

Bookmap integrated with Level 2:
Large underlying Limit Order Bid(s): **Bearish** sign



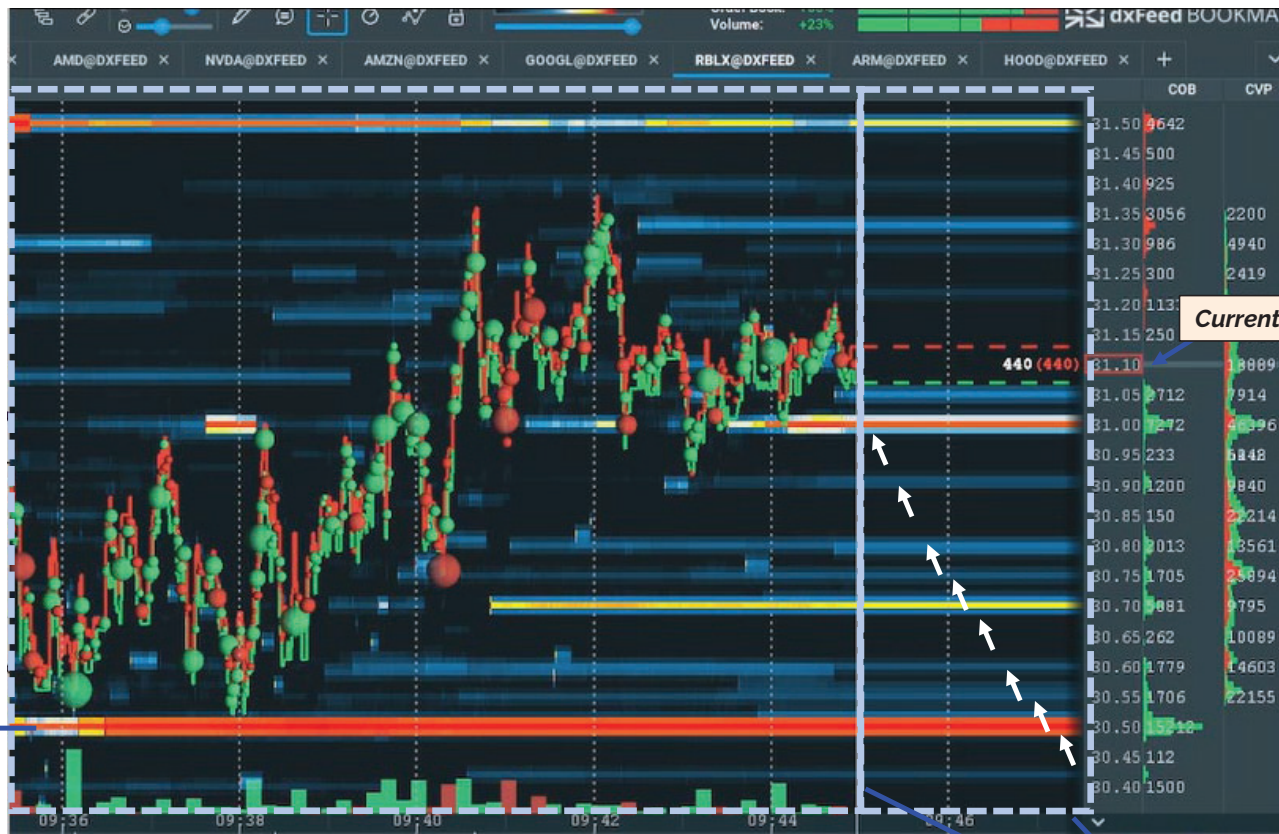
Outline

- **Underlying** limit **Bid** orders as **Bearish** sign on **Level 2** and **Bookmap**.



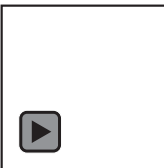
Bookmap and Level 2 concepts integrated: Imbalance with large long-term underlying Bid.

RBLX on 05/09/2024 @ 9:44:56 AM; Current price: \$31.10



Timeline (History and evolution of the Order Book)

Current time: 9:44:56 AM



Example 1 of Bookmap and Level 2 integrated: Imbalance with large underlying Bid.

RBLX on 05/09/2024 @ 9:44:56 AM; Current price: \$31.10



EXCH	PRICE	QTY	EXCH	PRICE	QTY
NYSE	31.09	10	NYSE	31.10	10
ACB	31.09	0	ARCA	31.11	1
ACB	31.08	0	ACB	31.11	1
ACB	31.07	0	EDGX	31.13	1
NSDQ	31.07	0	NSDQ	31.14	1
NSDQ	31.06	5	NSDQ	31.14	1
NASD	31.06	5	ACB	31.14	0
			NSDQ	31.15	0
NSDQ	31.05	20	ACB	31.16	0
ARCA	31.05	9	ACB	31.17	0
ACB	31.05	8	NSDQ	31.18	1
EDGX	31.05	8	ACB	31.18	1
MIFF	31.05	1	MEMM	31.19	2
NSDQ	31.04	1	ACB	31.19	1
ACB	31.04	1	NSDQ	31.19	1
ACB	31.03	1	NSDQ	31.20	1
NSDQ	31.03	0	BATS	31.20	1
NSDQ	31.02	3	AMEX	31.20	1
ACB	31.02	0	ACB	31.20	0
NSDQ	31.01	5	NSDQ	31.21	0
ACB	31.01	1	ACB	31.21	0
			NSDQ	31.22	6
NSDQ	31.00	47	ACB	31.22	5
BATS	31.00	11	ACB	31.23	0
ACB	31.00	0	NSDQ	31.24	1
MIFF	31.00	1	ACB	31.24	0
NSDQ	30.99	1	ACB	31.25	12
ACB	30.99	0	NSDQ	31.26	0
NSDQ	30.98	1	ACB	31.26	0
ACB	30.98	0	NSDQ	31.27	0
NSDQ	30.97	1	ACB	31.27	0
ACB	30.96	3	NSDQ	31.28	0
NSDQ	30.96	0	MIAX	31.29	10
ACB	30.95	1	NSDQ	31.30	1
NSDQ	30.95	0	ACB	31.30	0
NSDQ	30.94	1	ACB	31.31	0
ACB	30.94	0	NSDQ	31.32	0
ACB	30.93	0	ACB	31.32	0
NSDQ	30.93	0	ACB	31.33	3
ACB	30.92	25	NSDQ	31.33	0
NSDQ	30.91	3	ACB	31.34	38
ACB	30.91	0	ACB	31.35	5
ACB	30.90	3	NSDQ	31.35	1
NSDQ	30.90	2	ACB	31.36	1
ACB	30.89	0	ACB	31.37	6
ACB	30.88	0	NSDQ	31.37	0
NSDQ	30.88	0	ACB	31.38	4
NSDQ	30.87	0	NSDQ	31.39	1
ACB	30.87	0	NSDQ	31.40	8
ACB	30.86	0	ACB	31.40	6
ACB	30.85	1	EDGA	31.40	1
ACB	30.84	0	NSDQ	31.41	1
NSDQ	30.83	0	ACB	31.41	0
NSDQ	30.82	3	ACB	31.42	11
ACB	30.82	0	ACB	31.43	0
NSDQ	30.81	1	ACB	31.44	1
ACB	30.81	0	NSDQ	31.44	0
ACB	30.80	6	ACB	31.45	0

Large long-term underlying Bid @ \$30.50.

