

Chart Settings for Depth of Market and DOM

This screenshot shows the 'Chart Settings' dialog box for the ES224-CME[M]/MESZ24-CME[M] instrument. The 'Market Depth' tab is selected, displaying a list of settings for the Depth of Market (DOM) and DOM Graph. The settings are as follows:

Setting Name	Value
Symbol	ESZ24-CME
Symbol (Action)	MESZ24-CME
Trade and Current Quote Symbol (Action)	MESZ24-CME
Use As Trade Only Symbol	No
Automatically Rollover Futures Symbol	No
Continuous Contract (List)	None
Symbol Settings	
Price Display Format (List)	0.01
Tick Size	0.250000
Auto-Set From Data Feed	No
Real-Time Price Multiplier (List)	
Historical Price Multiplier (List)	1
Volume/Open Interest Multiplier (List)	1
Volume Value Format (List)	1
Currency Value Per Tick	1.25
Invert Prices	No
Do Not Change Symbol Settings for Chart on Symbol Change (Not Recommended)	No
Trade and Current Quote Symbol Price Multiplier (List)	0
Global Symbol Settings	
(Button)	[Apply Global Symbol Settings]
(Button)	[Edit Global Symbol Settings]

This screenshot shows the 'Chart Settings' dialog box for the ES224-CME[M]/MESZ24-CME[M] instrument, specifically the 'DOM Graph' tab. The settings are as follows:

Setting Name	Value
Maximum Market Depth Data Days To Load	10
Use Large Number Display Formatting for Market Depth Window	No
Maximum Market Depth Levels	0
Number of Levels for Bid/Ask Depth Calculations	0
Market Depth Combine Increment in Ticks	0
Number of Decimal Places for Market Depth Quantities (0=auto)	0
Chart DOM/DOM Graph: Only Display Market Depth Above/Equal Quantity (0=disabled)	0
Apply Combine Increment in Ticks to Recent Bid/Ask Volume Columns	No
Market Depth Highlight High Threshold Value	0
DOM Graph	
Draw DOM Graph on Chart	No
Show Volume Numbers (Read Only)	No
Only Bid/Ask Levels with Greatest Volume (Read Only)	No
Only Single Level with Greatest Volume (Read Only)	No
Show Volume Totals And Percentages (Read Only)	Yes
Show Spread (Read Only)	Yes
Show Bid & Ask Prices (Read Only)	No
Width in Bars (Read Only)	5

Depth files

The screenshot shows a Windows File Explorer window titled "MarketDepthData". The address bar indicates the path: "This PC > Local Disk (C:) > SierraChart > Data > MarketDepthData". The main pane displays a list of files with columns for Name, Date modified, Type, and Size. The files are named "ESZ24-CME.2024-10-03.depth" through "ESZ24-CME.2024-10-28.depth".

Name	Date modified	Type	Size
ESZ24-CME.2024-10-28.depth	10/28/2024 8:34 AM	DEPTH File	100,676 KB
ESZ24-CME.2024-10-26.depth	10/28/2024 4:58 AM	DEPTH File	35 KB
ESZ24-CME.2024-10-27.depth	10/28/2024 4:58 AM	DEPTH File	4,253 KB
ESZ24-CME.2024-10-25.depth	10/25/2024 4:15 PM	DEPTH File	157,533 KB
ESZ24-CME.2024-10-24.depth	10/24/2024 5:00 PM	DEPTH File	145,086 KB
ESZ24-CME.2024-10-23.depth	10/23/2024 5:00 PM	DEPTH File	195,867 KB
ESZ24-CME.2024-10-22.depth	10/22/2024 5:00 PM	DEPTH File	116,365 KB
ESZ24-CME.2024-10-21.depth	10/21/2024 5:00 PM	DEPTH File	136,939 KB
ESZ24-CME.2024-10-19.depth	10/19/2024 5:55 PM	DEPTH File	1 KB
ESZ24-CME.2024-10-18.depth	10/18/2024 5:09 PM	DEPTH File	78,316 KB
ESZ24-CME.2024-10-17.depth	10/17/2024 5:00 PM	DEPTH File	36,274 KB
ESZ24-CME.2024-10-16.depth	10/16/2024 5:00 PM	DEPTH File	142,331 KB
ESZ24-CME.2024-10-15.depth	10/15/2024 5:00 PM	DEPTH File	199,871 KB
ESZ24-CME.2024-10-13.depth	10/13/2024 3:13 PM	DEPTH File	633 KB
ESZ24-CME.2024-10-12.depth	10/13/2024 7:33 AM	DEPTH File	15 KB
ESZ24-CME.2024-10-11.depth	10/11/2024 4:57 PM	DEPTH File	114,277 KB
ESZ24-CME.2024-10-10.depth	10/10/2024 3:53 PM	DEPTH File	18,346 KB
ESZ24-CME.2024-10-09.depth	10/8/2024 5:22 PM	DEPTH File	528 KB
ESZ24-CME.2024-10-08.depth	10/8/2024 5:00 PM	DEPTH File	137,476 KB
ESZ24-CME.2024-10-07.depth	10/7/2024 1:28 PM	DEPTH File	190,203 KB
ESZ24-CME.2024-10-06.depth	10/6/2024 5:00 PM	DEPTH File	4,376 KB
ESZ24-CME.2024-10-05.depth	10/5/2024 6:19 PM	DEPTH File	10 KB
ESZ24-CME.2024-10-04.depth	10/4/2024 4:38 PM	DEPTH File	143,658 KB
ESZ24-CME.2024-10-03.depth	10/3/2024 5:00 PM	DEPTH File	151,455 KB

