M:446970TN0048545 | 31.25 | -31.25 | 0.3 | -31.55 | 3106706 | -473 | -8 | 8 | 0 | -194 |
| 20140616 10:41:53.990 | 6 | 10 | ZFU4 | 6 | Bid | 118.9453125 | 84125:M:415642TN0046788 | 7.8125 | -46.875 | 1.8 | -48.675 | 2932490 | -137 | -2 | 2 | 0 | -105 |
| 20140616 10:41:53.990 | 6 | 10 | ZFU4 | 9 | Bid | 118.9453125 | 84125:M:415638TN0046786 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 2932490 | -137 | -2 | 2 | 0 | -105 |
| 20140616 02:30:09.691 | 6 | 2 | ZNU4 | -1 | Ask | 124.4375 | 84125:M:62531TN0011788 | 15.625 | -15.625 | 0.3 | -15.925 | 492784 | -503 | -12 | 12 | 0 | -125 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140613 08:04:04.752 | -6 | 0.446 | 0.138 | 1.396 | 0.98 | 316 | 1 | 2 | 11 | 11 | 1 | 0 | 316 | 0 |
| 20140613 08:34:24.682 | -1 | 0.454 | 0.034 | 1.067 | 0.583 | 382 | 2 | 3 | 6 | 6 | 1 | 0 | 289^93 | 1 |
| 20140613 08:39:04.553 | -1 | 0.41 | 0.138 | 2.385 | 1.408 | 546 | 1 | 4 | 9 | 8 | 1.002 | 165 | 711 | 0 |
| 20140613 08:39:04.553 | -1 | 0.41 | 0.138 | 2.385 | 1.408 | 546 | 1 | 4 | 9 | 8 | 1.002 | 165 | 711 | 0 |
| 20140613 08:39:04.553 | -1 | 0.41 | 0.138 | 2.385 | 1.408 | 546 | 1 | 4 | 9 | 8 | 1.002 | 165 | 711 | 0 |
| 20140613 08:39:04.553 | -1 | 0.41 | 0.138 | 2.385 | 1.408 | 546 | 1 | 4 | 9 | 8 | 1.002 | 165 | 711 | 0 |
| 20140613 08:04:04.745 | -1 | 0.332 | 0.034 | 1.359 | 0.887 | 968 | 1 | 3 | 4 | 3 | 1.001 | 19 | 987 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:33:23.305 | -1 | 0.442 | 0.124 | 1.996 | 1.111 | 1832 | 1 | 4 | 7 | 4 | 1.001 | 248 | 2080 | 0 |
| 20140613 08:39:04.549 | -1 | 0.502 | 0.066 | 1.411 | 0.702 | 1210 | 1 | 5 | 4 | 4 | 1.013 | 481 | 1691 | 0 |
| 20140613 11:00:33.449 | -1 | 0.423 | 0.075 | 2.665 | 1.537 | 844 | 2 | 5 | 2 | 2 | 1 | 0 | 689^155 | 2 |
| 20140613 11:00:33.449 | -1 | 0.423 | 0.075 | 2.665 | 1.537 | 844 | 2 | 5 | 2 | 2 | 1 | 0 | 689^155 | 2 |
| 20140613 11:00:33.449 | -1 | 0.423 | 0.075 | 2.665 | 1.537 | 844 | 2 | 5 | 2 | 2 | 1 | 0 | 689^155 | 2 |
| 20140613 11:00:33.449 | -1 | 0.423 | 0.075 | 2.665 | 1.537 | 844 | 2 | 5 | 2 | 2 | 1 | 0 | 689^155 | 2 |
| 20140613 11:00:33.449 | -1 | 0.423 | 0.075 | 2.665 | 1.537 | 844 | 2 | 5 | 2 | 2 | 1 | 0 | 689^155 | 2 |
| 20140613 11:00:33.449 | -1 | 0.423 | 0.075 | 2.665 | 1.537 | 844 | 2 | 5 | 2 | 2 | 1 | 0 | 689^155 | 2 |
| 20140613 11:33:53.628 | -1 | 0.244 | 0.061 | 1.793 | 1.437 | 1671 | 1 | 2 | 6 | 5 | 1.003 | 163 | 1834 | 0 |
| 20140613 11:33:53.628 | -1 | 0.244 | 0.061 | 1.793 | 1.437 | 1671 | 1 | 2 | 6 | 5 | 1.003 | 163 | 1834 | 0 |
| 20140613 11:33:53.628 | -1 | 0.244 | 0.061 | 1.793 | 1.437 | 1671 | 1 | 2 | 6 | 5 | 1.003 | 163 | 1834 | 0 |
| 20140613 11:33:53.628 | -1 | 0.244 | 0.061 | 1.793 | 1.437 | 1671 | 1 | 2 | 6 | 5 | 1.003 | 163 | 1834 | 0 |
| 20140613 11:33:53.628 | -1 | 0.244 | 0.061 | 1.793 | 1.437 | 1671 | 1 | 2 | 6 | 5 | 1.003 | 163 | 1834 | 0 |
| 20140613 11:33:53.628 | -1 | 0.244 | 0.061 | 1.793 | 1.437 | 1671 | 1 | 2 | 6 | 5 | 1.003 | 163 | 1834 | 0 |
| 20140616 08:00:02.419 | -1 | 0.31 | 0.04 | 2.246 | 1.55 | 606 | 2 | 3 | 8 | 8 | 1 | 0 | 543^63 | -1 |
| 20140616 11:14:23.085 | -1 | 0.41 | 0.071 | 2.669 | 1.574 | 680 | 2 | 2 | 7 | 7 | 1 | 0 | 580^100 | 1 |
| 20140616 10:41:53.990 | -1 | 0.171 | 0.027 | 3.608 | 2.991 | 653 | 1 | 2 | 10 | 10 | 1.006 | 0 | 653 | 0 |
| 20140616 10:41:53.990 | -1 | 0.171 | 0.027 | 3.608 | 2.991 | 653 | 1 | 2 | 10 | 10 | 1.006 | 0 | 653 | 0 |
| 20140616 02:30:09.691 | -1 | 0.421 | 0.128 | 1.945 | 1.125 | 691 | 1 | 2 | 3 | 3 | 1 | 43 | 734 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140616 02:30:09.691 | 6 | 2 | ZNU4 | -2 | Ask | 124.4375 | 84125:M:62551TN0011798 | 15.625 | -31.25 | 0.6 | -31.85 | 492784 | -503 | -12 | 12 | 0 | -125 |
| 20140616 08:00:02.416 | 6 | 8 | ZNU4 | 1 | Bid | 124.328125 | 84125:M:214564TN0038711 | 15.625 | -15.625 | 0.3 | -15.925 | 1527867 | -612 | -12 | 3 | 0 | -332 |
| 20140616 10:41:53.983 | 6 | 10 | ZNU4 | 1 | Bid | 124.390625 | 84125:M:415358TN0076513 | 15.625 | -15.625 | 0.3 | -15.925 | 2932485 | -369 | -4 | 3 | 0 | -265 |
| 20140617 02:02:06.771 | 6 | 2 | ZBU4 | -1 | Ask | 135.96875 | 84125:M:634979TN0001736 | 31.25 | -31.25 | 0.3 | -31.55 | 5224984 | -135 | -14 | 14 | 2 | -68 |
| 20140617 02:06:02.013 | 6 | 2 | ZBU4 | 1 | Bid | 136 | 84125:M:636608TN0001950 | 31.25 | -31.25 | 0.3 | -31.55 | 5236820 | -179 | -11 | 11 | 0 | -61 |
| 20140617 07:43:19.176 | 6 | 7 | ZBU4 | -1 | Ask | 135.4375 | 84125:M:844247TN0019575 | 31.25 | -31.25 | 0.3 | -31.55 | 6857337 | -352 | -8 | 7 | 1 | -229 |
| 20140617 08:50:33.465 | 6 | 8 | ZBU4 | 1 | Bid | 135.3125 | 84125:M:993916TN0034568 | 31.25 | -31.25 | 0.3 | -31.55 | 7731014 | -176 | -7 | 7 | 1 | -75 |
| 20140617 12:48:31.135 | 6 | 12 | ZBU4 | 1 | Bid | 135.1875 | 84125:M:1281604TN0066211 | 31.25 | -31.25 | 0.3 | -31.55 | 9521806 | -352 | -11 | 10 | 1 | -125 |
| 20140617 13:59:56.316 | 6 | 13 | ZBU4 | -1 | Ask | 135.09375 | 84125:M:1335603TN0071347 | 31.25 | -31.25 | 0.3 | -31.55 | 9808880 | -521 | -11 | 10 | 0 | -158 |
| 20140617 02:02:06.769 | 6 | 2 | ZNU4 | -1 | Ask | 124.328125 | 84125:M:634649TN0004989 | 15.625 | -15.625 | 0.3 | -15.925 | 5224968 | -1076 | -23 | 23 | 2 | -365 |
| 20140617 02:02:06.769 | 6 | 2 | ZNU4 | -1 | Ask | 124.328125 | 84125:M:634665TN0004997 | 15.625 | -15.625 | 0.3 | -15.925 | 5224968 | -1076 | -23 | 23 | 2 | -365 |
| 20140617 02:06:02.017 | 6 | 2 | ZNU4 | 1 | Bid | 124.34375 | 84125:M:636886TN0005454 | 15.625 | -15.625 | 0.3 | -15.925 | 5236802 | -718 | -19 | 19 | 1 | -310 |
| 20140617 02:06:02.017 | 6 | 2 | ZNU4 | 2 | Bid | 124.34375 | 84125:M:636900TN0005461 | 15.625 | -31.25 | 0.6 | -31.85 | 5236802 | -718 | -19 | 19 | 1 | -310 |
| 20140617 02:47:06.583 | 6 | 2 | ZNU4 | -1 | Ask | 124.265625 | 84125:M:647017TN0007576 | 15.625 | -15.625 | 0.3 | -15.925 | 5373805 | -785 | -18 | 17 | 1 | -172 |
| 20140617 02:47:06.583 | 6 | 2 | ZNU4 | -2 | Ask | 124.265625 | 84125:M:646835TN0007485 | 15.625 | -31.25 | 0.6 | -31.85 | 5373805 | -785 | -18 | 17 | 1 | -172 |
| 20140617 02:47:06.583 | 6 | 2 | ZNU4 | -2 | Ask | 124.265625 | 84125:M:647019TN0007577 | 15.625 | -31.25 | 0.6 | -31.85 | 5373805 | -785 | -18 | 17 | 1 | -172 |
| 20140617 02:54:15.165 | 6 | 2 | ZNU4 | -1 | Ask | 124.28125 | 84125:M:649009TN0008115 | 15.625 | -15.625 | 0.3 | -15.925 | 5396534 | -847 | -9 | 9 | 1 | -363 |
| 20140617 04:59:05.460 | 6 | 4 | ZNU4 | -1 | Ask | 124.296875 | 84125:M:683395TN0015423 | 15.625 | -15.625 | 0.3 | -15.925 | 5781018 | -506 | -2 | 2 | 0 | -474 |
| 20140617 07:40:05.189 | 6 | 7 | ZNU4 | 1 | Bid | 124.03125 | 84125:M:823554TN0041018 | 15.625 | -15.625 | 0.3 | -15.925 | 6767352 | -779 | -2 | 1 | 0 | -779 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 1 | Bid | 123.90625 | 84125:M:1271230TN0129599 | 15.625 | -15.625 | 0.3 | -15.925 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 2 | Bid | 123.90625 | 84125:M:1271174TN0129571 | 15.625 | -31.25 | 0.6 | -31.85 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 49 | Bid | 123.90625 | 84125:M:1271304TN0129636 | 15.625 | -765.625 | 14.7 | -780.325 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 1 | Bid | 123.90625 | 84125:M:1271196TN0129582 | 15.625 | -15.625 | 0.3 | -15.925 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 1 | Bid | 123.90625 | 84125:M:1271260TN0129614 | 15.625 | -15.625 | 0.3 | -15.925 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 4 | Bid | 123.90625 | 84125:M:1271320TN0129644 | 15.625 | -62.5 | 1.2 | -63.7 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 6 | Bid | 123.90625 | 84125:M:1271322TN0129645 | 15.625 | -93.75 | 1.8 | -95.55 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140617 12:42:08.044 | 6 | 12 | ZNU4 | 6 | Bid | 123.90625 | 84125:M:1271318TN0129643 | 15.625 | -93.75 | 1.8 | -95.55 | 9474202 | -124 | -5 | 1 | 0 | -124 |
| 20140618 01:39:49.008 | 6 | 1 | ZBU4 | 1 | Bid | 135.09375 | 84125:M:1432076TN0002953 | 31.25 | -31.25 | 0.3 | -31.55 | 11007828 | -158 | -8 | 7 | 1 | -59 |
| 20140618 01:45:11.757 | 6 | 1 | ZBU4 | -1 | Ask | 135.0625 | 84125:M:1434403TN0003146 | 31.25 | -31.25 | 0.3 | -31.55 | 11024887 | -162 | -20 | 14 | 0 | -52 |
| 20140618 01:45:11.757 | 6 | 1 | ZBU4 | -1 | Ask | 135.0625 | 84125:M:1434415TN0003152 | 31.25 | -31.25 | 0.3 | -31.55 | 11024887 | -162 | -20 | 14 | 0 | -52 |
| 20140618 01:45:11.757 | 6 | 1 | ZBU4 | -11 | Ask | 135.0625 | 84125:M:1434431TN0003160 | 31.25 | -343.75 | 3.3 | -347.05 | 11024887 | -162 | -20 | 14 | 0 | -52 |
| 20140618 02:06:56.227 | 6 | 2 | ZBU4 | 1 | Bid | 135.125 | 84125:M:1443504TN0003980 | 31.25 | -31.25 | 0.3 | -31.55 | 11097059 | -84 | -11 | 10 | 1 | -26 |
| 20140618 02:06:56.227 | 6 | 2 | ZBU4 | 1 | Bid | 135.125 | 84125:M:1443398TN0003965 | 31.25 | -31.25 | 0.3 | -31.55 | 11097059 | -84 | -11 | 10 | 1 | -26 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140616 02:30:09.691 | -1 | 0.421 | 0.128 | 1.945 | 1.125 | 691 | 1 | 2 | 3 | 3 | 1 | 43 | 734 | 0 |
| 20140616 08:00:02.416 | -7 | 0.34 | 0.071 | 1.798 | 1.186 | 1186 | 2 | 5 | 3 | 3 | 1 | 0 | 945^241 | 3 |
| 20140616 10:41:53.983 | -2 | 0.105 | 0.017 | 0.906 | 0.641 | 500 | 1 | 2 | 3 | 3 | 1.006 | 0 | 500 | 0 |
| 20140617 02:02:06.771 | -1 | 0.254 | 0.147 | 2.07 | 1.539 | 347 | 2 | 3 | 8 | 6 | 1.009 | 6 | 300^53 | 0 |
| 20140617 02:06:02.013 | -1 | 0.464 | 0.19 | 2.539 | 1.362 | 211 | 2 | 2 | 2 | 2 | 1.019 | 0 | 178^33 | 6 |
| 20140617 07:43:19.176 | -1 | 0.253 | 0.043 | 2.416 | 1.432 | 444 | 1 | 3 | 4 | 3 | 1 | 0 | 444 | 3 |
| 20140617 08:50:33.465 | -1 | 0.216 | 0.055 | 1.891 | 1.481 | 439 | 1 | 3 | 5 | 4 | 1.009 | 0 | 439 | 0 |
| 20140617 12:48:31.135 | -1 | 0.358 | 0.103 | 2.587 | 1.661 | 561 | 1 | 1 | 3 | 2 | 0.889 | 0 | 561 | 5 |
| 20140617 13:59:56.316 | -1 | 0.362 | 0.105 | 4.699 | 2.997 | 917 | 1 | 3 | 6 | 6 | 1 | 0 | 917 | 8 |
| 20140617 02:02:06.769 | -1 | 0.636 | 0.202 | 1.041 | 0.379 | 468 | 1 | 1 | 6 | 4 | 0.76 | 0 | 468 | 1 |
| 20140617 02:02:06.769 | -1 | 0.636 | 0.202 | 1.041 | 0.379 | 468 | 1 | 1 | 6 | 4 | 0.76 | 0 | 468 | 1 |
| 20140617 02:06:02.017 | -1 | 0.575 | 0.196 | 1.864 | 0.793 | 532 | 2 | 3 | 7 | 6 | 1.004 | 0 | 433^99 | 0 |
| 20140617 02:06:02.017 | -1 | 0.575 | 0.196 | 1.864 | 0.793 | 532 | 2 | 3 | 7 | 6 | 1.004 | 0 | 433^99 | 0 |
| 20140617 02:47:06.583 | -1 | 0.448 | 0.135 | 1.448 | 0.795 | 814 | 1 | 3 | 3 | 2 | 0.843 | 0 | 814 | 2 |
| 20140617 02:47:06.583 | -1 | 0.448 | 0.135 | 1.448 | 0.795 | 814 | 1 | 3 | 3 | 2 | 0.843 | 0 | 814 | 2 |
| 20140617 02:47:06.583 | -1 | 0.448 | 0.135 | 1.448 | 0.795 | 814 | 1 | 3 | 3 | 2 | 0.843 | 0 | 814 | 2 |
| 20140617 02:54:15.165 | -1 | 0.481 | 0.086 | 2.047 | 1.068 | 921 | 1 | 3 | 2 | 1 | 1.009 | 83 | 1004 | 0 |
| 20140617 04:59:05.460 | -1 | 0.452 | 0.024 | 1.257 | 0.689 | 625 | 1 | 4 | 3 | 3 | 1.018 | 41 | 666 | 0 |
| 20140617 07:40:05.189 | -2 | 0.465 | 0.019 | 1.345 | 0.717 | 903 | 1 | 2 | 2 | 2 | 1.008 | 0 | 903 | 0 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140617 12:42:08.044 | -5 | 0.071 | 0.023 | 1.348 | 1.25 | 1527 | 1 | 5 | 1 | 1 | 1.005 | 0 | 1527 | 1 |
| 20140618 01:39:49.008 | -1 | 0.334 | 0.119 | 3.638 | 2.423 | 268 | 1 | 1 | 4 | 3 | 0.851 | 0 | 268 | 4 |
| 20140618 01:45:11.757 | -1 | 0.414 | 0.26 | 3.871 | 2.267 | 233 | 1 | 2 | 4 | 4 | 1.017 | 12 | 245 | 0 |
| 20140618 01:45:11.757 | -1 | 0.414 | 0.26 | 3.871 | 2.267 | 233 | 1 | 2 | 4 | 4 | 1.017 | 12 | 245 | 0 |
| 20140618 01:45:11.757 | -1 | 0.414 | 0.26 | 3.871 | 2.267 | 233 | 1 | 2 | 4 | 4 | 1.017 | 12 | 245 | 0 |
| 20140618 02:06:56.227 | -1 | 0.212 | 0.18 | 2.263 | 1.783 | 273 | 1 | 1 | 7 | 6 | 0.875 | 0 | 273 | 5 |
| 20140618 02:06:56.227 | -1 | 0.212 | 0.18 | 2.263 | 1.783 | 273 | 1 | 1 | 7 | 6 | 0.875 | 0 | 273 | 5 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140618 04:04:32.365 | 6 | 4 | ZBU4 | -1 | Ask | 135.1875 | 84125:M:1477809TN0006714 | 31.25 | -31.25 | 0.3 | -31.55 | 11519374 | -248 | -11 | 6 | 0 | -194 |
| 20140618 04:21:42.647 | 6 | 4 | ZBU4 | -1 | Ask | 135.21875 | 84125:M:1486439TN0007476 | 31.25 | -31.25 | 0.3 | -31.55 | 11634401 | -272 | -15 | 13 | 1 | -100 |
| 20140618 04:21:42.647 | 6 | 4 | ZBU4 | -1 | Ask | 135.21875 | 84125:M:1486401TN0007457 | 31.25 | -31.25 | 0.3 | -31.55 | 11634401 | -272 | -15 | 13 | 1 | -100 |
| 20140618 06:02:24.107 | 6 | 6 | ZBU4 | -1 | Ask | 135.28125 | 84125:M:1515663TN0009626 | 31.25 | -31.25 | 0.3 | -31.55 | 12002611 | -173 | -8 | 3 | 0 | -76 |
| 20140618 06:02:24.107 | 6 | 6 | ZBU4 | -11 | Ask | 135.28125 | 84125:M:1515689TN0009639 | 31.25 | -343.75 | 3.3 | -347.05 | 12002611 | -173 | -8 | 3 | 0 | -76 |
| 20140618 06:02:24.107 | 6 | 6 | ZBU4 | -1 | Ask | 135.28125 | 84125:M:1515877TN0009661 | 31.25 | -31.25 | 0.3 | -31.55 | 12002611 | -173 | -8 | 3 | 0 | -76 |
| 20140618 06:08:43.895 | 6 | 6 | ZBU4 | -1 | Ask | 135.28125 | 84125:M:1520811TN0010106 | 31.25 | -31.25 | 0.3 | -31.55 | 12025480 | -267 | -20 | 4 | 0 | -137 |
| 20140618 07:20:06.047 | 6 | 7 | ZBU4 | -1 | Ask | 135.09375 | 84125:M:1572197TN0014916 | 31.25 | -31.25 | 0.3 | -31.55 | 12315911 | -167 | -8 | 2 | 1 | -91 |
| 20140618 07:20:06.047 | 6 | 7 | ZBU4 | -2 | Ask | 135.09375 | 84125:M:1572199TN0014917 | 31.25 | -62.5 | 0.6 | -63.1 | 12315911 | -167 | -8 | 2 | 1 | -91 |
| 20140618 07:20:06.047 | 6 | 7 | ZBU4 | -1 | Ask | 135.09375 | 84125:M:1572135TN0014885 | 31.25 | -31.25 | 0.3 | -31.55 | 12315911 | -167 | -8 | 2 | 1 | -91 |
| 20140618 07:20:06.047 | 6 | 7 | ZBU4 | -3 | Ask | 135.09375 | 84125:M:1572253TN0014944 | 31.25 | -93.75 | 0.9 | -94.65 | 12315911 | -167 | -8 | 2 | 1 | -91 |
| 20140618 07:21:03.325 | 6 | 7 | ZBU4 | -1 | Ask | 135.125 | 84125:M:1574669TN0015361 | 31.25 | -31.25 | 0.3 | -31.55 | 12328270 | -236 | -10 | 2 | 0 | -198 |
| 20140618 01:39:49.006 | 6 | 1 | ZNU4 | 49 | Bid | 123.90625 | 84125:M:1431930TN0007397 | 15.625 | -765.625 | 14.7 | -780.325 | 11007824 | -650 | -4 | 4 | 0 | -218 |
| 20140618 01:39:49.006 | 6 | 1 | ZNU4 | 1 | Bid | 123.90625 | 84125:M:1431934TN0007399 | 15.625 | -15.625 | 0.3 | -15.925 | 11007824 | -650 | -4 | 4 | 0 | -218 |
| 20140618 01:45:11.755 | 6 | 1 | ZNU4 | -49 | Ask | 123.875 | 84125:M:1434305TN0007975 | 15.625 | -765.625 | 14.7 | -780.325 | 11024882 | -552 | -10 | 5 | 0 | -255 |
| 20140618 01:45:11.755 | 6 | 1 | ZNU4 | -1 | Ask | 123.875 | 84125:M:1434301TN0007973 | 15.625 | -15.625 | 0.3 | -15.925 | 11024882 | -552 | -10 | 5 | 0 | -255 |
| 20140618 02:02:31.647 | 6 | 2 | ZNU4 | 1 | Bid | 123.921875 | 84125:M:1441878TN0009327 | 15.625 | -15.625 | 0.3 | -15.925 | 11074271 | -614 | -10 | 10 | 1 | -268 |
| 20140618 02:02:31.647 | 6 | 2 | ZNU4 | 2 | Bid | 123.921875 | 84125:M:1441880TN0009328 | 15.625 | -31.25 | 0.6 | -31.85 | 11074271 | -614 | -10 | 10 | 1 | -268 |
| 20140618 02:06:56.226 | 6 | 2 | ZNU4 | 49 | Bid | 123.921875 | 84125:M:1443450TN0009729 | 15.625 | -765.625 | 14.7 | -780.325 | 11097042 | -387 | -18 | 18 | 0 | -96 |
| 20140618 02:06:56.226 | 6 | 2 | ZNU4 | 6 | Bid | 123.921875 | 84125:M:1443322TN0009715 | 15.625 | -93.75 | 1.8 | -95.55 | 11097042 | -387 | -18 | 18 | 0 | -96 |
| 20140618 02:06:56.226 | 6 | 2 | ZNU4 | 1 | Bid | 123.921875 | 84125:M:1443290TN0009699 | 15.625 | -15.625 | 0.3 | -15.925 | 11097042 | -387 | -18 | 18 | 0 | -96 |
| 20140618 02:06:56.226 | 6 | 2 | ZNU4 | 4 | Bid | 123.921875 | 84125:M:1443318TN0009713 | 15.625 | -62.5 | 1.2 | -63.7 | 11097042 | -387 | -18 | 18 | 0 | -96 |
| 20140618 02:06:56.226 | 6 | 2 | ZNU4 | 1 | Bid | 123.921875 | 84125:M:1443488TN0009748 | 15.625 | -15.625 | 0.3 | -15.925 | 11097042 | -387 | -18 | 18 | 0 | -96 |
| 20140618 04:05:08.102 | 6 | 4 | ZNU4 | 1 | Bid | 123.984375 | 84125:M:1478204TN0017702 | 15.625 | -15.625 | 0.3 | -15.925 | 11526190 | -715 | -15 | 15 | 1 | -166 |
| 20140618 04:21:42.645 | 6 | 4 | ZNU4 | -1 | Ask | 124.015625 | 84125:M:1486197TN0019382 | 15.625 | -15.625 | 0.3 | -15.925 | 11634388 | -642 | -20 | 16 | 2 | -194 |
| 20140618 04:21:42.645 | 6 | 4 | ZNU4 | -2 | Ask | 124.015625 | 84125:M:1486293TN0019430 | 15.625 | -31.25 | 0.6 | -31.85 | 11634388 | -642 | -20 | 16 | 2 | -194 |
| 20140618 05:33:09.399 | 6 | 5 | ZNU4 | 1 | Bid | 124.0625 | 84125:M:1507862TN0024525 | 15.625 | -15.625 | 0.3 | -15.925 | 11918619 | -635 | -12 | 12 | 0 | -316 |
| 20140618 05:40:56.281 | 6 | 5 | ZNU4 | 1 | Bid | 124.046875 | 84125:M:1509656TN0024952 | 15.625 | -15.625 | 0.3 | -15.925 | 11936997 | -475 | -4 | 4 | 0 | -332 |
| 20140618 05:40:56.281 | 6 | 5 | ZNU4 | 49 | Bid | 124.046875 | 84125:M:1509658TN0024953 | 15.625 | -765.625 | 14.7 | -780.325 | 11936997 | -475 | -4 | 4 | 0 | -332 |
| 20140618 05:40:56.281 | 6 | 5 | ZNU4 | 6 | Bid | 124.046875 | 84125:M:1509732TN0024990 | 15.625 | -93.75 | 1.8 | -95.55 | 11936997 | -475 | -4 | 4 | 0 | -332 |
| 20140618 05:40:56.281 | 6 | 5 | ZNU4 | 6 | Bid | 124.046875 | 84125:M:1509736TN0024992 | 15.625 | -93.75 | 1.8 | -95.55 | 11936997 | -475 | -4 | 4 | 0 | -332 |
| 20140618 05:40:56.281 | 6 | 5 | ZNU4 | 4 | Bid | 124.046875 | 84125:M:1509734TN0024991 | 15.625 | -62.5 | 1.2 | -63.7 | 11936997 | -475 | -4 | 4 | 0 | -332 |
| 20140618 05:40:56.281 | 6 | 5 | ZNU4 | 2 | Bid | 124.046875 | 84125:M:1509718TN0024983 | 15.625 | -31.25 | 0.6 | -31.85 | 11936997 | -475 | -4 | 4 | 0 | -332 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140618 04:04:32.365 | -4 | 0.509 | 0.196 | 2.297 | 1.127 | 242 | 1 | 1 | 6 | 6 | 1.013 | 13 | 255 | 0 |
| 20140618 04:21:42.647 | -1 | 0.431 | 0.183 | 3.545 | 2.017 | 363 | 2 | 1 | 8 | 7 | 1.011 | 2 | 318^47 | 0 |
| 20140618 04:21:42.647 | -1 | 0.431 | 0.183 | 3.545 | 2.017 | 363 | 2 | 1 | 8 | 7 | 1.011 | 2 | 318^47 | 0 |
| 20140618 06:02:24.107 | -3 | 0.385 | 0.103 | 4.828 | 2.968 | 231 | 1 | 2 | 6 | 6 | 0.837 | 0 | 231 | 11 |
| 20140618 06:02:24.107 | -3 | 0.385 | 0.103 | 4.828 | 2.968 | 231 | 1 | 2 | 6 | 6 | 0.837 | 0 | 231 | 11 |
| 20140618 06:02:24.107 | -3 | 0.385 | 0.103 | 4.828 | 2.968 | 231 | 1 | 2 | 6 | 6 | 0.837 | 0 | 231 | 11 |
| 20140618 06:08:43.895 | -7 | 0.426 | 0.25 | 1.984 | 1.139 | 364 | 1 | 2 | 6 | 6 | 1.011 | 14 | 378 | 0 |
| 20140618 07:20:06.047 | -4 | 0.212 | 0.07 | 1.828 | 1.415 | 557 | 1 | 2 | 3 | 2 | 1 | 10 | 567 | 0 |
| 20140618 07:20:06.047 | -4 | 0.212 | 0.07 | 1.828 | 1.415 | 557 | 1 | 2 | 3 | 2 | 1 | 10 | 567 | 0 |
| 20140618 07:20:06.047 | -4 | 0.212 | 0.07 | 1.828 | 1.415 | 557 | 1 | 2 | 3 | 2 | 1 | 10 | 567 | 0 |
| 20140618 07:20:06.047 | -4 | 0.212 | 0.07 | 1.828 | 1.415 | 557 | 1 | 2 | 3 | 2 | 1 | 10 | 567 | 0 |
| 20140618 07:21:03.325 | -6 | 0.412 | 0.112 | 1.642 | 0.952 | 339 | 1 | 2 | 2 | 2 | 1.006 | 27 | 366 | 0 |
| 20140618 01:39:49.006 | -1 | 0.52 | 0.078 | 1.177 | 0.565 | 599 | 2 | 1 | 2 | 2 | 1 | 0 | 440^159 | 5 |
| 20140618 01:39:49.006 | -1 | 0.52 | 0.078 | 1.177 | 0.565 | 599 | 2 | 1 | 2 | 2 | 1 | 0 | 440^159 | 5 |
| 20140618 01:45:11.755 | -2 | 0.349 | 0.2 | 1.739 | 1.132 | 1032 | 1 | 0 | 4 | 4 | 1.003 | 62 | 1094 | 0 |
| 20140618 01:45:11.755 | -2 | 0.349 | 0.2 | 1.739 | 1.132 | 1032 | 1 | 0 | 4 | 4 | 1.003 | 62 | 1094 | 0 |
| 20140618 02:02:31.647 | -1 | 0.467 | 0.109 | 1.847 | 0.985 | 522 | 1 | 2 | 3 | 2 | 0.745 | 0 | 522 | 2 |
| 20140618 02:02:31.647 | -1 | 0.467 | 0.109 | 1.847 | 0.985 | 522 | 1 | 2 | 3 | 2 | 0.745 | 0 | 522 | 2 |
| 20140618 02:06:56.226 | -1 | 0.283 | 0.148 | 2.536 | 1.818 | 842 | 1 | 3 | 4 | 4 | 0.859 | 0 | 842 | 6 |
| 20140618 02:06:56.226 | -1 | 0.283 | 0.148 | 2.536 | 1.818 | 842 | 1 | 3 | 4 | 4 | 0.859 | 0 | 842 | 6 |
| 20140618 02:06:56.226 | -1 | 0.283 | 0.148 | 2.536 | 1.818 | 842 | 1 | 3 | 4 | 4 | 0.859 | 0 | 842 | 6 |
| 20140618 02:06:56.226 | -1 | 0.283 | 0.148 | 2.536 | 1.818 | 842 | 1 | 3 | 4 | 4 | 0.859 | 0 | 842 | 6 |
| 20140618 02:06:56.226 | -1 | 0.283 | 0.148 | 2.536 | 1.818 | 842 | 1 | 3 | 4 | 4 | 0.859 | 0 | 842 | 6 |
| 20140618 04:05:08.102 | -1 | 0.408 | 0.139 | 1.494 | 0.884 | 1041 | 2 | 3 | 3 | 2 | 1.002 | 0 | 891^150 | 0 |
| 20140618 04:21:42.645 | -1 | 0.377 | 0.147 | 1.119 | 0.696 | 1069 | 2 | 4 | 5 | 3 | 1.007 | 27 | 971^125 | 0 |
| 20140618 04:21:42.645 | -1 | 0.377 | 0.147 | 1.119 | 0.696 | 1069 | 2 | 4 | 5 | 3 | 1.007 | 27 | 971^125 | 0 |
| 20140618 05:33:09.399 | -1 | 0.343 | 0.109 | 2.544 | 1.672 | 1224 | 1 | 2 | 4 | 4 | 1.006 | 0 | 1224 | 1 |
| 20140618 05:40:56.281 | -1 | 0.406 | 0.036 | 1.417 | 0.841 | 597 | 1 | 2 | 6 | 6 | 0.86 | 0 | 597 | 1 |
| 20140618 05:40:56.281 | -1 | 0.406 | 0.036 | 1.417 | 0.841 | 597 | 1 | 2 | 6 | 6 | 0.86 | 0 | 597 | 1 |
| 20140618 05:40:56.281 | -1 | 0.406 | 0.036 | 1.417 | 0.841 | 597 | 1 | 2 | 6 | 6 | 0.86 | 0 | 597 | 1 |
| 20140618 05:40:56.281 | -1 | 0.406 | 0.036 | 1.417 | 0.841 | 597 | 1 | 2 | 6 | 6 | 0.86 | 0 | 597 | 1 |
| 20140618 05:40:56.281 | -1 | 0.406 | 0.036 | 1.417 | 0.841 | 597 | 1 | 2 | 6 | 6 | 0.86 | 0 | 597 | 1 |
| 20140618 05:40:56.281 | -1 | 0.406 | 0.036 | 1.417 | 0.841 | 597 | 1 | 2 | 6 | 6 | 0.86 | 0 | 597 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140618 06:02:24.108 | 6 | 6 | ZNU4 | -1 | Ask | 124.046875 | 84125:M:1515473TN0026452 | 15.625 | -15.625 | 0.3 | -15.925 | 12002609 | -988 | -18 | 3 | 1 | -651 |
| 20140618 06:08:43.891 | 6 | 6 | ZNU4 | -1 | Ask | 124.0625 | 84125:M:1520629TN0027294 | 15.625 | -15.625 | 0.3 | -15.925 | 12025465 | -785 | -15 | 6 | 2 | -586 |
| 20140618 06:11:49.422 | 6 | 6 | ZNU4 | -1 | Ask | 124.0625 | 84125:M:1523011TN0027767 | 15.625 | -15.625 | 0.3 | -15.925 | 12031950 | -617 | -21 | 18 | 1 | -118 |
| 20140618 06:21:43.570 | 6 | 6 | ZNU4 | -1 | Ask | 124.046875 | 84125:M:1530387TN0028941 | 15.625 | -15.625 | 0.3 | -15.925 | 12068711 | -877 | -11 | 11 | 0 | -454 |
| 20140618 06:59:15.263 | 6 | 6 | ZNU4 | -1 | Ask | 124.015625 | 84125:M:1555193TN0033397 | 15.625 | -15.625 | 0.3 | -15.925 | 12212527 | -589 | -9 | 9 | 1 | -318 |
| 20140618 07:43:03.281 | 6 | 7 | ZNU4 | -1 | Ask | 124.109375 | 84125:M:1611891TN0044657 | 15.625 | -15.625 | 0.3 | -15.925 | 12507139 | -558 | -12 | 12 | 1 | -213 |
| 20140618 07:43:53.228 | 6 | 7 | ZNU4 | 1 | Bid | 124.125 | 84125:M:1617338TN0045803 | 15.625 | -15.625 | 0.3 | -15.925 | 12531527 | -1147 | -19 | 4 | 0 | -421 |
| 20140619 04:54:15.104 | 6 | 4 | ZBU4 | -1 | Ask | 136.0625 | 84125:M:2615881TN0009203 | 31.25 | -31.25 | 0.3 | -31.55 | 19370499 | -266 | -20 | 20 | 1 | -70 |
| 20140619 04:54:15.104 | 6 | 4 | ZBU4 | -3 | Ask | 136.0625 | 84125:M:2615885TN0009205 | 31.25 | -93.75 | 0.9 | -94.65 | 19370499 | -266 | -20 | 20 | 1 | -70 |
| 20140619 04:54:15.104 | 6 | 4 | ZBU4 | -2 | Ask | 136.0625 | 84125:M:2615889TN0009207 | 31.25 | -62.5 | 0.6 | -63.1 | 19370499 | -266 | -20 | 20 | 1 | -70 |
| 20140619 05:16:55.486 | 6 | 5 | ZBU4 | 1 | Bid | 136.09375 | 84125:M:2621770TN0009707 | 31.25 | -31.25 | 0.3 | -31.55 | 19425375 | -462 | -12 | 12 | 1 | -314 |
| 20140619 06:19:14.197 | 6 | 6 | ZBU4 | -1 | Ask | 136.09375 | 84125:M:2651967TN0011493 | 31.25 | -31.25 | 0.3 | -31.55 | 19608984 | -362 | -13 | 10 | 1 | -210 |
| 20140619 07:19:15.795 | 6 | 7 | ZBU4 | -1 | Ask | 135.9375 | 84125:M:2705473TN0016402 | 31.25 | -31.25 | 0.3 | -31.55 | 19980674 | -503 | -16 | 16 | 0 | -108 |
| 20140619 09:17:41.007 | 6 | 9 | ZBU4 | 1 | Bid | 136 | 84125:M:2918064TN0038626 | 31.25 | -31.25 | 0.3 | -31.55 | 21268758 | -269 | -19 | 18 | 1 | -44 |
| 20140619 09:17:41.007 | 6 | 9 | ZBU4 | 3 | Bid | 136 | 84125:M:2918278TN0038733 | 31.25 | -93.75 | 0.9 | -94.65 | 21268758 | -269 | -19 | 18 | 1 | -44 |
| 20140619 09:17:41.007 | 6 | 9 | ZBU4 | 11 | Bid | 136 | 84125:M:2918296TN0038742 | 31.25 | -343.75 | 3.3 | -347.05 | 21268758 | -269 | -19 | 18 | 1 | -44 |
| 20140619 09:17:41.007 | 6 | 9 | ZBU4 | 2 | Bid | 136 | 84125:M:2918280TN0038734 | 31.25 | -62.5 | 0.6 | -63.1 | 21268758 | -269 | -19 | 18 | 1 | -44 |
| 20140619 09:17:41.007 | 6 | 9 | ZBU4 | 1 | Bid | 136 | 84125:M:2918294TN0038741 | 31.25 | -31.25 | 0.3 | -31.55 | 21268758 | -269 | -19 | 18 | 1 | -44 |
| 20140619 13:56:46.443 | 6 | 13 | ZBU4 | -2 | Ask | 135.28125 | 84125:M:3449205TN0107843 | 31.25 | -62.5 | 0.6 | -63.1 | 24326862 | -296 | -20 | 14 | 1 | -66 |
| 20140619 13:56:46.443 | 6 | 13 | ZBU4 | -3 | Ask | 135.28125 | 84125:M:3449277TN0107879 | 31.25 | -93.75 | 0.9 | -94.65 | 24326862 | -296 | -20 | 14 | 1 | -66 |
| 20140619 13:56:46.443 | 6 | 13 | ZBU4 | -1 | Ask | 135.28125 | 84125:M:3449333TN0107907 | 31.25 | -31.25 | 0.3 | -31.55 | 24326862 | -296 | -20 | 14 | 1 | -66 |
| 20140619 14:01:52.406 | 6 | 14 | ZBU4 | -1 | Ask | 135.28125 | 84125:M:3459487TN0109123 | 31.25 | -31.25 | 0.3 | -31.55 | 24370157 | -320 | -4 | 4 | 0 | -306 |
| 20140619 07:07:30.807 | 6 | 7 | ZFU4 | 6 | Bid | 119.0078125 | 84125:M:2690066TN0024469 | 7.8125 | -46.875 | 1.8 | -48.675 | 19897414 | -444 | -20 | 6 | 1 | -212 |
| 20140619 07:07:30.807 | 6 | 7 | ZFU4 | 9 | Bid | 119.0078125 | 84125:M:2690068TN0024470 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 19897414 | -444 | -20 | 6 | 1 | -212 |
| 20140619 07:07:30.807 | 6 | 7 | ZFU4 | 39 | Bid | 119.0078125 | 84125:M:2690058TN0024465 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 19897414 | -444 | -20 | 6 | 1 | -212 |
| 20140619 04:39:14.032 | 6 | 4 | ZNU4 | -1 | Ask | 124.640625 | 84125:M:2608311TN0023163 | 15.625 | -15.625 | 0.3 | -15.925 | 19322436 | -599 | -10 | 10 | 0 | -230 |
| 20140619 04:54:15.101 | 6 | 4 | ZNU4 | -1 | Ask | 124.625 | 84125:M:2615679TN0024466 | 15.625 | -15.625 | 0.3 | -15.925 | 19370490 | -893 | -12 | 12 | 2 | -322 |
| 20140619 04:54:15.101 | 6 | 4 | ZNU4 | -1 | Ask | 124.625 | 84125:M:2615747TN0024500 | 15.625 | -15.625 | 0.3 | -15.925 | 19370490 | -893 | -12 | 12 | 2 | -322 |
| 20140619 04:57:00.074 | 6 | 4 | ZNU4 | 6 | Bid | 124.625 | 84125:M:2616484TN0024590 | 15.625 | -93.75 | 1.8 | -95.55 | 19379642 | -759 | -10 | 2 | 0 | -619 |
| 20140619 04:57:00.074 | 6 | 4 | ZNU4 | 1 | Bid | 124.625 | 84125:M:2616678TN0024646 | 15.625 | -15.625 | 0.3 | -15.925 | 19379642 | -759 | -10 | 2 | 0 | -619 |
| 20140619 04:57:00.074 | 6 | 4 | ZNU4 | 1 | Bid | 124.625 | 84125:M:2616724TN0024669 | 15.625 | -15.625 | 0.3 | -15.925 | 19379642 | -759 | -10 | 2 | 0 | -619 |
| 20140619 05:16:55.484 | 6 | 5 | ZNU4 | 1 | Bid | 124.640625 | 84125:M:2621642TN0025513 | 15.625 | -15.625 | 0.3 | -15.925 | 19425364 | -831 | -10 | 10 | 1 | -221 |
| 20140619 05:16:55.484 | 6 | 5 | ZNU4 | 1 | Bid | 124.640625 | 84125:M:2621848TN0025536 | 15.625 | -15.625 | 0.3 | -15.925 | 19425364 | -831 | -10 | 10 | 1 | -221 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140618 06:02:24.108 | -10 | 0.507 | 0.119 | 2.01 | 0.992 | 760 | 1 | 5 | 2 | 1 | 0.79 | 0 | 760 | 5 |
| 20140618 06:08:43.891 | -6 | 0.409 | 0.118 | 2.162 | 1.278 | 1139 | 1 | 4 | 4 | 2 | 1.004 | 1 | 1140 | 0 |
| 20140618 06:11:49.422 | -2 | 0.475 | 0.212 | 1.19 | 0.624 | 682 | 2 | 3 | 4 | 3 | 1.001 | 0 | 534^148 | 14 |
| 20140618 06:21:43.570 | -1 | 0.321 | 0.072 | 3.167 | 2.152 | 1718 | 1 | 4 | 4 | 4 | 1.033 | 0 | 1718 | 1 |
| 20140618 06:59:15.263 | -1 | 0.418 | 0.08 | 2.323 | 1.353 | 821 | 2 | 2 | 4 | 3 | 1 | 0 | 669^152 | 3 |
| 20140618 07:43:03.281 | -1 | 0.361 | 0.086 | 0.848 | 0.541 | 997 | 1 | 4 | 3 | 2 | 1.009 | 352 | 1349 | 0 |
| 20140618 07:43:53.228 | -8 | 0.389 | 0.091 | 8.636 | 5.273 | 1793 | 2 | 6 | 3 | 3 | 0.997 | 0 | 1611^182 | 2 |
| 20140619 04:54:15.104 | -1 | 0.395 | 0.213 | 2.774 | 1.679 | 411 | 1 | 2 | 6 | 5 | 1.007 | 16 | 427 | 0 |
| 20140619 04:54:15.104 | -1 | 0.395 | 0.213 | 2.774 | 1.679 | 411 | 1 | 2 | 6 | 5 | 1.007 | 16 | 427 | 0 |
| 20140619 04:54:15.104 | -1 | 0.395 | 0.213 | 2.774 | 1.679 | 411 | 1 | 2 | 6 | 5 | 1.007 | 16 | 427 | 0 |
| 20140619 05:16:55.486 | -1 | 0.545 | 0.194 | 2.229 | 1.013 | 394 | 1 | 1 | 7 | 6 | 1.023 | 0 | 394 | 1 |
| 20140619 06:19:14.197 | -3 | 0.282 | 0.112 | 1.397 | 0.67 | 293 | 1 | 1 | 5 | 4 | 1.017 | 1 | 294 | 0 |
| 20140619 07:19:15.795 | -1 | 0.595 | 0.17 | 2.657 | 1.075 | 346 | 1 | 3 | 8 | 8 | 1.012 | 56 | 402 | 0 |
| 20140619 09:17:41.007 | -1 | 0.277 | 0.127 | 4.985 | 3.605 | 703 | 2 | 5 | 10 | 9 | 1 | 0 | 615^88 | 17 |
| 20140619 09:17:41.007 | -1 | 0.277 | 0.127 | 4.985 | 3.605 | 703 | 2 | 5 | 10 | 9 | 1 | 0 | 615^88 | 17 |
| 20140619 09:17:41.007 | -1 | 0.277 | 0.127 | 4.985 | 3.605 | 703 | 2 | 5 | 10 | 9 | 1 | 0 | 615^88 | 17 |
| 20140619 09:17:41.007 | -1 | 0.277 | 0.127 | 4.985 | 3.605 | 703 | 2 | 5 | 10 | 9 | 1 | 0 | 615^88 | 17 |
| 20140619 09:17:41.007 | -1 | 0.277 | 0.127 | 4.985 | 3.605 | 703 | 2 | 5 | 10 | 9 | 1 | 0 | 615^88 | 17 |
| 20140619 13:56:46.443 | -2 | 0.519 | 0.179 | 1.484 | 0.972 | 561 | 2 | 4 | 8 | 7 | 1.016 | 11 | 471^101 | 0 |
| 20140619 13:56:46.443 | -2 | 0.519 | 0.179 | 1.484 | 0.972 | 561 | 2 | 4 | 8 | 7 | 1.016 | 11 | 471^101 | 0 |
| 20140619 13:56:46.443 | -2 | 0.519 | 0.179 | 1.484 | 0.972 | 561 | 2 | 4 | 8 | 7 | 1.016 | 11 | 471^101 | 0 |
| 20140619 14:01:52.406 | -1 | 0.377 | 0.032 | 2.799 | 1.743 | 457 | 1 | 2 | 8 | 8 | 0.866 | 0 | 457 | 22 |
| 20140619 07:07:30.807 | -5 | 0.117 | 0.187 | 2.65 | 1.919 | 1112 | 1 | 2 | 3 | 2 | 0.961 | 0 | 1112 | 10 |
| 20140619 07:07:30.807 | -5 | 0.117 | 0.187 | 2.65 | 1.919 | 1112 | 1 | 2 | 3 | 2 | 0.961 | 0 | 1112 | 10 |
| 20140619 07:07:30.807 | -5 | 0.117 | 0.187 | 2.65 | 1.919 | 1112 | 1 | 2 | 3 | 2 | 0.961 | 0 | 1112 | 10 |
| 20140619 04:39:14.032 | -1 | 0.437 | 0.097 | 1.115 | 0.628 | 650 | 1 | 1 | 3 | 3 | 0.842 | 0 | 650 | 18 |
| 20140619 04:54:15.101 | -1 | 0.646 | 0.141 | 1.213 | 0.429 | 492 | 1 | 3 | 3 | 1 | 1.006 | 80 | 572 | 0 |
| 20140619 04:54:15.101 | -1 | 0.646 | 0.141 | 1.213 | 0.429 | 492 | 1 | 3 | 3 | 1 | 1.006 | 80 | 572 | 0 |
| 20140619 04:57:00.074 | -9 | 0.454 | 0.083 | 1.999 | 1.091 | 722 | 1 | 4 | 1 | 1 | 0.792 | 0 | 722 | 6 |
| 20140619 04:57:00.074 | -9 | 0.454 | 0.083 | 1.999 | 1.091 | 722 | 1 | 4 | 1 | 1 | 0.792 | 0 | 722 | 6 |
| 20140619 04:57:00.074 | -9 | 0.454 | 0.083 | 1.999 | 1.091 | 722 | 1 | 4 | 1 | 1 | 0.792 | 0 | 722 | 6 |
| 20140619 05:16:55.484 | -1 | 0.483 | 0.095 | 2.035 | 1.041 | 896 | 1 | 3 | 4 | 3 | 1.006 | 0 | 896 | 0 |
| 20140619 05:16:55.484 | -1 | 0.483 | 0.095 | 2.035 | 1.041 | 896 | 1 | 3 | 4 | 3 | 1.006 | 0 | 896 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140619 06:58:01.066 | 6 | 6 | ZNU4 | 1 | Bid | 124.578125 | 84125:M:2680148TN0035431 | 15.625 | -15.625 | 0.3 | -15.925 | 19829578 | -440 | -17 | 17 | 2 | -83 |
| 20140619 07:19:15.792 | 6 | 7 | ZNU4 | -1 | Ask | 124.5 | 84125:M:2705563TN0039856 | 15.625 | -15.625 | 0.3 | -15.925 | 19980673 | -1232 | -2 | 2 | 1 | -1231 |
| 20140619 09:17:41.002 | 6 | 9 | ZNU4 | 1 | Bid | 124.609375 | 84125:M:2917908TN0080101 | 15.625 | -15.625 | 0.3 | -15.925 | 21268729 | -892 | -21 | 21 | 1 | -125 |
| 20140619 09:18:20.234 | 6 | 9 | ZNU4 | -1 | Ask | 124.59375 | 84125:M:2924283TN0080489 | 15.625 | -15.625 | 0.3 | -15.925 | 21279638 | -620 | -9 | 9 | 1 | -261 |
| 20140619 10:41:25.732 | 6 | 10 | ZNU4 | 1 | Bid | 124.5 | 84125:M:3072590TN0107789 | 15.625 | -15.625 | 0.3 | -15.925 | 22184351 | -809 | -16 | 16 | 1 | -233 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -49 | Ask | 124.203125 | 84125:M:3365919TN0155451 | 15.625 | -765.625 | 14.7 | -780.325 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -1 | Ask | 124.203125 | 84125:M:3365831TN0155407 | 15.625 | -15.625 | 0.3 | -15.925 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -1 | Ask | 124.203125 | 84125:M:3365929TN0155456 | 15.625 | -15.625 | 0.3 | -15.925 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -6 | Ask | 124.203125 | 84125:M:3365923TN0155453 | 15.625 | -93.75 | 1.8 | -95.55 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -1 | Ask | 124.203125 | 84125:M:3365835TN0155409 | 15.625 | -15.625 | 0.3 | -15.925 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -4 | Ask | 124.203125 | 84125:M:3365925TN0155454 | 15.625 | -62.5 | 1.2 | -63.7 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -6 | Ask | 124.203125 | 84125:M:3365917TN0155450 | 15.625 | -93.75 | 1.8 | -95.55 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:53:56.124 | 6 | 12 | ZNU4 | -3 | Ask | 124.203125 | 84125:M:3365921TN0155452 | 15.625 | -46.875 | 0.9 | -47.775 | 23862588 | -839 | -21 | 21 | 1 | -245 |
| 20140619 12:58:03.632 | 6 | 12 | ZNU4 | -1 | Ask | 124.234375 | 84125:M:3374251TN0156926 | 15.625 | -15.625 | 0.3 | -15.925 | 23907414 | -815 | -15 | 15 | 1 | -224 |
| 20140619 14:01:52.403 | 6 | 14 | ZNU4 | -1 | Ask | 124.34375 | 84125:M:3459261TN0171370 | 15.625 | -15.625 | 0.3 | -15.925 | 24370149 | -1187 | -8 | 8 | 0 | -500 |
| 20140619 14:06:50.652 | 6 | 14 | ZNU4 | -1 | Ask | 124.359375 | 84125:M:3467083TN0172795 | 15.625 | -15.625 | 0.3 | -15.925 | 24409613 | -500 | -1 | 1 | 0 | -500 |
| 20140619 14:22:02.642 | 6 | 14 | ZNU4 | 49 | Bid | 124.328125 | 84125:M:3477950TN0174295 | 15.625 | -765.625 | 14.7 | -780.325 | 24496959 | -408 | -20 | 3 | 0 | -225 |
| 20140619 14:22:02.642 | 6 | 14 | ZNU4 | 6 | Bid | 124.328125 | 84125:M:3477942TN0174291 | 15.625 | -93.75 | 1.8 | -95.55 | 24496959 | -408 | -20 | 3 | 0 | -225 |
| 20140619 14:22:02.642 | 6 | 14 | ZNU4 | 4 | Bid | 124.328125 | 84125:M:3477940TN0174290 | 15.625 | -62.5 | 1.2 | -63.7 | 24496959 | -408 | -20 | 3 | 0 | -225 |
| 20140619 14:22:02.642 | 6 | 14 | ZNU4 | 1 | Bid | 124.328125 | 84125:M:3477948TN0174294 | 15.625 | -15.625 | 0.3 | -15.925 | 24496959 | -408 | -20 | 3 | 0 | -225 |
| 20140620 03:34:42.161 | 6 | 3 | ZBU4 | 1 | Bid | 135 | 84125:M:3568818TN0006157 | 31.25 | -31.25 | 0.3 | -31.55 | 25626898 | -230 | -17 | 15 | 1 | -59 |
| 20140620 03:47:35.879 | 6 | 3 | ZBU4 | -1 | Ask | 134.96875 | 84125:M:3573881TN0006771 | 31.25 | -31.25 | 0.3 | -31.55 | 25662319 | -363 | -16 | 16 | 0 | -83 |
| 20140620 05:22:12.369 | 6 | 5 | ZBU4 | -1 | Ask | 135.125 | 84125:M:3598123TN0009323 | 31.25 | -31.25 | 0.3 | -31.55 | 25844780 | -253 | -11 | 5 | 0 | -124 |
| 20140620 05:34:02.021 | 6 | 5 | ZBU4 | -1 | Ask | 135.1875 | 84125:M:3602565TN0009596 | 31.25 | -31.25 | 0.3 | -31.55 | 25881459 | -259 | -12 | 12 | 1 | -113 |
| 20140620 05:34:02.021 | 6 | 5 | ZBU4 | -1 | Ask | 135.1875 | 84125:M:3602589TN0009608 | 31.25 | -31.25 | 0.3 | -31.55 | 25881459 | -259 | -12 | 12 | 1 | -113 |
| 20140620 05:40:51.852 | 6 | 5 | ZBU4 | 1 | Bid | 135.21875 | 84125:M:3606670TN0009936 | 31.25 | -31.25 | 0.3 | -31.55 | 25899013 | -196 | -5 | 3 | 0 | -186 |
| 20140620 05:40:51.852 | 6 | 5 | ZBU4 | 1 | Bid | 135.21875 | 84125:M:3606650TN0009926 | 31.25 | -31.25 | 0.3 | -31.55 | 25899013 | -196 | -5 | 3 | 0 | -186 |
| 20140620 06:12:11.640 | 6 | 6 | ZBU4 | 3 | Bid | 134.96875 | 84125:M:3617844TN0010832 | 31.25 | -93.75 | 0.9 | -94.65 | 25976520 | -203 | -3 | 3 | 0 | -123 |
| 20140620 06:12:11.640 | 6 | 6 | ZBU4 | 3 | Bid | 134.96875 | 84125:M:3617846TN0010833 | 31.25 | -93.75 | 0.9 | -94.65 | 25976520 | -203 | -3 | 3 | 0 | -123 |
| 20140620 06:12:11.640 | 6 | 6 | ZBU4 | 1 | Bid | 134.96875 | 84125:M:3617834TN0010827 | 31.25 | -31.25 | 0.3 | -31.55 | 25976520 | -203 | -3 | 3 | 0 | -123 |
| 20140620 06:12:11.640 | 6 | 6 | ZBU4 | 1 | Bid | 134.96875 | 84125:M:3617842TN0010831 | 31.25 | -31.25 | 0.3 | -31.55 | 25976520 | -203 | -3 | 3 | 0 | -123 |
| 20140620 06:25:20.689 | 6 | 6 | ZBU4 | 3 | Bid | 134.875 | 84125:M:3624734TN0011545 | 31.25 | -93.75 | 0.9 | -94.65 | 26022062 | -440 | -11 | 9 | 2 | -148 |
| 20140620 06:25:20.689 | 6 | 6 | ZBU4 | 1 | Bid | 134.875 | 84125:M:3624714TN0011535 | 31.25 | -31.25 | 0.3 | -31.55 | 26022062 | -440 | -11 | 9 | 2 | -148 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140619 06:58:01.066 | -1 | 0.132 | 0.083 | 1.852 | 1.195 | 825 | 1 | 1 | 2 | 0 | 0.936 | 0 | 825 | -1 |
| 20140619 07:19:15.792 | -1 | 0.48 | 0.013 | 1.13 | 0.587 | 1337 | 1 | 4 | 4 | 3 | 1.003 | 79 | 1416 | 0 |
| 20140619 09:17:41.002 | -1 | 0.458 | 0.122 | 1.826 | 0.989 | 1047 | 2 | 5 | 6 | 5 | 1.011 | 0 | 820^227 | 0 |
| 20140619 09:18:20.234 | -1 | 0.318 | 0.063 | 1.49 | 1.016 | 1328 | 2 | 4 | 5 | 4 | 1 | 0 | 1080^248 | 1 |
| 20140619 10:41:25.732 | -1 | 0.358 | 0.089 | 1.604 | 1.029 | 1449 | 2 | 6 | 3 | 2 | 1 | 0 | 1161^288 | 6 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:53:56.124 | -1 | 0.393 | 0.122 | 2.079 | 1.249 | 1301 | 1 | 4 | 6 | 5 | 1.004 | 1 | 1302 | 0 |
| 20140619 12:58:03.632 | -1 | 0.432 | 0.108 | 2.788 | 1.583 | 1070 | 2 | 3 | 5 | 4 | 1 | 0 | 848^222 | 14 |
| 20140619 14:01:52.403 | -1 | 0.471 | 0.054 | 1.829 | 0.967 | 1333 | 2 | 4 | 4 | 4 | 1.002 | 6 | 1070^269 | 0 |
| 20140619 14:06:50.652 | -1 | 0.237 | 0.008 | 1.481 | 1.131 | 1650 | 1 | 5 | 3 | 3 | 1.022 | 470 | 2120 | 0 |
| 20140619 14:22:02.642 | -13 | 0.238 | 0.116 | 1.73 | 1.319 | 1308 | 2 | 4 | 3 | 3 | 1 | 0 | 1084^224 | 4 |
| 20140619 14:22:02.642 | -13 | 0.238 | 0.116 | 1.73 | 1.319 | 1308 | 2 | 4 | 3 | 3 | 1 | 0 | 1084^224 | 4 |
| 20140619 14:22:02.642 | -13 | 0.238 | 0.116 | 1.73 | 1.319 | 1308 | 2 | 4 | 3 | 3 | 1 | 0 | 1084^224 | 4 |
| 20140619 14:22:02.642 | -13 | 0.238 | 0.116 | 1.73 | 1.319 | 1308 | 2 | 4 | 3 | 3 | 1 | 0 | 1084^224 | 4 |
| 20140620 03:34:42.161 | -1 | 0.362 | 0.215 | 1.777 | 1.122 | 372 | 1 | 2 | 3 | 2 | 1.008 | 0 | 372 | 3 |
| 20140620 03:47:35.879 | -1 | 0.431 | 0.13 | 3.043 | 1.733 | 399 | 1 | 3 | 5 | 5 | 0.851 | 0 | 399 | 8 |
| 20140620 05:22:12.369 | -5 | 0.426 | 0.141 | 2.32 | 1.332 | 278 | 1 | 0 | 5 | 5 | 0.815 | 0 | 278 | 4 |
| 20140620 05:34:02.021 | -1 | 0.43 | 0.156 | 1.951 | 1.113 | 367 | 1 | 1 | 10 | 9 | 1.083 | 0 | 367 | 31 |
| 20140620 05:34:02.021 | -1 | 0.43 | 0.156 | 1.951 | 1.113 | 367 | 1 | 1 | 10 | 9 | 1.083 | 0 | 367 | 31 |
| 20140620 05:40:51.852 | -2 | 0.346 | 0.071 | 4.288 | 2.803 | 371 | 1 | 3 | 7 | 7 | 1.003 | 0 | 371 | 1 |
| 20140620 05:40:51.852 | -2 | 0.346 | 0.071 | 4.288 | 2.803 | 371 | 1 | 3 | 7 | 7 | 1.003 | 0 | 371 | 1 |
| 20140620 06:12:11.640 | -1 | 0.58 | 0.055 | 0.866 | 0.364 | 104 | 1 | 0 | 7 | 7 | 0.707 | 0 | 104 | 1 |
| 20140620 06:12:11.640 | -1 | 0.58 | 0.055 | 0.866 | 0.364 | 104 | 1 | 0 | 7 | 7 | 0.707 | 0 | 104 | 1 |
| 20140620 06:12:11.640 | -1 | 0.58 | 0.055 | 0.866 | 0.364 | 104 | 1 | 0 | 7 | 7 | 0.707 | 0 | 104 | 1 |
| 20140620 06:12:11.640 | -1 | 0.58 | 0.055 | 0.866 | 0.364 | 104 | 1 | 0 | 7 | 7 | 0.707 | 0 | 104 | 1 |
| 20140620 06:25:20.689 | -1 | 0.369 | 0.109 | 2.053 | 1.296 | 655 | 1 | 1 | 7 | 5 | 0.87 | 0 | 655 | 22 |
| 20140620 06:25:20.689 | -1 | 0.369 | 0.109 | 2.053 | 1.296 | 655 | 1 | 1 | 7 | 5 | 0.87 | 0 | 655 | 22 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140620 06:32:10.157 | 6 | 6 | ZBU4 | 1 | Bid | 134.84375 | 84125:M:3629926TN0012086 | 31.25 | -31.25 | 0.3 | -31.55 | 26052447 | -246 | -9 | 1 | 0 | -246 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -3 | Ask | 134.84375 | 84125:M:3633789TN0012191 | 31.25 | -93.75 | 0.9 | -94.65 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -2 | Ask | 134.84375 | 84125:M:3633783TN0012188 | 31.25 | -62.5 | 0.6 | -63.1 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -3 | Ask | 134.84375 | 84125:M:3633863TN0012228 | 31.25 | -93.75 | 0.9 | -94.65 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -2 | Ask | 134.84375 | 84125:M:3633861TN0012227 | 31.25 | -62.5 | 0.6 | -63.1 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -1 | Ask | 134.84375 | 84125:M:3633803TN0012198 | 31.25 | -31.25 | 0.3 | -31.55 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -3 | Ask | 134.84375 | 84125:M:3633807TN0012200 | 31.25 | -93.75 | 0.9 | -94.65 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -1 | Ask | 134.84375 | 84125:M:3633823TN0012208 | 31.25 | -31.25 | 0.3 | -31.55 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 06:34:03.185 | 6 | 6 | ZBU4 | -1 | Ask | 134.84375 | 84125:M:3633851TN0012222 | 31.25 | -31.25 | 0.3 | -31.55 | 26065866 | -473 | -20 | 18 | 1 | -207 |
| 20140620 09:27:42.118 | 6 | 9 | ZBU4 | 1 | Bid | 135.1875 | 84125:M:3900634TN0047098 | 31.25 | -31.25 | 0.3 | -31.55 | 27445964 | -400 | -10 | 1 | 0 | -400 |
| 20140620 09:30:04.651 | 6 | 9 | ZBU4 | 1 | Bid | 135.21875 | 84125:M:3906930TN0048356 | 31.25 | -31.25 | 0.3 | -31.55 | 27470888 | -356 | -9 | 11 | 3 | -122 |
| 20140620 10:55:03.328 | 6 | 10 | ZBU4 | -1 | Ask | 135.40625 | 84125:M:4003957TN0060515 | 31.25 | -31.25 | 0.3 | -31.55 | 28031590 | -367 | -6 | 4 | 1 | -311 |
| 20140620 05:34:02.014 | 6 | 5 | ZFU4 | -9 | Ask | 118.9765625 | 84125:M:3602129TN0010163 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 25881433 | -493 | -11 | 11 | 1 | -144 |
| 20140620 05:34:02.014 | 6 | 5 | ZFU4 | -9 | Ask | 118.9765625 | 84125:M:3602131TN0010164 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 25881433 | -493 | -11 | 11 | 1 | -144 |
| 20140620 05:34:02.014 | 6 | 5 | ZFU4 | -39 | Ask | 118.9765625 | 84125:M:3602139TN0010168 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 25881433 | -493 | -11 | 11 | 1 | -144 |
