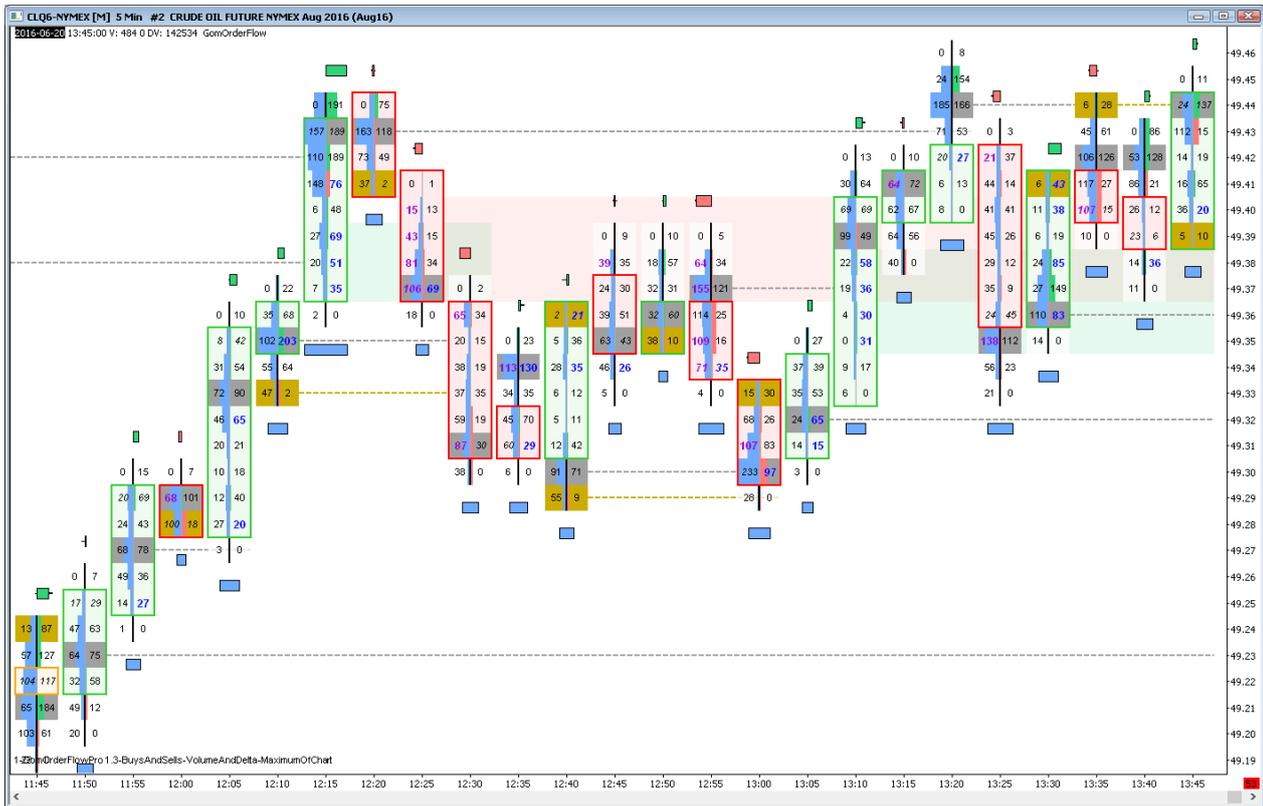


GOMORDERFLOW PRO

DOCUMENTATION OF SETTINGS

Version 2.5

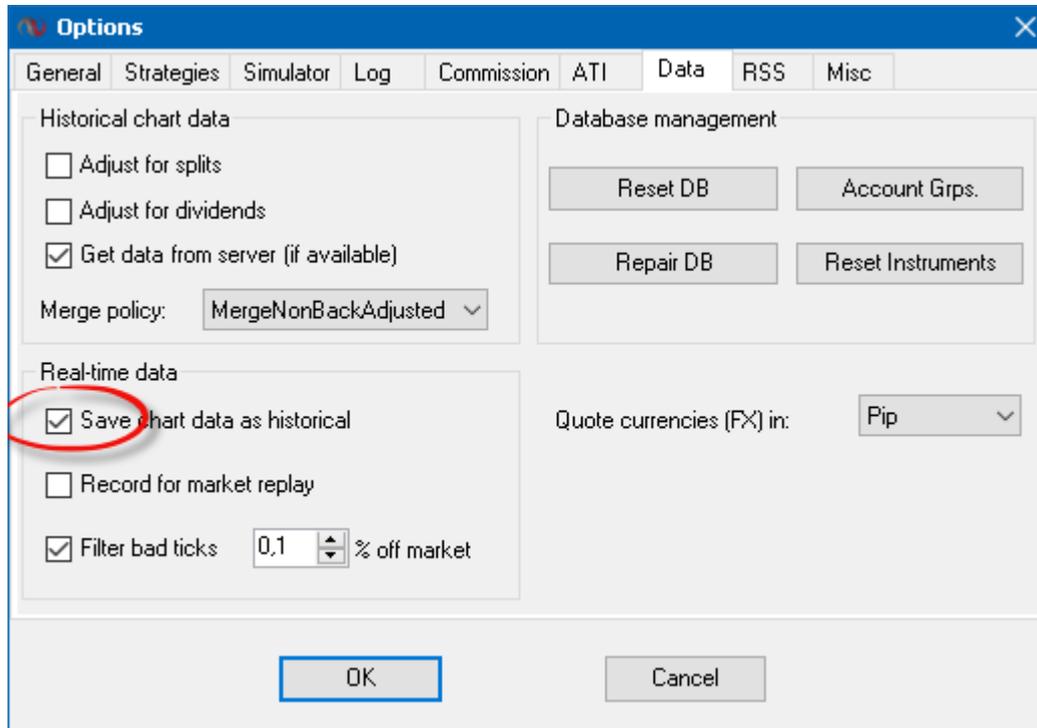
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BASE NINJATRADER SETTINGS

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



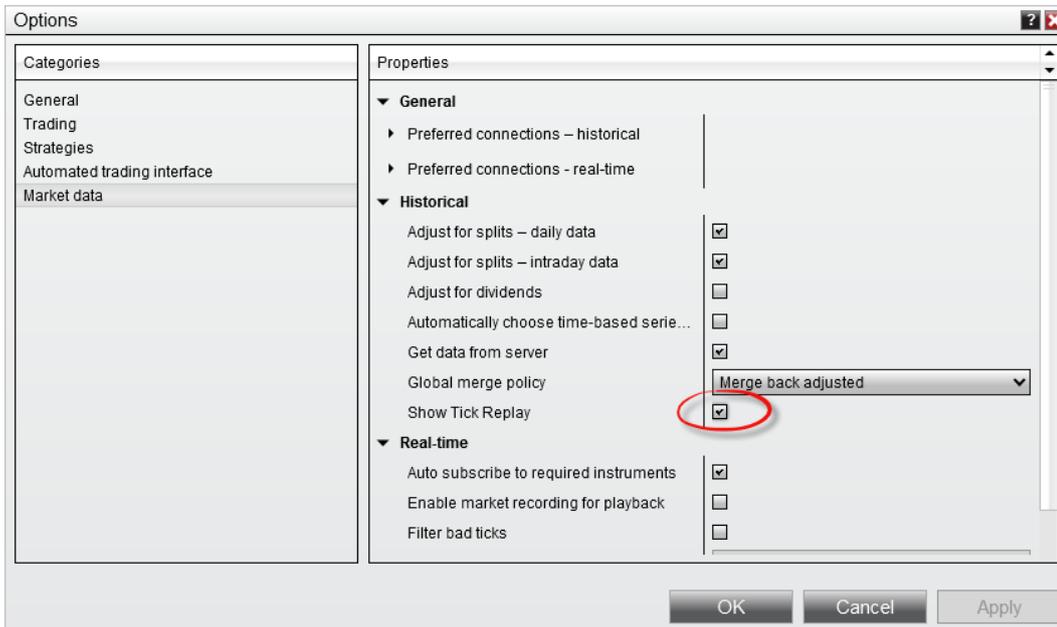
Please keep in mind that for NinjaTrader to download tick data, you must always have a tick-based chart open. A tick-based chart is any kind of chart that is based on ticks, and not on minutes or days. So Volume, Ticks, Range, Renko etc are tick-based files.

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.

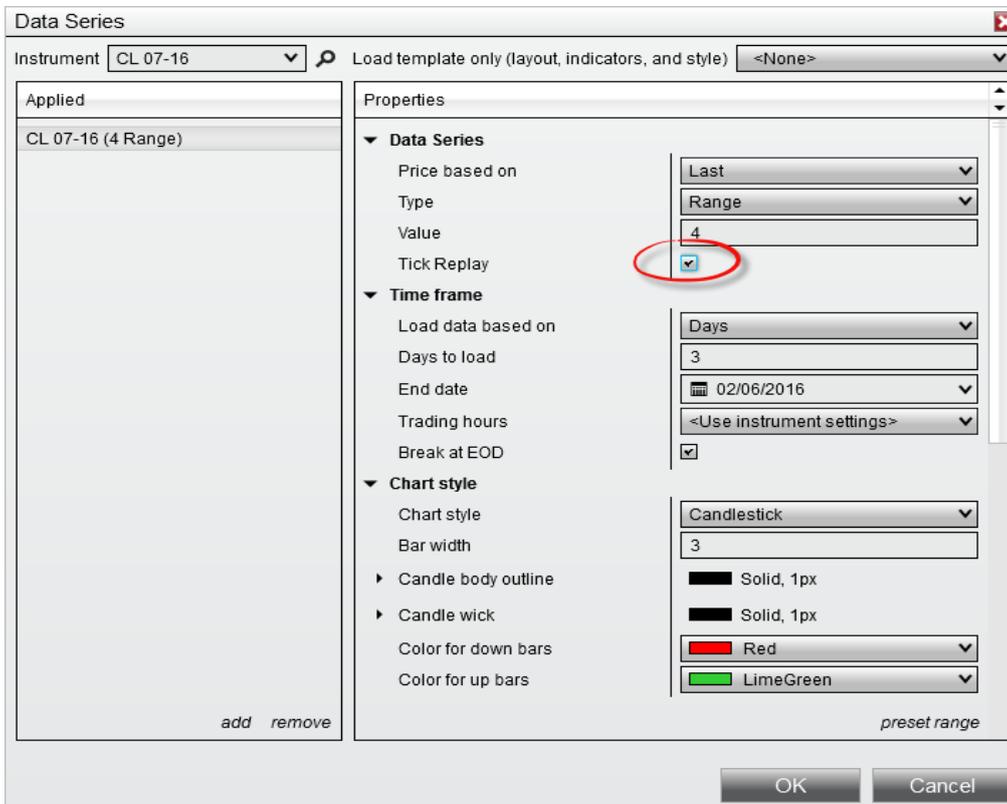
NINJATRADER 8

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



DATA SETTINGS

01. Data Settings	
01. Delta Calculation	BidAsk
02. Missing Data Alert Message	True
03. Size filtering: Max Tick Size	-1
04. Size filtering: Min Tick Size	0
05. Ticks Per Price Level	1
06. Volume Viewing Divisor	1

▼ Data Settings

Delta Calculation: BidAsk

Size filtering: Max Tick Size: -1

Size filtering: Min Tick Size: 0

Ticks Per Price Level: 1

Volume Viewing Divisor: 1

Shows Missing Tick Replay Message:

Dat: Volume Viewing Divisor (In:2) 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.

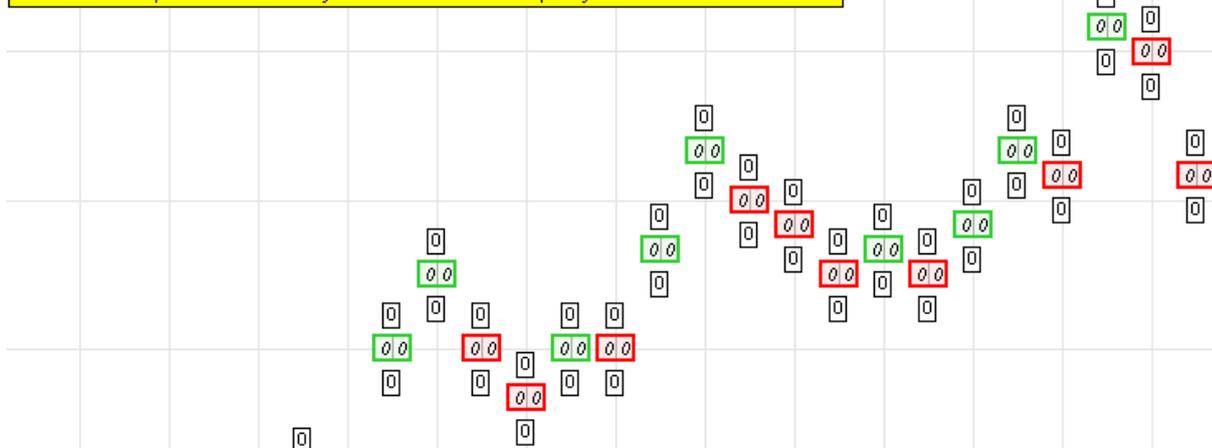
On NT8, data is provided by Ninja Files

Missing data alert message (NINJATRADER ONLY)

Allows activation of missing data alert.

Gom.OrderFlowPro(ES 06-16 (5 Min))

Your Bid/Ask recorded GomRecorder files seem incomplete so expect empty bars.
You can use UpDownTick as BuySell Calculation as a proxy



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

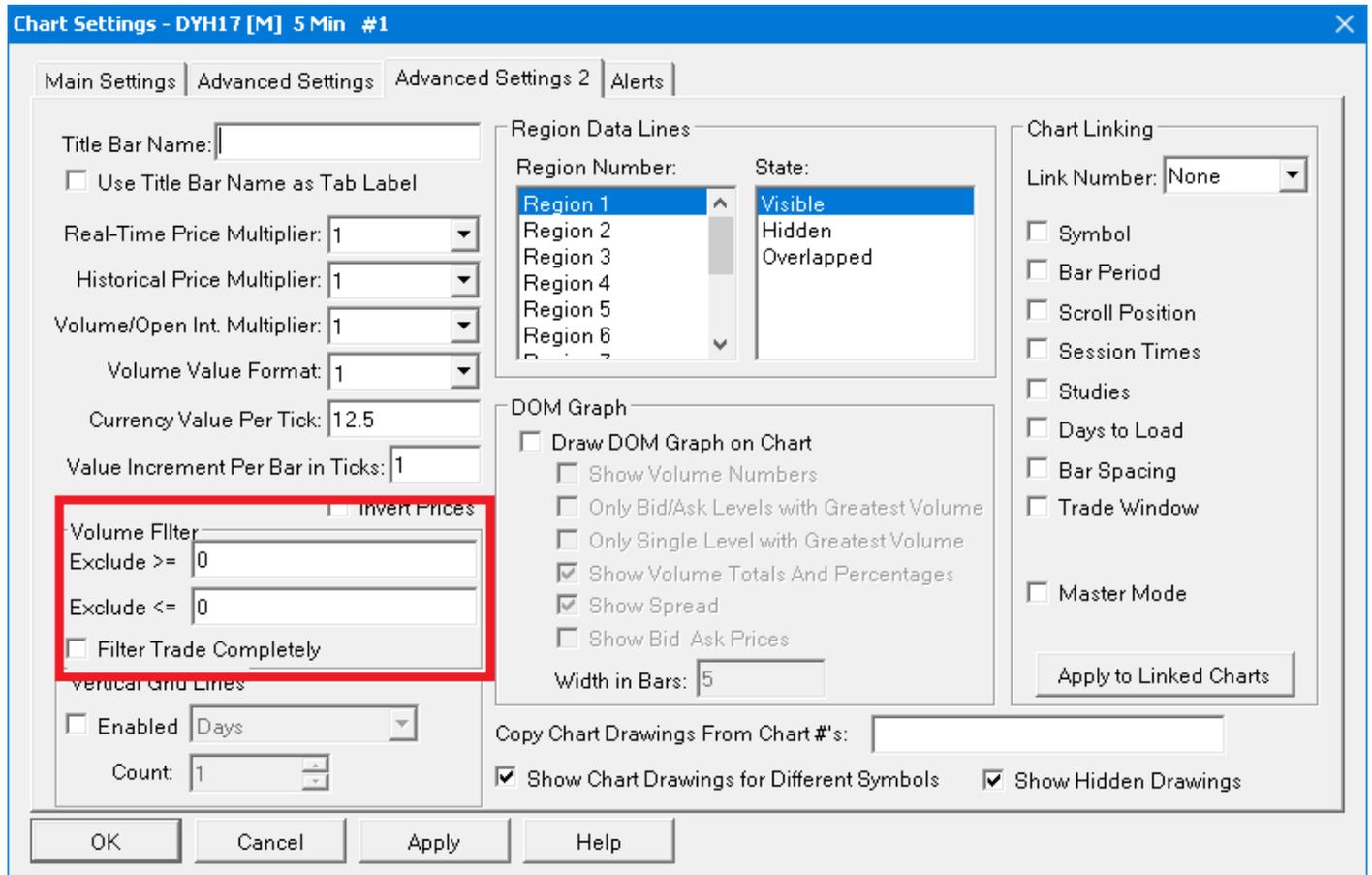
If you're using UpDownTick, it means you're missing Tick Data, so please open a tick data chart and reload historical data.

Size Filtering (NEW IN 1.4)

Max Tick Size (only in NinjaTrader): Maximum size of the shown ticks. Set to -1 for “no maximum” ie show all ticks

Min Tick Size (only in NinjaTrader): 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):

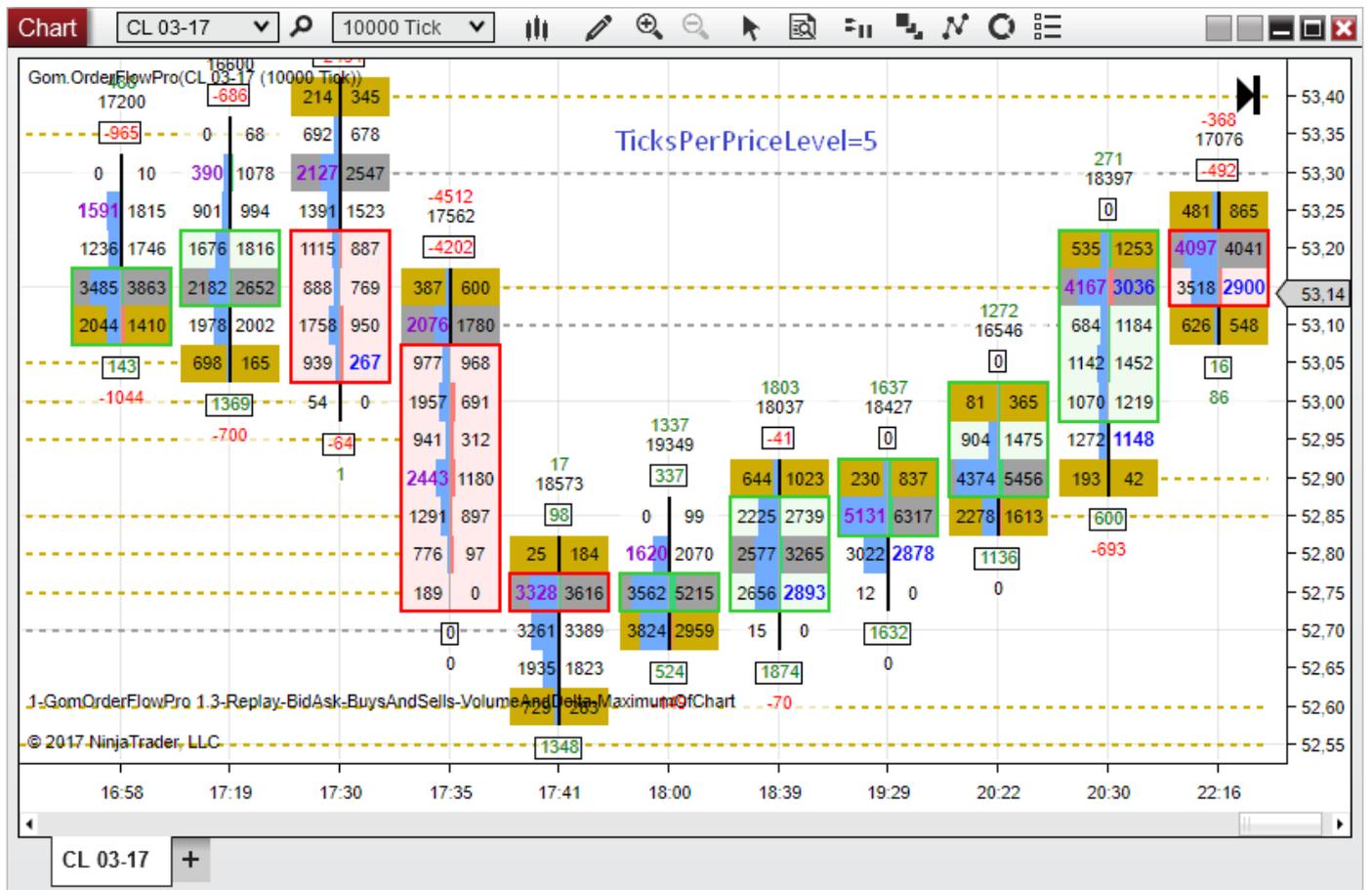
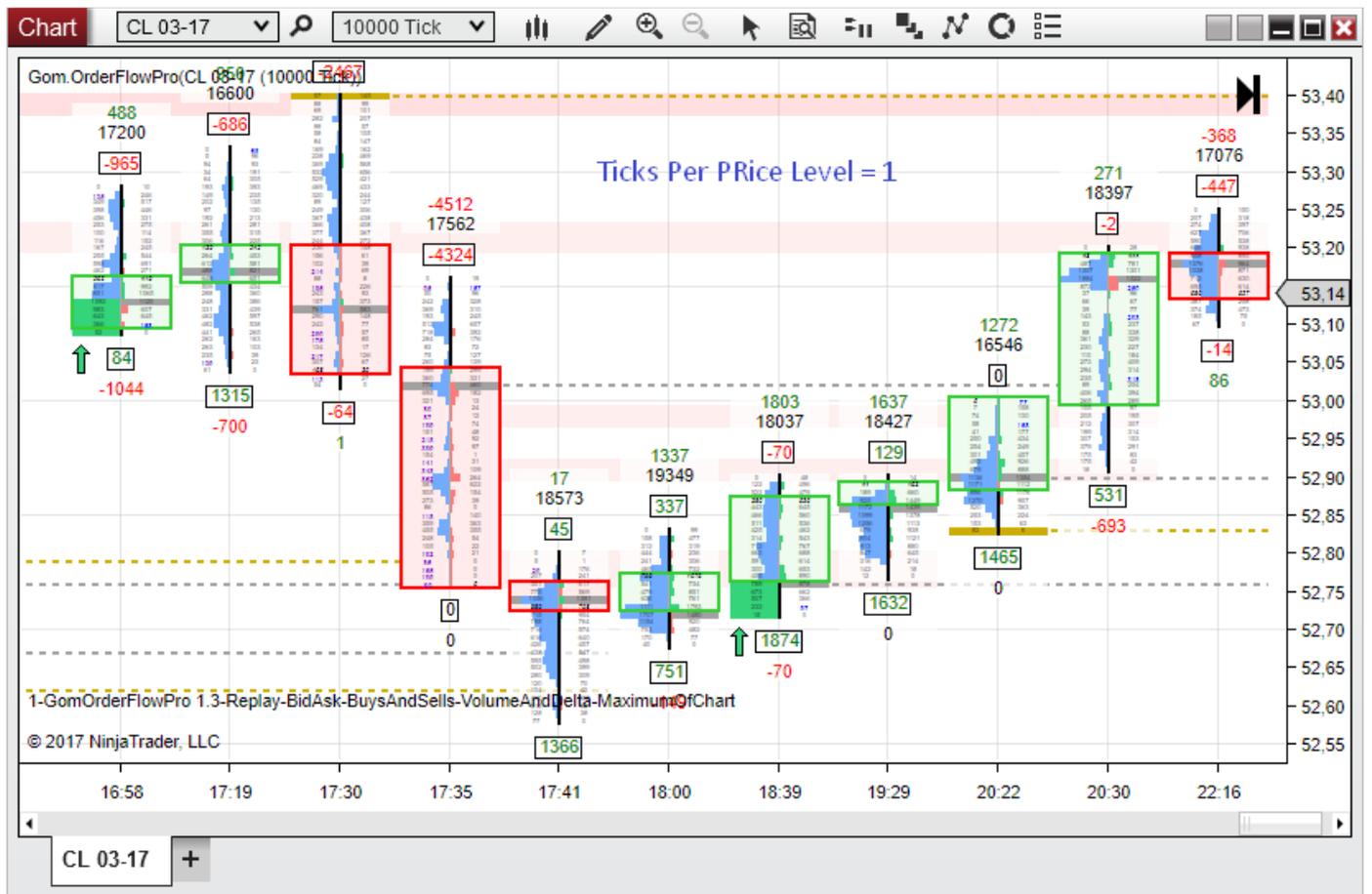
If >1, incoming ticks will be aggregated on larger levels, ie if 10, then 1 level of the price ladder will contain 10 ticks. This setting is useful for instrument with extremely small tick size when compared to actual liquidity , ie NIFTY.

On SierraCharts, the tick size dropdown can be used

The screenshot shows the 'Chart Settings' dialog box for the instrument 'DYH17 [M] 5 Min #1'. The dialog is divided into several sections:

- Main Settings:** Includes 'Date Range In File (yyyy-mm-dd)' with 'From: 2016-07-05' and 'To: 2017-02-01'. It has two radio buttons: 'Use Number Of Days To Load' (selected) and 'Use Date Range'. Under 'Use Number Of Days To Load', 'Days To Load' is set to 30, and 'Adjust Proportional With Bar Period' is unchecked. Under 'Use Date Range', 'From:' and 'To:' fields are empty.
- Price Display Format:** 'Price Display Format' is set to .1. 'Tick Size' is set to 0.500000 and is highlighted with a red box. 'Auto-Set From Data Feed' is unchecked.
- Volume at Price Mult.:** Set to 1.
- Symbol:** 'DYH17' is entered in the 'Symbol' field, with a 'Find' button next to it.
- Trade and Current Quote Symbol:** An empty field with a 'Find' button.
- Chart Data Type:** Set to 'Intraday Chart'.
- Intraday Chart Bar Period:** 'Bar Period Type' is 'Days-Mins-Secs Per Bar', and the value is '0-5-0'. 'Fill Session Gap' and 'New Bar When Exceeded' are unchecked.
- Session Times (HH:MM:SS):** 'Start Time' is 00:00:00, 'End Time' is 23:59:59. 'Use Evening Session' is unchecked. 'Evening Start' is 00:00:00, 'Evening End' is 23:59:59. 'New Bar At Session Start' is checked. 'Load All Weekend Data' is set to 'Load All Weekend Data'.
- Historical Chart Bar Period:** 'Days' is selected with a value of 1. Other options (Weekly, Monthly, Quarterly, Yearly) are unselected.
- Graph Draw Type:** A dropdown menu is open, showing options: 'OHLC Bars', 'Candlestick Bars' (selected), 'Candlestick Body Only', 'Candlestick Bars Hollow', 'Line on Close', and 'Mountain'. Below the dropdown are 'Scale', 'Apply Global Symbol Settings', and 'Edit Global Symbol Settings' buttons.
- Bottom Section:** Contains 'OK', 'Cancel', 'Apply', and 'Help' buttons.

Here is an example view :

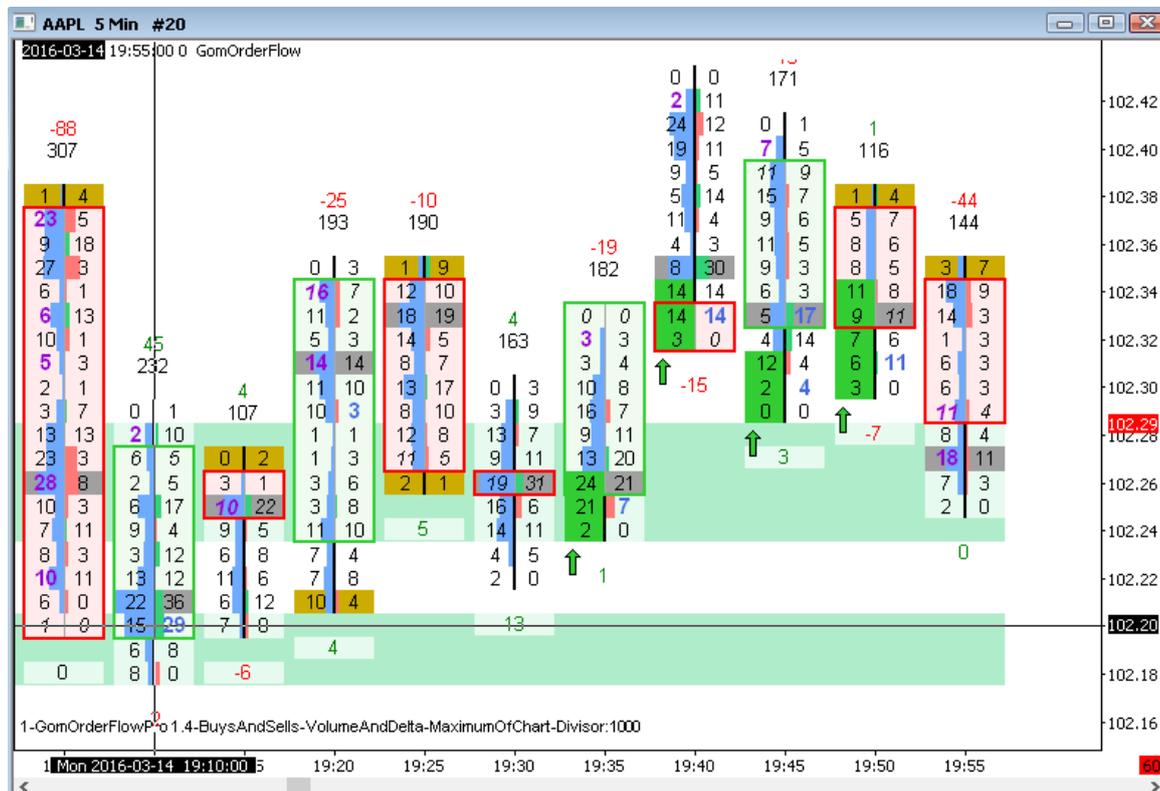
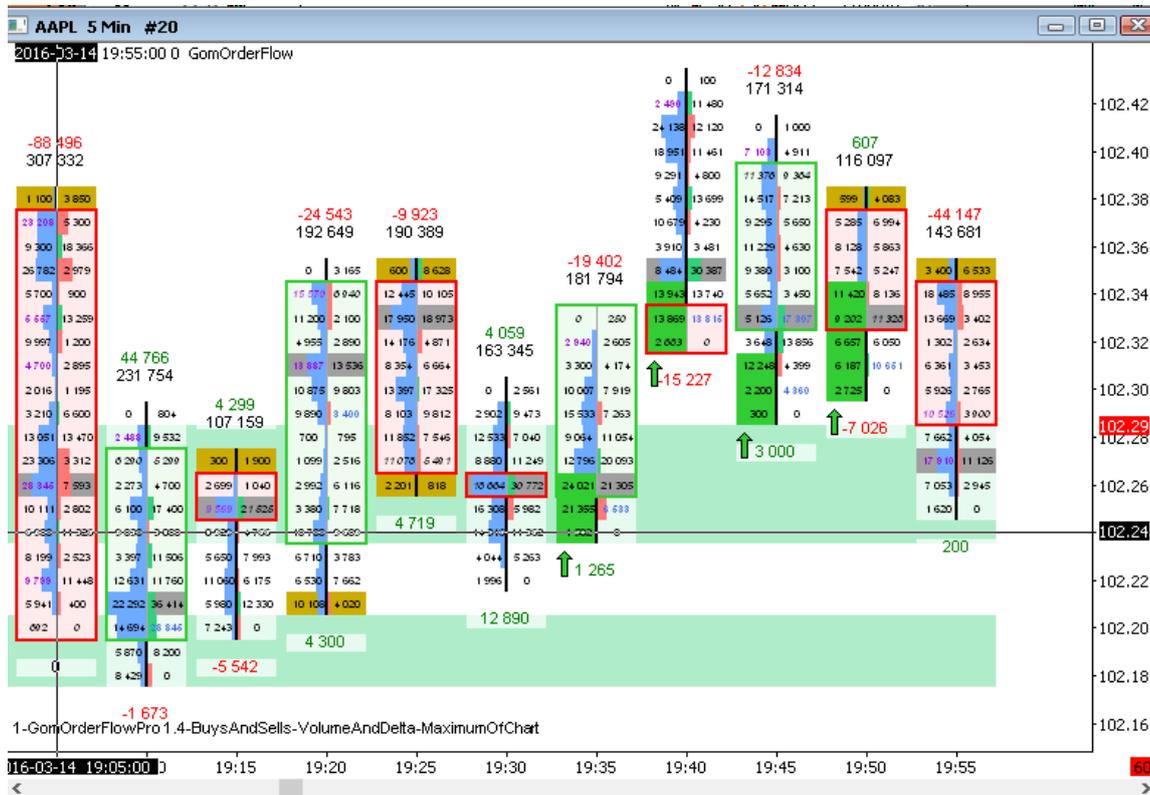


Volume viewing divisor (NEW IN 1.4)

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.

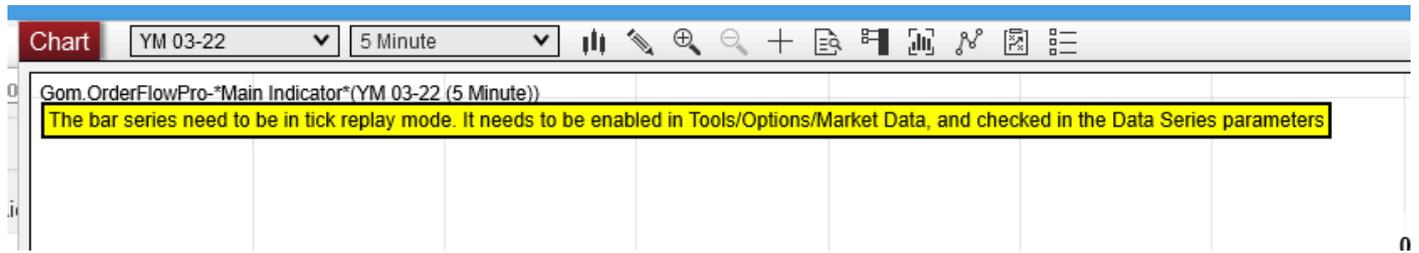
Here is an example on AAPL with Divisor=1 and Divisor=1000



Shows Missing Tick Replay Message (only in NinjaTrader 8)

If the Data Series is not in Tick Replay mode, historical data can't be loaded. The indicator will work with real-time data though.

If this setting is enabled, when the Data Series is not in Tick Replay, a yellow warning message is displayed



No message is displayed if the setting is disabled

GRAPHICAL SETTINGS

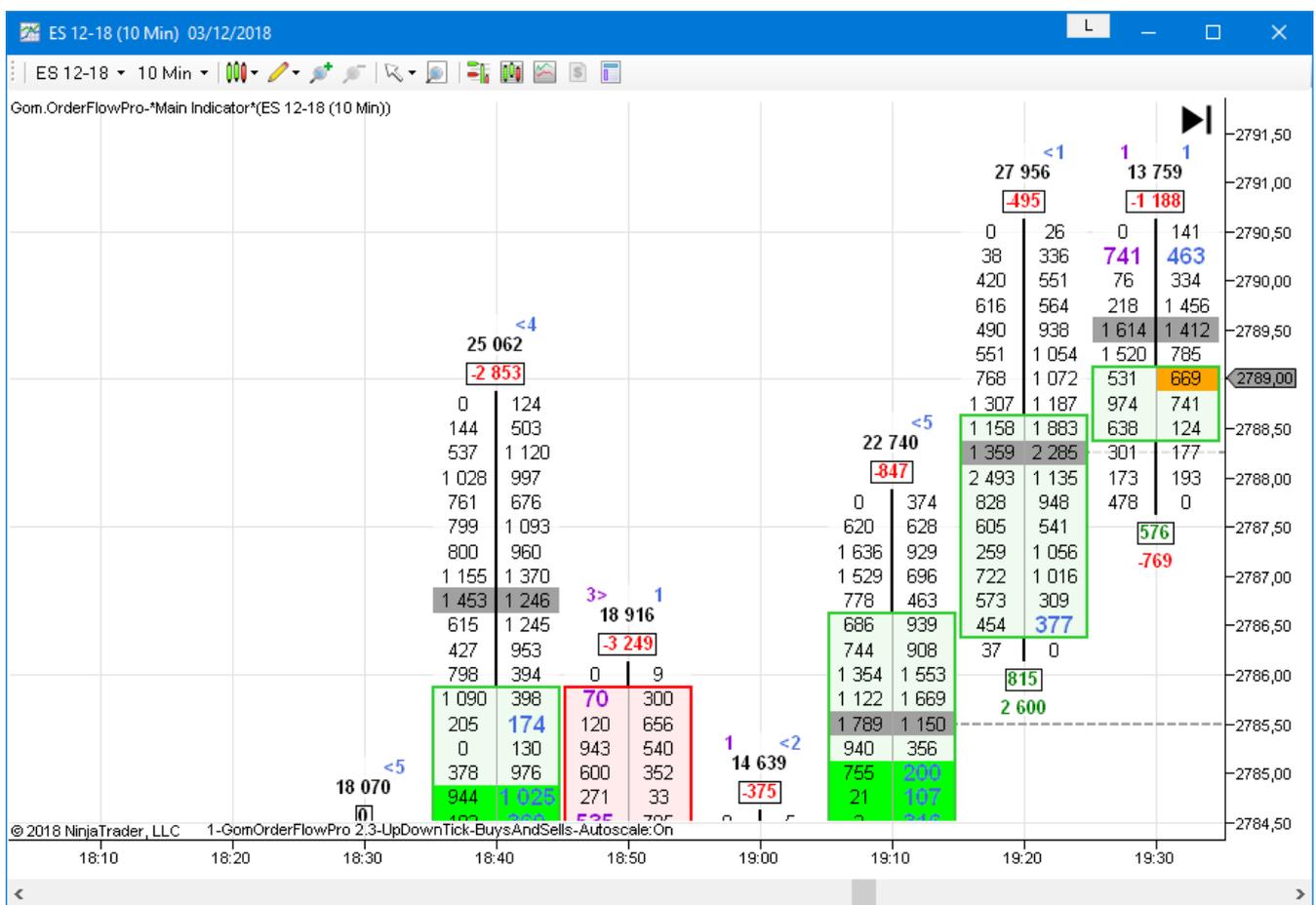
02. Graphical Settings		Graphical Settings		Gra: Settings	
01. Auto Scale Bars	False	Auto Scale Bars	<input type="checkbox"/>	Gra:Auto Scale Bars (In:3)	No
02. Disable All Candle Drawing	False	Disable All Candle Drawing	<input type="checkbox"/>	Gra:Disable All Candle Drawing (In:4)	No
03. Color the Last Tick	True	Color the Last Tick	<input checked="" type="checkbox"/>	Gra:Color the Last Tick (In:5)	Yes
04. Last Tick Color	Orange	Last Tick Color	Orange	Gra:Last Tick Color (In:6)	R: 255, G: 0
05. Show Current Bid/Ask	True	Show Current Bid/Ask	<input checked="" type="checkbox"/>	Gra:Show Current Bid/Ask (In:7)	Yes
06. Current Bid Color	Red	Current Bid Color	Red	Gra:Current Bid Color (In:8)	R: 255, G: 0
07. Current Ask Color	LimeGreen	Current Ask Color	LimeGreen	Gra:Current Ask Color (In:9)	R: 50, G: 255
08. Background Opacity	180	Background Opacity	180	Gra:Background Opacity (In:10)	180
09. Candle Spacing	4	Candle Spacing	4	Gra:Candle Spacing (In:11)	4
10. Extend Zones to the right	True	Extend Zones to the right	<input checked="" type="checkbox"/>	Gra:Extend Zones to the right (In:12)	Yes
11. Bottom Message Type	NumberOnly	Bottom Message Type	Full	Gra:Bottom Message Type (In:13)	Full

Auto Scale Bars (NEW IN 2.3)

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

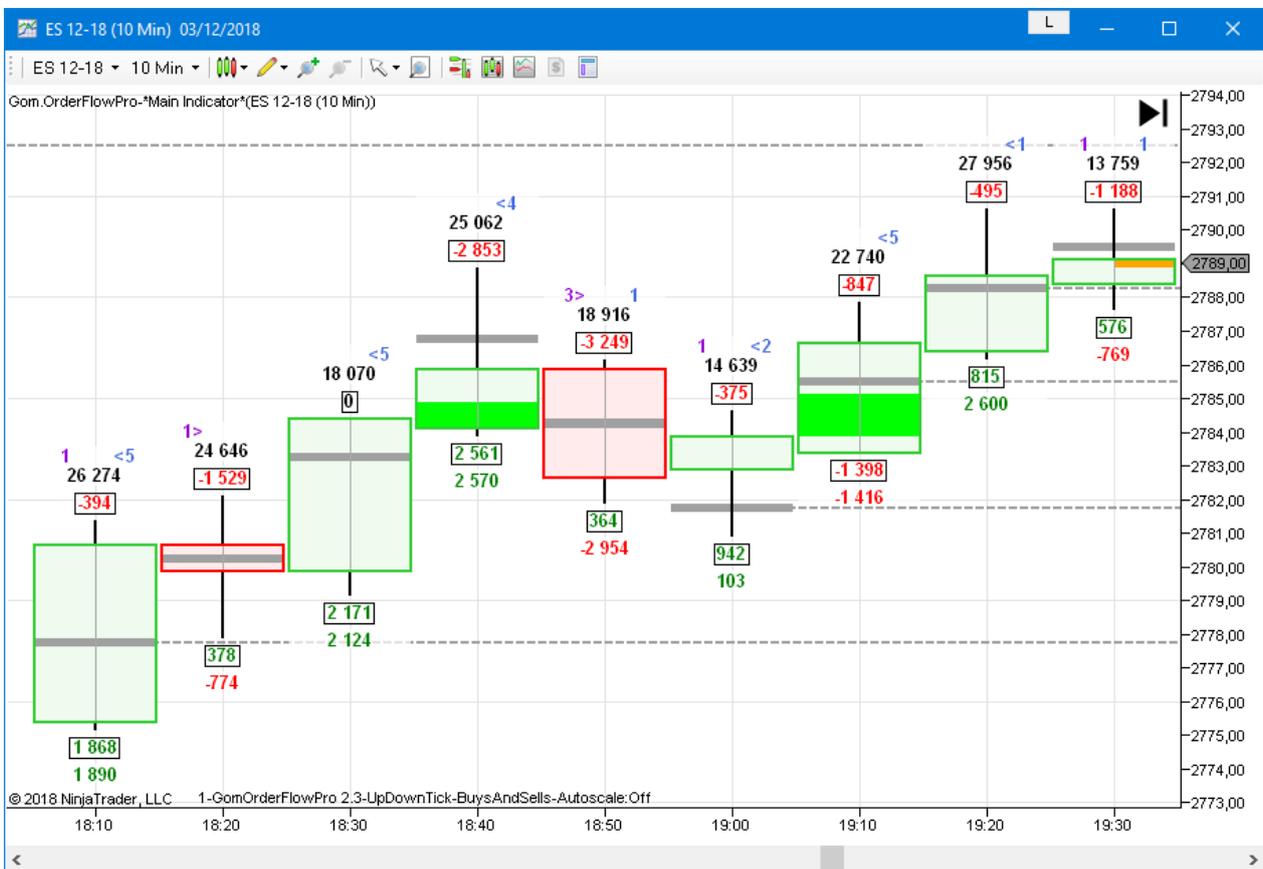
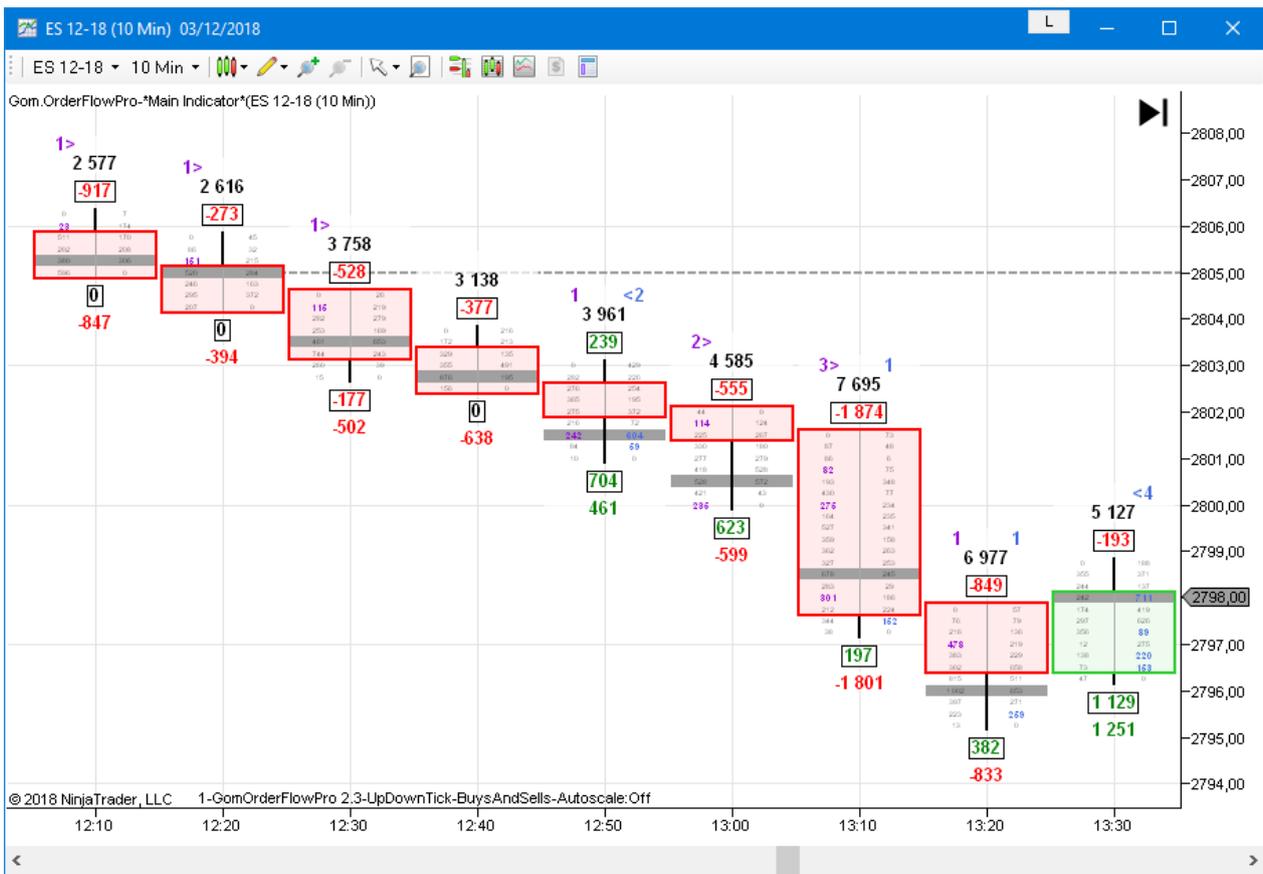
On : When on, the chart is scaled so that cells can hold the data using the Font in "Normal Size"

- The bars are resized horizontally if they are not large enough to hold the data
- The vertical scale is modified so that the cells can be fully visible in the font's "Normal Size" . Some bars of the chart might not be visible



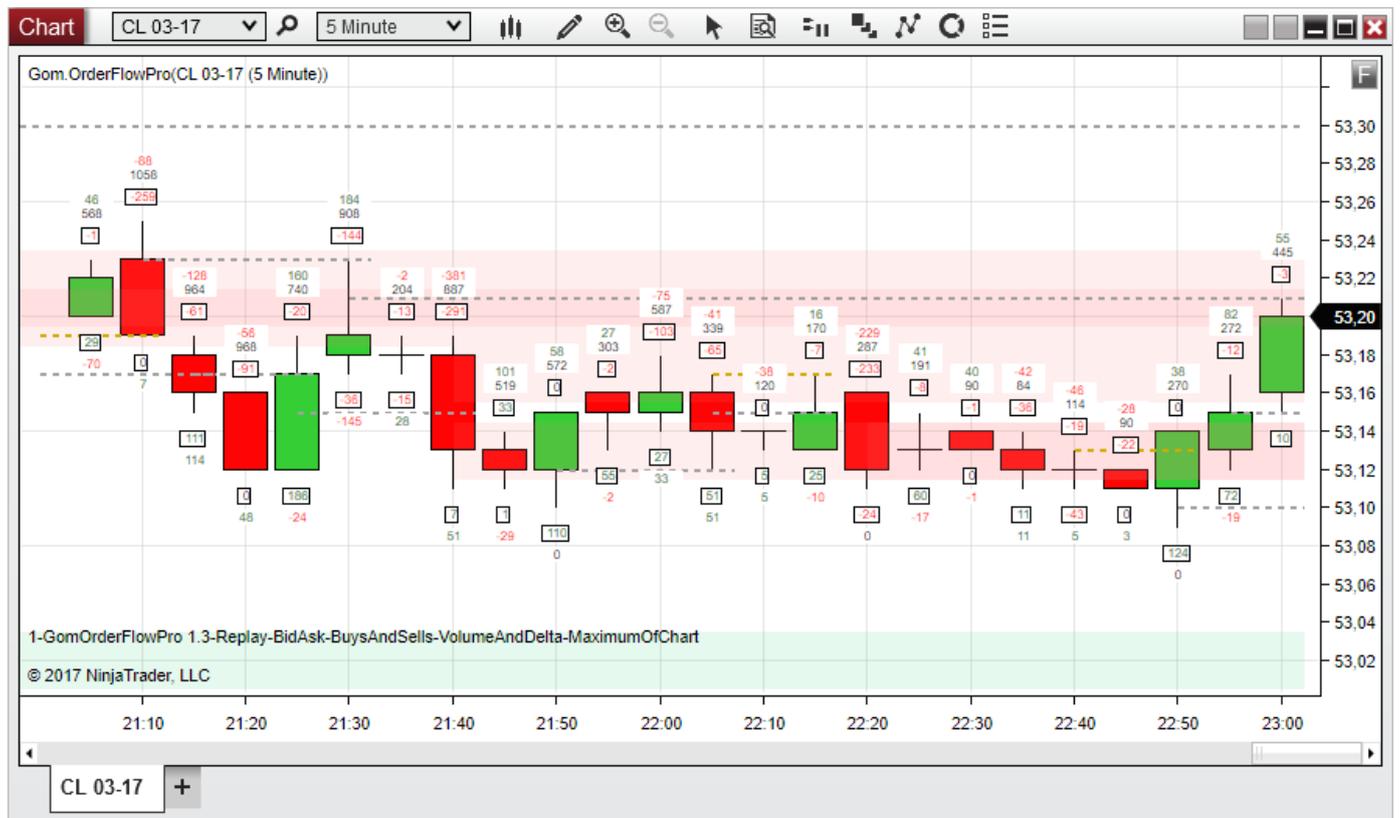
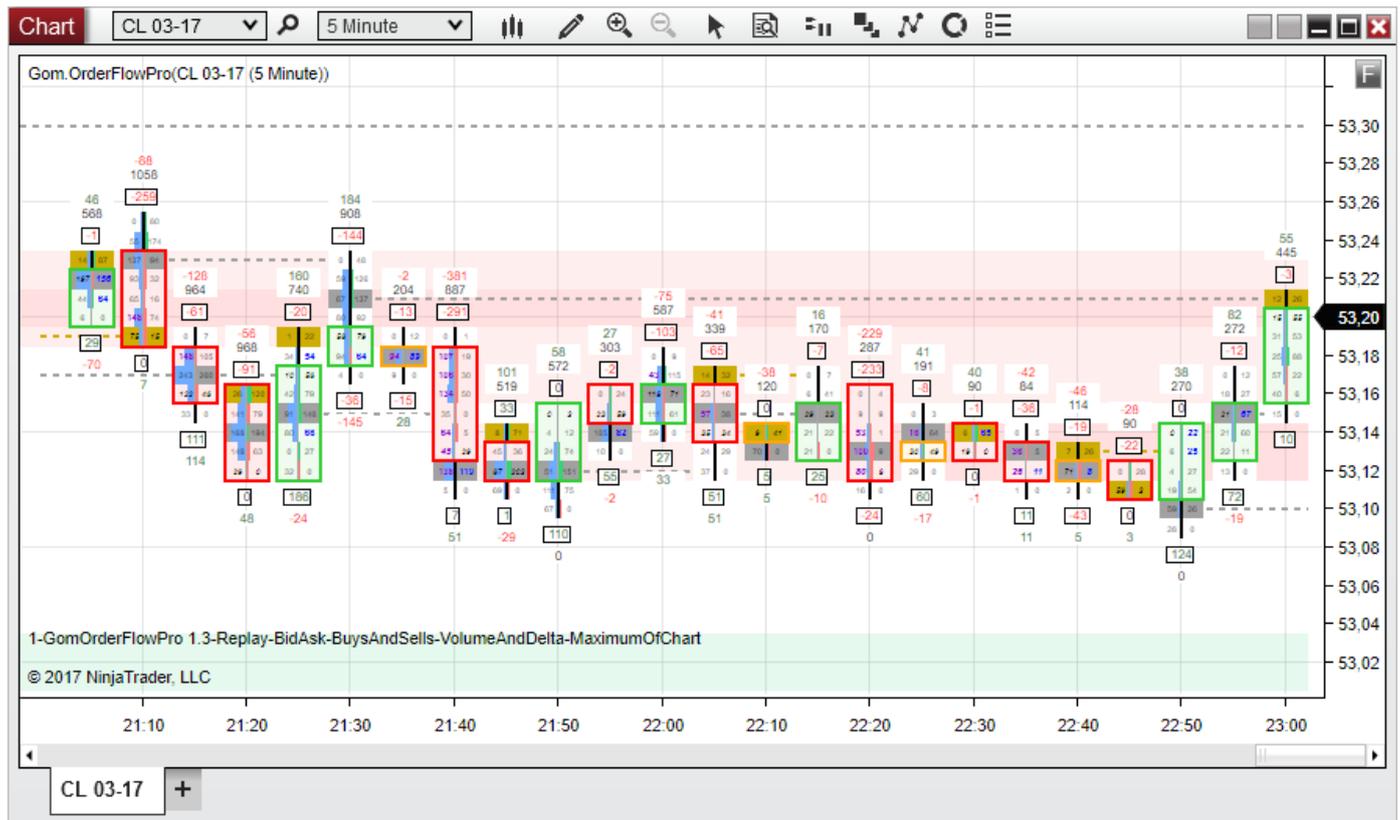
Off : When on, the chart is scaled so that all candles are visible. Fonts are reduced accordingly

- All Bars are visible
- Data might not be readable, or might not be plotted if the font is too small.



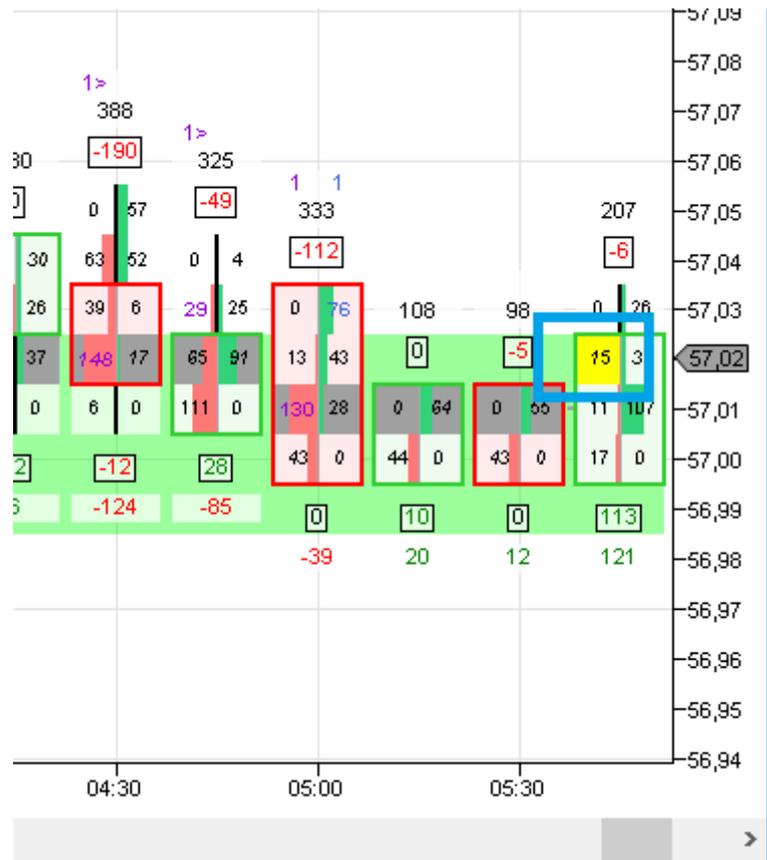
Disable all candle drawing (NEW IN 1.4)

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



Color the Last Tick (NEW IN 2.0)

Colors the last tick to easily show where the last trade has happened.

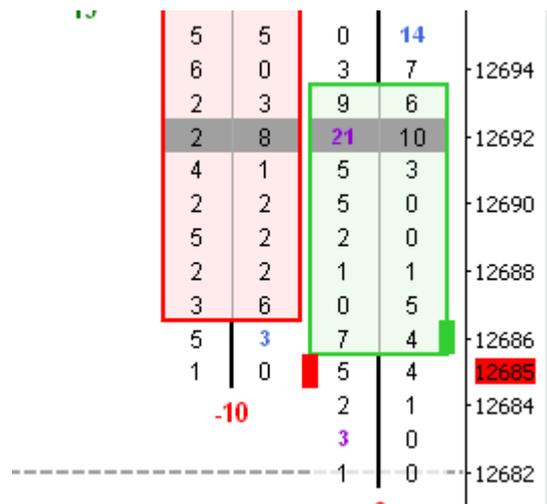


Last Tick Color (NEW IN 2.0)

Color of the last tick.

Show Current Bid/Ask (NEW IN 2.4)

Shows the current Bid/Ask Levels on the last candle.

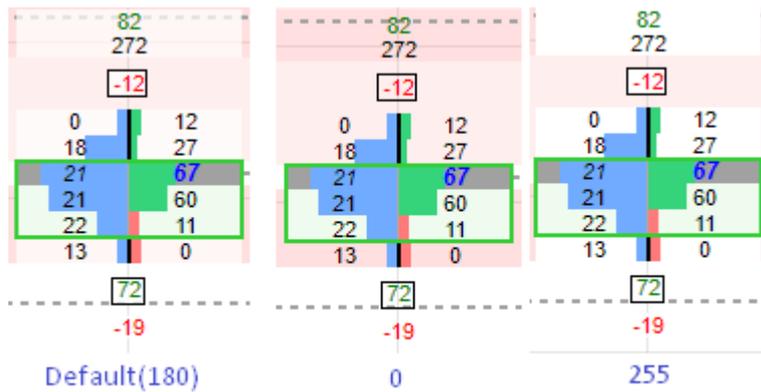


Current Bid Color / Current Ask Color (NEW IN 2.4)

Color of the Bid/ask rectangles (see above)

Background opacity (NEW IN 1.4)

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

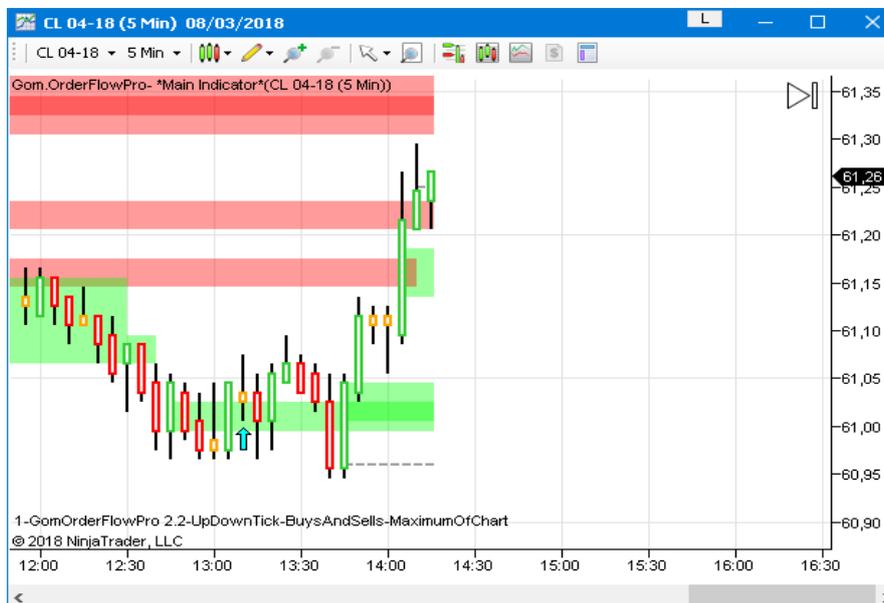


Candle spacing :

Sets the number of spacing pixels between bars. Default is 4

Extend Zones to The Right (NEW IN 2.2)

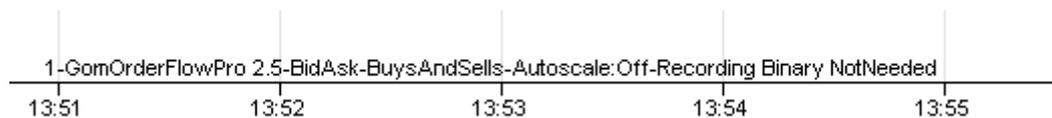
When true, Naked lines and S/R zones will be extended to the right side of the screen



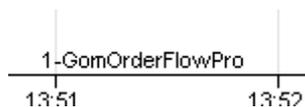
Bottom Message Type (NEW IN 2.5) : *Full, NameOnly, NumberOnly, None*

This setting manages the message shown in the bottom left

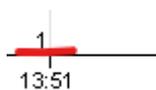
Full : Full Message with indicator Number + Indicator Name + indicator Settings



Name Only : Indicator Number + Indicator Name



Number Only



None : Shows no message

Remember that showing at least a number can be useful if you use multiple Gom indicators which need hotkeys.

The displayed number indicates which indicator will receive the hotkeys

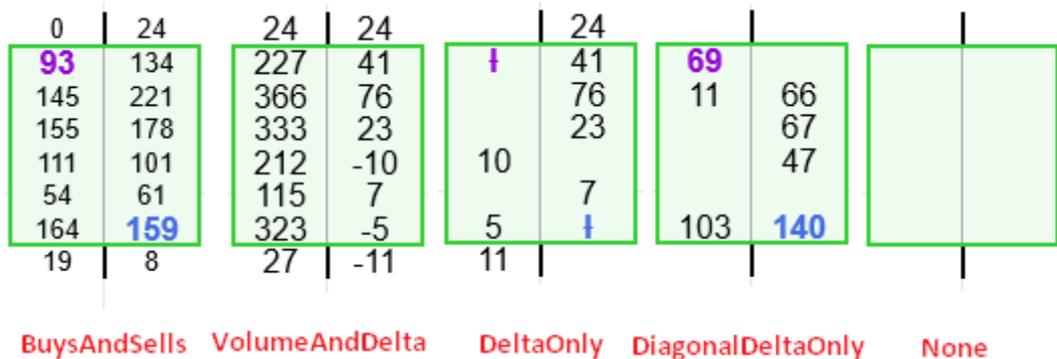
TEXT SETTINGS

03. Text Settings		Text Settings	
1. Numbers to Show	BuysAndSells	Numbers to Show	BuyAndSells
2. Font Name	Arial	Font Name	Arial
3. Auto Font Color	True	Auto Font Color	<input checked="" type="checkbox"/>
4. Font Color	DarkRed	Font Color	DarkRed
5. Normal Font Size	10	Font Normal Size	10
6. Large Font Size	12	Font Large Size	12
7. Text Alignment	Centered	Text Alignment	Centered

Txt:Numbers to Show (In:10)	BuyAndSells
Txt:Font Name (In:11)	Arial
Txt:Auto Font Color (In:12)	Yes
Txt:Font Color (In:13)	R:139, G:0, B:0
Txt:Font Normal Size (In:14)	10
Txt:Font Large Size (In:15)	16
Txt:Text Alignment (In:16)	Centered

Numbers to Show : BuysAndSells,VolumeAndDelta,DeltaOnly (**NEW IN 2.3**),DiagonalDeltaOnly (**NEW IN 2.5**),None

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



Please note that in the case of *DeltaOnly*, if there is an imbalance on the side that is not “winning” the horizontal delta, a crossed I (‡) is displayed to show the existence of the imbalance

Font Name: Defines cell font name

Auto Font Color:

If true, we'll 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.

Normal Font Size

Sets the target font size for the cell contents. It will be used by the Auto Scaler if enabled.

Font Large Size (new in 1.4):

This is that size that will be used on imbalances or on the top/bottom data if “Use larger fonts “ is enabled.

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

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

MiddleAligned

CANDLE BODY

04. Candle Body

1.Show Candle Body	True
2.Outline Thickness	1
3.Up Color	■ Lime
4.Down Color	■ Red
5.Neutral Color	■ Orange
6.Body Opacity	20

Candle Body

Show Candle Body

Outline Thickness

Up Color ■ Lime

Down Color ■ Red

Neutral Color ■ Orange

Body Opacity

Cdl:Show Candle Body (In:21)	Yes
Cdl:Outline Thickness (In:22)	1
Cdl:Up Color (In:23)	R: 50, G: 2
Cdl:Down Color (In:24)	R: 255, G: 0
Cdl:Neutral Color (In:25)	R: 255, G: 0
Cdl:Body Opacity (In:26)	20

Show Candle Body, OutlineThickness (NEW IN 2.5)

Governs the background painting/surrounding rectangle of the candle's Open/Close. (Candlestick representation)

Body painting opacity is set by the **Body Opacity** setting.



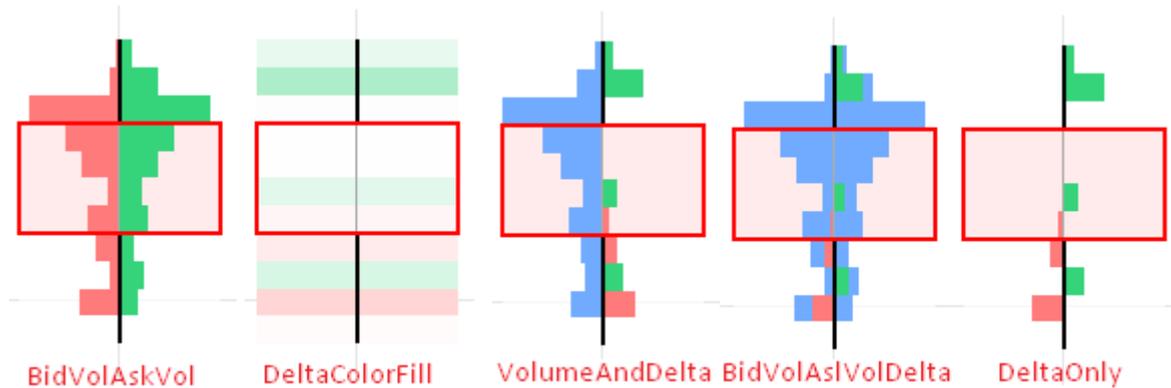
CELL FILL

05. Cell Fill		Cell Fill		Cell:Color Style (In:23)	
1. Color Style	VolumeAndDelta	Color Style	None	Cell:Color Style (In:23)	None
2. Maximum Calculation	MaximumOfChart	Maximum Calculation	MaximumOfChart	Cell:Maximum Calculation (In:24)	MaximumOfChart
3. Scale Delta Independar	True	Scale Delta Independ...	<input checked="" type="checkbox"/>	Cell:Scale Delta Independantly (...)	Yes
4. Buy Color	50; 210; 120	Buy Color	#FF32D278	Cell:Buy Color (In:26)	R: 50, G: 210, B: 120
5. Sell Color	255; 120; 120	Sell Color	#FFFF7878	Cell:Sell Color (In:27)	R: 255, G: 120, B: 120
6. Volume Color	110; 170; 255	Volume Color	#FF6EAAFF	Cell:Volume Color (In:28)	R: 110, G: 170, B: 255

Sets how the cells are colored.

Color Style : BidVolAskVol, DeltaColorFill, VolumeAndDelta, BidVolAskVolDelta, DeltaOnly (**NEW IN 2.3**), 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.

DeltaOnly : shows only the delta

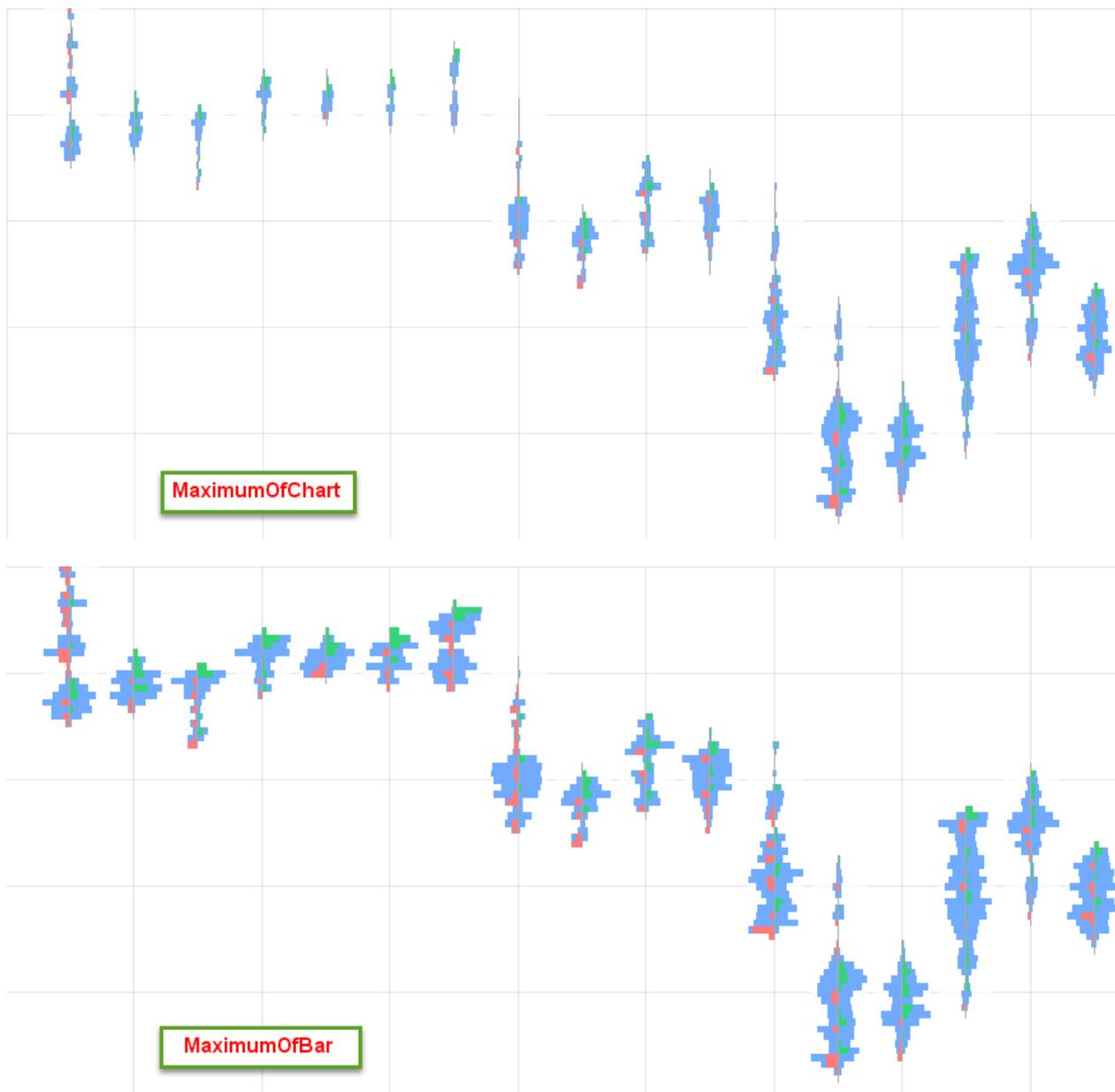
Maximum Calculation : MaximumOfChart, MaximumOfBar

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

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.

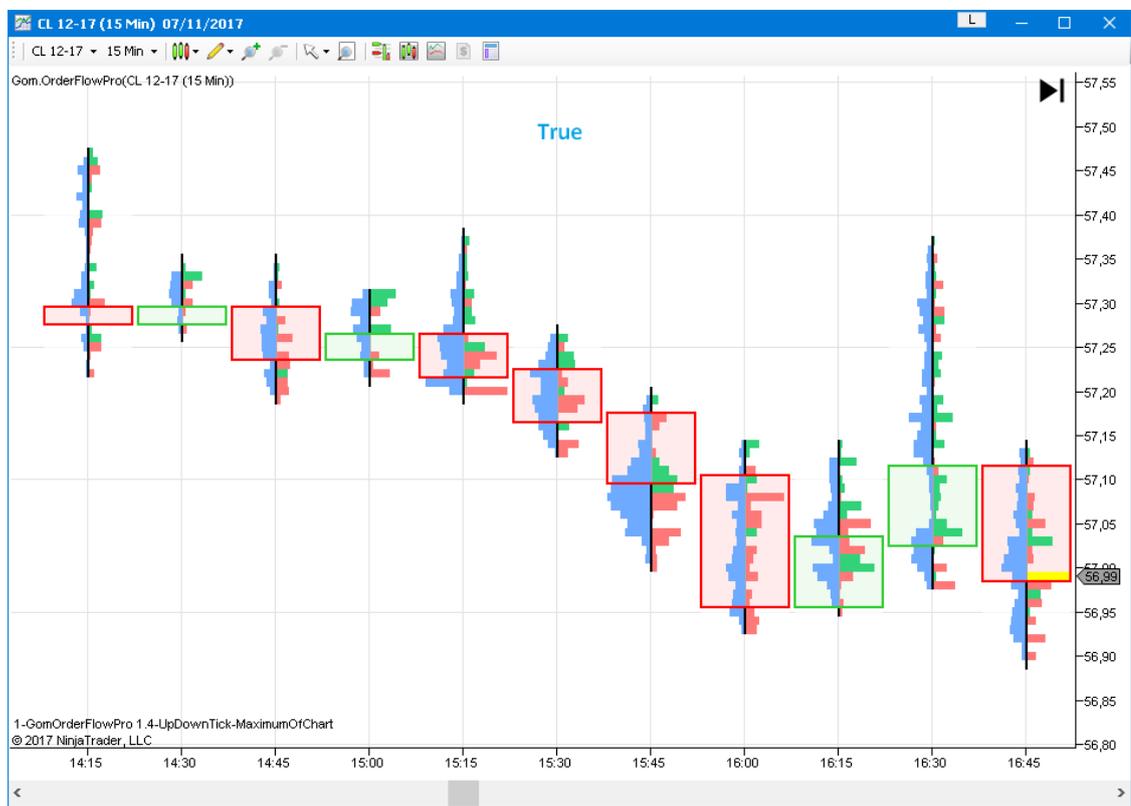
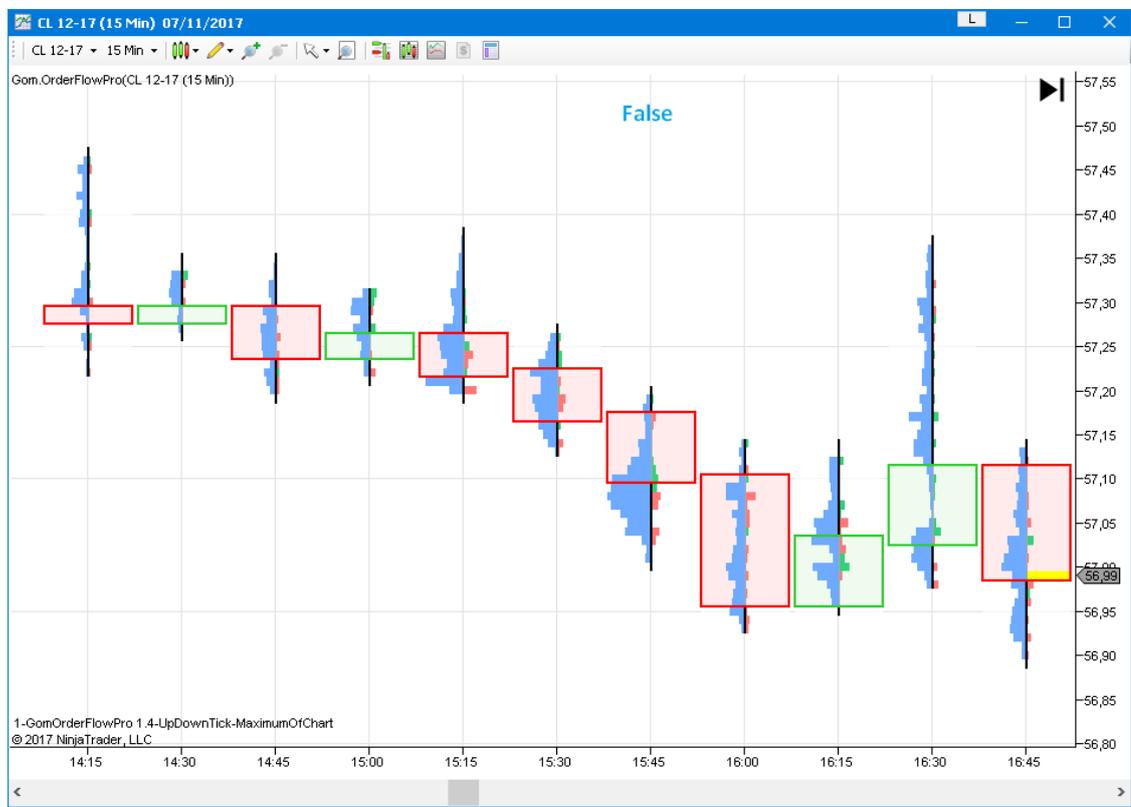
MaximumOfChart gives a better overall view of the volume on the price levels, because all histogram bars of the screen have the same size ratio. So big and small volume bars can be observed. In *MaximumOfBar* mode, each bar is scaled independently, so there is a better view of the price volume on the 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



Scale Data Independently (new in 2.0):

If this option is *False* , delta and volume are scaled together, ie 10 delta has the same size than 10 volume.

Since the delta is generally small when compared to volume, it can be difficult to see delta correctly? In that case setting the option to *True* will scale the delta on its own, making the delta bars larger.

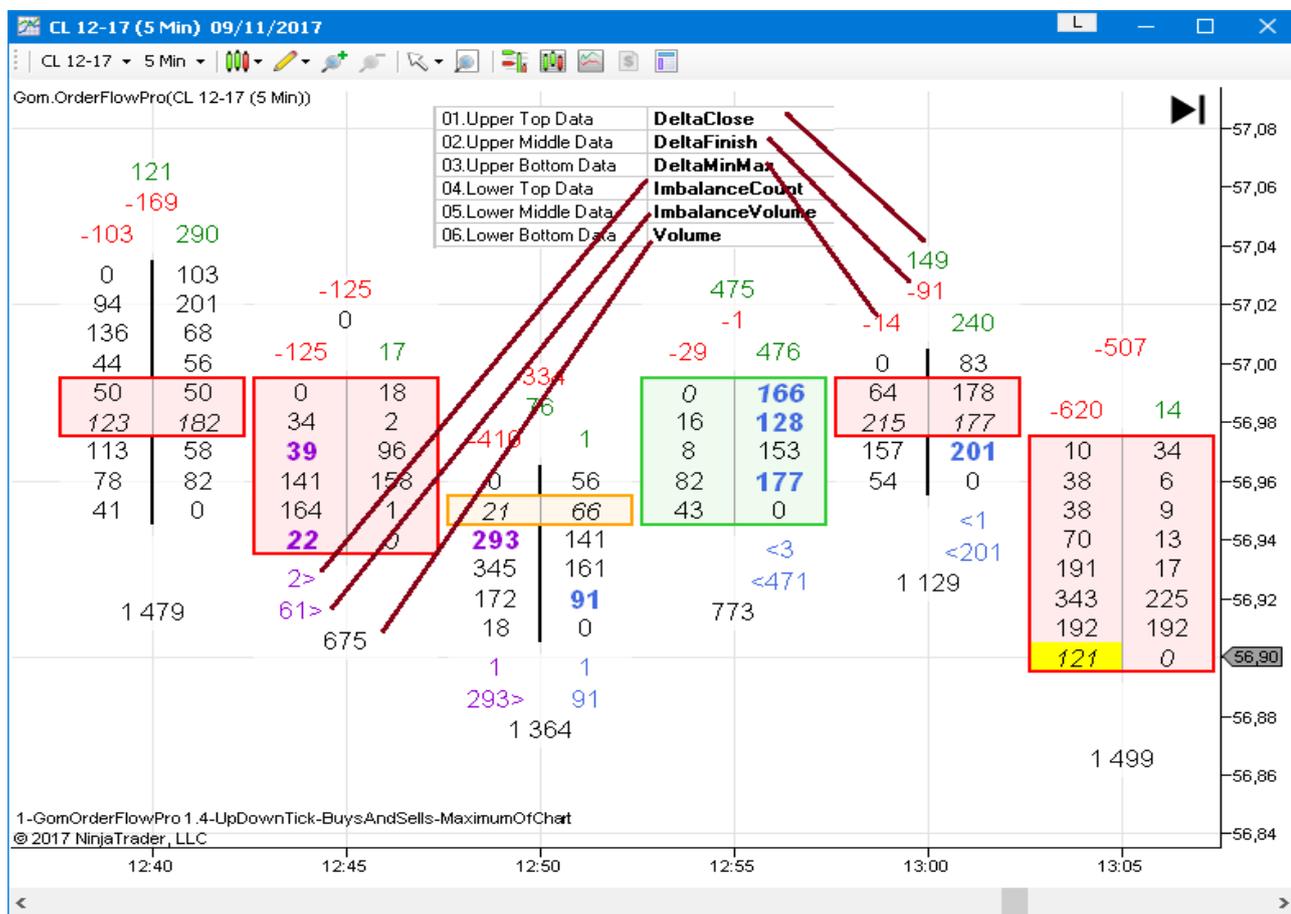


CANDLE TOP/BOTTOM DATA(NEW IN 2.0)

06. Candle Top/Bottom data		Candle Top/Bottom data	
01.Upper Top Data	Nothing	Upper Top Data	Sweeps
02.Upper Top Custom I		Upper Top Custom Color Formula	if(Value>3,true,false)
03.Upper Middle Data	ImbalanceCount	Upper Middle Data	ImbalanceCount
04.Upper Middle Custo		Upper Middle Custom Color For...	if(Value>3,true,false)
05.Upper Bottom Data	Volume	Upper Bottom Data	Volume
06.Upper Bottom Custc		Upper Bottom Custom Color For...	
07.Lower Top Data	DeltaClose	Lower Top Data	DeltaClose
08.Lower Top Custom I	if(Value<0,Red,if	Lower Top Custom Color Formula	if(Value<0,Red,if(Val
09.Lower Middle Data	Nothing	Lower Middle Data	Nothing
10.Lower Middle Custo		Lower Middle Custom Color For...	
11.Lower Bottom Data	Nothing	Lower Bottom Data	Nothing
12.Lower Bottom Custc		Lower Bottom Custom Color For...	
13.Use Bold	True	Use Bold	<input checked="" type="checkbox"/>
14.Font Size	11	Font Size	11
15.Show COT	True	Show COT	<input checked="" type="checkbox"/>
16.Show Delta Bar	No	Show Delta Bar	No
17.Show Volume Bar	No	Show Volume Bar	No
18.Positive Delta Color	Green	Positive Delta Color	Green
19.Negative Delta Color	Red	Negative Delta Color	Red

Tbd:Upper Top Data (In:33)	Nothing
Tbd:Upper Top Data Custom Color Formula...	
Tbd:Upper Middle Data (In:35)	Imbalance
Tbd:Upper Middle Data Custom Color Form...	if(Value>5;
Tbd:Upper Bottom Data (In:37)	Volume
Tbd:Upper Bottom Data Custom Color Form...	
Tbd:Lower Top Data (In:39)	DeltaClose
Tbd:Lower Top Data Custom Color Formula ...	if(Value<0,
Tbd:Lower Middle Data (In:41)	Nothing
Tbd:Lower Middle Data Custom Color Form...	
Tbd:Lower Bottom Data (In:43)	Nothing
Tbd:Lower Bottom Data Custom Color Form...	
Tbd:Use Bold (In:45)	Yes
Tbd:Font Size (In:46)	11
Tbd:Show COT - I Needs Pullback activatio...	No
Tbd:Show Delta Bar (In:48)	No
Tbd:Show Volume Bar (In:49)	No
Tbd:Positive Delta Color (In:50)	R: 0, G: 12
Tbd:Negative Delta Color (In:51)	R: 255, G: 1

The Orderflow offers the possibility to set up to 3 information zones on the top of the price candle, and 3 information zones on the bottom of the candle.



Each one of the zones can be either

- *Nothing*
- *DeltaClose*: Delta on the candle close
- *DeltaFinish*: Delta pullback since the last time it touched its intrabar minimum or maximum
- *DeltaMinMax*: Min and Max delta that were obtained during the candle's life
- *ImbalanceCount*: Number of Imbalances of each side on the bar
- *ImbalanceVolume*: Total imbalance volume on each side
- *Volume*: Total volume of bar
- *BuysSells (new in 2.3)*: Shows Total buys and Total sells.
- *RatioHigh(new in 2.2)*: Ratio of the 2 highest buys
- *RatioLow(new in 2.2)*: Ratio of the 2 lowest sells buys
- *TimeSinceLastTouchTop (new in 2.5)*: Time in Min:Sec from last touch of the top of bar
- *TimeSinceLastTouchBottom (new in 2.5)*: Time in Min:Sec from last touch of the bottom of bar
- *BarDuration (new in 2.5)*: Duration of the bar
- *Sweeps (new in 2.5)*: Number of 0 fills on the bid or ask side

(NEW IN 2.5) Custom Color Formula

Each zone is associated with a custom color formula that can set the **Color** of the cell depending on its Value

For instance, the default settings shows this for DeltaClose

```
if(Value<0,Red,if (Value>0,Green,Transparent))
```

It reads :

```
if the Value is <0,  
    then color is Red,  
else if Value>0,  
    then Color is Green  
else (Value=0),  
    then use Transparent Color (so we don't show anything)
```

These formulas are useful to unclutter your charts because you can decide to show values only if they have some special meaning, or you can color them using any kind of thresholds.

On zones that plot multiple values (*DeltaMinMax*, *ImbalanceCount*, *ImbalanceVolume*, *BuysSells*, *Sweeps*), the formula usage is a little different : it must return **true** or **false** which defines the condition for the numbers to be plotted.

For instance, if you wish to plot the *ImbalanceCount* only if the *Buy* imbalance **or** *Sell* Imbalance is greater than 5, the formula would be

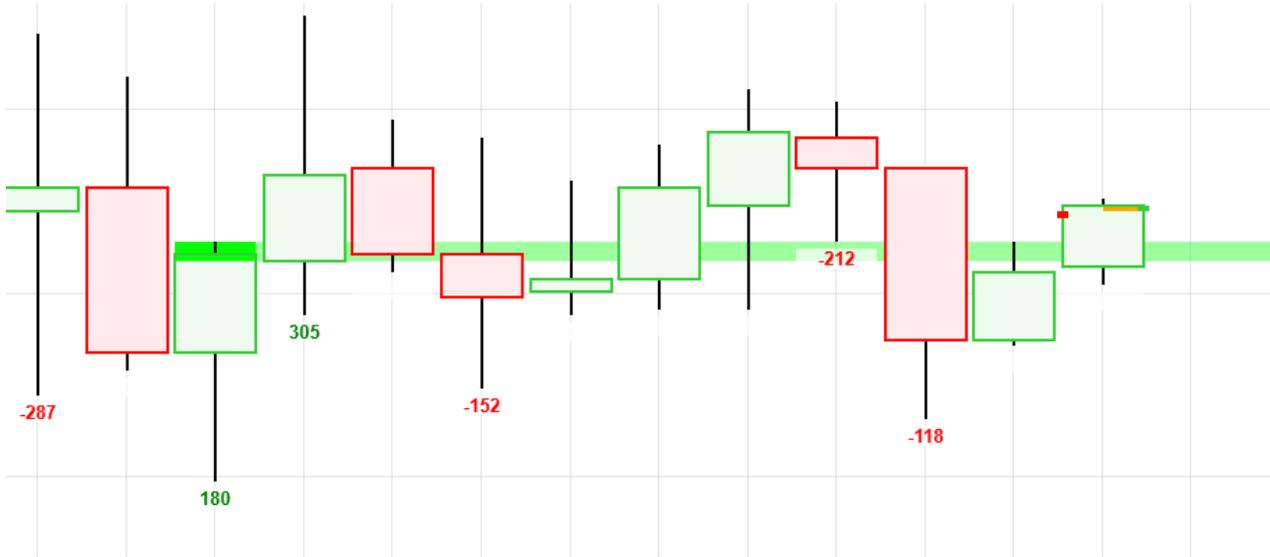
```
if (Value>5,true,false)
```

Both Values (*Buy* and *Sell*) are tested against the formula, and if one of them is true, the zone is plotted.

Examples:

Show only the Delta if Delta < -100 or Delta > 100

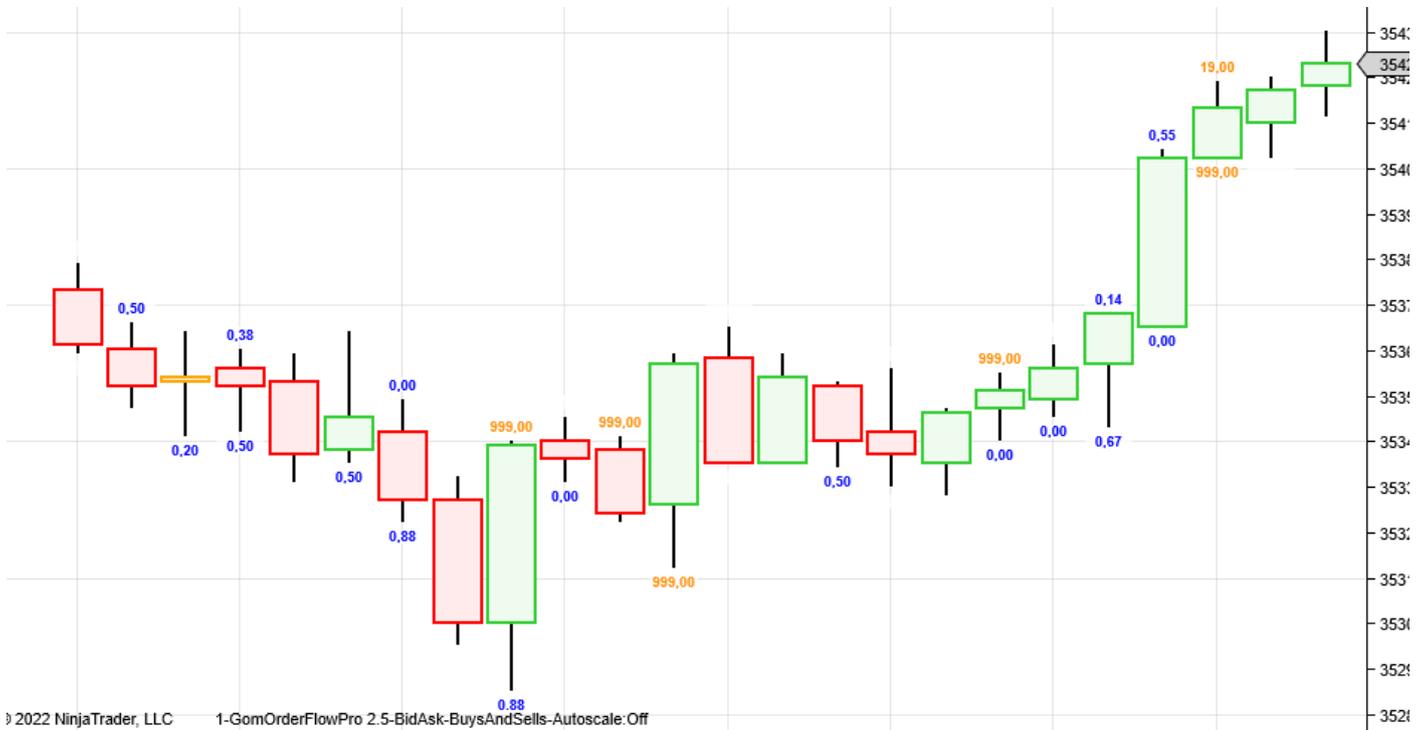
Formula : `if (Value < -100, Red, if (Value > 100, Green, Transparent))`



Show only RatioHigh or RatioLow if Ratio < 1 or Ratio > 10

Formula `if (Value < 1, Blue, if (Value > 10, DarkOrange, Transparent))`

You get



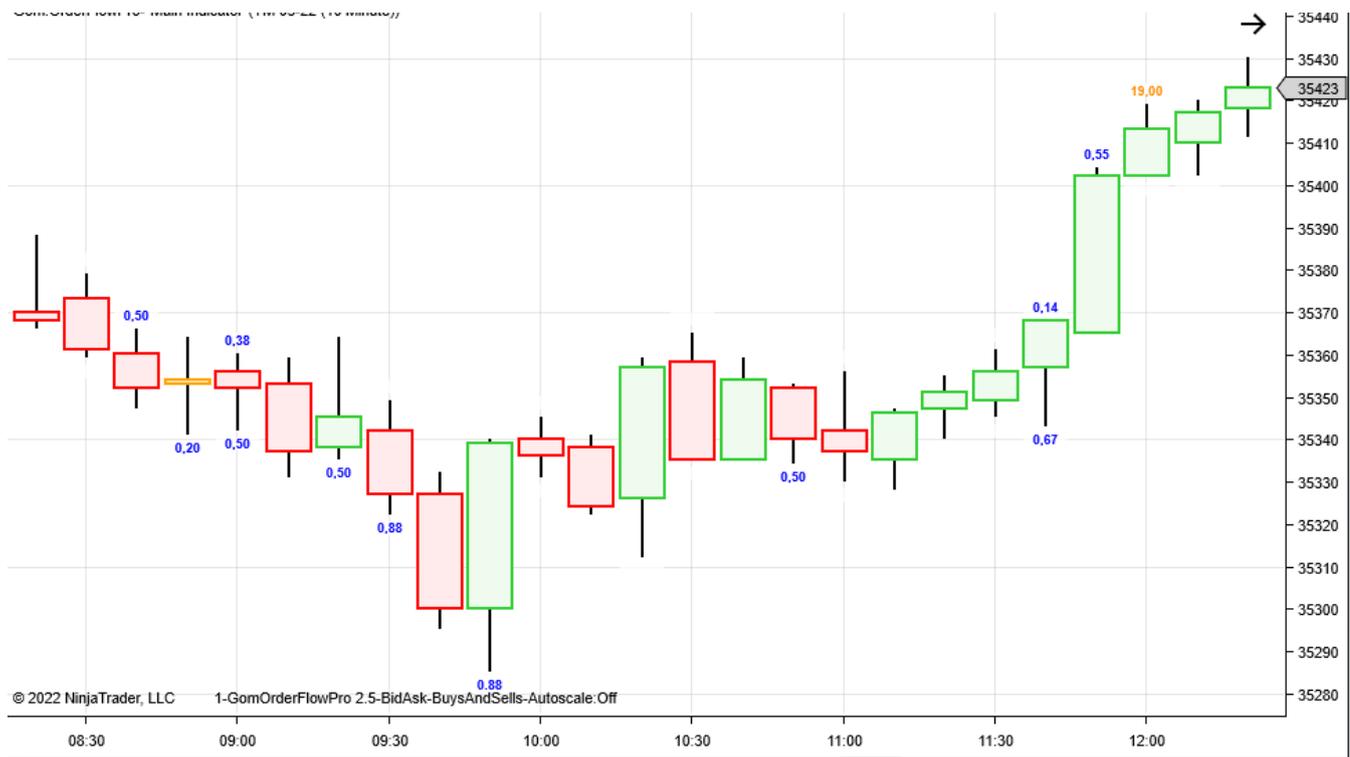
If you have a 0 on one of the cells of the Ratio, you will get a 0.00 or 999.00 value

You can filter those out with by extending the formula, for instance :

`if (Value = 0 or Value = 999, Transparent, if (Value < 1, Blue, if (Value > 10, DarkOrange, Transparent)))`

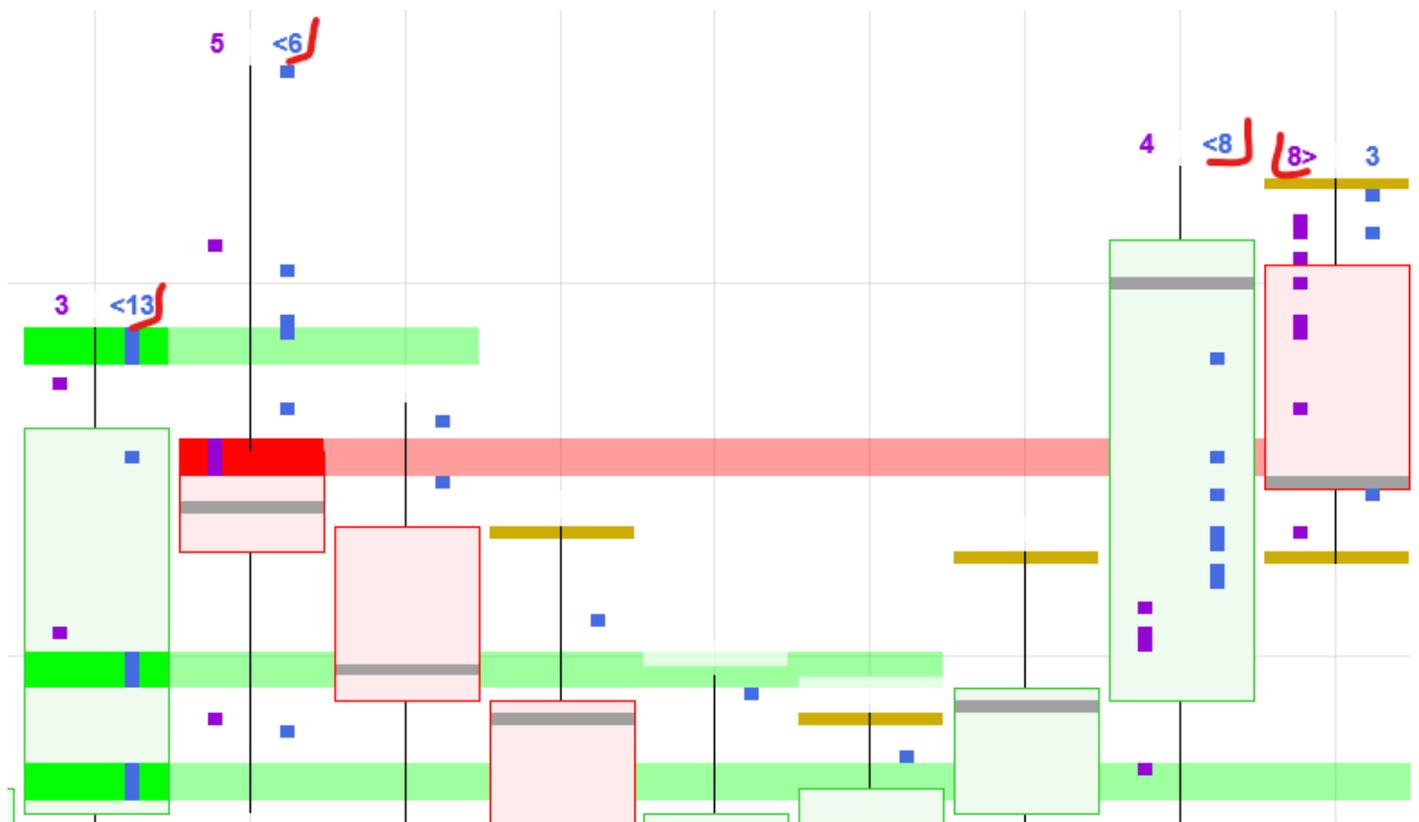
Which means : if Value = 0 or Value = 999, use Transparent Color (don't plot) , else if Value < 1 use Blue, else if Value > 10 use DarkOrange , else (Value between 1 and 10), use Transparent (don't plot)

You will get :

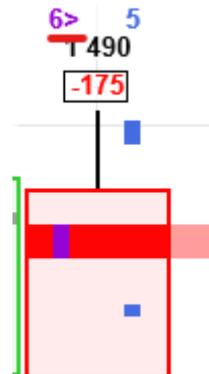


Show Imbalance count having Buy or Sell values greater than 5

Formula `if (Value>5,true,false)`

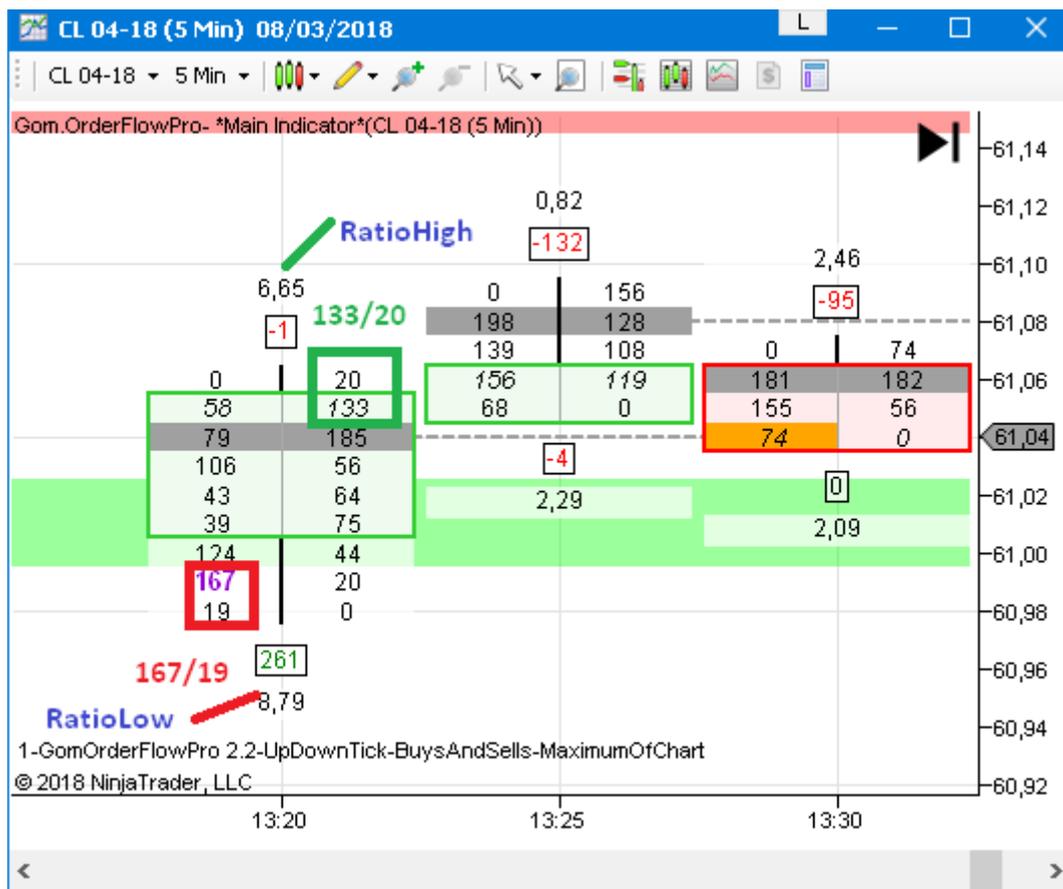


Imbalance Count : the imbalance numbers showing on the side with the most imbalance numbers/volume are shown with a > or < symbol to help visualizing the “winning” side.



RatiosHigh/RatioLow (New in 2.2)

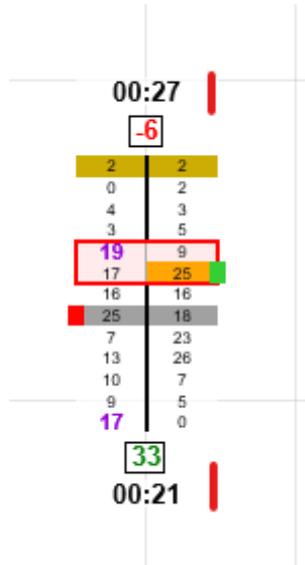
They can be used to gauge buyer/seller power on edges of the bar



TimeSinceLastTouchTop/TimeSinceLastTouchBottom (New in 2.5)

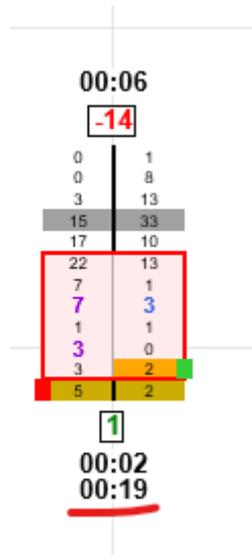
Shows the Time since price last touched the top or bottom of the bar

On Sierrachart, this value only appears in real-time



BarDuration (New in 2.5) ; shows total duration of the bar

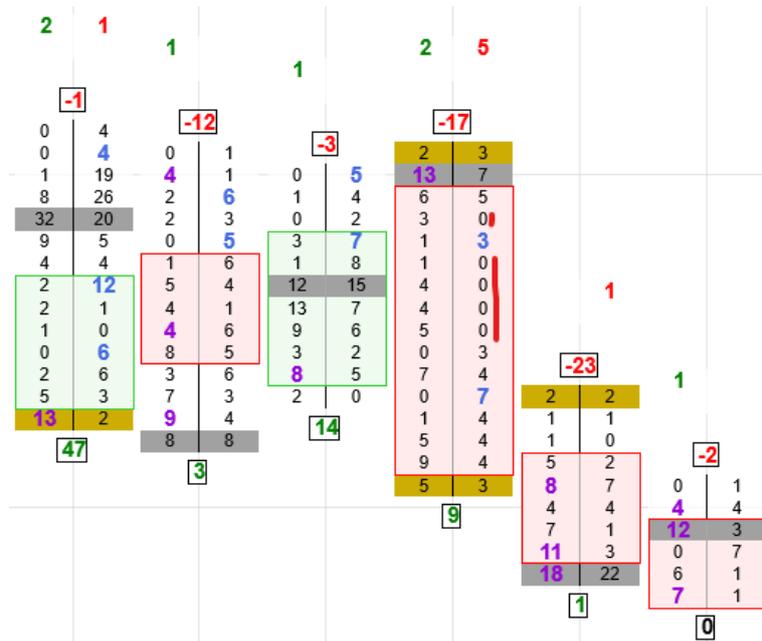
On Sierrachart, this value only appears in real-time



Sweeps (New 2.5)

Shows the number of 0 values on the Bid or Ask side

It might be used to show a strength in a move, with no defensive action showing up on the opposite side



Use Bold (New in 2.3)

Uses Bold font on the numbers to enhance visibility

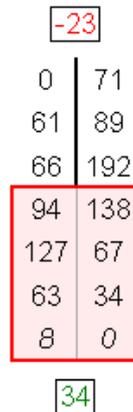
Font Size (New in 2.5)

Sets the largest size of the Font. It will be reduced if the candles are not large enough

Will be enforced if the chart is on auto-scale mode

Show COT

Enables/Disables showing COT numbers (in rectangles above/below candle)



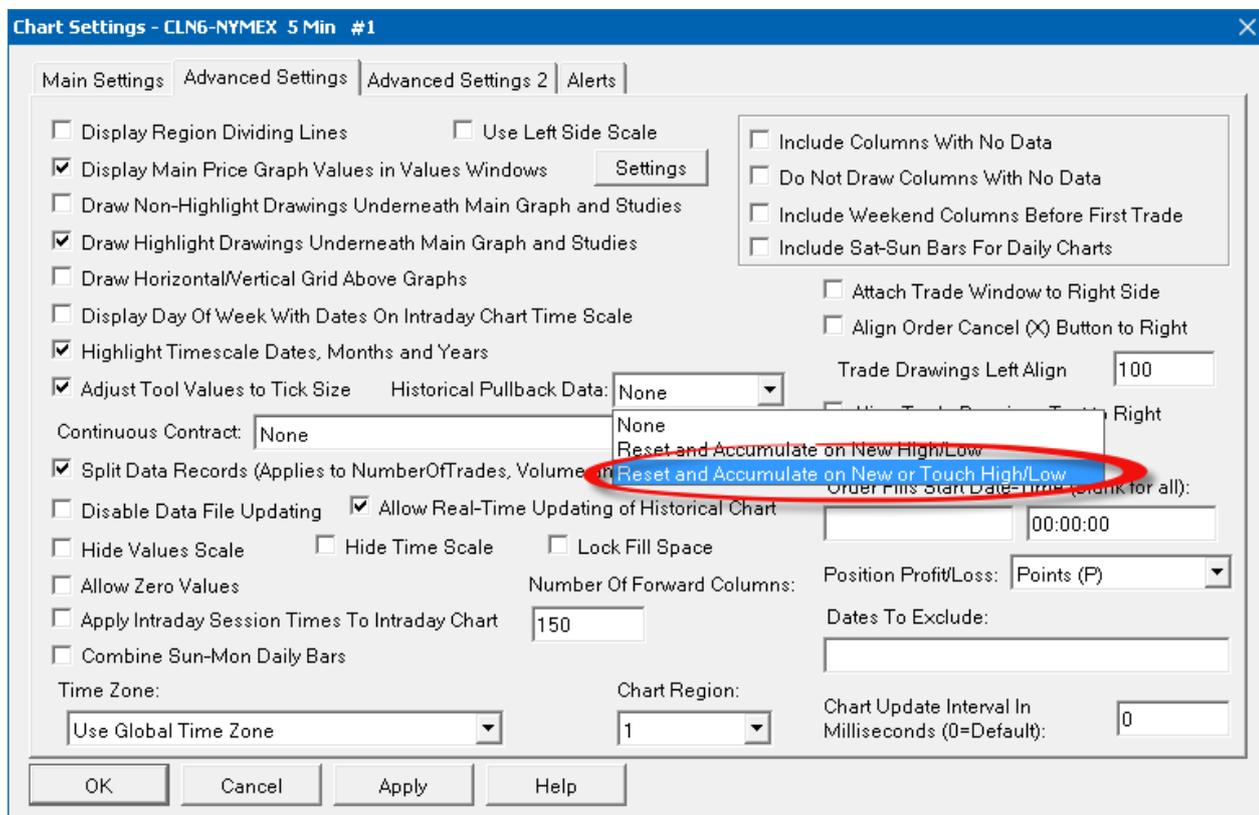
There are 2 COTs : High COT and Low COT.

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.

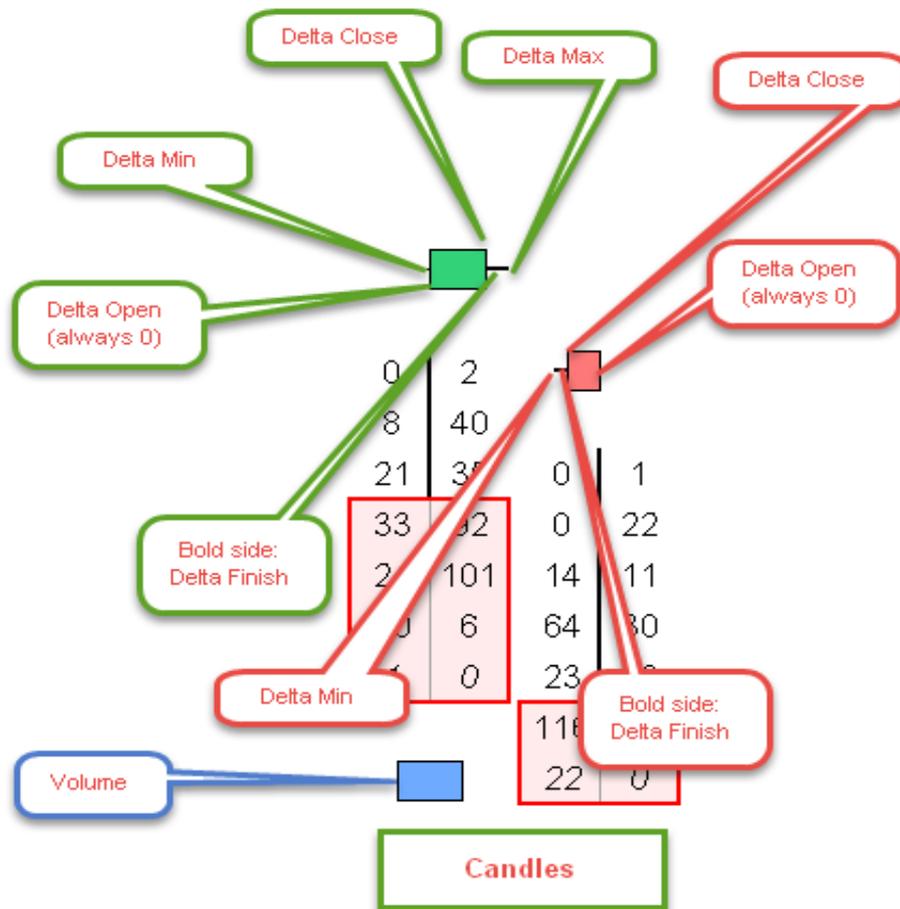
High positive HighCOT and high negative LowCOT can be used to spot potential reversals, because in both cases, a lot of traders tried to aggressively take the price beyond the bar's high and low, and failed.

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



Show DeltaBar/Show Volume Bar (NEW IN 2.0)

Sets the position (*None, Top, Bottom*) of the horizontal bar representation of the delta and volume of the bar.



HIGHLIGHTED CELLS

07. Highlighted Cells	
1. Cell Fill Type	Full
2. Show Unfinished Auctions	True
3. UA Color	204; 17
4. Show Naked UA	False
5. Show POC	True
6. POC Color	160; 16
7. Show Naked POC	False
8. Show Naked History	False
9. Reset Naked Levels on Ses	False

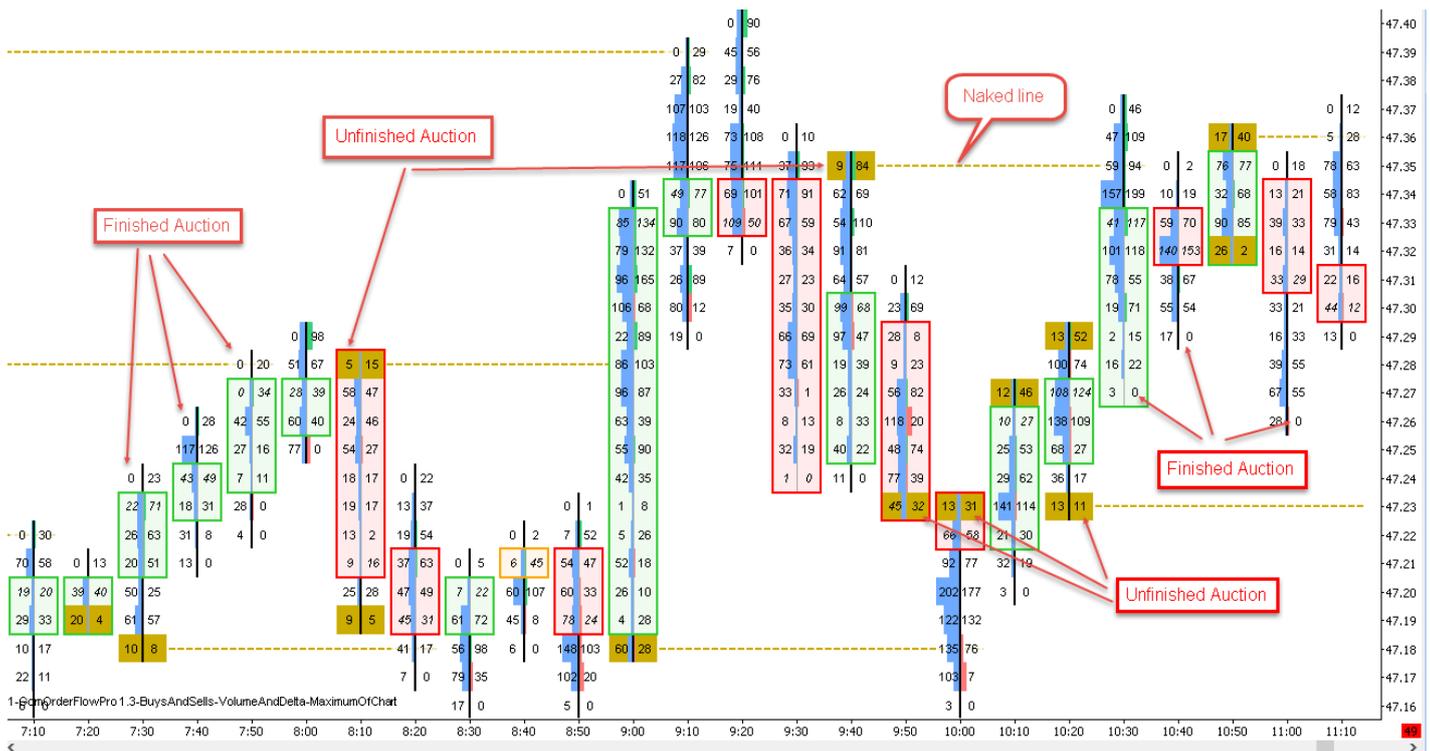
Highlighted Cells	
Cell Fill Type	Full
Show Unfinished Auc...	<input type="checkbox"/>
UA Color	#FFCCAC00
Show Naked UA	<input type="checkbox"/>
Show POC	<input type="checkbox"/>
POC Color	#FFA0A0A0
Show Naked POC	<input type="checkbox"/>
Show Naked History	<input type="checkbox"/>
Reset Naked Levels...	<input type="checkbox"/>

Spec: Cell Fill Type (In:42)	Full
Spec: Show Unfinished Auctions (In:43)	Yes
Spec: UA Color (In:44)	R: 204, G: 172
Spec: Show Naked Unfinished auctions (In:45)	No
Spec: Show POC (In:46)	Yes
Spec: POC Color (In:47)	R: 160, G: 160
Spec: Show Naked POCs (In:48)	Yes
Spec: Show Naked History (In:49)	No
Spec: Reset Naked Levels on Session Start ...	No

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.



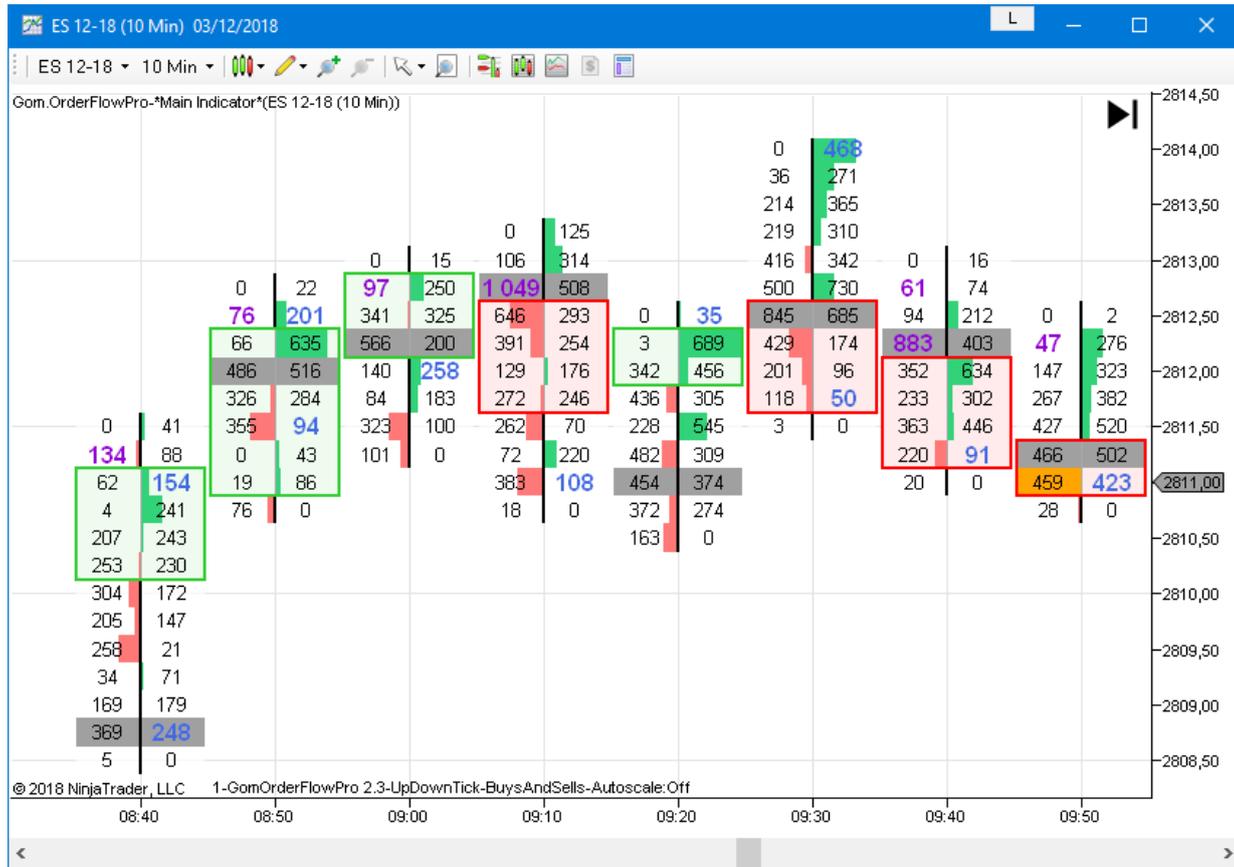
What is the POC

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

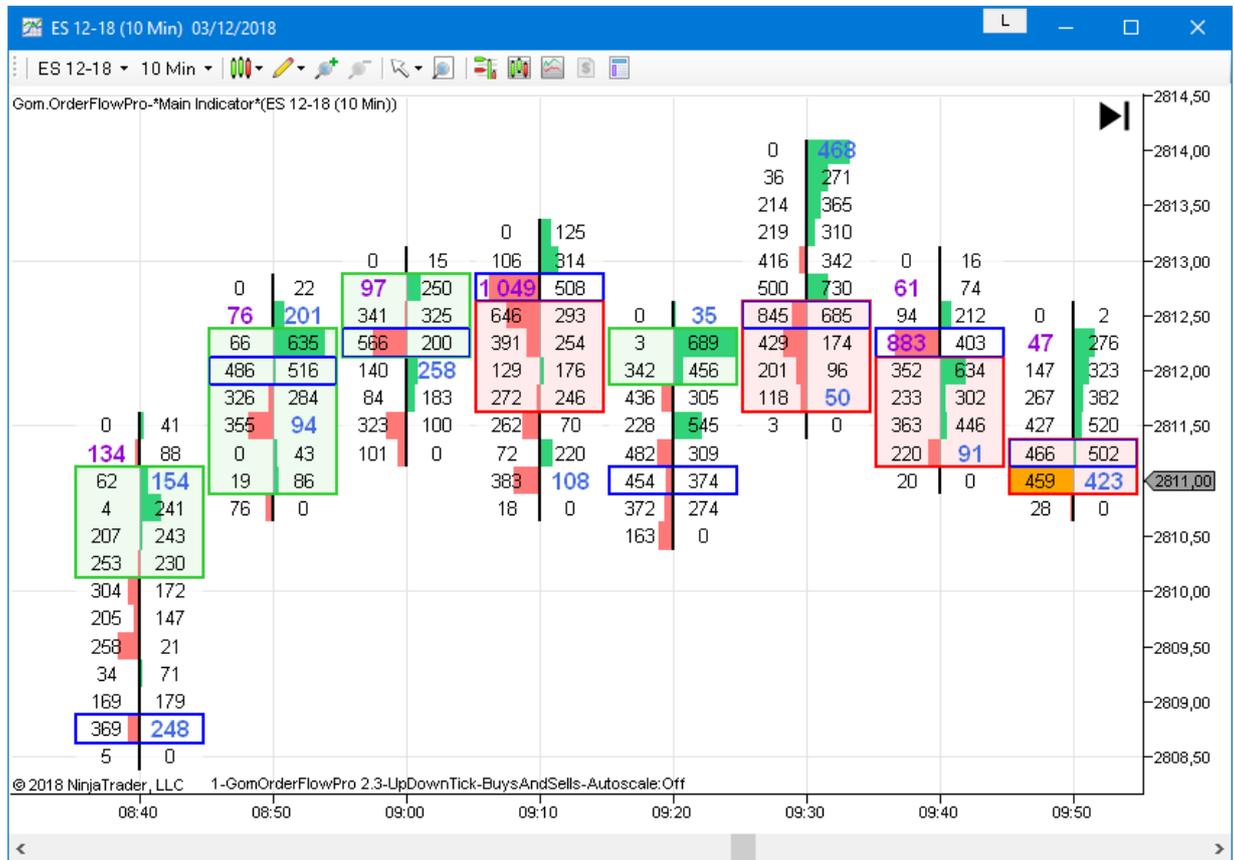
Cell fill Type (NEW IN 2.3)

This setting controls how the cells are painted with the POC/UA information

Full : Full Cell Paint



Outline : Only the outline of the cell is painted, allowing to see the cell colors underneath

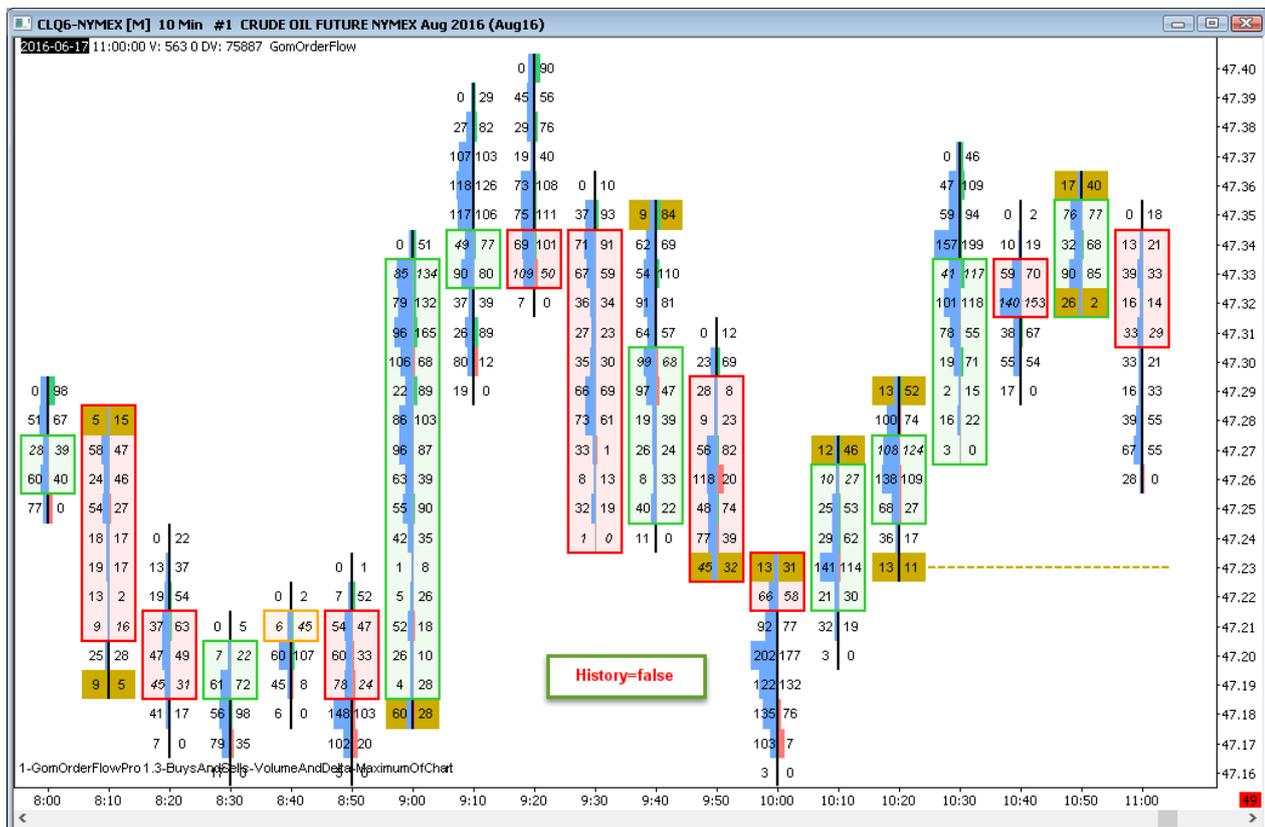
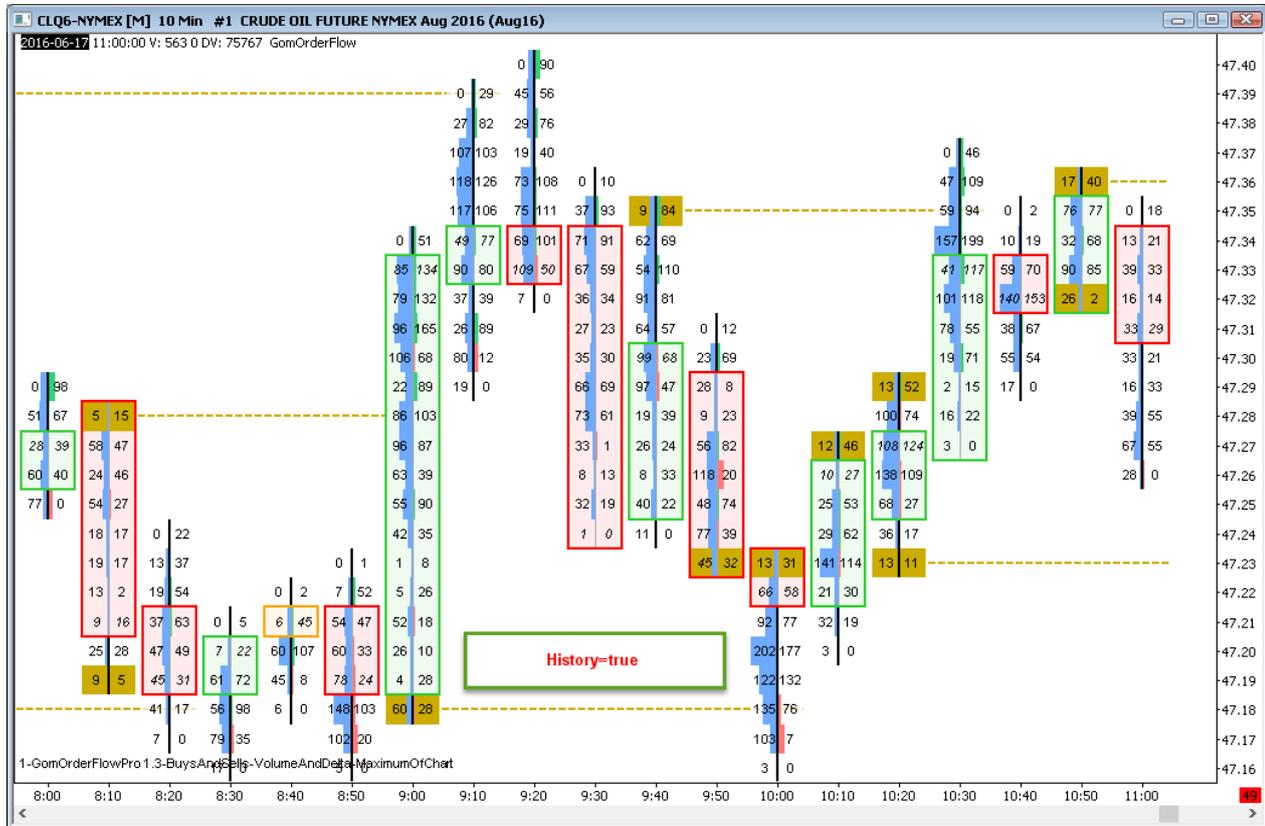


What are naked lines

Naked lines are extension of price 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.



IMBALANCE LEVELS

08. Imbalance Levels	
01. Show Imbalances	True
02. Criterion 1 Direction	Diagonal
03. Criterion 1 Operator	Ratio
04. Criterion 1 Threshold	3
05. Criterion 2 Direction	None
06. Criterion 2 Operator	Difference
07. Criterion 2 Threshold	3
08. Winning Side Minimum Size	0
09. Losing Side Minimum Size	1
10. Losing Side Maximum Size	-1
11. Use Bold	True
12. Use Larger Fonts	True
13. Show Only On Text	False
14. Buy Color	RoyalBlue
15. Sell Color	DarkViolet

Imbalance Levels	
Show Imbalances	<input type="checkbox"/>
Criterion 1 Direction	Diagonal
Criterion 1 Operator	Ratio
Criterion 1 Threshold	3
Criterion 2 Direction	None
Criterion 2 Operator	Difference
Criterion 2 Threshold	3
Winning Side Minimum Size	0
Losing Side Minimum Size	1
Losing Side Maximum Size	-1
Use Bold	<input checked="" type="checkbox"/>
Use Larger Fonts	<input checked="" type="checkbox"/>
Show Only On Text	<input type="checkbox"/>
Buy Color	RoyalBlue
Sell Color	DarkViolet

Imb:Show Imbalances (In:61)	Yes
Imb:Criterion 1 Direction (In:62)	Diagonal
Imb:Criterion 1 Operator (In:63)	Ratio
Imb:Criterion 1 Threshold (In:64)	3
Imb:Criterion 2 Direction (In:65)	None
Imb:Criterion 2 Operator (In:66)	Difference
Imb:Criterion 2 Threshold (In:67)	3
Imb:Winning Side Minimum Size ...	0
Imb:Losing Side Minimum Size (L...	1
Imb:Losing Side Maximum Size ...	-1
Imb:Use Bold (In:71)	Yes
Imb:Use Larger Fonts (In:72)	Yes
Imb:Show Only On Text (In:73)	No
Imb:Buy Color (In:74)	R: 65, G: 105,
Imb:Sell Color (In:75)	R: 148, G: 0, B: 255

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

Caution : Massive changes new in 2.2

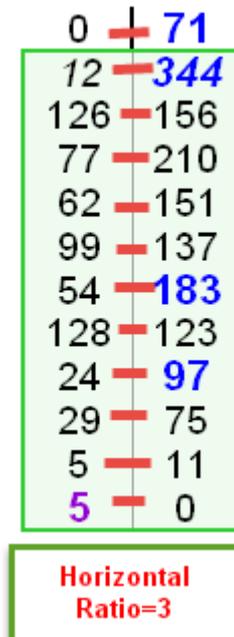
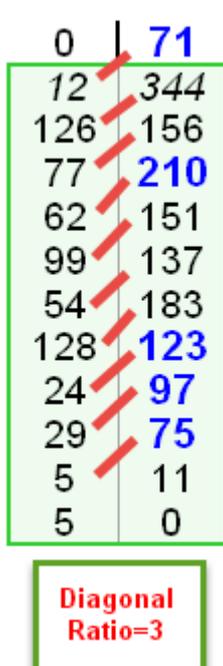
Imbalances are now defined by 1 or 2 criterions, both of them must be true for an imbalance to be validated.

Each Criterion has 3 parameters Direction, Operation and Threshold

Direction (new in 2.2): Diagonal, Horizontal, None

The direction sets how bid/asks values are compared.

- *Horizontal* : bid and ask are compared on the same price level
- *Diagonal* : bid and ask are compared diagonally, on the same auction level
- *None*: Criterion is not used.



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

Threshold :

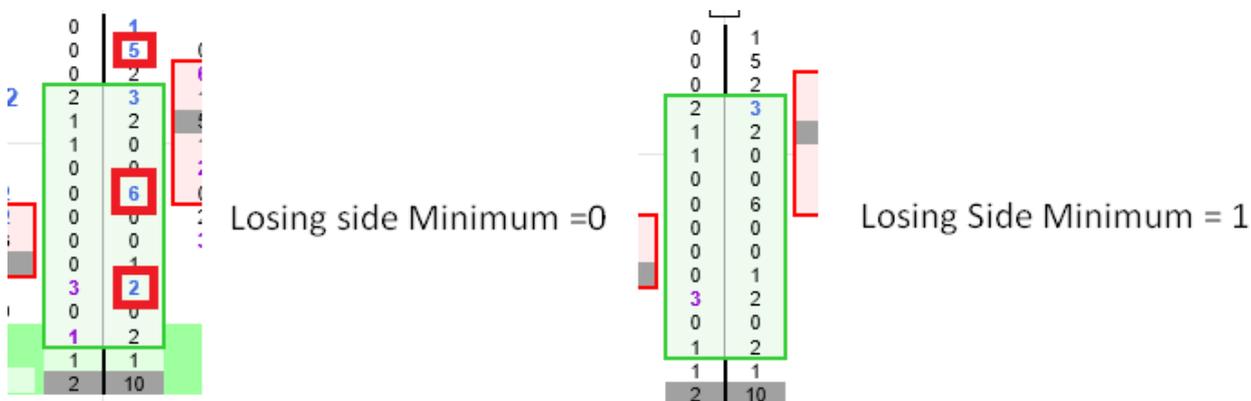
Value used against the threshold, using the operator, to decide is one side is “winning”

Winning Side Minimum Size (new in 2.2):

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

Losing Side Minimum Size (new in 2.4):

This settings forces the losing side to a minimum size, it can be used to avoid imbalances created by 0 size on the losing side in thin markets



Losing Side Maximum Size (new in 2.2):

This settings allows to show only imbalances where the losing side is no bigger than a maximum volume. To disable, use -1.

Example with 3:1 horizontal ratio

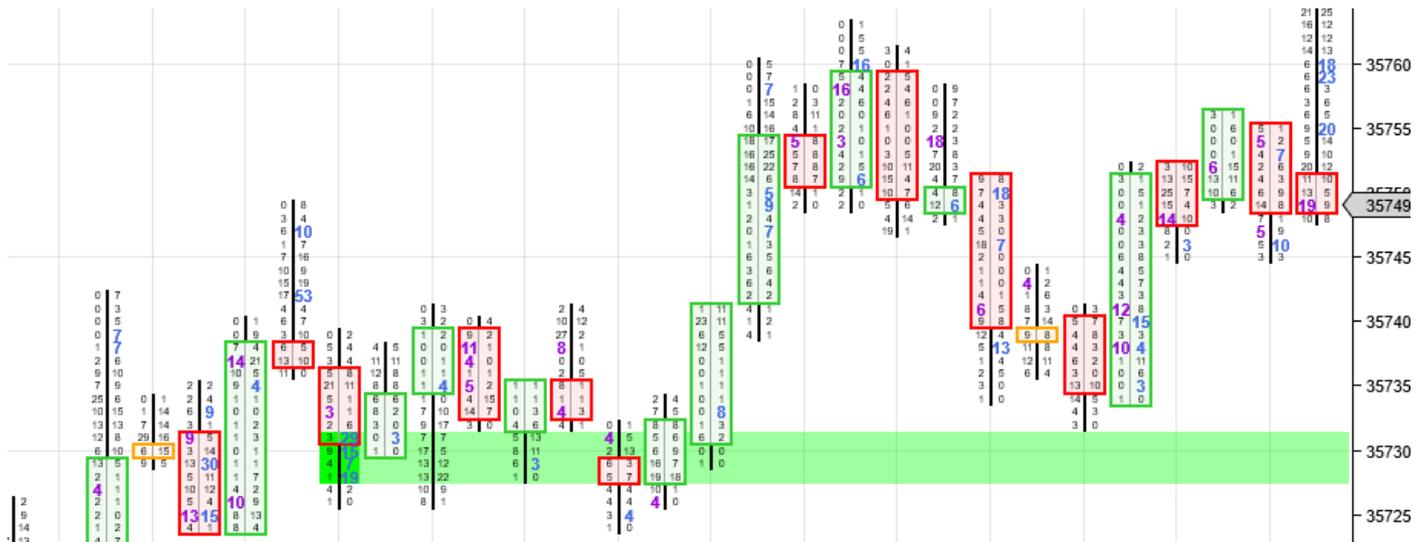


Use Bold, Use Larger Fonts

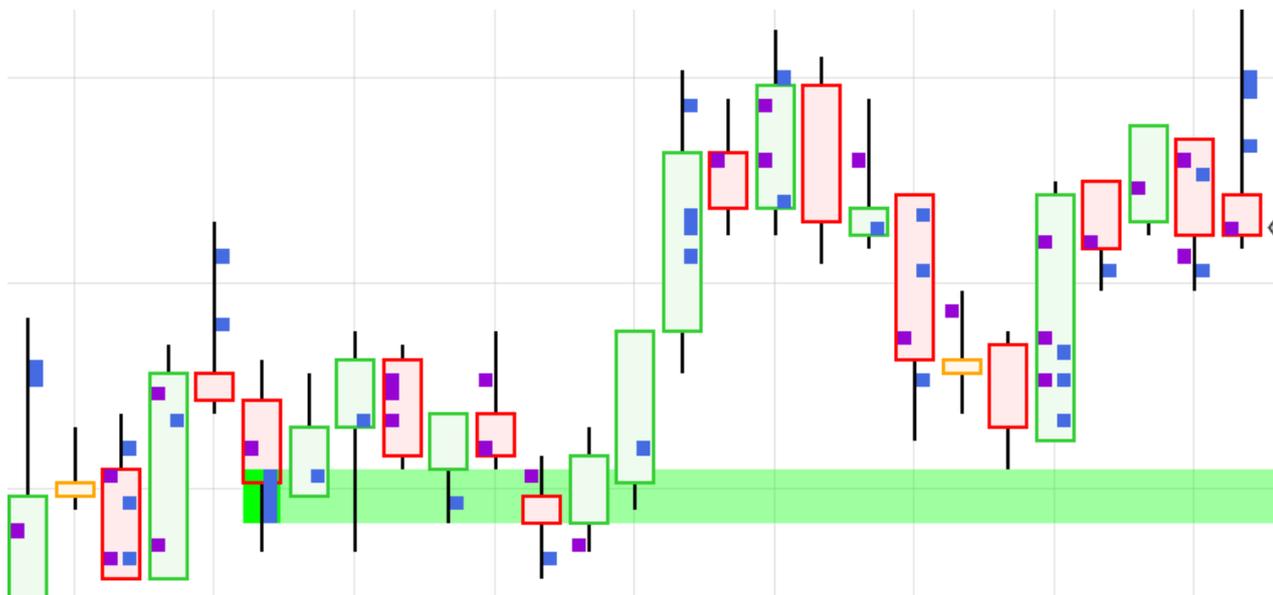
These settings change font size/boldness to enhance readability of imbalance levels.

Show Only On Text (NEW IN 2.4)

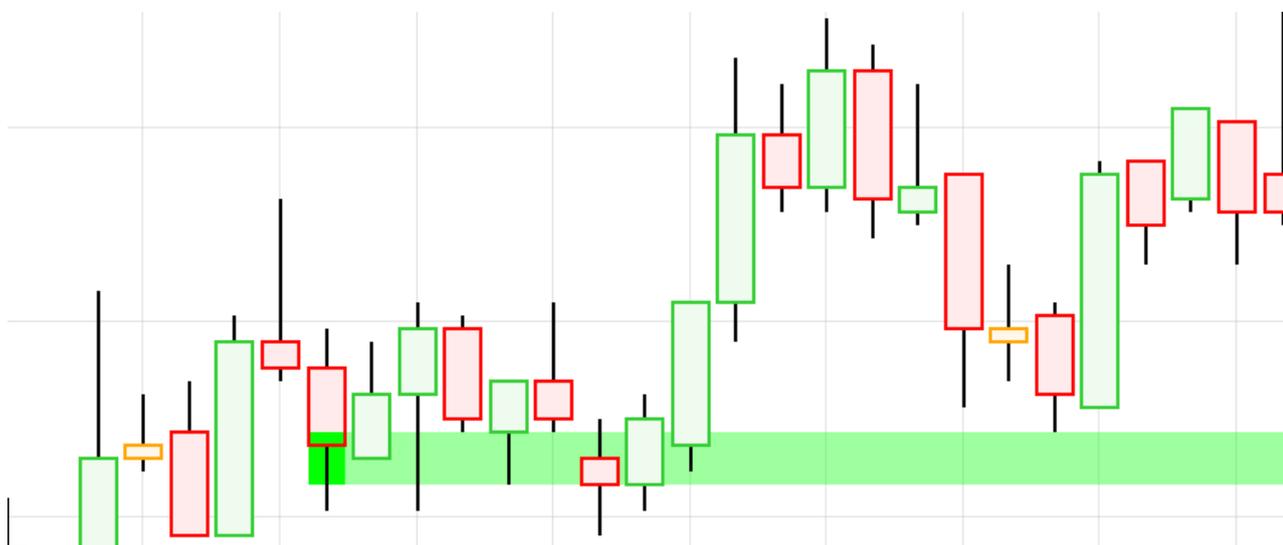
Normal view



When this setting is disabled, imbalances are replaced by colored rectangles when the numbers get too small to read



When this setting is enabled, colored rectangles are not shown



S/R ZONES

09. S/R Zones	
01. Show S/R Zones	True
02. Color the Zone Creating Cells	True
03. Number of consecutive levels	3
04. Minimum total volume	0
05. Zone Valid until when ?	FullCandleCross
06. Nb Ticks for SimpleCross	1
07. Show History	True
08. Reset Zones On Session Start	False
09. Resistance Zone Color	Red
10. Support Zone Color	Lime
11. Opacity	100
12. Sound Alerts	False
13. New Resistance sound	c:\temp\sound\cl
14. New Support sound	c:\temp\sound\ki
15. Invalidated Resistance sound	c:\temp\sound\cl
16. Invalidated Support sound	c:\temp\sound\ki

S/R Zones

Show S/R Zones

Color the Zone Creating Cells

Number of consecutive levels: 3

Minimum total volume: 0

Zone valid until when ? : FullCandleCross

Nb Ticks for SimpleCross: 1

Show History

Reset Zones On Session Start

Resistance Zone Color: Red

Support Zone Color: Lime

Opacity: 100

Sound Alerts

New Resistance sound: c:\temp\sound\close

New Support sound: c:\temp\sound\kick-tr

Invalidated Resistance sound: c:\temp\sound\close

Invalidated Support sound: c:\temp\sound\kick-tr

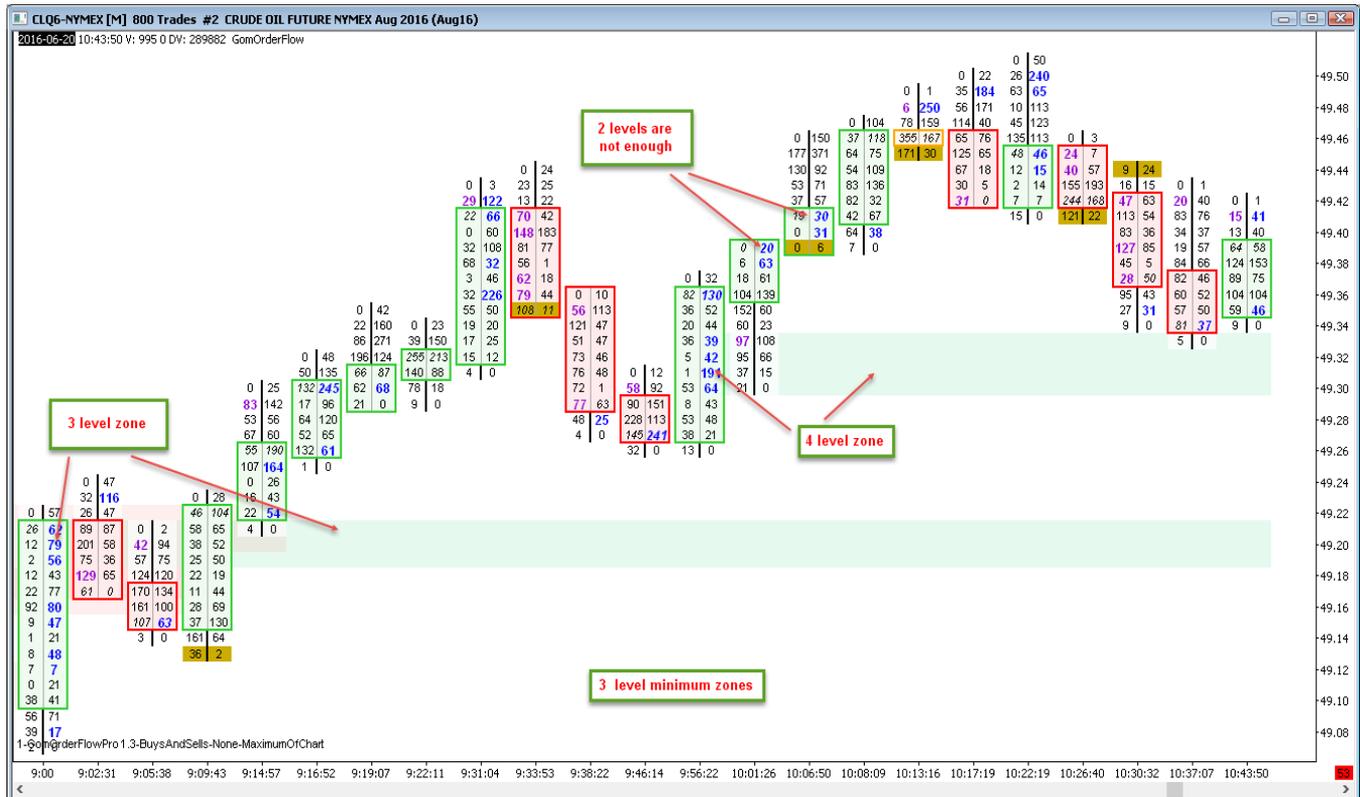
S/R: Show S/R Zones (In:76)	Yes
S/R: Color the Zone Creating Cells (In:77)	Yes
S/R: Number of consecutive levels (In:78)	3
S/R: Minimum total volume (In:79)	0
S/R: Zone valid until when ? (In:80)	FullCandleCross
S/R: Nb Ticks for SimpleCross (In:81)	1
S/R: Show History (In:82)	Yes
S/R: Reset Zones On Session Start (In:83)	No
S/R: Resistance Zone Color (In:84)	R: 255, G: 0, B: 0
S/R: Support Zone Color (In:85)	R: 0, G: 255, B: 0
S/R: Opacity (In:86)	100
S/R: Sound Alerts (In:87)	No
S/R: New Resistance sound (In:88)	c:\temp\sound\cl
S/R: New Support sound (In:89)	c:\temp\sound\ki
S/R: Invalidated Resistance sound (In:90)	c:\temp\sound\cl
S/R: Invalidated Support sound (In:91)	c:\temp\sound\ki

This section 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 zone, and vice versa with selling imbalances

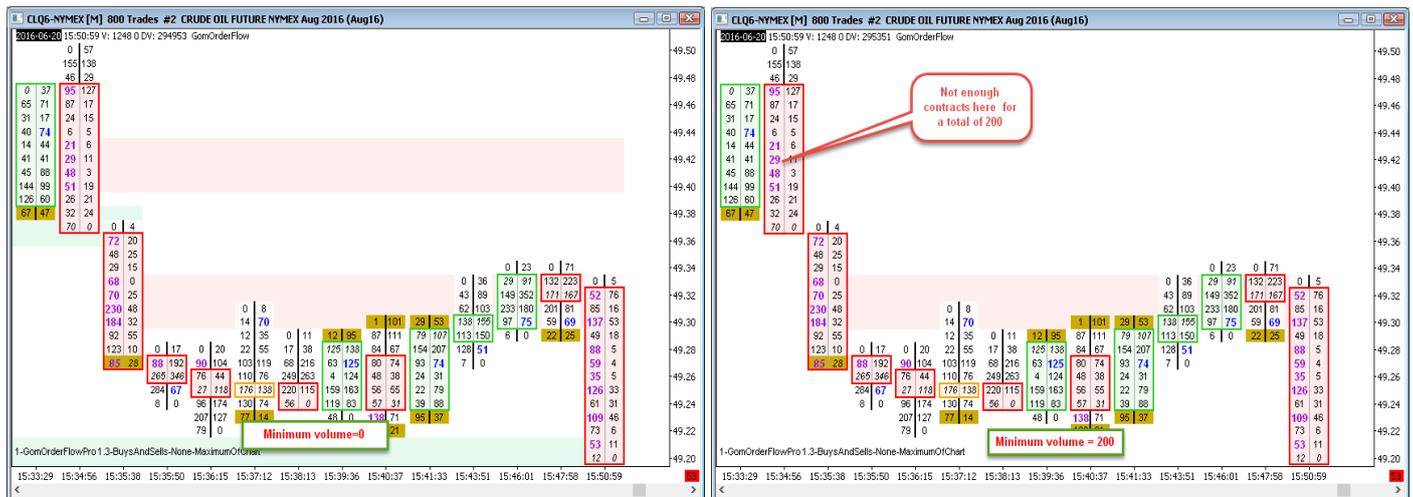
Number of consecutive levels

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



Minimum Total volume

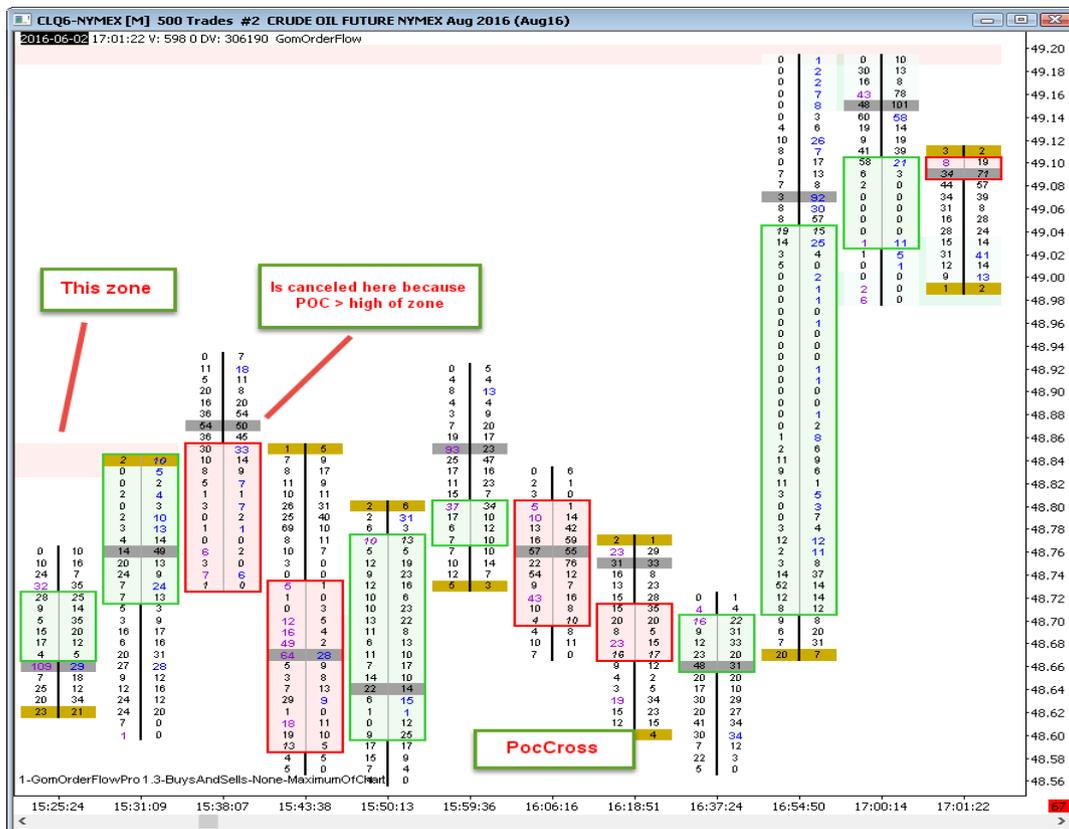
Defines the minimum volume of total imbalance levels needed to define a S/R zones. This can be used to withdraw zones not defined with enough contracts.



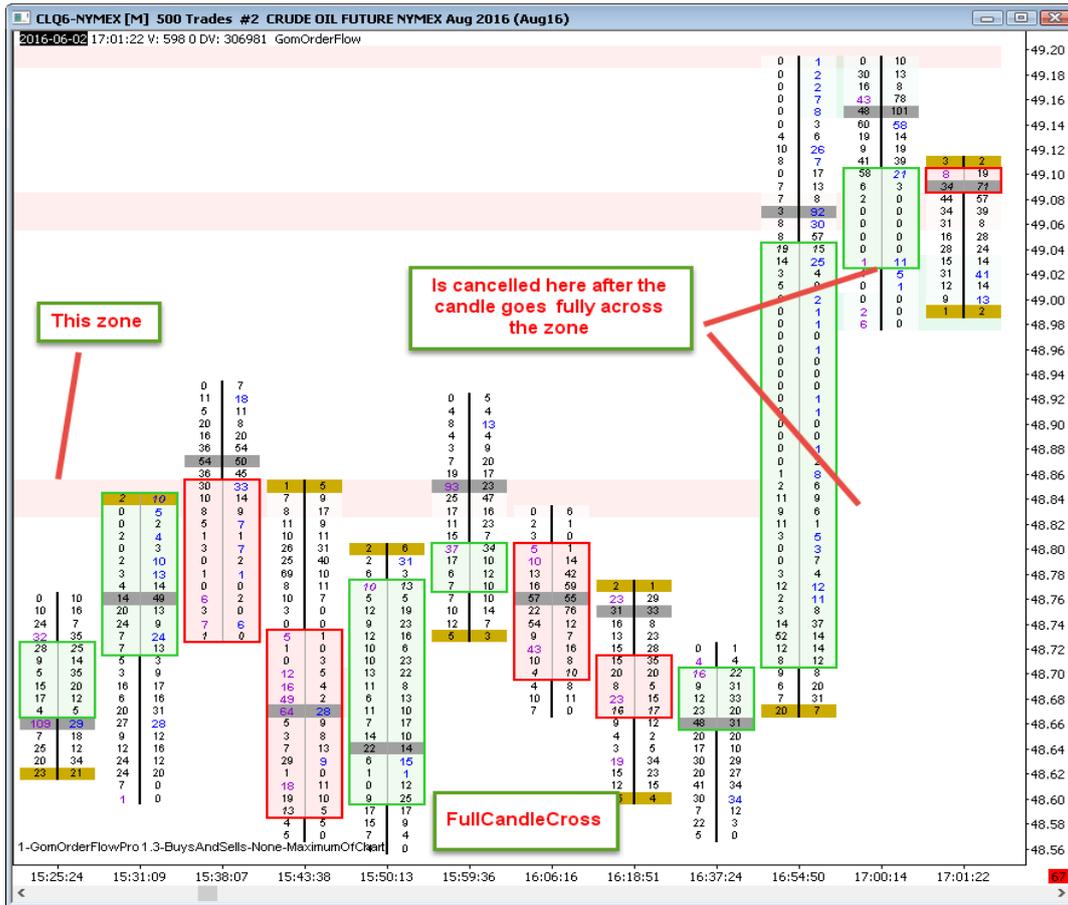
Zone valid until when ? (NEW IN 2.0) : FullCandleCross, PocCross, SimpleCross

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

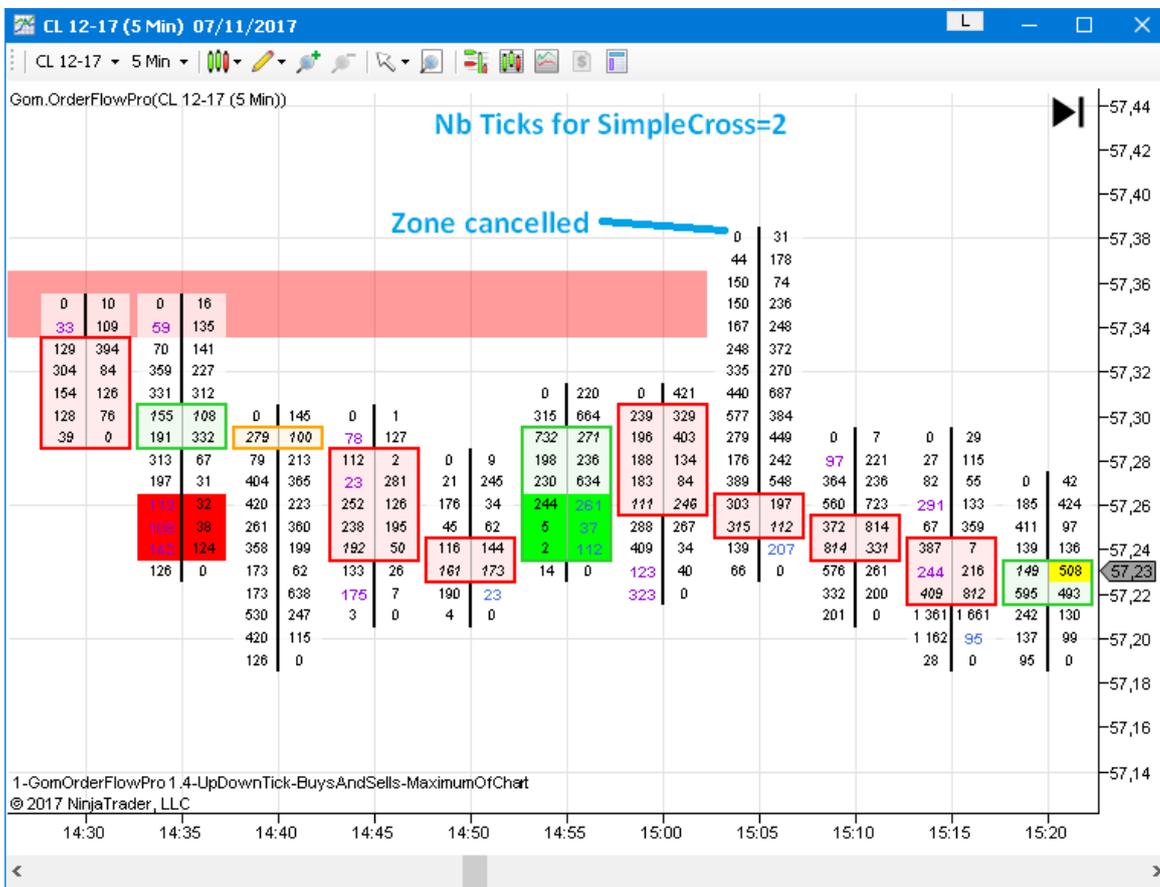
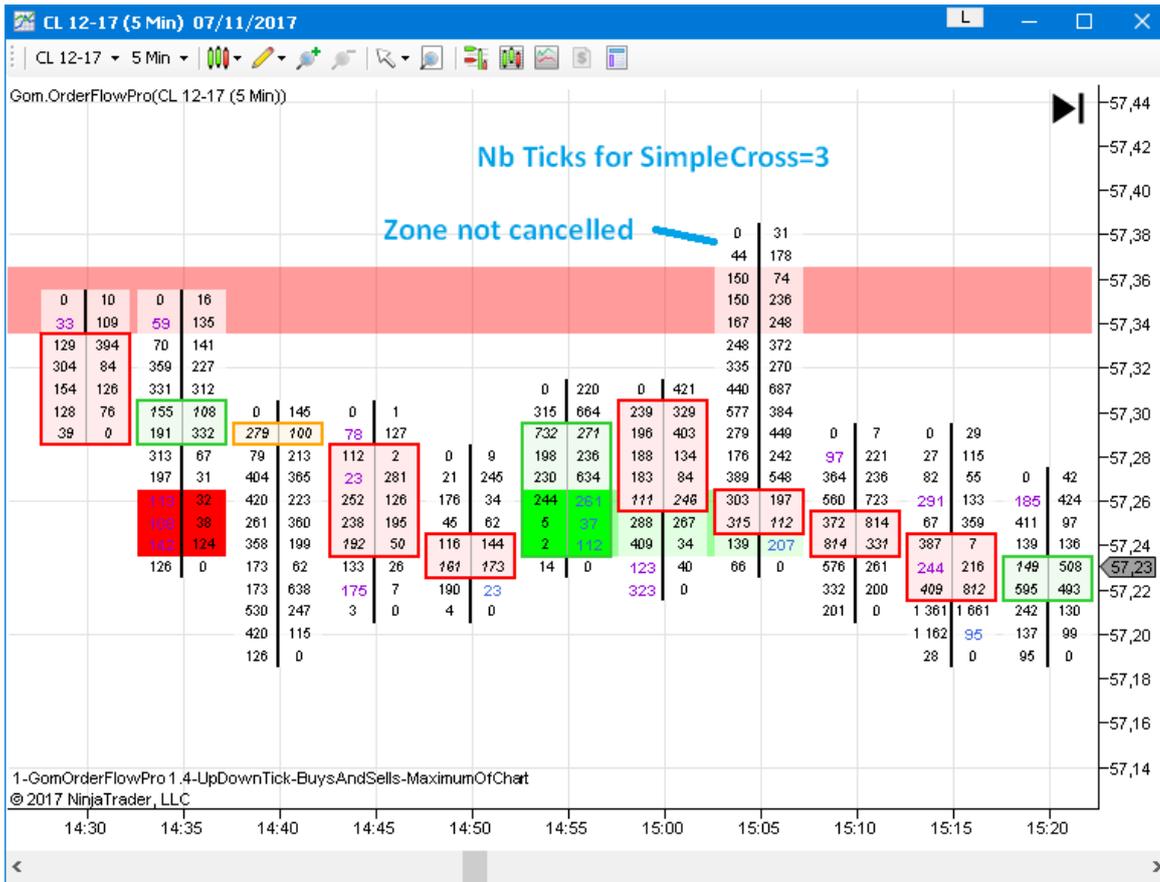
PocCross: S/R zone is invalidated as soon as the POC of the candle has crossed.



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



SimpleCross: Hi/Lo of the candle needs to have crossed the S/R zone by a number of ticks defined by the setting **Nb Ticks for SimpleCross**



Show History Shows historical cancelled zones for analysis purposes.



