Market Depth Observer

User guide

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Annotation

Market Depth Observer – it is a program to review the depth of the market.

Market Depth Observer (MD Observer) is a client application, which connecting to Market Depth Server (MD Server). After connecting MD Server send to MD Observer snapshot of the current market state. Snapshot consists of 90 levels of prices: 45 levels for Buy-prices (include value of a Bid) and 45 levels for Sell-prices (include value of an Ask). Then MD Server send to MD Client each change on the market if this change is a part of current snapshot (consists of 90 levels of prices) of the market. MD server continuously build actual state of the market, so, MD Observer receive the latest actual information (this is highly depends on network channels) and displays current snapshot on the screen.

MD Observer uses GridEx API.

Requirements: Windows 7+, the CPU better than Core i7, 16Gb RAM, Internet connection is not less than 100 Mbit, .NET Framework 4.7.2: https://www.microsoft.com/net/download/dotnet-framework-runtime
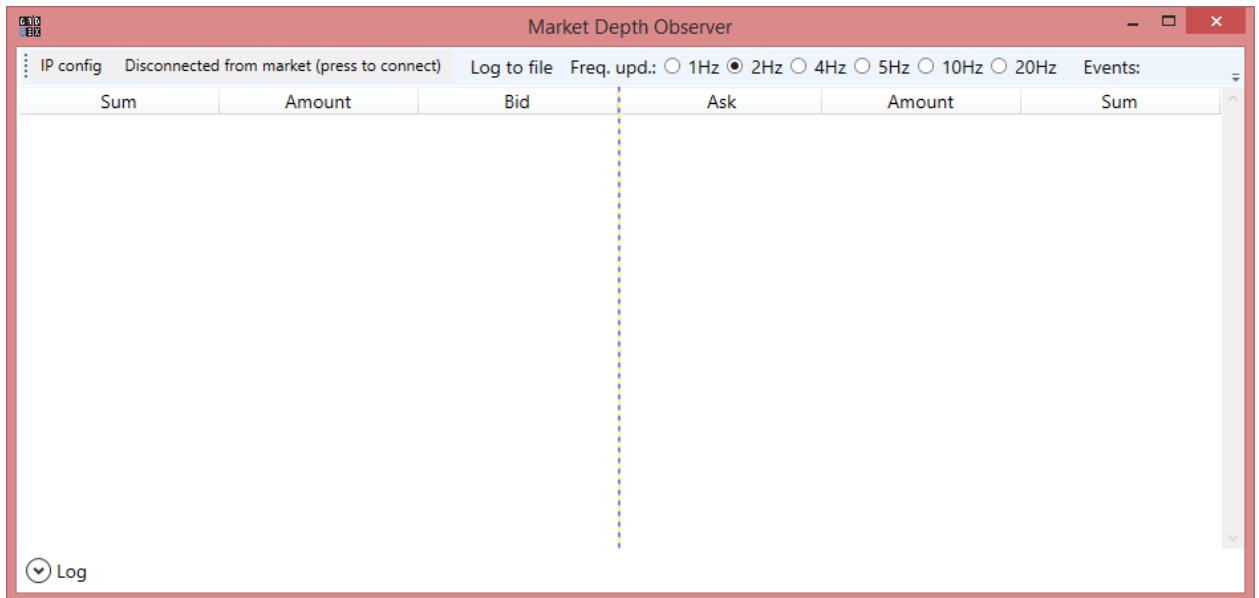
The relevance of the data **highly dependents** on the quality and wide of the internet channel, as well as ping to the Market Depth Server GridEx.

