



TradeThru Manager Tool

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Originally developed for IROC, the ITS TradeThru Manager tool is generally used by compliance personnel for investigating trading activity within the firm.

It provides a dynamic presentation which generates alerts when a possible regulatory infraction occurs in trading activities. ITS TradeThru Manager is widely used within the medium / large broker-dealers.

| # | Exch | Time | Text | TTB | EB | SB | Symbol | Volume | Price | UszrId | UszrOrdexId | GatewayId |
|----|------|-------------|----------|----------------|-------|-------|--------|--------|----------|--------|-------------|-----------|
| 1 | CHK | 09:20:00.72 | BT-S YRI | 2 min: 0296.51 | sec T | 07100 | 12.250 | 12.250 | 20500 * | [0] | | |
| 2 | CHK | 09:20:00.79 | BT-S YRI | 1 min: 1758.04 | sec T | 27000 | 12.250 | 12.250 | 21300 * | [0] | | |
| 3 | CHK | 09:20:00.82 | BT-S YRI | 1 min: 3.72 | sec T | 18800 | 12.250 | 12.240 | 900 A | [0] | | |
| 4 | CHK | 09:20:00.84 | BT-S YRI | 1 min: 3.74 | sec T | 18800 | 12.250 | 12.240 | 900 A | [0] | | |
| 5 | CHK | 09:20:00.85 | BT-S YRI | 1 min: 3.75 | sec T | 18800 | 12.250 | 12.240 | 900 A | [0] | | |
| 6 | CHK | 09:20:00.86 | BT-S YRI | 1 min: 3.76 | sec T | 7100 | 12.250 | 12.240 | 900 A | [0] | | |
| 7 | ALE | 09:20:00.91 | BT-S YRI | 1 min: 3.81 | sec T | 7100 | 12.250 | 12.240 | 200 | [0] | 001 | 001 YRI |
| 8 | ALE | 09:20:00.91 | BT-S YRI | 1 min: 3.81 | sec T | 7100 | 12.250 | 12.230 | 100 | [0] | 079 | 079 YRI |
| 9 | CHK | 09:20:00.91 | BT-S YRI | 1 min: 3.81 | sec T | 7100 | 12.250 | 12.230 | 2100 | [0] | | |
| 10 | CHK | 09:20:00.93 | BT-S YRI | 1 min: 3.83 | sec T | 7100 | 12.250 | 12.230 | 2100 | [0] | | |
| 11 | CHK | 09:20:00.94 | BT-S YRI | 1 min: 3.84 | sec T | 7100 | 12.250 | 12.230 | 2100 | [0] | | |
| 12 | ALE | 09:20:01.01 | BT-S YRI | 1 min: 3.91 | sec T | 7100 | 12.250 | 12.230 | 2100 | [0] | 079 | 079 YRI |
| 13 | CHK | 09:20:01.02 | BT-S YRI | 1 min: 3.92 | sec T | 7100 | 12.250 | 12.230 | 2100 | [0] | | |
| 14 | CHK | 09:20:01.09 | BT-S HDV | 1 min: 8803.96 | sec A | 44500 | 6.910 | 6.910 | 107700 * | [0] | | |
| 15 | ALE | 09:20:01.09 | BT-S HDV | 1 min: 162.90 | sec * | 21700 | 7.340 | 7.340 | 30800 * | [0] | 001 | 001 HDV |
| 16 | CHK | 09:20:01.09 | BT-S YRI | 1 min: 3.99 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 17 | CHK | 09:20:01.11 | BT-S YRI | 1 min: 4.01 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 18 | ALE | 09:20:01.11 | BT-S YRI | 1 min: 4.01 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | 079 | 079 YRI |
| 19 | CHK | 09:20:01.12 | BT-S YRI | 1 min: 4.02 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 20 | ALE | 09:20:01.13 | BT-S YRI | 1 min: 4.02 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | 001 | 001 YRI |
| 21 | CHK | 09:20:01.15 | BT-S YRI | 1 min: 4.05 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 22 | CHK | 09:20:01.15 | BT-S YRI | 1 min: 4.05 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 23 | CHK | 09:20:01.17 | BT-S MKV | 1 min: 1766.45 | sec T | 200 | 23.240 | 23.250 | 100 C | [0] | | |
| 24 | CHK | 09:20:01.17 | BT-S MKV | 1 min: 1766.45 | sec T | 200 | 23.240 | 23.240 | 800 C | [0] | | |
| 25 | CHK | 09:20:01.18 | BT-S YRI | 1 min: 4.08 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 26 | CHK | 09:20:01.20 | BT-S YRI | 1 min: 4.10 | sec T | 6900 | 12.250 | 12.230 | 2100 | [0] | | |
| 27 | CHK | 09:20:01.20 | BT-S CRU | 1 min: 1235.92 | sec A | 200 | 42.760 | 42.700 | 16900 T | [0] | | |
| 28 | TSE | 09:20:00.09 | TT-S EQW | 1 min: 4613.59 | sec A | 1000 | 5.930 | 5.970 | 20900 T | [0] | | |