| 20140620 06:12:11.635 | 6 | 6 | ZFU4 | 9 | Bid | 118.9296875 | 84125:M:3617500TN0012555 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 25976505 | -461 | -16 | 6 | 1 | -248 |
| 20140620 06:12:11.635 | 6 | 6 | ZFU4 | 9 | Bid | 118.9296875 | 84125:M:3617502TN0012556 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 25976505 | -461 | -16 | 6 | 1 | -248 |
| 20140620 06:12:11.635 | 6 | 6 | ZFU4 | 39 | Bid | 118.9296875 | 84125:M:3617510TN0012560 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 25976505 | -461 | -16 | 6 | 1 | -248 |
| 20140620 06:34:03.177 | 6 | 6 | ZFU4 | -31 | Ask | 118.890625 | 84125:M:3633401TN0014781 | 7.8125 | -242.1875 | 9.3 | -251.4875 | 26065835 | -494 | -7 | 7 | 1 | -325 |
| 20140620 04:10:12.537 | 6 | 4 | ZNU4 | -1 | Ask | 124.25 | 84125:M:3581053TN0013335 | 15.625 | -15.625 | 0.3 | -15.925 | 25710917 | -659 | -9 | 9 | 0 | -298 |
| 20140620 04:22:51.267 | 6 | 4 | ZNU4 | -1 | Ask | 124.25 | 84125:M:3587499TN0014835 | 15.625 | -15.625 | 0.3 | -15.925 | 25734113 | -1000 | -7 | 7 | 1 | -476 |
| 20140620 05:22:12.368 | 6 | 5 | ZNU4 | -1 | Ask | 124.3125 | 84125:M:3597939TN0016864 | 15.625 | -15.625 | 0.3 | -15.925 | 25844774 | -936 | -10 | 6 | 1 | -372 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -6 | Ask | 124.359375 | 84125:M:3602299TN0017782 | 15.625 | -93.75 | 1.8 | -95.55 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -6 | Ask | 124.359375 | 84125:M:3602289TN0017777 | 15.625 | -93.75 | 1.8 | -95.55 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -49 | Ask | 124.359375 | 84125:M:3602293TN0017779 | 15.625 | -765.625 | 14.7 | -780.325 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -1 | Ask | 124.359375 | 84125:M:3602305TN0017785 | 15.625 | -15.625 | 0.3 | -15.925 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -6 | Ask | 124.359375 | 84125:M:3602265TN0017765 | 15.625 | -93.75 | 1.8 | -95.55 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -6 | Ask | 124.359375 | 84125:M:3602301TN0017783 | 15.625 | -93.75 | 1.8 | -95.55 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -1 | Ask | 124.359375 | 84125:M:3602285TN0017775 | 15.625 | -15.625 | 0.3 | -15.925 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -1 | Ask | 124.359375 | 84125:M:3602295TN0017780 | 15.625 | -15.625 | 0.3 | -15.925 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:34:02.018 | 6 | 5 | ZNU4 | -3 | Ask | 124.359375 | 84125:M:3602297TN0017781 | 15.625 | -46.875 | 0.9 | -47.775 | 25881445 | -538 | -13 | 13 | 0 | -145 |
| 20140620 05:40:51.849 | 6 | 5 | ZNU4 | 49 | Bid | 124.375 | 84125:M:3606536TN0018747 | 15.625 | -765.625 | 14.7 | -780.325 | 25898997 | -565 | -20 | 16 | 0 | -400 |
| 20140620 05:40:51.849 | 6 | 5 | ZNU4 | 1 | Bid | 124.375 | 84125:M:3606514TN0018736 | 15.625 | -15.625 | 0.3 | -15.925 | 25898997 | -565 | -20 | 16 | 0 | -400 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140620 06:32:10.157 | -9 | 0.403 | 0.145 | 1.921 | 1.148 | 365 | 2 | 2 | 6 | 6 | 1 | 0 | 302^63 | 9 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 06:34:03.185 | -1 | 0.385 | 0.227 | 1.087 | 0.668 | 755 | 2 | 2 | 10 | 9 | 1 | 0 | 571^184 | 1 |
| 20140620 09:27:42.118 | -10 | 0.276 | 0.111 | 2.885 | 2.089 | 1051 | 2 | 3 | 6 | 6 | 1 | 0 | 933^118 | 2 |
| 20140620 09:30:04.651 | -2 | 0.454 | 0.073 | 1.213 | 0.662 | 343 | 1 | 4 | 10 | 7 | 0.8 | 0 | 343 | 3 |
| 20140620 10:55:03.328 | -1 | 0.368 | 0.057 | 2.084 | 1.31 | 631 | 1 | 3 | 3 | 2 | 1.003 | 16 | 647 | 0 |
| 20140620 05:34:02.014 | -1 | 0.407 | 0.126 | 2.422 | 1.436 | 720 | 1 | 1 | 4 | 3 | 1.003 | 41 | 761 | 1 |
| 20140620 05:34:02.014 | -1 | 0.407 | 0.126 | 2.422 | 1.436 | 720 | 1 | 1 | 4 | 3 | 1.003 | 41 | 761 | 1 |
| 20140620 05:34:02.014 | -1 | 0.407 | 0.126 | 2.422 | 1.436 | 720 | 1 | 1 | 4 | 3 | 1.003 | 41 | 761 | 1 |
| 20140620 06:12:11.635 | -6 | 0.421 | 0.18 | 3.056 | 1.768 | 633 | 2 | 2 | 3 | 2 | 1 | 0 | 524^109 | 12 |
| 20140620 06:12:11.635 | -6 | 0.421 | 0.18 | 3.056 | 1.768 | 633 | 2 | 2 | 3 | 2 | 1 | 0 | 524^109 | 12 |
| 20140620 06:12:11.635 | -6 | 0.421 | 0.18 | 3.056 | 1.768 | 633 | 2 | 2 | 3 | 2 | 1 | 0 | 524^109 | 12 |
| 20140620 06:34:03.177 | -1 | 0.482 | 0.099 | 6.699 | 3.471 | 532 | 2 | 2 | 5 | 4 | 1.002 | 0 | 445^87 | 9 |
| 20140620 04:10:12.537 | -1 | 0.424 | 0.078 | 1.408 | 0.811 | 709 | 1 | 3 | 2 | 2 | 0.792 | 0 | 709 | 5 |
| 20140620 04:22:51.267 | -1 | 0.592 | 0.069 | 3.201 | 1.307 | 545 | 1 | 2 | 4 | 3 | 0.79 | 0 | 545 | 3 |
| 20140620 05:22:12.368 | -4 | 0.517 | 0.087 | 1.446 | 0.698 | 715 | 1 | 2 | 3 | 2 | 0.819 | 0 | 715 | 4 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:34:02.018 | -1 | 0.277 | 0.087 | 2.222 | 1.606 | 1413 | 1 | 4 | 5 | 5 | 1.008 | 70 | 1483 | 0 |
| 20140620 05:40:51.849 | -1 | 0.416 | 0.179 | 2.671 | 1.559 | 778 | 1 | 3 | 4 | 4 | 1.003 | 0 | 778 | 0 |
| 20140620 05:40:51.849 | -1 | 0.416 | 0.179 | 2.671 | 1.559 | 778 | 1 | 3 | 4 | 4 | 1.003 | 0 | 778 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140620 05:40:51.849 | 6 | 5 | ZNU4 | 1 | Bid | 124.375 | 84125:M:3606512TN0018735 | 15.625 | -15.625 | 0.3 | -15.925 | 25898997 | -565 | -20 | 16 | 0 | -400 |
| 20140620 06:03:54.211 | 6 | 6 | ZNU4 | 1 | Bid | 124.328125 | 84125:M:3614426TN0020028 | 15.625 | -15.625 | 0.3 | -15.925 | 25951795 | -585 | -14 | 14 | 2 | -159 |
| 20140620 06:03:54.211 | 6 | 6 | ZNU4 | 1 | Bid | 124.328125 | 84125:M:3614422TN0020026 | 15.625 | -15.625 | 0.3 | -15.925 | 25951795 | -585 | -14 | 14 | 2 | -159 |
| 20140620 06:12:11.638 | 6 | 6 | ZNU4 | 1 | Bid | 124.265625 | 84125:M:3617642TN0020423 | 15.625 | -15.625 | 0.3 | -15.925 | 25976511 | -984 | -9 | 9 | 0 | -278 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 49 | Bid | 124.1875 | 84125:M:3629668TN0022702 | 15.625 | -765.625 | 14.7 | -780.325 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 6 | Bid | 124.1875 | 84125:M:3629658TN0022697 | 15.625 | -93.75 | 1.8 | -95.55 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 4 | Bid | 124.1875 | 84125:M:3629650TN0022693 | 15.625 | -62.5 | 1.2 | -63.7 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 1 | Bid | 124.1875 | 84125:M:3629646TN0022691 | 15.625 | -15.625 | 0.3 | -15.925 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 6 | Bid | 124.1875 | 84125:M:3629670TN0022703 | 15.625 | -93.75 | 1.8 | -95.55 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 1 | Bid | 124.1875 | 84125:M:3629642TN0022689 | 15.625 | -15.625 | 0.3 | -15.925 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 1 | Bid | 124.1875 | 84125:M:3629640TN0022688 | 15.625 | -15.625 | 0.3 | -15.925 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:32:10.155 | 6 | 6 | ZNU4 | 3 | Bid | 124.1875 | 84125:M:3629648TN0022692 | 15.625 | -46.875 | 0.9 | -47.775 | 26052446 | -1283 | -5 | 2 | 0 | -935 |
| 20140620 06:34:03.182 | 6 | 6 | ZNU4 | -1 | Ask | 124.1875 | 84125:M:3633681TN0023383 | 15.625 | -15.625 | 0.3 | -15.925 | 26065842 | -1237 | -22 | 22 | 2 | -357 |
| 20140620 06:43:37.322 | 6 | 6 | ZNU4 | -49 | Ask | 124.234375 | 84125:M:3641699TN0024379 | 15.625 | -765.625 | 14.7 | -780.325 | 26110927 | -634 | -20 | 19 | 1 | -83 |
| 20140620 06:43:37.322 | 6 | 6 | ZNU4 | -1 | Ask | 124.234375 | 84125:M:3641617TN0024338 | 15.625 | -15.625 | 0.3 | -15.925 | 26110927 | -634 | -20 | 19 | 1 | -83 |
| 20140620 07:57:21.503 | 6 | 7 | ZNU4 | -1 | Ask | 124.109375 | 84125:M:3728735TN0039394 | 15.625 | -15.625 | 0.3 | -15.925 | 26573055 | -896 | -16 | 13 | 0 | -256 |
| 20140620 08:22:26.397 | 6 | 8 | ZNU4 | 1 | Bid | 124.140625 | 84125:M:3774480TN0048535 | 15.625 | -15.625 | 0.3 | -15.925 | 26791689 | -1000 | -7 | 7 | 0 | -498 |
| 20140620 08:22:26.397 | 6 | 8 | ZNU4 | 1 | Bid | 124.140625 | 84125:M:3774694TN0048642 | 15.625 | -15.625 | 0.3 | -15.925 | 26791689 | -1000 | -7 | 7 | 0 | -498 |
| 20140620 09:30:04.645 | 6 | 9 | ZNU4 | 1 | Bid | 124.234375 | 84125:M:3906730TN0073631 | 15.625 | -15.625 | 0.3 | -15.925 | 27470903 | -1243 | -7 | 7 | 1 | -500 |
| 20140620 09:30:04.645 | 6 | 9 | ZNU4 | 1 | Bid | 124.234375 | 84125:M:3907174TN0073735 | 15.625 | -15.625 | 0.3 | -15.925 | 27470903 | -1243 | -7 | 7 | 1 | -500 |
| 20140620 10:49:06.302 | 6 | 10 | ZNU4 | -1 | Ask | 124.25 | 84125:M:3994343TN0088838 | 15.625 | -15.625 | 0.3 | -15.925 | 27971872 | -869 | -2 | 1 | 0 | -869 |
| 20140623 02:46:57.646 | 6 | 2 | ZBU4 | -1 | Ask | 135.5625 | 84126:M:47943TN0004540 | 31.25 | -31.25 | 0.3 | -31.55 | 896677 | -285 | -3 | 3 | 0 | -238 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -3 | Ask | 135.65625 | 84126:M:85517TN0008667 | 31.25 | -93.75 | 0.9 | -94.65 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -3 | Ask | 135.65625 | 84126:M:85515TN0008666 | 31.25 | -93.75 | 0.9 | -94.65 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -3 | Ask | 135.65625 | 84126:M:85521TN0008669 | 31.25 | -93.75 | 0.9 | -94.65 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -1 | Ask | 135.65625 | 84126:M:85513TN0008665 | 31.25 | -31.25 | 0.3 | -31.55 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -1 | Ask | 135.65625 | 84126:M:85527TN0008672 | 31.25 | -31.25 | 0.3 | -31.55 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -9 | Ask | 135.65625 | 84126:M:85529TN0008673 | 31.25 | -281.25 | 2.7 | -283.95 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:39:02.787 | 6 | 5 | ZBU4 | -2 | Ask | 135.65625 | 84126:M:85607TN0008674 | 31.25 | -62.5 | 0.6 | -63.1 | 1396555 | -193 | -11 | 2 | 1 | -98 |
| 20140623 05:42:30.608 | 6 | 5 | ZBU4 | 1 | Bid | 135.65625 | 84126:M:87440TN0008896 | 31.25 | -31.25 | 0.3 | -31.55 | 1411290 | -143 | -1 | 1 | 0 | -143 |
| 20140623 05:42:30.608 | 6 | 5 | ZBU4 | 11 | Bid | 135.65625 | 84126:M:87514TN0008933 | 31.25 | -343.75 | 3.3 | -347.05 | 1411290 | -143 | -1 | 1 | 0 | -143 |
| 20140623 05:42:30.608 | 6 | 5 | ZBU4 | 1 | Bid | 135.65625 | 84126:M:87936TN0008951 | 31.25 | -31.25 | 0.3 | -31.55 | 1411290 | -143 | -1 | 1 | 0 | -143 |
| 20140623 06:45:01.180 | 6 | 6 | ZBU4 | -1 | Ask | 135.84375 | 84126:M:106867TN0010728 | 31.25 | -31.25 | 0.3 | -31.55 | 1612698 | -199 | -9 | 2 | 0 | -143 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140620 05:40:51.849 | -1 | 0.416 | 0.179 | 2.671 | 1.559 | 778 | 1 | 3 | 4 | 4 | 1.003 | 0 | 778 | 0 |
| 20140620 06:03:54.211 | -1 | 0.426 | 0.116 | 1.679 | 0.954 | 789 | 2 | 3 | 4 | 2 | 1.003 | 0 | 675^114 | 0 |
| 20140620 06:03:54.211 | -1 | 0.426 | 0.116 | 1.679 | 0.954 | 789 | 2 | 3 | 4 | 2 | 1.003 | 0 | 675^114 | 0 |
| 20140620 06:12:11.638 | -1 | 0.53 | 0.089 | 1.304 | 0.613 | 872 | 2 | 2 | 4 | 4 | 1 | 0 | 637^235 | 3 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:32:10.155 | -1 | 0.353 | 0.034 | 4.657 | 3.014 | 2354 | 2 | 3 | 3 | 3 | 1 | 0 | 2086^268 | 6 |
| 20140620 06:34:03.182 | -1 | 0.474 | 0.162 | 2.571 | 1.335 | 1372 | 2 | 5 | 6 | 4 | 1.001 | 22 | 1239^155 | 0 |
| 20140620 06:43:37.322 | -1 | 0.403 | 0.155 | 2.101 | 1.255 | 940 | 2 | 3 | 5 | 4 | 1 | 0 | 796^144 | 2 |
| 20140620 06:43:37.322 | -1 | 0.403 | 0.155 | 2.101 | 1.255 | 940 | 2 | 3 | 5 | 4 | 1 | 0 | 796^144 | 2 |
| 20140620 07:57:21.503 | -2 | 0.372 | 0.106 | 1.484 | 0.932 | 1267 | 1 | 2 | 3 | 3 | 0.837 | 0 | 1267 | 6 |
| 20140620 08:22:26.397 | -1 | 0.499 | 0.039 | 2.416 | 1.211 | 1006 | 1 | 6 | 4 | 4 | 1.001 | 0 | 1006 | 0 |
| 20140620 08:22:26.397 | -1 | 0.499 | 0.039 | 2.416 | 1.211 | 1006 | 1 | 6 | 4 | 4 | 1.001 | 0 | 1006 | 0 |
| 20140620 09:30:04.645 | -1 | 0.381 | 0.034 | 2.394 | 1.482 | 1695 | 1 | 4 | 4 | 3 | 0.838 | 0 | 1695 | 9 |
| 20140620 09:30:04.645 | -1 | 0.381 | 0.034 | 2.394 | 1.482 | 1695 | 1 | 4 | 4 | 3 | 0.838 | 0 | 1695 | 9 |
| 20140620 10:49:06.302 | -2 | 0.341 | 0.012 | 1.663 | 1.096 | 1679 | 2 | 5 | 2 | 2 | 1 | 0 | 1368^311 | 5 |
| 20140623 02:46:57.646 | -1 | 0.417 | 0.048 | 4.12 | 2.404 | 401 | 1 | 0 | 5 | 5 | 1.005 | 1 | 402 | 0 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:39:02.787 | -5 | 0.353 | 0.155 | 27.35 | 17.7 | 287 | 1 | 1 | 5 | 4 | 0.811 | 0 | 287 | 12 |
| 20140623 05:42:30.608 | -1 | 0.347 | 0.015 | 3.194 | 2.085 | 287 | 1 | 2 | 3 | 3 | 1.067 | 0 | 287 | 8 |
| 20140623 05:42:30.608 | -1 | 0.347 | 0.015 | 3.194 | 2.085 | 287 | 1 | 2 | 3 | 3 | 1.067 | 0 | 287 | 8 |
| 20140623 05:42:30.608 | -1 | 0.347 | 0.015 | 3.194 | 2.085 | 287 | 1 | 2 | 3 | 3 | 1.067 | 0 | 287 | 8 |
| 20140623 06:45:01.180 | -6 | 0.359 | 0.12 | 3.19 | 2.046 | 295 | 1 | 2 | 8 | 8 | 0.829 | 0 | 295 | 3 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140623 08:58:00.163 | 6 | 8 | ZBU4 | 1 | Bid | 135.75 | 84126:M:238426TN0027232 | 31.25 | -31.25 | 0.3 | -31.55 | 2427874 | -181 | -7 | 7 | 0 | -75 |
| 20140623 08:58:00.163 | 6 | 8 | ZBU4 | 3 | Bid | 135.75 | 84126:M:238520TN0027279 | 31.25 | -93.75 | 0.9 | -94.65 | 2427874 | -181 | -7 | 7 | 0 | -75 |
| 20140623 08:58:00.163 | 6 | 8 | ZBU4 | 3 | Bid | 135.75 | 84126:M:238536TN0027287 | 31.25 | -93.75 | 0.9 | -94.65 | 2427874 | -181 | -7 | 7 | 0 | -75 |
| 20140623 08:58:00.163 | 6 | 8 | ZBU4 | 3 | Bid | 135.75 | 84126:M:238546TN0027292 | 31.25 | -93.75 | 0.9 | -94.65 | 2427874 | -181 | -7 | 7 | 0 | -75 |
| 20140623 10:09:57.898 | 6 | 10 | ZBU4 | 3 | Bid | 135.84375 | 84126:M:325928TN0037320 | 31.25 | -93.75 | 0.9 | -94.65 | 3065504 | -330 | -12 | 10 | 0 | -145 |
| 20140623 10:09:57.898 | 6 | 10 | ZBU4 | 1 | Bid | 135.84375 | 84126:M:325966TN0037339 | 31.25 | -31.25 | 0.3 | -31.55 | 3065504 | -330 | -12 | 10 | 0 | -145 |
| 20140623 10:09:57.898 | 6 | 10 | ZBU4 | 3 | Bid | 135.84375 | 84126:M:325932TN0037322 | 31.25 | -93.75 | 0.9 | -94.65 | 3065504 | -330 | -12 | 10 | 0 | -145 |
| 20140623 10:09:57.898 | 6 | 10 | ZBU4 | 3 | Bid | 135.84375 | 84126:M:325934TN0037323 | 31.25 | -93.75 | 0.9 | -94.65 | 3065504 | -330 | -12 | 10 | 0 | -145 |
| 20140623 10:35:05.699 | 6 | 10 | ZBU4 | -1 | Ask | 135.78125 | 84126:M:347705TN0039732 | 31.25 | -31.25 | 0.3 | -31.55 | 3228664 | -190 | -9 | 6 | 0 | -81 |
| 20140623 07:50:31.230 | 6 | 7 | ZFU4 | -9 | Ask | 118.96875 | 84126:M:158061TN0018466 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 1934291 | -672 | -19 | 18 | 3 | -150 |
| 20140623 07:50:31.230 | 6 | 7 | ZFU4 | -9 | Ask | 118.96875 | 84126:M:158059TN0018465 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 1934291 | -672 | -19 | 18 | 3 | -150 |
| 20140623 02:46:57.644 | 6 | 2 | ZNU4 | -1 | Ask | 124.328125 | 84126:M:47729TN0011334 | 15.625 | -15.625 | 0.3 | -15.925 | 896664 | -434 | -12 | 12 | 0 | -150 |
| 20140623 02:46:57.644 | 6 | 2 | ZNU4 | -1 | Ask | 124.328125 | 84126:M:48057TN0011403 | 15.625 | -15.625 | 0.3 | -15.925 | 896664 | -434 | -12 | 12 | 0 | -150 |
| 20140623 02:46:57.644 | 6 | 2 | ZNU4 | -37 | Ask | 124.328125 | 84126:M:48059TN0011404 | 15.625 | -578.125 | 11.1 | -589.225 | 896664 | -434 | -12 | 12 | 0 | -150 |
| 20140623 04:49:49.547 | 6 | 4 | ZNU4 | 1 | Bid | 124.359375 | 84126:M:73236TN0017066 | 15.625 | -15.625 | 0.3 | -15.925 | 1240239 | -815 | -16 | 15 | 0 | -371 |
| 20140623 04:49:49.547 | 6 | 4 | ZNU4 | 1 | Bid | 124.359375 | 84126:M:73288TN0017092 | 15.625 | -15.625 | 0.3 | -15.925 | 1240239 | -815 | -16 | 15 | 0 | -371 |
| 20140623 04:53:55.818 | 6 | 4 | ZNU4 | 6 | Bid | 124.34375 | 84126:M:74068TN0017226 | 15.625 | -93.75 | 1.8 | -95.55 | 1249507 | -740 | -7 | 7 | 1 | -350 |
| 20140623 04:53:55.818 | 6 | 4 | ZNU4 | 37 | Bid | 124.34375 | 84126:M:74074TN0017229 | 15.625 | -578.125 | 11.1 | -589.225 | 1249507 | -740 | -7 | 7 | 1 | -350 |
| 20140623 04:53:55.818 | 6 | 4 | ZNU4 | 6 | Bid | 124.34375 | 84126:M:74072TN0017228 | 15.625 | -93.75 | 1.8 | -95.55 | 1249507 | -740 | -7 | 7 | 1 | -350 |
| 20140623 04:53:55.818 | 6 | 4 | ZNU4 | 1 | Bid | 124.34375 | 84126:M:74062TN0017223 | 15.625 | -15.625 | 0.3 | -15.925 | 1249507 | -740 | -7 | 7 | 1 | -350 |
| 20140623 04:53:55.818 | 6 | 4 | ZNU4 | 6 | Bid | 124.34375 | 84126:M:74066TN0017225 | 15.625 | -93.75 | 1.8 | -95.55 | 1249507 | -740 | -7 | 7 | 1 | -350 |
| 20140623 05:39:02.788 | 6 | 5 | ZNU4 | -1 | Ask | 124.359375 | 84126:M:85425TN0019819 | 15.625 | -15.625 | 0.3 | -15.925 | 1396554 | -564 | -5 | 2 | 0 | -444 |
| 20140623 05:39:02.788 | 6 | 5 | ZNU4 | -1 | Ask | 124.359375 | 84126:M:85567TN0019836 | 15.625 | -15.625 | 0.3 | -15.925 | 1396554 | -564 | -5 | 2 | 0 | -444 |
| 20140623 05:42:30.615 | 6 | 5 | ZNU4 | 1 | Bid | 124.375 | 84126:M:87836TN0020458 | 15.625 | -15.625 | 0.3 | -15.925 | 1411283 | -431 | -7 | 7 | 0 | -141 |
| 20140623 05:45:55.733 | 6 | 5 | ZNU4 | -1 | Ask | 124.375 | 84126:M:88509TN0020621 | 15.625 | -15.625 | 0.3 | -15.925 | 1420738 | -616 | -6 | 6 | 0 | -236 |
| 20140623 06:45:01.176 | 6 | 6 | ZNU4 | -1 | Ask | 124.484375 | 84126:M:106603TN0024077 | 15.625 | -15.625 | 0.3 | -15.925 | 1612698 | -1043 | -9 | 1 | 0 | -1043 |
| 20140623 10:09:57.893 | 6 | 10 | ZNU4 | 1 | Bid | 124.4375 | 84126:M:325674TN0065907 | 15.625 | -15.625 | 0.3 | -15.925 | 3065496 | -1005 | -9 | 8 | 0 | -513 |
| 20140623 10:09:57.893 | 6 | 10 | ZNU4 | 1 | Bid | 124.4375 | 84126:M:325598TN0065869 | 15.625 | -15.625 | 0.3 | -15.925 | 3065496 | -1005 | -9 | 8 | 0 | -513 |
| 20140623 10:35:05.697 | 6 | 10 | ZNU4 | -1 | Ask | 124.390625 | 84126:M:347353TN0069907 | 15.625 | -15.625 | 0.3 | -15.925 | 3228643 | -760 | -14 | 13 | 1 | -237 |
| 20140623 10:36:58.994 | 6 | 10 | ZNU4 | 1 | Bid | 124.40625 | 84126:M:349498TN0070468 | 15.625 | -15.625 | 0.3 | -15.925 | 3240709 | -644 | -9 | 9 | 1 | -245 |
| 20140624 02:16:40.988 | 6 | 2 | ZBU4 | -1 | Ask | 135.5625 | 84126:M:533209TN0002661 | 31.25 | -31.25 | 0.3 | -31.55 | 5105701 | -224 | -7 | 7 | 0 | -133 |
| 20140624 03:16:02.767 | 6 | 3 | ZBU4 | 1 | Bid | 135.625 | 84126:M:553400TN0004539 | 31.25 | -31.25 | 0.3 | -31.55 | 5335151 | -334 | -1 | 1 | 0 | -334 |
| 20140624 03:23:54.856 | 6 | 3 | ZBU4 | -1 | Ask | 135.625 | 84126:M:557971TN0005074 | 31.25 | -31.25 | 0.3 | -31.55 | 5362246 | -76 | 1 | 1 | 0 | -76 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140623 08:58:00.163 | -1 | 0.335 | 0.1 | 1.533 | 1.02 | 360 | 1 | 2 | 7 | 7 | 1 | 0 | 360 | 0 |
| 20140623 08:58:00.163 | -1 | 0.335 | 0.1 | 1.533 | 1.02 | 360 | 1 | 2 | 7 | 7 | 1 | 0 | 360 | 0 |
| 20140623 08:58:00.163 | -1 | 0.335 | 0.1 | 1.533 | 1.02 | 360 | 1 | 2 | 7 | 7 | 1 | 0 | 360 | 0 |
| 20140623 08:58:00.163 | -1 | 0.335 | 0.1 | 1.533 | 1.02 | 360 | 1 | 2 | 7 | 7 | 1 | 0 | 360 | 0 |
| 20140623 10:09:57.898 | -3 | 0.366 | 0.08 | 1.589 | 1.007 | 573 | 1 | 3 | 8 | 8 | 1.004 | 0 | 573 | 0 |
| 20140623 10:09:57.898 | -3 | 0.366 | 0.08 | 1.589 | 1.007 | 573 | 1 | 3 | 8 | 8 | 1.004 | 0 | 573 | 0 |
| 20140623 10:09:57.898 | -3 | 0.366 | 0.08 | 1.589 | 1.007 | 573 | 1 | 3 | 8 | 8 | 1.004 | 0 | 573 | 0 |
| 20140623 10:09:57.898 | -3 | 0.366 | 0.08 | 1.589 | 1.007 | 573 | 1 | 3 | 8 | 8 | 1.004 | 0 | 573 | 0 |
| 20140623 10:35:05.699 | -2 | 0.351 | 0.092 | 1.506 | 0.978 | 361 | 1 | 2 | 9 | 9 | 1.026 | 93 | 454 | 0 |
| 20140623 07:50:31.230 | -1 | 0.477 | 0.221 | 5.31 | 2.671 | 685 | 1 | 4 | 6 | 3 | 1.069 | 35 | 720 | 0 |
| 20140623 07:50:31.230 | -1 | 0.477 | 0.221 | 5.31 | 2.671 | 685 | 1 | 4 | 6 | 3 | 1.069 | 35 | 720 | 0 |
| 20140623 02:46:57.644 | -1 | 0.355 | 0.104 | 1.828 | 1.178 | 677 | 1 | 4 | 2 | 2 | 0.86 | 0 | 677 | 2 |
| 20140623 02:46:57.644 | -1 | 0.355 | 0.104 | 1.828 | 1.178 | 677 | 1 | 4 | 2 | 2 | 0.86 | 0 | 677 | 2 |
| 20140623 02:46:57.644 | -1 | 0.355 | 0.104 | 1.828 | 1.178 | 677 | 1 | 4 | 2 | 2 | 0.86 | 0 | 677 | 2 |
| 20140623 04:49:49.547 | -1 | 0.519 | 0.155 | 2.081 | 1.001 | 657 | 1 | 1 | 2 | 2 | 0.869 | 0 | 657 | 2 |
| 20140623 04:49:49.547 | -1 | 0.519 | 0.155 | 2.081 | 1.001 | 657 | 1 | 1 | 2 | 2 | 0.869 | 0 | 657 | 2 |
| 20140623 04:53:55.818 | -1 | 0.543 | 0.07 | 1.174 | 0.536 | 623 | 1 | 3 | 5 | 4 | 1.002 | 0 | 623 | 0 |
| 20140623 04:53:55.818 | -1 | 0.543 | 0.07 | 1.174 | 0.536 | 623 | 1 | 3 | 5 | 4 | 1.002 | 0 | 623 | 0 |
| 20140623 04:53:55.818 | -1 | 0.543 | 0.07 | 1.174 | 0.536 | 623 | 1 | 3 | 5 | 4 | 1.002 | 0 | 623 | 0 |
| 20140623 04:53:55.818 | -1 | 0.543 | 0.07 | 1.174 | 0.536 | 623 | 1 | 3 | 5 | 4 | 1.002 | 0 | 623 | 0 |
| 20140623 04:53:55.818 | -1 | 0.543 | 0.07 | 1.174 | 0.536 | 623 | 1 | 3 | 5 | 4 | 1.002 | 0 | 623 | 0 |
| 20140623 05:39:02.788 | -3 | 0.416 | 0.045 | 2.066 | 1.188 | 612 | 1 | 2 | 3 | 3 | 0.774 | 0 | 612 | 4 |
| 20140623 05:39:02.788 | -3 | 0.416 | 0.045 | 2.066 | 1.188 | 612 | 1 | 2 | 3 | 3 | 0.774 | 0 | 612 | 4 |
| 20140623 05:42:30.615 | -1 | 0.457 | 0.093 | 1.41 | 0.765 | 482 | 1 | 3 | 8 | 8 | 1.004 | 0 | 482 | 0 |
| 20140623 05:45:55.733 | -1 | 0.402 | 0.054 | 3.683 | 2.202 | 747 | 1 | 4 | 4 | 4 | 0.816 | 0 | 747 | 2 |
| 20140623 06:45:01.176 | -9 | 0.407 | 0.068 | 2.957 | 1.754 | 1521 | 2 | 6 | 2 | 2 | 1 | 0 | 1251^270 | 4 |
| 20140623 10:09:57.893 | -2 | 0.372 | 0.047 | 3.217 | 2.019 | 1697 | 1 | 5 | 3 | 3 | 1.002 | 0 | 1697 | 0 |
| 20140623 10:09:57.893 | -2 | 0.372 | 0.047 | 3.217 | 2.019 | 1697 | 1 | 5 | 3 | 3 | 1.002 | 0 | 1697 | 0 |
| 20140623 10:35:05.697 | -1 | 0.358 | 0.075 | 1.761 | 1.131 | 1374 | 1 | 5 | 5 | 4 | 1.007 | 472 | 1846 | 0 |
| 20140623 10:36:58.994 | -1 | 0.4 | 0.062 | 1.205 | 0.721 | 711 | 1 | 4 | 6 | 5 | 0.738 | 0 | 711 | 3 |
| 20140624 02:16:40.988 | -1 | 0.329 | 0.097 | 4.48 | 3.007 | 398 | 1 | 1 | 5 | 5 | 0.871 | 0 | 398 | 2 |
| 20140624 03:16:02.767 | -1 | 0.388 | 0.011 | 1.324 | 1.324 | 230 | 1 | 1 | 10 | 10 | 1.009 | 0 | 230 | 16 |
| 20140624 03:23:54.856 | 1 | 0.098 | -0.009 | 0.013 | 0.013 | 441 | 1 | 2 | -2 | -2 | 1.053 | 0 | 441 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140624 03:28:03.117 | 6 | 3 | ZBU4 | 1 | Bid | 135.65625 | 84126:M:559758TN0005320 | 31.25 | -31.25 | 0.3 | -31.55 | 5372821 | -188 | -9 | 8 | 0 | -50 |
| 20140624 04:49:55.358 | 6 | 4 | ZBU4 | -1 | Ask | 135.78125 | 84126:M:605903TN0009606 | 31.25 | -31.25 | 0.3 | -31.55 | 5703890 | -283 | -14 | 14 | 2 | -48 |
| 20140624 05:05:57.387 | 6 | 5 | ZBU4 | 1 | Bid | 135.84375 | 84126:M:614314TN0010146 | 31.25 | -31.25 | 0.3 | -31.55 | 5759493 | -190 | -22 | 22 | 7 | -28 |
| 20140624 05:05:57.387 | 6 | 5 | ZBU4 | 1 | Bid | 135.84375 | 84126:M:614298TN0010138 | 31.25 | -31.25 | 0.3 | -31.55 | 5759493 | -190 | -22 | 22 | 7 | -28 |
| 20140624 05:06:54.370 | 6 | 5 | ZBU4 | 3 | Bid | 135.8125 | 84126:M:614912TN0010251 | 31.25 | -93.75 | 0.9 | -94.65 | 5764935 | -194 | -12 | 9 | 1 | -81 |
| 20140624 05:06:54.370 | 6 | 5 | ZBU4 | 1 | Bid | 135.8125 | 84126:M:614868TN0010229 | 31.25 | -31.25 | 0.3 | -31.55 | 5764935 | -194 | -12 | 9 | 1 | -81 |
| 20140624 05:06:54.370 | 6 | 5 | ZBU4 | 1 | Bid | 135.8125 | 84126:M:614914TN0010252 | 31.25 | -31.25 | 0.3 | -31.55 | 5764935 | -194 | -12 | 9 | 1 | -81 |
| 20140624 05:10:27.959 | 6 | 5 | ZBU4 | 3 | Bid | 135.75 | 84126:M:617276TN0010550 | 31.25 | -93.75 | 0.9 | -94.65 | 5783715 | -188 | -6 | 4 | 1 | -166 |
| 20140624 05:10:27.959 | 6 | 5 | ZBU4 | 1 | Bid | 135.75 | 84126:M:617274TN0010549 | 31.25 | -31.25 | 0.3 | -31.55 | 5783715 | -188 | -6 | 4 | 1 | -166 |
| 20140624 05:10:27.959 | 6 | 5 | ZBU4 | 11 | Bid | 135.75 | 84126:M:617310TN0010567 | 31.25 | -343.75 | 3.3 | -347.05 | 5783715 | -188 | -6 | 4 | 1 | -166 |
| 20140624 05:10:27.959 | 6 | 5 | ZBU4 | 1 | Bid | 135.75 | 84126:M:617272TN0010548 | 31.25 | -31.25 | 0.3 | -31.55 | 5783715 | -188 | -6 | 4 | 1 | -166 |
| 20140624 05:24:26.166 | 6 | 5 | ZBU4 | -1 | Ask | 135.6875 | 84126:M:626325TN0011972 | 31.25 | -31.25 | 0.3 | -31.55 | 5832251 | -500 | -9 | 7 | 0 | -449 |
| 20140624 05:59:46.182 | 6 | 5 | ZBU4 | -1 | Ask | 135.75 | 84126:M:634113TN0012780 | 31.25 | -31.25 | 0.3 | -31.55 | 5922143 | -237 | -9 | 9 | 1 | -65 |
| 20140624 05:59:46.182 | 6 | 5 | ZBU4 | -3 | Ask | 135.75 | 84126:M:634147TN0012797 | 31.25 | -93.75 | 0.9 | -94.65 | 5922143 | -237 | -9 | 9 | 1 | -65 |
| 20140624 08:32:32.040 | 6 | 8 | ZBU4 | -1 | Ask | 135.8125 | 84126:M:770325TN0028402 | 31.25 | -31.25 | 0.3 | -31.55 | 6784340 | -502 | -15 | 15 | 1 | -163 |
| 20140624 08:35:10.394 | 6 | 8 | ZBU4 | -1 | Ask | 135.84375 | 84126:M:775881TN0029072 | 31.25 | -31.25 | 0.3 | -31.55 | 6810475 | -146 | -10 | 10 | 1 | -50 |
| 20140624 08:35:10.394 | 6 | 8 | ZBU4 | -3 | Ask | 135.84375 | 84126:M:775935TN0029099 | 31.25 | -93.75 | 0.9 | -94.65 | 6810475 | -146 | -10 | 10 | 1 | -50 |
| 20140624 08:35:10.394 | 6 | 8 | ZBU4 | -3 | Ask | 135.84375 | 84126:M:775939TN0029101 | 31.25 | -93.75 | 0.9 | -94.65 | 6810475 | -146 | -10 | 10 | 1 | -50 |
| 20140624 08:35:10.394 | 6 | 8 | ZBU4 | -1 | Ask | 135.84375 | 84126:M:775933TN0029098 | 31.25 | -31.25 | 0.3 | -31.55 | 6810475 | -146 | -10 | 10 | 1 | -50 |
| 20140624 12:30:14.926 | 6 | 12 | ZBU4 | -1 | Ask | 135.96875 | 84126:M:1138759TN0070132 | 31.25 | -31.25 | 0.3 | -31.55 | 8911481 | -363 | -12 | 12 | 1 | -100 |
| 20140624 12:31:42.306 | 6 | 12 | ZBU4 | 1 | Bid | 136 | 84126:M:1142070TN0070492 | 31.25 | -31.25 | 0.3 | -31.55 | 8925716 | -420 | -10 | 10 | 1 | -225 |
| 20140624 12:31:42.306 | 6 | 12 | ZBU4 | 1 | Bid | 136 | 84126:M:1142032TN0070473 | 31.25 | -31.25 | 0.3 | -31.55 | 8925716 | -420 | -10 | 10 | 1 | -225 |
| 20140624 14:34:30.979 | 6 | 14 | ZBU4 | 3 | Bid | 136.03125 | 84126:M:1238746TN0080737 | 31.25 | -93.75 | 0.9 | -94.65 | 9696380 | -309 | -9 | 8 | 0 | -91 |
| 20140624 14:34:30.979 | 6 | 14 | ZBU4 | 3 | Bid | 136.03125 | 84126:M:1238750TN0080739 | 31.25 | -93.75 | 0.9 | -94.65 | 9696380 | -309 | -9 | 8 | 0 | -91 |
| 20140624 14:38:59.162 | 6 | 14 | ZBU4 | -3 | Ask | 136.0625 | 84126:M:1245395TN0081445 | 31.25 | -93.75 | 0.9 | -94.65 | 9729053 | -323 | -6 | 4 | 0 | -132 |
| 20140624 14:38:59.162 | 6 | 14 | ZBU4 | -3 | Ask | 136.0625 | 84126:M:1245391TN0081443 | 31.25 | -93.75 | 0.9 | -94.65 | 9729053 | -323 | -6 | 4 | 0 | -132 |
| 20140624 09:35:20.145 | 6 | 9 | ZFU4 | -3 | Ask | 118.859375 | 84126:M:928341TN0048092 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 7662264 | -381 | -4 | 4 | 2 | -348 |
| 20140624 09:35:20.145 | 6 | 9 | ZFU4 | -9 | Ask | 118.859375 | 84126:M:928339TN0048091 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 7662264 | -381 | -4 | 4 | 2 | -348 |
| 20140624 02:11:04.338 | 6 | 2 | ZNU4 | 1 | Bid | 124.328125 | 84126:M:531104TN0004972 | 15.625 | -15.625 | 0.3 | -15.925 | 5092527 | -773 | -8 | 6 | 0 | -370 |
| 20140624 02:11:04.338 | 6 | 2 | ZNU4 | 1 | Bid | 124.328125 | 84126:M:531142TN0004991 | 15.625 | -15.625 | 0.3 | -15.925 | 5092527 | -773 | -8 | 6 | 0 | -370 |
| 20140624 03:23:54.854 | 6 | 3 | ZNU4 | -1 | Ask | 124.34375 | 84126:M:557737TN0011389 | 15.625 | -15.625 | 0.3 | -15.925 | 5362202 | -1127 | -7 | 7 | 0 | -400 |
| 20140624 03:23:54.854 | 6 | 3 | ZNU4 | -1 | Ask | 124.34375 | 84126:M:557881TN0011461 | 15.625 | -15.625 | 0.3 | -15.925 | 5362202 | -1127 | -7 | 7 | 0 | -400 |
| 20140624 03:59:48.548 | 6 | 3 | ZNU4 | -1 | Ask | 124.359375 | 84126:M:572659TN0014982 | 15.625 | -15.625 | 0.3 | -15.925 | 5476684 | -732 | -8 | 7 | 0 | -345 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140624 03:28:03.117 | -1 | 0.362 | 0.145 | 2.857 | 1.824 | 335 | 1 | 2 | 4 | 4 | 1.009 | 0 | 335 | 0 |
| 20140624 04:49:55.358 | -1 | 0.274 | 0.132 | 6.938 | 3.266 | 209 | 1 | 1 | 5 | 3 | 1 | 1 | 210 | 1 |
| 20140624 05:05:57.387 | -1 | 0.328 | 0.262 | 2.485 | 1.328 | 392 | 1 | 1 | 10 | 3 | 1.008 | 0 | 392 | 0 |
| 20140624 05:05:57.387 | -1 | 0.328 | 0.262 | 2.485 | 1.328 | 392 | 1 | 1 | 10 | 3 | 1.008 | 0 | 392 | 0 |
| 20140624 05:06:54.370 | -3 | 0.338 | 0.15 | 3.588 | 2.375 | 371 | 2 | 1 | 6 | 5 | 1 | 0 | 326^45 | 1 |
| 20140624 05:06:54.370 | -3 | 0.338 | 0.15 | 3.588 | 2.375 | 371 | 2 | 1 | 6 | 5 | 1 | 0 | 326^45 | 1 |
| 20140624 05:06:54.370 | -3 | 0.338 | 0.15 | 3.588 | 2.375 | 371 | 2 | 1 | 6 | 5 | 1 | 0 | 326^45 | 1 |
| 20140624 05:10:27.959 | -3 | 0.281 | 0.059 | 3.291 | 2.341 | 481 | 1 | 2 | 3 | 2 | 1.002 | 0 | 481 | 0 |
| 20140624 05:10:27.959 | -3 | 0.281 | 0.059 | 3.291 | 2.341 | 481 | 1 | 2 | 3 | 2 | 1.002 | 0 | 481 | 0 |
| 20140624 05:10:27.959 | -3 | 0.281 | 0.059 | 3.291 | 2.341 | 481 | 1 | 2 | 3 | 2 | 1.002 | 0 | 481 | 0 |
| 20140624 05:10:27.959 | -3 | 0.281 | 0.059 | 3.291 | 2.341 | 481 | 1 | 2 | 3 | 2 | 1.002 | 0 | 481 | 0 |
| 20140624 05:24:26.166 | -2 | 0.776 | 0.29 | 2.449 | 0.548 | 145 | 1 | 0 | 2 | 2 | 1.007 | 1 | 146 | 1 |
| 20140624 05:59:46.182 | -1 | 0.354 | 0.111 | 3.676 | 2.374 | 434 | 1 | 2 | 5 | 4 | 1 | 25 | 459 | 0 |
| 20140624 05:59:46.182 | -1 | 0.354 | 0.111 | 3.676 | 2.374 | 434 | 1 | 2 | 5 | 4 | 1 | 25 | 459 | 0 |
| 20140624 08:32:32.040 | -1 | 0.409 | 0.104 | 1.889 | 1.116 | 724 | 2 | 4 | 9 | 8 | 1 | 0 | 601^123 | 1 |
| 20140624 08:35:10.394 | -1 | 0.215 | 0.076 | 2.829 | 2.221 | 461 | 1 | 2 | 10 | 9 | 0.865 | 0 | 461 | 11 |
| 20140624 08:35:10.394 | -1 | 0.215 | 0.076 | 2.829 | 2.221 | 461 | 1 | 2 | 10 | 9 | 0.865 | 0 | 461 | 11 |
| 20140624 08:35:10.394 | -1 | 0.215 | 0.076 | 2.829 | 2.221 | 461 | 1 | 2 | 10 | 9 | 0.865 | 0 | 461 | 11 |
| 20140624 08:35:10.394 | -1 | 0.215 | 0.076 | 2.829 | 2.221 | 461 | 1 | 2 | 10 | 9 | 0.865 | 0 | 461 | 11 |
| 20140624 12:30:14.926 | -1 | 0.373 | 0.115 | 2.189 | 1.373 | 611 | 2 | 3 | 8 | 7 | 1 | 0 | 518^93 | 9 |
| 20140624 12:31:42.306 | -1 | 0.233 | 0.056 | 3.146 | 1.994 | 566 | 1 | 5 | 7 | 6 | 0.879 | 0 | 566 | 9 |
| 20140624 12:31:42.306 | -1 | 0.233 | 0.056 | 3.146 | 1.994 | 566 | 1 | 5 | 7 | 6 | 0.879 | 0 | 566 | 9 |
| 20140624 14:34:30.979 | -2 | 0.396 | 0.076 | 1.928 | 1.165 | 397 | 1 | 2 | 2 | 2 | 0.841 | 0 | 397 | 15 |
| 20140624 14:34:30.979 | -2 | 0.396 | 0.076 | 1.928 | 1.165 | 397 | 1 | 2 | 2 | 2 | 0.841 | 0 | 397 | 15 |
| 20140624 14:38:59.162 | -2 | 0.182 | 0.025 | 1.45 | 0.789 | 383 | 1 | 2 | 4 | 4 | 1.005 | 7 | 390 | 0 |
| 20140624 14:38:59.162 | -2 | 0.182 | 0.025 | 1.45 | 0.789 | 383 | 1 | 2 | 4 | 4 | 1.005 | 7 | 390 | 0 |
| 20140624 09:35:20.145 | -1 | 0.227 | 0.026 | 1.79 | 1.127 | 639 | 1 | 5 | 3 | 1 | 1.027 | 0 | 639 | 5 |
| 20140624 09:35:20.145 | -1 | 0.227 | 0.026 | 1.79 | 1.127 | 639 | 1 | 5 | 3 | 1 | 1.027 | 0 | 639 | 5 |
| 20140624 02:11:04.338 | -2 | 0.472 | 0.078 | 1.305 | 0.688 | 972 | 1 | 4 | 4 | 4 | 1.126 | 0 | 972 | 0 |
| 20140624 02:11:04.338 | -2 | 0.472 | 0.078 | 1.305 | 0.688 | 972 | 1 | 4 | 4 | 4 | 1.126 | 0 | 972 | 0 |
| 20140624 03:23:54.854 | -1 | 0.378 | 0.068 | 3.844 | 2.392 | 1859 | 1 | 3 | 3 | 3 | 1.002 | 91 | 1950 | 0 |
| 20140624 03:23:54.854 | -1 | 0.378 | 0.068 | 3.844 | 2.392 | 1859 | 1 | 3 | 3 | 3 | 1.002 | 91 | 1950 | 0 |
| 20140624 03:59:48.548 | -2 | 0.519 | 0.075 | 2.367 | 1.137 | 610 | 1 | 3 | 2 | 2 | 0.898 | 0 | 610 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140624 03:59:48.548 | 6 | 3 | ZNU4 | -1 | Ask | 124.359375 | 84126:M:572735TN0015020 | 15.625 | -15.625 | 0.3 | -15.925 | 5476684 | -732 | -8 | 7 | 0 | -345 |
| 20140624 04:27:48.231 | 6 | 4 | ZNU4 | -8 | Ask | 124.453125 | 84126:M:595317TN0019982 | 15.625 | -125 | 2.4 | -127.4 | 5617306 | -992 | -17 | 17 | 1 | -322 |
| 20140624 04:27:48.231 | 6 | 4 | ZNU4 | -1 | Ask | 124.453125 | 84126:M:595431TN0020039 | 15.625 | -15.625 | 0.3 | -15.925 | 5617306 | -992 | -17 | 17 | 1 | -322 |
| 20140624 04:35:32.027 | 6 | 4 | ZNU4 | -1 | Ask | 124.46875 | 84126:M:600005TN0021138 | 15.625 | -15.625 | 0.3 | -15.925 | 5652173 | -1196 | -8 | 8 | 0 | -601 |
| 20140624 04:35:32.027 | 6 | 4 | ZNU4 | -1 | Ask | 124.46875 | 84126:M:600147TN0021155 | 15.625 | -15.625 | 0.3 | -15.925 | 5652173 | -1196 | -8 | 8 | 0 | -601 |
| 20140624 04:46:18.325 | 6 | 4 | ZNU4 | -1 | Ask | 124.484375 | 84126:M:603085TN0021855 | 15.625 | -15.625 | 0.3 | -15.925 | 5685039 | -1414 | -12 | 12 | 0 | -1000 |
| 20140624 05:54:59.573 | 6 | 5 | ZNU4 | 1 | Bid | 124.453125 | 84126:M:632552TN0028180 | 15.625 | -15.625 | 0.3 | -15.925 | 5911025 | -1025 | -5 | 5 | 0 | -479 |
| 20140624 05:54:59.573 | 6 | 5 | ZNU4 | 1 | Bid | 124.453125 | 84126:M:632790TN0028270 | 15.625 | -15.625 | 0.3 | -15.925 | 5911025 | -1025 | -5 | 5 | 0 | -479 |
| 20140624 05:59:46.179 | 6 | 5 | ZNU4 | -1 | Ask | 124.46875 | 84126:M:633923TN0028548 | 15.625 | -15.625 | 0.3 | -15.925 | 5922119 | -901 | -22 | 22 | 1 | -160 |
| 20140624 08:30:56.861 | 6 | 8 | ZNU4 | 1 | Bid | 124.484375 | 84126:M:768140TN0055610 | 15.625 | -15.625 | 0.3 | -15.925 | 6771156 | -650 | -11 | 11 | 0 | -250 |
| 20140624 08:32:32.035 | 6 | 8 | ZNU4 | -1 | Ask | 124.484375 | 84126:M:769689TN0055797 | 15.625 | -15.625 | 0.3 | -15.925 | 6784327 | -1089 | -14 | 13 | 0 | -511 |
| 20140624 08:35:10.390 | 6 | 8 | ZNU4 | -1 | Ask | 124.5 | 84126:M:775681TN0057298 | 15.625 | -15.625 | 0.3 | -15.925 | 6810468 | -497 | -8 | 8 | 1 | -191 |
| 20140624 08:35:10.390 | 6 | 8 | ZNU4 | -1 | Ask | 124.5 | 84126:M:775603TN0057259 | 15.625 | -15.625 | 0.3 | -15.925 | 6810468 | -497 | -8 | 8 | 1 | -191 |
| 20140624 08:35:10.390 | 6 | 8 | ZNU4 | -1 | Ask | 124.5 | 84126:M:775601TN0057258 | 15.625 | -15.625 | 0.3 | -15.925 | 6810468 | -497 | -8 | 8 | 1 | -191 |
| 20140624 08:35:10.390 | 6 | 8 | ZNU4 | -49 | Ask | 124.5 | 84126:M:775687TN0057301 | 15.625 | -765.625 | 14.7 | -780.325 | 6810468 | -497 | -8 | 8 | 1 | -191 |
| 20140624 08:35:10.390 | 6 | 8 | ZNU4 | -3 | Ask | 124.5 | 84126:M:775679TN0057297 | 15.625 | -46.875 | 0.9 | -47.775 | 6810468 | -497 | -8 | 8 | 1 | -191 |
| 20140624 09:32:49.450 | 6 | 9 | ZNU4 | -6 | Ask | 124.3125 | 84126:M:923525TN0086235 | 15.625 | -93.75 | 1.8 | -95.55 | 7641803 | -539 | -2 | 1 | 0 | -539 |
| 20140624 09:32:49.450 | 6 | 9 | ZNU4 | -1 | Ask | 124.3125 | 84126:M:923673TN0086309 | 15.625 | -15.625 | 0.3 | -15.925 | 7641803 | -539 | -2 | 1 | 0 | -539 |
| 20140624 09:32:49.450 | 6 | 9 | ZNU4 | -1 | Ask | 124.3125 | 84126:M:923601TN0086273 | 15.625 | -15.625 | 0.3 | -15.925 | 7641803 | -539 | -2 | 1 | 0 | -539 |
| 20140624 09:32:49.450 | 6 | 9 | ZNU4 | -6 | Ask | 124.3125 | 84126:M:923623TN0086284 | 15.625 | -93.75 | 1.8 | -95.55 | 7641803 | -539 | -2 | 1 | 0 | -539 |
| 20140624 11:59:34.317 | 6 | 11 | ZNU4 | -1 | Ask | 124.40625 | 84126:M:1059789TN0112441 | 15.625 | -15.625 | 0.3 | -15.925 | 8498577 | -1098 | -9 | 9 | 1 | -268 |
| 20140624 12:28:24.194 | 6 | 12 | ZNU4 | 1 | Bid | 124.53125 | 84126:M:1136774TN0126231 | 15.625 | -15.625 | 0.3 | -15.925 | 8895223 | -1359 | -10 | 4 | 2 | -1243 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -49 | Ask | 124.53125 | 84126:M:1138583TN0126579 | 15.625 | -765.625 | 14.7 | -780.325 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -1 | Ask | 124.53125 | 84126:M:1138581TN0126578 | 15.625 | -15.625 | 0.3 | -15.925 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -2 | Ask | 124.53125 | 84126:M:1138525TN0126550 | 15.625 | -31.25 | 0.6 | -31.85 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -6 | Ask | 124.53125 | 84126:M:1138527TN0126551 | 15.625 | -93.75 | 1.8 | -95.55 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -1 | Ask | 124.53125 | 84126:M:1138427TN0126501 | 15.625 | -15.625 | 0.3 | -15.925 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -1 | Ask | 124.53125 | 84126:M:1138577TN0126576 | 15.625 | -15.625 | 0.3 | -15.925 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:30:14.923 | 6 | 12 | ZNU4 | -3 | Ask | 124.53125 | 84126:M:1138579TN0126577 | 15.625 | -46.875 | 0.9 | -47.775 | 8911466 | -969 | -12 | 12 | 1 | -153 |
| 20140624 12:31:42.301 | 6 | 12 | ZNU4 | 1 | Bid | 124.5625 | 84126:M:1141844TN0127409 | 15.625 | -15.625 | 0.3 | -15.925 | 8925714 | -904 | -14 | 14 | 1 | -223 |
| 20140624 12:31:42.301 | 6 | 12 | ZNU4 | 6 | Bid | 124.5625 | 84126:M:1141850TN0127412 | 15.625 | -93.75 | 1.8 | -95.55 | 8925714 | -904 | -14 | 14 | 1 | -223 |
| 20140624 12:31:42.301 | 6 | 12 | ZNU4 | 1 | Bid | 124.5625 | 84126:M:1141682TN0127328 | 15.625 | -15.625 | 0.3 | -15.925 | 8925714 | -904 | -14 | 14 | 1 | -223 |
| 20140624 12:31:42.301 | 6 | 12 | ZNU4 | 6 | Bid | 124.5625 | 84126:M:1141848TN0127411 | 15.625 | -93.75 | 1.8 | -95.55 | 8925714 | -904 | -14 | 14 | 1 | -223 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140624 03:59:48.548 | -2 | 0.519 | 0.075 | 2.367 | 1.137 | 610 | 1 | 3 | 2 | 2 | 0.898 | 0 | 610 | 0 |
| 20140624 04:27:48.231 | -1 | 0.409 | 0.121 | 2.118 | 1.252 | 1554 | 1 | 8 | 4 | 3 | 1.084 | 1 | 1555 | 0 |
| 20140624 04:27:48.231 | -1 | 0.409 | 0.121 | 2.118 | 1.252 | 1554 | 1 | 8 | 4 | 3 | 1.084 | 1 | 1555 | 0 |
| 20140624 04:35:32.027 | -1 | 0.343 | 0.054 | 2.415 | 1.451 | 1385 | 1 | 2 | 2 | 2 | 0.813 | 0 | 1385 | 2 |
| 20140624 04:35:32.027 | -1 | 0.343 | 0.054 | 2.415 | 1.451 | 1385 | 1 | 2 | 2 | 2 | 0.813 | 0 | 1385 | 2 |
| 20140624 04:46:18.325 | -1 | 0.471 | 0.089 | 1.21 | 0.64 | 1224 | 1 | 2 | 2 | 2 | 0.771 | 0 | 1224 | 5 |
| 20140624 05:54:59.573 | -1 | 0.473 | 0.038 | 3.341 | 1.693 | 998 | 1 | 3 | 2 | 2 | 0.873 | 0 | 998 | 2 |
| 20140624 05:54:59.573 | -1 | 0.473 | 0.038 | 3.341 | 1.693 | 998 | 1 | 3 | 2 | 2 | 0.873 | 0 | 998 | 2 |
| 20140624 05:59:46.179 | -1 | 0.608 | 0.306 | 1.053 | 0.413 | 631 | 1 | 0 | 5 | 4 | 1.088 | 18 | 649 | 0 |
| 20140624 08:30:56.861 | -1 | 0.463 | 0.095 | 0.929 | 0.499 | 754 | 2 | 4 | 4 | 4 | 1 | 0 | 523^231 | 5 |
| 20140624 08:32:32.035 | -1 | 0.518 | 0.08 | 1.424 | 0.687 | 1014 | 2 | 5 | 4 | 4 | 1 | 0 | 724^290 | 5 |
| 20140624 08:35:10.390 | -1 | 0.309 | 0.048 | 1.128 | 0.779 | 925 | 1 | 4 | 5 | 4 | 0.833 | 0 | 925 | 1 |
| 20140624 08:35:10.390 | -1 | 0.309 | 0.048 | 1.128 | 0.779 | 925 | 1 | 4 | 5 | 4 | 0.833 | 0 | 925 | 1 |
| 20140624 08:35:10.390 | -1 | 0.309 | 0.048 | 1.128 | 0.779 | 925 | 1 | 4 | 5 | 4 | 0.833 | 0 | 925 | 1 |
| 20140624 08:35:10.390 | -1 | 0.309 | 0.048 | 1.128 | 0.779 | 925 | 1 | 4 | 5 | 4 | 0.833 | 0 | 925 | 1 |
| 20140624 08:35:10.390 | -1 | 0.309 | 0.048 | 1.128 | 0.779 | 925 | 1 | 4 | 5 | 4 | 0.833 | 0 | 925 | 1 |
| 20140624 09:32:49.450 | -2 | 0.395 | 0.016 | 0.963 | 0.58 | 829 | 1 | 4 | 0 | 0 | 1.002 | 121 | 950 | 0 |
| 20140624 09:32:49.450 | -2 | 0.395 | 0.016 | 0.963 | 0.58 | 829 | 1 | 4 | 0 | 0 | 1.002 | 121 | 950 | 0 |
| 20140624 09:32:49.450 | -2 | 0.395 | 0.016 | 0.963 | 0.58 | 829 | 1 | 4 | 0 | 0 | 1.002 | 121 | 950 | 0 |
| 20140624 09:32:49.450 | -2 | 0.395 | 0.016 | 0.963 | 0.58 | 829 | 1 | 4 | 0 | 0 | 1.002 | 121 | 950 | 0 |
| 20140624 11:59:34.317 | -1 | 0.678 | 0.085 | 2.46 | 0.792 | 606 | 1 | 4 | 4 | 3 | 1.163 | 36 | 642 | 0 |
| 20140624 12:28:24.194 | -7 | 0.309 | 0.039 | 3.2 | 1.896 | 1927 | 1 | 5 | 4 | 2 | 1.003 | 0 | 1927 | 0 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:30:14.923 | -1 | 0.407 | 0.074 | 1.388 | 0.819 | 1423 | 2 | 4 | 4 | 3 | 1.007 | 0 | 1143^280 | 3 |
| 20140624 12:31:42.301 | -1 | 0.251 | 0.067 | 1.094 | 0.63 | 1141 | 2 | 4 | 3 | 2 | 1 | 0 | 872^269 | 10 |
| 20140624 12:31:42.301 | -1 | 0.251 | 0.067 | 1.094 | 0.63 | 1141 | 2 | 4 | 3 | 2 | 1 | 0 | 872^269 | 10 |
| 20140624 12:31:42.301 | -1 | 0.251 | 0.067 | 1.094 | 0.63 | 1141 | 2 | 4 | 3 | 2 | 1 | 0 | 872^269 | 10 |
| 20140624 12:31:42.301 | -1 | 0.251 | 0.067 | 1.094 | 0.63 | 1141 | 2 | 4 | 3 | 2 | 1 | 0 | 872^269 | 10 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140624 12:31:42.301 | 6 | 12 | ZNU4 | 6 | Bid | 124.5625 | 84126:M:1141842TN0127408 | 15.625 | -93.75 | 1.8 | -95.55 | 8925714 | -904 | -14 | 14 | 1 | -223 |
| 20140625 01:39:22.230 | 6 | 1 | ZBU4 | -1 | Ask | 136.03125 | 84126:M:1304225TN0001762 | 31.25 | -31.25 | 0.3 | -31.55 | 10757715 | -182 | -10 | 10 | 1 | -72 |
| 20140625 02:14:32.238 | 6 | 2 | ZBU4 | 1 | Bid | 136.125 | 84126:M:1317380TN0002768 | 31.25 | -31.25 | 0.3 | -31.55 | 10839454 | -252 | -11 | 11 | 2 | -126 |
| 20140625 02:26:17.385 | 6 | 2 | ZBU4 | -1 | Ask | 136.1875 | 84126:M:1320937TN0003059 | 31.25 | -31.25 | 0.3 | -31.55 | 10868604 | -300 | -4 | 4 | 0 | -200 |
| 20140625 02:47:48.467 | 6 | 2 | ZBU4 | 1 | Bid | 136.1875 | 84126:M:1329522TN0003651 | 31.25 | -31.25 | 0.3 | -31.55 | 10940454 | -177 | -5 | 3 | 1 | -175 |
| 20140625 02:47:48.467 | 6 | 2 | ZBU4 | 3 | Bid | 136.1875 | 84126:M:1329572TN0003676 | 31.25 | -93.75 | 0.9 | -94.65 | 10940454 | -177 | -5 | 3 | 1 | -175 |
| 20140625 02:47:48.467 | 6 | 2 | ZBU4 | 1 | Bid | 136.1875 | 84126:M:1329536TN0003658 | 31.25 | -31.25 | 0.3 | -31.55 | 10940454 | -177 | -5 | 3 | 1 | -175 |
| 20140625 02:47:48.467 | 6 | 2 | ZBU4 | 3 | Bid | 136.1875 | 84126:M:1329570TN0003675 | 31.25 | -93.75 | 0.9 | -94.65 | 10940454 | -177 | -5 | 3 | 1 | -175 |
| 20140625 02:47:48.467 | 6 | 2 | ZBU4 | 11 | Bid | 136.1875 | 84126:M:1329576TN0003678 | 31.25 | -343.75 | 3.3 | -347.05 | 10940454 | -177 | -5 | 3 | 1 | -175 |
| 20140625 03:05:55.274 | 6 | 3 | ZBU4 | -1 | Ask | 136.15625 | 84126:M:1338243TN0004339 | 31.25 | -31.25 | 0.3 | -31.55 | 10987793 | -238 | -6 | 6 | 1 | -95 |
| 20140625 03:57:24.308 | 6 | 3 | ZBU4 | -1 | Ask | 136.125 | 84126:M:1353609TN0005244 | 31.25 | -31.25 | 0.3 | -31.55 | 11101998 | -225 | -12 | 3 | 0 | -84 |
| 20140625 06:22:52.932 | 6 | 6 | ZBU4 | 1 | Bid | 136.3125 | 84126:M:1398944TN0009559 | 31.25 | -31.25 | 0.3 | -31.55 | 11514879 | -520 | -20 | 16 | 2 | -146 |