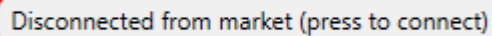# Running and stopping the GridEx Performance monitor
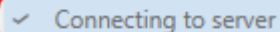
1) Run the «MarketDepthObserver.exe» file

2) Wait while opening main window:

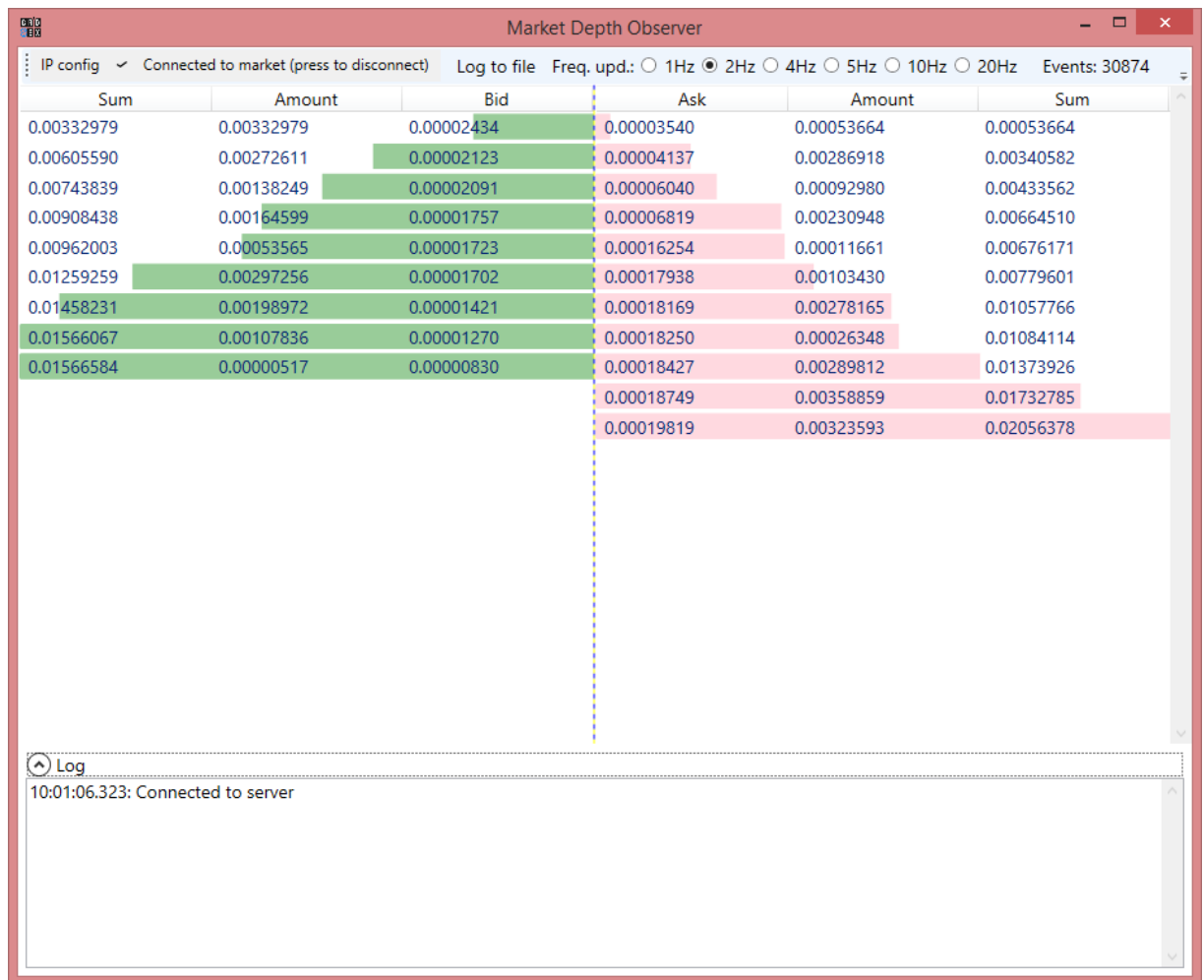3) Click on the «Disconnected from market» button to connect to the MD Server:

4) Wait while program connecting to server and running background processes. At this time period Start button disabled and display «Connecting to the server»:
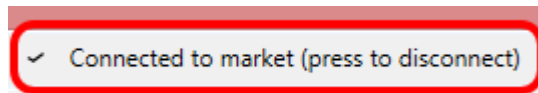

