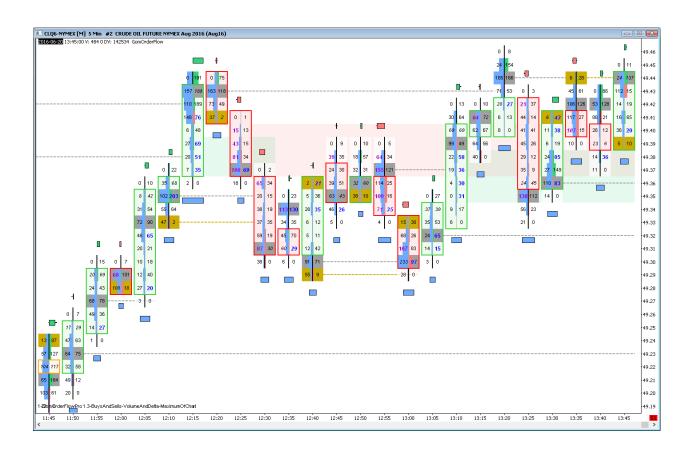
GOMORDERFLOW PRO

DOCUMENTATION OF SETTINGS

Version 1.4

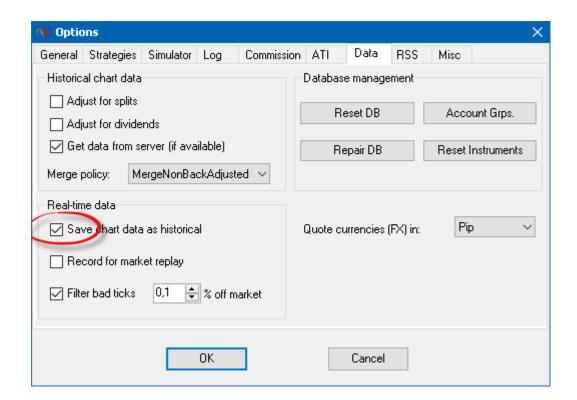
Copyright Gomex 2016,2017



BASE NINJATRADER SETTINGS

NINJATRADER 7

If you use UpDownTick delta mode to allow the use of the Ninja tick files, please enable recording of the files in Tools/Options/Data



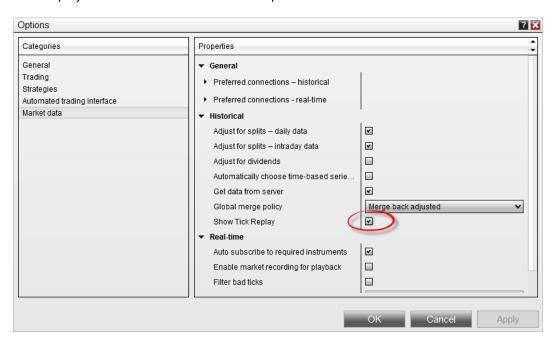
Please keep in mind that for NinjaTrader to download tick data, you must always have a tick-based chart open. A tick-based chart is any kind of chart that is based on ticks, and not on minutes or days. So Volume, Ticks , Range, Renko etc are tick-based files.

If you only use minute /daily charts, NinjaTrader will only use its minute OHLC feed, and the tick won't be present, unless you add a tick chart to any of your opened workspaces.

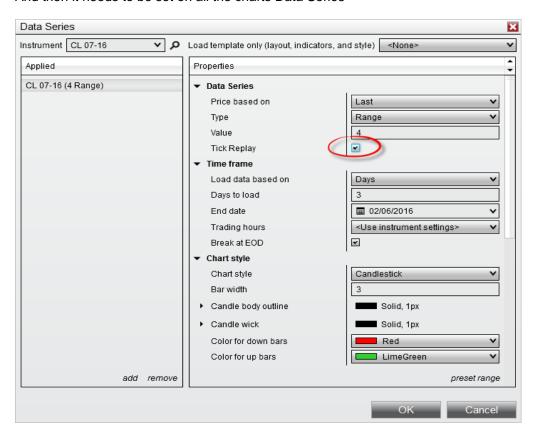
NINJATRADER 8

You will need to use Tick Replay mode on the charts

Tick Replay needs to be enabled in Tools/Options/MarketData



And then it needs to be set on all the charts Data Series



MAIN SETTINGS

00.Main Settings		Main Settings			
1.Delta Calculation	UpDownTick	Delta Calculation	BidAsk	Background Opacity	180
2.Missing Data Alert Message	True	Size filtering:Max Tick Size Size filtering:Min Tick Size Ticks Per Price Level Background Opacity Disable All Candle Drawing	-1	Disable All Candle Drawing	No
3.Size filtering:Max Tick Size	-1			Volume Viewing Divisor	1
4.Size filtering:Min Tick Size	0			relaine riening Bivioei	
5.Ticks Per Price Level	1		1		
6.Background Opacity	180		180		
7.Disable All Candle Drawing	False				
8.Volume Viewing Divisor	1	Volume Viewing Divisor	1		

Delta Calculation (NINJATRADER ONLY)

On Sierra, only BidAsk is available.

BidAsk: BidAsk will use bid / ask data information.

On NT7, it will automatically record the bid/ask files in the Documents\GomProFiles folder. However, backfill is not easily available unless manually running Market replays, or downloading files from sharing threads on the futures.io forum.

On NT8, historical bid/ask info is provided by NinjaTrader servers.