| 20140625 12:57:42.712 | 6 | 12 | ZBU4 | -3 | Ask | 136.40625 | 84126:M:1967273TN0066282 | 31.25 | -93.75 | 0.9 | -94.65 | 15075371 | -275 | -9 | 9 | 1 | -75 |
| 20140625 12:57:42.712 | 6 | 12 | ZBU4 | -1 | Ask | 136.40625 | 84126:M:1967287TN0066289 | 31.25 | -31.25 | 0.3 | -31.55 | 15075371 | -275 | -9 | 9 | 1 | -75 |
| 20140625 12:57:42.712 | 6 | 12 | ZBU4 | -3 | Ask | 136.40625 | 84126:M:1967271TN0066281 | 31.25 | -93.75 | 0.9 | -94.65 | 15075371 | -275 | -9 | 9 | 1 | -75 |
| 20140625 12:57:42.712 | 6 | 12 | ZBU4 | -1 | Ask | 136.40625 | 84126:M:1967145TN0066218 | 31.25 | -31.25 | 0.3 | -31.55 | 15075371 | -275 | -9 | 9 | 1 | -75 |
| 20140625 12:57:42.712 | 6 | 12 | ZBU4 | -1 | Ask | 136.40625 | 84126:M:1967281TN0066286 | 31.25 | -31.25 | 0.3 | -31.55 | 15075371 | -275 | -9 | 9 | 1 | -75 |
| 20140625 01:39:22.228 | 6 | 1 | ZNU4 | -3 | Ask | 124.5625 | 84126:M:1304039TN0005848 | 15.625 | -46.875 | 0.9 | -47.775 | 10757665 | -601 | -17 | 17 | 1 | -125 |
| 20140625 02:08:06.220 | 6 | 2 | ZNU4 | -1 | Ask | 124.609375 | 84126:M:1313121TN0007798 | 15.625 | -15.625 | 0.3 | -15.925 | 10822166 | -988 | -21 | 20 | 5 | -199 |
| 20140625 02:08:06.220 | 6 | 2 | ZNU4 | -1 | Ask | 124.609375 | 84126:M:1313199TN0007837 | 15.625 | -15.625 | 0.3 | -15.925 | 10822166 | -988 | -21 | 20 | 5 | -199 |
| 20140625 02:14:32.232 | 6 | 2 | ZNU4 | 1 | Bid | 124.625 | 84126:M:1317148TN0008769 | 15.625 | -15.625 | 0.3 | -15.925 | 10839450 | -943 | -6 | 4 | 0 | -738 |
| 20140625 02:14:32.232 | 6 | 2 | ZNU4 | 1 | Bid | 124.625 | 84126:M:1317496TN0008852 | 15.625 | -15.625 | 0.3 | -15.925 | 10839450 | -943 | -6 | 4 | 0 | -738 |
| 20140625 05:15:40.099 | 6 | 5 | ZNU4 | 1 | Bid | 124.65625 | 84126:M:1378290TN0023380 | 15.625 | -15.625 | 0.3 | -15.925 | 11319717 | -937 | -8 | 7 | 0 | -371 |
| 20140625 05:15:40.099 | 6 | 5 | ZNU4 | 1 | Bid | 124.65625 | 84126:M:1378354TN0023412 | 15.625 | -15.625 | 0.3 | -15.925 | 11319717 | -937 | -8 | 7 | 0 | -371 |
| 20140625 12:45:52.248 | 6 | 12 | ZNU4 | -1 | Ask | 124.796875 | 84126:M:1953669TN0132324 | 15.625 | -15.625 | 0.3 | -15.925 | 15001955 | -585 | -1 | 1 | 0 | -585 |
| 20140625 12:45:52.248 | 6 | 12 | ZNU4 | -1 | Ask | 124.796875 | 84126:M:1953643TN0132311 | 15.625 | -15.625 | 0.3 | -15.925 | 15001955 | -585 | -1 | 1 | 0 | -585 |
| 20140625 12:45:52.248 | 6 | 12 | ZNU4 | -1 | Ask | 124.796875 | 84126:M:1953769TN0132359 | 15.625 | -15.625 | 0.3 | -15.925 | 15001955 | -585 | -1 | 1 | 0 | -585 |
| 20140625 12:57:42.707 | 6 | 12 | ZNU4 | -49 | Ask | 124.75 | 84126:M:1966873TN0134634 | 15.625 | -765.625 | 14.7 | -780.325 | 15075373 | -1552 | -4 | 3 | 1 | -1413 |
| 20140625 12:57:42.707 | 6 | 12 | ZNU4 | -1 | Ask | 124.75 | 84126:M:1966869TN0134632 | 15.625 | -15.625 | 0.3 | -15.925 | 15075373 | -1552 | -4 | 3 | 1 | -1413 |
| 20140625 12:57:42.707 | 6 | 12 | ZNU4 | -6 | Ask | 124.75 | 84126:M:1966883TN0134639 | 15.625 | -93.75 | 1.8 | -95.55 | 15075373 | -1552 | -4 | 3 | 1 | -1413 |
| 20140625 12:57:42.707 | 6 | 12 | ZNU4 | -1 | Ask | 124.75 | 84126:M:1966925TN0134660 | 15.625 | -15.625 | 0.3 | -15.925 | 15075373 | -1552 | -4 | 3 | 1 | -1413 |
| 20140625 13:14:03.486 | 6 | 13 | ZNU4 | -1 | Ask | 124.8125 | 84126:M:1982291TN0137225 | 15.625 | -15.625 | 0.3 | -15.925 | 15192708 | -804 | -6 | 6 | 0 | -325 |
| 20140625 13:14:03.486 | 6 | 13 | ZNU4 | -1 | Ask | 124.8125 | 84126:M:1982201TN0137180 | 15.625 | -15.625 | 0.3 | -15.925 | 15192708 | -804 | -6 | 6 | 0 | -325 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140624 12:31:42.301 | -1 | 0.251 | 0.067 | 1.094 | 0.63 | 1141 | 2 | 4 | 3 | 2 | 1 | 0 | 872^269 | 10 |
| 20140625 01:39:22.230 | -1 | 0.324 | 0.143 | 1.751 | 1.184 | 380 | 1 | 2 | 4 | 3 | 1 | 0 | 380 | 4 |
| 20140625 02:14:32.238 | -1 | 0.451 | 0.175 | 3.654 | 2.007 | 307 | 2 | 3 | 11 | 9 | 1 | 0 | 263^44 | 0 |
| 20140625 02:26:17.385 | -1 | 0.399 | 0.045 | 1.033 | 0.62 | 431 | 1 | 3 | 3 | 3 | 0.956 | 0 | 431 | 2 |
| 20140625 02:47:48.467 | -3 | 0.25 | 0.052 | 6.626 | 5.067 | 532 | 1 | 2 | 3 | 2 | 1 | 0 | 532 | 0 |
| 20140625 02:47:48.467 | -3 | 0.25 | 0.052 | 6.626 | 5.067 | 532 | 1 | 2 | 3 | 2 | 1 | 0 | 532 | 0 |
| 20140625 02:47:48.467 | -3 | 0.25 | 0.052 | 6.626 | 5.067 | 532 | 1 | 2 | 3 | 2 | 1 | 0 | 532 | 0 |
| 20140625 02:47:48.467 | -3 | 0.25 | 0.052 | 6.626 | 5.067 | 532 | 1 | 2 | 3 | 2 | 1 | 0 | 532 | 0 |
| 20140625 02:47:48.467 | -3 | 0.25 | 0.052 | 6.626 | 5.067 | 532 | 1 | 2 | 3 | 2 | 1 | 0 | 532 | 0 |
| 20140625 03:05:55.274 | -1 | 0.491 | 0.122 | 3.54 | 1.803 | 246 | 2 | 1 | 6 | 5 | 0.996 | 0 | 199^47 | 0 |
| 20140625 03:57:24.308 | -6 | 0.56 | 0.203 | 2.041 | 0.898 | 177 | 1 | 1 | 4 | 4 | 1 | 9 | 186 | 0 |
| 20140625 06:22:52.932 | -1 | 0.465 | 0.211 | 3.803 | 2.034 | 598 | 2 | 4 | 3 | 1 | 1 | 0 | 524^74 | 4 |
| 20140625 12:57:42.712 | -1 | 0.164 | 0.044 | 3.31 | 2.571 | 740 | 1 | 5 | 11 | 10 | 1.008 | 30 | 770 | 0 |
| 20140625 12:57:42.712 | -1 | 0.164 | 0.044 | 3.31 | 2.571 | 740 | 1 | 5 | 11 | 10 | 1.008 | 30 | 770 | 0 |
| 20140625 12:57:42.712 | -1 | 0.164 | 0.044 | 3.31 | 2.571 | 740 | 1 | 5 | 11 | 10 | 1.008 | 30 | 770 | 0 |
| 20140625 12:57:42.712 | -1 | 0.164 | 0.044 | 3.31 | 2.571 | 740 | 1 | 5 | 11 | 10 | 1.008 | 30 | 770 | 0 |
| 20140625 12:57:42.712 | -1 | 0.164 | 0.044 | 3.31 | 2.571 | 740 | 1 | 5 | 11 | 10 | 1.008 | 30 | 770 | 0 |
| 20140625 01:39:22.228 | -1 | 0.194 | 0.105 | 1.345 | 0.792 | 572 | 1 | 2 | 3 | 2 | 1.002 | 1 | 573 | 0 |
| 20140625 02:08:06.220 | -1 | 0.423 | 0.164 | 2.203 | 1.245 | 1138 | 1 | 2 | 5 | 0 | 0.845 | 0 | 1138 | 2 |
| 20140625 02:08:06.220 | -1 | 0.423 | 0.164 | 2.203 | 1.245 | 1138 | 1 | 2 | 5 | 0 | 0.845 | 0 | 1138 | 2 |
| 20140625 02:14:32.232 | -1 | 0.506 | 0.053 | 3.088 | 1.526 | 922 | 2 | 7 | 2 | 2 | 1 | 0 | 780^142 | 6 |
| 20140625 02:14:32.232 | -1 | 0.506 | 0.053 | 3.088 | 1.526 | 922 | 2 | 7 | 2 | 2 | 1 | 0 | 780^142 | 6 |
| 20140625 05:15:40.099 | -1 | 0.505 | 0.073 | 2.726 | 1.349 | 917 | 2 | 4 | 2 | 2 | 1 | 0 | 772^145 | 5 |
| 20140625 05:15:40.099 | -1 | 0.505 | 0.073 | 2.726 | 1.349 | 917 | 2 | 4 | 2 | 2 | 1 | 0 | 772^145 | 5 |
| 20140625 12:45:52.248 | -1 | 0.267 | 0.007 | 0.941 | 0.69 | 1614 | 1 | 5 | 3 | 3 | 1.003 | 364 | 1978 | 1 |
| 20140625 12:45:52.248 | -1 | 0.267 | 0.007 | 0.941 | 0.69 | 1614 | 1 | 5 | 3 | 3 | 1.003 | 364 | 1978 | 1 |
| 20140625 12:45:52.248 | -1 | 0.267 | 0.007 | 0.941 | 0.69 | 1614 | 1 | 5 | 3 | 3 | 1.003 | 364 | 1978 | 1 |
| 20140625 12:57:42.707 | -2 | 0.313 | 0.015 | 1.457 | 0.864 | 2241 | 1 | 6 | 5 | 4 | 1.004 | 84 | 2325 | 0 |
| 20140625 12:57:42.707 | -2 | 0.313 | 0.015 | 1.457 | 0.864 | 2241 | 1 | 6 | 5 | 4 | 1.004 | 84 | 2325 | 0 |
| 20140625 12:57:42.707 | -2 | 0.313 | 0.015 | 1.457 | 0.864 | 2241 | 1 | 6 | 5 | 4 | 1.004 | 84 | 2325 | 0 |
| 20140625 12:57:42.707 | -2 | 0.313 | 0.015 | 1.457 | 0.864 | 2241 | 1 | 6 | 5 | 4 | 1.004 | 84 | 2325 | 0 |
| 20140625 13:14:03.486 | -1 | 0.214 | 0.025 | 1.382 | 0.714 | 802 | 1 | 3 | 4 | 4 | 1.015 | 281 | 1083 | 0 |
| 20140625 13:14:03.486 | -1 | 0.214 | 0.025 | 1.382 | 0.714 | 802 | 1 | 3 | 4 | 4 | 1.015 | 281 | 1083 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140625 14:06:02.350 | 6 | 14 | ZNU4 | 1 | Bid | 124.796875 | 84126:M:2032444TN0144095 | 15.625 | -15.625 | 0.3 | -15.925 | 15452882 | -619 | -19 | 8 | 0 | -189 |
| 20140626 09:06:14.741 | 6 | 9 | ZBU4 | -1 | Ask | 137.0625 | 84126:M:2481473TN0038172 | 31.25 | -31.25 | 0.3 | -31.55 | 18927039 | -429 | -2 | 2 | 2 | -428 |
| 20140626 02:41:45.097 | 6 | 2 | ZNU4 | -1 | Ask | 124.828125 | 84126:M:2103093TN0007426 | 15.625 | -15.625 | 0.3 | -15.925 | 16399093 | -724 | -15 | 15 | 1 | -129 |
| 20140626 02:52:25.678 | 6 | 2 | ZNU4 | 1 | Bid | 124.828125 | 84126:M:2105422TN0007864 | 15.625 | -15.625 | 0.3 | -15.925 | 16433081 | -756 | -10 | 4 | 1 | -555 |
| 20140626 03:08:43.620 | 6 | 3 | ZNU4 | -1 | Ask | 124.828125 | 84126:M:2111833TN0009866 | 15.625 | -15.625 | 0.3 | -15.925 | 16466998 | -1000 | -8 | 6 | 0 | -544 |
| 20140626 04:58:28.578 | 6 | 4 | ZNU4 | -1 | Ask | 124.734375 | 84126:M:2136499TN0014835 | 15.625 | -15.625 | 0.3 | -15.925 | 16770896 | -1044 | -4 | 4 | 0 | -719 |
| 20140626 07:46:38.576 | 6 | 7 | ZNU4 | 1 | Bid | 124.9375 | 84126:M:2263360TN0038242 | 15.625 | -15.625 | 0.3 | -15.925 | 17578252 | -1193 | -21 | 21 | 1 | -353 |
| 20140626 07:55:49.091 | 6 | 7 | ZNU4 | -12 | Ask | 124.9375 | 84126:M:2278673TN0041310 | 15.625 | -187.5 | 3.6 | -191.1 | 17669728 | -852 | -7 | 7 | 0 | -729 |
| 20140626 07:55:49.091 | 6 | 7 | ZNU4 | -49 | Ask | 124.9375 | 84126:M:2278667TN0041307 | 15.625 | -765.625 | 14.7 | -780.325 | 17669728 | -852 | -7 | 7 | 0 | -729 |
| 20140626 07:55:49.091 | 6 | 7 | ZNU4 | -1 | Ask | 124.9375 | 84126:M:2278581TN0041264 | 15.625 | -15.625 | 0.3 | -15.925 | 17669728 | -852 | -7 | 7 | 0 | -729 |
| 20140626 07:55:49.091 | 6 | 7 | ZNU4 | -6 | Ask | 124.9375 | 84126:M:2278669TN0041308 | 15.625 | -93.75 | 1.8 | -95.55 | 17669728 | -852 | -7 | 7 | 0 | -729 |
| 20140626 07:55:49.091 | 6 | 7 | ZNU4 | -12 | Ask | 124.9375 | 84126:M:2278671TN0041309 | 15.625 | -187.5 | 3.6 | -191.1 | 17669728 | -852 | -7 | 7 | 0 | -729 |
| 20140626 08:24:00.595 | 6 | 8 | ZNU4 | -1 | Ask | 124.90625 | 84126:M:2323877TN0050024 | 15.625 | -15.625 | 0.3 | -15.925 | 17940597 | -1367 | -14 | 10 | 0 | -459 |
| 20140626 08:24:00.595 | 6 | 8 | ZNU4 | -1 | Ask | 124.90625 | 84126:M:2323997TN0050067 | 15.625 | -15.625 | 0.3 | -15.925 | 17940597 | -1367 | -14 | 10 | 0 | -459 |
| 20140626 08:27:46.641 | 6 | 8 | ZNU4 | 1 | Bid | 124.9375 | 84126:M:2329540TN0050895 | 15.625 | -15.625 | 0.3 | -15.925 | 17990608 | -647 | -2 | 2 | 0 | -634 |
| 20140626 08:46:08.603 | 6 | 8 | ZNU4 | 1 | Bid | 125.046875 | 84126:M:2396788TN0063936 | 15.625 | -15.625 | 0.3 | -15.925 | 18425591 | -1000 | -7 | 2 | 1 | -983 |
| 20140626 08:46:08.603 | 6 | 8 | ZNU4 | 1 | Bid | 125.046875 | 84126:M:2397080TN0064053 | 15.625 | -15.625 | 0.3 | -15.925 | 18425591 | -1000 | -7 | 2 | 1 | -983 |
| 20140626 08:47:02.149 | 6 | 8 | ZNU4 | -1 | Ask | 125.046875 | 84126:M:2400389TN0064837 | 15.625 | -15.625 | 0.3 | -15.925 | 18442887 | -1193 | -13 | 14 | 0 | -519 |
| 20140627 05:44:12.608 | 6 | 5 | ZBU4 | -1 | Ask | 137.25 | 84126:M:2968727TN0007623 | 31.25 | -31.25 | 0.3 | -31.55 | 22695938 | -168 | -15 | 13 | 0 | -36 |
| 20140627 05:47:07.191 | 6 | 5 | ZBU4 | 1 | Bid | 137.25 | 84126:M:2969832TN0007809 | 31.25 | -31.25 | 0.3 | -31.55 | 22707224 | -271 | -20 | 20 | 2 | -116 |
| 20140627 05:50:49.130 | 6 | 5 | ZBU4 | -1 | Ask | 137.25 | 84126:M:2971307TN0007884 | 31.25 | -31.25 | 0.3 | -31.55 | 22720874 | -211 | -10 | 10 | 0 | -50 |
| 20140627 08:41:41.338 | 6 | 8 | ZBU4 | 1 | Bid | 137.3125 | 84126:M:3102434TN0022286 | 31.25 | -31.25 | 0.3 | -31.55 | 23670266 | -300 | -11 | 11 | 1 | -50 |
| 20140627 10:02:28.013 | 6 | 10 | ZBU4 | 11 | Bid | 137.21875 | 84126:M:3219416TN0034595 | 31.25 | -343.75 | 3.3 | -347.05 | 24428867 | -277 | -20 | 18 | 1 | -126 |
| 20140627 10:02:28.013 | 6 | 10 | ZBU4 | 3 | Bid | 137.21875 | 84126:M:3219414TN0034594 | 31.25 | -93.75 | 0.9 | -94.65 | 24428867 | -277 | -20 | 18 | 1 | -126 |
| 20140627 10:02:28.013 | 6 | 10 | ZBU4 | 6 | Bid | 137.21875 | 84126:M:3219418TN0034596 | 31.25 | -187.5 | 1.8 | -189.3 | 24428867 | -277 | -20 | 18 | 1 | -126 |
| 20140627 10:02:28.013 | 6 | 10 | ZBU4 | 1 | Bid | 137.21875 | 84126:M:3219380TN0034577 | 31.25 | -31.25 | 0.3 | -31.55 | 24428867 | -277 | -20 | 18 | 1 | -126 |
| 20140627 10:02:28.013 | 6 | 10 | ZBU4 | 6 | Bid | 137.21875 | 84126:M:3219420TN0034597 | 31.25 | -187.5 | 1.8 | -189.3 | 24428867 | -277 | -20 | 18 | 1 | -126 |
| 20140627 10:02:28.013 | 6 | 10 | ZBU4 | 1 | Bid | 137.21875 | 84126:M:3219406TN0034590 | 31.25 | -31.25 | 0.3 | -31.55 | 24428867 | -277 | -20 | 18 | 1 | -126 |
| 20140627 02:00:04.426 | 6 | 2 | ZNU4 | -1 | Ask | 125.203125 | 84126:M:2907875TN0010320 | 15.625 | -15.625 | 0.3 | -15.925 | 22109530 | -996 | -14 | 2 | 0 | -718 |
| 20140627 02:33:02.036 | 6 | 2 | ZNU4 | -1 | Ask | 125.125 | 84126:M:2924593TN0013862 | 15.625 | -15.625 | 0.3 | -15.925 | 22214537 | -590 | -15 | 14 | 1 | -207 |
| 20140627 03:41:24.343 | 6 | 3 | ZNU4 | 1 | Bid | 125.125 | 84126:M:2945844TN0017949 | 15.625 | -15.625 | 0.3 | -15.925 | 22420533 | -1015 | -17 | 13 | 1 | -515 |
| 20140627 05:50:49.124 | 6 | 5 | ZNU4 | -1 | Ask | 125.1875 | 84126:M:2971241TN0023323 | 15.625 | -15.625 | 0.3 | -15.925 | 22720871 | -1019 | -4 | 4 | 1 | -564 |
| 20140627 05:50:49.124 | 6 | 5 | ZNU4 | -1 | Ask | 125.1875 | 84126:M:2971401TN0023335 | 15.625 | -15.625 | 0.3 | -15.925 | 22720871 | -1019 | -4 | 4 | 1 | -564 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140625 14:06:02.350 | -7 | 0.331 | 0.128 | 1.127 | 0.754 | 1249 | 2 | 5 | 3 | 3 | 0.997 | 0 | 985^264 | 1 |
| 20140626 09:06:14.741 | -1 | 0.352 | 0.014 | 4.681 | 3.147 | 878 | 1 | 3 | 3 | 1 | 1 | 0 | 878 | 7 |
| 20140626 02:41:45.097 | -1 | 0.433 | 0.112 | 1.857 | 1.053 | 807 | 1 | 2 | 4 | 3 | 0.85 | 0 | 807 | 10 |
| 20140626 02:52:25.678 | -7 | 0.418 | 0.076 | 1.846 | 1.074 | 1054 | 1 | 3 | 4 | 3 | 1.003 | 0 | 1054 | 0 |
| 20140626 03:08:43.620 | -1 | 0.528 | 0.07 | 2.554 | 1.206 | 754 | 1 | 2 | 2 | 2 | 0.842 | 0 | 754 | 4 |
| 20140626 04:58:28.578 | -1 | 0.583 | 0.043 | 0.848 | 0.354 | 678 | 1 | 3 | 6 | 6 | 1.007 | 0 | 678 | 11 |
| 20140626 07:46:38.576 | -1 | 0.545 | 0.114 | 2.094 | 0.953 | 952 | 1 | 6 | 5 | 4 | 1.101 | 0 | 952 | 0 |
| 20140626 07:55:49.091 | -1 | 0.318 | 0.04 | 2.449 | 1.671 | 1609 | 1 | 4 | 4 | 4 | 0.879 | 0 | 1609 | 4 |
| 20140626 07:55:49.091 | -1 | 0.318 | 0.04 | 2.449 | 1.671 | 1609 | 1 | 4 | 4 | 4 | 0.879 | 0 | 1609 | 4 |
| 20140626 07:55:49.091 | -1 | 0.318 | 0.04 | 2.449 | 1.671 | 1609 | 1 | 4 | 4 | 4 | 0.879 | 0 | 1609 | 4 |
| 20140626 07:55:49.091 | -1 | 0.318 | 0.04 | 2.449 | 1.671 | 1609 | 1 | 4 | 4 | 4 | 0.879 | 0 | 1609 | 4 |
| 20140626 07:55:49.091 | -1 | 0.318 | 0.04 | 2.449 | 1.671 | 1609 | 1 | 4 | 4 | 4 | 0.879 | 0 | 1609 | 4 |
| 20140626 08:24:00.595 | -2 | 0.499 | 0.084 | 1.021 | 0.512 | 1398 | 1 | 4 | 3 | 3 | 1.018 | 89 | 1487 | 0 |
| 20140626 08:24:00.595 | -2 | 0.499 | 0.084 | 1.021 | 0.512 | 1398 | 1 | 4 | 3 | 3 | 1.018 | 89 | 1487 | 0 |
| 20140626 08:27:46.641 | -1 | 0.326 | 0.011 | 1.135 | 0.765 | 1356 | 1 | 5 | 4 | 4 | 1.007 | 0 | 1356 | 0 |
| 20140626 08:46:08.603 | -6 | 0.359 | 0.04 | 0.942 | 0.604 | 1782 | 2 | 4 | 4 | 3 | 1 | 0 | 1471^311 | 3 |
| 20140626 08:46:08.603 | -6 | 0.359 | 0.04 | 0.942 | 0.604 | 1782 | 2 | 4 | 4 | 3 | 1 | 0 | 1471^311 | 3 |
| 20140626 08:47:02.149 | -1 | 0.27 | 0.053 | 4.353 | 3.008 | 2208 | 1 | 4 | 5 | 5 | 1.003 | 66 | 2274 | 0 |
| 20140627 05:44:12.608 | -1 | 0.37 | 0.165 | 2.162 | 1.362 | 243 | 1 | 2 | 4 | 4 | 0.992 | 0 | 243 | 1 |
| 20140627 05:47:07.191 | -1 | 0.476 | 0.278 | 2.123 | 1.064 | 252 | 1 | 1 | 3 | 1 | 0.846 | 0 | 252 | 5 |
| 20140627 05:50:49.130 | -1 | 0.424 | 0.156 | 1.961 | 1.13 | 287 | 2 | 3 | 9 | 9 | 1 | 0 | 227^60 | 0 |
| 20140627 08:41:41.338 | -1 | 0.403 | 0.117 | 2.311 | 1.375 | 444 | 2 | 3 | 7 | 6 | 1 | 0 | 354^90 | 3 |
| 20140627 10:02:28.013 | -1 | 0.396 | 0.16 | 1.383 | 0.836 | 423 | 2 | 2 | 7 | 6 | 1 | 0 | 359^64 | 9 |
| 20140627 10:02:28.013 | -1 | 0.396 | 0.16 | 1.383 | 0.836 | 423 | 2 | 2 | 7 | 6 | 1 | 0 | 359^64 | 9 |
| 20140627 10:02:28.013 | -1 | 0.396 | 0.16 | 1.383 | 0.836 | 423 | 2 | 2 | 7 | 6 | 1 | 0 | 359^64 | 9 |
| 20140627 10:02:28.013 | -1 | 0.396 | 0.16 | 1.383 | 0.836 | 423 | 2 | 2 | 7 | 6 | 1 | 0 | 359^64 | 9 |
| 20140627 10:02:28.013 | -1 | 0.396 | 0.16 | 1.383 | 0.836 | 423 | 2 | 2 | 7 | 6 | 1 | 0 | 359^64 | 9 |
| 20140627 10:02:28.013 | -1 | 0.396 | 0.16 | 1.383 | 0.836 | 423 | 2 | 2 | 7 | 6 | 1 | 0 | 359^64 | 9 |
| 20140627 02:00:04.426 | -5 | 0.653 | 0.161 | 4.935 | 1.712 | 418 | 1 | 0 | 7 | 7 | 0.834 | 0 | 418 | 1 |
| 20140627 02:33:02.036 | -1 | 0.525 | 0.144 | 0.878 | 0.417 | 539 | 1 | 1 | 8 | 7 | 1.009 | 1 | 540 | 0 |
| 20140627 03:41:24.343 | -1 | 0.704 | 0.198 | 2.355 | 0.696 | 429 | 1 | 2 | 2 | 1 | 1.007 | 0 | 429 | 0 |
| 20140627 05:50:49.124 | -1 | 0.602 | 0.043 | 2.051 | 0.817 | 570 | 1 | 4 | 3 | 2 | 0.844 | 0 | 570 | 2 |
| 20140627 05:50:49.124 | -1 | 0.602 | 0.043 | 2.051 | 0.817 | 570 | 1 | 4 | 3 | 2 | 0.844 | 0 | 570 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140627 07:05:42.791 | 6 | 7 | ZNU4 | -1 | Ask | 125.15625 | 84126:M:3004047TN0029352 | 15.625 | -15.625 | 0.3 | -15.925 | 22968591 | -428 | -8 | 10 | 2 | -200 |
| 20140627 07:52:29.194 | 6 | 7 | ZNU4 | 1 | Bid | 125.15625 | 84126:M:3057812TN0039063 | 15.625 | -15.625 | 0.3 | -15.925 | 23308148 | -560 | -11 | 11 | 0 | -158 |
| 20140627 08:41:41.335 | 6 | 8 | ZNU4 | 1 | Bid | 125.234375 | 84126:M:3102078TN0047396 | 15.625 | -15.625 | 0.3 | -15.925 | 23670246 | -1190 | -22 | 21 | 1 | -251 |
| 20140627 08:41:41.335 | 6 | 8 | ZNU4 | 1 | Bid | 125.234375 | 84126:M:3102256TN0047485 | 15.625 | -15.625 | 0.3 | -15.925 | 23670246 | -1190 | -22 | 21 | 1 | -251 |
| 20140627 08:41:41.335 | 6 | 8 | ZNU4 | 37 | Bid | 125.234375 | 84126:M:3102254TN0047484 | 15.625 | -578.125 | 11.1 | -589.225 | 23670246 | -1190 | -22 | 21 | 1 | -251 |
| 20140627 09:03:50.310 | 6 | 9 | ZNU4 | 1 | Bid | 125.203125 | 84126:M:3137858TN0053804 | 15.625 | -15.625 | 0.3 | -15.925 | 23917719 | -981 | -10 | 10 | 1 | -342 |
| 20140627 09:04:00.614 | 6 | 9 | ZNU4 | -1 | Ask | 125.203125 | 84126:M:3139641TN0054126 | 15.625 | -15.625 | 0.3 | -15.925 | 23925684 | -531 | -9 | 9 | 1 | -250 |
| 20140627 09:11:00.459 | 6 | 9 | ZNU4 | 1 | Bid | 125.21875 | 84126:M:3152660TN0057133 | 15.625 | -15.625 | 0.3 | -15.925 | 24002752 | -1083 | -16 | 16 | 1 | -335 |
| 20140627 09:59:54.983 | 6 | 9 | ZNU4 | -1 | Ask | 125.1875 | 84126:M:3216655TN0068170 | 15.625 | -15.625 | 0.3 | -15.925 | 24413447 | -887 | -12 | 12 | 0 | -220 |
| 20140627 10:02:28.019 | 6 | 10 | ZNU4 | 1 | Bid | 125.1875 | 84126:M:3219764TN0068653 | 15.625 | -15.625 | 0.3 | -15.925 | 24428866 | -689 | -2 | 1 | 0 | -689 |
| 20140627 10:04:30.555 | 6 | 10 | ZNU4 | -1 | Ask | 125.171875 | 84126:M:3223411TN0069153 | 15.625 | -15.625 | 0.3 | -15.925 | 24440770 | -1324 | -4 | 4 | 0 | -1151 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 11 | Bid | 137.03125 | 84127:M:71990TN0006717 | 31.25 | -343.75 | 3.3 | -347.05 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 3 | Bid | 137.03125 | 84127:M:72014TN0006729 | 31.25 | -93.75 | 0.9 | -94.65 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 3 | Bid | 137.03125 | 84127:M:72018TN0006731 | 31.25 | -93.75 | 0.9 | -94.65 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 6 | Bid | 137.03125 | 84127:M:72008TN0006726 | 31.25 | -187.5 | 1.8 | -189.3 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 11 | Bid | 137.03125 | 84127:M:72050TN0006747 | 31.25 | -343.75 | 3.3 | -347.05 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 6 | Bid | 137.03125 | 84127:M:72044TN0006744 | 31.25 | -187.5 | 1.8 | -189.3 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 1 | Bid | 137.03125 | 84127:M:72020TN0006732 | 31.25 | -31.25 | 0.3 | -31.55 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 4 | Bid | 137.03125 | 84127:M:72056TN0006748 | 31.25 | -125 | 1.2 | -126.2 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 2 | Bid | 137.03125 | 84127:M:72058TN0006749 | 31.25 | -62.5 | 0.6 | -63.1 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 1 | Bid | 137.03125 | 84127:M:72098TN0006759 | 31.25 | -31.25 | 0.3 | -31.55 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 1 | Bid | 137.03125 | 84127:M:72124TN0006772 | 31.25 | -31.25 | 0.3 | -31.55 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 05:59:48.399 | 6 | 5 | ZBU4 | 1 | Bid | 137.03125 | 84127:M:72454TN0006854 | 31.25 | -31.25 | 0.3 | -31.55 | 864047 | -91 | -9 | 1 | 0 | -91 |
| 20140630 10:16:56.298 | 6 | 10 | ZBU4 | 6 | Bid | 137 | 84127:M:343698TN0038039 | 31.25 | -187.5 | 1.8 | -189.3 | 2602521 | -294 | -10 | 9 | 1 | -130 |
| 20140630 10:16:56.298 | 6 | 10 | ZBU4 | 1 | Bid | 137 | 84127:M:343692TN0038036 | 31.25 | -31.25 | 0.3 | -31.55 | 2602521 | -294 | -10 | 9 | 1 | -130 |
| 20140630 10:16:56.298 | 6 | 10 | ZBU4 | 6 | Bid | 137 | 84127:M:343694TN0038037 | 31.25 | -187.5 | 1.8 | -189.3 | 2602521 | -294 | -10 | 9 | 1 | -130 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84127:M:71820TN0015296 | 15.625 | -15.625 | 0.3 | -15.925 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 81 | Bid | 125.171875 | 84127:M:71756TN0015264 | 15.625 | -1265.625 | 24.3 | -1289.925 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 12 | Bid | 125.171875 | 84127:M:71826TN0015299 | 15.625 | -187.5 | 3.6 | -191.1 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84127:M:71748TN0015260 | 15.625 | -15.625 | 0.3 | -15.925 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84127:M:71862TN0015317 | 15.625 | -15.625 | 0.3 | -15.925 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 6 | Bid | 125.171875 | 84127:M:71918TN0015345 | 15.625 | -93.75 | 1.8 | -95.55 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84127:M:71872TN0015322 | 15.625 | -15.625 | 0.3 | -15.925 | 864035 | -625 | -8 | 2 | 4 | -615 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140627 07:05:42.791 | -1 | 0.35 | 0.065 | 1.153 | 0.742 | 801 | 1 | 2 | 7 | 5 | 1.008 | 0 | 801 | 13 |
| 20140627 07:52:29.194 | -1 | 0.356 | 0.08 | 1.921 | 1.236 | 1021 | 1 | 2 | 3 | 3 | 1.01 | 0 | 1021 | 1 |
| 20140627 08:41:41.335 | -2 | 0.48 | 0.144 | 1.039 | 0.54 | 1018 | 1 | 3 | 4 | 3 | 0.882 | 0 | 1018 | 1 |
| 20140627 08:41:41.335 | -2 | 0.48 | 0.144 | 1.039 | 0.54 | 1018 | 1 | 3 | 4 | 3 | 0.882 | 0 | 1018 | 1 |
| 20140627 08:41:41.335 | -2 | 0.48 | 0.144 | 1.039 | 0.54 | 1018 | 1 | 3 | 4 | 3 | 0.882 | 0 | 1018 | 1 |
| 20140627 09:03:50.310 | -1 | 0.257 | 0.044 | 2.163 | 1.248 | 1343 | 1 | 5 | 5 | 4 | 1.01 | 0 | 1343 | 0 |
| 20140627 09:04:00.614 | -1 | 0.246 | 0.055 | 1.186 | 0.894 | 1444 | 1 | 6 | 3 | 2 | 1.001 | 117 | 1561 | 0 |
| 20140627 09:11:00.459 | -1 | 0.343 | 0.107 | 1.934 | 1.271 | 2077 | 2 | 6 | 5 | 4 | 1 | 0 | 1807^270 | 3 |
| 20140627 09:59:54.983 | -1 | 0.404 | 0.089 | 1.147 | 0.684 | 1314 | 1 | 4 | 3 | 3 | 1.005 | 431 | 1745 | 0 |
| 20140627 10:02:28.019 | -2 | 0.312 | 0.011 | 1.359 | 0.935 | 1517 | 2 | 6 | 9 | 9 | 1 | 0 | 1157^360 | 3 |
| 20140627 10:04:30.555 | -1 | 0.37 | 0.029 | 1.879 | 1.184 | 2256 | 1 | 2 | 1 | 1 | 1.001 | 87 | 2343 | 0 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 05:59:48.399 | -9 | 0.227 | 0.138 | 0 | 0 | 381 | 1 | 1 | 3 | 3 | 1.003 | 0 | 381 | 1 |
| 20140630 10:16:56.298 | -1 | 0.353 | 0.088 | 6.359 | 4.115 | 461 | 1 | 4 | 8 | 7 | 0.855 | 0 | 461 | 10 |
| 20140630 10:16:56.298 | -1 | 0.353 | 0.088 | 6.359 | 4.115 | 461 | 1 | 4 | 8 | 7 | 0.855 | 0 | 461 | 10 |
| 20140630 10:16:56.298 | -1 | 0.353 | 0.088 | 6.359 | 4.115 | 461 | 1 | 4 | 8 | 7 | 0.855 | 0 | 461 | 10 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84127:M:71882TN0015327 | 15.625 | -15.625 | 0.3 | -15.925 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 12 | Bid | 125.171875 | 84127:M:71822TN0015297 | 15.625 | -187.5 | 3.6 | -191.1 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 12 | Bid | 125.171875 | 84127:M:72060TN0015351 | 15.625 | -187.5 | 3.6 | -191.1 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 6 | Bid | 125.171875 | 84127:M:72228TN0015356 | 15.625 | -93.75 | 1.8 | -95.55 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84127:M:72204TN0015355 | 15.625 | -15.625 | 0.3 | -15.925 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 4 | Bid | 125.171875 | 84127:M:72634TN0015426 | 15.625 | -62.5 | 1.2 | -63.7 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 8 | Bid | 125.171875 | 84127:M:72636TN0015427 | 15.625 | -125 | 2.4 | -127.4 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 05:59:48.397 | 6 | 5 | ZNU4 | 12 | Bid | 125.171875 | 84127:M:72748TN0015431 | 15.625 | -187.5 | 3.6 | -191.1 | 864035 | -625 | -8 | 2 | 4 | -615 |
| 20140630 09:07:46.335 | 6 | 9 | ZNU4 | -1 | Ask | 125 | 84127:M:252877TN0050371 | 15.625 | -15.625 | 0.3 | -15.925 | 2032803 | -973 | -10 | 3 | 1 | -827 |
| 20140630 09:30:54.623 | 6 | 9 | ZNU4 | 1 | Bid | 125.09375 | 84127:M:288914TN0055645 | 15.625 | -15.625 | 0.3 | -15.925 | 2257120 | -1014 | -15 | 9 | 0 | -250 |
| 20140630 10:03:29.156 | 6 | 10 | ZNU4 | 1 | Bid | 125.109375 | 84127:M:323692TN0061553 | 15.625 | -15.625 | 0.3 | -15.925 | 2494506 | -1579 | -23 | 11 | 2 | -760 |
| 20140630 10:03:29.156 | 6 | 10 | ZNU4 | 12 | Bid | 125.109375 | 84127:M:323564TN0061489 | 15.625 | -187.5 | 3.6 | -191.1 | 2494506 | -1579 | -23 | 11 | 2 | -760 |
| 20140630 10:03:29.156 | 6 | 10 | ZNU4 | 1 | Bid | 125.109375 | 84127:M:323936TN0061638 | 15.625 | -15.625 | 0.3 | -15.925 | 2494506 | -1579 | -23 | 11 | 2 | -760 |
| 20140630 10:16:56.294 | 6 | 10 | ZNU4 | 1 | Bid | 125.109375 | 84127:M:343516TN0066186 | 15.625 | -15.625 | 0.3 | -15.925 | 2602513 | -590 | -8 | 8 | 0 | -203 |
| 20140630 10:16:56.294 | 6 | 10 | ZNU4 | 1 | Bid | 125.109375 | 84127:M:343492TN0066174 | 15.625 | -15.625 | 0.3 | -15.925 | 2602513 | -590 | -8 | 8 | 0 | -203 |
| 20140630 10:16:56.294 | 6 | 10 | ZNU4 | 6 | Bid | 125.109375 | 84127:M:343362TN0066109 | 15.625 | -93.75 | 1.8 | -95.55 | 2602513 | -590 | -8 | 8 | 0 | -203 |
| 20140630 10:16:56.294 | 6 | 10 | ZNU4 | 1 | Bid | 125.109375 | 84127:M:343440TN0066148 | 15.625 | -15.625 | 0.3 | -15.925 | 2602513 | -590 | -8 | 8 | 0 | -203 |
| 20140630 10:21:47.119 | 6 | 10 | ZNU4 | -1 | Ask | 125.109375 | 84127:M:347271TN0066888 | 15.625 | -15.625 | 0.3 | -15.925 | 2626733 | -649 | -6 | 4 | 1 | -500 |
| 20140630 10:21:47.119 | 6 | 10 | ZNU4 | -1 | Ask | 125.109375 | 84127:M:347195TN0066850 | 15.625 | -15.625 | 0.3 | -15.925 | 2626733 | -649 | -6 | 4 | 1 | -500 |
| 20140630 10:21:47.119 | 6 | 10 | ZNU4 | -1 | Ask | 125.109375 | 84127:M:347197TN0066851 | 15.625 | -15.625 | 0.3 | -15.925 | 2626733 | -649 | -6 | 4 | 1 | -500 |
| 20140630 10:21:47.119 | 6 | 10 | ZNU4 | -12 | Ask | 125.109375 | 84127:M:347267TN0066886 | 15.625 | -187.5 | 3.6 | -191.1 | 2626733 | -649 | -6 | 4 | 1 | -500 |
| 20140630 10:21:47.119 | 6 | 10 | ZNU4 | -12 | Ask | 125.109375 | 84127:M:347273TN0066889 | 15.625 | -187.5 | 3.6 | -191.1 | 2626733 | -649 | -6 | 4 | 1 | -500 |
| 20140630 10:21:47.119 | 6 | 10 | ZNU4 | -12 | Ask | 125.109375 | 84127:M:347269TN0066887 | 15.625 | -187.5 | 3.6 | -191.1 | 2626733 | -649 | -6 | 4 | 1 | -500 |
| 20140701 03:58:29.766 | 7 | 3 | ZBU4 | -1 | Ask | 136.59375 | 84127:M:653829TN0005901 | 31.25 | -31.25 | 0.3 | -31.55 | 4878798 | -292 | -3 | 3 | 0 | -197 |
| 20140701 05:14:29.504 | 7 | 5 | ZBU4 | 1 | Bid | 136.59375 | 84127:M:666458TN0006933 | 31.25 | -31.25 | 0.3 | -31.55 | 5004206 | -208 | -8 | 2 | 0 | -143 |
| 20140701 13:41:40.417 | 7 | 13 | ZBU4 | -6 | Ask | 136.3125 | 84127:M:1115221TN0054078 | 31.25 | -187.5 | 1.8 | -189.3 | 7803886 | -194 | -2 | 2 | 0 | -188 |
| 20140701 13:41:40.417 | 7 | 13 | ZBU4 | -3 | Ask | 136.3125 | 84127:M:1115219TN0054077 | 31.25 | -93.75 | 0.9 | -94.65 | 7803886 | -194 | -2 | 2 | 0 | -188 |
| 20140701 13:41:40.417 | 7 | 13 | ZBU4 | -1 | Ask | 136.3125 | 84127:M:1115213TN0054074 | 31.25 | -31.25 | 0.3 | -31.55 | 7803886 | -194 | -2 | 2 | 0 | -188 |
| 20140701 02:16:30.114 | 7 | 2 | ZNU4 | -1 | Ask | 125 | 84127:M:625161TN0008085 | 15.625 | -15.625 | 0.3 | -15.925 | 4652025 | -1213 | -21 | 21 | 3 | -192 |
| 20140701 02:16:30.114 | 7 | 2 | ZNU4 | -1 | Ask | 125 | 84127:M:625567TN0008171 | 15.625 | -15.625 | 0.3 | -15.925 | 4652025 | -1213 | -21 | 21 | 3 | -192 |
| 20140701 02:23:53.676 | 7 | 2 | ZNU4 | 1 | Bid | 125 | 84127:M:626672TN0008461 | 15.625 | -15.625 | 0.3 | -15.925 | 4659116 | -1193 | -15 | 15 | 2 | -325 |
| 20140701 03:58:29.771 | 7 | 3 | ZNU4 | -1 | Ask | 124.9375 | 84127:M:654215TN0015062 | 15.625 | -15.625 | 0.3 | -15.925 | 4878787 | -994 | -6 | 5 | 0 | -378 |
| 20140701 03:58:29.771 | 7 | 3 | ZNU4 | -1 | Ask | 124.9375 | 84127:M:654205TN0015057 | 15.625 | -15.625 | 0.3 | -15.925 | 4878787 | -994 | -6 | 5 | 0 | -378 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 05:59:48.397 | -7 | 0.204 | 0.047 | 1.055 | 0.694 | 1188 | 1 | 3 | 4 | 0 | 1.007 | 0 | 1188 | 0 |
| 20140630 09:07:46.335 | -8 | 0.301 | 0.041 | 1.055 | 0.541 | 959 | 1 | 4 | 2 | 1 | 1.002 | 26 | 985 | 0 |
| 20140630 09:30:54.623 | -1 | 0.431 | 0.074 | 1.03 | 0.586 | 1346 | 2 | 4 | 3 | 3 | 1.005 | 0 | 1265^81 | 1 |
| 20140630 10:03:29.156 | -5 | 0.361 | 0.076 | 1.18 | 0.563 | 1388 | 1 | 4 | 5 | 3 | 0.991 | 0 | 1388 | 3 |
| 20140630 10:03:29.156 | -5 | 0.361 | 0.076 | 1.18 | 0.563 | 1388 | 1 | 4 | 5 | 3 | 0.991 | 0 | 1388 | 3 |
| 20140630 10:03:29.156 | -5 | 0.361 | 0.076 | 1.18 | 0.563 | 1388 | 1 | 4 | 5 | 3 | 0.991 | 0 | 1388 | 3 |
| 20140630 10:16:56.294 | -1 | 0.338 | 0.046 | 1.022 | 0.677 | 1157 | 2 | 4 | 4 | 4 | 1 | 0 | 946^211 | 5 |
| 20140630 10:16:56.294 | -1 | 0.338 | 0.046 | 1.022 | 0.677 | 1157 | 2 | 4 | 4 | 4 | 1 | 0 | 946^211 | 5 |
| 20140630 10:16:56.294 | -1 | 0.338 | 0.046 | 1.022 | 0.677 | 1157 | 2 | 4 | 4 | 4 | 1 | 0 | 946^211 | 5 |
| 20140630 10:16:56.294 | -1 | 0.338 | 0.046 | 1.022 | 0.677 | 1157 | 2 | 4 | 4 | 4 | 1 | 0 | 946^211 | 5 |
| 20140630 10:21:47.119 | -1 | 0.353 | 0.034 | 1.346 | 0.871 | 1205 | 1 | 5 | 4 | 3 | 1.011 | 80 | 1285 | 0 |
| 20140630 10:21:47.119 | -1 | 0.353 | 0.034 | 1.346 | 0.871 | 1205 | 1 | 5 | 4 | 3 | 1.011 | 80 | 1285 | 0 |
| 20140630 10:21:47.119 | -1 | 0.353 | 0.034 | 1.346 | 0.871 | 1205 | 1 | 5 | 4 | 3 | 1.011 | 80 | 1285 | 0 |
| 20140630 10:21:47.119 | -1 | 0.353 | 0.034 | 1.346 | 0.871 | 1205 | 1 | 5 | 4 | 3 | 1.011 | 80 | 1285 | 0 |
| 20140630 10:21:47.119 | -1 | 0.353 | 0.034 | 1.346 | 0.871 | 1205 | 1 | 5 | 4 | 3 | 1.011 | 80 | 1285 | 0 |
| 20140630 10:21:47.119 | -1 | 0.353 | 0.034 | 1.346 | 0.871 | 1205 | 1 | 5 | 4 | 3 | 1.011 | 80 | 1285 | 0 |
| 20140701 03:58:29.766 | -1 | 0.576 | 0.051 | 0.886 | 0.376 | 218 | 1 | 2 | 1 | 1 | 1.014 | 1 | 219 | 0 |
| 20140701 05:14:29.504 | -6 | 0.447 | 0.113 | 1.637 | 0.905 | 257 | 2 | 1 | 5 | 5 | 1 | 0 | 195^62 | 2 |
| 20140701 13:41:40.417 | -1 | 0.143 | 0.011 | 1.717 | 1.226 | 458 | 1 | 3 | 5 | 5 | 1.007 | 28 | 486 | 0 |
| 20140701 13:41:40.417 | -1 | 0.143 | 0.011 | 1.717 | 1.226 | 458 | 1 | 3 | 5 | 5 | 1.007 | 28 | 486 | 0 |
| 20140701 13:41:40.417 | -1 | 0.143 | 0.011 | 1.717 | 1.226 | 458 | 1 | 3 | 5 | 5 | 1.007 | 28 | 486 | 0 |
| 20140701 02:16:30.114 | -1 | 0.474 | 0.153 | 1.953 | 1.027 | 1116 | 1 | 2 | 5 | 2 | 0.829 | 0 | 1116 | 6 |
| 20140701 02:16:30.114 | -1 | 0.474 | 0.153 | 1.953 | 1.027 | 1116 | 1 | 2 | 5 | 2 | 0.829 | 0 | 1116 | 6 |
| 20140701 02:23:53.676 | -1 | 0.529 | 0.109 | 2.047 | 0.965 | 1066 | 1 | 2 | 6 | 4 | 1.003 | 0 | 1066 | 0 |
| 20140701 03:58:29.771 | -1 | 0.393 | 0.043 | 1.122 | 0.681 | 1099 | 1 | 4 | 5 | 5 | 1.006 | 21 | 1120 | 0 |
| 20140701 03:58:29.771 | -1 | 0.393 | 0.043 | 1.122 | 0.681 | 1099 | 1 | 4 | 5 | 5 | 1.006 | 21 | 1120 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140701 03:58:29.771 | 7 | 3 | ZNU4 | -4 | Ask | 124.9375 | 84127:M:654207TN0015058 | 15.625 | -62.5 | 1.2 | -63.7 | 4878787 | -994 | -6 | 5 | 0 | -378 |
| 20140701 03:58:29.771 | 7 | 3 | ZNU4 | -1 | Ask | 124.9375 | 84127:M:654219TN0015064 | 15.625 | -15.625 | 0.3 | -15.925 | 4878787 | -994 | -6 | 5 | 0 | -378 |
| 20140701 05:22:10.794 | 7 | 5 | ZNU4 | 1 | Bid | 124.90625 | 84127:M:670762TN0018181 | 15.625 | -15.625 | 0.3 | -15.925 | 5025374 | -1233 | -13 | 12 | 0 | -305 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -46 | Ask | 124.890625 | 84127:M:675103TN0018736 | 15.625 | -718.75 | 13.8 | -732.55 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -1 | Ask | 124.890625 | 84127:M:675083TN0018726 | 15.625 | -15.625 | 0.3 | -15.925 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -1 | Ask | 124.890625 | 84127:M:675081TN0018725 | 15.625 | -15.625 | 0.3 | -15.925 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -6 | Ask | 124.890625 | 84127:M:675073TN0018721 | 15.625 | -93.75 | 1.8 | -95.55 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -1 | Ask | 124.890625 | 84127:M:675299TN0018834 | 15.625 | -15.625 | 0.3 | -15.925 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -1 | Ask | 124.890625 | 84127:M:675331TN0018850 | 15.625 | -15.625 | 0.3 | -15.925 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 05:32:25.764 | 7 | 5 | ZNU4 | -6 | Ask | 124.890625 | 84127:M:675333TN0018851 | 15.625 | -93.75 | 1.8 | -95.55 | 5042923 | -2000 | -20 | 19 | 0 | -1179 |
| 20140701 08:29:15.822 | 7 | 8 | ZNU4 | -1 | Ask | 124.890625 | 84127:M:793893TN0042494 | 15.625 | -15.625 | 0.3 | -15.925 | 5795220 | -1091 | -17 | 17 | 1 | -314 |
| 20140701 08:38:47.134 | 7 | 8 | ZNU4 | -1 | Ask | 124.921875 | 84127:M:810597TN0045861 | 15.625 | -15.625 | 0.3 | -15.925 | 5909144 | -670 | -13 | 13 | 1 | -183 |
| 20140701 13:46:10.753 | 7 | 13 | ZNU4 | -1 | Ask | 124.875 | 84127:M:1119119TN0105944 | 15.625 | -15.625 | 0.3 | -15.925 | 7831361 | -510 | -23 | 15 | 2 | -119 |
| 20140701 13:46:10.753 | 7 | 13 | ZNU4 | -1 | Ask | 124.875 | 84127:M:1119027TN0105898 | 15.625 | -15.625 | 0.3 | -15.925 | 7831361 | -510 | -23 | 15 | 2 | -119 |
| 20140701 13:46:10.753 | 7 | 13 | ZNU4 | -12 | Ask | 124.875 | 84127:M:1119237TN0106003 | 15.625 | -187.5 | 3.6 | -191.1 | 7831361 | -510 | -23 | 15 | 2 | -119 |
| 20140701 13:46:10.753 | 7 | 13 | ZNU4 | -12 | Ask | 124.875 | 84127:M:1119235TN0106002 | 15.625 | -187.5 | 3.6 | -191.1 | 7831361 | -510 | -23 | 15 | 2 | -119 |
| 20140701 13:46:10.753 | 7 | 13 | ZNU4 | -12 | Ask | 124.875 | 84127:M:1119251TN0106010 | 15.625 | -187.5 | 3.6 | -191.1 | 7831361 | -510 | -23 | 15 | 2 | -119 |
| 20140701 13:46:10.753 | 7 | 13 | ZNU4 | -1 | Ask | 124.875 | 84127:M:1119225TN0105997 | 15.625 | -15.625 | 0.3 | -15.925 | 7831361 | -510 | -23 | 15 | 2 | -119 |
| 20140702 08:02:41.646 | 7 | 8 | ZBU4 | -1 | Ask | 135.78125 | 84127:M:1479559TN0031222 | 31.25 | -31.25 | 0.3 | -31.55 | 10221647 | -394 | -5 | 2 | 0 | -340 |
| 20140702 08:02:41.646 | 7 | 8 | ZBU4 | -6 | Ask | 135.78125 | 84127:M:1479571TN0031228 | 31.25 | -187.5 | 1.8 | -189.3 | 10221647 | -394 | -5 | 2 | 0 | -340 |
| 20140702 08:02:41.646 | 7 | 8 | ZBU4 | -6 | Ask | 135.78125 | 84127:M:1479587TN0031236 | 31.25 | -187.5 | 1.8 | -189.3 | 10221647 | -394 | -5 | 2 | 0 | -340 |
| 20140702 08:42:49.295 | 7 | 8 | ZFU4 | 18 | Bid | 119.0703125 | 84127:M:1572758TN0043876 | 7.8125 | -140.625 | 5.4 | -146.025 | 10763679 | -366 | -11 | 11 | 1 | -148 |
| 20140702 05:15:41.709 | 7 | 5 | ZNU4 | 1 | Bid | 124.921875 | 84127:M:1236932TN0014940 | 15.625 | -15.625 | 0.3 | -15.925 | 8918080 | -596 | -13 | 13 | 1 | -138 |
| 20140702 08:34:53.783 | 7 | 8 | ZNU4 | -1 | Ask | 124.578125 | 84127:M:1550713TN0075523 | 15.625 | -15.625 | 0.3 | -15.925 | 10660751 | -1106 | -12 | 2 | 0 | -898 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 1 | Bid | 124.59375 | 84127:M:1586854TN0081773 | 15.625 | -15.625 | 0.3 | -15.925 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 12 | Bid | 124.59375 | 84127:M:1586696TN0081694 | 15.625 | -187.5 | 3.6 | -191.1 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 1 | Bid | 124.59375 | 84127:M:1586684TN0081688 | 15.625 | -15.625 | 0.3 | -15.925 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 1 | Bid | 124.59375 | 84127:M:1586692TN0081692 | 15.625 | -15.625 | 0.3 | -15.925 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 12 | Bid | 124.59375 | 84127:M:1586860TN0081776 | 15.625 | -187.5 | 3.6 | -191.1 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 6 | Bid | 124.59375 | 84127:M:1586858TN0081775 | 15.625 | -93.75 | 1.8 | -95.55 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 12 | Bid | 124.59375 | 84127:M:1586856TN0081774 | 15.625 | -187.5 | 3.6 | -191.1 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 49 | Bid | 124.59375 | 84127:M:1586810TN0081751 | 15.625 | -765.625 | 14.7 | -780.325 | 10839366 | -340 | -16 | 12 | 2 | -125 |
| 20140702 08:49:45.315 | 7 | 8 | ZNU4 | 1 | Bid | 124.59375 | 84127:M:1586902TN0081786 | 15.625 | -15.625 | 0.3 | -15.925 | 10839366 | -340 | -16 | 12 | 2 | -125 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140701 03:58:29.771 | -1 | 0.393 | 0.043 | 1.122 | 0.681 | 1099 | 1 | 4 | 5 | 5 | 1.006 | 21 | 1120 | 0 |
| 20140701 03:58:29.771 | -1 | 0.393 | 0.043 | 1.122 | 0.681 | 1099 | 1 | 4 | 5 | 5 | 1.006 | 21 | 1120 | 0 |
| 20140701 05:22:10.794 | -1 | 0.556 | 0.094 | 1.538 | 0.683 | 1041 | 1 | 2 | 5 | 5 | 1.056 | 0 | 1041 | 0 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 05:32:25.764 | -1 | 0.494 | 0.108 | 1.98 | 0.997 | 1764 | 1 | 5 | 4 | 4 | 0.861 | 0 | 1764 | 1 |
| 20140701 08:29:15.822 | -1 | 0.413 | 0.078 | 1.093 | 0.641 | 1562 | 1 | 5 | 5 | 4 | 1.009 | 3 | 1565 | 0 |
| 20140701 08:38:47.134 | -1 | 0.296 | 0.082 | 1.275 | 0.898 | 1595 | 2 | 5 | 6 | 5 | 1 | 0 | 1327^268 | 4 |
| 20140701 13:46:10.753 | -1 | 0.294 | 0.116 | 1.286 | 0.899 | 1228 | 1 | 6 | 5 | 3 | 1.004 | 78 | 1306 | 0 |
| 20140701 13:46:10.753 | -1 | 0.294 | 0.116 | 1.286 | 0.899 | 1228 | 1 | 6 | 5 | 3 | 1.004 | 78 | 1306 | 0 |
| 20140701 13:46:10.753 | -1 | 0.294 | 0.116 | 1.286 | 0.899 | 1228 | 1 | 6 | 5 | 3 | 1.004 | 78 | 1306 | 0 |
| 20140701 13:46:10.753 | -1 | 0.294 | 0.116 | 1.286 | 0.899 | 1228 | 1 | 6 | 5 | 3 | 1.004 | 78 | 1306 | 0 |
| 20140701 13:46:10.753 | -1 | 0.294 | 0.116 | 1.286 | 0.899 | 1228 | 1 | 6 | 5 | 3 | 1.004 | 78 | 1306 | 0 |
| 20140701 13:46:10.753 | -1 | 0.294 | 0.116 | 1.286 | 0.899 | 1228 | 1 | 6 | 5 | 3 | 1.004 | 78 | 1306 | 0 |
| 20140702 08:02:41.646 | -3 | 0.326 | 0.033 | 2.01 | 1.145 | 452 | 1 | 0 | 0 | 0 | 1.004 | 28 | 480 | 0 |
| 20140702 08:02:41.646 | -3 | 0.326 | 0.033 | 2.01 | 1.145 | 452 | 1 | 0 | 0 | 0 | 1.004 | 28 | 480 | 0 |
| 20140702 08:02:41.646 | -3 | 0.326 | 0.033 | 2.01 | 1.145 | 452 | 1 | 0 | 0 | 0 | 1.004 | 28 | 480 | 0 |
| 20140702 08:42:49.295 | -1 | 0.278 | 0.087 | 2.375 | 1.715 | 953 | 1 | 3 | 5 | 4 | 1.003 | 0 | 953 | 0 |
| 20140702 05:15:41.709 | -1 | 0.506 | 0.126 | 1.504 | 0.743 | 591 | 1 | 2 | 3 | 2 | 1.015 | 0 | 591 | 0 |
| 20140702 08:34:53.783 | -6 | 0.364 | 0.053 | 1.933 | 1.229 | 1932 | 2 | 6 | 4 | 4 | 1 | 0 | 1697^235 | 3 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |
| 20140702 08:49:45.315 | -1 | 0.194 | 0.081 | 0.996 | 0.797 | 1414 | 1 | 4 | 5 | 3 | 1.002 | 0 | 1414 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140702 10:30:32.979 | 7 | 10 | ZNU4 | 1 | Bid | 124.53125 | 84127:M:1769658TN0114472 | 15.625 | -15.625 | 0.3 | -15.925 | 11861374 | -570 | -14 | 14 | 0 | -157 |
| 20140703 02:26:27.438 | 7 | 2 | ZNU4 | -1 | Ask | 124.375 | 84127:M:2026919TN0009231 | 15.625 | -15.625 | 0.3 | -15.925 | 13632940 | -2020 | -21 | 22 | 1 | -981 |
| 20140703 02:45:56.228 | 7 | 2 | ZNU4 | -1 | Ask | 124.40625 | 84127:M:2040061TN0012649 | 15.625 | -15.625 | 0.3 | -15.925 | 13764071 | -568 | -6 | 6 | 0 | -224 |
| 20140703 05:49:39.288 | 7 | 5 | ZNU4 | -1 | Ask | 124.40625 | 84127:M:2099983TN0025367 | 15.625 | -15.625 | 0.3 | -15.925 | 14310895 | -1020 | -3 | 2 | 0 | -956 |
| 20140707 02:10:04.467 | 7 | 2 | ZBU4 | 1 | Bid | 135 | 84128:M:39584TN0003131 | 31.25 | -31.25 | 0.3 | -31.55 | 405124 | -151 | -5 | 5 | 0 | -50 |
| 20140707 05:38:52.961 | 7 | 5 | ZBU4 | 3 | Bid | 135.21875 | 84128:M:93940TN0007096 | 31.25 | -93.75 | 0.9 | -94.65 | 995598 | -160 | -15 | 15 | 1 | -36 |
| 20140707 05:38:52.961 | 7 | 5 | ZBU4 | 1 | Bid | 135.21875 | 84128:M:94054TN0007153 | 31.25 | -31.25 | 0.3 | -31.55 | 995598 | -160 | -15 | 15 | 1 | -36 |
| 20140707 05:47:30.825 | 7 | 5 | ZBU4 | -1 | Ask | 135.21875 | 84128:M:95383TN0007256 | 31.25 | -31.25 | 0.3 | -31.55 | 1009947 | -252 | -13 | 13 | 0 | -153 |
| 20140707 05:57:55.585 | 7 | 5 | ZBU4 | 6 | Bid | 135.28125 | 84128:M:102870TN0007662 | 31.25 | -187.5 | 1.8 | -189.3 | 1046024 | -212 | -2 | 2 | 1 | -157 |
| 20140707 05:57:55.585 | 7 | 5 | ZBU4 | 1 | Bid | 135.28125 | 84128:M:102838TN0007646 | 31.25 | -31.25 | 0.3 | -31.55 | 1046024 | -212 | -2 | 2 | 1 | -157 |
| 20140707 05:57:55.585 | 7 | 5 | ZBU4 | 6 | Bid | 135.28125 | 84128:M:102866TN0007660 | 31.25 | -187.5 | 1.8 | -189.3 | 1046024 | -212 | -2 | 2 | 1 | -157 |
| 20140707 05:57:55.585 | 7 | 5 | ZBU4 | 3 | Bid | 135.28125 | 84128:M:102868TN0007661 | 31.25 | -93.75 | 0.9 | -94.65 | 1046024 | -212 | -2 | 2 | 1 | -157 |
| 20140707 05:57:55.585 | 7 | 5 | ZBU4 | 1 | Bid | 135.28125 | 84128:M:102864TN0007659 | 31.25 | -31.25 | 0.3 | -31.55 | 1046024 | -212 | -2 | 2 | 1 | -157 |
| 20140707 05:47:30.823 | 7 | 5 | ZNU4 | -1 | Ask | 124.203125 | 84128:M:95207TN0019117 | 15.625 | -15.625 | 0.3 | -15.925 | 1009937 | -856 | -11 | 11 | 1 | -350 |