ITS TradeThru Manager features include:

- Firmwide summary display of possible book and/or trade thrus
- Complete history available on a day by day presentation.
- Dynamically updates with audible or visible alerts.
- Can decrypt private information from destinations which permit it
- Detail description of the order and the market places at the time of infractions.
- Details can be exported to Excel or text file format.

| Exch | Order Number | Volume | Price | Time |
|------|--------------------|--------|----------|----------|
| TSX | T-2011011209295710 | 13100 | \$12.250 | 3.75 sec |

| Tag # | Tag Description | Value |
|-------|-----------------|---|
| 40 | UNKNOWN TAG-40 | 000017569 |
| 5 | Source Location | 5 |
| 5 | Source Type | AdminReader |
| 67 | UNKNOWN TAG-67 | 53716 |
| 977 | UNKNOWN TAG-977 | 4 |
| 56 | UNKNOWN TAG-56 | 2011020810333768 |
| 50 | UNKNOWN TAG-50 | 5 |
| 6 | UNKNOWN TAG-6 | OrderCancelResp |
| 9 | UNKNOWN TAG-9 | Sell |
| 16 | UNKNOWN TAG-16 | Booked |
| 64 | UNKNOWN TAG-64 | 100 |
| 196 | UNKNOWN TAG-196 | 12.250 |
| 55 | UNKNOWN TAG-55 | YRI |
| 247 | UNKNOWN TAG-247 | CHK |
| 70 | UNKNOWN TAG-70 | 1 |
| 57 | UNKNOWN TAG-57 | 2011011209300085 |
| 178 | UNKNOWN TAG-178 | 20110112093000851000 |
| 160.1 | UNKNOWN TAG-160 | BOOKED 2011011209300085 CHK:53716 S - YRI 000017569 100 \$12.250 |
| 160.2 | UNKNOWN TAG-160 | NBBO: YRI T 18800 12.250 - 12.240 300 A [0] |
| 160.3 | UNKNOWN TAG-160 | TSX: 2011011209300085@00767873 13100 12.250 - 12.250 6000 2011011209300085@00767873 0.77 sec |
| 160.4 | UNKNOWN TAG-160 | TSX: 2011011209300085@00767845 18800 12.250 - 12.250 11700 2011011209300085@00767845 0.77 sec |
| 160.5 | UNKNOWN TAG-160 | PTX: 2011011209284964@00009909 100 12.130 - 12.250 100 2011011209284964@00009909 0.77 sec |
| 160.6 | UNKNOWN TAG-160 | PTX: 2011011209284736@00009909 100 12.170 - 12.310 100 2011011209174310@00005942 0.77 sec |
| 160.7 | UNKNOWN TAG-160 | CHK: 2011011209300082@00053576 200 12.200 - 12.250 1700 2011011209300084@00053607 0.77 sec |
| 160.8 | UNKNOWN TAG-160 | CHK: 2011011209300079@00053427 700 12.200 - 12.230 1200 2011011209300084@00053589 0.77 sec |
| 160.9 | UNKNOWN TAG-160 | ALE: 2011011209300078@00290952 500 12.230 - 12.240 300 2011011209300083@00291339 0.77 sec |
| 60.10 | UNKNOWN TAG-160 | ALE: 2011011209300070@00290906 600 12.230 - 12.240 200 2011011209300082@00291302 0.77 sec |
| 60.11 | UNKNOWN TAG-160 | BOOK THRU: SELL PRICE 12.250 <= BID 12.250 and BUY NBBO exchange T = C BOOKING exchange |
| 60.12 | UNKNOWN TAG-160 | BID: T-2011011209295710 B2011011200000092 13100 \$12.250 3.75 sec |
| 60.13 | UNKNOWN TAG-160 | FAULT * BOOK THRU: 100 @ \$0.000 3.750 sec |
| 160 | UNKNOWN TAG-160 | BT-S YRI : # 1 min: 3.75 sec T 18800 12.250 12.240 300 A [0] |