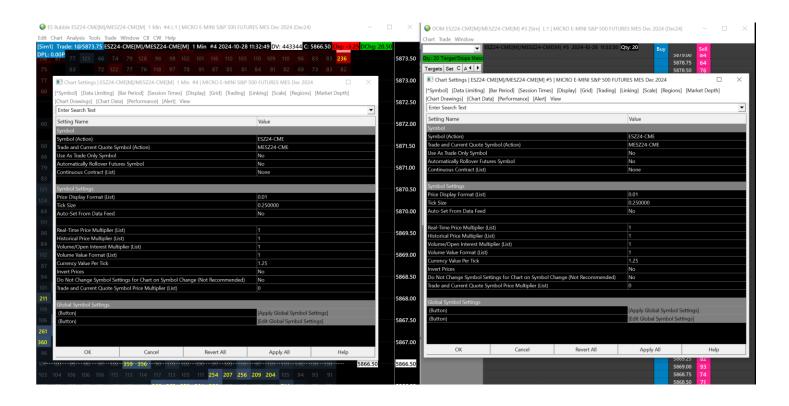# Chart Settings for Depth of Market and DOM
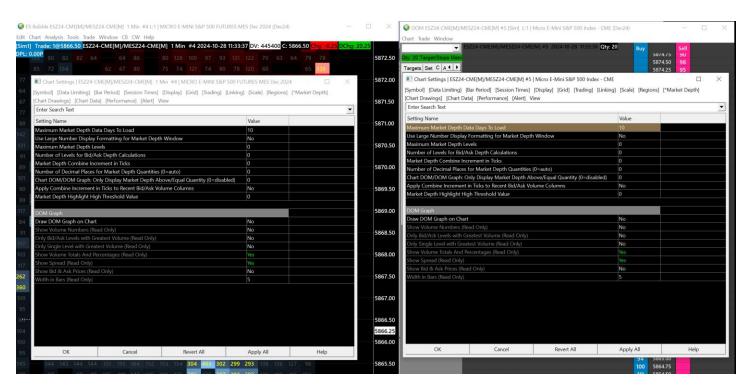
Top-left window

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

Edit Chart Analysis Tools Trade Window CB CW Help

[Sim1] Trade: 1@5873.75 ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 2024-10-28 11:32:49 DV: 443344 C: 5866.50 Chg: -3.25 DChg: 20.50
DPL: 0.00P

Chart Settings | ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 | MICRO E-MINI S&P 500 FUTURES MES Dec 2024

[*Symbol] [Data Limiting] [Bar Period] [Session Times] [Display] [Grid] [Trading] [Linking] [Scale] [Regions] [Market Depth]
[Chart Drawings] [Chart Data] [Performance] [Alert] View

Enter Search Text

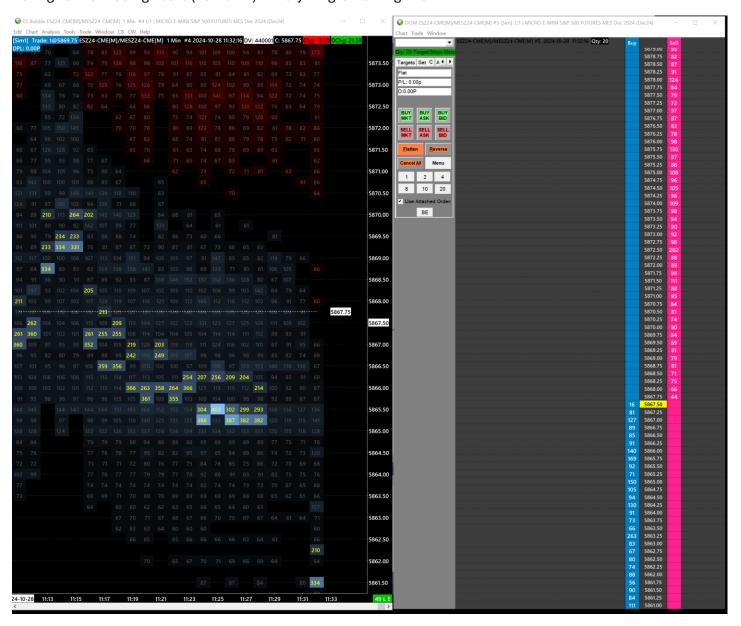| Setting Name	Value
Symbol	
Symbol (Action)	ESZ24-CME
Trade and Current Quote Symbol (Action)	MESZ24-CME
Use As Trade Only Symbol	No
Automatically Rollover Futures Symbol	No
Continuous Contract (List)	None
Symbol Settings	
Price Display Format (List)	0.01
Tick Size	0.250000
Auto-Set From Data Feed	No
Real-Time Price Multiplier (List)	1
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]

OK   Cancel   Revert All   Apply All   Help

Top-right window

DOM ESZ24-CME[M]/MESZ24-CME[M] #5 [Sim] L:1 | MICRO E-MINI S&P 500 FUTURES MES Dec 2024 (Dec24)

Chart Trade Window

ESZ24-CME[M]/MESZ24-CME[M] #5 2024-10-28 11:32:50   Qty: 20

Buy   Sell

Qty: 20 Target/Stops Matc

Targets Set C A ◄ ►

Chart Settings | ESZ24-CME[M]/MESZ24-CME[M] #5 | MICRO E-MINI S&P 500 FUTURES MES Dec 2024

[*Symbol] [Data Limiting] [Bar Period] [Session Times] [Display] [Grid] [Trading] [Linking] [Scale] [Regions] [Market Depth]
[Chart Drawings] [Chart Data] [Performance] [Alert] View

Enter Search Text

Setting Name	Value
Symbol	
Symbol (Action)	ESZ24-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)	1
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]

OK   Cancel   Revert All   Apply All   Help

Bottom-left window

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

Edit Chart Analysis Tools Trade Window CB CW Help

[Sim1] Trade: 1@5866.50 ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 2024-10-28 11:33:37 DV: 445400 C: 5866.50 Chg: -0.25 DChg: 20.25
DPL: 0.00P

Chart Settings | ESZ24-CME[M]/MESZ24-CME[M] 1 Min #4 | MICRO E-MINI S&P 500 FUTURES MES Dec 2024

[Symbol] [Data Limiting] [Bar Period] [Session Times] [Display] [Grid] [Trading] [Linking] [Scale] [Regions] [*Market Depth]
[Chart Drawings] [Chart Data] [Performance] [Alert] View

Enter Search Text

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

OK   Cancel   Revert All   Apply All   Help

Bottom-right window

DOM ESZ24-CME[M]/MESZ24-CME[M] #5 [Sim] L:1 | Micro E-Mini S&P 500 Index - CME (Dec24)

Chart Trade Window

ESZ24-CME[M]/MESZ24-CME[M] #5 2024-10-28 11:33:38   Qty: 20

Buy   Sell

Qty: 20 Target/Stops Matc

Targets Set C A ◄ ►

Chart Settings | ESZ24-CME[M]/MESZ24-CME[M] #5 | Micro E-Mini S&P 500 Index - CME

[Symbol] [Data Limiting] [Bar Period] [Session Times] [Display] [Grid] [Trading] [Linking] [Scale] [Regions] [*Market Depth]
[Chart Drawings] [Chart Data] [Performance] [Alert] View

Enter Search Text

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

OK   Cancel   Revert All   Apply All   Help

Depth files

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.

Replay for 10/24/24 (Start Paused) – There depth data on the left chart but it stops around 9:16.
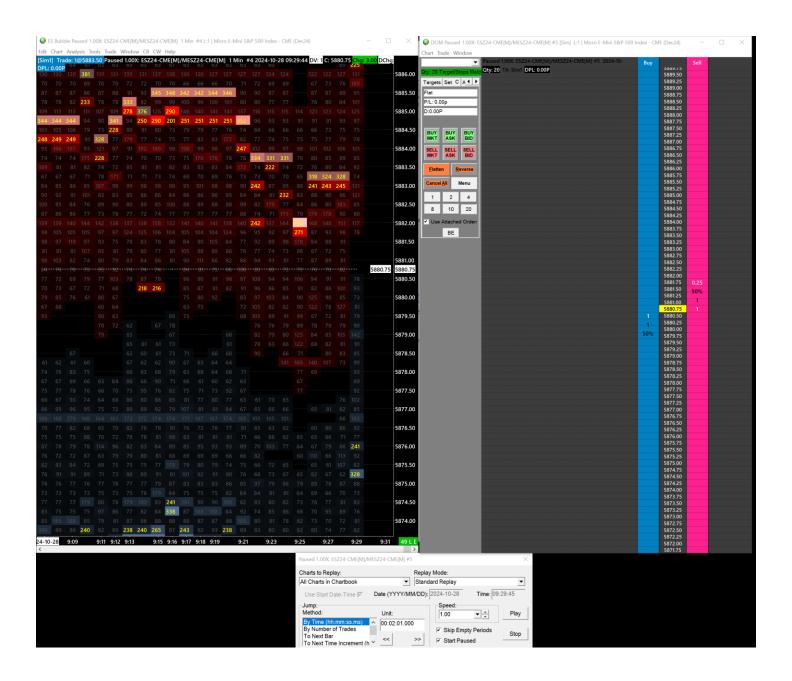
Replay for 10/24/24 after Play is pressed – No depth data appears on either chart

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

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

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

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