| 20140707 08:45:25.182 | 7 | 8 | ZNU4 | 1 | Bid | 124.3125 | 84128:M:210478TN0039924 | 15.625 | -15.625 | 0.3 | -15.925 | 1711724 | -700 | -1 | 1 | 0 | -700 |
| 20140707 08:45:25.182 | 7 | 8 | ZNU4 | 1 | Bid | 124.3125 | 84128:M:210582TN0039973 | 15.625 | -15.625 | 0.3 | -15.925 | 1711724 | -700 | -1 | 1 | 0 | -700 |
| 20140707 09:10:49.887 | 7 | 9 | ZNU4 | -1 | Ask | 124.328125 | 84128:M:246163TN0046207 | 15.625 | -15.625 | 0.3 | -15.925 | 1867750 | -1322 | -21 | 22 | 1 | -339 |
| 20140708 03:58:20.960 | 7 | 3 | ZBU4 | -1 | Ask | 136 | 84128:M:552777TN0006978 | 31.25 | -31.25 | 0.3 | -31.55 | 4725781 | -272 | -8 | 8 | 0 | -145 |
| 20140708 07:40:28.574 | 7 | 7 | ZBU4 | -6 | Ask | 136.1875 | 84128:M:662561TN0016349 | 31.25 | -187.5 | 1.8 | -189.3 | 5776298 | -318 | -4 | 4 | 0 | -249 |
| 20140708 07:40:28.574 | 7 | 7 | ZBU4 | -6 | Ask | 136.1875 | 84128:M:662563TN0016350 | 31.25 | -187.5 | 1.8 | -189.3 | 5776298 | -318 | -4 | 4 | 0 | -249 |
| 20140708 07:40:28.574 | 7 | 7 | ZBU4 | -11 | Ask | 136.1875 | 84128:M:662565TN0016351 | 31.25 | -343.75 | 3.3 | -347.05 | 5776298 | -318 | -4 | 4 | 0 | -249 |
| 20140708 07:40:28.574 | 7 | 7 | ZBU4 | -3 | Ask | 136.1875 | 84128:M:662559TN0016348 | 31.25 | -93.75 | 0.9 | -94.65 | 5776298 | -318 | -4 | 4 | 0 | -249 |
| 20140708 10:37:27.710 | 7 | 10 | ZBU4 | -1 | Ask | 136.59375 | 84128:M:958949TN0048587 | 31.25 | -31.25 | 0.3 | -31.55 | 7641203 | -420 | -11 | 11 | 1 | -107 |
| 20140708 03:31:55.706 | 7 | 3 | ZFU4 | -16 | Ask | 118.921875 | 84128:M:528773TN0005428 | 7.8125 | -125 | 4.8 | -129.8 | 4604942 | -383 | -10 | 4 | 4 | -237 |
| 20140708 08:20:23.295 | 7 | 8 | ZFU4 | 18 | Bid | 119.0234375 | 84128:M:750012TN0031086 | 7.8125 | -140.625 | 5.4 | -146.025 | 6207612 | -378 | -10 | 10 | 1 | -96 |
| 20140708 08:20:23.295 | 7 | 8 | ZFU4 | 18 | Bid | 119.0234375 | 84128:M:750010TN0031085 | 7.8125 | -140.625 | 5.4 | -146.025 | 6207612 | -378 | -10 | 10 | 1 | -96 |
| 20140708 03:58:20.963 | 7 | 3 | ZNU4 | -1 | Ask | 124.546875 | 84128:M:552969TN0016423 | 15.625 | -15.625 | 0.3 | -15.925 | 4725780 | -617 | -1 | 1 | 0 | -617 |
| 20140708 03:58:20.963 | 7 | 3 | ZNU4 | -1 | Ask | 124.546875 | 84128:M:553083TN0016480 | 15.625 | -15.625 | 0.3 | -15.925 | 4725780 | -617 | -1 | 1 | 0 | -617 |
| 20140708 05:27:21.807 | 7 | 5 | ZNU4 | -1 | Ask | 124.5625 | 84128:M:578167TN0021974 | 15.625 | -15.625 | 0.3 | -15.925 | 4979202 | -989 | -12 | 12 | 0 | -224 |
| 20140708 07:40:28.569 | 7 | 7 | ZNU4 | -1 | Ask | 124.65625 | 84128:M:662123TN0038391 | 15.625 | -15.625 | 0.3 | -15.925 | 5776294 | -884 | -4 | 4 | 0 | -350 |
| 20140708 07:40:28.569 | 7 | 7 | ZNU4 | -1 | Ask | 124.65625 | 84128:M:662125TN0038392 | 15.625 | -15.625 | 0.3 | -15.925 | 5776294 | -884 | -4 | 4 | 0 | -350 |
| 20140708 07:40:28.569 | 7 | 7 | ZNU4 | -12 | Ask | 124.65625 | 84128:M:662121TN0038390 | 15.625 | -187.5 | 3.6 | -191.1 | 5776294 | -884 | -4 | 4 | 0 | -350 |
| 20140708 07:40:28.569 | 7 | 7 | ZNU4 | -6 | Ask | 124.65625 | 84128:M:662115TN0038387 | 15.625 | -93.75 | 1.8 | -95.55 | 5776294 | -884 | -4 | 4 | 0 | -350 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140702 10:30:32.979 | -1 | 0.323 | 0.079 | 1.152 | 0.78 | 1201 | 1 | 4 | 3 | 3 | 1.003 | 0 | 1201 | 0 |
| 20140703 02:26:27.438 | -1 | 0.995 | 0.16 | 2.936 | 0.959 | 980 | 1 | 3 | 6 | 5 | 1.002 | 31 | 1011 | 0 |
| 20140703 02:45:56.228 | -1 | 0.514 | 0.069 | 1.737 | 0.844 | 398 | 1 | 1 | 2 | 2 | 0.741 | 0 | 398 | 4 |
| 20140703 05:49:39.288 | -2 | 0.421 | 0.024 | 1.153 | 0.586 | 998 | 1 | 3 | 1 | 1 | 1.011 | 0 | 998 | 2 |
| 20140707 02:10:04.467 | -1 | 0.364 | 0.063 | 2.964 | 1.886 | 224 | 1 | 2 | 2 | 2 | 1 | 0 | 224 | 3 |
| 20140707 05:38:52.961 | -1 | 0.305 | 0.143 | 2.763 | 1.921 | 365 | 2 | 2 | 6 | 5 | 1 | 0 | 323^42 | 13 |
| 20140707 05:38:52.961 | -1 | 0.305 | 0.143 | 2.763 | 1.921 | 365 | 2 | 2 | 6 | 5 | 1 | 0 | 323^42 | 13 |
| 20140707 05:47:30.825 | -1 | 0.545 | 0.245 | 1.32 | 0.6 | 210 | 2 | 1 | 8 | 8 | 1.005 | 0 | 148^62 | 2 |
| 20140707 05:57:55.585 | -1 | 0.462 | 0.037 | 5.667 | 3.049 | 208 | 1 | 2 | 4 | 3 | 0.842 | 0 | 208 | 14 |
| 20140707 05:57:55.585 | -1 | 0.462 | 0.037 | 5.667 | 3.049 | 208 | 1 | 2 | 4 | 3 | 0.842 | 0 | 208 | 14 |
| 20140707 05:57:55.585 | -1 | 0.462 | 0.037 | 5.667 | 3.049 | 208 | 1 | 2 | 4 | 3 | 0.842 | 0 | 208 | 14 |
| 20140707 05:57:55.585 | -1 | 0.462 | 0.037 | 5.667 | 3.049 | 208 | 1 | 2 | 4 | 3 | 0.842 | 0 | 208 | 14 |
| 20140707 05:57:55.585 | -1 | 0.462 | 0.037 | 5.667 | 3.049 | 208 | 1 | 2 | 4 | 3 | 0.842 | 0 | 208 | 14 |
| 20140707 05:47:30.823 | -1 | 0.41 | 0.068 | 2.325 | 1.373 | 1239 | 2 | 5 | 4 | 3 | 1.004 | 1 | 1024^216 | 0 |
| 20140707 08:45:25.182 | -1 | 0.254 | 0.006 | 2.112 | 1.576 | 2062 | 1 | 6 | 3 | 3 | 1.002 | 0 | 2062 | 0 |
| 20140707 08:45:25.182 | -1 | 0.254 | 0.006 | 2.112 | 1.576 | 2062 | 1 | 6 | 3 | 3 | 1.002 | 0 | 2062 | 0 |
| 20140707 09:10:49.887 | -1 | 0.446 | 0.119 | 2.139 | 1.176 | 1644 | 2 | 6 | 4 | 3 | 1.002 | 4 | 1420^228 | 1 |
| 20140708 03:58:20.960 | -1 | 0.417 | 0.113 | 4.318 | 2.517 | 369 | 1 | 2 | 3 | 3 | 0.971 | 0 | 369 | 4 |
| 20140708 07:40:28.574 | -1 | 0.212 | 0.028 | 1.885 | 1.486 | 1184 | 2 | 4 | 8 | 8 | 1 | 0 | 1055^129 | 0 |
| 20140708 07:40:28.574 | -1 | 0.212 | 0.028 | 1.885 | 1.486 | 1184 | 2 | 4 | 8 | 8 | 1 | 0 | 1055^129 | 0 |
| 20140708 07:40:28.574 | -1 | 0.212 | 0.028 | 1.885 | 1.486 | 1184 | 2 | 4 | 8 | 8 | 1 | 0 | 1055^129 | 0 |
| 20140708 07:40:28.574 | -1 | 0.212 | 0.028 | 1.885 | 1.486 | 1184 | 2 | 4 | 8 | 8 | 1 | 0 | 1055^129 | 0 |
| 20140708 10:37:27.710 | -1 | 0.429 | 0.099 | 1.712 | 0.977 | 559 | 2 | 1 | 8 | 7 | 1 | 0 | 412^147 | 0 |
| 20140708 03:31:55.706 | -7 | 0.28 | 0.137 | 7.775 | 5.596 | 848 | 2 | 2 | 4 | 0 | 1.004 | 28 | 20^856 | 0 |
| 20140708 08:20:23.295 | -1 | 0.183 | 0.071 | 3.66 | 2.907 | 1718 | 1 | 5 | 3 | 2 | 1.019 | 0 | 1718 | 17 |
| 20140708 08:20:23.295 | -1 | 0.183 | 0.071 | 3.66 | 2.907 | 1718 | 1 | 5 | 3 | 2 | 1.019 | 0 | 1718 | 17 |
| 20140708 03:58:20.963 | -1 | 0.324 | 0.007 | 3.696 | 2.5 | 1292 | 2 | 4 | 5 | 5 | 1.002 | 147 | 1285^154 | 0 |
| 20140708 03:58:20.963 | -1 | 0.324 | 0.007 | 3.696 | 2.5 | 1292 | 2 | 4 | 5 | 5 | 1.002 | 147 | 1285^154 | 0 |
| 20140708 05:27:21.807 | -1 | 0.497 | 0.078 | 2.765 | 1.389 | 900 | 1 | 5 | 3 | 3 | 0.901 | 0 | 900 | 2 |
| 20140708 07:40:28.569 | -1 | 0.193 | 0.019 | 1.542 | 1.244 | 3687 | 2 | 5 | 4 | 4 | 1 | 0 | 3131^556 | 6 |
| 20140708 07:40:28.569 | -1 | 0.193 | 0.019 | 1.542 | 1.244 | 3687 | 2 | 5 | 4 | 4 | 1 | 0 | 3131^556 | 6 |
| 20140708 07:40:28.569 | -1 | 0.193 | 0.019 | 1.542 | 1.244 | 3687 | 2 | 5 | 4 | 4 | 1 | 0 | 3131^556 | 6 |
| 20140708 07:40:28.569 | -1 | 0.193 | 0.019 | 1.542 | 1.244 | 3687 | 2 | 5 | 4 | 4 | 1 | 0 | 3131^556 | 6 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140708 07:40:28.569 | 7 | 7 | ZNU4 | -12 | Ask | 124.65625 | 84128:M:662119TN0038389 | 15.625 | -187.5 | 3.6 | -191.1 | 5776294 | -884 | -4 | 4 | 0 | -350 |
| 20140708 07:40:28.569 | 7 | 7 | ZNU4 | -12 | Ask | 124.65625 | 84128:M:662117TN0038388 | 15.625 | -187.5 | 3.6 | -191.1 | 5776294 | -884 | -4 | 4 | 0 | -350 |
| 20140708 10:33:48.515 | 7 | 10 | ZNU4 | -49 | Ask | 124.78125 | 84128:M:953737TN0104231 | 15.625 | -765.625 | 14.7 | -780.325 | 7616587 | -950 | -15 | 14 | 1 | -288 |
| 20140708 10:33:48.515 | 7 | 10 | ZNU4 | -1 | Ask | 124.78125 | 84128:M:953567TN0104146 | 15.625 | -15.625 | 0.3 | -15.925 | 7616587 | -950 | -15 | 14 | 1 | -288 |
| 20140709 07:47:48.562 | 7 | 7 | ZBU4 | 1 | Bid | 136.53125 | 84128:M:1342370TN0017688 | 31.25 | -31.25 | 0.3 | -31.55 | 10540118 | -202 | -4 | 2 | 0 | -147 |
| 20140709 07:47:48.562 | 7 | 7 | ZBU4 | 3 | Bid | 136.53125 | 84128:M:1342374TN0017690 | 31.25 | -93.75 | 0.9 | -94.65 | 10540118 | -202 | -4 | 2 | 0 | -147 |
| 20140709 13:44:33.652 | 7 | 13 | ZBU4 | 1 | Bid | 136.78125 | 84128:M:1859884TN0069810 | 31.25 | -31.25 | 0.3 | -31.55 | 13496813 | -362 | -9 | 8 | 2 | -100 |
| 20140709 03:48:13.151 | 7 | 3 | ZNU4 | -1 | Ask | 124.65625 | 84128:M:1220619TN0014120 | 15.625 | -15.625 | 0.3 | -15.925 | 9729795 | -1010 | -16 | 11 | 3 | -599 |
| 20140709 04:16:52.926 | 7 | 4 | ZNU4 | 1 | Bid | 124.703125 | 84128:M:1230056TN0016324 | 15.625 | -15.625 | 0.3 | -15.925 | 9797290 | -1057 | -16 | 16 | 2 | -223 |
| 20140709 05:25:31.431 | 7 | 5 | ZNU4 | 1 | Bid | 124.71875 | 84128:M:1253010TN0021601 | 15.625 | -15.625 | 0.3 | -15.925 | 9954562 | -715 | -4 | 4 | 0 | -505 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 1 | Bid | 124.640625 | 84128:M:1341830TN0038073 | 15.625 | -15.625 | 0.3 | -15.925 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 1 | Bid | 124.640625 | 84128:M:1341902TN0038109 | 15.625 | -15.625 | 0.3 | -15.925 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 1 | Bid | 124.640625 | 84128:M:1342062TN0038189 | 15.625 | -15.625 | 0.3 | -15.925 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 6 | Bid | 124.640625 | 84128:M:1342058TN0038187 | 15.625 | -93.75 | 1.8 | -95.55 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 49 | Bid | 124.640625 | 84128:M:1342056TN0038186 | 15.625 | -765.625 | 14.7 | -780.325 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 12 | Bid | 124.640625 | 84128:M:1342064TN0038190 | 15.625 | -187.5 | 3.6 | -191.1 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 07:47:48.556 | 7 | 7 | ZNU4 | 12 | Bid | 124.640625 | 84128:M:1342060TN0038188 | 15.625 | -187.5 | 3.6 | -191.1 | 10540118 | -841 | -1 | 1 | 0 | -841 |
| 20140709 09:51:47.474 | 7 | 9 | ZNU4 | 1 | Bid | 124.625 | 84128:M:1518512TN0070369 | 15.625 | -15.625 | 0.3 | -15.925 | 11579040 | -1105 | -9 | 9 | 2 | -400 |
| 20140709 13:29:28.746 | 7 | 13 | ZNU4 | 1 | Bid | 124.828125 | 84128:M:1814158TN0123393 | 15.625 | -15.625 | 0.3 | -15.925 | 13216808 | -830 | -12 | 5 | 1 | -709 |
| 20140709 13:44:33.648 | 7 | 13 | ZNU4 | 1 | Bid | 124.859375 | 84128:M:1859646TN0131339 | 15.625 | -15.625 | 0.3 | -15.925 | 13496818 | -402 | -16 | 6 | 0 | -184 |
| 20140709 13:44:33.648 | 7 | 13 | ZNU4 | 49 | Bid | 124.859375 | 84128:M:1859684TN0131358 | 15.625 | -765.625 | 14.7 | -780.325 | 13496818 | -402 | -16 | 6 | 0 | -184 |
| 20140710 03:27:31.850 | 7 | 3 | ZBU4 | 1 | Bid | 136.96875 | 84128:M:2113620TN0004390 | 31.25 | -31.25 | 0.3 | -31.55 | 15336477 | -475 | -6 | 6 | 0 | -229 |
| 20140710 03:27:31.850 | 7 | 3 | ZBU4 | 3 | Bid | 136.96875 | 84128:M:2113618TN0004389 | 31.25 | -93.75 | 0.9 | -94.65 | 15336477 | -475 | -6 | 6 | 0 | -229 |
| 20140710 04:18:11.404 | 7 | 4 | ZBU4 | 1 | Bid | 137.1875 | 84128:M:2165982TN0009407 | 31.25 | -31.25 | 0.3 | -31.55 | 15617275 | -233 | -18 | 16 | 1 | -55 |
| 20140710 04:24:32.809 | 7 | 4 | ZBU4 | 1 | Bid | 137.1875 | 84128:M:2170906TN0009928 | 31.25 | -31.25 | 0.3 | -31.55 | 15650924 | -249 | -19 | 17 | 1 | -56 |
| 20140710 04:38:16.798 | 7 | 4 | ZBU4 | 1 | Bid | 137.25 | 84128:M:2184318TN0010947 | 31.25 | -31.25 | 0.3 | -31.55 | 15717617 | -232 | -20 | 15 | 1 | -57 |
| 20140710 04:38:16.798 | 7 | 4 | ZBU4 | 1 | Bid | 137.25 | 84128:M:2184342TN0010959 | 31.25 | -31.25 | 0.3 | -31.55 | 15717617 | -232 | -20 | 15 | 1 | -57 |
| 20140710 04:38:16.798 | 7 | 4 | ZBU4 | 11 | Bid | 137.25 | 84128:M:2184364TN0010970 | 31.25 | -343.75 | 3.3 | -347.05 | 15717617 | -232 | -20 | 15 | 1 | -57 |
| 20140710 05:28:59.560 | 7 | 5 | ZBU4 | 1 | Bid | 137.34375 | 84128:M:2239400TN0015164 | 31.25 | -31.25 | 0.3 | -31.55 | 16049690 | -200 | -1 | 1 | 0 | -200 |
| 20140710 05:30:16.135 | 7 | 5 | ZBU4 | -1 | Ask | 137.375 | 84128:M:2241171TN0015384 | 31.25 | -31.25 | 0.3 | -31.55 | 16059317 | -193 | -4 | 2 | 0 | -166 |
| 20140710 05:30:16.135 | 7 | 5 | ZBU4 | -1 | Ask | 137.375 | 84128:M:2241239TN0015418 | 31.25 | -31.25 | 0.3 | -31.55 | 16059317 | -193 | -4 | 2 | 0 | -166 |
| 20140710 05:48:03.286 | 7 | 5 | ZBU4 | 1 | Bid | 137.4375 | 84128:M:2275512TN0017522 | 31.25 | -31.25 | 0.3 | -31.55 | 16223034 | -265 | -19 | 19 | 1 | -51 |
| 20140710 07:45:50.337 | 7 | 7 | ZBU4 | 3 | Bid | 137.625 | 84128:M:2489312TN0036243 | 31.25 | -93.75 | 0.9 | -94.65 | 17341697 | -233 | -15 | 15 | 0 | -53 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140708 07:40:28.569 | -1 | 0.193 | 0.019 | 1.542 | 1.244 | 3687 | 2 | 5 | 4 | 4 | 1 | 0 | 3131^556 | 6 |
| 20140708 07:40:28.569 | -1 | 0.193 | 0.019 | 1.542 | 1.244 | 3687 | 2 | 5 | 4 | 4 | 1 | 0 | 3131^556 | 6 |
| 20140708 10:33:48.515 | -1 | 0.334 | 0.061 | 1.663 | 1.108 | 1634 | 1 | 6 | 5 | 4 | 0.862 | 0 | 1634 | 5 |
| 20140708 10:33:48.515 | -1 | 0.334 | 0.061 | 1.663 | 1.108 | 1634 | 1 | 6 | 5 | 4 | 0.862 | 0 | 1634 | 5 |
| 20140709 07:47:48.562 | -3 | 0.398 | 0.048 | 1.435 | 1.285 | 543 | 1 | 4 | 10 | 10 | 1 | 0 | 543 | 0 |
| 20140709 07:47:48.562 | -3 | 0.398 | 0.048 | 1.435 | 1.285 | 543 | 1 | 4 | 10 | 10 | 1 | 0 | 543 | 0 |
| 20140709 13:44:33.652 | -1 | 0.248 | 0.058 | 2.412 | 1.635 | 558 | 1 | 3 | 8 | 6 | 1 | 0 | 558 | 0 |
| 20140709 03:48:13.151 | -4 | 0.68 | 0.163 | 2.02 | 0.646 | 478 | 1 | 2 | 3 | 0 | 1.006 | 1 | 479 | 0 |
| 20140709 04:16:52.926 | -1 | 0.574 | 0.122 | 2.22 | 0.947 | 751 | 1 | 3 | 8 | 6 | 1.005 | 0 | 751 | 0 |
| 20140709 05:25:31.431 | -1 | 0.567 | 0.05 | 2.926 | 1.267 | 415 | 1 | 1 | 2 | 2 | 0.76 | 0 | 415 | 3 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 07:47:48.556 | -1 | 0.331 | 0.005 | 4.644 | 3.112 | 1780 | 1 | 8 | 1 | 1 | 1.048 | 0 | 1780 | 0 |
| 20140709 09:51:47.474 | -1 | 0.376 | 0.041 | 1.364 | 0.851 | 1830 | 2 | 7 | 4 | 2 | 1 | 0 | 1464^366 | 4 |
| 20140709 13:29:28.746 | -8 | 0.374 | 0.086 | 2.977 | 1.863 | 1286 | 1 | 3 | 1 | 0 | 0.927 | 0 | 1286 | 1 |
| 20140709 13:44:33.648 | -5 | 0.195 | 0.09 | 2.526 | 2.012 | 1526 | 1 | 4 | 3 | 3 | 1.016 | 0 | 1526 | 0 |
| 20140709 13:44:33.648 | -5 | 0.195 | 0.09 | 2.526 | 2.012 | 1526 | 1 | 4 | 3 | 3 | 1.016 | 0 | 1526 | 0 |
| 20140710 03:27:31.850 | -1 | 0.368 | 0.047 | 1.684 | 1.064 | 829 | 1 | 4 | 3 | 3 | 1.017 | 0 | 829 | 0 |
| 20140710 03:27:31.850 | -1 | 0.368 | 0.047 | 1.684 | 1.064 | 829 | 1 | 4 | 3 | 3 | 1.017 | 0 | 829 | 0 |
| 20140710 04:18:11.404 | -1 | 0.388 | 0.202 | 3.62 | 2.217 | 310 | 1 | 2 | 4 | 3 | 0.873 | 0 | 310 | 7 |
| 20140710 04:24:32.809 | -1 | 0.402 | 0.207 | 1.987 | 1.189 | 372 | 2 | 2 | 3 | 2 | 1.003 | 0 | 308^64 | 7 |
| 20140710 04:38:16.798 | -2 | 0.346 | 0.204 | 6.837 | 4.424 | 441 | 2 | 2 | 5 | 4 | 1.007 | 0 | 400^41 | 1 |
| 20140710 04:38:16.798 | -2 | 0.346 | 0.204 | 6.837 | 4.424 | 441 | 2 | 2 | 5 | 4 | 1.007 | 0 | 400^41 | 1 |
| 20140710 04:38:16.798 | -2 | 0.346 | 0.204 | 6.837 | 4.424 | 441 | 2 | 2 | 5 | 4 | 1.007 | 0 | 400^41 | 1 |
| 20140710 05:28:59.560 | -1 | 0.35 | 0.012 | 1.875 | 1.22 | 262 | 1 | 1 | 9 | 9 | 0.837 | 0 | 262 | 4 |
| 20140710 05:30:16.135 | -3 | 0.344 | 0.044 | 5.5 | 3.608 | 369 | 1 | 2 | 4 | 4 | 1.003 | 27 | 396 | 0 |
| 20140710 05:30:16.135 | -3 | 0.344 | 0.044 | 5.5 | 3.608 | 369 | 1 | 2 | 4 | 4 | 1.003 | 27 | 396 | 0 |
| 20140710 05:48:03.286 | -1 | 0.418 | 0.184 | 2.698 | 1.57 | 369 | 2 | 2 | 7 | 6 | 1 | 0 | 301^68 | 4 |
| 20140710 07:45:50.337 | -1 | 0.349 | 0.122 | 1.525 | 0.993 | 436 | 2 | 3 | 7 | 7 | 1.002 | 0 | 334^102 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140710 07:45:50.337 | 7 | 7 | ZBU4 | 1 | Bid | 137.625 | 84128:M:2489286TN0036230 | 31.25 | -31.25 | 0.3 | -31.55 | 17341697 | -233 | -15 | 15 | 0 | -53 |
| 20140710 08:08:27.683 | 7 | 8 | ZBU4 | 1 | Bid | 137.5 | 84128:M:2530888TN0040504 | 31.25 | -31.25 | 0.3 | -31.55 | 17571974 | -268 | -9 | 2 | 0 | -181 |
| 20140710 08:14:35.523 | 7 | 8 | ZBU4 | 1 | Bid | 137.5 | 84128:M:2542490TN0041918 | 31.25 | -31.25 | 0.3 | -31.55 | 17642933 | -296 | -10 | 3 | 0 | -259 |
| 20140710 08:57:05.052 | 7 | 8 | ZBU4 | 1 | Bid | 137.5 | 84128:M:2633740TN0051163 | 31.25 | -31.25 | 0.3 | -31.55 | 18145375 | -300 | -10 | 3 | 1 | -270 |
| 20140710 09:19:21.711 | 7 | 9 | ZBU4 | 1 | Bid | 137.53125 | 84128:M:2676766TN0056289 | 31.25 | -31.25 | 0.3 | -31.55 | 18449490 | -304 | -15 | 15 | 0 | -100 |
| 20140710 09:55:04.465 | 7 | 9 | ZBU4 | 3 | Bid | 137.40625 | 84128:M:2731526TN0061627 | 31.25 | -93.75 | 0.9 | -94.65 | 18815114 | -466 | -18 | 18 | 10 | -103 |
| 20140710 09:55:04.465 | 7 | 9 | ZBU4 | 1 | Bid | 137.40625 | 84128:M:2731514TN0061621 | 31.25 | -31.25 | 0.3 | -31.55 | 18815114 | -466 | -18 | 18 | 10 | -103 |
| 20140710 09:55:04.465 | 7 | 9 | ZBU4 | 1 | Bid | 137.40625 | 84128:M:2731522TN0061625 | 31.25 | -31.25 | 0.3 | -31.55 | 18815114 | -466 | -18 | 18 | 10 | -103 |
| 20140710 09:55:04.465 | 7 | 9 | ZBU4 | 6 | Bid | 137.40625 | 84128:M:2731520TN0061624 | 31.25 | -187.5 | 1.8 | -189.3 | 18815114 | -466 | -18 | 18 | 10 | -103 |
| 20140710 10:36:59.860 | 7 | 10 | ZBU4 | -1 | Ask | 137.25 | 84128:M:2811001TN0069756 | 31.25 | -31.25 | 0.3 | -31.55 | 19267723 | -358 | -5 | 5 | 0 | -232 |
| 20140710 13:56:26.462 | 7 | 13 | ZBU4 | 1 | Bid | 137.09375 | 84128:M:3035840TN0096057 | 31.25 | -31.25 | 0.3 | -31.55 | 20766309 | -350 | -12 | 13 | 2 | -150 |
| 20140710 05:28:10.801 | 7 | 5 | ZFU4 | -9 | Ask | 119.453125 | 84128:M:2233481TN0022297 | 7.8125 | -70.3125 | 2.7 | -73.0125 | 16030780 | -470 | -10 | 5 | 0 | -150 |
| 20140710 05:28:10.801 | 7 | 5 | ZFU4 | -39 | Ask | 119.453125 | 84128:M:2233483TN0022298 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 16030780 | -470 | -10 | 5 | 0 | -150 |
| 20140710 05:28:10.801 | 7 | 5 | ZFU4 | -3 | Ask | 119.453125 | 84128:M:2233485TN0022299 | 7.8125 | -23.4375 | 0.9 | -24.3375 | 16030780 | -470 | -10 | 5 | 0 | -150 |
| 20140710 03:16:22.215 | 7 | 3 | ZNU4 | -1 | Ask | 125 | 84128:M:2104767TN0010858 | 15.625 | -15.625 | 0.3 | -15.925 | 15291805 | -922 | -14 | 13 | 1 | -295 |
| 20140710 03:16:22.215 | 7 | 3 | ZNU4 | -1 | Ask | 125 | 84128:M:2104827TN0010888 | 15.625 | -15.625 | 0.3 | -15.925 | 15291805 | -922 | -14 | 13 | 1 | -295 |
| 20140710 03:44:41.526 | 7 | 3 | ZNU4 | 1 | Bid | 125.09375 | 84128:M:2130064TN0017455 | 15.625 | -15.625 | 0.3 | -15.925 | 15441748 | -925 | -6 | 6 | 0 | -760 |
| 20140710 04:22:22.573 | 7 | 4 | ZNU4 | -1 | Ask | 125.15625 | 84128:M:2169625TN0025351 | 15.625 | -15.625 | 0.3 | -15.925 | 15637941 | -700 | -8 | 5 | 0 | -250 |
| 20140710 05:28:10.806 | 7 | 5 | ZNU4 | -1 | Ask | 125.328125 | 84128:M:2233817TN0036964 | 15.625 | -15.625 | 0.3 | -15.925 | 16030785 | -1435 | -10 | 10 | 0 | -365 |
| 20140710 05:28:10.806 | 7 | 5 | ZNU4 | -6 | Ask | 125.328125 | 84128:M:2233823TN0036967 | 15.625 | -93.75 | 1.8 | -95.55 | 16030785 | -1435 | -10 | 10 | 0 | -365 |
| 20140710 05:28:10.806 | 7 | 5 | ZNU4 | -2 | Ask | 125.328125 | 84128:M:2233825TN0036968 | 15.625 | -31.25 | 0.6 | -31.85 | 16030785 | -1435 | -10 | 10 | 0 | -365 |
| 20140710 05:28:10.806 | 7 | 5 | ZNU4 | -41 | Ask | 125.328125 | 84128:M:2233803TN0036957 | 15.625 | -640.625 | 12.3 | -652.925 | 16030785 | -1435 | -10 | 10 | 0 | -365 |
| 20140710 05:28:10.806 | 7 | 5 | ZNU4 | -1 | Ask | 125.328125 | 84128:M:2233819TN0036965 | 15.625 | -15.625 | 0.3 | -15.925 | 16030785 | -1435 | -10 | 10 | 0 | -365 |
| 20140710 05:28:10.806 | 7 | 5 | ZNU4 | -6 | Ask | 125.328125 | 84128:M:2233821TN0036966 | 15.625 | -93.75 | 1.8 | -95.55 | 16030785 | -1435 | -10 | 10 | 0 | -365 |
| 20140710 05:28:59.557 | 7 | 5 | ZNU4 | 1 | Bid | 125.34375 | 84128:M:2239460TN0038063 | 15.625 | -15.625 | 0.3 | -15.925 | 16049679 | -1338 | -11 | 11 | 1 | -375 |
| 20140710 05:37:19.214 | 7 | 5 | ZNU4 | 1 | Bid | 125.40625 | 84128:M:2255674TN0040619 | 15.625 | -15.625 | 0.3 | -15.925 | 16140038 | -748 | -6 | 2 | 0 | -378 |
| 20140710 05:50:55.667 | 7 | 5 | ZNU4 | -1 | Ask | 125.359375 | 84128:M:2284023TN0044183 | 15.625 | -15.625 | 0.3 | -15.925 | 16252983 | -733 | -8 | 7 | 0 | -400 |
| 20140710 06:01:52.383 | 7 | 6 | ZNU4 | -1 | Ask | 125.359375 | 84128:M:2295501TN0046019 | 15.625 | -15.625 | 0.3 | -15.925 | 16330727 | -900 | -22 | 9 | 3 | -666 |
| 20140710 06:08:55.410 | 7 | 6 | ZNU4 | -1 | Ask | 125.40625 | 84128:M:2306633TN0047356 | 15.625 | -15.625 | 0.3 | -15.925 | 16390269 | -1073 | -19 | 13 | 0 | -320 |
| 20140710 07:13:00.430 | 7 | 7 | ZNU4 | 1 | Bid | 125.34375 | 84128:M:2408550TN0066058 | 15.625 | -15.625 | 0.3 | -15.925 | 16922809 | -816 | -4 | 4 | 0 | -709 |
| 20140710 08:01:20.877 | 7 | 8 | ZNU4 | 1 | Bid | 125.453125 | 84128:M:2515428TN0086911 | 15.625 | -15.625 | 0.3 | -15.925 | 17487758 | -593 | -12 | 2 | 0 | -451 |
| 20140710 08:08:27.680 | 7 | 8 | ZNU4 | 1 | Bid | 125.375 | 84128:M:2530642TN0090023 | 15.625 | -15.625 | 0.3 | -15.925 | 17571973 | -685 | -8 | 2 | 0 | -519 |
| 20140710 08:08:27.680 | 7 | 8 | ZNU4 | 1 | Bid | 125.375 | 84128:M:2530738TN0090071 | 15.625 | -15.625 | 0.3 | -15.925 | 17571973 | -685 | -8 | 2 | 0 | -519 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140710 07:45:50.337 | -1 | 0.349 | 0.122 | 1.525 | 0.993 | 436 | 2 | 3 | 7 | 7 | 1.002 | 0 | 334^102 | 2 |
| 20140710 08:08:27.683 | -5 | 0.429 | 0.094 | 3.014 | 1.72 | 356 | 2 | 2 | 7 | 7 | 1 | 0 | 246^110 | 2 |
| 20140710 08:14:35.523 | -6 | 0.361 | 0.096 | 1.735 | 1.108 | 525 | 1 | 2 | 4 | 4 | 1.004 | 0 | 525 | 0 |
| 20140710 08:57:05.052 | -6 | 0.545 | 0.108 | 1.204 | 0.547 | 251 | 1 | 2 | 1 | 0 | 1.004 | 0 | 251 | 0 |
| 20140710 09:19:21.711 | -1 | 0.513 | 0.15 | 1.689 | 0.823 | 289 | 2 | 1 | 8 | 8 | 1 | 0 | 218^71 | 1 |
| 20140710 09:55:04.465 | -1 | 0.419 | 0.109 | 2.582 | 1.356 | 654 | 1 | 4 | 10 | 0 | 1.003 | 0 | 654 | 0 |
| 20140710 09:55:04.465 | -1 | 0.419 | 0.109 | 2.582 | 1.356 | 654 | 1 | 4 | 10 | 0 | 1.003 | 0 | 654 | 0 |
| 20140710 09:55:04.465 | -1 | 0.419 | 0.109 | 2.582 | 1.356 | 654 | 1 | 4 | 10 | 0 | 1.003 | 0 | 654 | 0 |
| 20140710 09:55:04.465 | -1 | 0.419 | 0.109 | 2.582 | 1.356 | 654 | 1 | 4 | 10 | 0 | 1.003 | 0 | 654 | 0 |
| 20140710 10:36:59.860 | -1 | 0.35 | 0.042 | 2.03 | 1.319 | 669 | 1 | 3 | 4 | 4 | 1.005 | 101 | 770 | 0 |
| 20140710 13:56:26.462 | -1 | 0.271 | 0.058 | 1.862 | 0.972 | 422 | 1 | 2 | 4 | 2 | 1.005 | 0 | 422 | 1 |
| 20140710 05:28:10.801 | -1 | 0.416 | 0.141 | 3.576 | 2.089 | 708 | 2 | 2 | 2 | 2 | 1.073 | 11 | 646^73 | 0 |
| 20140710 05:28:10.801 | -1 | 0.416 | 0.141 | 3.576 | 2.089 | 708 | 2 | 2 | 2 | 2 | 1.073 | 11 | 646^73 | 0 |
| 20140710 05:28:10.801 | -1 | 0.416 | 0.141 | 3.576 | 2.089 | 708 | 2 | 2 | 2 | 2 | 1.073 | 11 | 646^73 | 0 |
| 20140710 03:16:22.215 | -1 | 0.322 | 0.099 | 3.14 | 2.129 | 1942 | 2 | 4 | 3 | 2 | 1 | 0 | 1659^283 | 1 |
| 20140710 03:16:22.215 | -1 | 0.322 | 0.099 | 3.14 | 2.129 | 1942 | 2 | 4 | 3 | 2 | 1 | 0 | 1659^283 | 1 |
| 20140710 03:44:41.526 | -1 | 0.395 | 0.039 | 7.644 | 4.621 | 1230 | 1 | 4 | 3 | 3 | 0.87 | 0 | 1230 | 3 |
| 20140710 04:22:22.573 | -1 | 0.39 | 0.061 | 2.315 | 1.412 | 1143 | 1 | 4 | 3 | 3 | 1.045 | 14 | 1157 | 0 |
| 20140710 05:28:10.806 | -1 | 0.444 | 0.076 | 2.107 | 1.171 | 1797 | 2 | 4 | 5 | 5 | 1 | 0 | 1559^238 | 1 |
| 20140710 05:28:10.806 | -1 | 0.444 | 0.076 | 2.107 | 1.171 | 1797 | 2 | 4 | 5 | 5 | 1 | 0 | 1559^238 | 1 |
| 20140710 05:28:10.806 | -1 | 0.444 | 0.076 | 2.107 | 1.171 | 1797 | 2 | 4 | 5 | 5 | 1 | 0 | 1559^238 | 1 |
| 20140710 05:28:10.806 | -1 | 0.444 | 0.076 | 2.107 | 1.171 | 1797 | 2 | 4 | 5 | 5 | 1 | 0 | 1559^238 | 1 |
| 20140710 05:28:10.806 | -1 | 0.444 | 0.076 | 2.107 | 1.171 | 1797 | 2 | 4 | 5 | 5 | 1 | 0 | 1559^238 | 1 |
| 20140710 05:28:10.806 | -1 | 0.444 | 0.076 | 2.107 | 1.171 | 1797 | 2 | 4 | 5 | 5 | 1 | 0 | 1559^238 | 1 |
| 20140710 05:28:59.557 | -1 | 0.45 | 0.077 | 1.539 | 0.846 | 1334 | 1 | 4 | 4 | 3 | 0.816 | 0 | 1334 | 2 |
| 20140710 05:37:19.214 | -3 | 0.325 | 0.071 | 3.287 | 2.219 | 1555 | 1 | 2 | 3 | 3 | 1.001 | 0 | 1555 | 1 |
| 20140710 05:50:55.667 | -1 | 0.528 | 0.098 | 1.225 | 0.578 | 655 | 2 | 1 | 3 | 3 | 1 | 0 | 482^173 | 4 |
| 20140710 06:01:52.383 | -10 | 0.591 | 0.172 | 0.995 | 0.41 | 576 | 1 | 2 | 3 | 0 | 0.926 | 0 | 576 | 9 |
| 20140710 06:08:55.410 | -2 | 0.411 | 0.198 | 2.997 | 1.728 | 1542 | 1 | 1 | 6 | 6 | 1.01 | 0 | 1542 | 8 |
| 20140710 07:13:00.430 | -1 | 0.387 | 0.04 | 2.283 | 1.399 | 683 | 1 | 2 | 3 | 3 | 1.001 | 0 | 683 | 1 |
| 20140710 08:01:20.877 | -8 | 0.339 | 0.075 | 0.917 | 0.606 | 1155 | 2 | 5 | 3 | 3 | 1 | 0 | 859^296 | 5 |
| 20140710 08:08:27.680 | -2 | 0.418 | 0.049 | 4.925 | 2.868 | 955 | 2 | 5 | 2 | 2 | 1 | 0 | 690^265 | 4 |
| 20140710 08:08:27.680 | -2 | 0.418 | 0.049 | 4.925 | 2.868 | 955 | 2 | 5 | 2 | 2 | 1 | 0 | 690^265 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140710 08:52:11.903 | 7 | 8 | ZNU4 | 1 | Bid | 125.390625 | 84128:M:2620390TN0105867 | 15.625 | -15.625 | 0.3 | -15.925 | 18067072 | -698 | -16 | 3 | 0 | -389 |
| 20140710 08:52:11.903 | 7 | 8 | ZNU4 | 1 | Bid | 125.390625 | 84128:M:2620466TN0105905 | 15.625 | -15.625 | 0.3 | -15.925 | 18067072 | -698 | -16 | 3 | 0 | -389 |
| 20140710 08:52:11.903 | 7 | 8 | ZNU4 | 6 | Bid | 125.390625 | 84128:M:2620514TN0105929 | 15.625 | -93.75 | 1.8 | -95.55 | 18067072 | -698 | -16 | 3 | 0 | -389 |
| 20140710 08:57:05.056 | 7 | 8 | ZNU4 | 1 | Bid | 125.375 | 84128:M:2633982TN0108387 | 15.625 | -15.625 | 0.3 | -15.925 | 18145373 | -673 | -14 | 3 | 0 | -310 |
| 20140710 09:19:21.708 | 7 | 9 | ZNU4 | 1 | Bid | 125.375 | 84128:M:2676530TN0116391 | 15.625 | -15.625 | 0.3 | -15.925 | 18449474 | -700 | -16 | 16 | 1 | -200 |
| 20140710 10:28:39.520 | 7 | 10 | ZNU4 | 1 | Bid | 125.265625 | 84128:M:2794370TN0138348 | 15.625 | -15.625 | 0.3 | -15.925 | 19179372 | -840 | -24 | 25 | 2 | -198 |
| 20140710 10:39:18.833 | 7 | 10 | ZNU4 | -1 | Ask | 125.21875 | 84128:M:2815013TN0142843 | 15.625 | -15.625 | 0.3 | -15.925 | 19293744 | -877 | -12 | 12 | 0 | -208 |
| 20140710 10:39:18.833 | 7 | 10 | ZNU4 | -1 | Ask | 125.21875 | 84128:M:2815045TN0142859 | 15.625 | -15.625 | 0.3 | -15.925 | 19293744 | -877 | -12 | 12 | 0 | -208 |
| 20140710 10:39:18.833 | 7 | 10 | ZNU4 | -6 | Ask | 125.21875 | 84128:M:2815047TN0142860 | 15.625 | -93.75 | 1.8 | -95.55 | 19293744 | -877 | -12 | 12 | 0 | -208 |
| 20140710 10:43:30.321 | 7 | 10 | ZNU4 | -1 | Ask | 125.21875 | 84128:M:2819035TN0143487 | 15.625 | -15.625 | 0.3 | -15.925 | 19319586 | -706 | -5 | 5 | 0 | -544 |
| 20140711 02:39:08.250 | 7 | 2 | ZBU4 | -1 | Ask | 137.03125 | 84128:M:3157519TN0004041 | 31.25 | -31.25 | 0.3 | -31.55 | 21750214 | -340 | -24 | 24 | 2 | -50 |
| 20140711 03:29:24.644 | 7 | 3 | ZBU4 | 1 | Bid | 137.09375 | 84128:M:3189862TN0006412 | 31.25 | -31.25 | 0.3 | -31.55 | 21976472 | -140 | -6 | 6 | 0 | -88 |
| 20140711 04:42:40.959 | 7 | 4 | ZBU4 | -1 | Ask | 137.28125 | 84128:M:3236375TN0010048 | 31.25 | -31.25 | 0.3 | -31.55 | 22293437 | -443 | -14 | 11 | 1 | -335 |
| 20140711 09:33:52.746 | 7 | 9 | ZBU4 | 1 | Bid | 137.34375 | 84128:M:3455966TN0033741 | 31.25 | -31.25 | 0.3 | -31.55 | 23959888 | -140 | -10 | 2 | 0 | -95 |
| 20140711 11:38:58.328 | 7 | 11 | ZBU4 | -3 | Ask | 137.53125 | 84128:M:3587025TN0045756 | 31.25 | -93.75 | 0.9 | -94.65 | 24803116 | -381 | -20 | 20 | 1 | -66 |
| 20140711 11:38:58.328 | 7 | 11 | ZBU4 | -6 | Ask | 137.53125 | 84128:M:3587043TN0045765 | 31.25 | -187.5 | 1.8 | -189.3 | 24803116 | -381 | -20 | 20 | 1 | -66 |
| 20140711 11:38:58.328 | 7 | 11 | ZBU4 | -1 | Ask | 137.53125 | 84128:M:3587031TN0045759 | 31.25 | -31.25 | 0.3 | -31.55 | 24803116 | -381 | -20 | 20 | 1 | -66 |
| 20140711 11:38:58.328 | 7 | 11 | ZBU4 | -6 | Ask | 137.53125 | 84128:M:3587023TN0045755 | 31.25 | -187.5 | 1.8 | -189.3 | 24803116 | -381 | -20 | 20 | 1 | -66 |
| 20140711 02:39:08.248 | 7 | 2 | ZNU4 | -1 | Ask | 125.09375 | 84128:M:3157379TN0011990 | 15.625 | -15.625 | 0.3 | -15.925 | 21750190 | -813 | -15 | 15 | 5 | -205 |
| 20140711 03:01:41.179 | 7 | 3 | ZNU4 | -1 | Ask | 125.046875 | 84128:M:3174865TN0016683 | 15.625 | -15.625 | 0.3 | -15.925 | 21858233 | -596 | -3 | 1 | 0 | -596 |
| 20140711 03:29:24.642 | 7 | 3 | ZNU4 | 1 | Bid | 125.125 | 84128:M:3189646TN0019970 | 15.625 | -15.625 | 0.3 | -15.925 | 21976453 | -696 | -19 | 19 | 0 | -141 |
| 20140711 04:09:02.113 | 7 | 4 | ZNU4 | -1 | Ask | 125.171875 | 84128:M:3213021TN0025639 | 15.625 | -15.625 | 0.3 | -15.925 | 22116603 | -678 | -20 | 5 | 0 | -478 |
| 20140711 04:15:39.442 | 7 | 4 | ZNU4 | 1 | Bid | 125.1875 | 84128:M:3216928TN0025983 | 15.625 | -15.625 | 0.3 | -15.925 | 22142346 | -1008 | -18 | 11 | 0 | -370 |
| 20140711 04:15:39.442 | 7 | 4 | ZNU4 | 12 | Bid | 125.1875 | 84128:M:3216986TN0026012 | 15.625 | -187.5 | 3.6 | -191.1 | 22142346 | -1008 | -18 | 11 | 0 | -370 |
| 20140711 04:33:08.250 | 7 | 4 | ZNU4 | -1 | Ask | 125.21875 | 84128:M:3227955TN0027873 | 15.625 | -15.625 | 0.3 | -15.925 | 22223630 | -779 | -21 | 20 | 1 | -110 |
| 20140711 04:42:40.957 | 7 | 4 | ZNU4 | -1 | Ask | 125.25 | 84128:M:3236159TN0029685 | 15.625 | -15.625 | 0.3 | -15.925 | 22293428 | -1204 | -9 | 9 | 1 | -238 |
| 20140711 06:01:56.091 | 7 | 6 | ZNU4 | -1 | Ask | 125.203125 | 84128:M:3264803TN0034984 | 15.625 | -15.625 | 0.3 | -15.925 | 22490583 | -771 | -7 | 7 | 0 | -451 |
| 20140711 07:26:22.516 | 7 | 7 | ZNU4 | -1 | Ask | 125.234375 | 84128:M:3315377TN0043185 | 15.625 | -15.625 | 0.3 | -15.925 | 22904349 | -773 | -19 | 18 | 1 | -314 |
| 20140711 07:26:22.516 | 7 | 7 | ZNU4 | -1 | Ask | 125.234375 | 84128:M:3315483TN0043238 | 15.625 | -15.625 | 0.3 | -15.925 | 22904349 | -773 | -19 | 18 | 1 | -314 |
| 20140711 08:50:08.456 | 7 | 8 | ZNU4 | -1 | Ask | 125.25 | 84128:M:3399263TN0057596 | 15.625 | -15.625 | 0.3 | -15.925 | 23543523 | -735 | -10 | 10 | 0 | -169 |
| 20140711 09:33:52.746 | 7 | 9 | ZNU4 | 1 | Bid | 125.203125 | 84128:M:3455516TN0067273 | 15.625 | -15.625 | 0.3 | -15.925 | 23959885 | -784 | -12 | 4 | 0 | -414 |
| 20140711 09:36:42.820 | 7 | 9 | ZNU4 | 1 | Bid | 125.171875 | 84128:M:3462030TN0068665 | 15.625 | -15.625 | 0.3 | -15.925 | 23990536 | -736 | -10 | 3 | 0 | -480 |
| 20140711 11:38:58.323 | 7 | 11 | ZNU4 | -1 | Ask | 125.34375 | 84128:M:3586871TN0090793 | 15.625 | -15.625 | 0.3 | -15.925 | 24803111 | -413 | -6 | 6 | 2 | -276 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140710 08:52:11.903 | -2 | 0.378 | 0.083 | 2.292 | 1.425 | 1167 | 2 | 3 | 5 | 5 | 1.017 | 0 | 957^210 | 4 |
| 20140710 08:52:11.903 | -2 | 0.378 | 0.083 | 2.292 | 1.425 | 1167 | 2 | 3 | 5 | 5 | 1.017 | 0 | 957^210 | 4 |
| 20140710 08:52:11.903 | -2 | 0.378 | 0.083 | 2.292 | 1.425 | 1167 | 2 | 3 | 5 | 5 | 1.017 | 0 | 957^210 | 4 |
| 20140710 08:57:05.056 | -7 | 1.039 | 0.144 | 1.778 | 1.057 | 583 | 1 | 3 | 3 | 3 | 1.007 | 0 | 583 | 0 |
| 20140710 09:19:21.708 | -1 | 0.405 | 0.099 | 1.46 | 0.869 | 1029 | 2 | 5 | 4 | 3 | 1 | 0 | 834^195 | 2 |
| 20140710 10:28:39.520 | -1 | 0.376 | 0.136 | 2.076 | 1.264 | 1418 | 1 | 4 | 5 | 3 | 1.016 | 0 | 1418 | 0 |
| 20140710 10:39:18.833 | -1 | 0.28 | 0.049 | 1.091 | 0.551 | 888 | 1 | 3 | 3 | 3 | 1.002 | 12 | 900 | 0 |
| 20140710 10:39:18.833 | -1 | 0.28 | 0.049 | 1.091 | 0.551 | 888 | 1 | 3 | 3 | 3 | 1.002 | 12 | 900 | 0 |
| 20140710 10:39:18.833 | -1 | 0.28 | 0.049 | 1.091 | 0.551 | 888 | 1 | 3 | 3 | 3 | 1.002 | 12 | 900 | 0 |
| 20140710 10:43:30.321 | -1 | 0.391 | 0.034 | 1.41 | 0.859 | 1039 | 2 | 3 | 3 | 3 | 0.945 | 0 | 858^181 | 3 |
| 20140711 02:39:08.250 | -1 | 0.518 | 0.264 | 3.435 | 1.58 | 246 | 1 | 2 | 6 | 4 | 0.882 | 0 | 246 | 1 |
| 20140711 03:29:24.644 | -1 | 0.221 | 0.065 | 5.231 | 3.944 | 434 | 1 | 2 | 7 | 7 | 0.88 | 0 | 434 | 14 |
| 20140711 04:42:40.959 | -4 | 0.675 | 0.171 | 5.046 | 1.638 | 214 | 3 | 1 | 8 | 7 | 1.005 | 0 | 1^170^43 | 1 |
| 20140711 09:33:52.746 | -6 | 0.183 | 0.066 | 1.45 | 1.171 | 548 | 2 | 1 | 8 | 8 | 1 | 0 | 443^105 | 7 |
| 20140711 11:38:58.328 | -1 | 0.585 | 0.179 | 4.34 | 1.8 | 208 | 1 | 2 | 7 | 6 | 0.77 | 0 | 208 | 17 |
| 20140711 11:38:58.328 | -1 | 0.585 | 0.179 | 4.34 | 1.8 | 208 | 1 | 2 | 7 | 6 | 0.77 | 0 | 208 | 17 |
| 20140711 11:38:58.328 | -1 | 0.585 | 0.179 | 4.34 | 1.8 | 208 | 1 | 2 | 7 | 6 | 0.77 | 0 | 208 | 17 |
| 20140711 11:38:58.328 | -1 | 0.585 | 0.179 | 4.34 | 1.8 | 208 | 1 | 2 | 7 | 6 | 0.77 | 0 | 208 | 17 |
| 20140711 02:39:08.248 | -1 | 0.562 | 0.139 | 1.394 | 0.611 | 635 | 1 | 2 | 7 | 2 | 1.002 | 1 | 636 | 0 |
| 20140711 03:01:41.179 | -3 | 0.493 | 0.026 | 1.27 | 0.644 | 618 | 1 | 4 | 3 | 3 | 1.008 | 66 | 684 | 0 |
| 20140711 03:29:24.642 | -1 | 0.361 | 0.109 | 2.455 | 1.57 | 1013 | 1 | 3 | 4 | 4 | 0.821 | 0 | 1013 | 16 |
| 20140711 04:09:02.113 | -8 | 0.514 | 0.185 | 1.557 | 0.757 | 641 | 2 | 3 | 5 | 5 | 1 | 0 | 498^143 | 0 |
| 20140711 04:15:39.442 | -5 | 0.507 | 0.112 | 3.043 | 1.499 | 847 | 1 | 5 | 3 | 3 | 0.865 | 0 | 847 | 4 |
| 20140711 04:15:39.442 | -5 | 0.507 | 0.112 | 3.043 | 1.499 | 847 | 1 | 5 | 3 | 3 | 0.865 | 0 | 847 | 4 |
| 20140711 04:33:08.250 | -2 | 0.525 | 0.219 | 1.892 | 0.898 | 750 | 1 | 3 | 4 | 3 | 1.065 | 5 | 755 | 0 |
| 20140711 04:42:40.957 | -1 | 0.574 | 0.064 | 3.613 | 1.538 | 899 | 2 | 3 | 4 | 3 | 1.004 | 0 | 775^124 | 3 |
| 20140711 06:01:56.091 | -1 | 0.556 | 0.067 | 1.139 | 0.505 | 616 | 1 | 2 | 3 | 3 | 1.002 | 24 | 640 | 0 |
| 20140711 07:26:22.516 | -1 | 0.381 | 0.095 | 2.673 | 1.655 | 1255 | 2 | 2 | 8 | 7 | 0.999 | 0 | 1060^195 | 4 |
| 20140711 07:26:22.516 | -1 | 0.381 | 0.095 | 2.673 | 1.655 | 1255 | 2 | 2 | 8 | 7 | 0.999 | 0 | 1060^195 | 4 |
| 20140711 08:50:08.456 | -1 | 0.279 | 0.047 | 1.992 | 1.435 | 1202 | 1 | 5 | 5 | 5 | 0.853 | 0 | 1202 | 1 |
| 20140711 09:33:52.746 | -7 | 0.346 | 0.061 | 2.18 | 1.426 | 1483 | 2 | 7 | 1 | 1 | 1 | 0 | 1217^266 | 7 |
| 20140711 09:36:42.820 | -7 | 0.416 | 0.061 | 1.161 | 0.677 | 957 | 1 | 4 | 1 | 1 | 0.926 | 0 | 957 | 4 |
| 20140711 11:38:58.323 | -1 | 0.247 | 0.038 | 1.165 | 0.877 | 1046 | 1 | 3 | 4 | 2 | 0.847 | 0 | 1046 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140711 11:38:58.323 | 7 | 11 | ZNU4 | -1 | Ask | 125.34375 | 84128:M:3586863TN0090789 | 15.625 | -15.625 | 0.3 | -15.925 | 24803111 | -413 | -6 | 6 | 2 | -276 |
| 20140711 11:38:58.323 | 7 | 11 | ZNU4 | -1 | Ask | 125.34375 | 84128:M:3586859TN0090787 | 15.625 | -15.625 | 0.3 | -15.925 | 24803111 | -413 | -6 | 6 | 2 | -276 |
| 20140711 11:59:57.478 | 7 | 11 | ZNU4 | 1 | Bid | 125.3125 | 84128:M:3601602TN0093198 | 15.625 | -15.625 | 0.3 | -15.925 | 24897010 | -500 | -1 | 1 | 0 | -500 |
| 20140711 11:59:57.478 | 7 | 11 | ZNU4 | 1 | Bid | 125.3125 | 84128:M:3601630TN0093212 | 15.625 | -15.625 | 0.3 | -15.925 | 24897010 | -500 | -1 | 1 | 0 | -500 |
| 20140711 11:59:57.478 | 7 | 11 | ZNU4 | 1 | Bid | 125.3125 | 84128:M:3601600TN0093197 | 15.625 | -15.625 | 0.3 | -15.925 | 24897010 | -500 | -1 | 1 | 0 | -500 |
| 20140711 11:59:57.478 | 7 | 11 | ZNU4 | 6 | Bid | 125.3125 | 84128:M:3601628TN0093211 | 15.625 | -93.75 | 1.8 | -95.55 | 24897010 | -500 | -1 | 1 | 0 | -500 |
| 20140711 11:59:57.478 | 7 | 11 | ZNU4 | 49 | Bid | 125.3125 | 84128:M:3601620TN0093207 | 15.625 | -765.625 | 14.7 | -780.325 | 24897010 | -500 | -1 | 1 | 0 | -500 |
| 20140714 02:48:57.298 | 7 | 2 | ZBU4 | 1 | Bid | 137.375 | 84129:M:38186TN0003538 | 31.25 | -31.25 | 0.3 | -31.55 | 429667 | -242 | -6 | 1 | 0 | -242 |
| 20140714 09:31:56.972 | 7 | 9 | ZBU4 | 1 | Bid | 137.125 | 84129:M:201284TN0019638 | 31.25 | -31.25 | 0.3 | -31.55 | 1681754 | -275 | -7 | 7 | 0 | -125 |
| 20140714 09:32:20.161 | 7 | 9 | ZFU4 | -18 | Ask | 119.21875 | 84129:M:205159TN0025335 | 7.8125 | -140.625 | 5.4 | -146.025 | 1695442 | -526 | -4 | 5 | 1 | -494 |
| 20140714 02:48:57.294 | 7 | 2 | ZNU4 | 1 | Bid | 125.21875 | 84129:M:37822TN0008409 | 15.625 | -15.625 | 0.3 | -15.925 | 429665 | -851 | -11 | 2 | 0 | -608 |
| 20140714 02:58:09.684 | 7 | 2 | ZNU4 | -1 | Ask | 125.203125 | 84129:M:41543TN0009110 | 15.625 | -15.625 | 0.3 | -15.925 | 452794 | -785 | -12 | 11 | 0 | -161 |
| 20140714 03:03:43.745 | 7 | 3 | ZNU4 | 1 | Bid | 125.203125 | 84129:M:43502TN0009491 | 15.625 | -15.625 | 0.3 | -15.925 | 465597 | -626 | -13 | 9 | 0 | -279 |
| 20140714 03:05:43.069 | 7 | 3 | ZNU4 | 1 | Bid | 125.1875 | 84129:M:44070TN0009672 | 15.625 | -15.625 | 0.3 | -15.925 | 468878 | -633 | -10 | 6 | 2 | -240 |
| 20140715 06:08:43.724 | 7 | 6 | ZBU4 | -1 | Ask | 136.9375 | 84129:M:520925TN0010008 | 31.25 | -31.25 | 0.3 | -31.55 | 4043926 | -253 | -8 | 3 | 1 | -162 |
| 20140715 06:08:43.724 | 7 | 6 | ZBU4 | -1 | Ask | 136.9375 | 84129:M:520923TN0010007 | 31.25 | -31.25 | 0.3 | -31.55 | 4043926 | -253 | -8 | 3 | 1 | -162 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -6 | Ask | 136.96875 | 84129:M:521457TN0010157 | 31.25 | -187.5 | 1.8 | -189.3 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -1 | Ask | 136.96875 | 84129:M:521447TN0010152 | 31.25 | -31.25 | 0.3 | -31.55 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -1 | Ask | 136.96875 | 84129:M:521553TN0010205 | 31.25 | -31.25 | 0.3 | -31.55 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -4 | Ask | 136.96875 | 84129:M:521575TN0010208 | 31.25 | -125 | 1.2 | -126.2 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -1 | Ask | 136.96875 | 84129:M:521577TN0010209 | 31.25 | -31.25 | 0.3 | -31.55 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -1 | Ask | 136.96875 | 84129:M:521579TN0010210 | 31.25 | -31.25 | 0.3 | -31.55 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 06:09:31.625 | 7 | 6 | ZBU4 | -5 | Ask | 136.96875 | 84129:M:521589TN0010211 | 31.25 | -156.25 | 1.5 | -157.75 | 4051743 | -263 | -17 | 12 | 0 | -100 |
| 20140715 12:56:30.078 | 7 | 12 | ZBU4 | 3 | Bid | 137.09375 | 84129:M:1289752TN0089169 | 31.25 | -93.75 | 0.9 | -94.65 | 8803911 | -423 | -11 | 2 | 0 | -284 |
| 20140715 12:56:30.078 | 7 | 12 | ZBU4 | 6 | Bid | 137.09375 | 84129:M:1289702TN0089144 | 31.25 | -187.5 | 1.8 | -189.3 | 8803911 | -423 | -11 | 2 | 0 | -284 |
| 20140715 12:56:30.078 | 7 | 12 | ZBU4 | 6 | Bid | 137.09375 | 84129:M:1289700TN0089143 | 31.25 | -187.5 | 1.8 | -189.3 | 8803911 | -423 | -11 | 2 | 0 | -284 |
| 20140715 02:36:40.300 | 7 | 2 | ZNU4 | 1 | Bid | 125.109375 | 84129:M:445894TN0006934 | 15.625 | -15.625 | 0.3 | -15.925 | 3354833 | -784 | -17 | 15 | 1 | -200 |
| 20140715 02:47:05.864 | 7 | 2 | ZNU4 | -1 | Ask | 125.109375 | 84129:M:448423TN0007690 | 15.625 | -15.625 | 0.3 | -15.925 | 3382130 | -715 | -5 | 5 | 1 | -496 |
| 20140715 03:05:12.119 | 7 | 3 | ZNU4 | -1 | Ask | 125.140625 | 84129:M:454611TN0008900 | 15.625 | -15.625 | 0.3 | -15.925 | 3425816 | -845 | -17 | 16 | 0 | -216 |
| 20140715 03:52:51.572 | 7 | 3 | ZNU4 | -1 | Ask | 125.109375 | 84129:M:481299TN0014746 | 15.625 | -15.625 | 0.3 | -15.925 | 3613441 | -386 | -6 | 2 | 0 | -364 |
| 20140715 03:54:58.280 | 7 | 3 | ZNU4 | 1 | Bid | 125.125 | 84129:M:483114TN0015103 | 15.625 | -15.625 | 0.3 | -15.925 | 3625549 | -589 | -13 | 12 | 1 | -251 |
| 20140715 06:03:46.976 | 7 | 6 | ZNU4 | -1 | Ask | 125.046875 | 84129:M:517061TN0021639 | 15.625 | -15.625 | 0.3 | -15.925 | 4018617 | -769 | -20 | 2 | 0 | -578 |
| 20140715 06:18:05.068 | 7 | 6 | ZNU4 | -1 | Ask | 125.046875 | 84129:M:525863TN0023472 | 15.625 | -15.625 | 0.3 | -15.925 | 4081333 | -714 | -13 | 13 | 1 | -465 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140711 11:38:58.323 | -1 | 0.247 | 0.038 | 1.165 | 0.877 | 1046 | 1 | 3 | 4 | 2 | 0.847 | 0 | 1046 | 1 |
| 20140711 11:38:58.323 | -1 | 0.247 | 0.038 | 1.165 | 0.877 | 1046 | 1 | 3 | 4 | 2 | 0.847 | 0 | 1046 | 1 |
| 20140711 11:59:57.478 | -1 | 0.311 | 0.006 | 1.422 | 0.98 | 1108 | 2 | 4 | 4 | 4 | 1 | 0 | 890^218 | 5 |
| 20140711 11:59:57.478 | -1 | 0.311 | 0.006 | 1.422 | 0.98 | 1108 | 2 | 4 | 4 | 4 | 1 | 0 | 890^218 | 5 |
| 20140711 11:59:57.478 | -1 | 0.311 | 0.006 | 1.422 | 0.98 | 1108 | 2 | 4 | 4 | 4 | 1 | 0 | 890^218 | 5 |
| 20140711 11:59:57.478 | -1 | 0.311 | 0.006 | 1.422 | 0.98 | 1108 | 2 | 4 | 4 | 4 | 1 | 0 | 890^218 | 5 |
| 20140711 11:59:57.478 | -1 | 0.311 | 0.006 | 1.422 | 0.98 | 1108 | 2 | 4 | 4 | 4 | 1 | 0 | 890^218 | 5 |
| 20140714 02:48:57.298 | -6 | 0.458 | 0.069 | 2.68 | 1.452 | 286 | 2 | 2 | 7 | 7 | 1 | 0 | 236^50 | 1 |
| 20140714 09:31:56.972 | -1 | 0.413 | 0.062 | 0.86 | 0.505 | 290 | 1 | 2 | 5 | 5 | 0.742 | 0 | 290 | 15 |
| 20140714 09:32:20.161 | -2 | 0.301 | 0.033 | 2.509 | 1.666 | 1117 | 1 | 4 | 3 | 2 | 1.047 | 16 | 1133 | 0 |
| 20140714 02:48:57.294 | -9 | 0.458 | 0.057 | 1.415 | 0.767 | 1007 | 2 | 5 | 2 | 2 | 1 | 0 | 810^197 | 3 |
| 20140714 02:58:09.684 | -1 | 0.447 | 0.09 | 2.459 | 1.36 | 974 | 1 | 4 | 4 | 4 | 1.003 | 62 | 1036 | 0 |
| 20140714 03:03:43.745 | -3 | 0.49 | 0.117 | 0.827 | 0.422 | 654 | 1 | 3 | 4 | 4 | 1.003 | 0 | 654 | 1 |
| 20140714 03:05:43.069 | -2 | 0.519 | 0.102 | 1.338 | 0.643 | 588 | 2 | 2 | 2 | 0 | 1.003 | 0 | 425^163 | 4 |
| 20140715 06:08:43.724 | -6 | 0.247 | 0.07 | 1.247 | 0.708 | 276 | 1 | 2 | 2 | 1 | 1.007 | 21 | 297 | 0 |
| 20140715 06:08:43.724 | -6 | 0.247 | 0.07 | 1.247 | 0.708 | 276 | 1 | 2 | 2 | 1 | 1.007 | 21 | 297 | 0 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 06:09:31.625 | -4 | 0.299 | 0.157 | 3.745 | 2.626 | 617 | 2 | 3 | 5 | 5 | 1 | 0 | 541^76 | 1 |