During normal trading hours (10/28/24) – Everything is working fine.

ES Bubble ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 L1 | MICRO E-MINI S&P 500 FUTURES MES Dec 2024 (Dec24)

DOM ESZ24-CME[M]/MESZ24-CME[M] #5 [Sim] L1 | MICRO E-MINI S&P 500 FUTURES MES Dec 2024 (Dec24)

[Sim] Trade: 1@5869.75 ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 2024-10-28 11:32:16 DV: 440001 C: 5867.75 Chgs: 2.00 DChgs: 21.50
DPL: 0.000

Price	Buy	Sell
5873.50	173	94
5873.00	81	87
5872.50	79	91
5872.00	61	83
5871.50	65	87
5871.00	66	88
5870.50	64	89
5870.00	63	90
5869.50	66	91
5869.00	66	92
5868.50	66	93
5868.00	60	94
5867.75	60	95
5867.50	66	96
5867.00	66	97
5866.50	69	98
5866.00	67	99
5865.50	67	100
5865.00	67	101
5864.50	67	102
5864.00	67	103
5863.50	66	104
5863.00	66	105
5862.50	66	106
5862.00	66	107
5861.50	64	108
5861.00	64	109

24-10-28 11:13 11:15 11:17 11:19 11:21 11:23 11:25 11:27 11:29 11:31 11:33 49 L E

Chart Trade Window

ESZ24-CME[M]/MESZ24-CME[M] #5 2024-10-28 11:32:16 Qty: 20 Buy

City: 20 Target/Stop: Min

Targets Set C A

Flat

PL: 0.00p

D: 0.00p

BUY MKT BUY ASK BUY BID

SELL MKT SELL ASK SELL BID

Flatten Reverse

Cancel All Menu

1 2 4

8 10 20

Use Attached Order

BE

Price	Buy	Sell
5873.50	173	94
5873.00	81	87
5872.50	79	91
5872.00	61	83
5871.50	65	87
5871.00	66	88
5870.50	64	89
5870.00	63	90
5869.50	66	91
5869.00	66	92
5868.50	66	93
5868.00	60	94
5867.75	60	95
5867.50	66	96
5867.00	66	97
5866.50	69	98
5866.00	67	99
5865.50	67	100
5865.00	67	101
5864.50	67	102
5864.00	67	103
5863.50	66	104
5863.00	66	105
5862.50	66	106
5862.00	66	107
5861.50	64	108
5861.00	64	109

Replay for 10/24/24 (Start Paused) – There depth data on the left chart but it stops around 9:16.

The screenshot displays a trading software interface with three main components:

- Left Window (Depth Chart):** Shows a depth chart for ESZ24-CME[M]/MESZ24-CME[M] with a 1-minute interval. The chart displays bid and ask prices and volumes. The current price is 5859.00. The chart is paused at 9:16 on 10/24/24.
- Right Window (DOM):** Shows the Depth of Market (DOM) for the same instrument. It displays a grid of buy and sell orders with prices and volumes. The current price is 5859.00. The DOM is paused at 9:16 on 10/24/24.
- Bottom Control Panel:** Contains settings for the replay, including the date (2024-10-24), time (09:29:45), and speed (1.00). It also includes options for "Skip Empty Periods" and "Start Paused".

