



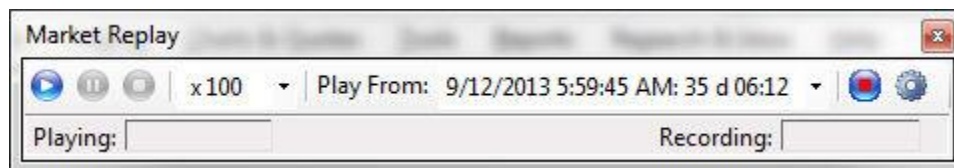
Market Replay

Setup Guide

August 16, 2016

Market Replay

This plugin allows recording a session and replaying at a later time. Orders placed in replay mode are simulated and not real.

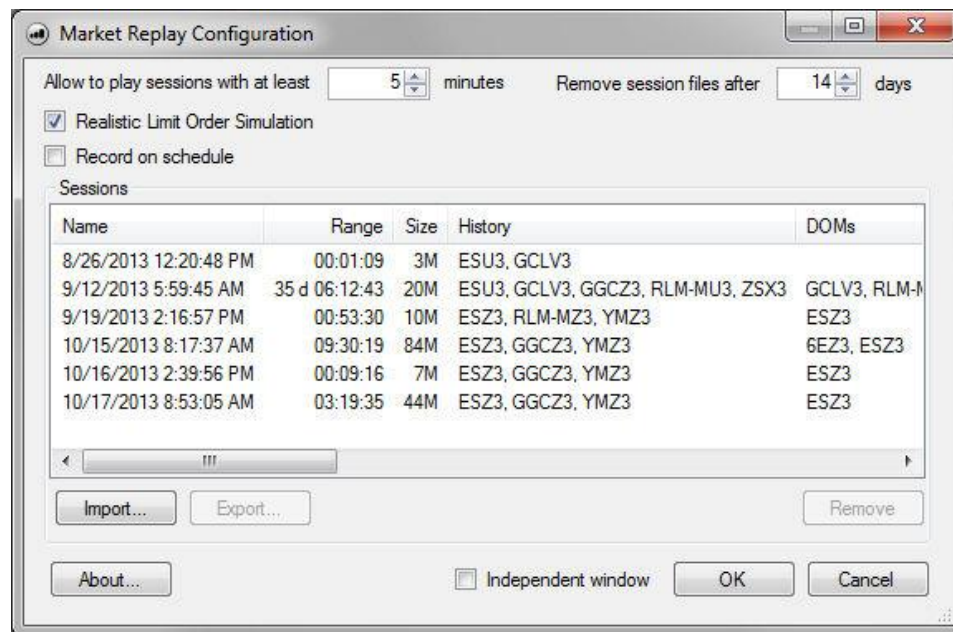


- To record a new session, click on the **Record** icon.
- To replay a session, select the name in the **Play From** list. Chose a desired play speed from 1/10 (slower than real-time) to 100x (faster than real-time). Then, click on the **Play** icon.
- To pause the session, click on the **Pause** icon.
- To stop the session, click on the **Stop** icon.
- To configure the plugin, click on the gear icon **Configure**.

Please note the following limitations:

- Only items that are contained in the workspace are recorded.
 - In other words, if you did not open the Chart or DOM histogram while recording, the data will not be available for the replay session.
 - Or, if you did not have a chart open for a certain market, it cannot be replayed. However, bars may show in the chart if backfill data is available.
- Only 5 charts can be replayed at a time, even if your subscription limit allows more than 5.
- Expired symbols cannot be replayed as the symbol must exist in the current product database.
 - In other words, if you recorded ESU6 (September 2016) and you attempt to replay after September 18th, the recording will be unable to replay the data.

Market Replay Configuration



Settings explained:

1. Allow to play session with at least 5 minutes
 - Any session recorded less than 5 minutes will be ignore and not visible in the Play from list. If you wish to see all sessions in the Play from list, reduce this setting to zero.
2. Remove session files after 14 days
 - Replay sessions are deleted after 14 days. If you wish to retain the sessions for a longer period of time, increase this setting. Please note that recorded data will consume your hard drive space.
 - For your reference, replay session files are stored in the AppData local folder, eg. C:\Users\MyAccount\AppData\Local\OEC\MarketReplay (where MyAccount is your Windows user account name)
3. Realistic Limit Order Simulation
 - Orders placed will attempt to simulate an order flow where orders are not filled as the price is touched. Instead, your limit order is queued and will receive a fill when next in line. The order placement used does not truly represent how your order may be filled in the live markets.

Sessions columns:

Column	Description
Name	Name of session. By default, time and date is used if name is not specified
Range	Amount of time in Hours, minutes, and seconds, HH:mm:ss
Size	Size in megabytes
History	Symbols recorded for chart window(s)
DOMs	Symbols recorded for DOM window(s)
Histograms	Symbols recorded for histogram from chart or DOM
Prices	Symbols recorded for quote window

Import/Export Sessions:

To import a session from a file, click on **Import** and choose the replay session folder from your computer.

To export a session displayed in the Configuration window, click on **Export**.

Scheduler

To record a session on a schedule, check the box for **Record on schedule**. The application must be running and connected to the price server in order for the plugin to record.