| 20140715 12:56:30.078 | -8 | 0.312 | 0.092 | 4.59 | 3.156 | 931 | 2 | 2 | 8 | 8 | 1 | 0 | 821^110 | 1 |
| 20140715 12:56:30.078 | -8 | 0.312 | 0.092 | 4.59 | 3.156 | 931 | 2 | 2 | 8 | 8 | 1 | 0 | 821^110 | 1 |
| 20140715 12:56:30.078 | -8 | 0.312 | 0.092 | 4.59 | 3.156 | 931 | 2 | 2 | 8 | 8 | 1 | 0 | 821^110 | 1 |
| 20140715 02:36:40.300 | -1 | 0.361 | 0.101 | 3.448 | 2.167 | 1172 | 1 | 2 | 5 | 4 | 0.846 | 0 | 1172 | 3 |
| 20140715 02:47:05.864 | -1 | 0.411 | 0.035 | 2.057 | 1.211 | 1057 | 1 | 6 | 4 | 3 | 1.033 | 1 | 1058 | 0 |
| 20140715 03:05:12.119 | -1 | 0.424 | 0.094 | 1.845 | 1.063 | 965 | 1 | 4 | 4 | 4 | 0.841 | 0 | 965 | 4 |
| 20140715 03:52:51.572 | -5 | 0.206 | 0.04 | 1.208 | 0.772 | 691 | 1 | 2 | 1 | 1 | 1 | 39 | 730 | 0 |
| 20140715 03:54:58.280 | -1 | 0.482 | 0.123 | 1.449 | 0.752 | 636 | 1 | 2 | 3 | 2 | 1.003 | 0 | 636 | 0 |
| 20140715 06:03:46.976 | -15 | 0.345 | 0.096 | 1.627 | 1.065 | 1458 | 1 | 6 | 3 | 3 | 1.001 | 1 | 1459 | 0 |
| 20140715 06:18:05.068 | -1 | 0.614 | 0.144 | 1.332 | 0.5 | 445 | 1 | 3 | 9 | 8 | 1.05 | 0 | 445 | 9 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140715 09:16:02.641 | 7 | 9 | ZNU4 | -1 | Ask | 125.125 | 84129:M:848705TN0085954 | 15.625 | -15.625 | 0.3 | -15.925 | 6016505 | -582 | -20 | 20 | 2 | -150 |
| 20140715 09:49:33.117 | 7 | 9 | ZNU4 | -1 | Ask | 124.84375 | 84129:M:1003773TN0116621 | 15.625 | -15.625 | 0.3 | -15.925 | 6839692 | -1069 | -6 | 6 | 1 | -437 |
| 20140715 10:59:36.403 | 7 | 10 | ZNU4 | -1 | Ask | 124.96875 | 84129:M:1171737TN0147396 | 15.625 | -15.625 | 0.3 | -15.925 | 7719754 | -749 | -11 | 2 | 0 | -740 |
| 20140715 12:56:30.075 | 7 | 12 | ZNU4 | 49 | Bid | 124.96875 | 84129:M:1289544TN0166910 | 15.625 | -765.625 | 14.7 | -780.325 | 8803910 | -835 | -14 | 2 | 1 | -624 |
| 20140715 12:56:30.075 | 7 | 12 | ZNU4 | 12 | Bid | 124.96875 | 84129:M:1289528TN0166902 | 15.625 | -187.5 | 3.6 | -191.1 | 8803910 | -835 | -14 | 2 | 1 | -624 |
| 20140716 02:13:13.495 | 7 | 2 | ZBU4 | 1 | Bid | 137.15625 | 84129:M:1425340TN0002758 | 31.25 | -31.25 | 0.3 | -31.55 | 9859447 | -204 | -8 | 7 | 0 | -57 |
| 20140716 04:19:29.748 | 7 | 4 | ZBU4 | -1 | Ask | 137.125 | 84129:M:1467323TN0007407 | 31.25 | -31.25 | 0.3 | -31.55 | 10236596 | -187 | -8 | 8 | 0 | -49 |
| 20140716 05:59:52.416 | 7 | 5 | ZBU4 | -1 | Ask | 136.9375 | 84129:M:1493373TN0010220 | 31.25 | -31.25 | 0.3 | -31.55 | 10443280 | -300 | -20 | 19 | 2 | -74 |
| 20140716 06:02:24.774 | 7 | 6 | ZBU4 | 1 | Bid | 136.96875 | 84129:M:1495986TN0010537 | 31.25 | -31.25 | 0.3 | -31.55 | 10458584 | -229 | -16 | 7 | 0 | -77 |
| 20140716 05:38:57.279 | 7 | 5 | ZNU4 | 1 | Bid | 124.96875 | 84129:M:1481208TN0017660 | 15.625 | -15.625 | 0.3 | -15.925 | 10390285 | -728 | -8 | 8 | 1 | -299 |
| 20140716 05:50:27.608 | 7 | 5 | ZNU4 | 1 | Bid | 124.953125 | 84129:M:1483782TN0018168 | 15.625 | -15.625 | 0.3 | -15.925 | 10406913 | -2000 | -6 | 3 | 0 | -1886 |
| 20140716 05:59:52.414 | 7 | 5 | ZNU4 | -4 | Ask | 124.890625 | 84129:M:1493259TN0020272 | 15.625 | -62.5 | 1.2 | -63.7 | 10443273 | -586 | -7 | 6 | 3 | -313 |
| 20140716 05:59:52.414 | 7 | 5 | ZNU4 | -1 | Ask | 124.890625 | 84129:M:1493255TN0020270 | 15.625 | -15.625 | 0.3 | -15.925 | 10443273 | -586 | -7 | 6 | 3 | -313 |
| 20140716 10:20:33.395 | 7 | 10 | ZNU4 | 1 | Bid | 124.859375 | 84129:M:1779142TN0075154 | 15.625 | -15.625 | 0.3 | -15.925 | 12359641 | -664 | -8 | 8 | 0 | -329 |
| 20140716 10:20:33.395 | 7 | 10 | ZNU4 | 4 | Bid | 124.859375 | 84129:M:1779144TN0075155 | 15.625 | -62.5 | 1.2 | -63.7 | 12359641 | -664 | -8 | 8 | 0 | -329 |
| 20140717 03:05:34.657 | 7 | 3 | ZBU4 | 1 | Bid | 137.4375 | 84129:M:2023176TN0005951 | 31.25 | -31.25 | 0.3 | -31.55 | 14746574 | -200 | -10 | 5 | 2 | -163 |
| 20140717 03:05:34.657 | 7 | 3 | ZBU4 | 1 | Bid | 137.4375 | 84129:M:2023182TN0005954 | 31.25 | -31.25 | 0.3 | -31.55 | 14746574 | -200 | -10 | 5 | 2 | -163 |
| 20140717 04:48:03.895 | 7 | 4 | ZBU4 | 1 | Bid | 137.75 | 84129:M:2063960TN0010378 | 31.25 | -31.25 | 0.3 | -31.55 | 15045496 | -599 | -5 | 4 | 1 | -256 |
| 20140717 08:54:32.105 | 7 | 8 | ZBU4 | -1 | Ask | 137.71875 | 84129:M:2278185TN0031818 | 31.25 | -31.25 | 0.3 | -31.55 | 16525849 | -462 | -20 | 9 | 1 | -87 |
| 20140717 09:36:32.650 | 7 | 9 | ZBU4 | -1 | Ask | 137.8125 | 84129:M:2359917TN0040548 | 31.25 | -31.25 | 0.3 | -31.55 | 17044306 | -340 | -8 | 8 | 0 | -140 |
| 20140717 11:04:21.574 | 7 | 11 | ZBU4 | 1 | Bid | 138.1875 | 84129:M:2595798TN0066974 | 31.25 | -31.25 | 0.3 | -31.55 | 18501448 | -293 | -2 | 1 | 0 | -293 |
| 20140717 03:18:16.053 | 7 | 3 | ZNU4 | -1 | Ask | 125.078125 | 84129:M:2029225TN0014120 | 15.625 | -15.625 | 0.3 | -15.925 | 14788194 | -814 | -16 | 16 | 0 | -272 |
| 20140717 04:48:03.892 | 7 | 4 | ZNU4 | 1 | Bid | 125.203125 | 84129:M:2063780TN0021946 | 15.625 | -15.625 | 0.3 | -15.925 | 15045490 | -1071 | -16 | 6 | 0 | -534 |
| 20140717 05:36:13.757 | 7 | 5 | ZNU4 | 1 | Bid | 125.140625 | 84129:M:2078352TN0025213 | 15.625 | -15.625 | 0.3 | -15.925 | 15190136 | -1153 | -17 | 8 | 0 | -634 |
| 20140717 08:54:32.100 | 7 | 8 | ZNU4 | -1 | Ask | 125.15625 | 84129:M:2277943TN0065055 | 15.625 | -15.625 | 0.3 | -15.925 | 16525841 | -1420 | -10 | 8 | 1 | -466 |
| 20140717 08:54:32.100 | 7 | 8 | ZNU4 | -4 | Ask | 125.15625 | 84129:M:2278031TN0065099 | 15.625 | -62.5 | 1.2 | -63.7 | 16525841 | -1420 | -10 | 8 | 1 | -466 |
| 20140717 10:27:01.360 | 7 | 10 | ZNU4 | -1 | Ask | 125.3125 | 84129:M:2489557TN0106979 | 15.625 | -15.625 | 0.3 | -15.925 | 17764956 | -1164 | -11 | 11 | 3 | -303 |
| 20140717 10:27:01.360 | 7 | 10 | ZNU4 | -24 | Ask | 125.3125 | 84129:M:2489587TN0106994 | 15.625 | -375 | 7.2 | -382.2 | 17764956 | -1164 | -11 | 11 | 3 | -303 |
| 20140717 12:37:08.832 | 7 | 12 | ZNU4 | 1 | Bid | 125.421875 | 84129:M:2716530TN0153549 | 15.625 | -15.625 | 0.3 | -15.925 | 19352204 | -616 | -4 | 4 | 0 | -500 |
| 20140717 12:37:08.832 | 7 | 12 | ZNU4 | 24 | Bid | 125.421875 | 84129:M:2716582TN0153575 | 15.625 | -375 | 7.2 | -382.2 | 19352204 | -616 | -4 | 4 | 0 | -500 |
| 20140717 12:37:08.832 | 7 | 12 | ZNU4 | 1 | Bid | 125.421875 | 84129:M:2716664TN0153616 | 15.625 | -15.625 | 0.3 | -15.925 | 19352204 | -616 | -4 | 4 | 0 | -500 |
| 20140717 12:37:08.832 | 7 | 12 | ZNU4 | 4 | Bid | 125.421875 | 84129:M:2716660TN0153614 | 15.625 | -62.5 | 1.2 | -63.7 | 19352204 | -616 | -4 | 4 | 0 | -500 |
| 20140717 12:37:08.832 | 7 | 12 | ZNU4 | 4 | Bid | 125.421875 | 84129:M:2716662TN0153615 | 15.625 | -62.5 | 1.2 | -63.7 | 19352204 | -616 | -4 | 4 | 0 | -500 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140715 09:16:02.641 | -1 | 0.511 | 0.202 | 0.983 | 0.48 | 559 | 2 | 3 | 5 | 3 | 1.004 | 9 | 379^189 | 0 |
| 20140715 09:49:33.117 | -1 | 0.363 | 0.033 | 1.988 | 1.048 | 1124 | 1 | 5 | 3 | 2 | 1.004 | 208 | 1332 | 0 |
| 20140715 10:59:36.403 | -10 | 0.456 | 0.087 | 1.805 | 0.982 | 895 | 2 | 4 | 3 | 3 | 1 | 0 | 747^148 | 3 |
| 20140715 12:56:30.075 | -10 | 0.288 | 0.073 | 6.05 | 4.31 | 2069 | 2 | 5 | 4 | 3 | 1 | 0 | 1805^264 | 3 |
| 20140715 12:56:30.075 | -10 | 0.288 | 0.073 | 6.05 | 4.31 | 2069 | 2 | 5 | 4 | 3 | 1 | 0 | 1805^264 | 3 |
| 20140716 02:13:13.495 | -1 | 0.433 | 0.127 | 2.391 | 1.355 | 217 | 1 | 1 | 3 | 3 | 0.813 | 0 | 217 | 5 |
| 20140716 04:19:29.748 | -1 | 0.493 | 0.111 | 1.268 | 0.642 | 145 | 1 | 2 | 7 | 7 | 0.755 | 0 | 145 | 0 |
| 20140716 05:59:52.416 | -1 | 0.703 | 0.317 | 1.109 | 0.33 | 113 | 1 | 1 | 7 | 5 | 1.018 | 5 | 118 | 0 |
| 20140716 06:02:24.774 | -5 | 0.465 | 0.178 | 2.651 | 1.419 | 205 | 1 | 1 | 4 | 4 | 0.777 | 0 | 205 | 2 |
| 20140716 05:38:57.279 | -1 | 0.5 | 0.082 | 1.073 | 0.537 | 744 | 1 | 3 | 3 | 2 | 1.021 | 0 | 744 | 0 |
| 20140716 05:50:27.608 | -2 | 0.553 | 0.065 | 1.893 | 0.847 | 1728 | 1 | 4 | 3 | 3 | 1.067 | 0 | 1728 | 0 |
| 20140716 05:59:52.414 | -2 | 0.47 | 0.075 | 1.951 | 1.034 | 1201 | 2 | 3 | 4 | 1 | 1.817 | 0 | 1034^167 | -1 |
| 20140716 05:59:52.414 | -2 | 0.47 | 0.075 | 1.951 | 1.034 | 1201 | 2 | 3 | 4 | 1 | 1.817 | 0 | 1034^167 | -1 |
| 20140716 10:20:33.395 | -1 | 0.269 | 0.045 | 1.185 | 0.865 | 1801 | 2 | 6 | 2 | 2 | 1 | 0 | 1400^401 | 7 |
| 20140716 10:20:33.395 | -1 | 0.269 | 0.045 | 1.185 | 0.865 | 1801 | 2 | 6 | 2 | 2 | 1 | 0 | 1400^401 | 7 |
| 20140717 03:05:34.657 | -6 | 0.285 | 0.086 | 2.95 | 2.109 | 448 | 1 | 3 | 5 | 3 | 0.892 | 0 | 448 | 13 |
| 20140717 03:05:34.657 | -6 | 0.285 | 0.086 | 2.95 | 2.109 | 448 | 1 | 3 | 5 | 3 | 0.892 | 0 | 448 | 13 |
| 20140717 04:48:03.895 | -1 | 0.564 | 0.053 | 1.427 | 0.622 | 424 | 1 | 2 | 6 | 5 | 0.916 | 0 | 424 | 1 |
| 20140717 08:54:32.105 | -5 | 0.394 | 0.179 | 1.741 | 1.055 | 710 | 2 | 3 | 8 | 7 | 1 | 0 | 595^115 | 4 |
| 20140717 09:36:32.650 | -1 | 0.34 | 0.071 | 1.929 | 1.274 | 661 | 2 | 3 | 5 | 5 | 1 | 0 | 565^96 | 1 |
| 20140717 11:04:21.574 | -2 | 0.342 | 0.021 | 2.942 | 1.935 | 563 | 2 | 3 | 6 | 6 | 1 | 0 | 498^65 | 4 |
| 20140717 03:18:16.053 | -1 | 0.645 | 0.152 | 1.279 | 0.454 | 461 | 1 | 3 | 2 | 2 | 1.029 | 1 | 462 | 0 |
| 20140717 04:48:03.892 | -6 | 0.497 | 0.119 | 2.555 | 1.285 | 968 | 1 | 3 | 3 | 3 | 0.894 | 0 | 968 | 3 |
| 20140717 05:36:13.757 | -4 | 0.56 | 0.152 | 1.261 | 0.555 | 703 | 1 | 3 | 1 | 1 | 0.776 | 0 | 703 | 5 |
| 20140717 08:54:32.100 | -3 | 0.497 | 0.057 | 2.932 | 1.476 | 1214 | 1 | 4 | 3 | 2 | 0.844 | 0 | 1214 | 9 |
| 20140717 08:54:32.100 | -3 | 0.497 | 0.057 | 2.932 | 1.476 | 1214 | 1 | 4 | 3 | 2 | 0.844 | 0 | 1214 | 9 |
| 20140717 10:27:01.360 | -1 | 0.278 | 0.051 | 2.017 | 1.264 | 1902 | 1 | 3 | 8 | 5 | 1.002 | 51 | 1953 | 0 |
| 20140717 10:27:01.360 | -1 | 0.278 | 0.051 | 2.017 | 1.264 | 1902 | 1 | 3 | 8 | 5 | 1.002 | 51 | 1953 | 0 |
| 20140717 12:37:08.832 | -1 | 0.333 | 0.023 | 2.661 | 1.776 | 1251 | 1 | 5 | 5 | 5 | 1.012 | 0 | 1251 | 0 |
| 20140717 12:37:08.832 | -1 | 0.333 | 0.023 | 2.661 | 1.776 | 1251 | 1 | 5 | 5 | 5 | 1.012 | 0 | 1251 | 0 |
| 20140717 12:37:08.832 | -1 | 0.333 | 0.023 | 2.661 | 1.776 | 1251 | 1 | 5 | 5 | 5 | 1.012 | 0 | 1251 | 0 |
| 20140717 12:37:08.832 | -1 | 0.333 | 0.023 | 2.661 | 1.776 | 1251 | 1 | 5 | 5 | 5 | 1.012 | 0 | 1251 | 0 |
| 20140717 12:37:08.832 | -1 | 0.333 | 0.023 | 2.661 | 1.776 | 1251 | 1 | 5 | 5 | 5 | 1.012 | 0 | 1251 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140718 08:35:41.751 | 7 | 8 | ZBU4 | 1 | Bid | 138.3125 | 84129:M:3261060TN0031692 | 31.25 | -31.25 | 0.3 | -31.55 | 23335392 | -251 | -6 | 6 | 0 | -131 |
| 20140718 08:42:31.652 | 7 | 8 | ZBU4 | -1 | Ask | 138.3125 | 84129:M:3276763TN0033618 | 31.25 | -31.25 | 0.3 | -31.55 | 23412592 | -327 | -17 | 7 | 1 | -110 |
| 20140718 10:39:56.102 | 7 | 10 | ZBU4 | -1 | Ask | 138.0625 | 84129:M:3456639TN0053531 | 31.25 | -31.25 | 0.3 | -31.55 | 24505337 | -476 | -2 | 2 | 0 | -438 |
| 20140718 12:02:32.930 | 7 | 12 | ZBU4 | 2 | Bid | 137.9375 | 84129:M:3539274TN0062586 | 31.25 | -62.5 | 0.6 | -63.1 | 25041504 | -248 | -10 | 10 | 1 | -63 |
| 20140718 12:02:32.930 | 7 | 12 | ZBU4 | 2 | Bid | 137.9375 | 84129:M:3539272TN0062585 | 31.25 | -62.5 | 0.6 | -63.1 | 25041504 | -248 | -10 | 10 | 1 | -63 |
| 20140718 13:13:23.589 | 7 | 13 | ZBU4 | -2 | Ask | 138.0625 | 84129:M:3596429TN0070458 | 31.25 | -62.5 | 0.6 | -63.1 | 25376168 | -173 | -4 | 4 | 0 | -147 |
| 20140718 13:13:23.589 | 7 | 13 | ZBU4 | -2 | Ask | 138.0625 | 84129:M:3596427TN0070457 | 31.25 | -62.5 | 0.6 | -63.1 | 25376168 | -173 | -4 | 4 | 0 | -147 |
| 20140718 13:13:23.589 | 7 | 13 | ZBU4 | -1 | Ask | 138.0625 | 84129:M:3596395TN0070441 | 31.25 | -31.25 | 0.3 | -31.55 | 25376168 | -173 | -4 | 4 | 0 | -147 |
| 20140718 08:36:24.482 | 7 | 8 | ZFU4 | -6 | Ask | 119.2578125 | 84129:M:3263505TN0036947 | 7.8125 | -46.875 | 1.8 | -48.675 | 23348968 | -608 | -4 | 4 | 1 | -302 |
| 20140718 08:35:41.746 | 7 | 8 | ZNU4 | 1 | Bid | 125.421875 | 84129:M:3260662TN0062250 | 15.625 | -15.625 | 0.3 | -15.925 | 23335387 | -812 | -6 | 6 | 0 | -225 |
| 20140718 08:35:41.746 | 7 | 8 | ZNU4 | 4 | Bid | 125.421875 | 84129:M:3260838TN0062338 | 15.625 | -62.5 | 1.2 | -63.7 | 23335387 | -812 | -6 | 6 | 0 | -225 |
| 20140718 08:36:24.490 | 7 | 8 | ZNU4 | -1 | Ask | 125.40625 | 84129:M:3263971TN0062847 | 15.625 | -15.625 | 0.3 | -15.925 | 23348974 | -1276 | -8 | 9 | 4 | -774 |
| 20140718 09:41:21.747 | 7 | 9 | ZNU4 | -1 | Ask | 125.421875 | 84129:M:3353691TN0083199 | 15.625 | -15.625 | 0.3 | -15.925 | 23948340 | -698 | -6 | 6 | 1 | -385 |
| 20140718 10:36:11.084 | 7 | 10 | ZNU4 | 1 | Bid | 125.3125 | 84129:M:3451842TN0100538 | 15.625 | -15.625 | 0.3 | -15.925 | 24478642 | -815 | -6 | 3 | 0 | -564 |
| 20140718 10:36:11.084 | 7 | 10 | ZNU4 | 4 | Bid | 125.3125 | 84129:M:3452148TN0100691 | 15.625 | -62.5 | 1.2 | -63.7 | 24478642 | -815 | -6 | 3 | 0 | -564 |
| 20140718 10:36:11.084 | 7 | 10 | ZNU4 | 24 | Bid | 125.3125 | 84129:M:3452200TN0100717 | 15.625 | -375 | 7.2 | -382.2 | 24478642 | -815 | -6 | 3 | 0 | -564 |
| 20140718 10:36:11.084 | 7 | 10 | ZNU4 | 1 | Bid | 125.3125 | 84129:M:3452146TN0100690 | 15.625 | -15.625 | 0.3 | -15.925 | 24478642 | -815 | -6 | 3 | 0 | -564 |
| 20140718 10:39:56.098 | 7 | 10 | ZNU4 | -1 | Ask | 125.3125 | 84129:M:3456317TN0101650 | 15.625 | -15.625 | 0.3 | -15.925 | 24505334 | -942 | -1 | 1 | 0 | -942 |
| 20140718 11:33:21.974 | 7 | 11 | ZNU4 | 4 | Bid | 125.21875 | 84129:M:3504308TN0111415 | 15.625 | -62.5 | 1.2 | -63.7 | 24821485 | -1256 | -17 | 6 | 1 | -525 |
| 20140718 11:33:21.974 | 7 | 11 | ZNU4 | 1 | Bid | 125.21875 | 84129:M:3504322TN0111422 | 15.625 | -15.625 | 0.3 | -15.925 | 24821485 | -1256 | -17 | 6 | 1 | -525 |
| 20140718 12:02:32.927 | 7 | 12 | ZNU4 | 1 | Bid | 125.234375 | 84129:M:3539346TN0118327 | 15.625 | -15.625 | 0.3 | -15.925 | 25041496 | -823 | -8 | 8 | 0 | -338 |
| 20140721 03:53:40.452 | 7 | 3 | ZBU4 | 1 | Bid | 138.1875 | 84130:M:52700TN0005718 | 31.25 | -31.25 | 0.3 | -31.55 | 563084 | -222 | -12 | 11 | 1 | -60 |
| 20140721 04:15:36.969 | 7 | 4 | ZBU4 | 1 | Bid | 138.1875 | 84130:M:55394TN0006159 | 31.25 | -31.25 | 0.3 | -31.55 | 586549 | -260 | -2 | 2 | 0 | -220 |
| 20140721 04:50:36.736 | 7 | 4 | ZBU4 | 1 | Bid | 138.125 | 84130:M:64866TN0007201 | 31.25 | -31.25 | 0.3 | -31.55 | 651745 | -196 | -6 | 6 | 0 | -51 |
| 20140721 04:50:36.736 | 7 | 4 | ZBU4 | 2 | Bid | 138.125 | 84130:M:64898TN0007217 | 31.25 | -62.5 | 0.6 | -63.1 | 651745 | -196 | -6 | 6 | 0 | -51 |
| 20140721 04:50:36.736 | 7 | 4 | ZBU4 | 1 | Bid | 138.125 | 84130:M:64940TN0007238 | 31.25 | -31.25 | 0.3 | -31.55 | 651745 | -196 | -6 | 6 | 0 | -51 |
| 20140721 04:50:36.736 | 7 | 4 | ZBU4 | 2 | Bid | 138.125 | 84130:M:64880TN0007208 | 31.25 | -62.5 | 0.6 | -63.1 | 651745 | -196 | -6 | 6 | 0 | -51 |
| 20140721 05:00:19.042 | 7 | 5 | ZBU4 | 1 | Bid | 138.125 | 84130:M:67622TN0007607 | 31.25 | -31.25 | 0.3 | -31.55 | 670297 | -237 | -15 | 4 | 1 | -133 |
| 20140721 05:00:19.042 | 7 | 5 | ZBU4 | 2 | Bid | 138.125 | 84130:M:67668TN0007630 | 31.25 | -62.5 | 0.6 | -63.1 | 670297 | -237 | -15 | 4 | 1 | -133 |
| 20140721 05:00:19.042 | 7 | 5 | ZBU4 | 2 | Bid | 138.125 | 84130:M:67666TN0007629 | 31.25 | -62.5 | 0.6 | -63.1 | 670297 | -237 | -15 | 4 | 1 | -133 |
| 20140721 05:33:56.385 | 7 | 5 | ZBU4 | -1 | Ask | 138.15625 | 84130:M:73251TN0008467 | 31.25 | -31.25 | 0.3 | -31.55 | 737687 | -153 | -10 | 2 | 0 | -97 |
| 20140721 09:41:34.138 | 7 | 9 | ZBU4 | 1 | Bid | 138.6875 | 84130:M:288052TN0031024 | 31.25 | -31.25 | 0.3 | -31.55 | 2105428 | -356 | -5 | 5 | 0 | -213 |
| 20140721 02:58:17.931 | 7 | 2 | ZNU4 | -1 | Ask | 125.3125 | 84130:M:38323TN0008111 | 15.625 | -15.625 | 0.3 | -15.925 | 442627 | -414 | -7 | 7 | 0 | -321 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140718 08:35:41.751 | -1 | 0.226 | 0.047 | 3.572 | 2.765 | 860 | 2 | 5 | 9 | 9 | 1 | 0 | 786^74 | 3 |
| 20140718 08:42:31.652 | -5 | 0.458 | 0.139 | 1.448 | 0.785 | 388 | 1 | 2 | 3 | 2 | 1.003 | 44 | 432 | 0 |
| 20140718 10:39:56.102 | -1 | 0.516 | 0.019 | 3.201 | 1.549 | 446 | 2 | 3 | 10 | 10 | 1 | 0 | 378^68 | 2 |
| 20140718 12:02:32.930 | -1 | 0.32 | 0.08 | 1.93 | 1.313 | 528 | 2 | 3 | 8 | 7 | 1 | 0 | 445^83 | 0 |
| 20140718 12:02:32.930 | -1 | 0.32 | 0.08 | 1.93 | 1.313 | 528 | 2 | 3 | 8 | 7 | 1 | 0 | 445^83 | 0 |
| 20140718 13:13:23.589 | -1 | 0.258 | 0.033 | 3.032 | 2.249 | 497 | 2 | 3 | 2 | 2 | 1 | 0 | 435^62 | 9 |
| 20140718 13:13:23.589 | -1 | 0.258 | 0.033 | 3.032 | 2.249 | 497 | 2 | 3 | 2 | 2 | 1 | 0 | 435^62 | 9 |
| 20140718 13:13:23.589 | -1 | 0.258 | 0.033 | 3.032 | 2.249 | 497 | 2 | 3 | 2 | 2 | 1 | 0 | 435^62 | 9 |
| 20140718 08:36:24.482 | -1 | 0.372 | 0.037 | 13.393 | 8.341 | 880 | 1 | 2 | 3 | 2 | 0.858 | 0 | 880 | 10 |
| 20140718 08:35:41.746 | -1 | 0.386 | 0.036 | 1.372 | 0.843 | 1293 | 2 | 4 | 5 | 5 | 1 | 0 | 1072^221 | 7 |
| 20140718 08:35:41.746 | -1 | 0.386 | 0.036 | 1.372 | 0.843 | 1293 | 2 | 4 | 5 | 5 | 1 | 0 | 1072^221 | 7 |
| 20140718 08:36:24.490 | -1 | 0.47 | 0.045 | 2.81 | 1.489 | 1239 | 1 | 0 | 12 | 8 | 0.862 | 0 | 1239 | 0 |
| 20140718 09:41:21.747 | -1 | 0.434 | 0.04 | 1.205 | 0.682 | 911 | 2 | 5 | 4 | 3 | 1 | 0 | 719^192 | 6 |
| 20140718 10:36:11.084 | -2 | 0.271 | 0.026 | 3.08 | 2.245 | 2191 | 2 | 6 | 3 | 3 | 1 | 0 | 1898^293 | 5 |
| 20140718 10:36:11.084 | -2 | 0.271 | 0.026 | 3.08 | 2.245 | 2191 | 2 | 6 | 3 | 3 | 1 | 0 | 1898^293 | 5 |
| 20140718 10:36:11.084 | -2 | 0.271 | 0.026 | 3.08 | 2.245 | 2191 | 2 | 6 | 3 | 3 | 1 | 0 | 1898^293 | 5 |
| 20140718 10:36:11.084 | -2 | 0.271 | 0.026 | 3.08 | 2.245 | 2191 | 2 | 6 | 3 | 3 | 1 | 0 | 1898^293 | 5 |
| 20140718 10:39:56.098 | -1 | 0.384 | 0.005 | 1.602 | 0.988 | 1513 | 2 | 6 | 4 | 4 | 1 | 0 | 1265^248 | 7 |
| 20140718 11:33:21.974 | -5 | 0.42 | 0.092 | 1.559 | 0.903 | 1753 | 1 | 7 | 2 | 1 | 1.012 | 0 | 1753 | 0 |
| 20140718 11:33:21.974 | -5 | 0.42 | 0.092 | 1.559 | 0.903 | 1753 | 1 | 7 | 2 | 1 | 1.012 | 0 | 1753 | 0 |
| 20140718 12:02:32.927 | -1 | 0.293 | 0.045 | 0.939 | 0.664 | 1988 | 2 | 4 | 4 | 4 | 1 | 0 | 1717^271 | 3 |
| 20140721 03:53:40.452 | -1 | 0.39 | 0.135 | 2.332 | 1.422 | 322 | 1 | 2 | 7 | 6 | 0.928 | 0 | 322 | 1 |
| 20140721 04:15:36.969 | -1 | 0.398 | 0.025 | 2.487 | 1.487 | 331 | 1 | 0 | 2 | 2 | 0.84 | 0 | 331 | 6 |
| 20140721 04:50:36.736 | -1 | 0.263 | 0.054 | 3.498 | 2.565 | 549 | 2 | 4 | 6 | 6 | 1 | 0 | 481^68 | 1 |
| 20140721 04:50:36.736 | -1 | 0.263 | 0.054 | 3.498 | 2.565 | 549 | 2 | 4 | 6 | 6 | 1 | 0 | 481^68 | 1 |
| 20140721 04:50:36.736 | -1 | 0.263 | 0.054 | 3.498 | 2.565 | 549 | 2 | 4 | 6 | 6 | 1 | 0 | 481^68 | 1 |
| 20140721 04:50:36.736 | -1 | 0.263 | 0.054 | 3.498 | 2.565 | 549 | 2 | 4 | 6 | 6 | 1 | 0 | 481^68 | 1 |
| 20140721 05:00:19.042 | -8 | 0.355 | 0.153 | 1.84 | 1.187 | 428 | 1 | 2 | 3 | 2 | 0.993 | 0 | 428 | 6 |
| 20140721 05:00:19.042 | -8 | 0.355 | 0.153 | 1.84 | 1.187 | 428 | 1 | 2 | 3 | 2 | 0.993 | 0 | 428 | 6 |
| 20140721 05:00:19.042 | -8 | 0.355 | 0.153 | 1.84 | 1.187 | 428 | 1 | 2 | 3 | 2 | 0.993 | 0 | 428 | 6 |
| 20140721 05:33:56.385 | -7 | 0.308 | 0.137 | 3.654 | 2.529 | 288 | 1 | 0 | 5 | 5 | 0.837 | 0 | 288 | 3 |
| 20140721 09:41:34.138 | -1 | 0.353 | 0.04 | 1.651 | 1.069 | 655 | 1 | 4 | 9 | 9 | 1.003 | 0 | 655 | 0 |
| 20140721 02:58:17.931 | -1 | 0.382 | 0.065 | 1.518 | 0.938 | 675 | 1 | 2 | 3 | 3 | 1.003 | 48 | 723 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140721 04:18:44.767 | 7 | 4 | ZNU4 | -1 | Ask | 125.28125 | 84130:M:56637TN0011651 | 15.625 | -15.625 | 0.3 | -15.925 | 600528 | -545 | -8 | 4 | 0 | -200 |
| 20140721 04:18:44.767 | 7 | 4 | ZNU4 | -1 | Ask | 125.28125 | 84130:M:56591TN0011628 | 15.625 | -15.625 | 0.3 | -15.925 | 600528 | -545 | -8 | 4 | 0 | -200 |
| 20140721 06:03:23.598 | 7 | 6 | ZNU4 | -1 | Ask | 125.265625 | 84130:M:85109TN0017182 | 15.625 | -15.625 | 0.3 | -15.925 | 819858 | -712 | -2 | 2 | 1 | -672 |
| 20140721 06:03:23.598 | 7 | 6 | ZNU4 | -1 | Ask | 125.265625 | 84130:M:85139TN0017197 | 15.625 | -15.625 | 0.3 | -15.925 | 819858 | -712 | -2 | 2 | 1 | -672 |
| 20140721 06:24:24.343 | 7 | 6 | ZNU4 | 1 | Bid | 125.21875 | 84130:M:95952TN0019353 | 15.625 | -15.625 | 0.3 | -15.925 | 883823 | -466 | -6 | 6 | 0 | -330 |
| 20140721 06:26:31.043 | 7 | 6 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:98511TN0020000 | 15.625 | -15.625 | 0.3 | -15.925 | 900945 | -526 | -5 | 5 | 1 | -490 |
| 20140721 06:26:31.043 | 7 | 6 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:98431TN0019960 | 15.625 | -15.625 | 0.3 | -15.925 | 900945 | -526 | -5 | 5 | 1 | -490 |
| 20140721 06:26:31.043 | 7 | 6 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:98573TN0020013 | 15.625 | -15.625 | 0.3 | -15.925 | 900945 | -526 | -5 | 5 | 1 | -490 |
| 20140721 06:26:31.043 | 7 | 6 | ZNU4 | -2 | Ask | 125.234375 | 84130:M:98575TN0020014 | 15.625 | -31.25 | 0.6 | -31.85 | 900945 | -526 | -5 | 5 | 1 | -490 |
| 20140721 06:26:31.043 | 7 | 6 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:98577TN0020015 | 15.625 | -15.625 | 0.3 | -15.925 | 900945 | -526 | -5 | 5 | 1 | -490 |
| 20140721 09:41:34.133 | 7 | 9 | ZNU4 | 1 | Bid | 125.484375 | 84130:M:287712TN0058429 | 15.625 | -15.625 | 0.3 | -15.925 | 2105427 | -627 | -1 | 1 | 0 | -627 |
| 20140721 09:41:34.133 | 7 | 9 | ZNU4 | 4 | Bid | 125.484375 | 84130:M:287714TN0058430 | 15.625 | -62.5 | 1.2 | -63.7 | 2105427 | -627 | -1 | 1 | 0 | -627 |
| 20140721 09:41:34.133 | 7 | 9 | ZNU4 | 1 | Bid | 125.484375 | 84130:M:288054TN0058435 | 15.625 | -15.625 | 0.3 | -15.925 | 2105427 | -627 | -1 | 1 | 0 | -627 |
| 20140722 04:02:24.825 | 7 | 4 | ZBU4 | 1 | Bid | 138.28125 | 84130:M:614146TN0005380 | 31.25 | -31.25 | 0.3 | -31.55 | 4504357 | -271 | -10 | 10 | 0 | -75 |
| 20140722 05:59:17.225 | 7 | 5 | ZBU4 | 1 | Bid | 138.15625 | 84130:M:663606TN0009931 | 31.25 | -31.25 | 0.3 | -31.55 | 4918669 | -251 | -10 | 9 | 0 | -84 |
| 20140722 07:46:42.148 | 7 | 7 | ZBU4 | 2 | Bid | 138.3125 | 84130:M:852348TN0027950 | 31.25 | -62.5 | 0.6 | -63.1 | 6002362 | -234 | -9 | 9 | 1 | -70 |
| 20140722 07:46:42.148 | 7 | 7 | ZBU4 | 1 | Bid | 138.3125 | 84130:M:852346TN0027949 | 31.25 | -31.25 | 0.3 | -31.55 | 6002362 | -234 | -9 | 9 | 1 | -70 |
| 20140722 07:55:52.894 | 7 | 7 | ZBU4 | -1 | Ask | 138.5 | 84130:M:878423TN0031280 | 31.25 | -31.25 | 0.3 | -31.55 | 6123927 | -443 | -16 | 16 | 4 | -110 |
| 20140722 07:59:01.427 | 7 | 7 | ZBU4 | -1 | Ask | 138.5 | 84130:M:883451TN0031973 | 31.25 | -31.25 | 0.3 | -31.55 | 6152628 | -200 | -1 | 1 | 0 | -200 |
| 20140722 04:27:49.354 | 7 | 4 | ZNU4 | 1 | Bid | 125.203125 | 84130:M:620248TN0012763 | 15.625 | -15.625 | 0.3 | -15.925 | 4553387 | -864 | -7 | 7 | 0 | -300 |
| 20140722 06:23:21.504 | 7 | 6 | ZNU4 | -1 | Ask | 125.140625 | 84130:M:679221TN0025653 | 15.625 | -15.625 | 0.3 | -15.925 | 5002681 | -456 | -9 | 7 | 0 | -201 |
| 20140722 07:42:03.738 | 7 | 7 | ZNU4 | -1 | Ask | 125.296875 | 84130:M:834927TN0056705 | 15.625 | -15.625 | 0.3 | -15.925 | 5912660 | -1345 | -16 | 15 | 1 | -394 |
| 20140722 07:45:21.976 | 7 | 7 | ZNU4 | 1 | Bid | 125.296875 | 84130:M:849626TN0059693 | 15.625 | -15.625 | 0.3 | -15.925 | 5989017 | -768 | -21 | 22 | 3 | -140 |
| 20140722 07:45:21.976 | 7 | 7 | ZNU4 | 1 | Bid | 125.296875 | 84130:M:849642TN0059701 | 15.625 | -15.625 | 0.3 | -15.925 | 5989017 | -768 | -21 | 22 | 3 | -140 |
| 20140722 07:46:42.143 | 7 | 7 | ZNU4 | 1 | Bid | 125.28125 | 84130:M:852120TN0060359 | 15.625 | -15.625 | 0.3 | -15.925 | 6002351 | -676 | -11 | 11 | 0 | -262 |
| 20140722 07:46:42.143 | 7 | 7 | ZNU4 | 1 | Bid | 125.28125 | 84130:M:852004TN0060301 | 15.625 | -15.625 | 0.3 | -15.925 | 6002351 | -676 | -11 | 11 | 0 | -262 |
| 20140722 07:46:42.143 | 7 | 7 | ZNU4 | 1 | Bid | 125.28125 | 84130:M:852252TN0060425 | 15.625 | -15.625 | 0.3 | -15.925 | 6002351 | -676 | -11 | 11 | 0 | -262 |
| 20140722 07:59:01.421 | 7 | 7 | ZNU4 | -1 | Ask | 125.34375 | 84130:M:883059TN0066608 | 15.625 | -15.625 | 0.3 | -15.925 | 6152614 | -725 | -13 | 13 | 1 | -173 |
| 20140722 07:59:01.421 | 7 | 7 | ZNU4 | -1 | Ask | 125.34375 | 84130:M:883055TN0066606 | 15.625 | -15.625 | 0.3 | -15.925 | 6152614 | -725 | -13 | 13 | 1 | -173 |
| 20140722 07:59:01.421 | 7 | 7 | ZNU4 | -1 | Ask | 125.34375 | 84130:M:883147TN0066652 | 15.625 | -15.625 | 0.3 | -15.925 | 6152614 | -725 | -13 | 13 | 1 | -173 |
| 20140722 08:18:19.030 | 7 | 8 | ZNU4 | 1 | Bid | 125.375 | 84130:M:942670TN0078581 | 15.625 | -15.625 | 0.3 | -15.925 | 6486368 | -1044 | -20 | 11 | 1 | -365 |
| 20140722 08:18:19.030 | 7 | 8 | ZNU4 | 4 | Bid | 125.375 | 84130:M:942672TN0078582 | 15.625 | -62.5 | 1.2 | -63.7 | 6486368 | -1044 | -20 | 11 | 1 | -365 |
| 20140722 08:18:19.030 | 7 | 8 | ZNU4 | 1 | Bid | 125.375 | 84130:M:942742TN0078590 | 15.625 | -15.625 | 0.3 | -15.925 | 6486368 | -1044 | -20 | 11 | 1 | -365 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140721 04:18:44.767 | -1 | 0.468 | 0.072 | 0.94 | 0.5 | 620 | 2 | 3 | 1 | 1 | 1 | 0 | 402^218 | 2 |
| 20140721 04:18:44.767 | -1 | 0.468 | 0.072 | 0.94 | 0.5 | 620 | 2 | 3 | 1 | 1 | 1 | 0 | 402^218 | 2 |
| 20140721 06:03:23.598 | -1 | 0.379 | 0.014 | 2.565 | 1.593 | 1168 | 2 | 3 | 5 | 4 | 1 | 0 | 984^184 | 0 |
| 20140721 06:03:23.598 | -1 | 0.379 | 0.014 | 2.565 | 1.593 | 1168 | 2 | 3 | 5 | 4 | 1 | 0 | 984^184 | 0 |
| 20140721 06:24:24.343 | -1 | 0.364 | 0.052 | 1.426 | 0.906 | 666 | 1 | 2 | 3 | 3 | 0.819 | 0 | 666 | 5 |
| 20140721 06:26:31.043 | -1 | 0.356 | 0.044 | 1.78 | 1.143 | 952 | 1 | 3 | 4 | 3 | 1.001 | 1 | 953 | 0 |
| 20140721 06:26:31.043 | -1 | 0.356 | 0.044 | 1.78 | 1.143 | 952 | 1 | 3 | 4 | 3 | 1.001 | 1 | 953 | 0 |
| 20140721 06:26:31.043 | -1 | 0.356 | 0.044 | 1.78 | 1.143 | 952 | 1 | 3 | 4 | 3 | 1.001 | 1 | 953 | 0 |
| 20140721 06:26:31.043 | -1 | 0.356 | 0.044 | 1.78 | 1.143 | 952 | 1 | 3 | 4 | 3 | 1.001 | 1 | 953 | 0 |
| 20140721 06:26:31.043 | -1 | 0.356 | 0.044 | 1.78 | 1.143 | 952 | 1 | 3 | 4 | 3 | 1.001 | 1 | 953 | 0 |
| 20140721 09:41:34.133 | -1 | 0.276 | 0.006 | 1.087 | 0.787 | 1646 | 1 | 6 | 3 | 3 | 1.002 | 0 | 1646 | 0 |
| 20140721 09:41:34.133 | -1 | 0.276 | 0.006 | 1.087 | 0.787 | 1646 | 1 | 6 | 3 | 3 | 1.002 | 0 | 1646 | 0 |
| 20140721 09:41:34.133 | -1 | 0.276 | 0.006 | 1.087 | 0.787 | 1646 | 1 | 6 | 3 | 3 | 1.002 | 0 | 1646 | 0 |
| 20140722 04:02:24.825 | -1 | 0.574 | 0.204 | 0.937 | 0.399 | 202 | 2 | 1 | 4 | 4 | 1.005 | 0 | 172^30 | 0 |
| 20140722 05:59:17.225 | -2 | 0.469 | 0.159 | 2.257 | 1.198 | 284 | 2 | 2 | 9 | 9 | 1 | 0 | 217^67 | 10 |
| 20140722 07:46:42.148 | -1 | 0.382 | 0.078 | 1.584 | 0.979 | 316 | 2 | 3 | 10 | 9 | 0.834 | 0 | 224^92 | 4 |
| 20140722 07:46:42.148 | -1 | 0.382 | 0.078 | 1.584 | 0.979 | 316 | 2 | 3 | 10 | 9 | 0.834 | 0 | 224^92 | 4 |
| 20140722 07:55:52.894 | -1 | 0.598 | 0.168 | 1.395 | 0.561 | 299 | 1 | 2 | 6 | 2 | 1.003 | 40 | 339 | 0 |
| 20140722 07:59:01.427 | -1 | 0.338 | 0.01 | 2.99 | 1.98 | 392 | 2 | 4 | 8 | 8 | 1 | 0 | 314^78 | 3 |
| 20140722 04:27:49.354 | -1 | 0.388 | 0.058 | 1.775 | 1.087 | 1090 | 1 | 1 | 2 | 2 | 0.799 | 0 | 1090 | 3 |
| 20140722 06:23:21.504 | -3 | 0.367 | 0.083 | 1.009 | 0.635 | 793 | 1 | 2 | 2 | 2 | 1.008 | 1 | 794 | 0 |
| 20140722 07:42:03.738 | -1 | 0.378 | 0.089 | 3.238 | 2.013 | 2213 | 1 | 5 | 4 | 3 | 1.001 | 0 | 2213 | 4 |
| 20140722 07:45:21.976 | -1 | 0.403 | 0.135 | 1.085 | 0.65 | 1140 | 1 | 4 | 7 | 4 | 1.002 | 0 | 1140 | 0 |
| 20140722 07:45:21.976 | -1 | 0.403 | 0.135 | 1.085 | 0.65 | 1140 | 1 | 4 | 7 | 4 | 1.002 | 0 | 1140 | 0 |
| 20140722 07:46:42.143 | -1 | 0.398 | 0.07 | 1.287 | 0.774 | 1021 | 2 | 6 | 4 | 4 | 1 | 0 | 834^187 | 3 |
| 20140722 07:46:42.143 | -1 | 0.398 | 0.07 | 1.287 | 0.774 | 1021 | 2 | 6 | 4 | 4 | 1 | 0 | 834^187 | 3 |
| 20140722 07:46:42.143 | -1 | 0.398 | 0.07 | 1.287 | 0.774 | 1021 | 2 | 6 | 4 | 4 | 1 | 0 | 834^187 | 3 |
| 20140722 07:59:01.421 | -1 | 0.248 | 0.067 | 2.22 | 1.67 | 2203 | 2 | 6 | 3 | 2 | 1 | 0 | 1949^254 | 5 |
| 20140722 07:59:01.421 | -1 | 0.248 | 0.067 | 2.22 | 1.67 | 2203 | 2 | 6 | 3 | 2 | 1 | 0 | 1949^254 | 5 |
| 20140722 07:59:01.421 | -1 | 0.248 | 0.067 | 2.22 | 1.67 | 2203 | 2 | 6 | 3 | 2 | 1 | 0 | 1949^254 | 5 |
| 20140722 08:18:19.030 | -1 | 0.455 | 0.122 | 1.521 | 0.829 | 1251 | 2 | 4 | 5 | 4 | 1 | 0 | 1009^242 | 1 |
| 20140722 08:18:19.030 | -1 | 0.455 | 0.122 | 1.521 | 0.829 | 1251 | 2 | 4 | 5 | 4 | 1 | 0 | 1009^242 | 1 |
| 20140722 08:18:19.030 | -1 | 0.455 | 0.122 | 1.521 | 0.829 | 1251 | 2 | 4 | 5 | 4 | 1 | 0 | 1009^242 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140722 08:22:56.839 | 7 | 8 | ZNU4 | 1 | Bid | 125.34375 | 84130:M:949630TN0079677 | 15.625 | -15.625 | 0.3 | -15.925 | 6518826 | -801 | -7 | 6 | 0 | -266 |
| 20140722 08:22:56.839 | 7 | 8 | ZNU4 | 1 | Bid | 125.34375 | 84130:M:949628TN0079676 | 15.625 | -15.625 | 0.3 | -15.925 | 6518826 | -801 | -7 | 6 | 0 | -266 |
| 20140722 09:07:04.340 | 7 | 9 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:1022791TN0092826 | 15.625 | -15.625 | 0.3 | -15.925 | 6974397 | -827 | -5 | 3 | 1 | -649 |
| 20140722 09:07:38.422 | 7 | 9 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:1025185TN0093351 | 15.625 | -15.625 | 0.3 | -15.925 | 6982902 | -825 | -12 | 12 | 1 | -223 |
| 20140722 09:07:38.422 | 7 | 9 | ZNU4 | -1 | Ask | 125.234375 | 84130:M:1025207TN0093362 | 15.625 | -15.625 | 0.3 | -15.925 | 6982902 | -825 | -12 | 12 | 1 | -223 |
| 20140722 10:16:48.673 | 7 | 10 | ZNU4 | 1 | Bid | 125.25 | 84130:M:1120232TN0111497 | 15.625 | -15.625 | 0.3 | -15.925 | 7579416 | -886 | -6 | 6 | 1 | -684 |
| 20140722 10:16:48.673 | 7 | 10 | ZNU4 | 1 | Bid | 125.25 | 84130:M:1120324TN0111538 | 15.625 | -15.625 | 0.3 | -15.925 | 7579416 | -886 | -6 | 6 | 1 | -684 |
| 20140722 10:16:48.673 | 7 | 10 | ZNU4 | 1 | Bid | 125.25 | 84130:M:1120328TN0111539 | 15.625 | -15.625 | 0.3 | -15.925 | 7579416 | -886 | -6 | 6 | 1 | -684 |
| 20140722 10:16:48.673 | 7 | 10 | ZNU4 | 3 | Bid | 125.25 | 84130:M:1120332TN0111540 | 15.625 | -46.875 | 0.9 | -47.775 | 7579416 | -886 | -6 | 6 | 1 | -684 |
| 20140723 04:07:53.851 | 7 | 4 | ZBU4 | 1 | Bid | 138.625 | 84130:M:1350980TN0005712 | 31.25 | -31.25 | 0.3 | -31.55 | 9825462 | -124 | -9 | 9 | 0 | -50 |
| 20140723 07:14:14.665 | 7 | 7 | ZBU4 | 2 | Bid | 138.6875 | 84130:M:1413236TN0012055 | 31.25 | -62.5 | 0.6 | -63.1 | 10557593 | -288 | -12 | 11 | 1 | -90 |
| 20140723 07:14:14.665 | 7 | 7 | ZBU4 | 2 | Bid | 138.6875 | 84130:M:1413234TN0012054 | 31.25 | -62.5 | 0.6 | -63.1 | 10557593 | -288 | -12 | 11 | 1 | -90 |
| 20140723 07:14:14.665 | 7 | 7 | ZBU4 | 1 | Bid | 138.6875 | 84130:M:1413204TN0012039 | 31.25 | -31.25 | 0.3 | -31.55 | 10557593 | -288 | -12 | 11 | 1 | -90 |
| 20140723 07:42:04.792 | 7 | 7 | ZBU4 | -2 | Ask | 138.6875 | 84130:M:1432173TN0014802 | 31.25 | -62.5 | 0.6 | -63.1 | 10706558 | -354 | -9 | 9 | 0 | -115 |
| 20140723 07:42:04.792 | 7 | 7 | ZBU4 | -2 | Ask | 138.6875 | 84130:M:1432209TN0014820 | 31.25 | -62.5 | 0.6 | -63.1 | 10706558 | -354 | -9 | 9 | 0 | -115 |
| 20140723 07:42:04.792 | 7 | 7 | ZBU4 | -1 | Ask | 138.6875 | 84130:M:1432129TN0014780 | 31.25 | -31.25 | 0.3 | -31.55 | 10706558 | -354 | -9 | 9 | 0 | -115 |
| 20140723 02:40:37.541 | 7 | 2 | ZNU4 | -1 | Ask | 125.328125 | 84130:M:1328299TN0008914 | 15.625 | -15.625 | 0.3 | -15.925 | 9543942 | -530 | -4 | 4 | 0 | -505 |
| 20140723 07:14:14.662 | 7 | 7 | ZNU4 | 1 | Bid | 125.46875 | 84130:M:1412968TN0025050 | 15.625 | -15.625 | 0.3 | -15.925 | 10557587 | -851 | -6 | 6 | 0 | -242 |
| 20140723 07:42:04.788 | 7 | 7 | ZNU4 | -1 | Ask | 125.46875 | 84130:M:1431769TN0028048 | 15.625 | -15.625 | 0.3 | -15.925 | 10706546 | -1155 | -11 | 11 | 1 | -400 |
| 20140724 02:34:59.280 | 7 | 2 | ZBU4 | -1 | Ask | 138.4375 | 84130:M:1785065TN0004639 | 31.25 | -31.25 | 0.3 | -31.55 | 13576991 | -126 | -7 | 7 | 0 | -54 |
| 20140724 02:34:59.280 | 7 | 2 | ZBU4 | -1 | Ask | 138.4375 | 84130:M:1785081TN0004647 | 31.25 | -31.25 | 0.3 | -31.55 | 13576991 | -126 | -7 | 7 | 0 | -54 |
| 20140724 02:34:59.280 | 7 | 2 | ZBU4 | -1 | Ask | 138.4375 | 84130:M:1785129TN0004671 | 31.25 | -31.25 | 0.3 | -31.55 | 13576991 | -126 | -7 | 7 | 0 | -54 |
| 20140724 02:39:33.777 | 7 | 2 | ZBU4 | 1 | Bid | 138.46875 | 84130:M:1791308TN0005070 | 31.25 | -31.25 | 0.3 | -31.55 | 13599804 | -172 | -20 | 20 | 2 | -45 |
| 20140724 02:46:57.156 | 7 | 2 | ZBU4 | 1 | Bid | 138.40625 | 84130:M:1794914TN0005777 | 31.25 | -31.25 | 0.3 | -31.55 | 13633980 | -154 | -7 | 7 | 0 | -46 |
| 20140724 02:46:57.156 | 7 | 2 | ZBU4 | 1 | Bid | 138.40625 | 84130:M:1794974TN0005807 | 31.25 | -31.25 | 0.3 | -31.55 | 13633980 | -154 | -7 | 7 | 0 | -46 |
| 20140724 02:54:35.546 | 7 | 2 | ZBU4 | -1 | Ask | 138.40625 | 84130:M:1798471TN0006235 | 31.25 | -31.25 | 0.3 | -31.55 | 13663138 | -208 | -9 | 9 | 0 | -59 |
| 20140724 02:34:59.278 | 7 | 2 | ZNU4 | -1 | Ask | 125.375 | 84130:M:1785027TN0009682 | 15.625 | -15.625 | 0.3 | -15.925 | 13576983 | -623 | -9 | 9 | 0 | -150 |
| 20140724 02:34:59.278 | 7 | 2 | ZNU4 | -1 | Ask | 125.375 | 84130:M:1785029TN0009683 | 15.625 | -15.625 | 0.3 | -15.925 | 13576983 | -623 | -9 | 9 | 0 | -150 |
| 20140724 02:34:59.278 | 7 | 2 | ZNU4 | -1 | Ask | 125.375 | 84130:M:1785031TN0009684 | 15.625 | -15.625 | 0.3 | -15.925 | 13576983 | -623 | -9 | 9 | 0 | -150 |
| 20140724 02:34:59.278 | 7 | 2 | ZNU4 | -6 | Ask | 125.375 | 84130:M:1785033TN0009685 | 15.625 | -93.75 | 1.8 | -95.55 | 13576983 | -623 | -9 | 9 | 0 | -150 |
| 20140724 02:39:33.775 | 7 | 2 | ZNU4 | 1 | Bid | 125.40625 | 84130:M:1791180TN0010963 | 15.625 | -15.625 | 0.3 | -15.925 | 13599786 | -577 | -14 | 14 | 1 | -184 |
| 20140724 03:27:48.760 | 7 | 3 | ZNU4 | 1 | Bid | 125.296875 | 84130:M:1817702TN0016661 | 15.625 | -15.625 | 0.3 | -15.925 | 13803860 | -792 | -10 | 2 | 1 | -421 |
| 20140724 08:29:06.066 | 7 | 8 | ZNU4 | -1 | Ask | 125.078125 | 84130:M:2033269TN0057440 | 15.625 | -15.625 | 0.3 | -15.925 | 15279774 | -664 | -1 | 1 | 0 | -664 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140722 08:22:56.839 | -2 | 0.387 | 0.047 | 1.485 | 0.91 | 1272 | 1 | 3 | 6 | 6 | 1.002 | 0 | 1272 | 0 |
| 20140722 08:22:56.839 | -2 | 0.387 | 0.047 | 1.485 | 0.91 | 1272 | 1 | 3 | 6 | 6 | 1.002 | 0 | 1272 | 0 |
| 20140722 09:07:04.340 | -2 | 0.188 | 0.018 | 1.555 | 1.042 | 1681 | 1 | 7 | 1 | 0 | 1.021 | 258 | 1939 | 0 |
| 20140722 09:07:38.422 | -1 | 0.478 | 0.081 | 0.938 | 0.489 | 699 | 1 | 4 | 5 | 4 | 0.776 | 0 | 699 | 0 |
| 20140722 09:07:38.422 | -1 | 0.478 | 0.081 | 0.938 | 0.489 | 699 | 1 | 4 | 5 | 4 | 0.776 | 0 | 699 | 0 |
| 20140722 10:16:48.673 | -1 | 0.22 | 0.02 | 1.634 | 1.102 | 1733 | 1 | 5 | 4 | 3 | 0.948 | 0 | 1733 | 3 |
| 20140722 10:16:48.673 | -1 | 0.22 | 0.02 | 1.634 | 1.102 | 1733 | 1 | 5 | 4 | 3 | 0.948 | 0 | 1733 | 3 |
| 20140722 10:16:48.673 | -1 | 0.22 | 0.02 | 1.634 | 1.102 | 1733 | 1 | 5 | 4 | 3 | 0.948 | 0 | 1733 | 3 |
| 20140722 10:16:48.673 | -1 | 0.22 | 0.02 | 1.634 | 1.102 | 1733 | 1 | 5 | 4 | 3 | 0.948 | 0 | 1733 | 3 |
| 20140723 04:07:53.851 | -1 | 0.312 | 0.106 | 2.363 | 1.625 | 228 | 1 | 2 | 4 | 4 | 0.835 | 0 | 228 | 7 |
| 20140723 07:14:14.665 | -1 | 0.298 | 0.088 | 5.427 | 3.809 | 678 | 2 | 4 | 8 | 7 | 1 | 0 | 598^80 | 4 |
| 20140723 07:14:14.665 | -1 | 0.298 | 0.088 | 5.427 | 3.809 | 678 | 2 | 4 | 8 | 7 | 1 | 0 | 598^80 | 4 |
| 20140723 07:14:14.665 | -1 | 0.298 | 0.088 | 5.427 | 3.809 | 678 | 2 | 4 | 8 | 7 | 1 | 0 | 598^80 | 4 |
| 20140723 07:42:04.792 | -1 | 0.32 | 0.057 | 4.41 | 3 | 753 | 2 | 4 | 9 | 9 | 1 | 0 | 660^93 | 2 |
| 20140723 07:42:04.792 | -1 | 0.32 | 0.057 | 4.41 | 3 | 753 | 2 | 4 | 9 | 9 | 1 | 0 | 660^93 | 2 |
| 20140723 07:42:04.792 | -1 | 0.32 | 0.057 | 4.41 | 3 | 753 | 2 | 4 | 9 | 9 | 1 | 0 | 660^93 | 2 |
| 20140723 02:40:37.541 | -1 | 0.365 | 0.033 | 1.368 | 0.868 | 765 | 1 | 2 | 3 | 3 | 0.831 | 0 | 765 | 2 |
| 20140723 07:14:14.662 | -1 | 0.393 | 0.043 | 2.342 | 1.421 | 1097 | 1 | 4 | 4 | 4 | 0.835 | 0 | 1097 | 4 |
| 20140723 07:42:04.788 | -1 | 0.348 | 0.051 | 1.974 | 1.288 | 2167 | 2 | 5 | 5 | 4 | 1 | 0 | 1813^354 | 6 |
| 20140724 02:34:59.280 | -1 | 0.25 | 0.083 | 1.046 | 0.784 | 377 | 2 | 3 | 6 | 6 | 1 | 0 | 311^66 | 0 |
| 20140724 02:34:59.280 | -1 | 0.25 | 0.083 | 1.046 | 0.784 | 377 | 2 | 3 | 6 | 6 | 1 | 0 | 311^66 | 0 |
| 20140724 02:34:59.280 | -1 | 0.25 | 0.083 | 1.046 | 0.784 | 377 | 2 | 3 | 6 | 6 | 1 | 0 | 311^66 | 0 |
| 20140724 02:39:33.777 | -1 | 0.402 | 0.238 | 1.937 | 1.158 | 256 | 2 | 1 | 7 | 5 | 1 | 0 | 213^43 | 15 |
| 20140724 02:46:57.156 | -1 | 0.243 | 0.075 | 13.489 | 10.213 | 440 | 2 | 3 | 5 | 5 | 0.917 | 0 | 372^68 | -1 |
| 20140724 02:46:57.156 | -1 | 0.243 | 0.075 | 13.489 | 10.213 | 440 | 2 | 3 | 5 | 5 | 0.917 | 0 | 372^68 | -1 |
| 20140724 02:54:35.546 | -1 | 0.423 | 0.111 | 1.113 | 0.643 | 285 | 1 | 4 | 6 | 6 | 1.004 | 1 | 286 | 0 |
| 20140724 02:34:59.278 | -1 | 0.539 | 0.097 | 0.854 | 0.394 | 533 | 2 | 3 | 3 | 3 | 1 | 0 | 353^180 | 3 |
| 20140724 02:34:59.278 | -1 | 0.539 | 0.097 | 0.854 | 0.394 | 533 | 2 | 3 | 3 | 3 | 1 | 0 | 353^180 | 3 |
| 20140724 02:34:59.278 | -1 | 0.539 | 0.097 | 0.854 | 0.394 | 533 | 2 | 3 | 3 | 3 | 1 | 0 | 353^180 | 3 |
| 20140724 02:34:59.278 | -1 | 0.539 | 0.097 | 0.854 | 0.394 | 533 | 2 | 3 | 3 | 3 | 1 | 0 | 353^180 | 3 |
| 20140724 02:39:33.775 | -1 | 0.492 | 0.187 | 1.038 | 0.527 | 596 | 2 | 1 | 6 | 5 | 1.007 | 0 | 461^135 | -1 |
| 20140724 03:27:48.760 | -4 | 0.278 | 0.07 | 3.276 | 2.364 | 2052 | 2 | 3 | 3 | 2 | 1 | 0 | 1786^266 | 6 |
| 20140724 08:29:06.066 | -1 | 0.27 | 0.004 | 0.806 | 0.588 | 1794 | 1 | 5 | 5 | 5 | 1.002 | 331 | 2125 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140724 08:29:06.066 | 7 | 8 | ZNU4 | -1 | Ask | 125.078125 | 84130:M:2033321TN0057466 | 15.625 | -15.625 | 0.3 | -15.925 | 15279774 | -664 | -1 | 1 | 0 | -664 |
| 20140724 08:29:06.066 | 7 | 8 | ZNU4 | -6 | Ask | 125.078125 | 84130:M:2033463TN0057537 | 15.625 | -93.75 | 1.8 | -95.55 | 15279774 | -664 | -1 | 1 | 0 | -664 |
| 20140724 08:40:30.533 | 7 | 8 | ZNU4 | 1 | Bid | 125.078125 | 84130:M:2062462TN0062907 | 15.625 | -15.625 | 0.3 | -15.925 | 15429581 | -1302 | -10 | 5 | 0 | -947 |
| 20140724 09:56:39.953 | 7 | 9 | ZNU4 | 1 | Bid | 125.0625 | 84130:M:2237696TN0096536 | 15.625 | -15.625 | 0.3 | -15.925 | 16461128 | -417 | -9 | 8 | 0 | -295 |
| 20140724 09:56:39.953 | 7 | 9 | ZNU4 | 1 | Bid | 125.0625 | 84130:M:2237780TN0096578 | 15.625 | -15.625 | 0.3 | -15.925 | 16461128 | -417 | -9 | 8 | 0 | -295 |
| 20140724 09:56:39.953 | 7 | 9 | ZNU4 | 6 | Bid | 125.0625 | 84130:M:2237766TN0096571 | 15.625 | -93.75 | 1.8 | -95.55 | 16461128 | -417 | -9 | 8 | 0 | -295 |
| 20140725 07:01:21.435 | 7 | 7 | ZBU4 | 1 | Bid | 137.9375 | 84130:M:2603052TN0012474 | 31.25 | -31.25 | 0.3 | -31.55 | 19422697 | -195 | -8 | 8 | 1 | -53 |
| 20140725 12:25:45.597 | 7 | 12 | ZBU4 | -2 | Ask | 138.625 | 84130:M:2985139TN0056748 | 31.25 | -62.5 | 0.6 | -63.1 | 21661834 | -357 | -6 | 5 | 0 | -166 |
| 20140725 12:25:45.597 | 7 | 12 | ZBU4 | -1 | Ask | 138.625 | 84130:M:2985125TN0056741 | 31.25 | -31.25 | 0.3 | -31.55 | 21661834 | -357 | -6 | 5 | 0 | -166 |
| 20140725 12:25:45.597 | 7 | 12 | ZBU4 | -2 | Ask | 138.625 | 84130:M:2985141TN0056749 | 31.25 | -62.5 | 0.6 | -63.1 | 21661834 | -357 | -6 | 5 | 0 | -166 |
| 20140725 12:25:45.597 | 7 | 12 | ZBU4 | -6 | Ask | 138.625 | 84130:M:2985203TN0056780 | 31.25 | -187.5 | 1.8 | -189.3 | 21661834 | -357 | -6 | 5 | 0 | -166 |
| 20140725 07:01:21.432 | 7 | 7 | ZNU4 | 1 | Bid | 124.984375 | 84130:M:2602836TN0025798 | 15.625 | -15.625 | 0.3 | -15.925 | 19422686 | -435 | -9 | 9 | 0 | -176 |
| 20140725 12:25:45.593 | 7 | 12 | ZNU4 | -1 | Ask | 125.296875 | 84130:M:2984941TN0101403 | 15.625 | -15.625 | 0.3 | -15.925 | 21661828 | -957 | -7 | 6 | 0 | -367 |
| 20140728 05:37:33.884 | 7 | 5 | ZBU4 | -1 | Ask | 138.375 | 84131:M:95761TN0009979 | 31.25 | -31.25 | 0.3 | -31.55 | 1182404 | -210 | -11 | 10 | 1 | -96 |
| 20140728 05:53:47.708 | 7 | 5 | ZBU4 | 1 | Bid | 138.4375 | 84131:M:100882TN0010535 | 31.25 | -31.25 | 0.3 | -31.55 | 1219522 | -423 | -13 | 12 | 0 | -122 |
| 20140728 06:42:31.951 | 7 | 6 | ZBU4 | -1 | Ask | 138.5625 | 84131:M:128407TN0014114 | 31.25 | -31.25 | 0.3 | -31.55 | 1407253 | -230 | -4 | 3 | 1 | -121 |
| 20140728 06:31:51.774 | 7 | 6 | ZFU4 | 6 | Bid | 119.109375 | 84131:M:117810TN0012854 | 7.8125 | -46.875 | 1.8 | -48.675 | 1349496 | -317 | -10 | 10 | 1 | -89 |
| 20140728 01:36:13.525 | 7 | 1 | ZNU4 | 1 | Bid | 125.15625 | 84131:M:31004TN0007029 | 15.625 | -15.625 | 0.3 | -15.925 | 585183 | -1119 | -15 | 15 | 1 | -334 |
| 20140728 01:53:16.495 | 7 | 1 | ZNU4 | -1 | Ask | 125.15625 | 84131:M:35221TN0008205 | 15.625 | -15.625 | 0.3 | -15.925 | 613151 | -731 | -8 | 2 | 1 | -552 |
| 20140728 01:53:16.495 | 7 | 1 | ZNU4 | -1 | Ask | 125.15625 | 84131:M:35227TN0008208 | 15.625 | -15.625 | 0.3 | -15.925 | 613151 | -731 | -8 | 2 | 1 | -552 |
| 20140728 01:56:19.792 | 7 | 1 | ZNU4 | -1 | Ask | 125.171875 | 84131:M:35819TN0008385 | 15.625 | -15.625 | 0.3 | -15.925 | 617367 | -779 | -18 | 16 | 1 | -237 |
| 20140728 05:11:30.612 | 7 | 5 | ZNU4 | 1 | Bid | 125.171875 | 84131:M:87882TN0019617 | 15.625 | -15.625 | 0.3 | -15.925 | 1129308 | -611 | -7 | 7 | 2 | -278 |
| 20140728 05:31:46.405 | 7 | 5 | ZNU4 | 1 | Bid | 125.140625 | 84131:M:93156TN0020718 | 15.625 | -15.625 | 0.3 | -15.925 | 1166414 | -591 | -11 | 11 | 1 | -189 |
| 20140728 06:42:31.866 | 7 | 6 | ZNU4 | 1 | Bid | 125.234375 | 84131:M:127766TN0026789 | 15.625 | -15.625 | 0.3 | -15.925 | 1406006 | -855 | -15 | 14 | 2 | -569 |
| 20140728 06:42:31.866 | 7 | 6 | ZNU4 | 1 | Bid | 125.234375 | 84131:M:127820TN0026816 | 15.625 | -15.625 | 0.3 | -15.925 | 1406006 | -855 | -15 | 14 | 2 | -569 |
| 20140728 10:35:19.020 | 7 | 10 | ZNU4 | 1 | Bid | 125.15625 | 84131:M:396704TN0075821 | 15.625 | -15.625 | 0.3 | -15.925 | 3266773 | -1076 | -18 | 17 | 1 | -273 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -1 | Ask | 125.125 | 84131:M:525257TN0097100 | 15.625 | -15.625 | 0.3 | -15.925 | 4059647 | -901 | -6 | 6 | 1 | -679 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -1 | Ask | 125.125 | 84131:M:525255TN0097099 | 15.625 | -15.625 | 0.3 | -15.925 | 4059647 | -901 | -6 | 6 | 1 | -679 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -1 | Ask | 125.125 | 84131:M:525221TN0097082 | 15.625 | -15.625 | 0.3 | -15.925 | 4059647 | -901 | -6 | 6 | 1 | -679 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -6 | Ask | 125.125 | 84131:M:525259TN0097101 | 15.625 | -93.75 | 1.8 | -95.55 | 4059647 | -901 | -6 | 6 | 1 | -679 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -4 | Ask | 125.125 | 84131:M:525389TN0097166 | 15.625 | -62.5 | 1.2 | -63.7 | 4059647 | -901 | -6 | 6 | 1 | -679 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -4 | Ask | 125.125 | 84131:M:525519TN0097231 | 15.625 | -62.5 | 1.2 | -63.7 | 4059647 | -901 | -6 | 6 | 1 | -679 |
| 20140728 13:34:48.766 | 7 | 13 | ZNU4 | -4 | Ask | 125.125 | 84131:M:525517TN0097230 | 15.625 | -62.5 | 1.2 | -63.7 | 4059647 | -901 | -6 | 6 | 1 | -679 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140724 08:29:06.066 | -1 | 0.27 | 0.004 | 0.806 | 0.588 | 1794 | 1 | 5 | 5 | 5 | 1.002 | 331 | 2125 | 1 |
| 20140724 08:29:06.066 | -1 | 0.27 | 0.004 | 0.806 | 0.588 | 1794 | 1 | 5 | 5 | 5 | 1.002 | 331 | 2125 | 1 |
| 20140724 08:40:30.533 | -2 | 0.93 | 0.094 | 2.11 | 1.2 | 1668 | 1 | 6 | 3 | 3 | 1.002 | 0 | 1668 | 0 |
| 20140724 09:56:39.953 | -1 | 0.218 | 0.053 | 1.584 | 1.238 | 1543 | 1 | 6 | 3 | 3 | 1.031 | 0 | 1543 | 0 |
| 20140724 09:56:39.953 | -1 | 0.218 | 0.053 | 1.584 | 1.238 | 1543 | 1 | 6 | 3 | 3 | 1.031 | 0 | 1543 | 0 |
| 20140724 09:56:39.953 | -1 | 0.218 | 0.053 | 1.584 | 1.238 | 1543 | 1 | 6 | 3 | 3 | 1.031 | 0 | 1543 | 0 |
| 20140725 07:01:21.435 | -1 | 0.353 | 0.081 | 1.859 | 1.202 | 357 | 2 | 3 | 8 | 7 | 1 | 0 | 274^83 | 7 |
| 20140725 12:25:45.597 | -1 | 0.338 | 0.044 | 6.864 | 4.545 | 700 | 2 | 3 | 7 | 7 | 1 | 0 | 578^122 | 2 |
| 20140725 12:25:45.597 | -1 | 0.338 | 0.044 | 6.864 | 4.545 | 700 | 2 | 3 | 7 | 7 | 1 | 0 | 578^122 | 2 |
| 20140725 12:25:45.597 | -1 | 0.338 | 0.044 | 6.864 | 4.545 | 700 | 2 | 3 | 7 | 7 | 1 | 0 | 578^122 | 2 |
| 20140725 12:25:45.597 | -1 | 0.338 | 0.044 | 6.864 | 4.545 | 700 | 2 | 3 | 7 | 7 | 1 | 0 | 578^122 | 2 |
| 20140725 07:01:21.432 | -1 | 0.309 | 0.077 | 1.337 | 0.923 | 971 | 2 | 4 | 4 | 4 | 1 | 0 | 778^193 | 10 |
| 20140725 12:25:45.593 | -1 | 0.417 | 0.062 | 1.881 | 1.097 | 1338 | 2 | 4 | 3 | 3 | 1 | 0 | 1067^271 | 4 |
| 20140728 05:37:33.884 | -1 | 0.338 | 0.134 | 2.74 | 1.622 | 412 | 2 | 0 | 10 | 9 | 1.002 | 38 | 379^71 | 0 |
| 20140728 05:53:47.708 | -1 | 0.431 | 0.106 | 1.505 | 0.856 | 478 | 1 | 2 | 3 | 3 | 0.857 | 0 | 478 | 3 |
| 20140728 06:42:31.951 | -1 | 0.328 | 0.049 | 2.011 | 1.352 | 325 | 1 | 1 | 2 | 1 | 0.802 | 0 | 325 | 12 |
| 20140728 06:31:51.774 | -1 | 0.332 | 0.091 | 18.706 | 12.49 | 637 | 2 | 4 | 3 | 2 | 1 | 0 | 568^69 | 5 |
| 20140728 01:36:13.525 | -1 | 0.588 | 0.158 | 2.179 | 0.897 | 625 | 1 | 1 | 4 | 3 | 0.798 | 0 | 625 | 6 |
| 20140728 01:53:16.495 | -6 | 0.375 | 0.094 | 3.925 | 2.452 | 1326 | 1 | 3 | 4 | 3 | 1.09 | 1 | 1327 | 0 |
| 20140728 01:53:16.495 | -6 | 0.375 | 0.094 | 3.925 | 2.452 | 1326 | 1 | 3 | 4 | 3 | 1.09 | 1 | 1327 | 0 |
| 20140728 01:56:19.792 | -3 | 0.316 | 0.148 | 3.037 | 2.079 | 1806 | 1 | 6 | 6 | 5 | 1.069 | 11 | 1817 | 0 |
| 20140728 05:11:30.612 | -1 | 0.568 | 0.078 | 0.863 | 0.371 | 467 | 1 | 2 | 4 | 2 | 1.004 | 0 | 467 | 1 |
| 20140728 05:31:46.405 | -1 | 0.37 | 0.089 | 1.26 | 0.794 | 1007 | 2 | 2 | 7 | 6 | 1 | 0 | 796^211 | 0 |
| 20140728 06:42:31.866 | -1 | 0.405 | 0.093 | 1.749 | 1.012 | 1260 | 1 | 3 | 5 | 3 | 1.002 | 0 | 1260 | 0 |
| 20140728 06:42:31.866 | -1 | 0.405 | 0.093 | 1.749 | 1.012 | 1260 | 1 | 3 | 5 | 3 | 1.002 | 0 | 1260 | 0 |
| 20140728 10:35:19.020 | -1 | 0.405 | 0.118 | 2.416 | 1.421 | 1362 | 1 | 4 | 5 | 4 | 0.86 | 0 | 1362 | 4 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |
| 20140728 13:34:48.766 | -1 | 0.201 | 0.029 | 1.927 | 1.334 | 1773 | 1 | 3 | 6 | 5 | 0.882 | 0 | 1773 | 2 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140729 05:52:02.019 | 7 | 5 | ZBU4 | 2 | Bid | 138.75 | 84131:M:717604TN0011723 | 31.25 | -62.5 | 0.6 | -63.1 | 5714842 | -239 | -12 | 12 | 1 | -52 |
| 20140729 05:52:02.019 | 7 | 5 | ZBU4 | 1 | Bid | 138.75 | 84131:M:717556TN0011699 | 31.25 | -31.25 | 0.3 | -31.55 | 5714842 | -239 | -12 | 12 | 1 | -52 |
| 20140729 08:28:07.713 | 7 | 8 | ZBU4 | 1 | Bid | 138.9375 | 84131:M:900552TN0032473 | 31.25 | -31.25 | 0.3 | -31.55 | 6801798 | -346 | -8 | 8 | 0 | -140 |
| 20140729 09:14:29.434 | 7 | 9 | ZBU4 | 1 | Bid | 138.65625 | 84131:M:993252TN0043463 | 31.25 | -31.25 | 0.3 | -31.55 | 7354236 | -407 | -14 | 14 | 1 | -123 |
| 20140729 10:29:06.262 | 7 | 10 | ZBU4 | 2 | Bid | 138.71875 | 84131:M:1080770TN0054066 | 31.25 | -62.5 | 0.6 | -63.1 | 7937219 | -567 | -12 | 12 | 0 | -268 |
| 20140729 10:29:06.262 | 7 | 10 | ZBU4 | 2 | Bid | 138.71875 | 84131:M:1080768TN0054065 | 31.25 | -62.5 | 0.6 | -63.1 | 7937219 | -567 | -12 | 12 | 0 | -268 |
| 20140729 03:02:51.672 | 7 | 3 | ZNU4 | 1 | Bid | 125.234375 | 84131:M:648882TN0012878 | 15.625 | -15.625 | 0.3 | -15.925 | 5260632 | -1477 | -22 | 22 | 3 | -399 |
| 20140729 03:02:51.672 | 7 | 3 | ZNU4 | 1 | Bid | 125.234375 | 84131:M:648862TN0012868 | 15.625 | -15.625 | 0.3 | -15.925 | 5260632 | -1477 | -22 | 22 | 3 | -399 |
| 20140729 05:44:20.584 | 7 | 5 | ZNU4 | -1 | Ask | 125.25 | 84131:M:712027TN0026086 | 15.625 | -15.625 | 0.3 | -15.925 | 5688646 | -416 | -7 | 7 | 0 | -173 |
| 20140729 07:36:17.400 | 7 | 7 | ZNU4 | -1 | Ask | 125.265625 | 84131:M:776443TN0037700 | 15.625 | -15.625 | 0.3 | -15.925 | 6165842 | -1072 | -14 | 3 | 0 | -595 |
| 20140729 08:28:07.718 | 7 | 8 | ZNU4 | 1 | Bid | 125.375 | 84131:M:900858TN0061000 | 15.625 | -15.625 | 0.3 | -15.925 | 6801793 | -1135 | -6 | 5 | 0 | -720 |
| 20140729 09:13:43.780 | 7 | 9 | ZNU4 | 1 | Bid | 125.265625 | 84131:M:991422TN0079526 | 15.625 | -15.625 | 0.3 | -15.925 | 7343567 | -692 | -10 | 2 | 0 | -529 |
| 20140729 09:13:43.780 | 7 | 9 | ZNU4 | 21 | Bid | 125.265625 | 84131:M:991488TN0079559 | 15.625 | -328.125 | 6.3 | -334.425 | 7343567 | -692 | -10 | 2 | 0 | -529 |
| 20140729 09:13:43.780 | 7 | 9 | ZNU4 | 28 | Bid | 125.265625 | 84131:M:991490TN0079560 | 15.625 | -437.5 | 8.4 | -445.9 | 7343567 | -692 | -10 | 2 | 0 | -529 |
| 20140729 09:13:43.780 | 7 | 9 | ZNU4 | 1 | Bid | 125.265625 | 84131:M:991418TN0079524 | 15.625 | -15.625 | 0.3 | -15.925 | 7343567 | -692 | -10 | 2 | 0 | -529 |
| 20140729 09:16:01.652 | 7 | 9 | ZNU4 | 1 | Bid | 125.25 | 84131:M:997104TN0080578 | 15.625 | -15.625 | 0.3 | -15.925 | 7373785 | -802 | -1 | 1 | 0 | -802 |
| 20140729 09:16:01.652 | 7 | 9 | ZNU4 | 1 | Bid | 125.25 | 84131:M:997562TN0080642 | 15.625 | -15.625 | 0.3 | -15.925 | 7373785 | -802 | -1 | 1 | 0 | -802 |
| 20140729 10:29:06.259 | 7 | 10 | ZNU4 | 1 | Bid | 125.28125 | 84131:M:1080504TN0097711 | 15.625 | -15.625 | 0.3 | -15.925 | 7937208 | -880 | -8 | 3 | 1 | -530 |
| 20140730 13:41:50.202 | 7 | 13 | ZBU4 | -1 | Ask | 137.59375 | 84131:M:2557703TN0122622 | 31.25 | -31.25 | 0.3 | -31.55 | 17217890 | -128 | -18 | 18 | 1 | -27 |
| 20140730 13:37:09.655 | 7 | 13 | ZNU4 | 1 | Bid | 124.703125 | 84131:M:2535320TN0217337 | 15.625 | -15.625 | 0.3 | -15.925 | 17102196 | -423 | -11 | 8 | 0 | -300 |
| 20140730 13:39:15.122 | 7 | 13 | ZNU4 | -1 | Ask | 124.671875 | 84131:M:2551439TN0219875 | 15.625 | -15.625 | 0.3 | -15.925 | 17183082 | -773 | -12 | 12 | 1 | -262 |
| 20140730 13:41:50.200 | 7 | 13 | ZNU4 | -1 | Ask | 124.6875 | 84131:M:2557565TN0220777 | 15.625 | -15.625 | 0.3 | -15.925 | 17217876 | -342 | -14 | 14 | 1 | -150 |
| 20140731 03:15:41.515 | 7 | 3 | ZBU4 | -1 | Ask | 137.625 | 84131:M:2735075TN0007684 | 31.25 | -31.25 | 0.3 | -31.55 | 18629603 | -127 | -4 | 4 | 0 | -101 |
| 20140731 09:20:56.000 | 7 | 9 | ZBU4 | -1 | Ask | 136.96875 | 84131:M:3274051TN0070525 | 31.25 | -31.25 | 0.3 | -31.55 | 21787928 | -253 | -14 | 14 | 3 | -66 |
| 20140731 09:44:01.784 | 7 | 9 | ZBU4 | -1 | Ask | 137.125 | 84131:M:3316403TN0075913 | 31.25 | -31.25 | 0.3 | -31.55 | 22058938 | -226 | -7 | 7 | 1 | -90 |
| 20140731 10:50:13.183 | 7 | 10 | ZFU4 | -6 | Ask | 118.859375 | 84131:M:3464655TN0083079 | 7.8125 | -46.875 | 1.8 | -48.675 | 22996301 | -437 | -6 | 6 | 0 | -138 |
| 20140731 10:50:13.183 | 7 | 10 | ZFU4 | -39 | Ask | 118.859375 | 84131:M:3464653TN0083078 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 22996301 | -437 | -6 | 6 | 0 | -138 |
| 20140731 10:50:13.183 | 7 | 10 | ZFU4 | -6 | Ask | 118.859375 | 84131:M:3464657TN0083080 | 7.8125 | -46.875 | 1.8 | -48.675 | 22996301 | -437 | -6 | 6 | 0 | -138 |
| 20140731 03:03:04.914 | 7 | 3 | ZNU4 | 1 | Bid | 124.71875 | 84131:M:2729930TN0014353 | 15.625 | -15.625 | 0.3 | -15.925 | 18599468 | -1233 | -21 | 21 | 2 | -244 |
| 20140731 03:15:41.512 | 7 | 3 | ZNU4 | -1 | Ask | 124.703125 | 84131:M:2734907TN0015347 | 15.625 | -15.625 | 0.3 | -15.925 | 18629597 | -604 | -6 | 6 | 0 | -223 |
| 20140731 07:43:52.427 | 7 | 7 | ZNU4 | -1 | Ask | 124.328125 | 84131:M:3020361TN0069769 | 15.625 | -15.625 | 0.3 | -15.925 | 20221210 | -1160 | -17 | 5 | 2 | -579 |
| 20140731 07:45:26.106 | 7 | 7 | ZNU4 | -1 | Ask | 124.328125 | 84131:M:3028103TN0071276 | 15.625 | -15.625 | 0.3 | -15.925 | 20261379 | -942 | -7 | 7 | 0 | -381 |
| 20140731 09:52:08.103 | 7 | 9 | ZNU4 | 1 | Bid | 124.515625 | 84131:M:3331228TN0127492 | 15.625 | -15.625 | 0.3 | -15.925 | 22168267 | -915 | -12 | 3 | 0 | -516 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140729 05:52:02.019 | -1 | 0.326 | 0.15 | 3.409 | 2.235 | 413 | 1 | 2 | 5 | 4 | 0.836 | 0 | 413 | 4 |
| 20140729 05:52:02.019 | -1 | 0.326 | 0.15 | 3.409 | 2.235 | 413 | 1 | 2 | 5 | 4 | 0.836 | 0 | 413 | 4 |
| 20140729 08:28:07.713 | -1 | 0.351 | 0.062 | 2.694 | 1.749 | 640 | 2 | 2 | 7 | 7 | 1 | 0 | 527^113 | 7 |
| 20140729 09:14:29.434 | -1 | 0.394 | 0.083 | 2.686 | 1.629 | 631 | 1 | 4 | 6 | 5 | 1.006 | 0 | 631 | 0 |
| 20140729 10:29:06.262 | -1 | 0.54 | 0.085 | 2.767 | 1.52 | 752 | 1 | 3 | 6 | 6 | 1.001 | 0 | 752 | 1 |
| 20140729 10:29:06.262 | -1 | 0.54 | 0.085 | 2.767 | 1.52 | 752 | 1 | 3 | 6 | 6 | 1.001 | 0 | 752 | 1 |
| 20140729 03:02:51.672 | -1 | 0.5 | 0.164 | 2.448 | 1.218 | 1507 | 2 | 4 | 4 | 1 | 1.02 | 0 | 1250^257 | 1 |
| 20140729 03:02:51.672 | -1 | 0.5 | 0.164 | 2.448 | 1.218 | 1507 | 2 | 4 | 4 | 1 | 1.02 | 0 | 1250^257 | 1 |
| 20140729 05:44:20.584 | -1 | 0.282 | 0.06 | 2.283 | 1.63 | 831 | 1 | 1 | 8 | 8 | 1.001 | 0 | 831 | 9 |
| 20140729 07:36:17.400 | -9 | 0.356 | 0.082 | 1.968 | 1.268 | 1915 | 2 | 4 | 5 | 5 | 1.002 | 46 | 1706^255 | 0 |
| 20140729 08:28:07.718 | -1 | 0.39 | 0.033 | 1.624 | 0.991 | 1774 | 2 | 6 | 10 | 10 | 1 | 0 | 1469^305 | 0 |
| 20140729 09:13:43.780 | -5 | 0.419 | 0.058 | 1.1 | 0.639 | 896 | 1 | 4 | 1 | 1 | 0.934 | 0 | 896 | 1 |
| 20140729 09:13:43.780 | -5 | 0.419 | 0.058 | 1.1 | 0.639 | 896 | 1 | 4 | 1 | 1 | 0.934 | 0 | 896 | 1 |
| 20140729 09:13:43.780 | -5 | 0.419 | 0.058 | 1.1 | 0.639 | 896 | 1 | 4 | 1 | 1 | 0.934 | 0 | 896 | 1 |
| 20140729 09:13:43.780 | -5 | 0.419 | 0.058 | 1.1 | 0.639 | 896 | 1 | 4 | 1 | 1 | 0.934 | 0 | 896 | 1 |
| 20140729 09:16:01.652 | -1 | 0.244 | 0.006 | 1.705 | 1.289 | 2487 | 1 | 6 | 0 | 0 | 1.001 | 0 | 2487 | 0 |
| 20140729 09:16:01.652 | -1 | 0.244 | 0.006 | 1.705 | 1.289 | 2487 | 1 | 6 | 0 | 0 | 1.001 | 0 | 2487 | 0 |
| 20140729 10:29:06.259 | -6 | 0.165 | 0.037 | 0.937 | 0.555 | 841 | 1 | 3 | 4 | 3 | 1.042 | 0 | 841 | 0 |
| 20140730 13:41:50.202 | -1 | 0.33 | 0.243 | 1.805 | 1.209 | 255 | 2 | 2 | 7 | 6 | 1.008 | 5 | 223^37 | 0 |
| 20140730 13:37:09.655 | -1 | 0.125 | 0.065 | 0.814 | 0.526 | 633 | 1 | 3 | 3 | 3 | 1.018 | 0 | 633 | 0 |
| 20140730 13:39:15.122 | -1 | 0.242 | 0.072 | 1.015 | 0.553 | 908 | 1 | 3 | 4 | 3 | 1.007 | 100 | 1008 | 0 |
| 20140730 13:41:50.200 | -1 | 0.27 | 0.11 | 1.464 | 1.069 | 782 | 1 | 3 | 4 | 3 | 0.844 | 0 | 782 | 1 |
| 20140731 03:15:41.515 | -1 | 0.383 | 0.051 | 2.274 | 1.404 | 206 | 1 | 2 | 6 | 6 | 1.005 | 14 | 220 | 0 |
| 20140731 09:20:56.000 | -1 | 0.294 | 0.112 | 1.1 | 0.776 | 609 | 2 | 3 | 5 | 2 | 1.003 | 0 | 524^85 | 11 |
| 20140731 09:44:01.784 | -1 | 0.153 | 0.036 | 0.976 | 0.553 | 265 | 1 | 2 | 3 | 2 | 1.004 | 15 | 280 | 0 |
| 20140731 10:50:13.183 | -1 | 0.221 | 0.055 | 2.952 | 2.299 | 1375 | 1 | 0 | 2 | 2 | 0.894 | 0 | 1375 | 1 |
| 20140731 10:50:13.183 | -1 | 0.221 | 0.055 | 2.952 | 2.299 | 1375 | 1 | 0 | 2 | 2 | 0.894 | 0 | 1375 | 1 |
| 20140731 10:50:13.183 | -1 | 0.221 | 0.055 | 2.952 | 2.299 | 1375 | 1 | 0 | 2 | 2 | 0.894 | 0 | 1375 | 1 |
| 20140731 03:03:04.914 | -1 | 0.413 | 0.118 | 0.927 | 0.544 | 1746 | 2 | 5 | 5 | 3 | 1.001 | 0 | 1233^513 | 1 |
| 20140731 03:15:41.512 | -1 | 0.439 | 0.05 | 1.827 | 1.025 | 774 | 1 | 4 | 2 | 2 | 1.003 | 49 | 823 | 0 |
| 20140731 07:43:52.427 | -6 | 0.308 | 0.08 | 1.539 | 0.806 | 952 | 1 | 1 | 6 | 4 | 0.839 | 0 | 952 | 1 |
| 20140731 07:45:26.106 | -1 | 0.259 | 0.042 | 2.531 | 1.523 | 1206 | 1 | 3 | 2 | 2 | 0.849 | 0 | 1206 | 11 |
| 20140731 09:52:08.103 | -10 | 0.335 | 0.071 | 1.779 | 1.183 | 1462 | 1 | 4 | 0 | 0 | 0.806 | 0 | 1462 | 13 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140731 10:50:13.186 | 7 | 10 | ZNU4 | -1 | Ask | 124.6875 | 84131:M:3465157TN0153250 | 15.625 | -15.625 | 0.3 | -15.925 | 22996243 | -1362 | -16 | 16 | 5 | -212 |
| 20140801 07:48:35.773 | 8 | 7 | ZNU4 | 1 | Bid | 124.734375 | 84131:M:4428770TN0103839 | 15.625 | -15.625 | 0.3 | -15.925 | 28447347 | -808 | -13 | 4 | 1 | -640 |
| 20140801 07:48:35.773 | 8 | 7 | ZNU4 | 1 | Bid | 124.734375 | 84131:M:4428788TN0103848 | 15.625 | -15.625 | 0.3 | -15.925 | 28447347 | -808 | -13 | 4 | 1 | -640 |
| 20140801 09:06:20.553 | 8 | 9 | ZNU4 | -1 | Ask | 124.8125 | 84131:M:4804031TN0171808 | 15.625 | -15.625 | 0.3 | -15.925 | 30591083 | -652 | -13 | 6 | 3 | -509 |
| 20140801 09:06:20.553 | 8 | 9 | ZNU4 | -1 | Ask | 124.8125 | 84131:M:4804033TN0171809 | 15.625 | -15.625 | 0.3 | -15.925 | 30591083 | -652 | -13 | 6 | 3 | -509 |
| 20140801 09:34:35.139 | 8 | 9 | ZNU4 | -4 | Ask | 124.96875 | 84131:M:4882635TN0185735 | 15.625 | -62.5 | 1.2 | -63.7 | 31130522 | -609 | -26 | 19 | 3 | -173 |
| 20140801 09:34:35.139 | 8 | 9 | ZNU4 | -1 | Ask | 124.96875 | 84131:M:4882873TN0185854 | 15.625 | -15.625 | 0.3 | -15.925 | 31130522 | -609 | -26 | 19 | 3 | -173 |
| 20140801 09:34:35.139 | 8 | 9 | ZNU4 | -1 | Ask | 124.96875 | 84131:M:4882629TN0185732 | 15.625 | -15.625 | 0.3 | -15.925 | 31130522 | -609 | -26 | 19 | 3 | -173 |
| 20140801 09:34:35.139 | 8 | 9 | ZNU4 | -3 | Ask | 124.96875 | 84131:M:4882633TN0185734 | 15.625 | -46.875 | 0.9 | -47.775 | 31130522 | -609 | -26 | 19 | 3 | -173 |
| 20140801 09:34:35.139 | 8 | 9 | ZNU4 | -4 | Ask | 124.96875 | 84131:M:4882627TN0185731 | 15.625 | -62.5 | 1.2 | -63.7 | 31130522 | -609 | -26 | 19 | 3 | -173 |
| 20140801 09:34:35.139 | 8 | 9 | ZNU4 | -49 | Ask | 124.96875 | 84131:M:4882631TN0185733 | 15.625 | -765.625 | 14.7 | -780.325 | 31130522 | -609 | -26 | 19 | 3 | -173 |
| 20140801 09:38:21.851 | 8 | 9 | ZNU4 | -1 | Ask | 124.96875 | 84131:M:4893925TN0188508 | 15.625 | -15.625 | 0.3 | -15.925 | 31193908 | -494 | -7 | 7 | 1 | -448 |
| 20140801 11:40:19.332 | 8 | 11 | ZNU4 | 1 | Bid | 125.359375 | 84131:M:5243428TN0253513 | 15.625 | -15.625 | 0.3 | -15.925 | 33061560 | -684 | -4 | 4 | 1 | -500 |
| 20140801 12:17:07.805 | 8 | 12 | ZNU4 | 1 | Bid | 125.28125 | 84131:M:5299672TN0265149 | 15.625 | -15.625 | 0.3 | -15.925 | 33440796 | -1685 | -15 | 16 | 1 | -359 |
| 20140801 12:18:04.546 | 8 | 12 | ZNU4 | 1 | Bid | 125.28125 | 84131:M:5302068TN0265646 | 15.625 | -15.625 | 0.3 | -15.925 | 33449582 | -336 | -1 | 1 | 0 | -336 |
| 20140804 02:10:34.802 | 8 | 2 | ZBU4 | -1 | Ask | 138.15625 | 84132:M:40409TN0003406 | 31.25 | -31.25 | 0.3 | -31.55 | 438695 | -200 | -4 | 4 | 2 | -183 |
| 20140804 04:25:27.629 | 8 | 4 | ZBU4 | 1 | Bid | 138.15625 | 84132:M:81602TN0007421 | 31.25 | -31.25 | 0.3 | -31.55 | 751822 | -112 | -1 | 1 | 0 | -112 |
| 20140804 01:58:04.256 | 8 | 1 | ZNU4 | 1 | Bid | 125.3125 | 84132:M:34344TN0007310 | 15.625 | -15.625 | 0.3 | -15.925 | 397326 | -629 | -8 | 7 | 0 | -249 |
| 20140804 02:03:17.957 | 8 | 2 | ZNU4 | 1 | Bid | 125.3125 | 84132:M:37216TN0008019 | 15.625 | -15.625 | 0.3 | -15.925 | 417451 | -470 | -18 | 6 | 2 | -229 |
| 20140804 02:03:17.957 | 8 | 2 | ZNU4 | 1 | Bid | 125.3125 | 84132:M:37220TN0008021 | 15.625 | -15.625 | 0.3 | -15.925 | 417451 | -470 | -18 | 6 | 2 | -229 |
| 20140804 02:10:34.799 | 8 | 2 | ZNU4 | -1 | Ask | 125.34375 | 84132:M:40227TN0008799 | 15.625 | -15.625 | 0.3 | -15.925 | 438699 | -538 | -20 | 16 | 2 | -137 |
| 20140804 02:10:34.799 | 8 | 2 | ZNU4 | -3 | Ask | 125.34375 | 84132:M:40229TN0008800 | 15.625 | -46.875 | 0.9 | -47.775 | 438699 | -538 | -20 | 16 | 2 | -137 |
| 20140804 02:10:34.799 | 8 | 2 | ZNU4 | -6 | Ask | 125.34375 | 84132:M:40231TN0008801 | 15.625 | -93.75 | 1.8 | -95.55 | 438699 | -538 | -20 | 16 | 2 | -137 |
| 20140804 02:10:34.799 | 8 | 2 | ZNU4 | -37 | Ask | 125.34375 | 84132:M:40219TN0008795 | 15.625 | -578.125 | 11.1 | -589.225 | 438699 | -538 | -20 | 16 | 2 | -137 |
| 20140804 02:10:34.799 | 8 | 2 | ZNU4 | -1 | Ask | 125.34375 | 84132:M:40233TN0008802 | 15.625 | -15.625 | 0.3 | -15.925 | 438699 | -538 | -20 | 16 | 2 | -137 |
| 20140804 04:25:27.620 | 8 | 4 | ZNU4 | 1 | Bid | 125.34375 | 84132:M:81180TN0017306 | 15.625 | -15.625 | 0.3 | -15.925 | 751822 | -809 | -6 | 1 | 0 | -809 |
| 20140805 02:24:01.153 | 8 | 2 | ZBU4 | -1 | Ask | 138.125 | 84132:M:647095TN0004701 | 31.25 | -31.25 | 0.3 | -31.55 | 4832488 | -326 | -20 | 20 | 1 | -115 |
| 20140805 04:51:15.863 | 8 | 4 | ZBU4 | 1 | Bid | 138.28125 | 84132:M:695310TN0009547 | 31.25 | -31.25 | 0.3 | -31.55 | 5195798 | -307 | -3 | 3 | 0 | -247 |
| 20140805 09:18:20.112 | 8 | 9 | ZBU4 | 1 | Bid | 137.71875 | 84132:M:949198TN0036396 | 31.25 | -31.25 | 0.3 | -31.55 | 7107067 | -387 | -14 | 12 | 1 | -75 |
| 20140805 09:22:49.839 | 8 | 9 | ZBU4 | 1 | Bid | 137.6875 | 84132:M:964030TN0038128 | 31.25 | -31.25 | 0.3 | -31.55 | 7180487 | -172 | -9 | 9 | 2 | -70 |
| 20140805 14:21:10.852 | 8 | 14 | ZBU4 | 1 | Bid | 138.375 | 84132:M:1364570TN0087355 | 31.25 | -31.25 | 0.3 | -31.55 | 10192176 | -411 | -20 | 19 | 1 | -282 |
| 20140805 14:21:10.852 | 8 | 14 | ZBU4 | 2 | Bid | 138.375 | 84132:M:1364634TN0087387 | 31.25 | -62.5 | 0.6 | -63.1 | 10192176 | -411 | -20 | 19 | 1 | -282 |
| 20140805 14:21:10.852 | 8 | 14 | ZBU4 | 1 | Bid | 138.375 | 84132:M:1364740TN0087440 | 31.25 | -31.25 | 0.3 | -31.55 | 10192176 | -411 | -20 | 19 | 1 | -282 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140731 10:50:13.186 | -1 | 0.217 | 0.069 | 2.059 | 1.382 | 2905 | 2 | 4 | 7 | 2 | 1.007 | 92 | 2641^356 | 0 |
| 20140801 07:48:35.773 | -8 | 0.422 | 0.093 | 2.686 | 1.553 | 1173 | 2 | 4 | 2 | 1 | 1.06 | 0 | 1016^157 | 0 |
| 20140801 07:48:35.773 | -8 | 0.422 | 0.093 | 2.686 | 1.553 | 1173 | 2 | 4 | 2 | 1 | 1.06 | 0 | 1016^157 | 0 |
| 20140801 09:06:20.553 | -8 | 0.167 | 0.103 | 1.429 | 0.972 | 1341 | 2 | 2 | 3 | 0 | 1.004 | 58 | 1214^185 | 0 |
| 20140801 09:06:20.553 | -8 | 0.167 | 0.103 | 1.429 | 0.972 | 1341 | 2 | 2 | 3 | 0 | 1.004 | 58 | 1214^185 | 0 |
| 20140801 09:34:35.139 | -5 | 0.336 | 0.153 | 1.674 | 1.074 | 1207 | 2 | 4 | 6 | 3 | 1.004 | 79 | 1099^187 | 0 |
| 20140801 09:34:35.139 | -5 | 0.336 | 0.153 | 1.674 | 1.074 | 1207 | 2 | 4 | 6 | 3 | 1.004 | 79 | 1099^187 | 0 |
| 20140801 09:34:35.139 | -5 | 0.336 | 0.153 | 1.674 | 1.074 | 1207 | 2 | 4 | 6 | 3 | 1.004 | 79 | 1099^187 | 0 |
| 20140801 09:34:35.139 | -5 | 0.336 | 0.153 | 1.674 | 1.074 | 1207 | 2 | 4 | 6 | 3 | 1.004 | 79 | 1099^187 | 0 |
| 20140801 09:34:35.139 | -5 | 0.336 | 0.153 | 1.674 | 1.074 | 1207 | 2 | 4 | 6 | 3 | 1.004 | 79 | 1099^187 | 0 |
| 20140801 09:34:35.139 | -5 | 0.336 | 0.153 | 1.674 | 1.074 | 1207 | 2 | 4 | 6 | 3 | 1.004 | 79 | 1099^187 | 0 |
| 20140801 09:38:21.851 | -1 | 0.354 | 0.05 | 1.162 | 0.749 | 760 | 1 | 0 | 6 | 5 | 1.005 | 45 | 805 | 0 |
| 20140801 11:40:19.332 | -1 | 0.35 | 0.026 | 1.396 | 0.907 | 1273 | 1 | 4 | 2 | 1 | 1.002 | 0 | 1273 | 0 |
| 20140801 12:17:07.805 | -1 | 0.632 | 0.103 | 2.664 | 0.981 | 903 | 2 | 4 | 6 | 5 | 1.017 | 0 | 638^265 | 0 |
| 20140801 12:18:04.546 | -1 | 0.18 | 0.006 | 1.931 | 1.583 | 1533 | 1 | 5 | 1 | 1 | 1.003 | 0 | 1533 | 0 |
| 20140804 02:10:34.802 | -1 | 0.243 | 0.035 | 1.473 | 0.957 | 377 | 1 | 1 | 9 | 7 | 1.003 | 52 | 429 | 0 |
| 20140804 04:25:27.629 | -1 | 0.187 | 0.01 | 2.469 | 2.008 | 490 | 1 | 4 | 12 | 12 | 1.004 | 0 | 490 | 0 |
| 20140804 01:58:04.256 | -2 | 0.33 | 0.063 | 5.013 | 3.358 | 1306 | 2 | 5 | 3 | 3 | 1.024 | 0 | 1143^163 | 0 |
| 20140804 02:03:17.957 | -8 | 0.375 | 0.188 | 2.799 | 1.38 | 637 | 1 | 1 | 3 | 1 | 0.813 | 0 | 637 | 2 |
| 20140804 02:03:17.957 | -8 | 0.375 | 0.188 | 2.799 | 1.38 | 637 | 1 | 1 | 3 | 1 | 0.813 | 0 | 637 | 2 |
| 20140804 02:10:34.799 | -1 | 0.319 | 0.164 | 1.427 | 0.97 | 1148 | 1 | 3 | 4 | 2 | 1.001 | 139 | 1287 | 0 |
| 20140804 02:10:34.799 | -1 | 0.319 | 0.164 | 1.427 | 0.97 | 1148 | 1 | 3 | 4 | 2 | 1.001 | 139 | 1287 | 0 |
| 20140804 02:10:34.799 | -1 | 0.319 | 0.164 | 1.427 | 0.97 | 1148 | 1 | 3 | 4 | 2 | 1.001 | 139 | 1287 | 0 |
| 20140804 02:10:34.799 | -1 | 0.319 | 0.164 | 1.427 | 0.97 | 1148 | 1 | 3 | 4 | 2 | 1.001 | 139 | 1287 | 0 |
| 20140804 02:10:34.799 | -1 | 0.319 | 0.164 | 1.427 | 0.97 | 1148 | 1 | 3 | 4 | 2 | 1.001 | 139 | 1287 | 0 |
| 20140804 04:25:27.620 | -6 | 0.413 | 0.044 | 1.636 | 0.96 | 1170 | 1 | 3 | 3 | 3 | 1.019 | 0 | 1170 | 1 |
| 20140805 02:24:01.153 | -1 | 0.463 | 0.208 | 1.476 | 0.792 | 380 | 1 | 3 | 9 | 8 | 1.005 | 12 | 392 | 0 |
| 20140805 04:51:15.863 | -1 | 0.354 | 0.039 | 6.2 | 4.007 | 561 | 2 | 3 | 5 | 5 | 1 | 0 | 503^58 | 2 |
| 20140805 09:18:20.112 | -1 | 0.262 | 0.07 | 2.185 | 1.279 | 570 | 2 | 4 | 5 | 4 | 1.004 | 0 | 545^25 | 0 |
| 20140805 09:22:49.839 | -1 | 0.454 | 0.265 | 0.938 | 0.496 | 545 | 1 | 2 | -7 | -9 | 0.598 | 0 | 545 | 16 |
| 20140805 14:21:10.852 | -1 | 0.282 | 0.12 | 9.406 | 6.585 | 945 | 1 | 4 | 4 | 3 | 0.903 | 0 | 945 | 11 |
| 20140805 14:21:10.852 | -1 | 0.282 | 0.12 | 9.406 | 6.585 | 945 | 1 | 4 | 4 | 3 | 0.903 | 0 | 945 | 11 |
| 20140805 14:21:10.852 | -1 | 0.282 | 0.12 | 9.406 | 6.585 | 945 | 1 | 4 | 4 | 3 | 0.903 | 0 | 945 | 11 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140805 14:21:10.852 | 8 | 14 | ZBU4 | 2 | Bid | 138.375 | 84132:M:1364714TN0087427 | 31.25 | -62.5 | 0.6 | -63.1 | 10192176 | -411 | -20 | 19 | 1 | -282 |
| 20140804 20:49:18.471 | 8 | 20 | ZFU4 | -8 | Ask | 119.421875 | 84132:M:604859TN0000916 | 7.8125 | -62.5 | 2.4 | -64.9 | 4477514 | -137 | -6 | 6 | 0 | -60 |
| 20140804 20:49:18.471 | 8 | 20 | ZFU4 | -31 | Ask | 119.421875 | 84132:M:604861TN0000917 | 7.8125 | -242.1875 | 9.3 | -251.4875 | 4477514 | -137 | -6 | 6 | 0 | -60 |
| 20140805 07:50:17.445 | 8 | 7 | ZFU4 | -6 | Ask | 119.3046875 | 84132:M:788945TN0021341 | 7.8125 | -46.875 | 1.8 | -48.675 | 6145167 | -796 | -11 | 3 | 1 | -456 |
| 20140805 12:42:22.751 | 8 | 12 | ZFU4 | -6 | Ask | 119.375 | 84132:M:1208655TN0066451 | 7.8125 | -46.875 | 1.8 | -48.675 | 8935419 | -585 | -20 | 19 | 1 | -75 |
| 20140805 12:42:22.751 | 8 | 12 | ZFU4 | -6 | Ask | 119.375 | 84132:M:1208651TN0066449 | 7.8125 | -46.875 | 1.8 | -48.675 | 8935419 | -585 | -20 | 19 | 1 | -75 |
| 20140805 12:42:22.751 | 8 | 12 | ZFU4 | -1 | Ask | 119.375 | 84132:M:1208653TN0066450 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 8935419 | -585 | -20 | 19 | 1 | -75 |
| 20140805 02:24:01.150 | 8 | 2 | ZNU4 | -37 | Ask | 125.390625 | 84132:M:646943TN0012528 | 15.625 | -578.125 | 11.1 | -589.225 | 4832459 | -1294 | -21 | 21 | 1 | -395 |
| 20140805 02:24:01.150 | 8 | 2 | ZNU4 | -1 | Ask | 125.390625 | 84132:M:646931TN0012522 | 15.625 | -15.625 | 0.3 | -15.925 | 4832459 | -1294 | -21 | 21 | 1 | -395 |
| 20140805 02:24:01.150 | 8 | 2 | ZNU4 | -1 | Ask | 125.390625 | 84132:M:647115TN0012538 | 15.625 | -15.625 | 0.3 | -15.925 | 4832459 | -1294 | -21 | 21 | 1 | -395 |
| 20140805 04:50:18.201 | 8 | 4 | ZNU4 | -1 | Ask | 125.421875 | 84132:M:694315TN0022688 | 15.625 | -15.625 | 0.3 | -15.925 | 5178610 | -651 | -17 | 16 | 1 | -266 |
| 20140805 09:22:49.837 | 8 | 9 | ZNU4 | 1 | Bid | 125.15625 | 84132:M:963930TN0071335 | 15.625 | -15.625 | 0.3 | -15.925 | 7180524 | -1720 | -21 | 14 | 1 | -618 |
| 20140806 03:47:02.557 | 8 | 3 | ZBU4 | -2 | Ask | 138.6875 | 84132:M:1473461TN0006443 | 31.25 | -62.5 | 0.6 | -63.1 | 11519620 | -217 | -10 | 10 | 0 | -86 |
| 20140806 03:47:02.557 | 8 | 3 | ZBU4 | -1 | Ask | 138.6875 | 84132:M:1473465TN0006445 | 31.25 | -31.25 | 0.3 | -31.55 | 11519620 | -217 | -10 | 10 | 0 | -86 |
| 20140806 03:47:02.557 | 8 | 3 | ZBU4 | -1 | Ask | 138.6875 | 84132:M:1473463TN0006444 | 31.25 | -31.25 | 0.3 | -31.55 | 11519620 | -217 | -10 | 10 | 0 | -86 |
| 20140806 07:13:20.344 | 8 | 7 | ZBU4 | 2 | Bid | 139.09375 | 84132:M:1643100TN0023571 | 31.25 | -62.5 | 0.6 | -63.1 | 12719811 | -289 | -12 | 10 | 1 | -195 |
| 20140806 07:13:20.344 | 8 | 7 | ZBU4 | 1 | Bid | 139.09375 | 84132:M:1643034TN0023538 | 31.25 | -31.25 | 0.3 | -31.55 | 12719811 | -289 | -12 | 10 | 1 | -195 |
| 20140806 07:17:32.811 | 8 | 7 | ZBU4 | 1 | Bid | 139.0625 | 84132:M:1651942TN0024676 | 31.25 | -31.25 | 0.3 | -31.55 | 12772502 | -315 | -6 | 6 | 0 | -133 |
| 20140806 07:23:02.528 | 8 | 7 | ZBU4 | -1 | Ask | 139.0625 | 84132:M:1664715TN0026613 | 31.25 | -31.25 | 0.3 | -31.55 | 12842099 | -264 | -11 | 10 | 0 | -69 |
| 20140806 08:20:44.328 | 8 | 8 | ZBU4 | -1 | Ask | 139.03125 | 84132:M:1748257TN0036485 | 31.25 | -31.25 | 0.3 | -31.55 | 13409528 | -440 | -18 | 18 | 8 | -115 |
| 20140806 10:07:09.238 | 8 | 10 | ZBU4 | -1 | Ask | 138.65625 | 84132:M:1963053TN0058286 | 31.25 | -31.25 | 0.3 | -31.55 | 14857791 | -352 | -6 | 6 | 2 | -234 |
| 20140806 10:07:09.238 | 8 | 10 | ZBU4 | -2 | Ask | 138.65625 | 84132:M:1963115TN0058317 | 31.25 | -62.5 | 0.6 | -63.1 | 14857791 | -352 | -6 | 6 | 2 | -234 |
| 20140806 10:07:09.238 | 8 | 10 | ZBU4 | -2 | Ask | 138.65625 | 84132:M:1962807TN0058163 | 31.25 | -62.5 | 0.6 | -63.1 | 14857791 | -352 | -6 | 6 | 2 | -234 |
| 20140806 10:07:09.238 | 8 | 10 | ZBU4 | -1 | Ask | 138.65625 | 84132:M:1962831TN0058175 | 31.25 | -31.25 | 0.3 | -31.55 | 14857791 | -352 | -6 | 6 | 2 | -234 |
| 20140806 10:07:09.238 | 8 | 10 | ZBU4 | -1 | Ask | 138.65625 | 84132:M:1962857TN0058188 | 31.25 | -31.25 | 0.3 | -31.55 | 14857791 | -352 | -6 | 6 | 2 | -234 |
| 20140806 10:07:09.238 | 8 | 10 | ZBU4 | -1 | Ask | 138.65625 | 84132:M:1963105TN0058312 | 31.25 | -31.25 | 0.3 | -31.55 | 14857791 | -352 | -6 | 6 | 2 | -234 |
| 20140806 10:08:45.742 | 8 | 10 | ZBU4 | -1 | Ask | 138.65625 | 84132:M:1967691TN0058899 | 31.25 | -31.25 | 0.3 | -31.55 | 14881693 | -299 | -4 | 2 | 1 | -227 |
| 20140806 10:09:55.291 | 8 | 10 | ZBU4 | -1 | Ask | 138.6875 | 84132:M:1970445TN0059320 | 31.25 | -31.25 | 0.3 | -31.55 | 14897001 | -289 | -8 | 8 | 0 | -128 |
| 20140806 10:09:55.291 | 8 | 10 | ZBU4 | -2 | Ask | 138.6875 | 84132:M:1970451TN0059323 | 31.25 | -62.5 | 0.6 | -63.1 | 14897001 | -289 | -8 | 8 | 0 | -128 |
| 20140806 10:09:55.291 | 8 | 10 | ZBU4 | -1 | Ask | 138.6875 | 84132:M:1970517TN0059356 | 31.25 | -31.25 | 0.3 | -31.55 | 14897001 | -289 | -8 | 8 | 0 | -128 |
| 20140806 10:09:55.291 | 8 | 10 | ZBU4 | -2 | Ask | 138.6875 | 84132:M:1970553TN0059366 | 31.25 | -62.5 | 0.6 | -63.1 | 14897001 | -289 | -8 | 8 | 0 | -128 |
| 20140806 10:13:01.397 | 8 | 10 | ZBU4 | 1 | Bid | 138.65625 | 84132:M:1982578TN0060560 | 31.25 | -31.25 | 0.3 | -31.55 | 14945961 | -405 | -4 | 2 | 0 | -403 |
| 20140806 10:13:01.397 | 8 | 10 | ZBU4 | 2 | Bid | 138.65625 | 84132:M:1982582TN0060562 | 31.25 | -62.5 | 0.6 | -63.1 | 14945961 | -405 | -4 | 2 | 0 | -403 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140805 14:21:10.852 | -1 | 0.282 | 0.12 | 9.406 | 6.585 | 945 | 1 | 4 | 4 | 3 | 0.903 | 0 | 945 | 11 |
| 20140804 20:49:18.471 | -1 | 0.488 | 0.13 | 0.496 | 0.193 | 99 | 1 | 0 | 2 | 2 | 1 | 0 | 99 | 1 |
| 20140804 20:49:18.471 | -1 | 0.488 | 0.13 | 0.496 | 0.193 | 99 | 1 | 0 | 2 | 2 | 1 | 0 | 99 | 1 |
| 20140805 07:50:17.445 | -5 | 0.357 | 0.1 | 4.748 | 3.051 | 1431 | 2 | 3 | 2 | 1 | 1 | 0 | 1188^243 | 6 |
| 20140805 12:42:22.751 | -1 | 0.27 | 0.164 | 1.644 | 1.08 | 1051 | 3 | 3 | 3 | 2 | 1 | 81 | 979^1^152 | 0 |
| 20140805 12:42:22.751 | -1 | 0.27 | 0.164 | 1.644 | 1.08 | 1051 | 3 | 3 | 3 | 2 | 1 | 81 | 979^1^152 | 0 |
| 20140805 12:42:22.751 | -1 | 0.27 | 0.164 | 1.644 | 1.08 | 1051 | 3 | 3 | 3 | 2 | 1 | 81 | 979^1^152 | 0 |
| 20140805 02:24:01.150 | -1 | 0.489 | 0.151 | 1.3 | 0.665 | 1102 | 1 | 4 | 5 | 4 | 0.814 | 0 | 1102 | 1 |
| 20140805 02:24:01.150 | -1 | 0.489 | 0.151 | 1.3 | 0.665 | 1102 | 1 | 4 | 5 | 4 | 0.814 | 0 | 1102 | 1 |
| 20140805 02:24:01.150 | -1 | 0.489 | 0.151 | 1.3 | 0.665 | 1102 | 1 | 4 | 5 | 4 | 0.814 | 0 | 1102 | 1 |
| 20140805 04:50:18.201 | -1 | 0.298 | 0.128 | 4.03 | 2.823 | 1533 | 2 | 4 | 4 | 3 | 1 | 0 | 1375^158 | 4 |
| 20140805 09:22:49.837 | -3 | 0.505 | 0.103 | 3.286 | 1.626 | 1396 | 1 | 4 | 3 | 2 | 0.827 | 0 | 1396 | 8 |
| 20140806 03:47:02.557 | -1 | 0.313 | 0.12 | 2.868 | 1.971 | 479 | 2 | 2 | 9 | 9 | 1.004 | 24 | 2^501 | 0 |
| 20140806 03:47:02.557 | -1 | 0.313 | 0.12 | 2.868 | 1.971 | 479 | 2 | 2 | 9 | 9 | 1.004 | 24 | 2^501 | 0 |
| 20140806 03:47:02.557 | -1 | 0.313 | 0.12 | 2.868 | 1.971 | 479 | 2 | 2 | 9 | 9 | 1.004 | 24 | 2^501 | 0 |
| 20140806 07:13:20.344 | -3 | 0.225 | 0.081 | 2.756 | 1.908 | 580 | 1 | 1 | 2 | 1 | 1.003 | 0 | 580 | 0 |
| 20140806 07:13:20.344 | -3 | 0.225 | 0.081 | 2.756 | 1.908 | 580 | 1 | 1 | 2 | 1 | 1.003 | 0 | 580 | 0 |
| 20140806 07:17:32.811 | -1 | 0.358 | 0.065 | 5.721 | 3.675 | 566 | 2 | 2 | 7 | 7 | 1 | 0 | 486^80 | 7 |
| 20140806 07:23:02.528 | -1 | 0.403 | 0.113 | 2.408 | 1.438 | 311 | 1 | 1 | 2 | 2 | 0.795 | 0 | 311 | 6 |
| 20140806 08:20:44.328 | -1 | 0.286 | 0.093 | 1.762 | 1.004 | 565 | 2 | 2 | 11 | 3 | 1.004 | 42 | 527^80 | 0 |
| 20140806 10:07:09.238 | -1 | 0.179 | 0.028 | 1.517 | 1.105 | 688 | 1 | 5 | 6 | 4 | 1.001 | 19 | 707 | 0 |
| 20140806 10:07:09.238 | -1 | 0.179 | 0.028 | 1.517 | 1.105 | 688 | 1 | 5 | 6 | 4 | 1.001 | 19 | 707 | 0 |
| 20140806 10:07:09.238 | -1 | 0.179 | 0.028 | 1.517 | 1.105 | 688 | 1 | 5 | 6 | 4 | 1.001 | 19 | 707 | 0 |
| 20140806 10:07:09.238 | -1 | 0.179 | 0.028 | 1.517 | 1.105 | 688 | 1 | 5 | 6 | 4 | 1.001 | 19 | 707 | 0 |
| 20140806 10:07:09.238 | -1 | 0.179 | 0.028 | 1.517 | 1.105 | 688 | 1 | 5 | 6 | 4 | 1.001 | 19 | 707 | 0 |
| 20140806 10:07:09.238 | -1 | 0.179 | 0.028 | 1.517 | 1.105 | 688 | 1 | 5 | 6 | 4 | 1.001 | 19 | 707 | 0 |
| 20140806 10:08:45.742 | -3 | 0.162 | 0.019 | 1.274 | 0.878 | 368 | 1 | 4 | 6 | 5 | 1.005 | 42 | 410 | 0 |
| 20140806 10:09:55.291 | -1 | 0.265 | 0.045 | 3.519 | 2.587 | 804 | 1 | 5 | 10 | 10 | 1.002 | 176 | 980 | 0 |
| 20140806 10:09:55.291 | -1 | 0.265 | 0.045 | 3.519 | 2.587 | 804 | 1 | 5 | 10 | 10 | 1.002 | 176 | 980 | 0 |
| 20140806 10:09:55.291 | -1 | 0.265 | 0.045 | 3.519 | 2.587 | 804 | 1 | 5 | 10 | 10 | 1.002 | 176 | 980 | 0 |
| 20140806 10:09:55.291 | -1 | 0.265 | 0.045 | 3.519 | 2.587 | 804 | 1 | 5 | 10 | 10 | 1.002 | 176 | 980 | 0 |
| 20140806 10:13:01.397 | -2 | 0.266 | 0.021 | 1.975 | 0.968 | 389 | 2 | 3 | 0 | 0 | 1.005 | 0 | 366^23 | 0 |
| 20140806 10:13:01.397 | -2 | 0.266 | 0.021 | 1.975 | 0.968 | 389 | 2 | 3 | 0 | 0 | 1.005 | 0 | 366^23 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140806 10:13:01.397 | 8 | 10 | ZBU4 | 2 | Bid | 138.65625 | 84132:M:1982592TN0060567 | 31.25 | -62.5 | 0.6 | -63.1 | 14945961 | -405 | -4 | 2 | 0 | -403 |
| 20140806 03:34:10.939 | 8 | 3 | ZNU4 | -1 | Ask | 125.4375 | 84132:M:1464255TN0014647 | 15.625 | -15.625 | 0.3 | -15.925 | 11465260 | -594 | -2 | 2 | 0 | -584 |
| 20140806 03:47:02.552 | 8 | 3 | ZNU4 | -1 | Ask | 125.515625 | 84132:M:1473215TN0016519 | 15.625 | -15.625 | 0.3 | -15.925 | 11519610 | -1150 | -10 | 10 | 2 | -505 |
| 20140806 03:47:02.552 | 8 | 3 | ZNU4 | -4 | Ask | 125.515625 | 84132:M:1473175TN0016499 | 15.625 | -62.5 | 1.2 | -63.7 | 11519610 | -1150 | -10 | 10 | 2 | -505 |
| 20140806 03:47:02.552 | 8 | 3 | ZNU4 | -4 | Ask | 125.515625 | 84132:M:1473177TN0016500 | 15.625 | -62.5 | 1.2 | -63.7 | 11519610 | -1150 | -10 | 10 | 2 | -505 |
| 20140806 03:47:02.552 | 8 | 3 | ZNU4 | -4 | Ask | 125.515625 | 84132:M:1473173TN0016498 | 15.625 | -62.5 | 1.2 | -63.7 | 11519610 | -1150 | -10 | 10 | 2 | -505 |
| 20140806 07:15:08.783 | 8 | 7 | ZNU4 | 1 | Bid | 125.734375 | 84132:M:1645230TN0051646 | 15.625 | -15.625 | 0.3 | -15.925 | 12741163 | -991 | -12 | 12 | 1 | -409 |
| 20140806 07:15:37.414 | 8 | 7 | ZNU4 | 1 | Bid | 125.71875 | 84132:M:1646124TN0051755 | 15.625 | -15.625 | 0.3 | -15.925 | 12748666 | -674 | -9 | 9 | 0 | -211 |
| 20140806 07:17:32.808 | 8 | 7 | ZNU4 | 1 | Bid | 125.703125 | 84132:M:1651678TN0052866 | 15.625 | -15.625 | 0.3 | -15.925 | 12772501 | -733 | -8 | 2 | 0 | -580 |
| 20140806 07:17:32.808 | 8 | 7 | ZNU4 | 4 | Bid | 125.703125 | 84132:M:1651756TN0052905 | 15.625 | -62.5 | 1.2 | -63.7 | 12772501 | -733 | -8 | 2 | 0 | -580 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -1 | Ask | 125.671875 | 84132:M:1745535TN0067249 | 15.625 | -15.625 | 0.3 | -15.925 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -4 | Ask | 125.671875 | 84132:M:1745569TN0067266 | 15.625 | -62.5 | 1.2 | -63.7 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -1 | Ask | 125.671875 | 84132:M:1745521TN0067242 | 15.625 | -15.625 | 0.3 | -15.925 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -3 | Ask | 125.671875 | 84132:M:1745671TN0067317 | 15.625 | -46.875 | 0.9 | -47.775 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -4 | Ask | 125.671875 | 84132:M:1745665TN0067314 | 15.625 | -62.5 | 1.2 | -63.7 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -4 | Ask | 125.671875 | 84132:M:1745669TN0067316 | 15.625 | -62.5 | 1.2 | -63.7 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 08:19:45.008 | 8 | 8 | ZNU4 | -49 | Ask | 125.671875 | 84132:M:1745673TN0067318 | 15.625 | -765.625 | 14.7 | -780.325 | 13394699 | -880 | -13 | 8 | 1 | -357 |
| 20140806 10:05:33.351 | 8 | 10 | ZNU4 | 1 | Bid | 125.546875 | 84132:M:1958168TN0102980 | 15.625 | -15.625 | 0.3 | -15.925 | 14830914 | -959 | -10 | 7 | 1 | -416 |
| 20140806 10:08:45.738 | 8 | 10 | ZNU4 | -1 | Ask | 125.53125 | 84132:M:1967453TN0104679 | 15.625 | -15.625 | 0.3 | -15.925 | 14881674 | -1095 | -10 | 9 | 2 | -549 |
| 20140806 10:09:55.285 | 8 | 10 | ZNU4 | -1 | Ask | 125.546875 | 84132:M:1969885TN0105162 | 15.625 | -15.625 | 0.3 | -15.925 | 14896984 | -836 | -15 | 13 | 1 | -241 |
| 20140806 10:09:55.285 | 8 | 10 | ZNU4 | -6 | Ask | 125.546875 | 84132:M:1970015TN0105227 | 15.625 | -93.75 | 1.8 | -95.55 | 14896984 | -836 | -15 | 13 | 1 | -241 |
| 20140806 11:36:57.863 | 8 | 11 | ZNU4 | 4 | Bid | 125.5625 | 84132:M:2106846TN0128499 | 15.625 | -62.5 | 1.2 | -63.7 | 15833862 | -1052 | -9 | 3 | 1 | -745 |
| 20140806 11:36:57.863 | 8 | 11 | ZNU4 | 1 | Bid | 125.5625 | 84132:M:2106874TN0128501 | 15.625 | -15.625 | 0.3 | -15.925 | 15833862 | -1052 | -9 | 3 | 1 | -745 |
| 20140807 01:43:51.411 | 8 | 1 | ZBU4 | 1 | Bid | 138.75 | 84132:M:2324506TN0003232 | 31.25 | -31.25 | 0.3 | -31.55 | 17662262 | -201 | -11 | 10 | 0 | -60 |
| 20140807 03:12:31.475 | 8 | 3 | ZBU4 | -1 | Ask | 138.8125 | 84132:M:2363987TN0008090 | 31.25 | -31.25 | 0.3 | -31.55 | 17944222 | -226 | -17 | 17 | 1 | -50 |
| 20140807 03:20:50.860 | 8 | 3 | ZBU4 | 1 | Bid | 138.84375 | 84132:M:2366954TN0008460 | 31.25 | -31.25 | 0.3 | -31.55 | 17960506 | -225 | -18 | 18 | 1 | -50 |
| 20140807 03:39:46.580 | 8 | 3 | ZBU4 | -1 | Ask | 138.75 | 84132:M:2373737TN0009453 | 31.25 | -31.25 | 0.3 | -31.55 | 18007439 | -179 | -10 | 10 | 1 | -91 |
| 20140807 03:42:36.841 | 8 | 3 | ZBU4 | -1 | Ask | 138.75 | 84132:M:2375995TN0009644 | 31.25 | -31.25 | 0.3 | -31.55 | 18018889 | -146 | -9 | 4 | 0 | -77 |
| 20140807 04:08:32.537 | 8 | 4 | ZBU4 | 1 | Bid | 138.75 | 84132:M:2382794TN0010274 | 31.25 | -31.25 | 0.3 | -31.55 | 18064472 | -174 | -8 | 7 | 0 | -74 |
| 20140807 04:16:47.505 | 8 | 4 | ZBU4 | 1 | Bid | 138.75 | 84132:M:2385056TN0010434 | 31.25 | -31.25 | 0.3 | -31.55 | 18086299 | -239 | -21 | 21 | 1 | -39 |
| 20140807 09:03:08.691 | 8 | 9 | ZBU4 | -6 | Ask | 138.71875 | 84132:M:2674667TN0041420 | 31.25 | -187.5 | 1.8 | -189.3 | 20007772 | -180 | -6 | 2 | 0 | -179 |
| 20140807 09:03:08.691 | 8 | 9 | ZBU4 | -1 | Ask | 138.71875 | 84132:M:2674829TN0041501 | 31.25 | -31.25 | 0.3 | -31.55 | 20007772 | -180 | -6 | 2 | 0 | -179 |
| 20140807 10:47:10.359 | 8 | 10 | ZBU4 | 2 | Bid | 139.09375 | 84132:M:2866892TN0062058 | 31.25 | -62.5 | 0.6 | -63.1 | 21256808 | -164 | -8 | 2 | 0 | -91 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140806 10:13:01.397 | -2 | 0.266 | 0.021 | 1.975 | 0.968 | 389 | 2 | 3 | 0 | 0 | 1.005 | 0 | 366^23 | 0 |
| 20140806 03:34:10.939 | -1 | 0.331 | 0.017 | 1.53 | 1.024 | 1212 | 1 | 1 | 5 | 5 | 1.008 | 54 | 1266 | 0 |
| 20140806 03:47:02.552 | -1 | 0.375 | 0.067 | 2.038 | 1.269 | 1918 | 1 | 5 | 5 | 3 | 1.001 | 111 | 2029 | 0 |
| 20140806 03:47:02.552 | -1 | 0.375 | 0.067 | 2.038 | 1.269 | 1918 | 1 | 5 | 5 | 3 | 1.001 | 111 | 2029 | 0 |
| 20140806 03:47:02.552 | -1 | 0.375 | 0.067 | 2.038 | 1.269 | 1918 | 1 | 5 | 5 | 3 | 1.001 | 111 | 2029 | 0 |
| 20140806 03:47:02.552 | -1 | 0.375 | 0.067 | 2.038 | 1.269 | 1918 | 1 | 5 | 5 | 3 | 1.001 | 111 | 2029 | 0 |
| 20140806 07:15:08.783 | -1 | 0.246 | 0.06 | 1.572 | 0.806 | 1052 | 1 | 2 | 4 | 3 | 1.003 | 0 | 1052 | 0 |
| 20140806 07:15:37.414 | -1 | 0.362 | 0.07 | 1.278 | 0.816 | 1238 | 1 | 4 | 2 | 2 | 1.04 | 0 | 1238 | 0 |
| 20140806 07:17:32.808 | -6 | 0.333 | 0.058 | 3.703 | 2.471 | 1470 | 2 | 4 | 3 | 3 | 1 | 0 | 1255^215 | 2 |
| 20140806 07:17:32.808 | -6 | 0.333 | 0.058 | 3.703 | 2.471 | 1470 | 2 | 4 | 3 | 3 | 1 | 0 | 1255^215 | 2 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 08:19:45.008 | -2 | 0.29 | 0.062 | 2.471 | 1.755 | 2002 | 2 | 5 | 3 | 2 | 0.929 | 0 | 1735^267 | 7 |
| 20140806 10:05:33.351 | -3 | 0.228 | 0.034 | 1.498 | 0.842 | 1293 | 1 | 4 | 3 | 2 | 1.003 | 0 | 1293 | 0 |
| 20140806 10:08:45.738 | -2 | 0.269 | 0.04 | 2.064 | 1.178 | 1419 | 2 | 4 | 3 | 1 | 1.003 | 117 | 1286^250 | 0 |
| 20140806 10:09:55.285 | -2 | 0.327 | 0.072 | 2.453 | 1.658 | 1721 | 1 | 6 | 4 | 3 | 1.002 | 494 | 2215 | 0 |
| 20140806 10:09:55.285 | -2 | 0.327 | 0.072 | 2.453 | 1.658 | 1721 | 1 | 6 | 4 | 3 | 1.002 | 494 | 2215 | 0 |
| 20140806 11:36:57.863 | -5 | 0.354 | 0.051 | 1.595 | 1.031 | 1922 | 2 | 3 | 3 | 2 | 1 | 0 | 1680^242 | 4 |
| 20140806 11:36:57.863 | -5 | 0.354 | 0.051 | 1.595 | 1.031 | 1922 | 2 | 3 | 3 | 2 | 1 | 0 | 1680^242 | 4 |
| 20140807 01:43:51.411 | -1 | 0.536 | 0.177 | 1.03 | 0.478 | 175 | 1 | 3 | 3 | 3 | 1.006 | 0 | 175 | 0 |
| 20140807 03:12:31.475 | -1 | 0.401 | 0.218 | 1.542 | 0.921 | 337 | 2 | 1 | 10 | 9 | 1 | 0 | 281^56 | 2 |
| 20140807 03:20:50.860 | -1 | 0.496 | 0.243 | 2.415 | 1.218 | 231 | 2 | 2 | 8 | 7 | 1.009 | 0 | 194^37 | 0 |
| 20140807 03:39:46.580 | -1 | 0.361 | 0.141 | 5.061 | 3.235 | 319 | 2 | 1 | 6 | 5 | 1.006 | 27 | 299^47 | 0 |
| 20140807 03:42:36.841 | -6 | 0.293 | 0.103 | 1.055 | 0.746 | 352 | 2 | 1 | 6 | 6 | 1 | 0 | 297^55 | 7 |
| 20140807 04:08:32.537 | -1 | 0.311 | 0.093 | 2.523 | 1.739 | 386 | 2 | 2 | 7 | 7 | 1 | 0 | 331^55 | 2 |
| 20140807 04:16:47.505 | -1 | 0.295 | 0.168 | 1.469 | 0.64 | 190 | 1 | 1 | 2 | 1 | 1.038 | 0 | 190 | 0 |
| 20140807 09:03:08.691 | -5 | 0.133 | 0.032 | 1.746 | 1.226 | 417 | 1 | 2 | 1 | 1 | 1.005 | 34 | 451 | 0 |
| 20140807 09:03:08.691 | -5 | 0.133 | 0.032 | 1.746 | 1.226 | 417 | 1 | 2 | 1 | 1 | 1.005 | 34 | 451 | 0 |
| 20140807 10:47:10.359 | -2 | 0.221 | 0.062 | 0.924 | 0.714 | 578 | 2 | 2 | 2 | 2 | 1.002 | 0 | 532^46 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140807 10:47:10.359 | 8 | 10 | ZBU4 | 1 | Bid | 139.09375 | 84132:M:2866898TN0062061 | 31.25 | -31.25 | 0.3 | -31.55 | 21256808 | -164 | -8 | 2 | 0 | -91 |
| 20140807 11:53:22.679 | 8 | 11 | ZBU4 | 1 | Bid | 139.03125 | 84132:M:2998496TN0076718 | 31.25 | -31.25 | 0.3 | -31.55 | 22217996 | -365 | -12 | 12 | 1 | -84 |
| 20140807 04:38:16.576 | 8 | 4 | ZFU4 | 6 | Bid | 119.4453125 | 84132:M:2394242TN0010308 | 7.8125 | -46.875 | 1.8 | -48.675 | 18138133 | -437 | -10 | 10 | 1 | -169 |
| 20140807 10:45:45.807 | 8 | 10 | ZFU4 | -39 | Ask | 119.578125 | 84132:M:2855405TN0059889 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 21199237 | -518 | -4 | 1 | 0 | -518 |
| 20140807 02:36:00.048 | 8 | 2 | ZNU4 | -1 | Ask | 125.71875 | 84132:M:2344799TN0013285 | 15.625 | -15.625 | 0.3 | -15.925 | 17825256 | -606 | -10 | 10 | 0 | -155 |
| 20140807 02:43:34.907 | 8 | 2 | ZNU4 | 1 | Bid | 125.71875 | 84132:M:2349850TN0014501 | 15.625 | -15.625 | 0.3 | -15.925 | 17850793 | -707 | -15 | 7 | 3 | -357 |
| 20140807 03:20:50.856 | 8 | 3 | ZNU4 | 1 | Bid | 125.65625 | 84132:M:2366580TN0017866 | 15.625 | -15.625 | 0.3 | -15.925 | 17960503 | -508 | -15 | 13 | 2 | -313 |
| 20140807 03:35:06.209 | 8 | 3 | ZNU4 | 1 | Bid | 125.625 | 84132:M:2370352TN0018713 | 15.625 | -15.625 | 0.3 | -15.925 | 17992237 | -684 | -12 | 12 | 1 | -185 |
| 20140807 03:35:06.209 | 8 | 3 | ZNU4 | 4 | Bid | 125.625 | 84132:M:2370366TN0018720 | 15.625 | -62.5 | 1.2 | -63.7 | 17992237 | -684 | -12 | 12 | 1 | -185 |
| 20140807 03:35:06.209 | 8 | 3 | ZNU4 | 4 | Bid | 125.625 | 84132:M:2370368TN0018721 | 15.625 | -62.5 | 1.2 | -63.7 | 17992237 | -684 | -12 | 12 | 1 | -185 |
| 20140807 03:35:06.209 | 8 | 3 | ZNU4 | 1 | Bid | 125.625 | 84132:M:2370314TN0018694 | 15.625 | -15.625 | 0.3 | -15.925 | 17992237 | -684 | -12 | 12 | 1 | -185 |
| 20140807 03:35:06.209 | 8 | 3 | ZNU4 | 1 | Bid | 125.625 | 84132:M:2370316TN0018695 | 15.625 | -15.625 | 0.3 | -15.925 | 17992237 | -684 | -12 | 12 | 1 | -185 |
| 20140807 03:35:06.209 | 8 | 3 | ZNU4 | 3 | Bid | 125.625 | 84132:M:2370358TN0018716 | 15.625 | -46.875 | 0.9 | -47.775 | 17992237 | -684 | -12 | 12 | 1 | -185 |
| 20140807 03:39:46.577 | 8 | 3 | ZNU4 | -1 | Ask | 125.609375 | 84132:M:2373573TN0019326 | 15.625 | -15.625 | 0.3 | -15.925 | 18007426 | -1101 | -11 | 11 | 0 | -875 |
| 20140807 03:39:46.577 | 8 | 3 | ZNU4 | -1 | Ask | 125.609375 | 84132:M:2373543TN0019311 | 15.625 | -15.625 | 0.3 | -15.925 | 18007426 | -1101 | -11 | 11 | 0 | -875 |
| 20140807 03:39:46.577 | 8 | 3 | ZNU4 | -6 | Ask | 125.609375 | 84132:M:2373575TN0019327 | 15.625 | -93.75 | 1.8 | -95.55 | 18007426 | -1101 | -11 | 11 | 0 | -875 |
| 20140807 03:39:46.577 | 8 | 3 | ZNU4 | -1 | Ask | 125.609375 | 84132:M:2373551TN0019315 | 15.625 | -15.625 | 0.3 | -15.925 | 18007426 | -1101 | -11 | 11 | 0 | -875 |
| 20140807 03:49:10.914 | 8 | 3 | ZNU4 | 1 | Bid | 125.625 | 84132:M:2379356TN0020663 | 15.625 | -15.625 | 0.3 | -15.925 | 18034831 | -569 | -11 | 2 | 1 | -541 |
| 20140807 03:57:01.556 | 8 | 3 | ZNU4 | 1 | Bid | 125.609375 | 84132:M:2380344TN0020829 | 15.625 | -15.625 | 0.3 | -15.925 | 18044130 | -807 | -2 | 2 | 0 | -790 |
| 20140807 04:03:19.224 | 8 | 4 | ZNU4 | -1 | Ask | 125.609375 | 84132:M:2381755TN0021094 | 15.625 | -15.625 | 0.3 | -15.925 | 18054499 | -731 | -16 | 16 | 1 | -200 |
| 20140807 04:03:19.224 | 8 | 4 | ZNU4 | -1 | Ask | 125.609375 | 84132:M:2381767TN0021100 | 15.625 | -15.625 | 0.3 | -15.925 | 18054499 | -731 | -16 | 16 | 1 | -200 |
| 20140807 04:08:32.534 | 8 | 4 | ZNU4 | 1 | Bid | 125.609375 | 84132:M:2382452TN0021188 | 15.625 | -15.625 | 0.3 | -15.925 | 18064471 | -492 | -6 | 2 | 0 | -281 |
| 20140807 04:38:16.568 | 8 | 4 | ZNU4 | 1 | Bid | 125.59375 | 84132:M:2393848TN0024456 | 15.625 | -15.625 | 0.3 | -15.925 | 18138143 | -589 | -20 | 15 | 1 | -201 |
| 20140807 06:34:51.976 | 8 | 6 | ZNU4 | 1 | Bid | 125.6875 | 84132:M:2424964TN0030839 | 15.625 | -15.625 | 0.3 | -15.925 | 18383610 | -606 | -10 | 10 | 0 | -246 |
| 20140807 09:59:34.497 | 8 | 9 | ZNU4 | 1 | Bid | 125.671875 | 84132:M:2764576TN0095355 | 15.625 | -15.625 | 0.3 | -15.925 | 20610646 | -1103 | -21 | 19 | 5 | -150 |
| 20140807 11:53:22.673 | 8 | 11 | ZNU4 | 1 | Bid | 125.78125 | 84132:M:2998128TN0140597 | 15.625 | -15.625 | 0.3 | -15.925 | 22217991 | -1034 | -5 | 5 | 0 | -500 |
| 20140808 04:28:46.363 | 8 | 4 | ZBU4 | -1 | Ask | 140.1875 | 84132:M:3437099TN0021987 | 31.25 | -31.25 | 0.3 | -31.55 | 25718751 | -266 | -3 | 3 | 2 | -162 |
| 20140808 05:18:59.542 | 8 | 5 | ZBU4 | 2 | Bid | 140 | 84132:M:3459120TN0024057 | 31.25 | -62.5 | 0.6 | -63.1 | 25932000 | -165 | -9 | 8 | 0 | -90 |
| 20140808 05:18:59.542 | 8 | 5 | ZBU4 | 1 | Bid | 140 | 84132:M:3459108TN0024051 | 31.25 | -31.25 | 0.3 | -31.55 | 25932000 | -165 | -9 | 8 | 0 | -90 |
| 20140808 05:25:02.625 | 8 | 5 | ZBU4 | -1 | Ask | 140 | 84132:M:3464857TN0024808 | 31.25 | -31.25 | 0.3 | -31.55 | 25967778 | -240 | -19 | 20 | 3 | -104 |
| 20140808 08:42:59.770 | 8 | 8 | ZBU4 | 1 | Bid | 139.84375 | 84132:M:3789268TN0061890 | 31.25 | -31.25 | 0.3 | -31.55 | 28245132 | -310 | -11 | 11 | 0 | -66 |
| 20140808 08:42:59.770 | 8 | 8 | ZBU4 | 2 | Bid | 139.84375 | 84132:M:3789306TN0061909 | 31.25 | -62.5 | 0.6 | -63.1 | 28245132 | -310 | -11 | 11 | 0 | -66 |
| 20140808 12:22:49.230 | 8 | 12 | ZBU4 | 1 | Bid | 139.6875 | 84132:M:4152184TN0105673 | 31.25 | -31.25 | 0.3 | -31.55 | 31067032 | -381 | -8 | 8 | 0 | -100 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140807 10:47:10.359 | -2 | 0.221 | 0.062 | 0.924 | 0.714 | 578 | 2 | 2 | 2 | 2 | 1.002 | 0 | 532^46 | 0 |
| 20140807 11:53:22.679 | -1 | 0.426 | 0.099 | 2.653 | 1.523 | 468 | 2 | 3 | 11 | 10 | 0.951 | 0 | 368^100 | 1 |
| 20140807 04:38:16.576 | -1 | 0.494 | 0.128 | 8.045 | 4.073 | 375 | 1 | 3 | 10 | 9 | 0.837 | 0 | 375 | 0 |
| 20140807 10:45:45.807 | -4 | 0.297 | 0.053 | 1.206 | 0.848 | 1226 | 2 | 0 | 0 | 0 | 1 | 0 | 1068^158 | 10 |
| 20140807 02:36:00.048 | -1 | 0.324 | 0.093 | 1.633 | 1.103 | 1240 | 1 | 2 | 8 | 8 | 1.002 | 88 | 1328 | 0 |
| 20140807 02:43:34.907 | -8 | 0.246 | 0.105 | 1.164 | 0.57 | 676 | 2 | 3 | 5 | 2 | 1.003 | 0 | 576^100 | 0 |
| 20140807 03:20:50.856 | -3 | 0.432 | 0.129 | 1.747 | 0.991 | 601 | 1 | 3 | 3 | 1 | 0.9 | 0 | 601 | 2 |
| 20140807 03:35:06.209 | -1 | 0.373 | 0.097 | 1.728 | 1.083 | 1149 | 2 | 3 | 3 | 2 | 1.001 | 0 | 961^188 | 3 |
| 20140807 03:35:06.209 | -1 | 0.373 | 0.097 | 1.728 | 1.083 | 1149 | 2 | 3 | 3 | 2 | 1.001 | 0 | 961^188 | 3 |
| 20140807 03:35:06.209 | -1 | 0.373 | 0.097 | 1.728 | 1.083 | 1149 | 2 | 3 | 3 | 2 | 1.001 | 0 | 961^188 | 3 |
| 20140807 03:35:06.209 | -1 | 0.373 | 0.097 | 1.728 | 1.083 | 1149 | 2 | 3 | 3 | 2 | 1.001 | 0 | 961^188 | 3 |
| 20140807 03:35:06.209 | -1 | 0.373 | 0.097 | 1.728 | 1.083 | 1149 | 2 | 3 | 3 | 2 | 1.001 | 0 | 961^188 | 3 |
| 20140807 03:35:06.209 | -1 | 0.373 | 0.097 | 1.728 | 1.083 | 1149 | 2 | 3 | 3 | 2 | 1.001 | 0 | 961^188 | 3 |
| 20140807 03:39:46.577 | -1 | 0.58 | 0.091 | 1.035 | 0.435 | 799 | 1 | 2 | 3 | 3 | 1.003 | 1 | 800 | 0 |
| 20140807 03:39:46.577 | -1 | 0.58 | 0.091 | 1.035 | 0.435 | 799 | 1 | 2 | 3 | 3 | 1.003 | 1 | 800 | 0 |
| 20140807 03:39:46.577 | -1 | 0.58 | 0.091 | 1.035 | 0.435 | 799 | 1 | 2 | 3 | 3 | 1.003 | 1 | 800 | 0 |
| 20140807 03:39:46.577 | -1 | 0.58 | 0.091 | 1.035 | 0.435 | 799 | 1 | 2 | 3 | 3 | 1.003 | 1 | 800 | 0 |
| 20140807 03:49:10.914 | -10 | 0.369 | 0.081 | 1.361 | 0.859 | 1007 | 2 | 4 | 3 | 2 | 1.035 | 0 | 844^163 | 2 |
| 20140807 03:57:01.556 | -1 | 0.356 | 0.014 | 1.545 | 0.995 | 1253 | 1 | 4 | 2 | 2 | 0.859 | 0 | 1253 | 4 |
| 20140807 04:03:19.224 | -1 | 0.401 | 0.144 | 2.061 | 1.235 | 889 | 1 | 2 | 3 | 2 | 0.813 | 0 | 889 | 2 |
| 20140807 04:03:19.224 | -1 | 0.401 | 0.144 | 2.061 | 1.235 | 889 | 1 | 2 | 3 | 2 | 0.813 | 0 | 889 | 2 |
| 20140807 04:08:32.534 | -4 | 0.319 | 0.041 | 1.058 | 0.721 | 1051 | 2 | 3 | 3 | 3 | 1 | 0 | 857^194 | 3 |
| 20140807 04:38:16.568 | -2 | 0.497 | 0.159 | 1.626 | 0.817 | 595 | 2 | 4 | 3 | 2 | 1 | 0 | 444^151 | 7 |
| 20140807 06:34:51.976 | -1 | 0.277 | 0.068 | 2.824 | 2.041 | 1580 | 2 | 3 | 2 | 2 | 1 | 0 | 1305^275 | 4 |
| 20140807 09:59:34.497 | -1 | 0.354 | 0.075 | 0.824 | 0.428 | 1887 | 1 | 5 | 7 | 2 | 1.627 | 0 | 1887 | 0 |
| 20140807 11:53:22.673 | -1 | 0.449 | 0.037 | 2.264 | 1.249 | 1271 | 2 | 6 | 3 | 3 | 1 | 0 | 1006^265 | 5 |
| 20140808 04:28:46.363 | -1 | 0.267 | 0.026 | 2.27 | 1.5 | 351 | 1 | 3 | 7 | 5 | 0.929 | 0 | 351 | 0 |
| 20140808 05:18:59.542 | -1 | 0.32 | 0.103 | 2.123 | 1.444 | 351 | 2 | 2 | 6 | 6 | 1 | 0 | 295^56 | 6 |
| 20140808 05:18:59.542 | -1 | 0.32 | 0.103 | 2.123 | 1.444 | 351 | 2 | 2 | 6 | 6 | 1 | 0 | 295^56 | 6 |
| 20140808 05:25:02.625 | -1 | 0.381 | 0.202 | 1.795 | 1.102 | 340 | 1 | 1 | 4 | 1 | 0.872 | 0 | 340 | 2 |
| 20140808 08:42:59.770 | -1 | 0.348 | 0.08 | 1.735 | 1.132 | 484 | 1 | 3 | 2 | 2 | 0.88 | 0 | 484 | 0 |
| 20140808 08:42:59.770 | -1 | 0.348 | 0.08 | 1.735 | 1.132 | 484 | 1 | 3 | 2 | 2 | 0.88 | 0 | 484 | 0 |
| 20140808 12:22:49.230 | -1 | 0.459 | 0.08 | 1.726 | 0.933 | 452 | 1 | 3 | 3 | 3 | 1.007 | 0 | 452 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140808 05:33:40.741 | 8 | 5 | ZFU4 | -6 | Ask | 119.8359375 | 84132:M:3471509TN0032022 | 7.8125 | -46.875 | 1.8 | -48.675 | 26012429 | -234 | -7 | 3 | 0 | -122 |
| 20140808 12:24:49.996 | 8 | 12 | ZFU4 | 39 | Bid | 119.671875 | 84132:M:4158484TN0106259 | 7.8125 | -304.6875 | 11.7 | -316.3875 | 31094988 | -548 | -6 | 2 | 0 | -535 |
| 20140808 02:44:14.018 | 8 | 2 | ZNU4 | -1 | Ask | 126.5 | 84132:M:3358921TN0038912 | 15.625 | -15.625 | 0.3 | -15.925 | 25173435 | -524 | -1 | 1 | 0 | -524 |
| 20140808 04:28:46.360 | 8 | 4 | ZNU4 | -1 | Ask | 126.375 | 84132:M:3436953TN0056912 | 15.625 | -15.625 | 0.3 | -15.925 | 25718750 | -752 | -13 | 13 | 1 | -200 |
| 20140808 05:15:27.519 | 8 | 5 | ZNU4 | 1 | Bid | 126.328125 | 84132:M:3456182TN0061386 | 15.625 | -15.625 | 0.3 | -15.925 | 25913727 | -548 | -22 | 17 | 3 | -127 |
| 20140808 05:15:27.519 | 8 | 5 | ZNU4 | 4 | Bid | 126.328125 | 84132:M:3456254TN0061422 | 15.625 | -62.5 | 1.2 | -63.7 | 25913727 | -548 | -22 | 17 | 3 | -127 |
| 20140808 05:15:27.519 | 8 | 5 | ZNU4 | 1 | Bid | 126.328125 | 84132:M:3456458TN0061458 | 15.625 | -15.625 | 0.3 | -15.925 | 25913727 | -548 | -22 | 17 | 3 | -127 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 37 | Bid | 126.28125 | 84132:M:3458794TN0062000 | 15.625 | -578.125 | 11.1 | -589.225 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 1 | Bid | 126.28125 | 84132:M:3458820TN0062013 | 15.625 | -15.625 | 0.3 | -15.925 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 3 | Bid | 126.28125 | 84132:M:3458822TN0062014 | 15.625 | -46.875 | 0.9 | -47.775 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 4 | Bid | 126.28125 | 84132:M:3458838TN0062022 | 15.625 | -62.5 | 1.2 | -63.7 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 4 | Bid | 126.28125 | 84132:M:3458840TN0062023 | 15.625 | -62.5 | 1.2 | -63.7 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 1 | Bid | 126.28125 | 84132:M:3458802TN0062004 | 15.625 | -15.625 | 0.3 | -15.925 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 1 | Bid | 126.28125 | 84132:M:3459060TN0062133 | 15.625 | -15.625 | 0.3 | -15.925 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:18:59.540 | 8 | 5 | ZNU4 | 6 | Bid | 126.28125 | 84132:M:3458804TN0062005 | 15.625 | -93.75 | 1.8 | -95.55 | 25931988 | -507 | -10 | 10 | 0 | -166 |
| 20140808 05:26:50.037 | 8 | 5 | ZNU4 | -1 | Ask | 126.3125 | 84132:M:3466497TN0063790 | 15.625 | -15.625 | 0.3 | -15.925 | 25976670 | -666 | -2 | 2 | 0 | -412 |
| 20140808 05:34:37.937 | 8 | 5 | ZNU4 | -1 | Ask | 126.34375 | 84132:M:3472107TN0064817 | 15.625 | -15.625 | 0.3 | -15.925 | 26018325 | -744 | -19 | 3 | 1 | -461 |
| 20140808 05:34:37.937 | 8 | 5 | ZNU4 | -1 | Ask | 126.34375 | 84132:M:3472043TN0064785 | 15.625 | -15.625 | 0.3 | -15.925 | 26018325 | -744 | -19 | 3 | 1 | -461 |
| 20140808 05:34:37.937 | 8 | 5 | ZNU4 | -1 | Ask | 126.34375 | 84132:M:3472191TN0064859 | 15.625 | -15.625 | 0.3 | -15.925 | 26018325 | -744 | -19 | 3 | 1 | -461 |
| 20140808 05:43:13.763 | 8 | 5 | ZNU4 | -1 | Ask | 126.34375 | 84132:M:3478409TN0066359 | 15.625 | -15.625 | 0.3 | -15.925 | 26069256 | -583 | -16 | 16 | 0 | -103 |
| 20140808 05:43:13.763 | 8 | 5 | ZNU4 | -1 | Ask | 126.34375 | 84132:M:3478437TN0066373 | 15.625 | -15.625 | 0.3 | -15.925 | 26069256 | -583 | -16 | 16 | 0 | -103 |
| 20140808 06:00:36.509 | 8 | 6 | ZNU4 | -1 | Ask | 126.359375 | 84132:M:3488541TN0068253 | 15.625 | -15.625 | 0.3 | -15.925 | 26152485 | -674 | -7 | 8 | 0 | -161 |
| 20140808 06:00:36.509 | 8 | 6 | ZNU4 | -1 | Ask | 126.359375 | 84132:M:3488517TN0068241 | 15.625 | -15.625 | 0.3 | -15.925 | 26152485 | -674 | -7 | 8 | 0 | -161 |
| 20140808 06:00:36.509 | 8 | 6 | ZNU4 | -4 | Ask | 126.359375 | 84132:M:3488691TN0068268 | 15.625 | -62.5 | 1.2 | -63.7 | 26152485 | -674 | -7 | 8 | 0 | -161 |
| 20140808 07:03:37.184 | 8 | 7 | ZNU4 | -1 | Ask | 126.15625 | 84132:M:3576811TN0086878 | 15.625 | -15.625 | 0.3 | -15.925 | 26827330 | -886 | -10 | 10 | 1 | -144 |
| 20140808 07:03:37.184 | 8 | 7 | ZNU4 | -4 | Ask | 126.15625 | 84132:M:3576817TN0086881 | 15.625 | -62.5 | 1.2 | -63.7 | 26827330 | -886 | -10 | 10 | 1 | -144 |
| 20140808 07:03:37.184 | 8 | 7 | ZNU4 | -4 | Ask | 126.15625 | 84132:M:3576873TN0086909 | 15.625 | -62.5 | 1.2 | -63.7 | 26827330 | -886 | -10 | 10 | 1 | -144 |
| 20140808 07:03:37.184 | 8 | 7 | ZNU4 | -49 | Ask | 126.15625 | 84132:M:3576877TN0086911 | 15.625 | -765.625 | 14.7 | -780.325 | 26827330 | -886 | -10 | 10 | 1 | -144 |
| 20140808 07:03:37.184 | 8 | 7 | ZNU4 | -4 | Ask | 126.15625 | 84132:M:3576875TN0086910 | 15.625 | -62.5 | 1.2 | -63.7 | 26827330 | -886 | -10 | 10 | 1 | -144 |
| 20140808 07:26:59.654 | 8 | 7 | ZNU4 | -1 | Ask | 126.125 | 84132:M:3622689TN0095190 | 15.625 | -15.625 | 0.3 | -15.925 | 27091096 | -798 | -16 | 16 | 1 | -146 |
| 20140808 07:26:59.654 | 8 | 7 | ZNU4 | -4 | Ask | 126.125 | 84132:M:3622835TN0095263 | 15.625 | -62.5 | 1.2 | -63.7 | 27091096 | -798 | -16 | 16 | 1 | -146 |
| 20140808 07:26:59.654 | 8 | 7 | ZNU4 | -49 | Ask | 126.125 | 84132:M:3622837TN0095264 | 15.625 | -765.625 | 14.7 | -780.325 | 27091096 | -798 | -16 | 16 | 1 | -146 |
| 20140808 07:26:59.654 | 8 | 7 | ZNU4 | -4 | Ask | 126.125 | 84132:M:3622777TN0095234 | 15.625 | -62.5 | 1.2 | -63.7 | 27091096 | -798 | -16 | 16 | 1 | -146 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140808 05:33:40.741 | -3 | 0.684 | 0.368 | 0.794 | 0.247 | 119 | 1 | 1 | -5 | -5 | 0.183 | 0 | 119 | 5 |
| 20140808 12:24:49.996 | -5 | 0.239 | 0.051 | 1.967 | 1.398 | 1390 | 1 | 3 | 1 | 1 | 1.001 | 0 | 1390 | 0 |
| 20140808 02:44:14.018 | -1 | 0.486 | 0.012 | 1.699 | 0.874 | 555 | 2 | 1 | 2 | 2 | 1 | 0 | 435^120 | 4 |
| 20140808 04:28:46.360 | -1 | 0.247 | 0.075 | 1.802 | 1.071 | 746 | 1 | 3 | 4 | 3 | 0.815 | 0 | 746 | 0 |
| 20140808 05:15:27.519 | -1 | 0.399 | 0.177 | 1.928 | 1.143 | 867 | 1 | 2 | 5 | 2 | 1.051 | 0 | 867 | 1 |
| 20140808 05:15:27.519 | -1 | 0.399 | 0.177 | 1.928 | 1.143 | 867 | 1 | 2 | 5 | 2 | 1.051 | 0 | 867 | 1 |
| 20140808 05:15:27.519 | -1 | 0.399 | 0.177 | 1.928 | 1.143 | 867 | 1 | 2 | 5 | 2 | 1.051 | 0 | 867 | 1 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:18:59.540 | -1 | 0.309 | 0.069 | 2.453 | 1.695 | 1134 | 2 | 3 | 3 | 3 | 1 | 0 | 974^160 | 6 |
| 20140808 05:26:50.037 | -1 | 0.527 | 0.035 | 1.485 | 0.703 | 610 | 1 | 2 | 3 | 3 | 1.061 | 0 | 610 | 1 |
| 20140808 05:34:37.937 | -12 | 0.44 | 0.142 | 1.214 | 0.68 | 948 | 1 | 3 | 1 | 0 | 1.001 | 152 | 1100 | 0 |
| 20140808 05:34:37.937 | -12 | 0.44 | 0.142 | 1.214 | 0.68 | 948 | 1 | 3 | 1 | 0 | 1.001 | 152 | 1100 | 0 |
| 20140808 05:34:37.937 | -12 | 0.44 | 0.142 | 1.214 | 0.68 | 948 | 1 | 3 | 1 | 0 | 1.001 | 152 | 1100 | 0 |
| 20140808 05:43:13.763 | -1 | 0.437 | 0.119 | 2.359 | 1.303 | 752 | 2 | 3 | 3 | 3 | 1 | 0 | 548^204 | 4 |
| 20140808 05:43:13.763 | -1 | 0.437 | 0.119 | 2.359 | 1.303 | 752 | 2 | 3 | 3 | 3 | 1 | 0 | 548^204 | 4 |
| 20140808 06:00:36.509 | -1 | 0.312 | 0.046 | 1.455 | 0.838 | 910 | 1 | 3 | 2 | 2 | 0.997 | 0 | 910 | 0 |
| 20140808 06:00:36.509 | -1 | 0.312 | 0.046 | 1.455 | 0.838 | 910 | 1 | 3 | 2 | 2 | 0.997 | 0 | 910 | 0 |
| 20140808 06:00:36.509 | -1 | 0.312 | 0.046 | 1.455 | 0.838 | 910 | 1 | 3 | 2 | 2 | 0.997 | 0 | 910 | 0 |
| 20140808 07:03:37.184 | -1 | 0.267 | 0.053 | 2.297 | 1.379 | 1302 | 2 | 6 | 3 | 2 | 0.988 | 0 | 1046^256 | 7 |
| 20140808 07:03:37.184 | -1 | 0.267 | 0.053 | 2.297 | 1.379 | 1302 | 2 | 6 | 3 | 2 | 0.988 | 0 | 1046^256 | 7 |
| 20140808 07:03:37.184 | -1 | 0.267 | 0.053 | 2.297 | 1.379 | 1302 | 2 | 6 | 3 | 2 | 0.988 | 0 | 1046^256 | 7 |
| 20140808 07:03:37.184 | -1 | 0.267 | 0.053 | 2.297 | 1.379 | 1302 | 2 | 6 | 3 | 2 | 0.988 | 0 | 1046^256 | 7 |
| 20140808 07:03:37.184 | -1 | 0.267 | 0.053 | 2.297 | 1.379 | 1302 | 2 | 6 | 3 | 2 | 0.988 | 0 | 1046^256 | 7 |
| 20140808 07:26:59.654 | -1 | 0.324 | 0.081 | 1.32 | 0.888 | 1668 | 2 | 7 | 5 | 4 | 1 | 0 | 1375^293 | 4 |
| 20140808 07:26:59.654 | -1 | 0.324 | 0.081 | 1.32 | 0.888 | 1668 | 2 | 7 | 5 | 4 | 1 | 0 | 1375^293 | 4 |
| 20140808 07:26:59.654 | -1 | 0.324 | 0.081 | 1.32 | 0.888 | 1668 | 2 | 7 | 5 | 4 | 1 | 0 | 1375^293 | 4 |
| 20140808 07:26:59.654 | -1 | 0.324 | 0.081 | 1.32 | 0.888 | 1668 | 2 | 7 | 5 | 4 | 1 | 0 | 1375^293 | 4 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140808 07:28:58.258 | 8 | 7 | ZNU4 | 1 | Bid | 126.125 | 84132:M:3626960TN0096414 | 15.625 | -15.625 | 0.3 | -15.925 | 27107897 | -764 | -10 | 2 | 0 | -664 |
| 20140808 12:22:49.228 | 8 | 12 | ZNU4 | 1 | Bid | 126.140625 | 84132:M:4152056TN0198306 | 15.625 | -15.625 | 0.3 | -15.925 | 31067012 | -1606 | -10 | 10 | 1 | -1314 |
| 20140811 03:41:32.781 | 8 | 3 | ZBU4 | -1 | Ask | 139.40625 | 84133:M:87413TN0007155 | 31.25 | -31.25 | 0.3 | -31.55 | 649526 | -226 | -19 | 17 | 1 | -80 |
| 20140811 06:01:03.759 | 8 | 6 | ZBU4 | -1 | Ask | 139.21875 | 84133:M:124031TN0010174 | 31.25 | -31.25 | 0.3 | -31.55 | 903978 | -191 | -10 | 10 | 0 | -52 |
| 20140811 06:04:58.698 | 8 | 6 | ZBU4 | -1 | Ask | 139.25 | 84133:M:126321TN0010406 | 31.25 | -31.25 | 0.3 | -31.55 | 924059 | -286 | -3 | 3 | 0 | -270 |
| 20140811 06:04:58.698 | 8 | 6 | ZBU4 | -2 | Ask | 139.25 | 84133:M:126357TN0010424 | 31.25 | -62.5 | 0.6 | -63.1 | 924059 | -286 | -3 | 3 | 0 | -270 |
| 20140811 06:13:49.401 | 8 | 6 | ZBU4 | -1 | Ask | 139.1875 | 84133:M:137231TN0011484 | 31.25 | -31.25 | 0.3 | -31.55 | 958628 | -212 | -7 | 7 | 1 | -86 |
| 20140811 09:58:23.883 | 8 | 9 | ZBU4 | -1 | Ask | 139.1875 | 84133:M:360925TN0036317 | 31.25 | -31.25 | 0.3 | -31.55 | 2409161 | -168 | -5 | 5 | 0 | -118 |
| 20140811 10:32:59.719 | 8 | 10 | ZBU4 | -1 | Ask | 139.21875 | 84133:M:396037TN0040556 | 31.25 | -31.25 | 0.3 | -31.55 | 2658324 | -227 | -13 | 11 | 0 | -50 |
| 20140811 02:17:06.255 | 8 | 2 | ZFU4 | -1 | Ask | 119.546875 | 84133:M:54633TN0006402 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 420626 | -68 | -3 | 1 | 0 | -68 |
| 20140811 03:41:32.779 | 8 | 3 | ZNU4 | -37 | Ask | 125.875 | 84133:M:87191TN0019644 | 15.625 | -578.125 | 11.1 | -589.225 | 649507 | -693 | -19 | 17 | 1 | -239 |
| 20140811 03:41:32.779 | 8 | 3 | ZNU4 | -1 | Ask | 125.875 | 84133:M:87163TN0019630 | 15.625 | -15.625 | 0.3 | -15.925 | 649507 | -693 | -19 | 17 | 1 | -239 |
| 20140811 03:41:32.779 | 8 | 3 | ZNU4 | -3 | Ask | 125.875 | 84133:M:87219TN0019658 | 15.625 | -46.875 | 0.9 | -47.775 | 649507 | -693 | -19 | 17 | 1 | -239 |
| 20140811 03:41:32.779 | 8 | 3 | ZNU4 | -1 | Ask | 125.875 | 84133:M:87221TN0019659 | 15.625 | -15.625 | 0.3 | -15.925 | 649507 | -693 | -19 | 17 | 1 | -239 |
| 20140811 03:41:32.779 | 8 | 3 | ZNU4 | -6 | Ask | 125.875 | 84133:M:87217TN0019657 | 15.625 | -93.75 | 1.8 | -95.55 | 649507 | -693 | -19 | 17 | 1 | -239 |
| 20140811 03:41:32.779 | 8 | 3 | ZNU4 | -1 | Ask | 125.875 | 84133:M:87187TN0019642 | 15.625 | -15.625 | 0.3 | -15.925 | 649507 | -693 | -19 | 17 | 1 | -239 |
| 20140811 06:16:55.385 | 8 | 6 | ZNU4 | 1 | Bid | 125.8125 | 84133:M:140188TN0031412 | 15.625 | -15.625 | 0.3 | -15.925 | 970059 | -535 | -9 | 2 | 0 | -491 |
| 20140811 06:16:55.385 | 8 | 6 | ZNU4 | 4 | Bid | 125.8125 | 84133:M:140294TN0031462 | 15.625 | -62.5 | 1.2 | -63.7 | 970059 | -535 | -9 | 2 | 0 | -491 |
| 20140811 06:16:55.385 | 8 | 6 | ZNU4 | 1 | Bid | 125.8125 | 84133:M:140296TN0031463 | 15.625 | -15.625 | 0.3 | -15.925 | 970059 | -535 | -9 | 2 | 0 | -491 |
| 20140811 06:50:46.888 | 8 | 6 | ZNU4 | 1 | Bid | 125.8125 | 84133:M:160836TN0035065 | 15.625 | -15.625 | 0.3 | -15.925 | 1080760 | -1043 | -15 | 15 | 2 | -435 |
| 20140811 06:56:17.105 | 8 | 6 | ZNU4 | 1 | Bid | 125.78125 | 84133:M:167078TN0035972 | 15.625 | -15.625 | 0.3 | -15.925 | 1141195 | -1098 | -7 | 7 | 1 | -440 |
| 20140811 09:58:23.880 | 8 | 9 | ZNU4 | -1 | Ask | 125.828125 | 84133:M:360751TN0070781 | 15.625 | -15.625 | 0.3 | -15.925 | 2409147 | -632 | -15 | 14 | 1 | -370 |
| 20140811 10:32:59.716 | 8 | 10 | ZNU4 | -1 | Ask | 125.84375 | 84133:M:396159TN0076974 | 15.625 | -15.625 | 0.3 | -15.925 | 2658314 | -1073 | -21 | 12 | 1 | -399 |
| 20140812 05:34:38.373 | 8 | 5 | ZBU4 | 1 | Bid | 139.25 | 84133:M:669892TN0006437 | 31.25 | -31.25 | 0.3 | -31.55 | 4847343 | -191 | -10 | 10 | 0 | -65 |
| 20140812 06:16:19.316 | 8 | 6 | ZBU4 | -1 | Ask | 139.1875 | 84133:M:683579TN0007675 | 31.25 | -31.25 | 0.3 | -31.55 | 4949635 | -179 | -15 | 13 | 1 | -44 |
| 20140812 06:34:11.045 | 8 | 6 | ZBU4 | -1 | Ask | 139.25 | 84133:M:687893TN0008153 | 31.25 | -31.25 | 0.3 | -31.55 | 4990114 | -104 | -4 | 4 | 3 | -52 |
| 20140812 07:55:39.515 | 8 | 7 | ZBU4 | 1 | Bid | 139.34375 | 84133:M:748008TN0014796 | 31.25 | -31.25 | 0.3 | -31.55 | 5533086 | -745 | -6 | 6 | 1 | -245 |
| 20140812 09:34:42.951 | 8 | 9 | ZBU4 | 1 | Bid | 139.0625 | 84133:M:923356TN0035846 | 31.25 | -31.25 | 0.3 | -31.55 | 6690763 | -399 | -2 | 1 | 0 | -399 |
| 20140812 06:31:37.212 | 8 | 6 | ZFU4 | -6 | Ask | 119.5546875 | 84133:M:685879TN0009956 | 7.8125 | -46.875 | 1.8 | -48.675 | 4979937 | -137 | -5 | 1 | 0 | -137 |
| 20140812 06:31:37.212 | 8 | 6 | ZFU4 | -6 | Ask | 119.5546875 | 84133:M:685881TN0009957 | 7.8125 | -46.875 | 1.8 | -48.675 | 4979937 | -137 | -5 | 1 | 0 | -137 |
| 20140812 08:30:28.419 | 8 | 8 | ZFU4 | -6 | Ask | 119.609375 | 84133:M:801377TN0022412 | 7.8125 | -46.875 | 1.8 | -48.675 | 5857135 | -557 | -9 | 9 | 2 | -150 |
| 20140812 09:12:26.049 | 8 | 9 | ZFU4 | -6 | Ask | 119.5859375 | 84133:M:871011TN0029594 | 7.8125 | -46.875 | 1.8 | -48.675 | 6329931 | -419 | -4 | 2 | 1 | -280 |
| 20140812 05:34:38.371 | 8 | 5 | ZNU4 | 1 | Bid | 125.859375 | 84133:M:669744TN0014917 | 15.625 | -15.625 | 0.3 | -15.925 | 4847336 | -718 | -7 | 7 | 1 | -401 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140808 07:28:58.258 | -9 | 0.393 | 0.098 | 2.679 | 1.625 | 1178 | 2 | 2 | 2 | 2 | 1 | 0 | 984^194 | 7 |
| 20140808 12:22:49.228 | -1 | 0.78 | 0.132 | 1.083 | 0.239 | 457 | 1 | 2 | 2 | 1 | 1.007 | 0 | 457 | 0 |
| 20140811 03:41:32.781 | -2 | 0.596 | 0.339 | 1.003 | 0.405 | 152 | 1 | 2 | 7 | 6 | 1.007 | 20 | 172 | 0 |
| 20140811 06:01:03.759 | -1 | 0.255 | 0.106 | 2.161 | 1.611 | 508 | 1 | 2 | 3 | 3 | 0.909 | 0 | 508 | 4 |
| 20140811 06:04:58.698 | -1 | 0.371 | 0.043 | 2.721 | 1.71 | 485 | 1 | 1 | 0 | 0 | 1.002 | 1 | 486 | 0 |
| 20140811 06:04:58.698 | -1 | 0.371 | 0.043 | 2.721 | 1.71 | 485 | 1 | 1 | 0 | 0 | 1.002 | 1 | 486 | 0 |
| 20140811 06:13:49.401 | -1 | 0.405 | 0.119 | 1.839 | 1.095 | 323 | 1 | 2 | 6 | 5 | 1.035 | 21 | 344 | 0 |
| 20140811 09:58:23.883 | -1 | 0.315 | 0.043 | 1.835 | 1.258 | 403 | 1 | 5 | 7 | 7 | 1.101 | 6 | 409 | 0 |
| 20140811 10:32:59.719 | -1 | 0.236 | 0.09 | 1.276 | 0.975 | 735 | 2 | 3 | 8 | 8 | 1 | 0 | 604^131 | 3 |
| 20140811 02:17:06.255 | -3 | 0.102 | 0.048 | 1.025 | 0.92 | 298 | 1 | 0 | 4 | 4 | 0.701 | 0 | 298 | 1 |
| 20140811 03:41:32.779 | -2 | 0.402 | 0.134 | 2.623 | 1.57 | 1036 | 1 | 2 | 6 | 5 | 1.003 | 58 | 1094 | 0 |
| 20140811 03:41:32.779 | -2 | 0.402 | 0.134 | 2.623 | 1.57 | 1036 | 1 | 2 | 6 | 5 | 1.003 | 58 | 1094 | 0 |
| 20140811 03:41:32.779 | -2 | 0.402 | 0.134 | 2.623 | 1.57 | 1036 | 1 | 2 | 6 | 5 | 1.003 | 58 | 1094 | 0 |
| 20140811 03:41:32.779 | -2 | 0.402 | 0.134 | 2.623 | 1.57 | 1036 | 1 | 2 | 6 | 5 | 1.003 | 58 | 1094 | 0 |
| 20140811 03:41:32.779 | -2 | 0.402 | 0.134 | 2.623 | 1.57 | 1036 | 1 | 2 | 6 | 5 | 1.003 | 58 | 1094 | 0 |
| 20140811 03:41:32.779 | -2 | 0.402 | 0.134 | 2.623 | 1.57 | 1036 | 1 | 2 | 6 | 5 | 1.003 | 58 | 1094 | 0 |
| 20140811 06:16:55.385 | -7 | 0.314 | 0.061 | 3.895 | 2.67 | 988 | 1 | 3 | 3 | 3 | 0.847 | 0 | 988 | 20 |
| 20140811 06:16:55.385 | -7 | 0.314 | 0.061 | 3.895 | 2.67 | 988 | 1 | 3 | 3 | 3 | 0.847 | 0 | 988 | 20 |
| 20140811 06:16:55.385 | -7 | 0.314 | 0.061 | 3.895 | 2.67 | 988 | 1 | 3 | 3 | 3 | 0.847 | 0 | 988 | 20 |
| 20140811 06:50:46.888 | -1 | 0.51 | 0.127 | 1.135 | 0.556 | 773 | 1 | 2 | 5 | 3 | 0.771 | 0 | 773 | 2 |
| 20140811 06:56:17.105 | -1 | 0.539 | 0.063 | 2.954 | 1.362 | 952 | 1 | 3 | 3 | 2 | 1.013 | 0 | 952 | 0 |
| 20140811 09:58:23.880 | -1 | 0.451 | 0.103 | 0.889 | 0.488 | 770 | 1 | 3 | 5 | 4 | 1.003 | 172 | 942 | 0 |
| 20140811 10:32:59.716 | -5 | 0.417 | 0.106 | 0.919 | 0.536 | 1503 | 2 | 4 | 5 | 4 | 1.001 | 0 | 1185^318 | 6 |
| 20140812 05:34:38.373 | -1 | 0.376 | 0.143 | 2.153 | 1.343 | 315 | 2 | 1 | 6 | 6 | 1.006 | 0 | 267^48 | 0 |
| 20140812 06:16:19.316 | -2 | 0.258 | 0.15 | 2.038 | 1.512 | 516 | 2 | 3 | 5 | 4 | 1.004 | 9 | 456^69 | 0 |
| 20140812 06:34:11.045 | -1 | 0.166 | 0.048 | 1.783 | 1.487 | 375 | 1 | 3 | 4 | 1 | 0.856 | 0 | 375 | 1 |
| 20140812 07:55:39.515 | -1 | 0.652 | 0.058 | 2.125 | 0.738 | 420 | 1 | 3 | 3 | 2 | 1.055 | 0 | 420 | 0 |
| 20140812 09:34:42.951 | -2 | 0.416 | 0.016 | 2.28 | 1.333 | 579 | 1 | 5 | 0 | 0 | 1.032 | 0 | 579 | 0 |
| 20140812 06:31:37.212 | -5 | 0.146 | 0.049 | 4.179 | 3.567 | 801 | 2 | 2 | 1 | 1 | 1.003 | 88 | 767^122 | 0 |
| 20140812 06:31:37.212 | -5 | 0.146 | 0.049 | 4.179 | 3.567 | 801 | 2 | 2 | 1 | 1 | 1.003 | 88 | 767^122 | 0 |
| 20140812 08:30:28.419 | -1 | 0.269 | 0.062 | 3.674 | 2.888 | 1651 | 2 | 3 | 6 | 4 | 1.001 | 1 | 1371^281 | 0 |
| 20140812 09:12:26.049 | -1 | 0.306 | 0.04 | 54.76 | 38 | 950 | 2 | 0 | 1 | 0 | 1 | 0 | 853^97 | 11 |
| 20140812 05:34:38.371 | -1 | 0.443 | 0.061 | 1.722 | 0.959 | 903 | 1 | 2 | 4 | 3 | 1.002 | 0 | 903 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140812 06:16:05.815 | 8 | 6 | ZNU4 | 3 | Bid | 125.8125 | 84133:M:682636TN0017500 | 15.625 | -46.875 | 0.9 | -47.775 | 4947044 | -608 | -9 | 9 | 1 | -251 |
| 20140812 06:16:05.815 | 8 | 6 | ZNU4 | 1 | Bid | 125.8125 | 84133:M:682638TN0017501 | 15.625 | -15.625 | 0.3 | -15.925 | 4947044 | -608 | -9 | 9 | 1 | -251 |
| 20140812 06:16:05.815 | 8 | 6 | ZNU4 | 1 | Bid | 125.8125 | 84133:M:682776TN0017570 | 15.625 | -15.625 | 0.3 | -15.925 | 4947044 | -608 | -9 | 9 | 1 | -251 |
| 20140812 06:31:37.215 | 8 | 6 | ZNU4 | -1 | Ask | 125.84375 | 84133:M:686087TN0018044 | 15.625 | -15.625 | 0.3 | -15.925 | 4979937 | -515 | -7 | 3 | 1 | -192 |
| 20140812 06:32:29.583 | 8 | 6 | ZNU4 | 1 | Bid | 125.84375 | 84133:M:686918TN0018196 | 15.625 | -15.625 | 0.3 | -15.925 | 4984485 | -625 | -10 | 5 | 1 | -525 |
| 20140812 09:12:26.051 | 8 | 9 | ZNU4 | -3 | Ask | 125.890625 | 84133:M:871347TN0050969 | 15.625 | -46.875 | 0.9 | -47.775 | 6329932 | -611 | -11 | 2 | 0 | -362 |
| 20140812 09:12:26.051 | 8 | 9 | ZNU4 | -1 | Ask | 125.890625 | 84133:M:871305TN0050948 | 15.625 | -15.625 | 0.3 | -15.925 | 6329932 | -611 | -11 | 2 | 0 | -362 |
| 20140812 09:34:46.599 | 8 | 9 | ZNU4 | -3 | Ask | 125.828125 | 84133:M:924583TN0059458 | 15.625 | -46.875 | 0.9 | -47.775 | 6693990 | -938 | -12 | 10 | 2 | -600 |
| 20140812 09:34:46.599 | 8 | 9 | ZNU4 | -1 | Ask | 125.828125 | 84133:M:924647TN0059461 | 15.625 | -15.625 | 0.3 | -15.925 | 6693990 | -938 | -12 | 10 | 2 | -600 |
| 20140812 10:15:33.792 | 8 | 10 | ZNU4 | 1 | Bid | 125.890625 | 84133:M:994896TN0071513 | 15.625 | -15.625 | 0.3 | -15.925 | 7175714 | -377 | -5 | 1 | 0 | -377 |
| 20140813 01:58:47.236 | 8 | 1 | ZBU4 | -1 | Ask | 138.6875 | 84133:M:1281691TN0003817 | 31.25 | -31.25 | 0.3 | -31.55 | 9612976 | -182 | -14 | 13 | 0 | -92 |
| 20140813 05:07:29.811 | 8 | 5 | ZBU4 | -2 | Ask | 138.65625 | 84133:M:1368363TN0012066 | 31.25 | -62.5 | 0.6 | -63.1 | 10189687 | -169 | -21 | 21 | 5 | -39 |
| 20140813 05:07:29.811 | 8 | 5 | ZBU4 | -1 | Ask | 138.65625 | 84133:M:1368361TN0012065 | 31.25 | -31.25 | 0.3 | -31.55 | 10189687 | -169 | -21 | 21 | 5 | -39 |
| 20140813 05:12:27.418 | 8 | 5 | ZBU4 | -1 | Ask | 138.6875 | 84133:M:1371855TN0012284 | 31.25 | -31.25 | 0.3 | -31.55 | 10203191 | -151 | -9 | 9 | 0 | -37 |
| 20140813 05:12:27.418 | 8 | 5 | ZBU4 | -2 | Ask | 138.6875 | 84133:M:1371913TN0012313 | 31.25 | -62.5 | 0.6 | -63.1 | 10203191 | -151 | -9 | 9 | 0 | -37 |
| 20140813 05:15:28.495 | 8 | 5 | ZBU4 | -1 | Ask | 138.6875 | 84133:M:1375537TN0012664 | 31.25 | -31.25 | 0.3 | -31.55 | 10222662 | -181 | -13 | 8 | 4 | -97 |
| 20140813 10:30:47.163 | 8 | 10 | ZBU4 | -1 | Ask | 139.25 | 84133:M:1838657TN0062929 | 31.25 | -31.25 | 0.3 | -31.55 | 13217074 | -435 | -4 | 4 | 1 | -329 |
| 20140813 05:20:01.557 | 8 | 5 | ZFU4 | -6 | Ask | 119.5703125 | 84133:M:1378901TN0013037 | 7.8125 | -46.875 | 1.8 | -48.675 | 10246442 | -416 | -6 | 1 | 0 | -416 |
| 20140813 05:20:01.557 | 8 | 5 | ZFU4 | -6 | Ask | 119.5703125 | 84133:M:1378903TN0013038 | 7.8125 | -46.875 | 1.8 | -48.675 | 10246442 | -416 | -6 | 1 | 0 | -416 |
| 20140813 04:36:16.033 | 8 | 4 | ZNU4 | -4 | Ask | 125.6875 | 84133:M:1347475TN0026655 | 15.625 | -62.5 | 1.2 | -63.7 | 10062235 | -445 | -13 | 13 | 0 | -172 |
| 20140813 04:36:16.033 | 8 | 4 | ZNU4 | -4 | Ask | 125.6875 | 84133:M:1347473TN0026654 | 15.625 | -62.5 | 1.2 | -63.7 | 10062235 | -445 | -13 | 13 | 0 | -172 |
| 20140813 04:47:38.579 | 8 | 4 | ZNU4 | 1 | Bid | 125.6875 | 84133:M:1354880TN0028284 | 15.625 | -15.625 | 0.3 | -15.925 | 10112565 | -594 | -15 | 15 | 1 | -120 |
| 20140813 04:53:42.017 | 8 | 4 | ZNU4 | 1 | Bid | 125.65625 | 84133:M:1360038TN0029640 | 15.625 | -15.625 | 0.3 | -15.925 | 10141398 | -592 | -5 | 5 | 2 | -357 |
| 20140813 04:53:42.017 | 8 | 4 | ZNU4 | 1 | Bid | 125.65625 | 84133:M:1360166TN0029704 | 15.625 | -15.625 | 0.3 | -15.925 | 10141398 | -592 | -5 | 5 | 2 | -357 |
| 20140813 05:12:27.416 | 8 | 5 | ZNU4 | -1 | Ask | 125.6875 | 84133:M:1371719TN0032410 | 15.625 | -15.625 | 0.3 | -15.925 | 10203176 | -443 | -17 | 14 | 1 | -80 |
| 20140813 05:33:07.089 | 8 | 5 | ZNU4 | -1 | Ask | 125.703125 | 84133:M:1388975TN0035921 | 15.625 | -15.625 | 0.3 | -15.925 | 10298900 | -599 | -8 | 6 | 0 | -413 |
| 20140813 10:08:09.524 | 8 | 10 | ZNU4 | 1 | Bid | 126.0625 | 84133:M:1804786TN0115487 | 15.625 | -15.625 | 0.3 | -15.925 | 13006862 | -972 | -5 | 2 | 1 | -882 |
| 20140813 10:24:20.579 | 8 | 10 | ZNU4 | 1 | Bid | 126.078125 | 84133:M:1827964TN0119546 | 15.625 | -15.625 | 0.3 | -15.925 | 13159157 | -692 | -11 | 11 | 1 | -198 |
| 20140813 10:24:20.579 | 8 | 10 | ZNU4 | 4 | Bid | 126.078125 | 84133:M:1827980TN0119554 | 15.625 | -62.5 | 1.2 | -63.7 | 13159157 | -692 | -11 | 11 | 1 | -198 |
| 20140813 10:30:08.844 | 8 | 10 | ZNU4 | 1 | Bid | 126.046875 | 84133:M:1836598TN0121479 | 15.625 | -15.625 | 0.3 | -15.925 | 13207806 | -585 | -10 | 10 | 0 | -200 |
| 20140813 10:30:08.844 | 8 | 10 | ZNU4 | 1 | Bid | 126.046875 | 84133:M:1836572TN0121466 | 15.625 | -15.625 | 0.3 | -15.925 | 13207806 | -585 | -10 | 10 | 0 | -200 |
| 20140813 12:51:18.952 | 8 | 12 | ZNU4 | -6 | Ask | 126.203125 | 84133:M:1994199TN0152827 | 15.625 | -93.75 | 1.8 | -95.55 | 14252916 | -522 | -5 | 2 | 0 | -419 |
| 20140813 12:51:18.952 | 8 | 12 | ZNU4 | -1 | Ask | 126.203125 | 84133:M:1994203TN0152829 | 15.625 | -15.625 | 0.3 | -15.925 | 14252916 | -522 | -5 | 2 | 0 | -419 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140812 06:16:05.815 | -1 | 0.274 | 0.066 | 3.296 | 2.391 | 1609 | 1 | 4 | 4 | 3 | 1.001 | 0 | 1609 | 0 |
| 20140812 06:16:05.815 | -1 | 0.274 | 0.066 | 3.296 | 2.391 | 1609 | 1 | 4 | 4 | 3 | 1.001 | 0 | 1609 | 0 |
| 20140812 06:16:05.815 | -1 | 0.274 | 0.066 | 3.296 | 2.391 | 1609 | 1 | 4 | 4 | 3 | 1.001 | 0 | 1609 | 0 |
| 20140812 06:31:37.215 | -5 | 0.334 | 0.065 | 1.439 | 0.958 | 833 | 1 | 2 | 4 | 3 | 0.812 | 0 | 833 | 4 |
| 20140812 06:32:29.583 | -2 | 0.281 | 0.064 | 1.589 | 1.142 | 1537 | 2 | 4 | 3 | 2 | 0.962 | 0 | 1275^262 | 8 |
| 20140812 09:12:26.051 | -10 | 0.268 | 0.055 | 1.356 | 0.992 | 1415 | 1 | 2 | 0 | 0 | 0.85 | 0 | 1415 | 8 |
| 20140812 09:12:26.051 | -10 | 0.268 | 0.055 | 1.356 | 0.992 | 1415 | 1 | 2 | 0 | 0 | 0.85 | 0 | 1415 | 8 |
| 20140812 09:34:46.599 | -1 | 0.299 | 0.063 | 1.334 | 0.935 | 1693 | 2 | 1 | 7 | 5 | 0.874 | 0 | 1392^301 | 15 |
| 20140812 09:34:46.599 | -1 | 0.299 | 0.063 | 1.334 | 0.935 | 1693 | 2 | 1 | 7 | 5 | 0.874 | 0 | 1392^301 | 15 |
| 20140812 10:15:33.792 | -5 | 0.222 | 0.031 | 1.388 | 1.079 | 1322 | 1 | 5 | 3 | 3 | 1.002 | 0 | 1322 | 0 |
| 20140813 01:58:47.236 | -1 | 0.333 | 0.197 | 2.744 | 1.829 | 341 | 1 | 2 | 5 | 5 | 0.937 | 0 | 341 | 1 |
| 20140813 05:07:29.811 | -1 | 0.363 | 0.253 | 2.017 | 1.264 | 247 | 1 | 1 | 5 | 0 | 0.832 | 0 | 247 | 1 |
| 20140813 05:07:29.811 | -1 | 0.363 | 0.253 | 2.017 | 1.264 | 247 | 1 | 1 | 5 | 0 | 0.832 | 0 | 247 | 1 |
| 20140813 05:12:27.418 | -1 | 0.279 | 0.107 | 2.203 | 1.589 | 325 | 1 | 2 | 5 | 5 | 0.831 | 0 | 325 | 16 |
| 20140813 05:12:27.418 | -1 | 0.279 | 0.107 | 2.203 | 1.589 | 325 | 1 | 2 | 5 | 5 | 0.831 | 0 | 325 | 16 |
| 20140813 05:15:28.495 | -5 | 0.355 | 0.186 | 1.802 | 1.158 | 297 | 1 | 1 | 4 | 0 | 0.903 | 0 | 297 | 0 |
| 20140813 10:30:47.163 | -1 | 0.319 | 0.022 | 1.494 | 1.001 | 687 | 1 | 6 | 6 | 5 | 0.931 | 0 | 687 | 0 |
| 20140813 05:20:01.557 | -6 | 0.393 | 0.115 | 1.25 | 0.759 | 644 | 2 | 1 | 1 | 1 | 1.002 | 96 | 611^129 | 1 |
| 20140813 05:20:01.557 | -6 | 0.393 | 0.115 | 1.25 | 0.759 | 644 | 2 | 1 | 1 | 1 | 1.002 | 96 | 611^129 | 1 |
| 20140813 04:36:16.033 | -1 | 0.211 | 0.131 | 1.86 | 1.467 | 1227 | 1 | 2 | 9 | 9 | 0.89 | 0 | 1227 | 0 |
| 20140813 04:36:16.033 | -1 | 0.211 | 0.131 | 1.86 | 1.467 | 1227 | 1 | 2 | 9 | 9 | 0.89 | 0 | 1227 | 0 |
| 20140813 04:47:38.579 | -1 | 0.497 | 0.129 | 1.12 | 0.563 | 431 | 1 | 4 | 4 | 3 | 0.718 | 0 | 431 | 3 |
| 20140813 04:53:42.017 | -1 | 0.42 | 0.05 | 1.1 | 0.638 | 604 | 1 | 2 | 3 | 1 | 0.74 | 0 | 604 | 2 |
| 20140813 04:53:42.017 | -1 | 0.42 | 0.05 | 1.1 | 0.638 | 604 | 1 | 2 | 3 | 1 | 0.74 | 0 | 604 | 2 |
| 20140813 05:12:27.416 | -1 | 0.433 | 0.162 | 1.289 | 0.695 | 581 | 2 | 3 | 3 | 2 | 1.003 | 1 | 441^141 | 0 |
| 20140813 05:33:07.089 | -2 | 0.367 | 0.073 | 2.832 | 1.792 | 1032 | 2 | 4 | 2 | 2 | 1 | 0 | 886^146 | 4 |
| 20140813 10:08:09.524 | -1 | 0.343 | 0.028 | 2.448 | 1.609 | 1900 | 2 | 6 | 1 | 0 | 1.02 | 0 | 1647^253 | 16 |
| 20140813 10:24:20.579 | -1 | 0.301 | 0.064 | 1.219 | 0.851 | 1314 | 1 | 3 | 4 | 3 | 0.819 | 0 | 1314 | 2 |
| 20140813 10:24:20.579 | -1 | 0.301 | 0.064 | 1.219 | 0.851 | 1314 | 1 | 3 | 4 | 3 | 0.819 | 0 | 1314 | 2 |
| 20140813 10:30:08.844 | -1 | 0.234 | 0.052 | 2.218 | 1.699 | 1650 | 1 | 4 | 4 | 4 | 0.862 | 0 | 1650 | 6 |
| 20140813 10:30:08.844 | -1 | 0.234 | 0.052 | 2.218 | 1.699 | 1650 | 1 | 4 | 4 | 4 | 0.862 | 0 | 1650 | 6 |
| 20140813 12:51:18.952 | -4 | 0.371 | 0.047 | 0.897 | 0.55 | 750 | 1 | 0 | 0 | 0 | 0.848 | 0 | 750 | 1 |
| 20140813 12:51:18.952 | -4 | 0.371 | 0.047 | 0.897 | 0.55 | 750 | 1 | 0 | 0 | 0 | 0.848 | 0 | 750 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140813 12:51:18.952 | 8 | 12 | ZNU4 | -1 | Ask | 126.203125 | 84133:M:1994201TN0152828 | 15.625 | -15.625 | 0.3 | -15.925 | 14252916 | -522 | -5 | 2 | 0 | -419 |
| 20140814 06:19:14.555 | 8 | 6 | ZBU4 | -2 | Ask | 139.5625 | 84133:M:2246639TN0013264 | 31.25 | -62.5 | 0.6 | -63.1 | 16275021 | -500 | -5 | 5 | 0 | -100 |
| 20140814 06:19:14.555 | 8 | 6 | ZBU4 | -1 | Ask | 139.5625 | 84133:M:2246625TN0013257 | 31.25 | -31.25 | 0.3 | -31.55 | 16275021 | -500 | -5 | 5 | 0 | -100 |
| 20140814 06:19:14.555 | 8 | 6 | ZBU4 | -2 | Ask | 139.5625 | 84133:M:2246637TN0013263 | 31.25 | -62.5 | 0.6 | -63.1 | 16275021 | -500 | -5 | 5 | 0 | -100 |
| 20140814 07:27:19.202 | 8 | 7 | ZBU4 | 1 | Bid | 139.53125 | 84133:M:2306928TN0020386 | 31.25 | -31.25 | 0.3 | -31.55 | 16648101 | -788 | -2 | 2 | 0 | -688 |
| 20140814 08:14:29.211 | 8 | 8 | ZBU4 | -1 | Ask | 139.84375 | 84133:M:2409933TN0032388 | 31.25 | -31.25 | 0.3 | -31.55 | 17204155 | -608 | -9 | 9 | 2 | -100 |
| 20140814 11:48:23.068 | 8 | 11 | ZBU4 | -1 | Ask | 139.53125 | 84133:M:2779979TN0069404 | 31.25 | -31.25 | 0.3 | -31.55 | 19478610 | -494 | -13 | 3 | 1 | -257 |
| 20140814 08:16:31.410 | 8 | 8 | ZNU4 | -1 | Ask | 126.328125 | 84133:M:2415553TN0062914 | 15.625 | -15.625 | 0.3 | -15.925 | 17225094 | -1209 | -8 | 2 | 0 | -1050 |
| 20140815 07:41:41.050 | 8 | 7 | ZBU4 | 1 | Bid | 140.25 | 84133:M:3253356TN0017326 | 31.25 | -31.25 | 0.3 | -31.55 | 22652655 | -223 | -7 | 7 | 2 | -81 |
| 20140815 07:41:41.047 | 8 | 7 | ZNU4 | 1 | Bid | 126.296875 | 84133:M:3253152TN0033349 | 15.625 | -15.625 | 0.3 | -15.925 | 22652661 | -985 | -5 | 5 | 1 | -312 |
| 20140815 09:44:23.401 | 8 | 9 | ZNU4 | -1 | Ask | 126.578125 | 84133:M:3508559TN0077905 | 15.625 | -15.625 | 0.3 | -15.925 | 24012041 | -218 | -11 | 11 | 0 | -78 |
| 20140818 02:58:40.854 | 8 | 2 | ZBU4 | 1 | Bid | 140.75 | 84134:M:75264TN0005731 | 31.25 | -31.25 | 0.3 | -31.55 | 649208 | -352 | -13 | 14 | 2 | -100 |
| 20140818 04:38:14.631 | 8 | 4 | ZBU4 | -1 | Ask | 140.84375 | 84134:M:98159TN0007880 | 31.25 | -31.25 | 0.3 | -31.55 | 849422 | -155 | -6 | 2 | 0 | -153 |
| 20140818 04:38:14.631 | 8 | 4 | ZBU4 | -2 | Ask | 140.84375 | 84134:M:98175TN0007888 | 31.25 | -62.5 | 0.6 | -63.1 | 849422 | -155 | -6 | 2 | 0 | -153 |
| 20140818 09:09:42.849 | 8 | 9 | ZNU4 | -1 | Ask | 126.375 | 84134:M:311095TN0064001 | 15.625 | -15.625 | 0.3 | -15.925 | 2264125 | -995 | -2 | 2 | 3 | -963 |
| 20140818 09:09:42.849 | 8 | 9 | ZNU4 | -1 | Ask | 126.375 | 84134:M:311137TN0064022 | 15.625 | -15.625 | 0.3 | -15.925 | 2264125 | -995 | -2 | 2 | 3 | -963 |
| 20140818 09:09:42.849 | 8 | 9 | ZNU4 | -5 | Ask | 126.375 | 84134:M:311167TN0064037 | 15.625 | -78.125 | 1.5 | -79.625 | 2264125 | -995 | -2 | 2 | 3 | -963 |
| 20140819 04:31:27.378 | 8 | 4 | ZNU4 | -1 | Ask | 126.453125 | 84134:M:646391TN0016607 | 15.625 | -15.625 | 0.3 | -15.925 | 4721805 | -602 | -9 | 1 | 0 | -602 |
| 20140819 06:46:06.379 | 8 | 6 | ZNU4 | 1 | Bid | 126.453125 | 84134:M:692408TN0025390 | 15.625 | -15.625 | 0.3 | -15.925 | 5079040 | -298 | -4 | 4 | 0 | -150 |
| 20140819 06:46:06.379 | 8 | 6 | ZNU4 | 1 | Bid | 126.453125 | 84134:M:692480TN0025424 | 15.625 | -15.625 | 0.3 | -15.925 | 5079040 | -298 | -4 | 4 | 0 | -150 |
| 20140819 08:25:21.772 | 8 | 8 | ZNU4 | -1 | Ask | 126.515625 | 84134:M:872239TN0061180 | 15.625 | -15.625 | 0.3 | -15.925 | 6134090 | -745 | -14 | 14 | 0 | -194 |
| 20140819 09:25:06.286 | 8 | 9 | ZNU4 | -6 | Ask | 126.40625 | 84134:M:965141TN0080115 | 15.625 | -93.75 | 1.8 | -95.55 | 6769478 | -688 | -5 | 3 | 1 | -370 |
| 20140819 09:25:06.286 | 8 | 9 | ZNU4 | -1 | Ask | 126.40625 | 84134:M:965079TN0080084 | 15.625 | -15.625 | 0.3 | -15.925 | 6769478 | -688 | -5 | 3 | 1 | -370 |
| 20140819 09:25:06.286 | 8 | 9 | ZNU4 | -1 | Ask | 126.40625 | 84134:M:965077TN0080083 | 15.625 | -15.625 | 0.3 | -15.925 | 6769478 | -688 | -5 | 3 | 1 | -370 |
| 20140820 10:59:47.483 | 8 | 10 | ZBU4 | 1 | Bid | 139.78125 | 84134:M:1681772TN0043549 | 31.25 | -31.25 | 0.3 | -31.55 | 11768084 | -365 | -7 | 7 | 2 | -212 |
| 20140820 11:01:51.333 | 8 | 11 | ZBU4 | -1 | Ask | 139.75 | 84134:M:1684723TN0043915 | 31.25 | -31.25 | 0.3 | -31.55 | 11781939 | -134 | -7 | 7 | 0 | -52 |
| 20140820 13:37:53.869 | 8 | 13 | ZBU4 | 1 | Bid | 139.4375 | 84134:M:1983324TN0067146 | 31.25 | -31.25 | 0.3 | -31.55 | 13556893 | -92 | -10 | 6 | 4 | -80 |
| 20140820 13:39:01.433 | 8 | 13 | ZBU4 | 1 | Bid | 139.4375 | 84134:M:1985882TN0067469 | 31.25 | -31.25 | 0.3 | -31.55 | 13571099 | -193 | -7 | 3 | 0 | -110 |
| 20140820 04:38:10.403 | 8 | 4 | ZFU4 | -6 | Ask | 119.7890625 | 84134:M:1332329TN0010737 | 7.8125 | -46.875 | 1.8 | -48.675 | 9489318 | -265 | -11 | 11 | 1 | -75 |