Replay for 10/24/24 after Play is pressed – No depth data appears on either chart

The screenshot displays a trading software interface with two main windows and a dialog box.

DOM Window (Right): Shows a list of orders for ESZ24-CME[M]/MESZ24-CME[M] #5. The table includes columns for price, quantity, and direction (Buy/Sell). The price range is from 5850.00 to 5895.00. A vertical line is drawn at 5853.00.

Price	Quantity	Direction
5895.00	0.0000	Buy
5894.75	0.0000	Buy
5894.50	0.0000	Buy
5894.25	0.0000	Buy
5894.00	0.0000	Buy
5893.75	0.0000	Buy
5893.50	0.0000	Buy
5893.25	0.0000	Buy
5893.00	0.0000	Buy
5892.75	0.0000	Buy
5892.50	0.0000	Buy
5892.25	0.0000	Buy
5892.00	0.0000	Buy
5891.75	0.0000	Buy
5891.50	0.0000	Buy
5891.25	0.0000	Buy
5891.00	0.0000	Buy
5890.75	0.0000	Buy
5890.50	0.0000	Buy
5890.25	0.0000	Buy
5890.00	0.0000	Buy
5889.75	0.0000	Buy
5889.50	0.0000	Buy
5889.25	0.0000	Buy
5889.00	0.0000	Buy
5888.75	0.0000	Buy
5888.50	0.0000	Buy
5888.25	0.0000	Buy
5888.00	0.0000	Buy
5887.75	0.0000	Buy
5887.50	0.0000	Buy
5887.25	0.0000	Buy
5887.00	0.0000	Buy
5886.75	0.0000	Buy
5886.50	0.0000	Buy
5886.25	0.0000	Buy
5886.00	0.0000	Buy
5885.75	0.0000	Buy
5885.50	0.0000	Buy
5885.25	0.0000	Buy
5885.00	0.0000	Buy
5884.75	0.0000	Buy
5884.50	0.0000	Buy
5884.25	0.0000	Buy
5884.00	0.0000	Buy
5883.75	0.0000	Buy
5883.50	0.0000	Buy
5883.25	0.0000	Buy
5883.00	0.0000	Buy
5882.75	0.0000	Buy
5882.50	0.0000	Buy
5882.25	0.0000	Buy
5882.00	0.0000	Buy
5881.75	0.0000	Buy
5881.50	0.0000	Buy
5881.25	0.0000	Buy
5881.00	0.0000	Buy
5880.75	0.0000	Buy
5880.50	0.0000	Buy
5880.25	0.0000	Buy
5880.00	0.0000	Buy
5879.75	0.0000	Buy
5879.50	0.0000	Buy
5879.25	0.0000	Buy
5879.00	0.0000	Buy
5878.75	0.0000	Buy
5878.50	0.0000	Buy
5878.25	0.0000	Buy
5878.00	0.0000	Buy
5877.75	0.0000	Buy
5877.50	0.0000	Buy
5877.25	0.0000	Buy
5877.00	0.0000	Buy
5876.75	0.0000	Buy
5876.50	0.0000	Buy
5876.25	0.0000	Buy
5876.00	0.0000	Buy
5875.75	0.0000	Buy
5875.50	0.0000	Buy
5875.25	0.0000	Buy
5875.00	0.0000	Buy
5874.75	0.0000	Buy
5874.50	0.0000	Buy
5874.25	0.0000	Buy
5874.00	0.0000	Buy
5873.75	0.0000	Buy
5873.50	0.0000	Buy
5873.25	0.0000	Buy
5873.00	0.0000	Buy
5872.75	0.0000	Buy
5872.50	0.0000	Buy
5872.25	0.0000	Buy
5872.00	0.0000	Buy
5871.75	0.0000	Buy
5871.50	0.0000	Buy
5871.25	0.0000	Buy
5871.00	0.0000	Buy
5870.75	0.0000	Buy
5870.50	0.0000	Buy
5870.25	0.0000	Buy
5870.00	0.0000	Buy
5869.75	0.0000	Buy
5869.50	0.0000	Buy
5869.25	0.0000	Buy
5869.00	0.0000	Buy
5868.75	0.0000	Buy
5868.50	0.0000	Buy
5868.25	0.0000	Buy
5868.00	0.0000	Buy
5867.75	0.0000	Buy
5867.50	0.0000	Buy
5867.25	0.0000	Buy
5867.00	0.0000	Buy
5866.75	0.0000	Buy
5866.50	0.0000	Buy
5866.25	0.0000	Buy
5866.00	0.0000	Buy
5865.75	0.0000	Buy
5865.50	0.0000	Buy
5865.25	0.0000	Buy
5865.00	0.0000	Buy
5864.75	0.0000	Buy
5864.50	0.0000	Buy
5864.25	0.0000	Buy
5864.00	0.0000	Buy
5863.75	0.0000	Buy
5863.50	0.0000	Buy
5863.25	0.0000	Buy
5863.00	0.0000	Buy
5862.75	0.0000	Buy
5862.50	0.0000	Buy
5862.25	0.0000	Buy
5862.00	0.0000	Buy
5861.75	0.0000	Buy
5861.50	0.0000	Buy
5861.25	0.0000	Buy
5861.00	0.0000	Buy
5860.75	0.0000	Buy
5860.50	0.0000	Buy
5860.25	0.0000	Buy
5860.00	0.0000	Buy
5859.75	0.0000	Buy
5859.50	0.0000	Buy
5859.25	0.0000	Buy
5859.00	0.0000	Buy
5858.75	0.0000	Buy
5858.50	0.0000	Buy
5858.25	0.0000	Buy
5858.00	0.0000	Buy
5857.75	0.0000	Buy
5857.50	0.0000	Buy
5857.25	0.0000	Buy
5857.00	0.0000	Buy
5856.75	0.0000	Buy
5856.50	0.0000	Buy
5856.25	0.0000	Buy
5856.00	0.0000	Buy
5855.75	0.0000	Buy
5855.50	0.0000	Buy
5855.25	0.0000	Buy
5855.00	0.0000	Buy
5854.75	0.0000	Buy
5854.50	0.0000	Buy
5854.25	0.0000	Buy
5854.00	0.0000	Buy
5853.75	0.0000	Buy
5853.50	0.0000	Buy
5853.25	0.0000	Buy
5853.00	0.0000	Buy
5852.75	0.0000	Buy
5852.50	0.0000	Buy
5852.25	0.0000	Buy
5852.00	0.0000	Buy
5851.75	0.0000	Buy
5851.50	0.0000	Buy
5851.25	0.0000	Buy
5851.00	0.0000	Buy
5850.75	0.0000	Buy
5850.50	0.0000	Buy
5850.25	0.0000	Buy
5850.00	0.0000	Buy