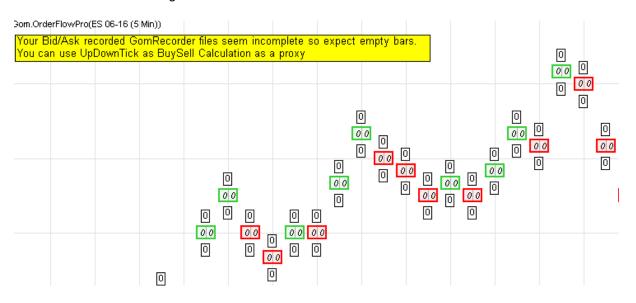
UpDownTick: when price goes up, it's considered buying, and all the future ticks are considered buying, unless we find a down tick, i.e. price goes down, in which case we have a sell, and all future ticks are considered a sell, unless we find an up tick, etc..

On NT7, it uses the Ninja tick files.

On NT8, data is provided by Ninja Files

Missing data alert message (NINJATRADER ONLY)

Allows activation of missing data alert.



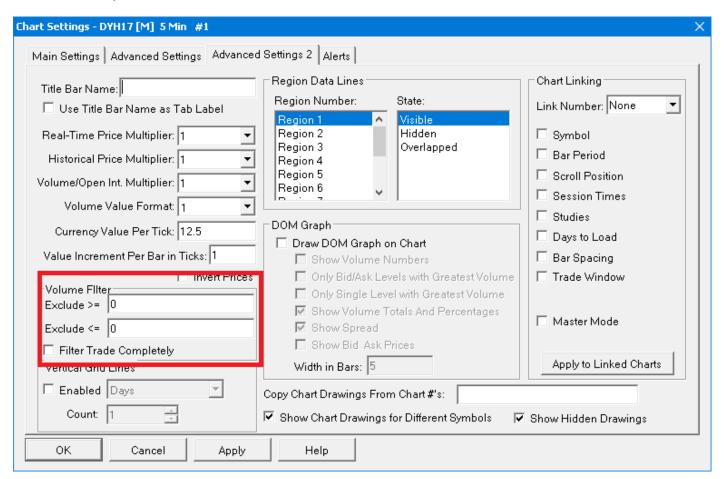
If you're using BidAsk, it means you have missing data in your BidAsk file.

If you're using UpDownTick, it means you're missing Tick Data, so please open a tick data chart an reload historical data.

Size Filtering (NEW IN 1.4)

<u>Max Tick Size (only in NinjaTrader):</u> Maximum size of the shown ticks. Set to -1 for "no maximum" ie show all ticks <u>Min Tick Size (only in NinjaTrader):</u> Minimum size of the shown ticks

On Sierracharts, the chart Volume filter can be used.



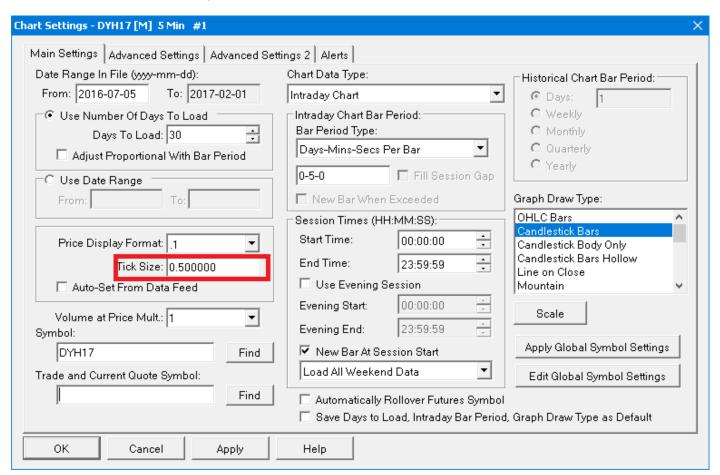
Ticks per Price level (NEW IN 1.4)

(only in NinjaTrader):

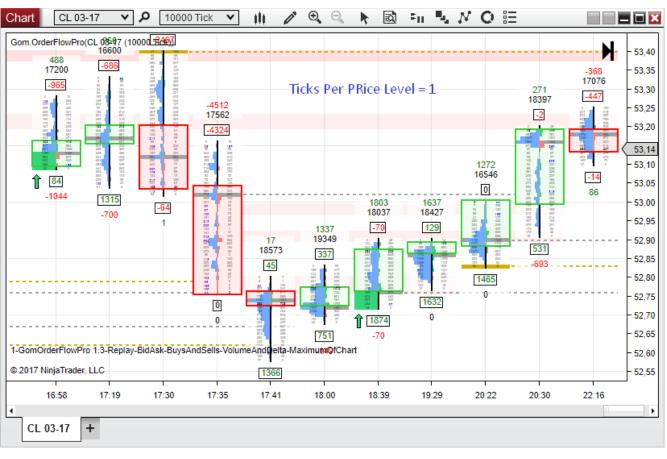
If >1, incoming ticks will be aggregated on larger levels, ie if 10, then 1 level of the price ladder will contain 10 ticks. This setting is useful for instrument with extremely small tick size when compared to actual liquidity, ie NIFTY.