Large underlying Bids at \$31.05 and \$31.00.

Underlying Bids

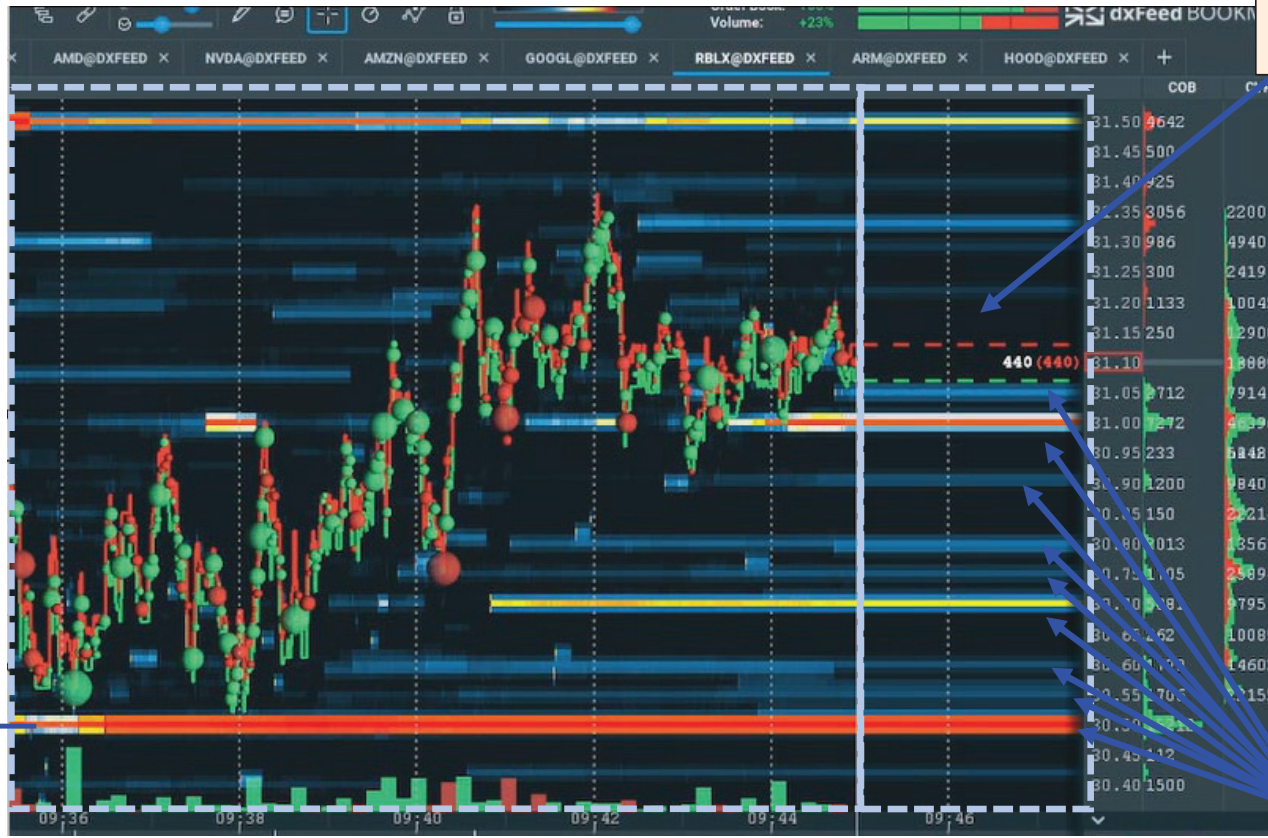
Timeline (History and evolution of the Order Book)

Current time: 9:44:56 AM



Bookmap and Level 2 integrated: Imbalance with large underlying Bid.

RBLX on 05/09/2024 @ 9:44:56 AM; Current price: \$31.10



Large long-term underlying Bid @ \$30.50.

Very low liquidity to the upside: not much of Ask(s).

Underlying Bids

Lots of liquidity to the downside: many large(r) Bid(s) at lower and lower prices.

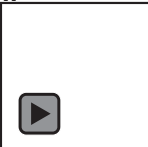
Timeline (History and evolution of the Order Book)

Current time: 9:44:56 AM

NYSE	31.09	10	NYSE	31.10	10
ACB	31.09	0	ARCA	31.11	1
ACB	31.08	0	ACB	31.11	1
ASD	31.07	0	EDGX	31.13	1
NSDQ	31.07	0	NASD	31.14	1
NSDQ	31.06	5	NSDQ	31.14	1
NASD	31.06	5	ACB	31.14	0
ACB	31.06	0	NSDQ	31.15	0
NSDQ	31.05	20	ACB	31.16	0
ARCA	31.05	9	ACB	31.17	0
ACB	31.05	8	NSDQ	31.18	1
EDGX	31.05	8	ACB	31.18	1
AMEX	31.05	1	MEMX	31.19	2
NSDQ	31.04	1	ACB	31.19	1
ACB	31.04	1	NSDQ	31.19	1
ACB	31.03	1	NSDQ	31.20	1
NSDQ	31.03	0	BATS	31.20	1
NSDQ	31.02	3	AMEX	31.20	1
ACB	31.02	0	ACB	31.20	0
NSDQ	31.01	5	NSDQ	31.21	0
ACB	31.01	1	ACB	31.21	0
AMEX	31.01	1	NSDQ	31.22	6
NSDQ	31.00	47	ACB	31.22	5
BATS	31.00	11	ACB	31.23	0
ACB	31.00	8	NSDQ	31.24	1
MAX	31.00	1	ACB	31.24	0
NSDQ	30.99	0	ACB	31.25	12
ACB	30.99	0	NSDQ	31.26	0
NSDQ	30.98	1	ACB	31.26	0
ACB	30.98	0	NSDQ	31.27	0
NSDQ	30.97	1	ACB	31.27	0
ACB	30.96	3	NSDQ	31.28	0
NSDQ	30.96	0	MAX	31.29	10
ACB	30.95	1	NSDQ	31.30	1
NSDQ	30.95	0	ACB	31.30	0
NSDQ	30.94	1	ACB	31.31	0
ACB	30.94	0	NSDQ	31.32	0
ACB	30.93	0	ACB	31.32	0
NSDQ	30.93	0	ACB	31.33	3
ACB	30.92	25	NSDQ	31.33	0
NSDQ	30.91	3	ACB	31.34	38
ACB	30.91	0	ACB	31.35	5
ACB	30.90	3	NSDQ	31.35	1
NSDQ	30.90	2	ACB	31.36	1
ACB	30.89	0	ACB	31.37	6
ACB	30.88	0	NSDQ	31.37	0
NSDQ	30.88	0	ACB	31.38	4
NSDQ	30.87	0	NSDQ	31.39	1
ACB	30.87	0	NSDQ	31.40	8
ACB	30.86	0	ACB	31.40	6
ACB	30.85	1	EDGX	31.40	1
ACB	30.84	0	NSDQ	31.41	1
NSDQ	30.83	0	ACB	31.41	0
NSDQ	30.82	3	ACB	31.42	11
ACB	30.82	0	ACB	31.43	0
NSDQ	30.81	1	ACB	31.44	1
ACB	30.81	0	NSDQ	31.44	0
ACB	30.80	6	ACB	31.45	0