Chart Window (Left): Shows a price-time plot for ESZ24-CME[M]/MESZ24-CME[M] #4. The price range is from 5847.00 to 5859.00. A vertical line is drawn at 9:29:45. The time axis shows dates from 24-10-24 to 9:31.

Replay Dialog Box (Bottom): Shows settings for the replay mode. The date is 2024-10-24 and the time is 09:29:45. The speed is set to 1.00. The method is set to 'By Time (hh:mm:ss.ms)'. The unit is 00:02:01.000. The dialog includes options for 'Skip Empty Periods' and 'Start Paused'.

Replay for 10/22/24 (Start Paused) – There is depth data up until 9:28

The screenshot displays a trading platform interface with three main components:

- DOM Chart (Left):** A Depth of Market chart showing bid and ask prices and volumes. The chart is paused at 9:28 on 10/22/24. The current price is 5871.25. The chart shows a range from 5865.00 to 5877.00.
- DOM Paused Window (Top Right):** A window titled "DOM Paused 1.00X: ESZ24-CME[M]/MESZ24-CME[M] #5 [Sim] L1 | Micro E-Mini S&P 500 Index - CME (Dec24)". It shows a "Buy" order for 20 contracts at 5871.25 and a "Sell" order for 20 contracts at 5871.25. The window includes a "Targets" section with "Set C" and "A" buttons, and a "P/L: 0.00p" indicator.
- Chart Trade Window (Bottom Right):** A window titled "Chart Trade Window" with a "Targets" section and a "Trade" section. The "Trade" section includes "BUY MKT", "BUY ASK", "BUY BID", "SELL MKT", "SELL ASK", and "SELL BID" buttons. It also has "Flatten", "Reverse", "Cancel All", and "Menu" buttons. The "Trade" section includes a "BE" button and a "Use Attached Order" checkbox.