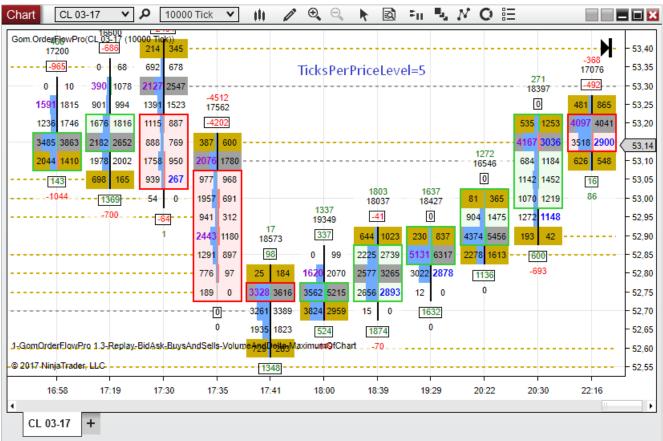
At the difference of the "auto aggreg ticks" in the autosizer, the "ticks per price level" will enable the creation of imabalness an reversal zones on the aggregated data, whereas the "auto aggreg ticks" has only a cosmetic purpose, and will keep the calculations done on the original tick flow.

On SierraCharts, the tick size dropdown can be used



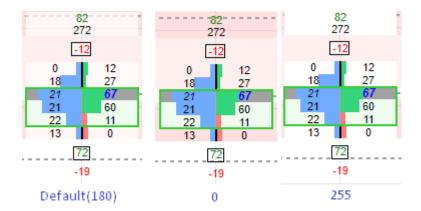
Here is an example view:





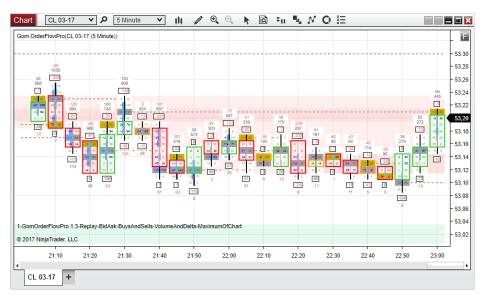
Background opacity (NEW IN 1.4)

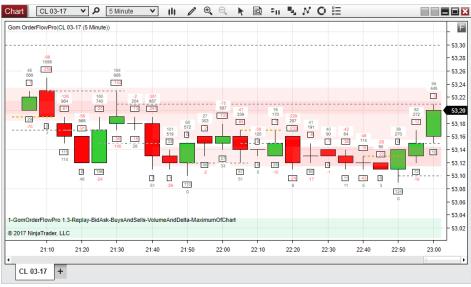
Sets the opacity (0-255) of the background color painted behind the candle top/bottom and wicks



Disable all candle drawing (NEW IN 1.4)

Disables all candle drawing/painting, however levels and reversals are still calculated and plotted



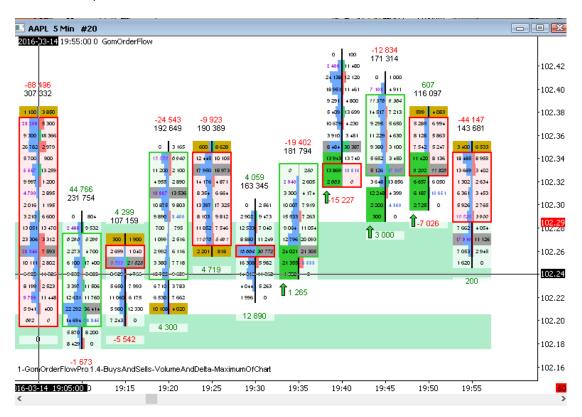


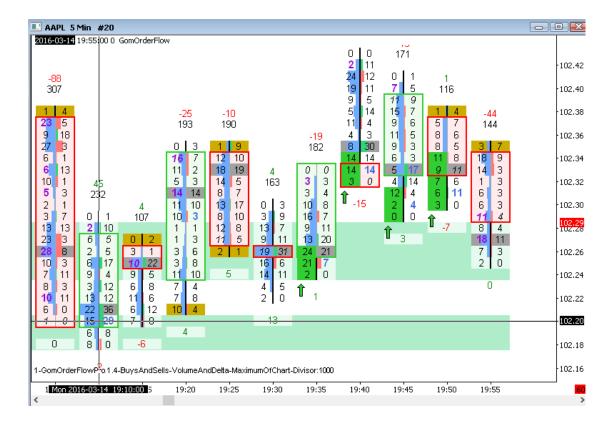
Volume viewing divisor (NEW IN 1.4)

The orderflow indicator will divide all the volumes shown by this number. This will allow much less number cluttering on high volume instruments like stocks, where volumes can be huge and cause reading issues.

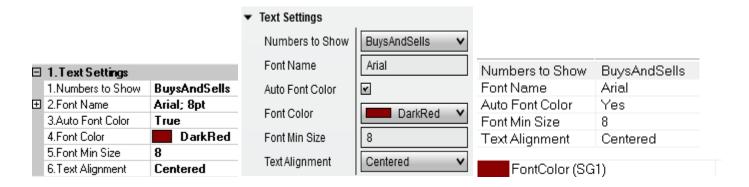
The divisor is shown in the status bar on the lower left.

Here is an example on AAPL with Divisor=1 and Divisor=1000



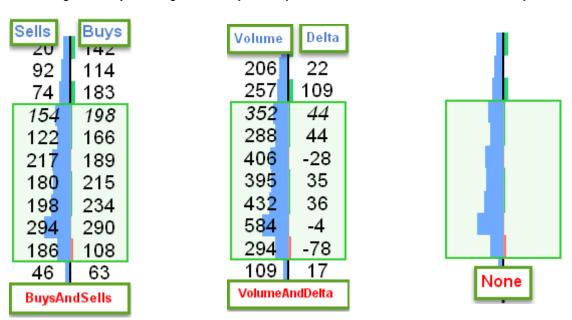


TEXT SETTINGS



Numbers to Show: BuysAndSells, VolumeAndDelta, None

This setting is hotkeyed using Divide Key on NinjaTrader 7 and Sierra, Ctrl Divide on NinjaTrader 8



Font Color: Defines cell font name

Auto Font Color:

If true, well select font color black or white depending on the luminosity of the background.

If false, font color is set by the Font Color setting.

Font Color: Sets the font color in case Auto Font Color is false.

Font Min Size:

Sets the target font size which will be used by the auto sizer in case it is activated.

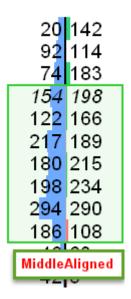
Levels will be aggregated and bar widths will be set so that the font is not smaller than the min size. This will ensure OrderFlow numbers to be always readable

Font Max Size (new in 1.4):

Maximum size of the fonts when there is room to enlarge font rendering

Text Alignment: sets the way text is displayed in the cells.

20	142			
92	114			
74	183			
154	198			
122	166			
217	189			
180	215			
198	234			
294	290			
186	108			
Centered				
Contered				



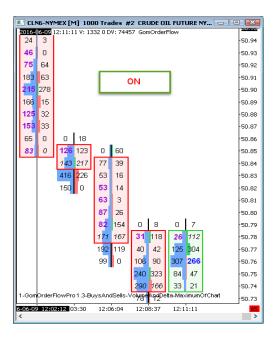
SIZE SETTINGS



Auto Size Bar Width:

If enabled, bar width can't go below the minimum value need to fit all data using the minimum font size.

If disabled, fonts are reduced to fit the number in the bar.



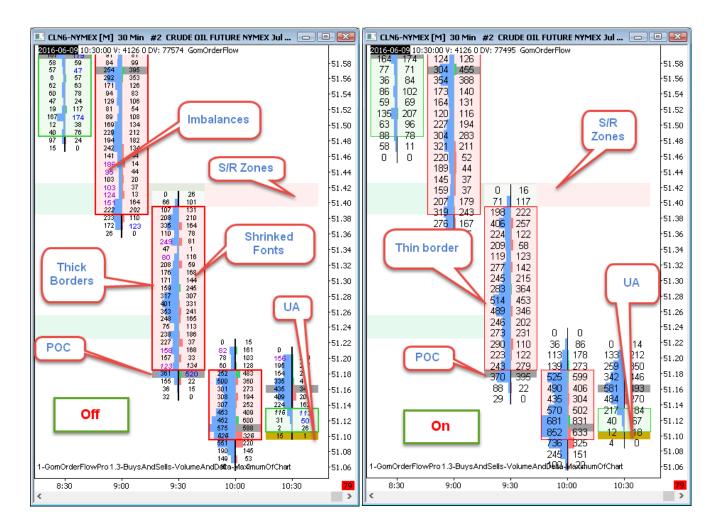


Auto aggregate levels

If enabled, levels of price are automatically aggregated so that the vertical height of each cells allows the use of the minimum font size.

Caution: when aggregation happens, the bar's surrounding rectangle will be thinner, to indicate shrinking is happening. Moreover, since cell values are modified, imbalances won't be shown, but imbalance S/R zones will still be computed and plotted. The precise POC and unfinished auction prices are also displayed

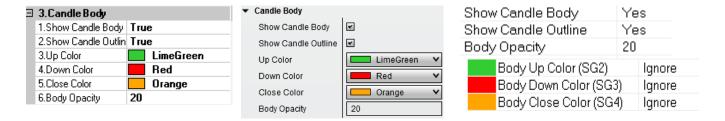
If disabled, fonts may be shrinked if necessary.



Candle spacing;

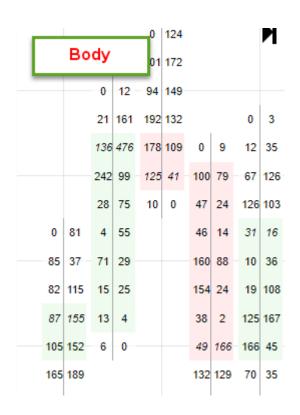
Sets the number of spacing pixels between bars. Default is 5

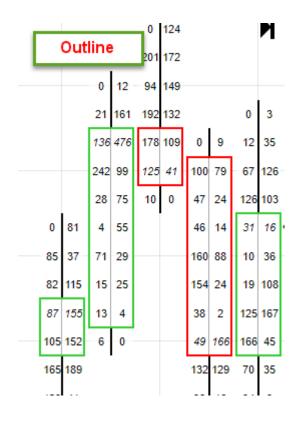
CANDLE BODY



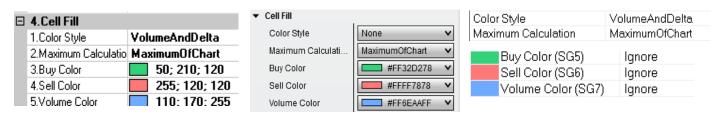
Show Candle Body, Show Candle Outline

Governs the background painting/surrounding rectangle of the candle's Open/Close. (Candlestick representation) Body painting opacity is set by the **Body Opacity** setting.





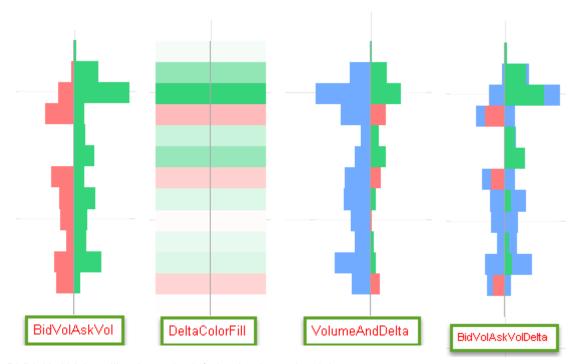
CELL FILL



Sets how the cells are colored.

Color Style: BidVolAskVol, DeltaColorFill, VolumeAndDelta, BidVolAskVolDelta, None

This setting is hotkeyed using Add Key on NinjaTrader 7 and Sierra, Ctrl Decimal on NinjaTrader 8



BidVolAskVol: selling is on the left, buying is on the right

DeltaColorFill: delta (buys – sells) is computed on each price level, and cell color is set accordingly, "Sell Color" for negative delta, "Buy Color" for positive delta. Color opacity is the ratio between the delta and maximum absolute value of the delta.

VolumeAndDelta: total volume on the left, delta on the right

BidVolAskVolDelta: this is a mix between BidVolAskVol and VolumeAndDelta.

Neutral volume is painted in blue: it is the volume that is the same between buys and sells, which generates a null delta.

The remaining volume is painted with the delta color. So the bars have the length of the *BidVolAskVol* mode, with the colors of the *VolumeAndDelta* mode.

Maximum Calculation: MaximumOfChart, MaximumOfBar

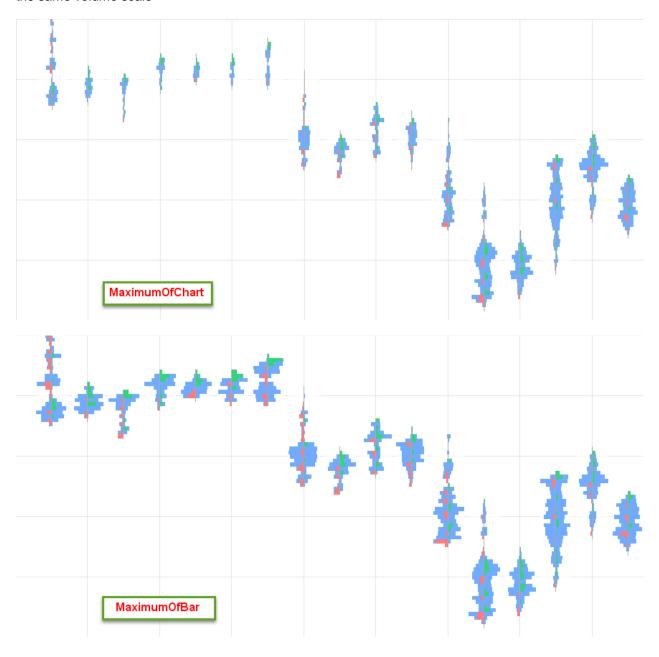
Sets what maximum is used to draw the bar histograms and color the cells in DeltaColorFill mode

This setting is hotkeyed using Multiply Key on NinjaTrader 7 and Sierra, Ctrl Multiply on NinjaTrader 8

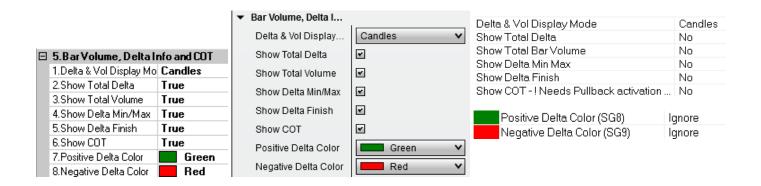
In *MaximumOfChart* mode, all the cells of the plotted bars are analyzed to find the highest value, and set all the histograms accordingly.

In MaximumOfBar mode, the maximum is calculated bar by bar.

MaximumOfChart gives a better overall view of the volume on the price levels, because all histogram bars of the screen have the same size ratio. So big and small volume bars can be observed. In MaximumOfBar mode, each bar is scaled independently, so there is a better view of the price volume on the low-volume bars, but there is no view of the overall volume of all the bars of the screen (i.e. where are the bars with high volume?) since all bars don't have the same volume scale



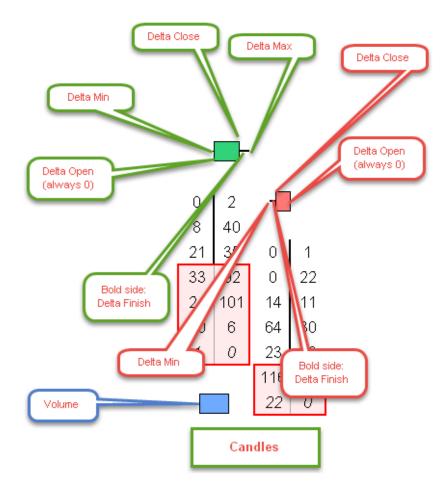
BAR VOLUME, DELTA INFO AND COT

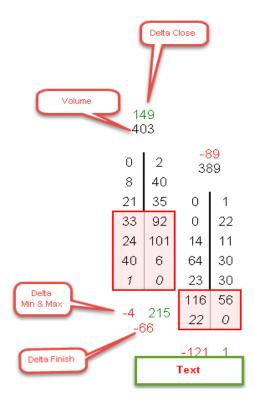


This section governs numbers shown below/above each bar.