| 20140820 10:59:47.480 | 8 | 10 | ZFU4 | 1 | Bid | 119.75 | 84134:M:1681836TN0044718 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 11768080 | -701 | -8 | 6 | 2 | -363 |
| 20140820 13:39:01.430 | 8 | 13 | ZFU4 | 1 | Bid | 119.53125 | 84134:M:1985750TN0082267 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 13571098 | -471 | -4 | 2 | 0 | -321 |
| 20140820 04:02:43.025 | 8 | 4 | ZNU4 | -1 | Ask | 126.140625 | 84134:M:1319443TN0018739 | 15.625 | -15.625 | 0.3 | -15.925 | 9386589 | -547 | -17 | 17 | 1 | -136 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -6 | Ask | 126.234375 | 84134:M:1332431TN0020769 | 15.625 | -93.75 | 1.8 | -95.55 | 9489327 | -538 | -6 | 6 | 1 | -300 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140813 12:51:18.952 | -4 | 0.371 | 0.047 | 0.897 | 0.55 | 750 | 1 | 0 | 0 | 0 | 0.848 | 0 | 750 | 1 |
| 20140814 06:19:14.555 | -1 | 0.644 | 0.077 | 1.216 | 0.433 | 277 | 1 | 1 | 2 | 2 | 1 | 273 | 550 | 0 |
| 20140814 06:19:14.555 | -1 | 0.644 | 0.077 | 1.216 | 0.433 | 277 | 1 | 1 | 2 | 2 | 1 | 273 | 550 | 0 |
| 20140814 06:19:14.555 | -1 | 0.644 | 0.077 | 1.216 | 0.433 | 277 | 1 | 1 | 2 | 2 | 1 | 273 | 550 | 0 |
| 20140814 07:27:19.202 | -1 | 0.654 | 0.014 | 2.354 | 0.814 | 429 | 1 | 2 | 3 | 3 | 1.029 | 0 | 429 | 0 |
| 20140814 08:14:29.211 | -1 | 0.549 | 0.123 | 2.613 | 1.179 | 593 | 1 | 2 | 3 | 1 | 1.186 | 207 | 800 | 0 |
| 20140814 11:48:23.068 | -6 | 0.452 | 0.102 | 2.476 | 1.356 | 551 | 1 | 3 | 2 | 1 | 0.921 | 0 | 551 | 0 |
| 20140814 08:16:31.410 | -5 | 0.433 | 0.043 | 1.512 | 0.857 | 1311 | 1 | 5 | 3 | 3 | 0.829 | 0 | 1311 | 2 |
| 20140815 07:41:41.050 | -1 | 0.161 | 0.029 | 1.33 | 0.946 | 451 | 1 | 3 | 5 | 3 | 0.893 | 0 | 451 | 0 |
| 20140815 07:41:41.047 | -1 | 0.262 | 0.023 | 0.678 | 0.264 | 597 | 2 | 2 | 2 | 1 | 1.005 | 0 | 440^157 | 0 |
| 20140815 09:44:23.401 | -1 | 0.216 | 0.094 | 0.933 | 0.732 | 796 | 1 | 3 | 2 | 2 | 1.005 | 220 | 1016 | 0 |
| 20140818 02:58:40.854 | -1 | 0.429 | 0.111 | 2.029 | 0.939 | 416 | 1 | 1 | 4 | 2 | 1.002 | 0 | 416 | 0 |
| 20140818 04:38:14.631 | -6 | 0.585 | 0.081 | 2.091 | 1.525 | 402 | 1 | 2 | 1 | 1 | 1.002 | 1 | 403 | 0 |
| 20140818 04:38:14.631 | -6 | 0.585 | 0.081 | 2.091 | 1.525 | 402 | 1 | 2 | 1 | 1 | 1.002 | 1 | 403 | 0 |
| 20140818 09:09:42.849 | -1 | 0.235 | 0.008 | 1.417 | 0.791 | 1220 | 1 | 3 | 3 | 0 | 1.003 | 132 | 1352 | 0 |
| 20140818 09:09:42.849 | -1 | 0.235 | 0.008 | 1.417 | 0.791 | 1220 | 1 | 3 | 3 | 0 | 1.003 | 132 | 1352 | 0 |
| 20140818 09:09:42.849 | -1 | 0.235 | 0.008 | 1.417 | 0.791 | 1220 | 1 | 3 | 3 | 0 | 1.003 | 132 | 1352 | 0 |
| 20140819 04:31:27.378 | -9 | 0.306 | 0.084 | 1.452 | 1.008 | 1367 | 2 | 0 | 0 | 0 | 1 | 0 | 1143^224 | 3 |
| 20140819 06:46:06.379 | -1 | 0.222 | 0.03 | 1.371 | 1.066 | 1044 | 1 | 3 | 2 | 2 | 1.001 | 0 | 1044 | 0 |
| 20140819 06:46:06.379 | -1 | 0.222 | 0.03 | 1.371 | 1.066 | 1044 | 1 | 3 | 2 | 2 | 1.001 | 0 | 1044 | 0 |
| 20140819 08:25:21.772 | -1 | 0.395 | 0.086 | 1.286 | 0.779 | 1214 | 1 | 4 | 4 | 4 | 1.062 | 74 | 1288 | 0 |
| 20140819 09:25:06.286 | -3 | 0.402 | 0.034 | 1.543 | 0.922 | 1022 | 2 | 3 | 5 | 4 | 1 | 0 | 850^172 | 3 |
| 20140819 09:25:06.286 | -3 | 0.402 | 0.034 | 1.543 | 0.922 | 1022 | 2 | 3 | 5 | 4 | 1 | 0 | 850^172 | 3 |
| 20140819 09:25:06.286 | -3 | 0.402 | 0.034 | 1.543 | 0.922 | 1022 | 2 | 3 | 5 | 4 | 1 | 0 | 850^172 | 3 |
| 20140820 10:59:47.483 | -1 | 0.286 | 0.046 | 1.774 | 1.284 | 663 | 1 | 2 | 6 | 4 | 0.863 | 0 | 663 | 6 |
| 20140820 11:01:51.333 | -1 | 0.276 | 0.065 | 1.168 | 0.846 | 354 | 1 | 2 | 6 | 6 | 1.006 | 112 | 466 | 0 |
| 20140820 13:37:53.869 | -5 | 0.336 | 0.164 | 0.799 | 0.526 | 165 | 1 | 1 | 5 | 1 | 0.907 | 0 | 165 | 0 |
| 20140820 13:39:01.433 | -3 | 0.523 | 0.083 | 0.953 | 0.455 | 176 | 2 | 3 | 3 | 3 | 1 | 0 | 137^39 | 11 |
| 20140820 04:38:10.403 | -1 | 0.388 | 0.155 | 1.071 | 0.628 | 419 | 1 | 2 | 2 | 1 | 1.002 | 40 | 459 | 0 |
| 20140820 10:59:47.480 | -2 | 0.301 | 0.05 | 1.095 | 0.641 | 815 | 2 | 2 | 3 | 1 | 0.969 | 0 | 677^138 | 6 |
| 20140820 13:39:01.430 | -1 | 0.432 | 0.05 | 3.234 | 1.837 | 619 | 2 | 2 | 1 | 1 | 1 | 0 | 500^119 | 14 |
| 20140820 04:02:43.025 | -1 | 0.356 | 0.159 | 1.597 | 1.028 | 991 | 2 | 4 | 3 | 2 | 1 | 5 | 816^180 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -5 | Ask | 126.234375 | 84134:M:1332443TN0020775 | 15.625 | -78.125 | 1.5 | -79.625 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -1 | Ask | 126.234375 | 84134:M:1332429TN0020768 | 15.625 | -15.625 | 0.3 | -15.925 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -1 | Ask | 126.234375 | 84134:M:1332439TN0020773 | 15.625 | -15.625 | 0.3 | -15.925 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -44 | Ask | 126.234375 | 84134:M:1332441TN0020774 | 15.625 | -687.5 | 13.2 | -700.7 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -4 | Ask | 126.234375 | 84134:M:1332459TN0020783 | 15.625 | -62.5 | 1.2 | -63.7 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -4 | Ask | 126.234375 | 84134:M:1332461TN0020784 | 15.625 | -62.5 | 1.2 | -63.7 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 04:38:10.406 | 8 | 4 | ZNU4 | -4 | Ask | 126.234375 | 84134:M:1332457TN0020782 | 15.625 | -62.5 | 1.2 | -63.7 | 9489327 | -538 | -6 | 6 | 1 | -300 |
| 20140820 05:43:54.539 | 8 | 5 | ZNU4 | 1 | Bid | 126.1875 | 84134:M:1351232TN0024264 | 15.625 | -15.625 | 0.3 | -15.925 | 9634866 | -479 | -21 | 19 | 1 | -104 |
| 20140820 05:43:54.539 | 8 | 5 | ZNU4 | 1 | Bid | 126.1875 | 84134:M:1351280TN0024288 | 15.625 | -15.625 | 0.3 | -15.925 | 9634866 | -479 | -21 | 19 | 1 | -104 |
| 20140820 06:13:33.272 | 8 | 6 | ZNU4 | -1 | Ask | 126.15625 | 84134:M:1361255TN0026094 | 15.625 | -15.625 | 0.3 | -15.925 | 9725905 | -679 | -9 | 9 | 4 | -200 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -1 | Ask | 126.21875 | 84134:M:1434085TN0037863 | 15.625 | -15.625 | 0.3 | -15.925 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -6 | Ask | 126.21875 | 84134:M:1434095TN0037868 | 15.625 | -93.75 | 1.8 | -95.55 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -1 | Ask | 126.21875 | 84134:M:1434079TN0037860 | 15.625 | -15.625 | 0.3 | -15.925 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -1 | Ask | 126.21875 | 84134:M:1434091TN0037866 | 15.625 | -15.625 | 0.3 | -15.925 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -44 | Ask | 126.21875 | 84134:M:1434087TN0037864 | 15.625 | -687.5 | 13.2 | -700.7 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -3 | Ask | 126.21875 | 84134:M:1434081TN0037861 | 15.625 | -46.875 | 0.9 | -47.775 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -4 | Ask | 126.21875 | 84134:M:1434083TN0037862 | 15.625 | -62.5 | 1.2 | -63.7 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -4 | Ask | 126.21875 | 84134:M:1434093TN0037867 | 15.625 | -62.5 | 1.2 | -63.7 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:39:13.949 | 8 | 7 | ZNU4 | -4 | Ask | 126.21875 | 84134:M:1434089TN0037865 | 15.625 | -62.5 | 1.2 | -63.7 | 10210478 | -954 | -2 | 1 | 0 | -954 |
| 20140820 07:40:48.465 | 8 | 7 | ZNU4 | 6 | Bid | 126.21875 | 84134:M:1437584TN0038918 | 15.625 | -93.75 | 1.8 | -95.55 | 10228715 | -500 | -7 | 6 | 0 | -208 |
| 20140820 07:40:48.465 | 8 | 7 | ZNU4 | 1 | Bid | 126.21875 | 84134:M:1437558TN0038905 | 15.625 | -15.625 | 0.3 | -15.925 | 10228715 | -500 | -7 | 6 | 0 | -208 |
| 20140820 07:40:48.465 | 8 | 7 | ZNU4 | 3 | Bid | 126.21875 | 84134:M:1437580TN0038916 | 15.625 | -46.875 | 0.9 | -47.775 | 10228715 | -500 | -7 | 6 | 0 | -208 |
| 20140820 07:40:48.465 | 8 | 7 | ZNU4 | 5 | Bid | 126.21875 | 84134:M:1437602TN0038927 | 15.625 | -78.125 | 1.5 | -79.625 | 10228715 | -500 | -7 | 6 | 0 | -208 |
| 20140820 07:40:48.465 | 8 | 7 | ZNU4 | 1 | Bid | 126.21875 | 84134:M:1437582TN0038917 | 15.625 | -15.625 | 0.3 | -15.925 | 10228715 | -500 | -7 | 6 | 0 | -208 |
| 20140820 07:44:46.101 | 8 | 7 | ZNU4 | 1 | Bid | 126.203125 | 84134:M:1444090TN0040462 | 15.625 | -15.625 | 0.3 | -15.925 | 10269174 | -754 | -11 | 11 | 5 | -300 |
| 20140820 07:44:46.101 | 8 | 7 | ZNU4 | 1 | Bid | 126.203125 | 84134:M:1444106TN0040470 | 15.625 | -15.625 | 0.3 | -15.925 | 10269174 | -754 | -11 | 11 | 5 | -300 |
| 20140820 13:37:53.879 | 8 | 13 | ZNU4 | 1 | Bid | 125.84375 | 84134:M:1983532TN0137199 | 15.625 | -15.625 | 0.3 | -15.925 | 13556952 | -343 | -9 | 5 | 0 | -176 |
| 20140820 13:39:01.441 | 8 | 13 | ZNU4 | 1 | Bid | 125.84375 | 84134:M:1986134TN0137682 | 15.625 | -15.625 | 0.3 | -15.925 | 13571099 | -673 | -6 | 1 | 0 | -673 |
| 20140821 09:14:00.766 | 8 | 9 | ZFU4 | 6 | Bid | 119.59375 | 84134:M:2538942TN0046757 | 7.8125 | -46.875 | 1.8 | -48.675 | 17372253 | -180 | -5 | 5 | 1 | -113 |
| 20140821 09:14:00.766 | 8 | 9 | ZFU4 | 1 | Bid | 119.59375 | 84134:M:2538944TN0046758 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 17372253 | -180 | -5 | 5 | 1 | -113 |
| 20140821 09:14:00.766 | 8 | 9 | ZFU4 | 6 | Bid | 119.59375 | 84134:M:2538946TN0046759 | 7.8125 | -46.875 | 1.8 | -48.675 | 17372253 | -180 | -5 | 5 | 1 | -113 |
| 20140821 13:55:38.514 | 8 | 13 | ZFU4 | 6 | Bid | 119.578125 | 84134:M:2864856TN0077399 | 7.8125 | -46.875 | 1.8 | -48.675 | 19122798 | -613 | -11 | 10 | 1 | -235 |
| 20140821 13:55:38.514 | 8 | 13 | ZFU4 | 6 | Bid | 119.578125 | 84134:M:2864854TN0077398 | 7.8125 | -46.875 | 1.8 | -48.675 | 19122798 | -613 | -11 | 10 | 1 | -235 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 04:38:10.406 | -1 | 0.31 | 0.068 | 1.423 | 0.981 | 1248 | 1 | 2 | 4 | 3 | 1.044 | 11 | 1259 | 0 |
| 20140820 05:43:54.539 | -1 | 0.338 | 0.139 | 0.975 | 0.629 | 950 | 2 | 3 | 3 | 2 | 1.014 | 0 | 760^190 | 0 |
| 20140820 05:43:54.539 | -1 | 0.338 | 0.139 | 0.975 | 0.629 | 950 | 2 | 3 | 3 | 2 | 1.014 | 0 | 760^190 | 0 |
| 20140820 06:13:33.272 | -1 | 0.414 | 0.097 | 1.088 | 0.638 | 964 | 2 | 3 | 4 | 0 | 1.003 | 0 | 774^190 | 1 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:39:13.949 | -2 | 0.395 | 0.013 | 2.029 | 1.228 | 1842 | 1 | 5 | 1 | 1 | 1.26 | 0 | 1842 | 10 |
| 20140820 07:40:48.465 | -1 | 0.423 | 0.057 | 1.289 | 0.741 | 687 | 1 | 3 | 2 | 2 | 1.006 | 0 | 687 | 0 |
| 20140820 07:40:48.465 | -1 | 0.423 | 0.057 | 1.289 | 0.741 | 687 | 1 | 3 | 2 | 2 | 1.006 | 0 | 687 | 0 |
| 20140820 07:40:48.465 | -1 | 0.423 | 0.057 | 1.289 | 0.741 | 687 | 1 | 3 | 2 | 2 | 1.006 | 0 | 687 | 0 |
| 20140820 07:40:48.465 | -1 | 0.423 | 0.057 | 1.289 | 0.741 | 687 | 1 | 3 | 2 | 2 | 1.006 | 0 | 687 | 0 |
| 20140820 07:40:48.465 | -1 | 0.423 | 0.057 | 1.289 | 0.741 | 687 | 1 | 3 | 2 | 2 | 1.006 | 0 | 687 | 0 |
| 20140820 07:44:46.101 | -1 | 0.342 | 0.063 | 3.307 | 2.17 | 1251 | 1 | 3 | 5 | 0 | 0.862 | 0 | 1251 | 3 |
| 20140820 07:44:46.101 | -1 | 0.342 | 0.063 | 3.307 | 2.17 | 1251 | 1 | 3 | 5 | 0 | 0.862 | 0 | 1251 | 3 |
| 20140820 13:37:53.879 | -2 | 0.24 | 0.077 | 1.389 | 1.056 | 647 | 1 | 1 | 3 | 3 | 0.595 | 0 | 647 | 9 |
| 20140820 13:39:01.441 | -6 | 0.412 | 0.042 | 2.935 | 1.725 | 959 | 2 | 8 | 7 | 7 | 1 | 0 | 793^166 | 1 |
| 20140821 09:14:00.766 | -1 | 0.178 | 0.059 | 1.649 | 1.355 | 832 | 1 | 2 | 3 | 2 | 1.004 | 0 | 832 | 0 |
| 20140821 09:14:00.766 | -1 | 0.178 | 0.059 | 1.649 | 1.355 | 832 | 1 | 2 | 3 | 2 | 1.004 | 0 | 832 | 0 |
| 20140821 09:14:00.766 | -1 | 0.178 | 0.059 | 1.649 | 1.355 | 832 | 1 | 2 | 3 | 2 | 1.004 | 0 | 832 | 0 |
| 20140821 13:55:38.514 | -1 | 0.339 | 0.112 | 2.081 | 1.374 | 1194 | 2 | 4 | 3 | 2 | 1.001 | 0 | 1015^179 | 1 |
| 20140821 13:55:38.514 | -1 | 0.339 | 0.112 | 2.081 | 1.374 | 1194 | 2 | 4 | 3 | 2 | 1.001 | 0 | 1015^179 | 1 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140821 13:55:38.514 | 8 | 13 | ZFU4 | 1 | Bid | 119.578125 | 84134:M:2864858TN0077400 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 19122798 | -613 | -11 | 10 | 1 | -235 |
| 20140821 09:30:51.850 | 8 | 9 | ZNU4 | -1 | Ask | 125.9375 | 84134:M:2586113TN0091196 | 15.625 | -15.625 | 0.3 | -15.925 | 17609037 | -818 | -5 | 5 | 0 | -351 |
| 20140825 06:02:12.176 | 8 | 6 | ZBU4 | -1 | Ask | 140.84375 | 84136:M:120227TN0008393 | 31.25 | -31.25 | 0.3 | -31.55 | 590115 | -303 | -9 | 2 | 0 | -244 |
| 20140825 06:21:37.758 | 8 | 6 | ZBU4 | 1 | Bid | 140.875 | 84136:M:139448TN0009180 | 31.25 | -31.25 | 0.3 | -31.55 | 631675 | -270 | -15 | 12 | 1 | -117 |
| 20140825 08:34:18.778 | 8 | 8 | ZBU4 | -1 | Ask | 140.6875 | 84136:M:391457TN0024434 | 31.25 | -31.25 | 0.3 | -31.55 | 1338987 | -276 | -7 | 7 | 0 | -80 |
| 20140825 08:34:18.778 | 8 | 8 | ZBU4 | -2 | Ask | 140.6875 | 84136:M:391447TN0024429 | 31.25 | -62.5 | 0.6 | -63.1 | 1338987 | -276 | -7 | 7 | 0 | -80 |
| 20140825 06:21:37.756 | 8 | 6 | ZNU4 | 1 | Bid | 126.0625 | 84136:M:139330TN0022252 | 15.625 | -15.625 | 0.3 | -15.925 | 631669 | -846 | -7 | 7 | 0 | -231 |
| 20140825 06:25:05.179 | 8 | 6 | ZNU4 | -1 | Ask | 126.0625 | 84136:M:141025TN0022455 | 15.625 | -15.625 | 0.3 | -15.925 | 642447 | -564 | -7 | 7 | 0 | -458 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -1 | Ask | 125.96875 | 84136:M:391137TN0057432 | 15.625 | -15.625 | 0.3 | -15.925 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -6 | Ask | 125.96875 | 84136:M:391181TN0057454 | 15.625 | -93.75 | 1.8 | -95.55 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -5 | Ask | 125.96875 | 84136:M:391189TN0057458 | 15.625 | -78.125 | 1.5 | -79.625 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -1 | Ask | 125.96875 | 84136:M:391179TN0057453 | 15.625 | -15.625 | 0.3 | -15.925 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -49 | Ask | 125.96875 | 84136:M:391187TN0057457 | 15.625 | -765.625 | 14.7 | -780.325 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -4 | Ask | 125.96875 | 84136:M:391191TN0057459 | 15.625 | -62.5 | 1.2 | -63.7 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -4 | Ask | 125.96875 | 84136:M:391183TN0057455 | 15.625 | -62.5 | 1.2 | -63.7 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -1 | Ask | 125.96875 | 84136:M:391185TN0057456 | 15.625 | -15.625 | 0.3 | -15.925 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -4 | Ask | 125.96875 | 84136:M:391177TN0057452 | 15.625 | -62.5 | 1.2 | -63.7 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -1 | Ask | 125.96875 | 84136:M:391175TN0057451 | 15.625 | -15.625 | 0.3 | -15.925 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:34:18.776 | 8 | 8 | ZNU4 | -1 | Ask | 125.96875 | 84136:M:391361TN0057544 | 15.625 | -15.625 | 0.3 | -15.925 | 1338967 | -747 | -14 | 14 | 1 | -269 |
| 20140825 08:41:49.984 | 8 | 8 | ZNU4 | 1 | Bid | 125.9375 | 84136:M:408924TN0059627 | 15.625 | -15.625 | 0.3 | -15.925 | 1405993 | -557 | -8 | 3 | 0 | -263 |
| 20140825 10:09:14.928 | 8 | 10 | ZNU4 | -1 | Ask | 125.828125 | 84136:M:680911TN0089223 | 15.625 | -15.625 | 0.3 | -15.925 | 2149548 | -1223 | -11 | 11 | 1 | -489 |
| 20140825 10:09:14.928 | 8 | 10 | ZNU4 | -6 | Ask | 125.828125 | 84136:M:680961TN0089248 | 15.625 | -93.75 | 1.8 | -95.55 | 2149548 | -1223 | -11 | 11 | 1 | -489 |
| 20140825 10:09:14.928 | 8 | 10 | ZNU4 | -1 | Ask | 125.828125 | 84136:M:681001TN0089268 | 15.625 | -15.625 | 0.3 | -15.925 | 2149548 | -1223 | -11 | 11 | 1 | -489 |
| 20140825 10:09:14.928 | 8 | 10 | ZNU4 | -1 | Ask | 125.828125 | 84136:M:681131TN0089333 | 15.625 | -15.625 | 0.3 | -15.925 | 2149548 | -1223 | -11 | 11 | 1 | -489 |
| 20140825 10:09:14.928 | 8 | 10 | ZNU4 | -1 | Ask | 125.828125 | 84136:M:681217TN0089376 | 15.625 | -15.625 | 0.3 | -15.925 | 2149548 | -1223 | -11 | 11 | 1 | -489 |
| 20140825 10:10:19.393 | 8 | 10 | ZNU4 | -1 | Ask | 125.84375 | 84136:M:684867TN0089923 | 15.625 | -15.625 | 0.3 | -15.925 | 2162502 | -1098 | -3 | 2 | 0 | -598 |
| 20140825 10:12:03.487 | 8 | 10 | ZNU4 | 1 | Bid | 125.875 | 84136:M:693506TN0090971 | 15.625 | -15.625 | 0.3 | -15.925 | 2182112 | -1172 | -10 | 10 | 2 | -283 |
| 20140825 10:57:22.365 | 8 | 10 | ZNU4 | -1 | Ask | 125.921875 | 84136:M:759813TN0098757 | 15.625 | -15.625 | 0.3 | -15.925 | 2408834 | -401 | -2 | 2 | 1 | -400 |
| 20140825 10:57:22.365 | 8 | 10 | ZNU4 | -1 | Ask | 125.921875 | 84136:M:759787TN0098744 | 15.625 | -15.625 | 0.3 | -15.925 | 2408834 | -401 | -2 | 2 | 1 | -400 |
| 20140825 13:29:01.536 | 8 | 13 | ZNU4 | -1 | Ask | 125.921875 | 84136:M:971125TN0124298 | 15.625 | -15.625 | 0.3 | -15.925 | 3046006 | -771 | -17 | 5 | 1 | -528 |
| 20140826 09:09:56.584 | 8 | 9 | ZBU4 | 1 | Bid | 140.78125 | 84136:M:2399302TN0049040 | 31.25 | -31.25 | 0.3 | -31.55 | 6831580 | -283 | -10 | 3 | 0 | -170 |
| 20140826 09:10:31.915 | 8 | 9 | ZBU4 | -1 | Ask | 140.75 | 84136:M:2430423TN0049702 | 31.25 | -31.25 | 0.3 | -31.55 | 6861584 | -207 | -7 | 2 | 0 | -116 |
| 20140826 10:26:27.503 | 8 | 10 | ZBU4 | -1 | Ask | 140.5625 | 84136:M:2851877TN0066937 | 31.25 | -31.25 | 0.3 | -31.55 | 7645460 | -257 | -15 | 5 | 5 | -154 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140821 13:55:38.514 | -1 | 0.339 | 0.112 | 2.081 | 1.374 | 1194 | 2 | 4 | 3 | 2 | 1.001 | 0 | 1015^179 | 1 |
| 20140821 09:30:51.850 | -1 | 0.377 | 0.034 | 1.188 | 0.74 | 1356 | 1 | 5 | 3 | 3 | 1.003 | 126 | 1482 | 0 |
| 20140825 06:02:12.176 | -3 | 0.334 | 0.136 | 2.215 | 1.476 | 607 | 1 | 1 | 0 | 0 | 1.003 | 41 | 648 | 0 |
| 20140825 06:21:37.758 | -1 | 0.507 | 0.211 | 2.379 | 1.174 | 229 | 2 | 1 | 6 | 5 | 1.013 | 0 | 193^36 | 0 |
| 20140825 08:34:18.778 | -1 | 0.341 | 0.06 | 1.021 | 0.673 | 534 | 2 | 3 | 6 | 6 | 1 | 0 | 418^116 | 3 |
| 20140825 08:34:18.778 | -1 | 0.341 | 0.06 | 1.021 | 0.673 | 534 | 2 | 3 | 6 | 6 | 1 | 0 | 418^116 | 3 |
| 20140825 06:21:37.756 | -1 | 0.537 | 0.075 | 1.301 | 0.602 | 509 | 1 | 1 | 4 | 4 | 0.72 | 0 | 509 | 1 |
| 20140825 06:25:05.179 | -1 | 0.192 | 0.049 | 1.198 | 0.585 | 536 | 2 | 1 | 1 | 1 | 1.004 | 146 | 522^160 | 0 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:34:18.776 | -1 | 0.399 | 0.087 | 2.514 | 1.511 | 963 | 1 | 3 | 4 | 3 | 0.855 | 0 | 963 | 5 |
| 20140825 08:41:49.984 | -5 | 0.357 | 0.065 | 1.674 | 1.076 | 836 | 1 | 3 | 3 | 3 | 0.833 | 0 | 836 | 6 |
| 20140825 10:09:14.928 | -1 | 0.277 | 0.047 | 1.157 | 0.646 | 1508 | 2 | 7 | 4 | 3 | 1.003 | 148 | 1316^340 | 0 |
| 20140825 10:09:14.928 | -1 | 0.277 | 0.047 | 1.157 | 0.646 | 1508 | 2 | 7 | 4 | 3 | 1.003 | 148 | 1316^340 | 0 |
| 20140825 10:09:14.928 | -1 | 0.277 | 0.047 | 1.157 | 0.646 | 1508 | 2 | 7 | 4 | 3 | 1.003 | 148 | 1316^340 | 0 |
| 20140825 10:09:14.928 | -1 | 0.277 | 0.047 | 1.157 | 0.646 | 1508 | 2 | 7 | 4 | 3 | 1.003 | 148 | 1316^340 | 0 |
| 20140825 10:09:14.928 | -1 | 0.277 | 0.047 | 1.157 | 0.646 | 1508 | 2 | 7 | 4 | 3 | 1.003 | 148 | 1316^340 | 0 |
| 20140825 10:10:19.393 | -2 | 0.461 | 0.02 | 1.56 | 0.836 | 1291 | 2 | 5 | 5 | 5 | 1.004 | 26 | 1048^269 | 0 |
| 20140825 10:12:03.487 | -1 | 0.297 | 0.041 | 1.436 | 0.787 | 1149 | 1 | 3 | 2 | 0 | 0.831 | 0 | 1149 | 0 |
| 20140825 10:57:22.365 | -1 | 0.239 | 0.014 | 1.161 | 0.883 | 1283 | 1 | 7 | 3 | 2 | 1.007 | 439 | 1722 | 0 |
| 20140825 10:57:22.365 | -1 | 0.239 | 0.014 | 1.161 | 0.883 | 1283 | 1 | 7 | 3 | 2 | 1.007 | 439 | 1722 | 0 |
| 20140825 13:29:01.536 | -7 | 0.468 | 0.123 | 1.209 | 0.642 | 862 | 2 | 3 | 5 | 4 | 1.006 | 13 | 668^207 | 0 |
| 20140826 09:09:56.584 | -4 | 0.421 | 0.099 | 1.71 | 0.99 | 393 | 2 | 2 | 7 | 7 | 1.01 | 0 | 314^79 | 0 |
| 20140826 09:10:31.915 | -2 | 0.235 | 0.069 | 1.553 | 1.187 | 630 | 1 | 3 | 1 | 1 | 0.938 | 0 | 630 | 0 |
| 20140826 10:26:27.503 | -8 | 0.184 | 0.082 | 0.815 | 0.624 | 784 | 2 | 3 | 6 | 1 | 1.004 | 78 | 643^219 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140826 05:08:39.839 | 8 | 5 | ZFU4 | -1 | Ask | 119.4921875 | 84136:M:1487635TN0016953 | 7.8125 | -7.8125 | 0.3 | -8.1125 | 4578876 | -350 | -13 | 13 | 2 | -92 |
| 20140826 05:08:39.839 | 8 | 5 | ZFU4 | -6 | Ask | 119.4921875 | 84136:M:1487647TN0016959 | 7.8125 | -46.875 | 1.8 | -48.675 | 4578876 | -350 | -13 | 13 | 2 | -92 |
| 20140826 05:08:39.839 | 8 | 5 | ZFU4 | -6 | Ask | 119.4921875 | 84136:M:1487649TN0016960 | 7.8125 | -46.875 | 1.8 | -48.675 | 4578876 | -350 | -13 | 13 | 2 | -92 |
| 20140826 03:21:52.543 | 8 | 3 | ZNU4 | 1 | Bid | 126.09375 | 84136:M:1364300TN0024678 | 15.625 | -15.625 | 0.3 | -15.925 | 4287362 | -574 | -13 | 5 | 0 | -200 |
| 20140826 05:08:39.842 | 8 | 5 | ZNU4 | -1 | Ask | 126.125 | 84136:M:1487763TN0039937 | 15.625 | -15.625 | 0.3 | -15.925 | 4578888 | -1135 | -15 | 15 | 1 | -450 |
| 20140826 07:48:16.914 | 8 | 7 | ZNU4 | -3 | Ask | 126.0625 | 84136:M:1865191TN0082837 | 15.625 | -46.875 | 0.9 | -47.775 | 5763843 | -878 | -21 | 8 | 2 | -395 |
| 20140826 07:48:16.914 | 8 | 7 | ZNU4 | -1 | Ask | 126.0625 | 84136:M:1865507TN0082881 | 15.625 | -15.625 | 0.3 | -15.925 | 5763843 | -878 | -21 | 8 | 2 | -395 |
| 20140826 08:09:32.865 | 8 | 8 | ZNU4 | -2 | Ask | 126.09375 | 84136:M:1972579TN0092481 | 15.625 | -31.25 | 0.6 | -31.85 | 6051906 | -743 | -7 | 2 | 0 | -555 |
| 20140826 08:09:32.865 | 8 | 8 | ZNU4 | -2 | Ask | 126.09375 | 84136:M:1972569TN0092476 | 15.625 | -31.25 | 0.6 | -31.85 | 6051906 | -743 | -7 | 2 | 0 | -555 |
| 20140826 08:09:32.865 | 8 | 8 | ZNU4 | -2 | Ask | 126.09375 | 84136:M:1972571TN0092477 | 15.625 | -31.25 | 0.6 | -31.85 | 6051906 | -743 | -7 | 2 | 0 | -555 |
| 20140826 08:09:32.865 | 8 | 8 | ZNU4 | -2 | Ask | 126.09375 | 84136:M:1972589TN0092486 | 15.625 | -31.25 | 0.6 | -31.85 | 6051906 | -743 | -7 | 2 | 0 | -555 |
| 20140826 08:09:32.865 | 8 | 8 | ZNU4 | -1 | Ask | 126.09375 | 84136:M:1972535TN0092459 | 15.625 | -15.625 | 0.3 | -15.925 | 6051906 | -743 | -7 | 2 | 0 | -555 |
| 20140826 08:15:42.477 | 8 | 8 | ZNU4 | -3 | Ask | 126.125 | 84136:M:2014141TN0095495 | 15.625 | -46.875 | 0.9 | -47.775 | 6115798 | -553 | -3 | 2 | 0 | -547 |
| 20140826 08:15:42.477 | 8 | 8 | ZNU4 | -1 | Ask | 126.125 | 84136:M:2014137TN0095493 | 15.625 | -15.625 | 0.3 | -15.925 | 6115798 | -553 | -3 | 2 | 0 | -547 |
| 20140826 08:15:42.477 | 8 | 8 | ZNU4 | -3 | Ask | 126.125 | 84136:M:2014363TN0095541 | 15.625 | -46.875 | 0.9 | -47.775 | 6115798 | -553 | -3 | 2 | 0 | -547 |
| 20140826 08:15:42.477 | 8 | 8 | ZNU4 | -3 | Ask | 126.125 | 84136:M:2014379TN0095542 | 15.625 | -46.875 | 0.9 | -47.775 | 6115798 | -553 | -3 | 2 | 0 | -547 |
| 20140826 09:07:35.242 | 8 | 9 | ZNU4 | 3 | Bid | 126.0625 | 84136:M:2371832TN0130964 | 15.625 | -46.875 | 0.9 | -47.775 | 6785684 | -791 | -4 | 1 | 0 | -791 |
| 20140826 09:07:35.242 | 8 | 9 | ZNU4 | 1 | Bid | 126.0625 | 84136:M:2371830TN0130963 | 15.625 | -15.625 | 0.3 | -15.925 | 6785684 | -791 | -4 | 1 | 0 | -791 |
| 20140826 09:07:35.242 | 8 | 9 | ZNU4 | 6 | Bid | 126.0625 | 84136:M:2371836TN0130966 | 15.625 | -93.75 | 1.8 | -95.55 | 6785684 | -791 | -4 | 1 | 0 | -791 |
| 20140826 09:07:35.242 | 8 | 9 | ZNU4 | 1 | Bid | 126.0625 | 84136:M:2371834TN0130965 | 15.625 | -15.625 | 0.3 | -15.925 | 6785684 | -791 | -4 | 1 | 0 | -791 |
| 20140826 09:09:56.580 | 8 | 9 | ZNU4 | 1 | Bid | 126.046875 | 84136:M:2398940TN0134980 | 15.625 | -15.625 | 0.3 | -15.925 | 6831580 | -656 | -3 | 2 | 1 | -471 |
| 20140826 09:11:43.442 | 8 | 9 | ZNU4 | -1 | Ask | 126.046875 | 84136:M:2439253TN0136507 | 15.625 | -15.625 | 0.3 | -15.925 | 6884749 | -1006 | -4 | 4 | 0 | -838 |
| 20140827 04:26:15.962 | 8 | 4 | ZBU4 | -2 | Ask | 140.625 | 84136:M:4180035TN0009827 | 31.25 | -62.5 | 0.6 | -63.1 | 10294057 | -129 | -8 | 7 | 0 | -39 |
| 20140827 04:26:15.962 | 8 | 4 | ZBU4 | -2 | Ask | 140.625 | 84136:M:4180041TN0009830 | 31.25 | -62.5 | 0.6 | -63.1 | 10294057 | -129 | -8 | 7 | 0 | -39 |
| 20140827 04:26:15.962 | 8 | 4 | ZBU4 | -1 | Ask | 140.625 | 84136:M:4179985TN0009802 | 31.25 | -31.25 | 0.3 | -31.55 | 10294057 | -129 | -8 | 7 | 0 | -39 |
| 20140827 04:26:15.962 | 8 | 4 | ZBU4 | -4 | Ask | 140.625 | 84136:M:4180037TN0009828 | 31.25 | -125 | 1.2 | -126.2 | 10294057 | -129 | -8 | 7 | 0 | -39 |
| 20140827 04:26:15.962 | 8 | 4 | ZBU4 | -2 | Ask | 140.625 | 84136:M:4180039TN0009829 | 31.25 | -62.5 | 0.6 | -63.1 | 10294057 | -129 | -8 | 7 | 0 | -39 |
| 20140827 06:34:20.574 | 8 | 6 | ZBU4 | -1 | Ask | 140.71875 | 84136:M:4500175TN0017866 | 31.25 | -31.25 | 0.3 | -31.55 | 10871553 | -260 | -1 | 1 | 0 | -260 |
| 20140827 09:15:37.318 | 8 | 9 | ZBU4 | 1 | Bid | 140.75 | 84136:M:5456890TN0051606 | 31.25 | -31.25 | 0.3 | -31.55 | 12411235 | -378 | -14 | 14 | 3 | -150 |
| 20140827 09:15:37.318 | 8 | 9 | ZBU4 | 1 | Bid | 140.75 | 84136:M:5456896TN0051609 | 31.25 | -31.25 | 0.3 | -31.55 | 12411235 | -378 | -14 | 14 | 3 | -150 |
| 20140827 09:15:37.318 | 8 | 9 | ZBU4 | 2 | Bid | 140.75 | 84136:M:5456886TN0051604 | 31.25 | -62.5 | 0.6 | -63.1 | 12411235 | -378 | -14 | 14 | 3 | -150 |
| 20140827 09:15:37.318 | 8 | 9 | ZBU4 | 2 | Bid | 140.75 | 84136:M:5456888TN0051605 | 31.25 | -62.5 | 0.6 | -63.1 | 12411235 | -378 | -14 | 14 | 3 | -150 |
| 20140827 09:32:19.487 | 8 | 9 | ZBU4 | -1 | Ask | 140.53125 | 84136:M:5633309TN0057568 | 31.25 | -31.25 | 0.3 | -31.55 | 12747778 | -407 | -10 | 3 | 3 | -197 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140826 05:08:39.839 | -1 | 0.353 | 0.14 | 4.935 | 2.61 | 671 | 2 | 1 | 5 | 3 | 1.045 | 1 | 596^76 | 0 |
| 20140826 05:08:39.839 | -1 | 0.353 | 0.14 | 4.935 | 2.61 | 671 | 2 | 1 | 5 | 3 | 1.045 | 1 | 596^76 | 0 |
| 20140826 05:08:39.839 | -1 | 0.353 | 0.14 | 4.935 | 2.61 | 671 | 2 | 1 | 5 | 3 | 1.045 | 1 | 596^76 | 0 |
| 20140826 03:21:52.543 | -1 | 0.505 | 0.119 | 0.971 | 0.481 | 563 | 2 | 2 | 5 | 5 | 1 | 0 | 393^170 | 2 |
| 20140826 05:08:39.842 | -1 | 0.55 | 0.117 | 1.932 | 0.87 | 886 | 2 | 3 | 5 | 4 | 1.009 | 52 | 750^188 | 0 |
| 20140826 07:48:16.914 | -1 | 0.537 | 0.165 | 0.997 | 0.461 | 588 | 1 | 3 | 6 | 4 | 0.801 | 0 | 588 | 1 |
| 20140826 07:48:16.914 | -1 | 0.537 | 0.165 | 0.997 | 0.461 | 588 | 1 | 3 | 6 | 4 | 0.801 | 0 | 588 | 1 |
| 20140826 08:09:32.865 | -6 | 0.341 | 0.038 | 0.994 | 0.655 | 1433 | 2 | 6 | 3 | 3 | 1 | 0 | 1208^225 | 6 |
| 20140826 08:09:32.865 | -6 | 0.341 | 0.038 | 0.994 | 0.655 | 1433 | 2 | 6 | 3 | 3 | 1 | 0 | 1208^225 | 6 |
| 20140826 08:09:32.865 | -6 | 0.341 | 0.038 | 0.994 | 0.655 | 1433 | 2 | 6 | 3 | 3 | 1 | 0 | 1208^225 | 6 |
| 20140826 08:09:32.865 | -6 | 0.341 | 0.038 | 0.994 | 0.655 | 1433 | 2 | 6 | 3 | 3 | 1 | 0 | 1208^225 | 6 |
| 20140826 08:09:32.865 | -6 | 0.341 | 0.038 | 0.994 | 0.655 | 1433 | 2 | 6 | 3 | 3 | 1 | 0 | 1208^225 | 6 |
| 20140826 08:15:42.477 | -2 | 0.35 | 0.019 | 0.861 | 0.554 | 654 | 1 | 4 | 3 | 3 | 0.826 | 0 | 654 | 0 |
| 20140826 08:15:42.477 | -2 | 0.35 | 0.019 | 0.861 | 0.554 | 654 | 1 | 4 | 3 | 3 | 0.826 | 0 | 654 | 0 |
| 20140826 08:15:42.477 | -2 | 0.35 | 0.019 | 0.861 | 0.554 | 654 | 1 | 4 | 3 | 3 | 0.826 | 0 | 654 | 0 |
| 20140826 08:15:42.477 | -2 | 0.35 | 0.019 | 0.861 | 0.554 | 654 | 1 | 4 | 3 | 3 | 0.826 | 0 | 654 | 0 |
| 20140826 09:07:35.242 | -4 | 0.325 | 0.023 | 3.953 | 2.669 | 1503 | 1 | 6 | 3 | 3 | 0.914 | 0 | 1503 | 0 |
| 20140826 09:07:35.242 | -4 | 0.325 | 0.023 | 3.953 | 2.669 | 1503 | 1 | 6 | 3 | 3 | 0.914 | 0 | 1503 | 0 |
| 20140826 09:07:35.242 | -4 | 0.325 | 0.023 | 3.953 | 2.669 | 1503 | 1 | 6 | 3 | 3 | 0.914 | 0 | 1503 | 0 |
| 20140826 09:07:35.242 | -4 | 0.325 | 0.023 | 3.953 | 2.669 | 1503 | 1 | 6 | 3 | 3 | 0.914 | 0 | 1503 | 0 |
| 20140826 09:09:56.580 | -1 | 0.293 | 0.019 | 2.293 | 1.553 | 1287 | 1 | 4 | 2 | 1 | 0.813 | 0 | 1287 | 6 |
| 20140826 09:11:43.442 | -1 | 0.397 | 0.026 | 1.561 | 0.941 | 1247 | 1 | 4 | 2 | 2 | 0.817 | 0 | 1247 | 2 |
| 20140827 04:26:15.962 | -2 | 0.26 | 0.091 | 3.081 | 2.28 | 370 | 2 | 3 | 3 | 3 | 1.008 | 17 | 339^48 | 0 |
| 20140827 04:26:15.962 | -2 | 0.26 | 0.091 | 3.081 | 2.28 | 370 | 2 | 3 | 3 | 3 | 1.008 | 17 | 339^48 | 0 |
| 20140827 04:26:15.962 | -2 | 0.26 | 0.091 | 3.081 | 2.28 | 370 | 2 | 3 | 3 | 3 | 1.008 | 17 | 339^48 | 0 |
| 20140827 04:26:15.962 | -2 | 0.26 | 0.091 | 3.081 | 2.28 | 370 | 2 | 3 | 3 | 3 | 1.008 | 17 | 339^48 | 0 |
| 20140827 04:26:15.962 | -2 | 0.26 | 0.091 | 3.081 | 2.28 | 370 | 2 | 3 | 3 | 3 | 1.008 | 17 | 339^48 | 0 |
| 20140827 06:34:20.574 | -1 | 0.45 | 0.012 | 1.68 | 0.924 | 336 | 1 | 3 | 2 | 2 | 1.057 | 154 | 490 | 0 |
| 20140827 09:15:37.318 | -1 | 0.474 | 0.135 | 2.157 | 1.135 | 424 | 2 | 3 | 11 | 8 | 1.01 | 0 | 357^67 | 2 |
| 20140827 09:15:37.318 | -1 | 0.474 | 0.135 | 2.157 | 1.135 | 424 | 2 | 3 | 11 | 8 | 1.01 | 0 | 357^67 | 2 |
| 20140827 09:15:37.318 | -1 | 0.474 | 0.135 | 2.157 | 1.135 | 424 | 2 | 3 | 11 | 8 | 1.01 | 0 | 357^67 | 2 |
| 20140827 09:15:37.318 | -1 | 0.474 | 0.135 | 2.157 | 1.135 | 424 | 2 | 3 | 11 | 8 | 1.01 | 0 | 357^67 | 2 |
| 20140827 09:32:19.487 | -4 | 0.306 | 0.056 | 1.615 | 1.047 | 580 | 1 | 4 | 11 | 8 | 1.012 | 30 | 610 | 0 |

| Date | Month | Hour | Symbol | Cancel Fill | Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140827 02:16:16.357 | 8 | 2 | ZNU4 | -1 | Ask | 126.09375 | 84136:M:3922777TN0013292 | 15.625 | -15.625 | 0.3 | -15.925 | 9867236 | -322 | -4 | 2 | 1 | -200 |
| 20140827 02:16:16.357 | 8 | 2 | ZNU4 | -1 | Ask | 126.09375 | 84136:M:3922855TN0013314 | 15.625 | -15.625 | 0.3 | -15.925 | 9867236 | -322 | -4 | 2 | 1 | -200 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 3 | Bid | 126.15625 | 84136:M:4162732TN0037815 | 15.625 | -46.875 | 0.9 | -47.775 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 6 | Bid | 126.15625 | 84136:M:4162738TN0037818 | 15.625 | -93.75 | 1.8 | -95.55 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 1 | Bid | 126.15625 | 84136:M:4162728TN0037813 | 15.625 | -15.625 | 0.3 | -15.925 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 3 | Bid | 126.15625 | 84136:M:4162730TN0037814 | 15.625 | -46.875 | 0.9 | -47.775 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 1 | Bid | 126.15625 | 84136:M:4162734TN0037816 | 15.625 | -15.625 | 0.3 | -15.925 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 1 | Bid | 126.15625 | 84136:M:4162736TN0037817 | 15.625 | -15.625 | 0.3 | -15.925 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 4 | Bid | 126.15625 | 84136:M:4162772TN0037835 | 15.625 | -62.5 | 1.2 | -63.7 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 4 | Bid | 126.15625 | 84136:M:4162770TN0037834 | 15.625 | -62.5 | 1.2 | -63.7 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 4 | Bid | 126.15625 | 84136:M:4162768TN0037833 | 15.625 | -62.5 | 1.2 | -63.7 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 37 | Bid | 126.15625 | 84136:M:4162928TN0037913 | 15.625 | -578.125 | 11.1 | -589.225 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 04:17:33.498 | 8 | 4 | ZNU4 | 5 | Bid | 126.15625 | 84136:M:4162926TN0037912 | 15.625 | -78.125 | 1.5 | -79.625 | 10251660 | -382 | -13 | 2 | 0 | -207 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 4 | Bid | 126.203125 | 84136:M:5456566TN0155760 | 15.625 | -62.5 | 1.2 | -63.7 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 5 | Bid | 126.203125 | 84136:M:5456572TN0155763 | 15.625 | -78.125 | 1.5 | -79.625 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 4 | Bid | 126.203125 | 84136:M:5456570TN0155762 | 15.625 | -62.5 | 1.2 | -63.7 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 1 | Bid | 126.203125 | 84136:M:5456556TN0155755 | 15.625 | -15.625 | 0.3 | -15.925 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 4 | Bid | 126.203125 | 84136:M:5456580TN0155767 | 15.625 | -62.5 | 1.2 | -63.7 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 6 | Bid | 126.203125 | 84136:M:5456574TN0155764 | 15.625 | -93.75 | 1.8 | -95.55 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 37 | Bid | 126.203125 | 84136:M:5456584TN0155769 | 15.625 | -578.125 | 11.1 | -589.225 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 1 | Bid | 126.203125 | 84136:M:5456568TN0155761 | 15.625 | -15.625 | 0.3 | -15.925 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:37.313 | 8 | 9 | ZNU4 | 1 | Bid | 126.203125 | 84136:M:5456576TN0155765 | 15.625 | -15.625 | 0.3 | -15.925 | 12411225 | -1268 | -8 | 5 | 2 | -1233 |
| 20140827 09:15:49.283 | 8 | 9 | ZNU4 | -1 | Ask | 126.203125 | 84136:M:5461449TN0156423 | 15.625 | -15.625 | 0.3 | -15.925 | 12424732 | -1347 | -18 | 7 | 1 | -635 |
| 20140827 09:22:16.989 | 8 | 9 | ZNU4 | -1 | Ask | 126.1875 | 84136:M:5507599TN0161360 | 15.625 | -15.625 | 0.3 | -15.925 | 12575726 | -716 | -4 | 2 | 0 | -713 |
| 20140827 09:22:16.989 | 8 | 9 | ZNU4 | -1 | Ask | 126.1875 | 84136:M:5507601TN0161361 | 15.625 | -15.625 | 0.3 | -15.925 | 12575726 | -716 | -4 | 2 | 0 | -713 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -4 | Ask | 126.109375 | 84136:M:5632771TN0167460 | 15.625 | -62.5 | 1.2 | -63.7 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -4 | Ask | 126.109375 | 84136:M:5632765TN0167457 | 15.625 | -62.5 | 1.2 | -63.7 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -3 | Ask | 126.109375 | 84136:M:5632719TN0167434 | 15.625 | -46.875 | 0.9 | -47.775 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -5 | Ask | 126.109375 | 84136:M:5632903TN0167526 | 15.625 | -78.125 | 1.5 | -79.625 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -4 | Ask | 126.109375 | 84136:M:5632777TN0167463 | 15.625 | -62.5 | 1.2 | -63.7 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -3 | Ask | 126.109375 | 84136:M:5632747TN0167448 | 15.625 | -46.875 | 0.9 | -47.775 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -6 | Ask | 126.109375 | 84136:M:5632989TN0167569 | 15.625 | -93.75 | 1.8 | -95.55 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -4 | Ask | 126.109375 | 84136:M:5632913TN0167531 | 15.625 | -62.5 | 1.2 | -63.7 | 12747778 | -1103 | -10 | 3 | 3 | -754 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140827 02:16:16.357 | -1 | 0.25 | 0.041 | 2.415 | 1.811 | 859 | 1 | 3 | 2 | 1 | 0.89 | 0 | 859 | 3 |
| 20140827 02:16:16.357 | -1 | 0.25 | 0.041 | 2.415 | 1.811 | 859 | 1 | 3 | 2 | 1 | 0.89 | 0 | 859 | 3 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 04:17:33.498 | -6 | 0.202 | 0.081 | 3.971 | 3.17 | 1512 | 2 | 4 | 2 | 2 | 1 | 0 | 1338^174 | 7 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:37.313 | -3 | 0.534 | 0.061 | 1.669 | 0.778 | 875 | 1 | 3 | 6 | 4 | 0.798 | 0 | 875 | 1 |
| 20140827 09:15:49.283 | -4 | 0.431 | 0.082 | 1.463 | 0.682 | 1079 | 2 | 9 | 4 | 3 | 1.092 | 13 | 780^312 | 0 |
| 20140827 09:22:16.989 | -4 | 0.406 | 0.028 | 1.524 | 1.121 | 1247 | 1 | 4 | 11 | 11 | 0.886 | 0 | 1247 | 2 |
| 20140827 09:22:16.989 | -4 | 0.406 | 0.028 | 1.524 | 1.121 | 1247 | 1 | 4 | 11 | 11 | 0.886 | 0 | 1247 | 2 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |

| Date | Month | Hour | Symbol | Fill | Cancel Side | Price | ExecutionId | TickSize | PNL | Fees | Total PNL | Cancel SequenceNo | Cancel CancelQty | Cancel Orders | #Packets | TimeMs | Largest CancelQty |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -1 | Ask | 126.109375 | 84136:M:5632755TN0167452 | 15.625 | -15.625 | 0.3 | -15.925 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -3 | Ask | 126.109375 | 84136:M:5632909TN0167529 | 15.625 | -46.875 | 0.9 | -47.775 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -4 | Ask | 126.109375 | 84136:M:5632883TN0167516 | 15.625 | -62.5 | 1.2 | -63.7 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -4 | Ask | 126.109375 | 84136:M:5632889TN0167519 | 15.625 | -62.5 | 1.2 | -63.7 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -3 | Ask | 126.109375 | 84136:M:5633041TN0167595 | 15.625 | -46.875 | 0.9 | -47.775 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -1 | Ask | 126.109375 | 84136:M:5632969TN0167559 | 15.625 | -15.625 | 0.3 | -15.925 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:32:19.481 | 8 | 9 | ZNU4 | -1 | Ask | 126.109375 | 84136:M:5633407TN0167626 | 15.625 | -15.625 | 0.3 | -15.925 | 12747778 | -1103 | -10 | 3 | 3 | -754 |
| 20140827 09:55:55.031 | 8 | 9 | ZNU4 | -1 | Ask | 126.1875 | 84136:M:5794303TN0176461 | 15.625 | -15.625 | 0.3 | -15.925 | 13075720 | -979 | -17 | 13 | 1 | -382 |
| 20140827 09:15:37.315 | 8 | 9 | ZNZ4 | 49 | Bid | 125.609375 | 84136:M:5456720TN0113046 | 15.625 | -765.625 | 14.7 | -780.325 | 12411349 | -288 | -1 | 1 | 0 | -288 |
| 20140828 06:10:45.528 | 8 | 6 | ZBU4 | 1 | Bid | 141.5625 | 84136:M:7731404TN0022962 | 31.25 | -31.25 | 0.3 | -31.55 | 17706233 | -522 | -1 | 1 | 0 | -522 |
| 20140828 06:25:57.809 | 8 | 6 | ZBU4 | -1 | Ask | 141.53125 | 84136:M:7765465TN0024387 | 31.25 | -31.25 | 0.3 | -31.55 | 17826037 | -577 | -2 | 2 | 0 | -522 |
| 20140828 06:51:54.052 | 8 | 6 | ZBU4 | 1 | Bid | 141.5625 | 84136:M:7822784TN0026134 | 31.25 | -31.25 | 0.3 | -31.55 | 17980923 | -265 | -4 | 5 | 0 | -150 |
| 20140828 07:01:15.038 | 8 | 7 | ZBU4 | -1 | Ask | 141.53125 | 84136:M:7844155TN0026687 | 31.25 | -31.25 | 0.3 | -31.55 | 18029123 | -111 | -3 | 3 | 1 | -55 |
| 20140828 09:08:37.047 | 8 | 9 | ZBU4 | 1 | Bid | 141.78125 | 84136:M:8451532TN0061516 | 31.25 | -31.25 | 0.3 | -31.55 | 19554794 | -391 | -19 | 16 | 3 | -65 |
| 20140828 09:08:37.047 | 8 | 9 | ZBU4 | 1 | Bid | 141.78125 | 84136:M:8451484TN0061492 | 31.25 | -31.25 | 0.3 | -31.55 | 19554794 | -391 | -19 | 16 | 3 | -65 |
| 20140828 13:50:09.975 | 8 | 13 | ZNU4 | 3 | Bid | 126.40625 | 84136:M:9184206TN0183409 | 15.625 | -46.875 | 0.9 | -47.775 | 21854634 | -489 | -5 | 3 | 4 | -350 |
| 20140828 13:50:09.975 | 8 | 13 | ZNU4 | 1 | Bid | 126.40625 | 84136:M:9184222TN0183417 | 15.625 | -15.625 | 0.3 | -15.925 | 21854634 | -489 | -5 | 3 | 4 | -350 |
| 20140828 13:50:09.975 | 8 | 13 | ZNU4 | 1 | Bid | 126.40625 | 84136:M:9184256TN0183434 | 15.625 | -15.625 | 0.3 | -15.925 | 21854634 | -489 | -5 | 3 | 4 | -350 |
| 20140828 13:50:09.975 | 8 | 13 | ZNU4 | 2 | Bid | 126.40625 | 84136:M:9184280TN0183446 | 15.625 | -31.25 | 0.6 | -31.85 | 21854634 | -489 | -5 | 3 | 4 | -350 |
| 20140828 13:50:09.975 | 8 | 13 | ZNU4 | 6 | Bid | 126.40625 | 84136:M:9184282TN0183447 | 15.625 | -93.75 | 1.8 | -95.55 | 21854634 | -489 | -5 | 3 | 4 | -350 |
| 20140829 09:41:30.571 | 8 | 9 | ZBZ4 | 1 | Bid | 140.28125 | 84136:M:9982456TN0040815 | 31.25 | -31.25 | 0.3 | -31.55 | 25870070 | -278 | -2 | 2 | 1 | -277 |
| 20140829 02:19:04.171 | 8 | 2 | ZNZ4 | 1 | Bid | 125.859375 | 84136:M:9458700TN0009522 | 15.625 | -15.625 | 0.3 | -15.925 | 22929001 | -825 | -4 | 1 | 0 | -825 |
| 20140829 02:35:56.438 | 8 | 2 | ZNZ4 | -1 | Ask | 125.84375 | 84136:M:9465761TN0010857 | 15.625 | -15.625 | 0.3 | -15.925 | 22993617 | -676 | -2 | 1 | 0 | -676 |
| 20140829 09:40:58.935 | 8 | 9 | ZNZ4 | 1 | Bid | 125.84375 | 84136:M:9979382TN0079573 | 15.625 | -15.625 | 0.3 | -15.925 | 25858301 | -1084 | -17 | 18 | 1 | -200 |

| Date | Largest CancelOrders | %Qty | %Orders | Ratio PreCancel | Ratio PostCancel | TradeQty | Trade Orders | Trade DurationMs | 1rstCancel ToTradeMs | LastCancel ToTradeMs | %Traded PostCancel | StickThrough Qty | Aggressive Orders | TimeFrom TradeToFlipMs |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:32:19.481 | -5 | 0.3 | 0.045 | 1.04 | 0.703 | 2003 | 2 | 7 | 3 | 0 | 1.018 | 77 | 1668^412 | 1 |
| 20140827 09:55:55.031 | -2 | 0.413 | 0.098 | 1.718 | 1.002 | 1285 | 1 | 4 | 5 | 4 | 0.923 | 0 | 1285 | 0 |
| 20140827 09:15:37.315 | -1 | 0.141 | 0.009 | 0.006 | 0.003 | 807 | 1 | 1 | -6 | -6 | 0.829 | 0 | 807 | 38 |
| 20140828 06:10:45.528 | -1 | 0.743 | 0.02 | 2.735 | 0.704 | 184 | 1 | 1 | 2 | 2 | 1.017 | 0 | 184 | 0 |
| 20140828 06:25:57.809 | -1 | 0.732 | 0.039 | 3.825 | 1.024 | 215 | 1 | 2 | 1 | 1 | 1.019 | 307 | 522 | 0 |
| 20140828 06:51:54.052 | -1 | 0.666 | 0.073 | 1.531 | 0.512 | 131 | 1 | 1 | 2 | 2 | 1.016 | 0 | 131 | 0 |
| 20140828 07:01:15.038 | -1 | 0.414 | 0.047 | 1.327 | 0.717 | 162 | 1 | 2 | 2 | 1 | 1.032 | 188 | 350 | 0 |
| 20140828 09:08:37.047 | -1 | 0.487 | 0.152 | 1.354 | 0.692 | 417 | 1 | 3 | 5 | 2 | 1.012 | 0 | 417 | 1 |
| 20140828 09:08:37.047 | -1 | 0.487 | 0.152 | 1.354 | 0.692 | 417 | 1 | 3 | 5 | 2 | 1.012 | 0 | 417 | 1 |
| 20140828 13:50:09.975 | -3 | 0.095 | 0.022 | 1.235 | 0.899 | 1034 | 1 | 2 | 10 | 6 | 0.808 | 0 | 1034 | 6 |
| 20140828 13:50:09.975 | -3 | 0.095 | 0.022 | 1.235 | 0.899 | 1034 | 1 | 2 | 10 | 6 | 0.808 | 0 | 1034 | 6 |
| 20140828 13:50:09.975 | -3 | 0.095 | 0.022 | 1.235 | 0.899 | 1034 | 1 | 2 | 10 | 6 | 0.808 | 0 | 1034 | 6 |
| 20140828 13:50:09.975 | -3 | 0.095 | 0.022 | 1.235 | 0.899 | 1034 | 1 | 2 | 10 | 6 | 0.808 | 0 | 1034 | 6 |
| 20140828 13:50:09.975 | -3 | 0.095 | 0.022 | 1.235 | 0.899 | 1034 | 1 | 2 | 10 | 6 | 0.808 | 0 | 1034 | 6 |
| 20140829 09:41:30.571 | -1 | 0.2 | 0.013 | 2.867 | 1.852 | 501 | 2 | 4 | 3 | 2 | 0.963 | 0 | 435^66 | 4 |
| 20140829 02:19:04.171 | -4 | 0.44 | 0.032 | 2.117 | 1.186 | 1051 | 2 | 4 | 3 | 3 | 1 | 0 | 887^164 | 5 |
| 20140829 02:35:56.438 | -2 | 0.4 | 0.018 | 1.689 | 1.014 | 828 | 1 | 2 | 4 | 4 | 0.815 | 0 | 828 | 3 |
| 20140829 09:40:58.935 | -1 | 0.423 | 0.086 | 2.822 | 1.619 | 1188 | 1 | 3 | 7 | 6 | 0.804 | 0 | 1188 | 4 |