Market Clock
09:44:56

Current



Bookmap and Level 2 integrated: Large underlying Bid attracts prices LOWER.

RBLX on 05/09/2024 @ 9:45:06 AM; Current price: \$30.77



Exchange	Price	Volume	Exchange	Price	Volume
NSDQ	30.75	10	BATS	30.80	12
NASD	30.76	5	NYSE	30.80	5
CHX	30.76	1	ACB	30.80	0
MAX	30.76	5	EDGX	30.81	6
NYSE	30.76	8	NSDQ	30.81	0
EDGX	30.76	6	ACB	30.81	0
ACB	30.75	5	MEMX	30.82	1
ARCA	30.75	5	NSDQ	30.82	0
NSDQ	30.75	2	NASD	30.85	2
IBX	30.75	1	NSDQ	30.85	1
BATS	30.75	1	ARCA	30.85	1
MEMX	30.75	1	AMEX	30.85	1
ACB	30.74	0	ACB	30.85	1
NSDQ	30.73	3	ACB	30.86	1
ACB	30.72	0	NSDQ	30.87	1
ACB	30.71	6	NSDQ	30.88	0
ACB	30.70	1	NSDQ	30.89	0
NSDQ	30.70	0	ACB	30.90	1
NSDQ	30.69	0	NSDQ	30.91	1
ACB	30.69	0	EDGA	30.91	1
ACB	30.68	1	NSDQ	30.93	0
AMEX	30.68	1	NSDQ	30.94	0
NSDQ	30.68	0	NSDQ	30.95	0
NSDQ	30.67	1	ACB	30.95	0
ACB	30.67	0	NSDQ	30.97	1
ACB	30.66	3	NSDQ	30.99	1
ACB	30.65	3	NSDQ	31.00	1
NSDQ	30.65	0	NSDQ	31.01	3
NSDQ	30.64	0	ACB	31.01	2
NSDQ	30.64	0	NSDQ	31.02	0
ACB	30.63	0	NSDQ	31.03	0
NSDQ	30.63	0	NSDQ	31.06	0
ACB	30.62	0	NSDQ	31.07	1
NSDQ	30.61	1	NSDQ	31.08	1
NSDQ	30.61	1	NSDQ	31.09	0
ACB	30.60	2	ACB	31.10	1
NSDQ	30.60	5	NSDQ	31.11	3
ACB	30.59	0	ACB	31.11	1
NSDQ	30.58	1	NSDQ	31.12	0
ACB	30.58	0	ACB	31.13	1
ACB	30.57	0	NSDQ	31.14	1
ACB	30.57	0	ACB	31.14	0
NSDQ	30.56	0	NSDQ	31.15	0
NSDQ	30.56	0	ACB	31.15	0
NSDQ	30.56	7	ACB	31.17	0
ACB	30.55	0	NSDQ	31.18	0
ACB	30.54	0	ACB	31.18	0
ACB	30.53	0	ACB	31.19	1
NSDQ	30.53	0	NSDQ	31.19	1
NSDQ	30.52	0	ACB	31.20	0
ACB	30.52	0	NSDQ	31.20	0
ACB	30.51	3	NSDQ	31.21	0
NSDQ	30.51	0	ACB	31.21	0
ACB	30.50	83	ACB	31.22	5
NSDQ	30.50	43	NSDQ	31.22	3
NSDQ	30.49	0	ACB	31.23	0
NSDQ	30.49	0	NSDQ	31.24	1
ACB	30.48	1	ACB	31.24	0

Very low liquidity to the upside: not much of Ask(s).

Larger short-term underlying Bids @ 30.60 and below.

Large long-term underlying Bid @ \$30.50.

Large long-term underlying Bid @ \$30.50.

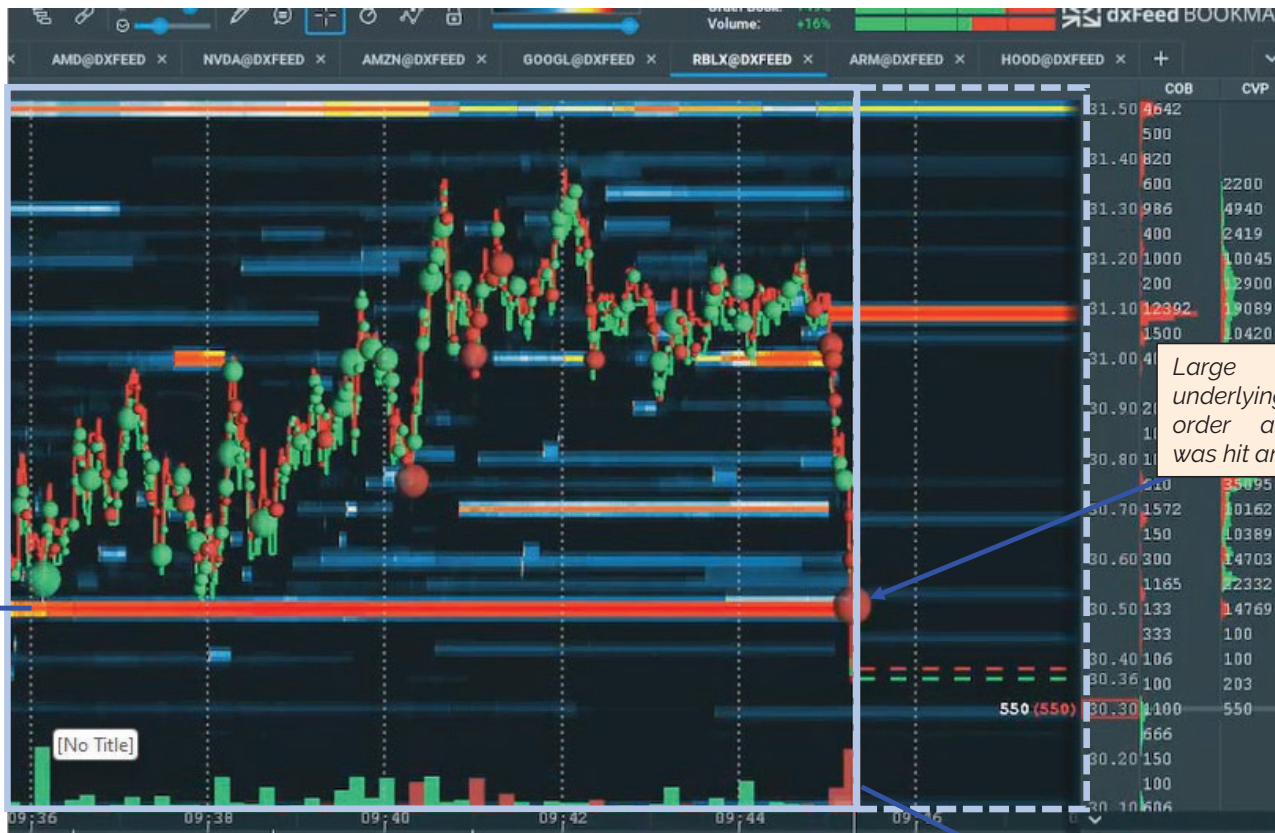
Timeline (History and evolution of the Order Book)

Current time: 9:45:06 AM



Bookmap and Level 2 integrated: Large underlying Bid attracts prices LOWER.

RBLX on 05/09/2024 @ 9:45:16 AM; Current price: \$30.30



EXCH	PRICE	QTY	EXCH	PRICE	QTY
MEMX	30.28	2	NSDQ	30.32	3
CHX	30.28	2	NSDQ	30.32	3
NSDQ	30.28	2	BATS	30.32	2
NSDQ	30.28	2	NYSE	30.32	1
MEMX	30.28	2	MEMX	30.32	1
NSDQ	30.27	3	NSDQ	30.35	0
ACB	30.27	1	EDGX	30.38	2
NYSE	30.27	1	NSDQ	30.38	1
BATS	30.27	1	ARCA	30.39	2
ARCA	30.27	1	ACB	30.39	2
NSDQ	30.26	1	AMEX	30.39	1
ACB	30.25	11	NSDQ	30.39	0
EDGX	30.25	2	NSDQ	30.40	1
NSDQ	30.24	1	NSDQ	30.41	0
ACB	30.23	0	ACB	30.41	0
NSDQ	30.23	0	NSDQ	30.42	0
ACB	30.22	0	NSDQ	30.43	0
NSDQ	30.22	0	ACB	30.43	0
NSDQ	30.21	0	NSDQ	30.44	1
ACB	30.21	0	ACB	30.44	0
ACB	30.20	5	NSDQ	30.45	0
AMEX	30.20	1	ACB	30.45	0
ACB	30.18	1	NSDQ	30.46	0
NSDQ	30.18	1	NSDQ	30.47	0
ACB	30.17	0	NSDQ	30.50	0
NSDQ	30.17	0	ACB	30.52	0
ACB	30.16	0	NSDQ	30.53	10
NSDQ	30.15	0	ACB	30.54	1
ACB	30.13	0	NSDQ	30.56	2
ACB	30.12	3	ACB	30.56	0
NSDQ	30.12	0	IEK	30.58	2
NSDQ	30.11	3	ACB	30.60	118
ACB	30.11	2	NSDQ	30.60	0
ACB	30.10	1	MEMX	30.61	1
NSDQ	30.10	0	EDGA	30.62	1
NSDQ	30.09	0	NSDQ	30.62	1
ACB	30.08	0	ACB	30.63	1
NSDQ	30.06	0	NSDQ	30.63	1
ACB	30.05	1	NSDQ	30.66	1
NSDQ	30.05	1	NSDQ	30.69	0
ACB	30.04	0	ACB	30.72	0
NSDQ	30.03	0	NSDQ	30.73	0
ACB	30.03	0	ACB	30.75	3
ACB	30.02	2	NSDQ	30.76	1
NSDQ	30.02	1	NOBK	30.76	1
NSDQ	30.01	1	NSDQ	30.77	1
ACB	30.01	0	NSDQ	30.79	0
ACB	30.00	75	ACB	30.80	1
MEMX	30.00	23	NSDQ	30.82	0
BYT	30.00	1	NSDQ	30.83	1
ACB	29.99	0	NSDQ	30.88	1
NSDQ	29.99	0	ACB	30.91	1
ACB	29.98	1	ACB	30.93	0
NSDQ	29.97	0	NSDQ	30.96	4
ACB	29.97	0	NSDQ	30.99	1
ACB	29.96	1	ACB	31.00	0

Large long-term underlying Bid.

Large long-term underlying Bid order at \$30.50 was hit and filled.

Additional large long-term underlying Bids @ \$30.00.

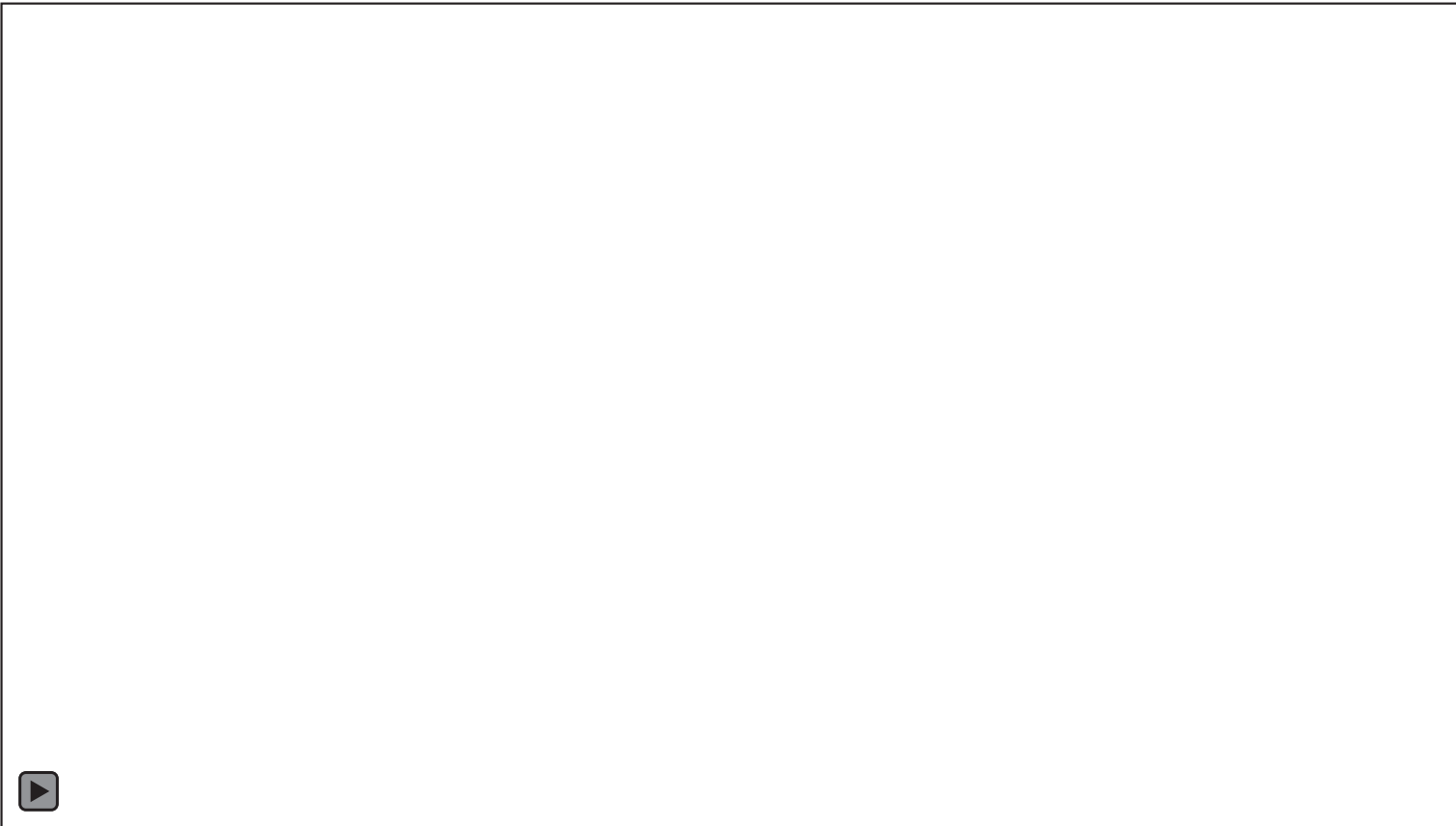
Timeline (History and evolution of the Order Book)

Current time: 9:45:16 AM



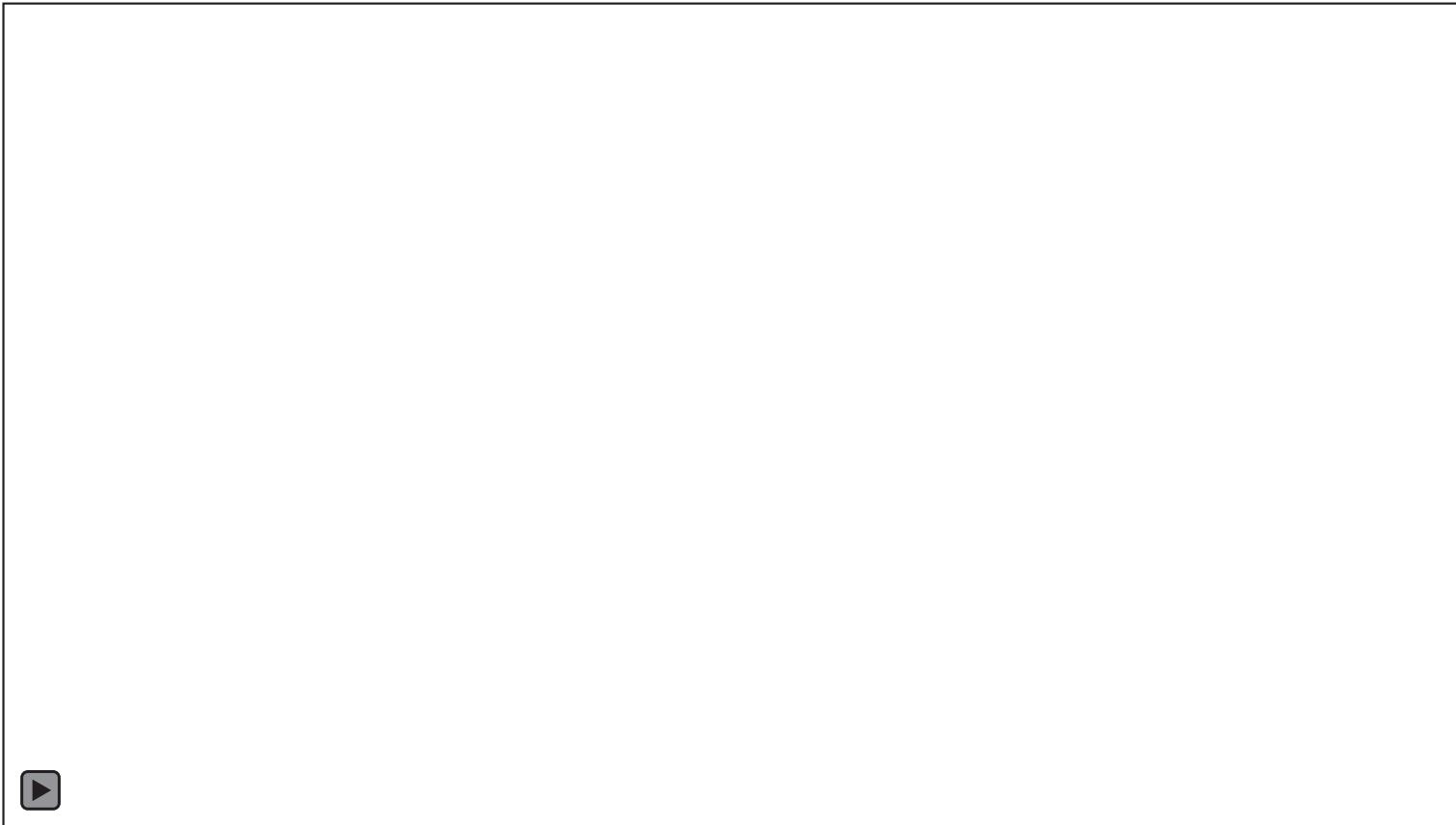
*Live Video: Large underlying **Bids** attract prices LOWER.*

RBLX on 05/09/2024



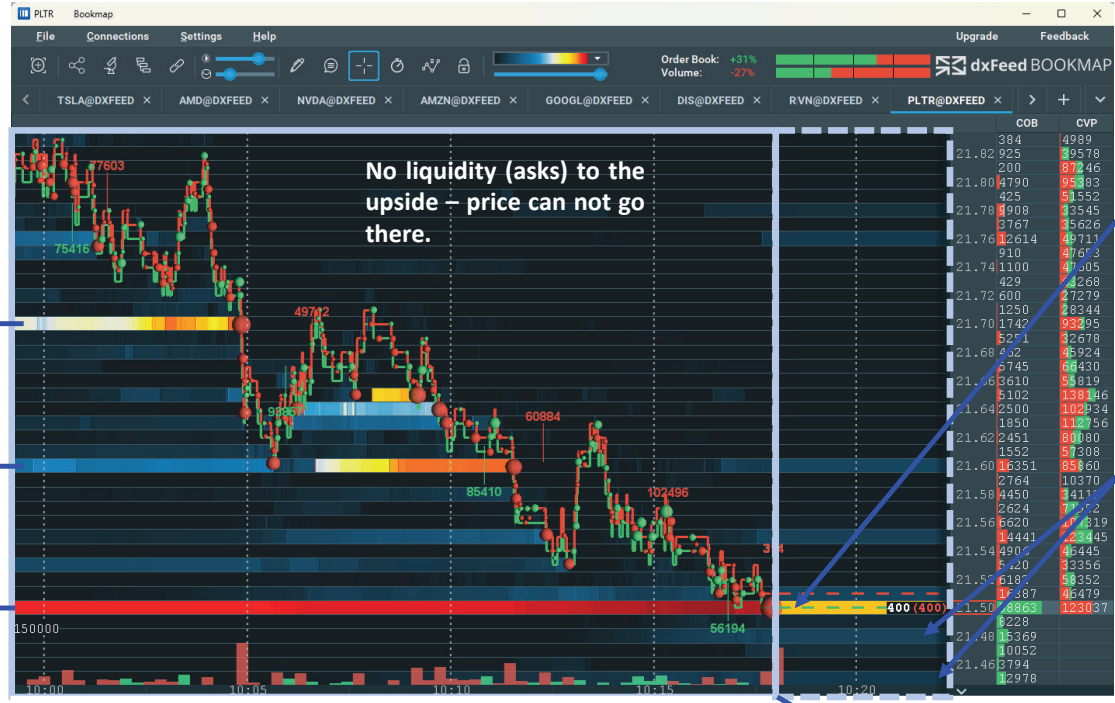
*Live Video: Large underlying **Bids** attract prices LOWER.*

RBLX on 05/09/2024



Example 2 of Bookmap and Level 2 integrated: Large underlying **Bids** attract price **LOWER**.

PLTR on 05/09/2024 @ 10:17:54 AM; Current price: \$21.50



Long-term large **buy** Limit Bid order whose liquidity (amount) increased as price approached (color changes from white to orange). These Bids are getting hit buy sellers

Long-term large **buy** Limit Bid order that attracts the price and is getting hit at this tim.

No liquidity (asks) to the upside – price can not go there.

Timeline (History and evolution of the Order Book)

Immediate Bids

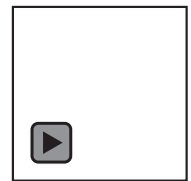
Underlying Bids

PLTR	21.5	21.51	Palantir Te...	PC1 25 21
Last	21.5	-3.71 (-14.7%)	Vol 63,356,231	
Lvl	21.5	21.51	21.51	21.51

MEMX	21.50	748	NYSE	21.51	185
EDGX	21.50	582	NSDQ	21.51	147
ACB	21.50	361	NASDAQ	21.51	142
ARCA	21.50	361	ARCA	21.51	132
NYSE	21.50	149	ACB	21.51	126
BATS	21.50	88	BATS	21.51	54
NSDQ	21.50	6	NYSE	21.51	24
NASDAQ	21.50	6	EDGX	21.51	21
PSX	21.50	2	MIAX	21.51	16
ACB	21.49	32	MEMX	21.51	12
NSDQ	21.49	21	EDGA	21.51	9
MIAX	21.49	10	IEX	21.51	7
AMEX	21.49	1	PSX	21.51	5
NSDQ	21.48	55	CHX	21.51	2
ACB	21.48	45	ACB	21.52	34
NSX	21.48	20	NSDQ	21.52	30
ACB	21.47	40	BYX	21.52	1
NSDQ	21.47	13	NSX	21.52	1
IEX	21.47	1	ACB	21.53	35
EDGA	21.47	1	NSDQ	21.53	11
ACB	21.46	40	ACB	21.54	29
NSDQ	21.46	13	NSDQ	21.54	27
ACB	21.45	308	ACB	21.55	38
NSDQ	21.45	28	NSDQ	21.55	13
BYX	21.45	1	ACB	21.56	36
NYSE	21.45	1	NSDQ	21.56	9
ACB	21.44	19	ACB	21.57	27
NSDQ	21.44	18	NSDQ	21.57	10
ACB	21.43	34	AMEX	21.57	1
NSDQ	21.43	9	ACB	21.58	19
NSDQ	21.42	15	NSDQ	21.58	14
ACB	21.42	14	ACB	21.59	27
NSDQ	21.41	19	NSDQ	21.59	17
ACB	21.41	11	ACB	21.60	51
ACB	21.40	187	NSDQ	21.60	5
NSDQ	21.40	55	ACB	21.61	9
ACB	21.39	90	NSDQ	21.61	4
NSDQ	21.39	25	ACB	21.62	88
NSDQ	21.38	40	NSDQ	21.62	3
ACB	21.38	17	ACB	21.63	10
ACB	21.37	10	NSDQ	21.63	7
NSDQ	21.37	9	ACB	21.64	16
ACB	21.36	19	NSDQ	21.64	10
NSDQ	21.36	7	NSDQ	21.65	32
NSDQ	21.35	25	ACB	21.65	6
ACB	21.35	16	ACB	21.66	6
ACB	21.34	1	NSDQ	21.66	4
NSDQ	21.34	0	ACB	21.67	9
NSDQ	21.33	58	NSDQ	21.67	6
ACB	21.33	9	ACB	21.68	2
ACB	21.32	6	NSDQ	21.69	38
NSDQ	21.32	6	ACB	21.69	10
ACB	21.31	26	NSDQ	21.70	7
NSDQ	21.31	8	ACB	21.70	4
ACB	21.30	54	NSDQ	21.71	10
NSDQ	21.30	51	ACB	21.71	1
ACB	21.29	10	ACB	21.72	2
NYSE	21.29	1	ACB	21.73	3

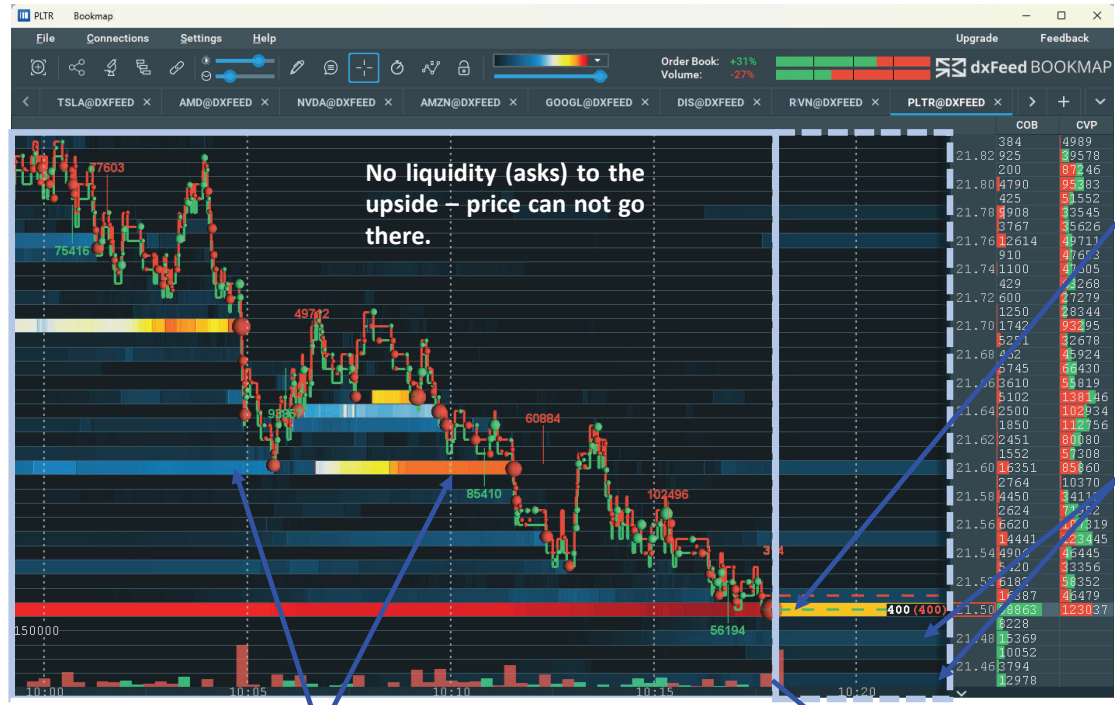
Market Clock
10:17:54

Current time 10:17:54 AM



Bookmap and Level 2 integrated: Large underlying Bids attracted price LOWER.

PLTR on 05/09/2024 @ 10:17:54 AM; Current price: \$21.50



Limit Bid buy orders increased over time.

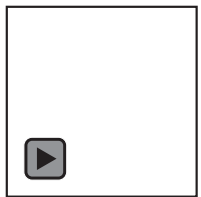
Immediate Bid

Underlying Bids

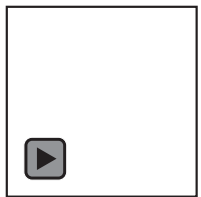
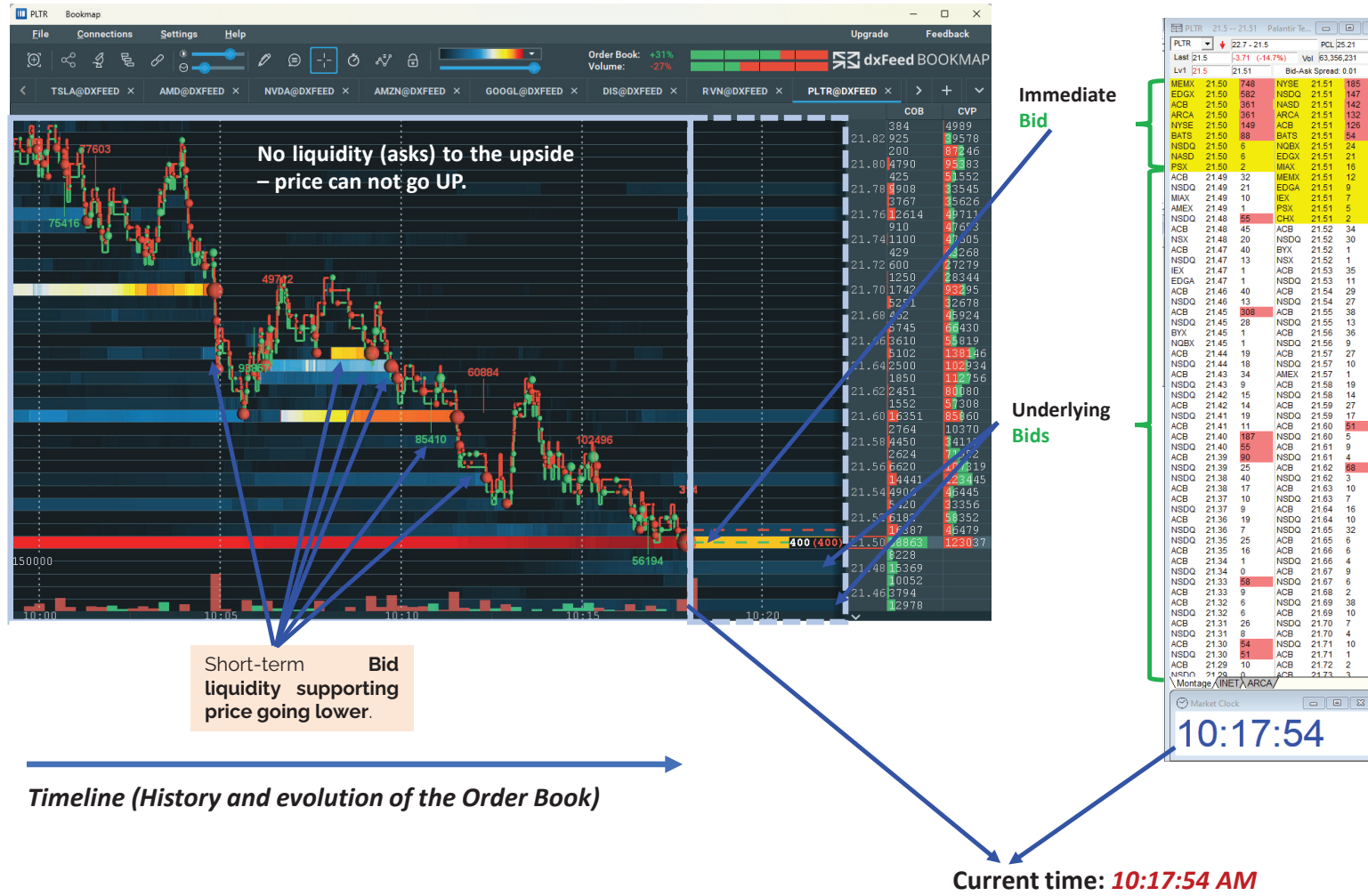
PLTR	21.5	21.51	Palantir Te...	PLTR	21.5	21.51	Palantir Te...
MEMX	21.50	748	NYSE	21.51	185		
EDGX	21.50	582	NSDQ	21.51	147		
ACB	21.50	361	NASDAQ	21.51	142		
ARCA	21.50	361	ARCA	21.51	132		
NYSE	21.50	149	ACB	21.51	126		
BATS	21.50	88	BATS	21.51	54		
NSDQ	21.50	6	NYSE	21.51	24		
NASDAQ	21.50	6	EDGX	21.51	21		
PSX	21.50	2	MIAX	21.51	16		
ACB	21.49	32	MEMX	21.51	12		
NSDQ	21.49	21	EDGA	21.51	9		
MIAX	21.49	10	IEX	21.51	7		
AMEX	21.49	1	PSX	21.51	5		
NSDQ	21.48	55	CHX	21.51	2		
ACB	21.48	45	ACB	21.52	34		
NSX	21.48	20	NSDQ	21.52	30		
ACB	21.47	40	BYX	21.52	1		
NSDQ	21.47	13	NSX	21.52	1		
IEX	21.47	1	ACB	21.53	35		
EDGA	21.47	1	NSDQ	21.53	11		
ACB	21.46	40	ACB	21.54	29		
NSDQ	21.46	13	NSDQ	21.54	27		
ACB	21.45	308	ACB	21.55	38		
NSDQ	21.45	28	NSDQ	21.55	13		
BYX	21.45	1	ACB	21.56	9		
NYSE	21.45	1	NSDQ	21.56	9		
ACB	21.44	19	ACB	21.57	27		
NSDQ	21.44	18	NSDQ	21.57	10		
ACB	21.43	34	AMEX	21.57	1		
NSDQ	21.43	9	ACB	21.58	19		
NSDQ	21.42	15	NSDQ	21.58	14		
ACB	21.42	14	ACB	21.59	27		
NSDQ	21.41	19	NSDQ	21.59	17		
ACB	21.41	11	ACB	21.60	51		
ACB	21.40	187	NSDQ	21.60	5		
NSDQ	21.40	55	ACB	21.61	9		
ACB	21.39	90	NSDQ	21.61	4		
NSDQ	21.39	25	ACB	21.62	88		
NSDQ	21.38	40	NSDQ	21.62	3		
ACB	21.38	17	ACB	21.63	10		
ACB	21.37	10	NSDQ	21.63	7		
NSDQ	21.37	9	ACB	21.64	16		
ACB	21.36	19	NSDQ	21.64	10		
NSDQ	21.36	7	NSDQ	21.65	32		
NSDQ	21.35	25	ACB	21.65	6		
ACB	21.35	16	ACB	21.66	6		
ACB	21.34	1	NSDQ	21.66	4		
NSDQ	21.34	0	ACB	21.67	9		
NSDQ	21.33	58	NSDQ	21.67	6		
ACB	21.33	9	ACB	21.68	2		
ACB	21.32	6	NSDQ	21.69	38		
NSDQ	21.32	6	ACB	21.69	10		
ACB	21.31	26	NSDQ	21.70	7		
NSDQ	21.31	8	ACB	21.70	4		
ACB	21.30	54	NSDQ	21.71	10		
NSDQ	21.30	51	ACB	21.71	1		
ACB	21.29	10	ACB	21.72	2		
NYSE	21.29	1	ACB	21.73	3		

Market Clock
10:17:54

Current time: 10:17:54 AM

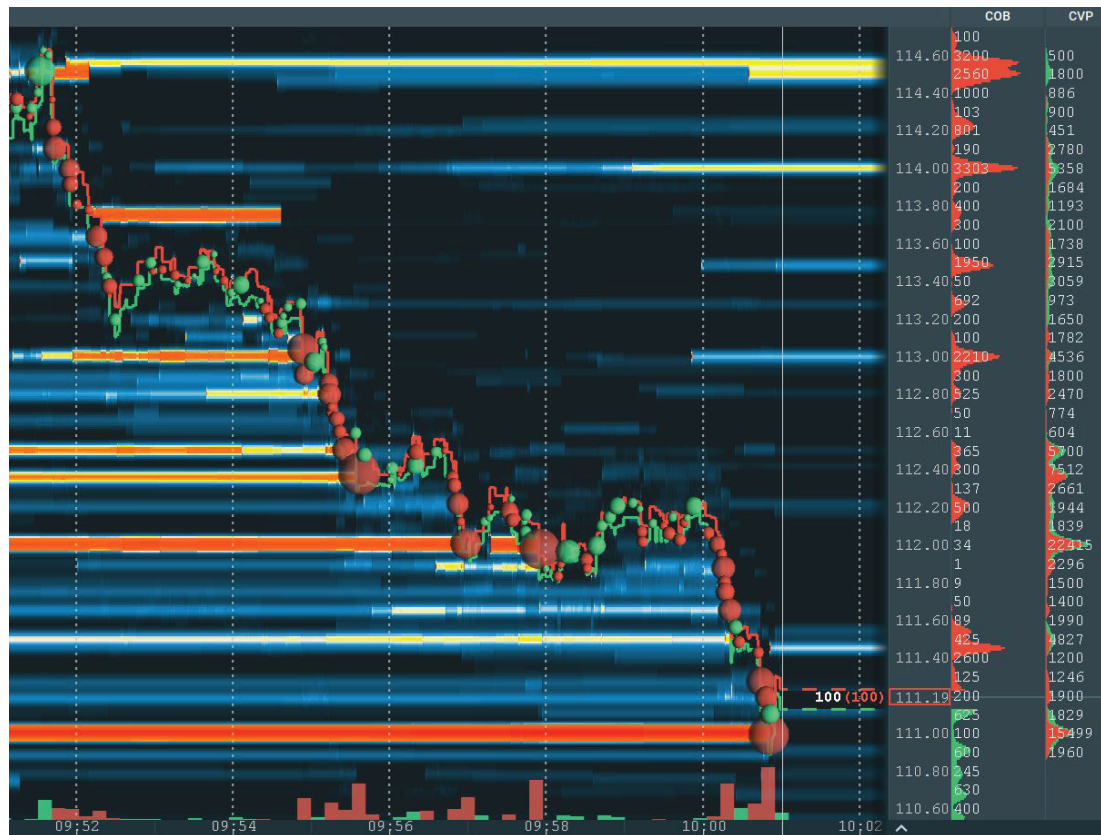


Bookmap and Level 2 integrated: Large underlying **Bids** attracted price LOWER.



Bookmap example 3: Large underlying **Bids** attracted price LOWER.

ARM on 5/13/2024



Timeline (History and evolution of the Order Book)