<u>Delta &Vol Display mode</u>: Candles, Text, Both

This setting sets how the delta & volume info are displayed





What is delta finish

Delta finish is the delta pullback since the last time it touched its intrabar minimum or maximum.

What is COT

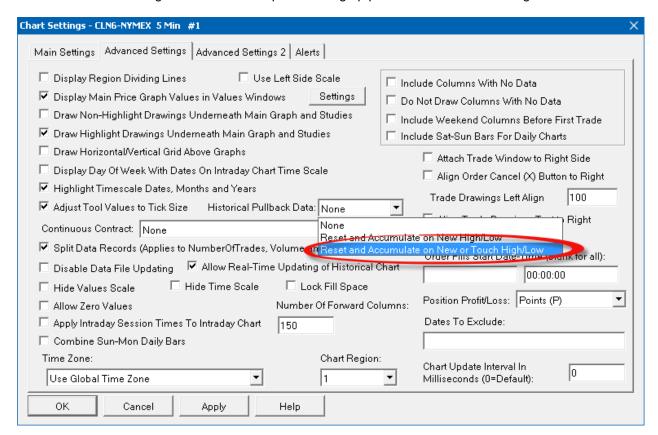
There are 2 COTs: High COT and Low COT.

HighCOT is the delta since last time price touched the high of the bar. It's usually negative

LowCOT is the delta since last time price touched the low of the bar. It's usually positive.

High positive HighCOT and high negative LowCOT can be used to spot potential reversals, because in both cases, a lot of traders tried to aggressively take the price beyond the bar's high and low, and failed.

NB Sierra Users: using COT on Sierra requires setting up pullback in the chart settings

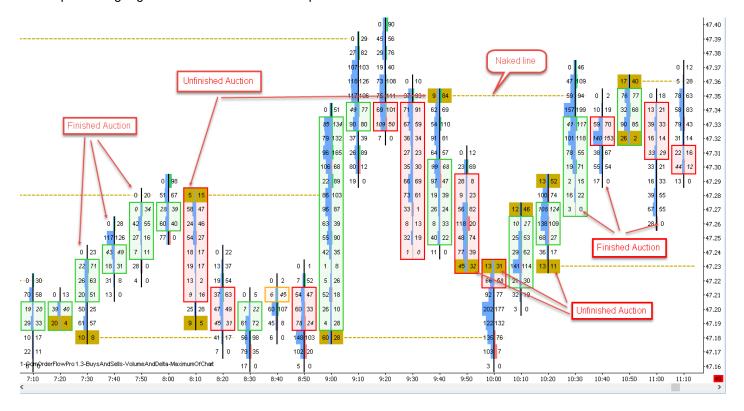


HIGHLIGHTED CELLS Highlighted Cells Show Unfinished Auctions * □ 06. Highlighted Cells Show Unfinished Auctions Yes ▶ UApen Dash, 2px 1.Show Unfinished Auctions True Show Naked Unfinished auctions Yes Show Naked UA ٧ ffccac00; 2px Show POC Yes 3.Show Naked UA True Show POC * Show Naked POCs Yes 4.Show POC True ▶ POC pen Show Naked History Yes Dash, 2px ffa0a0a0; 2px Reset Naked Levels on Session Start Nο ٧ Show Naked POC 6.Show Naked POC True Unfinished Auction Pen (SG10) Line ٧ Show Naked History 7. Show Naked History True POC Pen (SG11) Line ٧ 8.Reset Naked Levels on Sessic False Reset Naked Levels on Sessio.

What is an Unfinished Auction (or unfinished business)

Unfinished auctions happen on the high or the low of a bar, and appear when the high or low price level **does not** show one side's end of interest, i.e. no more aggressive buyers on the low, no more aggressive sellers on the high.

These prices might get rested to end the auction process.



What is the POC

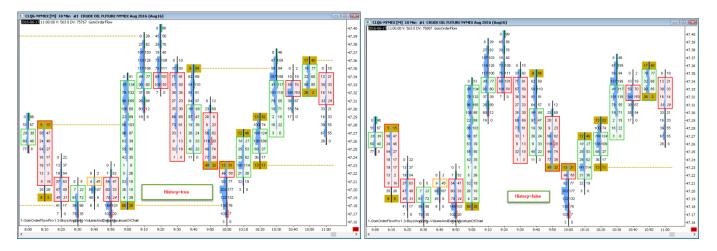
POC is "Point of Control", it's market profile lingo meaning the price with the highest volume of the bar

What are naked lines

Naked lines are extension of prices values (POC or Unfinished Auctions) in the future, to help visualize where they are. As soon as these prices are touched again, they are not naked anymore, and the lines disappear.

Show Naked history setting:

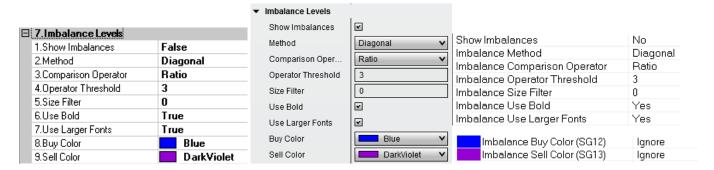
If true, old, deactivated, naked lines will be displayed, allowing analysis of naked lines on historical data.