The DOM chart shows a range of prices from 5865.00 to 5877.00. The current price is 5871.25. The chart shows a range of volumes from 1 to 100. The chart is paused at 9:28 on 10/22/24.

Replay for 10/22/24 after Play is pressed – There is no new depth data in either chart

The screenshot displays a trading platform interface with three main components:

- Market Depth Chart (Left):** Shows a grid of bid and ask prices and volumes. The top row shows a bid of 5871.00 and an ask of 5871.00. The chart is in a replay mode, as indicated by the 'Replay 1.00X' label.
- DOM Window (Right):** Shows the current order book with columns for 'Buy' (blue) and 'Sell' (pink) orders. The top of the DOM shows a bid of 5872.25 and an ask of 5872.00. The window includes controls for 'Targets', 'Set C', and 'A', and buttons for 'BUY MKT', 'BUY ASK', 'BUY BID', 'SELL MKT', 'SELL ASK', and 'SELL BID'. There are also buttons for 'Flatten', 'Reverse', 'Cancel All', and 'Menu'.
- Replay Control Panel (Bottom):** A dialog box titled 'Replay 1.00X: ESZ24-CME[M]/MESZ24-CME[M] #5' with the following settings:
 - Charts to Replay: All Charts in Chartbook
 - Replay Mode: Standard Replay
 - Use Start Date-Time: Date (YYYY/MM/DD): 2024-10-22, Time: 09:29:45
 - Jump Method: By Time (hh:mm:ss.ms) with a unit of 00:02:01.000
 - Speed: A slider control.
 - Options: Skip Empty Periods, Start Paused.

The bottom of the market depth chart shows a time axis with markers from 9:13 to 9:33. A red box highlights the time '24-10-22' and '9:13'.

Replay for today 10/28/24 (Start Paused) – There is depth data in the left chart but not in the DOM.

The image displays a trading software interface with three main components:

- Market Depth Chart (Left):** A grid showing bid and ask prices and volumes for ESZ24-CME[M]/MESZ24-CME[M]. The chart shows a range of prices from 5874.00 to 5886.00. Bid prices are listed on the left, and ask prices are on the right. Volumes are shown in the center. The current price is 5880.75.
- DOM Window (Right):** A window titled "DOM Paused 1.00X: ESZ24-CME[M]/MESZ24-CME[M] #5 [Sim] L1: [Micro E-Mini S&P 500 Index - CME (Dec24)]". It shows a list of orders with columns for "Buy" and "Sell" quantities. The current price is 5880.75.
- Replay Control Window (Bottom):** A window titled "Paused 1.00X: ESZ24-CME[M]/MESZ24-CME[M] #5". It contains controls for "Charts to Replay" (set to "All Charts in Chartbook"), "Replay Mode" (set to "Standard Replay"), "Use Start Date-Time" (checked), "Date" (2024-10-28), "Time" (09:29:45), "Jump" method (set to "By Time (hh:mm:ss.ms)"), "Unit" (00:02:01.000), "Speed" (1.00), "Skip Empty Periods" (checked), and "Start Paused" (checked).

Replay for today 10/28/24 after Play is pressed – There is depth data in both charts.

The screenshot displays a trading software interface with two main windows. The left window is a DOM chart titled "ES Bubble Replay 1.00X: ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 L1 | Micro E-Mini S&P 500 Index - CME (Dec24)". It shows a grid of price and volume data for various price levels from 5874.00 to 5886.00. The right window is titled "DOM Replay 1.00X: ESZ24-CME[M]/MESZ24-CME[M] #5 [Sim] L1 | Micro E-Mini S&P 500 Index - CME (Dec24)". It features a "Buy" and "Sell" order book with prices ranging from 5871.75 to 5887.50. A central control panel includes buttons for "BUY MKT", "BUY ASK", "BUY BID", "SELL MKT", "SELL ASK", "SELL BID", and "Reverse". Below these are "Flatten" and "Cancel All" buttons, and a "Menu" button. A "Targets" window is also visible, showing "DPL: 0.00P" and "D:0.00P". At the bottom, a "Replay 1.00X: ESZ24-CME[M]/MESZ24-CME[M] #5" control window is open, showing "Charts to Replay: All Charts in Chartbook", "Replay Mode: Standard Replay", "Date: 2024-10-28", "Time: 09:29:45", "Jump: By Time (hh:mm:ss.ms) 00:02:01.000", and "Method: To Next Bar".