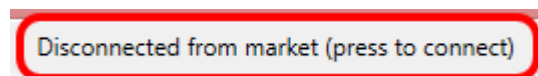5) When program finished connection Start button is Enabled and displays «Connected to Market»:

6) Is all is Ok application starting displays snapshot of the current Market state:

Sum	Amount	Bid	Ask	Amount	Sum
0.00332979	0.00332979	0.00002434	0.00003540	0.00053664	0.00053664
0.00605590	0.00272611	0.00002123	0.00004137	0.00286918	0.00340582
0.00743839	0.00138249	0.00002091	0.00006040	0.00092980	0.00433562
0.00908438	0.00164599	0.00001757	0.00006819	0.00230948	0.00664510
0.00962003	0.00053565	0.00001723	0.00016254	0.00011661	0.00676171
0.01259259	0.00297256	0.00001702	0.00017938	0.00103430	0.00779601
0.01458231	0.00198972	0.00001421	0.00018169	0.00278165	0.01057766
0.01566067	0.00107836	0.00001270	0.00018250	0.00026348	0.01084114
0.01566584	0.00000517	0.00000830	0.00018427	0.00289812	0.01373926
			0.00018749	0.00358859	0.01732785
			0.00019819	0.00323593	0.02056378

7) For stop press click on the «Connected to market»:

8) When background processes finished «Connected to the server» button changes to «Disconnected from market».
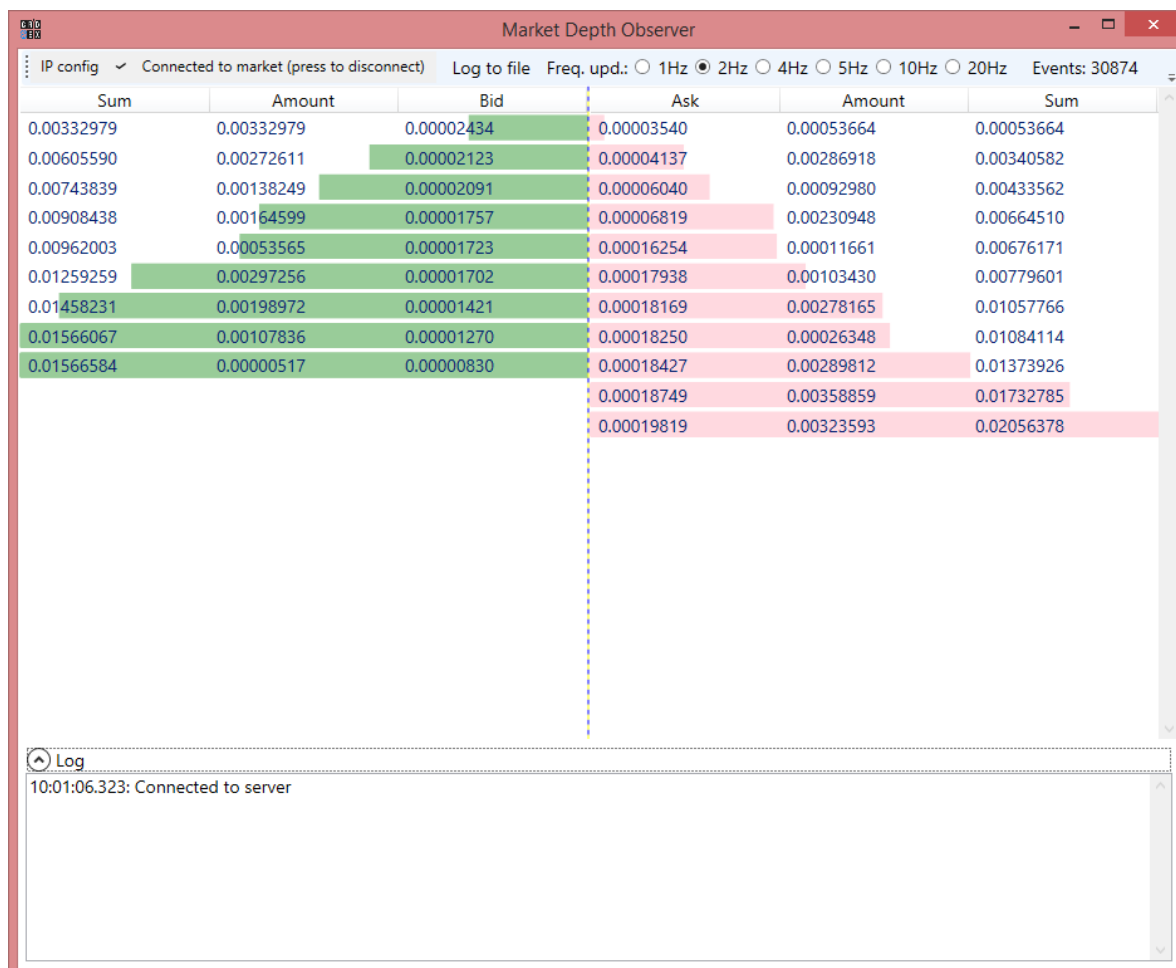
9) You can exit from application or close is by standard window button [×] (program will disconnect from server correct).

