

# Timestamps Analytics: product specification (FX market)

## Sample

CASE	TIME	TICKER	DIR	ORDERNO	ACTION	PRICE	VOLUME	DSTIP	D1	D2	IS_CLIENT
1	10:00:01.000.000	USD_TOM	B	2	1	65.5400	1 000 000	91...	0	0	0
1	10:00:01.000.000	USD_TOM	S	1	2	65.5400	1 000 000	91...	0	0	0
1	10:00:01.000.000	USD_TOM	B	2	2	65.5400	1 000 000	91...	0	0	0
1	10:00:01.000.030	USD_TOM	B	3	1	65.5400	1 000 000	91...	+30	+2	10.0.0.0
1	10:00:01.000.050	USD_TOM	B	4	1	65.5400	1 000 000	91...	+50	+4	0

## Case

The order book contains submitted limit orders

**The client submits order A (action=1)** – 1<sup>st</sup> line in the table above

Order A hits the mentioned limit order, **triggering the trade (action=2)** – line 2 and line 3

CASE occurs if someone also submits order within **250 microseconds after trade**, targeting the initial order – line 4

End of CASE: **750 microseconds** since trade occurs

## Fields description

<b>CASE</b>	Case ID	<b>PRICE</b>	Price
<b>TIME</b>	<b>Engine time</b> as formatted string HHMMSSZZZZZZ  HH – hours MM – minutes SS – seconds ZZZZZZ - microseconds	<b>VOLUME</b>	VOLUME in number of contracts
<b>TICKER</b>	Instrument ID	<b>DSTIP</b>	Gateway IP
<b>DIR</b>	Order direction: – BUY / SELL	<b>D1</b>	<b>Engine time</b> As a timestamp from order A
<b>ORDERNO</b>	Order ID	<b>D2</b>	<b>Co-location time</b> As a timestamp from order A
<b>ACTION</b>	1 – order submitted 2 – trade 3 – order cancelled	<b>IS_CLIENT</b>	0 – other orders IP address of the sender – client's orders