Reset Naked Levels on Session Start: On session start, any untouched naked level is cancelled.



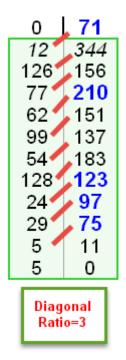


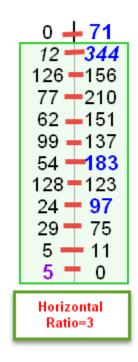


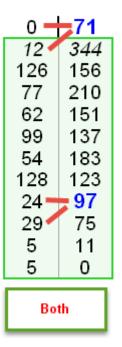
Imbalances show price levels where there are much more aggressive buyers than aggressive sellers and vice versa.

When Level Aggregation is used, imbalance levels are not plotted, but they are computed internally and can be used to show the S/R zones (see next section)

Method: Diagonal, Horizontal, Both







Diagonal: compare buyers/sellers diagonally

Horizontal: compare buyers and sellers on same price level

Both: both Diagonal and horizontal conditions must be true to get an imbalance

Comparison Operator : Ratio, Difference

Ratio: to get buying imbalance, we need buys/sells > operator threshold (default 3), and vice versa for sellers.

Difference: to get buying imbalance, we need buys – sells > operator threshold, and vice versa for sellers.

Size Filter

This settings allows to show only the imbalances where the winning side has a minimum volume

0	71				
12	344				
126	156				
77	210				
62	151				
99	137				
54	183				
128	123				
24	97				
29	75				
5	11				
5	0				
No filter					

	0	71			
ſ	12	344			
ı	126	156			
ı	77	210			
ı	62	151			
ı	99	137			
ı	54	183			
ı	128	123			
ı	24	97			
ı	29	75			
ı	5	11			
ı	5	0			
Ī	$\overline{}$				
	Filter=100				

Use Bold, Use Larger Fonts

S/R ZONES

10.Support sound

c:\temp\kick-trimn

These settings change font size/boldness to enhance readability of imbalance levels.

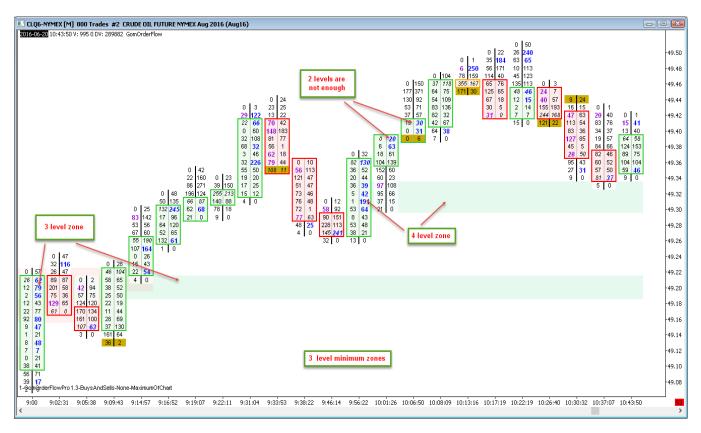
S/R Zones Show S/R Zones ٧ Number of consecutive levels Minimum total volume 0 Show S/R Zones Yes 3 08.S/R Zones S/R Valid until when ? FullCandleCross S/R Number of consecutive levels 3 01.Show S/R Zones True 02.Number of consecutive levels 3 S/R Minimum total volume Show History ~ 03.Minimum total volume S/R Valid until when? FullCandleCross S/R Opacity 32 04.S/R Valid until when ? FullCandleCross S/R Show History Yes 05.Show History True Reset Zones On Session S. S/R Opacity 32 06.S/R Opacity 32 S/R Reset Zones On Session Start No Sound Alerts 07.Reset Zones On Session Star True S/R Sound Alerts No 08. Sound Alerts False Resistance sound c:\temp\closed-hat-tr c:\temp\sound\clo: S/R Resistance sound 09.Resistance sound c:\temp\closed-ha c:\temp\kick-trimmec S/R Support sound Support sound c:\temp\sound\kicl

This sections governs the plotting of the S/R levels defined as a vertical series of consecutive imbalances.

When multiple consecutive buying imbalances appear, they create a zone where the buyers will defend their position, hence a support zones, and vice versa with selling imbalances

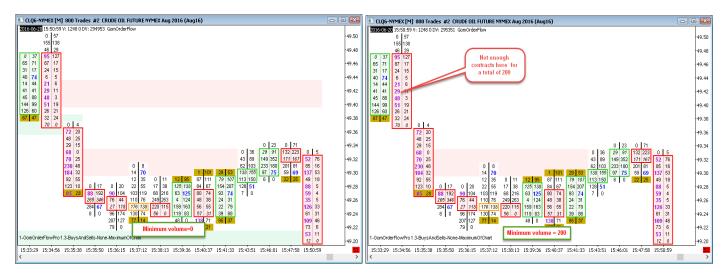
Number of consecutive levels

This number sets the minimum number of vertical levels needed for a S/R zone to be defined. Default is 3



Minimum Total volume

Defines the minimum volume of total imbalance levels needed to define a S/R zones. This can be used to withdraw zones not defined with enough contracts.

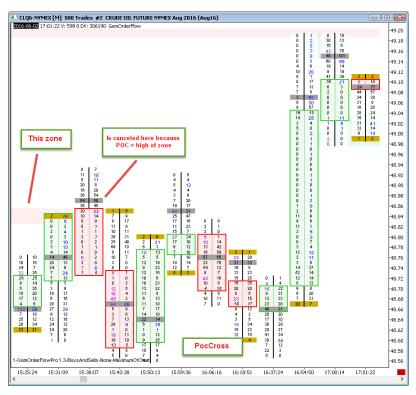


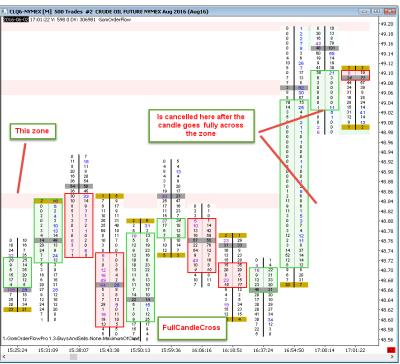
S/R valid until when ?: FullCandleCross, PocCross

This settings sets how is decided that a S/3 zone is not valid any more

FullCandleCross: the full candle needs to have crossed the S/R zone

PocCross: S/R zone is invalidated as soon as the POC of the candle has crossed.





Show History Shows historical cancelled zones for analysis purposes.



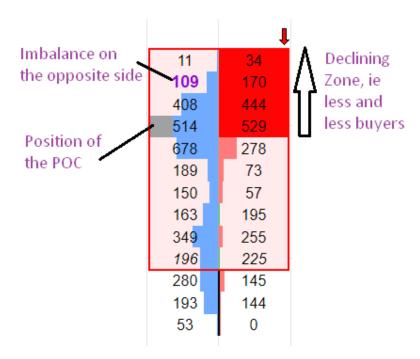


Opacity: Sets the opacity (0-255) of the S/R zone.



Sound Alerts (new in 1.4): If true, a sound will be played whenever a new support or resistance is created

Resistance/Support sound (new in 1.4): Defines the sounds to be played if "Sound Alerts" is true



Reversal indicator show potential reversals: they are shown when a certain number of conditions are met, concerning

- Declining interest on one side
- Imbalance on the opposite side
- Absence or presence of imbalance on the declining side.
- POC (price with maximum volume) in a favorable zone in the bar.
- Total volume of the Declining Zone vs Total volume of the opposite zone



Color Declining Zones:

If set to True, will paint the cells in the declining zone with Up color or Down Color if all the conditions of the valid reversal are met.

Show Reversal Arrows.

When enabled, this setting will paint an arrow on the top or bottom of the candle when all conditions of valid reversal are met.

This allows to spot reversals even on a shrinked chart.



Minimum number of declining levels

Sets the minimum number of declining levels to validate the reversal zone, default is 3

Allow imbalance on declining side

We are trying to measure the failure of the decline side, this setting defines if having imbalances on the decline side is authorized for a valid reversal. Default is false because an imbalance on the declining side would mean strength.

Minimum size of Opposite Imbalance

If 0, there is no condition on the presence of imbalances on the opposite side

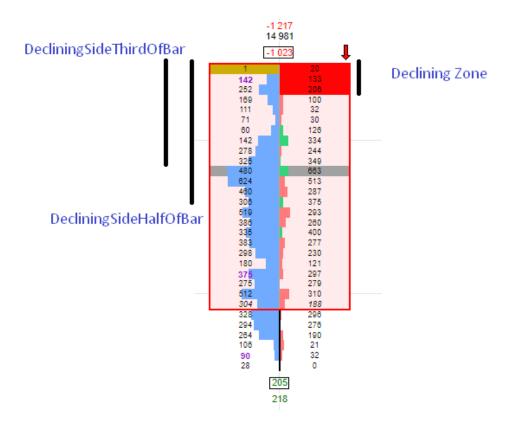
If 1, any kind of imbalance on the opposite side will validate the setup

If larger than 1, we look for an imbalance of a minimum size, to assert strength.

Position of the POC

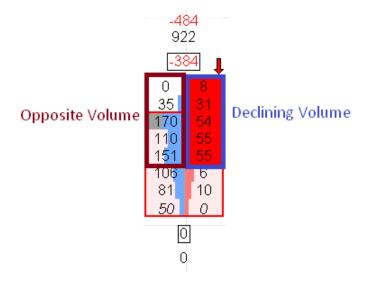
Having the POC on the declining side of the bar can help with imbalances working out because it can show there is a big number of traders trapped on the wrong side of the market near the highs or the lows.

Possibilities are Anywhere, InDecliningZone,InDecliningSideHalfOfBar,InDeclinigSideThirdOfBar



Force Decl. vol < Opp. vol

When this option is set, a reversal is only validated it the total decining volume is smaller than the total opposite volume. The opposite would mean there is strength on the declining side.



Sound Alerts

If true, a sound will be played whenever a new reversal is found. This is only evaluated at the end of each bar

Up/Down sound Defines the sounds to be played if "Sound Alerts" is true

HOTKEYS



All the hotkeys can be manually assigned.

Each hotkey consists of a key (., A, F1 etc) and a Modifier (None, Ctrl, Shift, Alt, ShiftCtrl, ShiftAlt, CtrlAlt, ShiftCtrlAlt)

A special hotkey is "Focused indicator toggle key" which is used to toggle the keyboard focus between hotkeyed indicators. (more used in GomMPPro where you can put multiple GomMPPros on one chart)