Current state of Market

MD Observer receives each change at current snapshot range (snapshot range is 90 levels of prices: for Buy-Prices and 45 for Sell-prices), and continuously build current market state and display market state at main window:

You can choose the frequency update (1, 2, 4, 5, 10, 20 times per second) at screen by «Freq. upd.» option:

At right top corner MD Observer displays how many changes he received and processed by last second (it depends on your network channel and its usage by other programs):
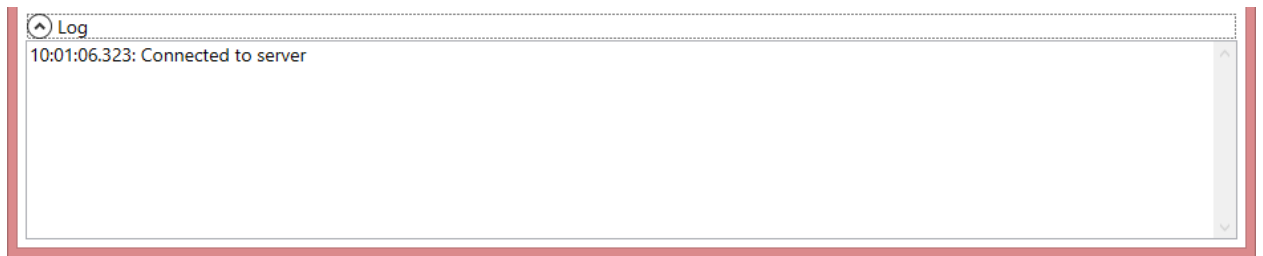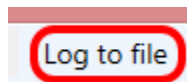
Legend of market area

Bid price   Ask price

Sum	Amount	Bid	Ask	Amount	Sum
0.00332979	0.00332979	0.00002434	0.00003540	0.00053664	0.00053664
0.00605590	0.00272611	0.00002123	0.00004137	0.00286918	0.00340582
0.00743839	0.00138249	0.00002091	0.00006040	0.00092980	0.00433562
0.00908438	0.00164599	0.00001757	0.00006819	0.00230948	0.00664510
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			0.00018749	0.00358859	0.01732785
			0.00019819	0.00323593	0.02056378

Sum of vol.   Volume   Price

from Bid

                                     Price   Volume   Sum of vol.

from Ask

Buy   Sell

Messages and log usage

MD Observer write some messages to log area. If error or event occurs then log will open automatically:

If you need look detailed information about incoming changes, you can press the «Log to file» button:

- program will write full information to files at directory «…\Logs» .

Network settings

You can change IP address and port number by «IP config» button: