TRADES

Confirmed: 05

08

- 4389132187
- 4389132233
- 4389132232
- 4389132222

ORDER STREAM

- SG Skew-1 ›
- CITIP WF Hard ›
- CITIP WF Easy ⌄
- BTMU WF Easy

ORDER SUMARY

Order Rate:	10,000,000
Order Amount:	Market
Order Status:	Buy
Order Type:	Cancelled

ORDER STATUS

Ordered Amount 10,000,000

50%

RATE

Order Rate	0.75625
Filled Rate	0.75644
Order Range	0.75623

COVER ORDER

4389133434	1M
4389134545	0.5M
4389132187	0.25M

TRADE PATTERN

Trade ID: 4389132187
Provider: SG
Rate: 0.7563196
Confirmed Vol.: 5,000,000.00

...3192
...3196
...3202
...3208

Rate

100 200 300 400 ms

VOLUME CHART ⌄   [Expand]

Counter Party: CITIP
Amount: 10,000,000.00
Type: Rejected

DB
HSBC
BOAN
CITIP
GSFX
UBS

0 5,000,000 10,000,000 15,000,000 20,000,000

MARKET SNAPSHOT   [Expand]

Size: 2,000,000
Rate: 0.756150
Provider: FMA1

0.75644 0.75644
0.75644 0.75644
0.75644 0.75644
0.75644 0.75644
0.75644 0.75644

30M 20M 10M 0M   0M 10M 20M 30M

PROVIDER PERFORMANCE CHART   Confirmed Vol. ⌄   [Expand]

Provider SG
Rate: 0.7563196
Confirmed Vol.: 5,000,000.00

SG		0.7563192
CITIP		0.7563196
ANZ		0.7563202
AXICORP		0.7563208

1,000,000 5,000,000 10,000,000   Confirmed Vol.

X- RAY INSIGHTS

Market started to go through a shift at 2017-04-14 06:43:22 about 2506ms after order submit time.

High number of Rejections were seen across all sweeps. Of 8 trades attempted, 3 were rejected.

CITIP took significant time in responding with a rejection. Opportunities to match/execute with other participants were lost. Order could not recover because of rejections from CITIP.

Show Relative Time   Mid Level Indicator   1 Horizontal grid: 1000ms   Filter trades by streams: ON ●   Streams ⌄   Show Edge Detection Chart

○ Batch DB   ○ Real Time DB   ● Auto

Select All   Unselect All

ORDER STREAM

- ☐ SG Skew-1
- ⊞ ☐ CITIP WF Hard
- ⊟ ☐ CITIP WF Easy
  - ☐ BTMU WF Easy
  - ☐ BTMU WF Hard
  - ☐ BTMU WF YM Stream
  - ☐ BTMU WF Hard

OTHER STREAM

- ⊞ ☐ ADMD Stream 13b
- ⊞ ☐ ADSS Stream 1
- ⊞ ☐ ADSS Stream 46
- ☐ ADMD Stream 13b
- ☐ ADSS Stream 1
- ☐ ADSS Stream 46

REFERENCE DATA DISPLAY   Select all ⌄   Exclude all   Select Excluded

- ● Trades Confirmed
- ● Trades Rejection
- ● Order
- ● OrderLifeCycle
- ● OrderRange
- ● OrderRate
- ● FillRate

STREAM DATA DISPLAY   Select all ⌄

- ● Benchmark

Chart Y-axis: 0.75660, 0.75655, 0.75650, 0.75645, 0.75640, 0.75635

Chart X-axis: 05:09:23.000 (repeated)

Filtered Streams: SG SKEW - 1 ✕   CITIP WF HARD ✕   CITIP WF EASY ✕   SG SKEW - 1 ✕   CITIP WF HARD ✕   CITIP WF EASY ✕   SG SKEW - 1 ✕   CITIP WF HARD ✕   CITIP WF EASY ✕

SUMMARY

WFNAD Order ID: 4389132187

The WFNAD:YMSYS placed a MARKET to Buy AUD/USD @ 0.75625 for an amount of 10,000,000 AUD.

Time in Force: GTD The order was placed at Apr 14, 2017 06:43:19.494, GMT. The total order duration was 5 Seconds 279 ms.

It was cancelled. The partially filled amount was 5,000,000 @ 0.75632.

Order execution strategy: TWAP.

X-Ray Insight

ORDER DETAILS

Client Order ID	WFNAD.AUD/USD.B.20810.1492152199493	Created Stream	2017-04-14 06:43:19.494	Ppnl	-
Order ID	4389132187	Fill Rate	0.75632	Market Range	
Account	-	Time in Force	GTD	Number of Trades	8
Order Rate	0.75625	Price Improvement	-0.0000700	Confirmed Trades	5
Filled Amount	5,000,000	Fill Ratio	0.50	Rejected Trades	3
Dealt Currency	AUD	Customer Organisation	WFNAD	Failed Trades	-
Order Amount	10,000,000	Order Type	MARKET	Total Order Duration	5279
Filled Amount in USD	3,746,900	Order Amount in USD	7,493,800	Total Trade Duration	5219
Status	Cancelled	Buy/Sell	Buy	Number of Sweeps	8
Order Stream	-	Currency Pair	AUD/USD		
Dealer	YMSYS	Persistent	Y		

More Info ›   GM ›   MIS ›

Show more

TRADES   BENCHMARK   RATES   ERROR   Showing entries 10 ⌄

TRADES ID	EXEC TIME	SPOT RATE	MATCHED RATE	TRADED AMOUNT	MATCHED AMOUNT	CPTY	STREAM	STATUS	BUY/SELL	TYPE	ORG	ACTUAL RESPONSE TIME	SWEEP NUMBER
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Confirmed	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Confirmed	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Confirmed	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Confirmed	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Rejected	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Rejected	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Confirmed	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Rejected	Buy	FXSpot	WFNAD	8	1
FXI8276097916	2017-04-14 06:43:19.497	0.75625	0.75625	1,000,000	1,000,000	SG	SKEW_1	Confirmed	Buy	FXSpot	WFNAD	8	1

Showing 1 to 9 of 10 entries

First   Previous   1   Next   Last