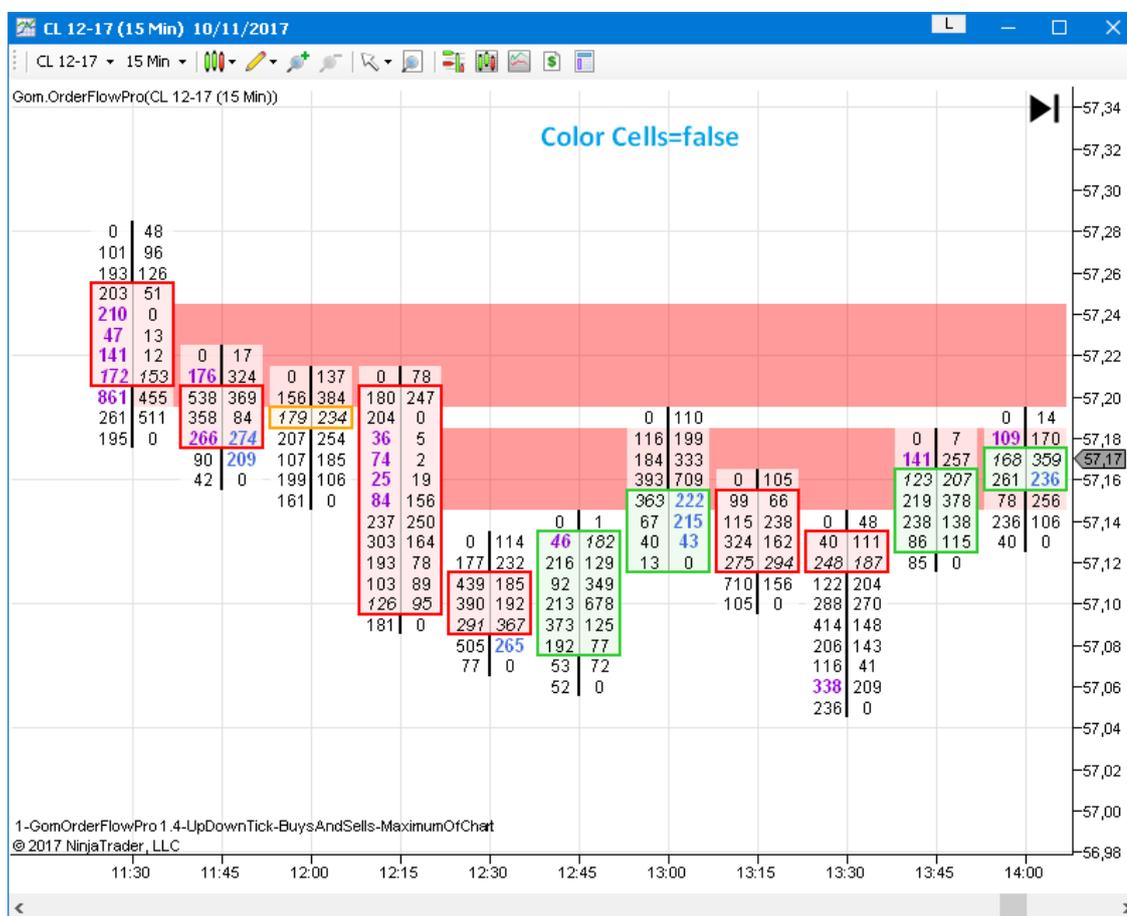
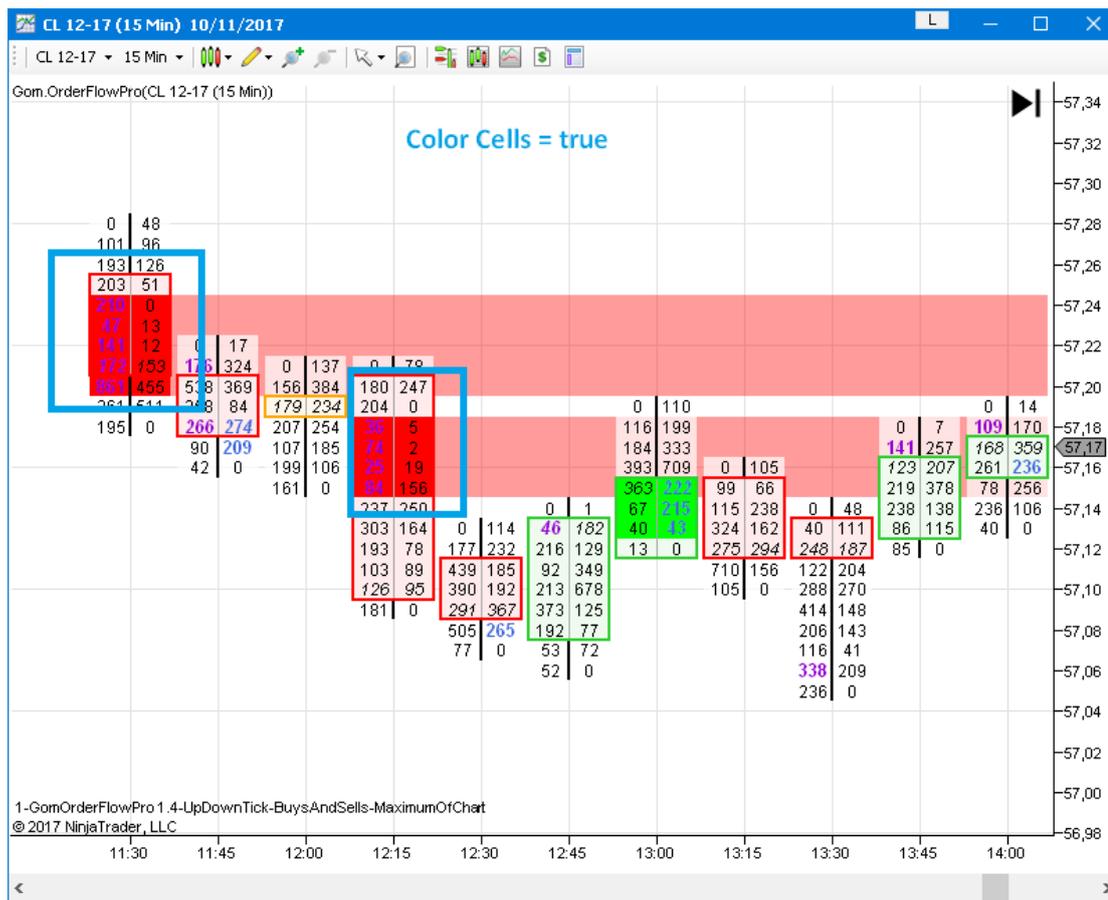
Reset Zones on session start (new in 1.4): If true, all zones get cancelled at the start of each new session



Resistance Zone Color, Support Zone Color (NEW IN 2.0) : Color of the Resistance/Support zones.

Color the Zone Creating Cells (NEW IN 2.0):

When true, all the cells creating the zone in the candle are colored with the R/S color. This allows to spot them more easily in real-time when they building up.



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 zone is created or if a resistance or support zone is invalidated (ie. deleted)

New Resistance/New Support sound (NEW IN 1.4):

Defines the sounds to be played if "Sound Alerts" is true and a new Resistance or Support zone is created

The files defined in the settings must be present on the file system.

Invalidated Resistance/ Invalidated Support sound (NEW IN 2.5):

Defines the sounds to be played if "Sound Alerts" is true and a Resistance or Support zone is invalidated.

The files defined in the settings must be present on the file system.

REVERSALS (NEW IN 1.4)

10. Reversals

01. Color Declining Zone	False
02. Show Reversal Arrows	False
03. Minimum Number of Declining L	3
04. Allow Imb. on Declining Side	False
05. Min. size of Opposite imb.	1
06. Position of POC	InDecliningSideHalfOfBar
07. Force Decl. Vol. < Opp.Vol.	True
08. Up Color	Cyan
09. Down Color	Magenta
10. Sound Alerts	False
11. Up sound	c:\temp\sound\kick-trimmed
12. Down sound	c:\temp\sound\closed-hat

Reversals

Color Declining Zone

Show Reversal Arrows

Minimum Number of...

Allow Imb. on Declini...

Min. size of Opposite i...

Position of POC

Force Decl. Vol. < Opp...

Up Color

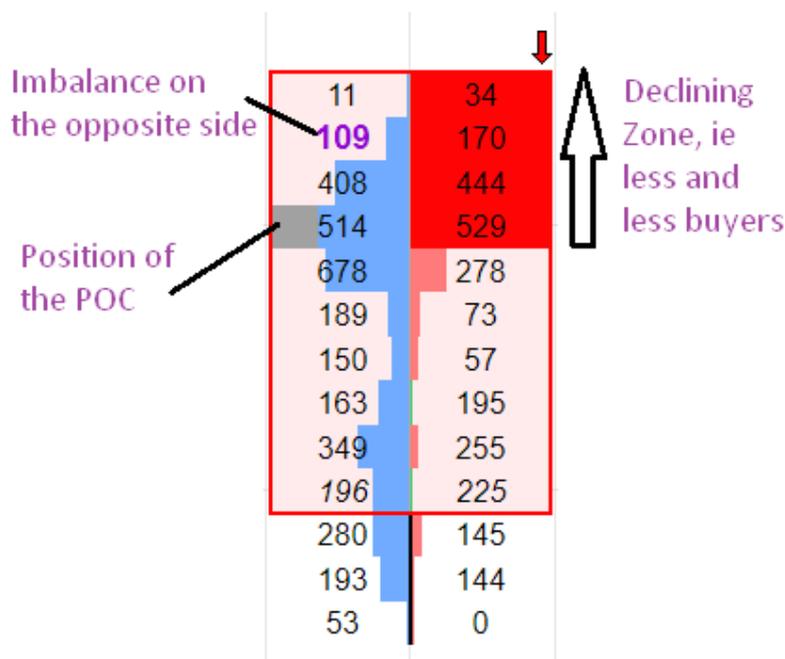
Down Color

Sound Alerts

Up sound

Down sound

Rev:Color Declining Zone (In:74)	Yes
Rev:Show Reversal Arrows (In:75)	Yes
Rev:Minimum Number of Declining Le...	3
Rev:Allow Imb. on Declining Side (In:...	No
Rev:Min. size of Opposite imb. (In:78)	1
Rev:Position of POC (In:79)	InDecliningSideHalfOfBar
Rev:Force Decl. Vol. < Opp.Vol. (In:80)	Yes
Rev:Up Color (In:81)	R: 0, G: 255, B: 255
Rev:Down Color (In:82)	R: 255, G: 0, B: 255
Rev:Sound Alerts (In:83)	No
Rev:Up sound (In:84)	c:\temp\sound\kick-trimmed
Rev:Down sound (In:85)	c:\temp\sound\closed-hat-tri



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

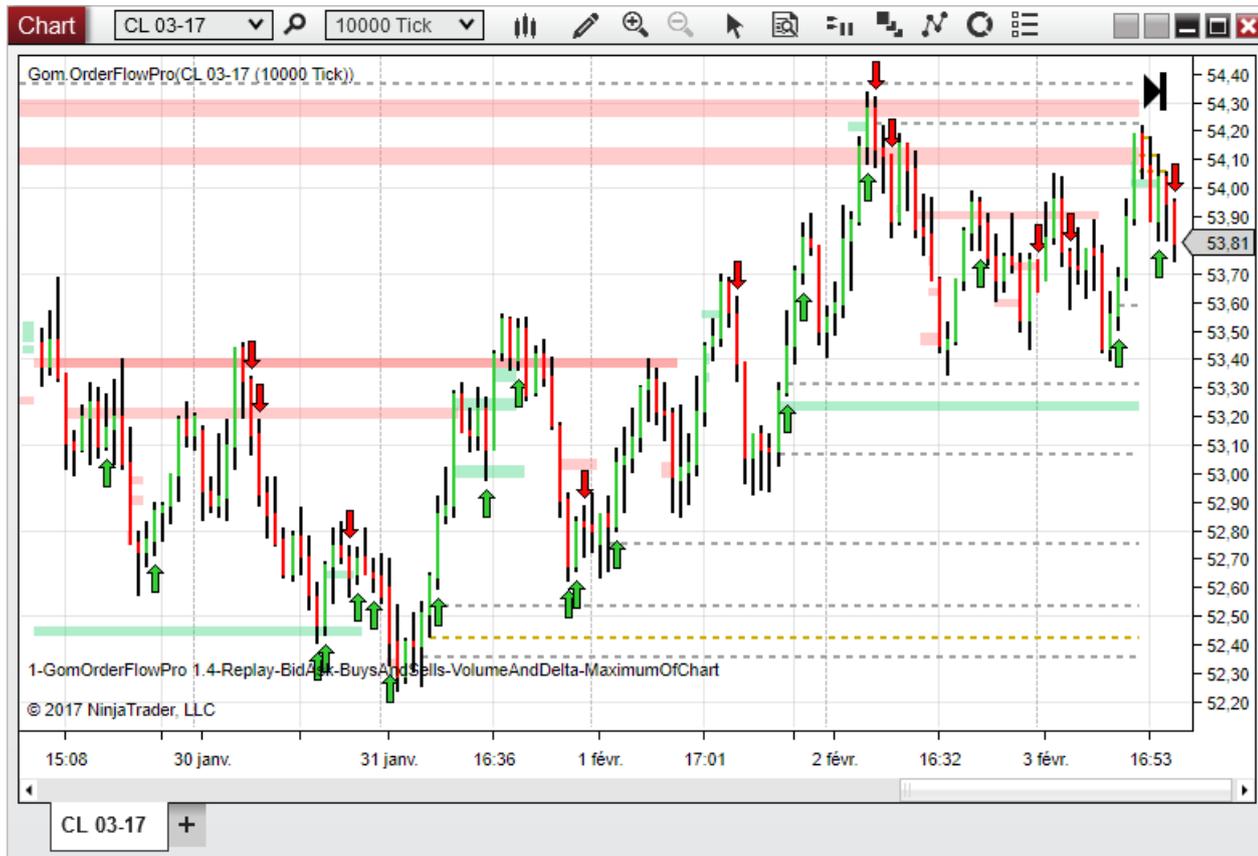
Color Declining Zones :

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 shrunk 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

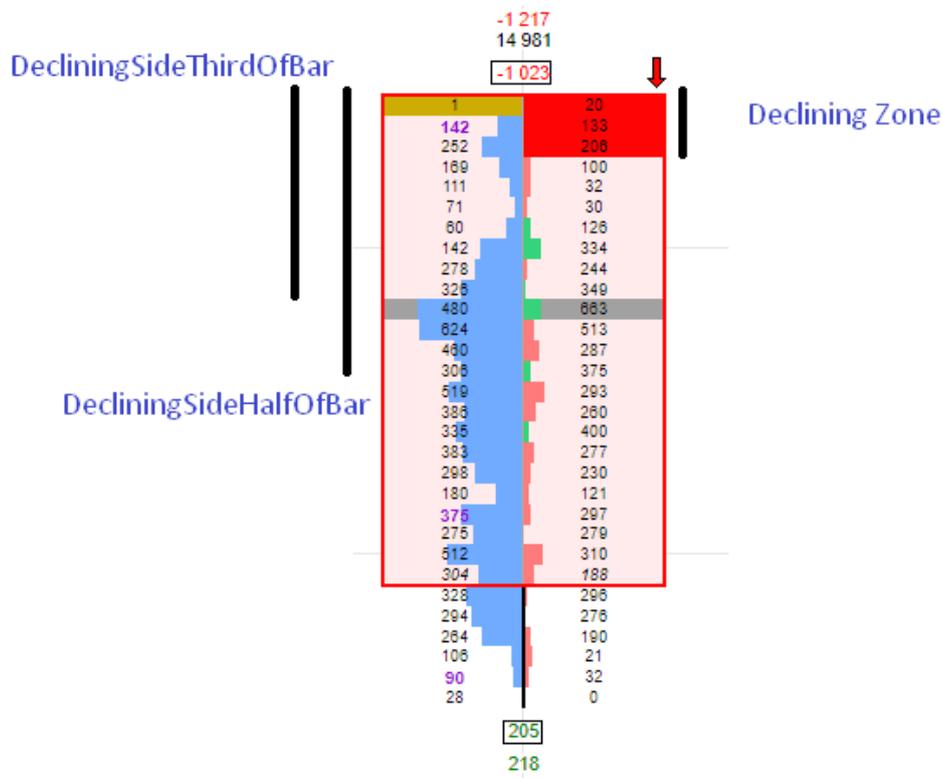
If 1, any kind of imbalance on the opposite side will validate the setup

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

Position of the POC

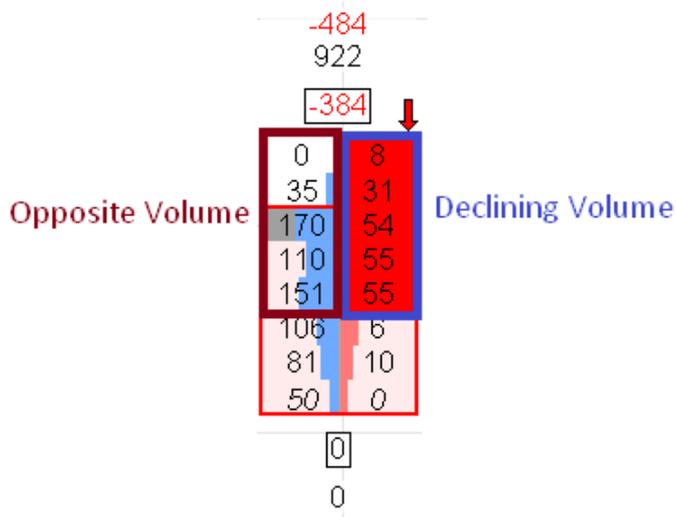
Having the POC on the declining side of the bar can help with imbalances working out because it can show there is a big number of traders trapped on the wrong side of the market near the highs or the lows.

Possibilities are *Anywhere, InDecliningZone, InDecliningSideHalfOfBar, InDeclinigSideThirdOfBar*



Force Decl. vol < Opp. vol

When this option is set, a reversal is only validated if the total declining 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

PULLBACK COLUMN (NEW IN 2.5)

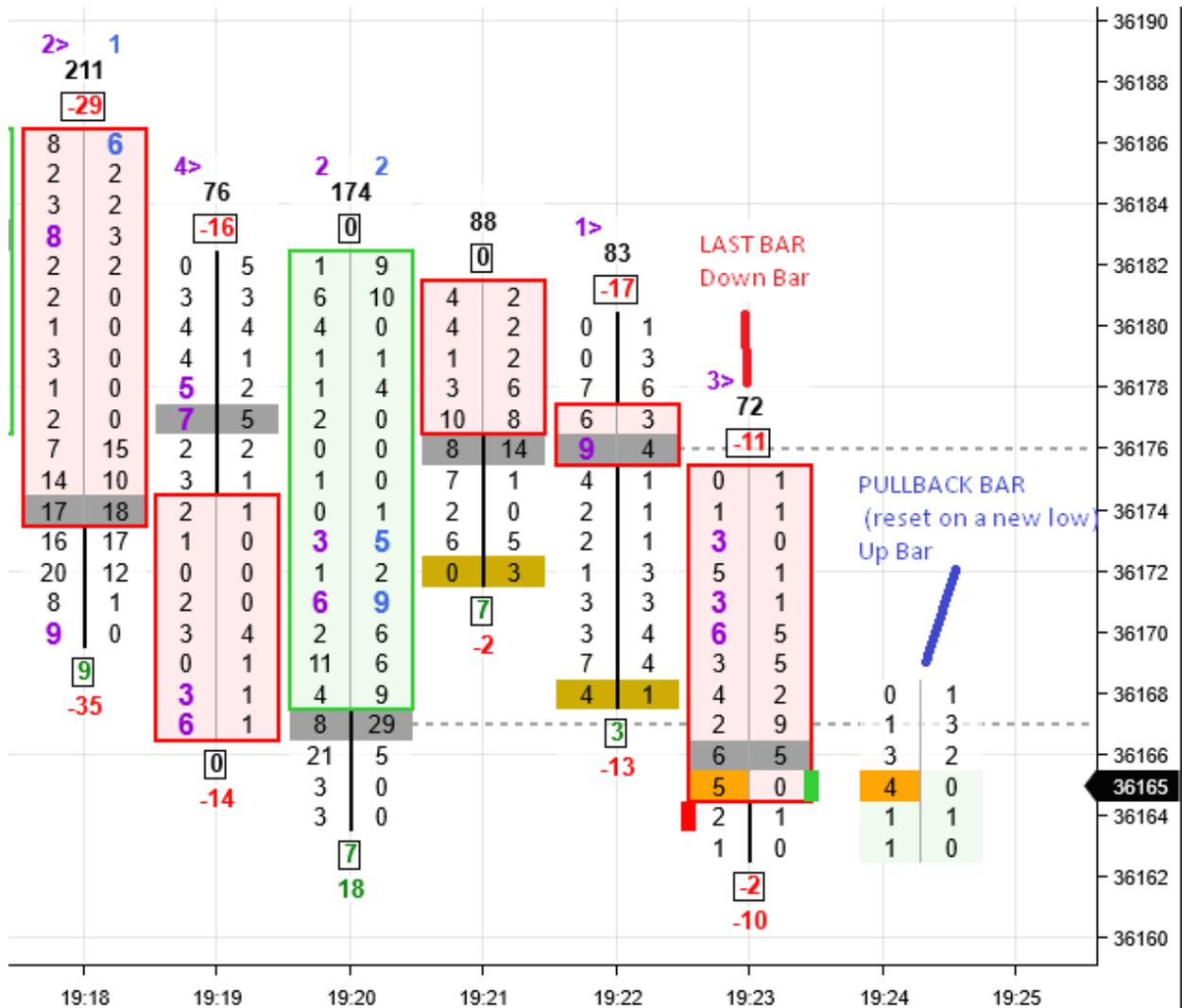
11. Pullback	Value
1. Show Pullback Column	False
2. Pullback Column Offset (in pixels)	20
3. Show Top/Bottom data	False
4. Show POC Price	False
5. Show Imbalances	True
6. Color Last Tick	True
7. Show Current Bid/Ask	False

Pullback Column	
Show Pullback column	<input type="checkbox"/>
Pullback column offset in pixels	20
Show Top/Bottom data	<input type="checkbox"/>
Show POC Price	<input type="checkbox"/>
Show Imbalances	<input checked="" type="checkbox"/>
Color Last Tick	<input checked="" type="checkbox"/>
Show Current Bid/Ask	<input type="checkbox"/>

Item	Value
Pullb: Show Pullback Column (In:107)	No
Pullb: Column Offset (in pixels) (In:108)	20
Pullb: Show Top/Bottom data (In:109)	No
Pullb: Show POC Price (In:110)	No
Pullb: Show Imbalances (In:111)	Yes
Pullb: Color Last Tick (In:112)	Yes
Pullb: Show Current Bid/Ask (In:113)	No

The Pullback column is a column that is added on the right of the chart and that only plots real-time (or in Market Replay).

This bar is reset when the current candles makes a new high or a new low, so it contains all the bid/ask info since the last market new high or new low. Therefore, it can be used to analyze how the market reacted to this new high or new low.

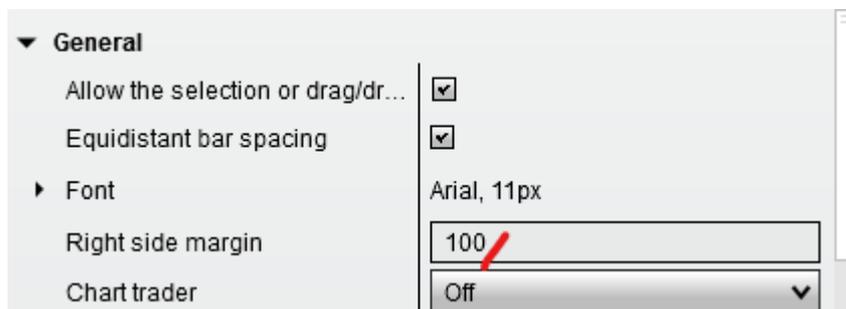


Making some room to hold the column

You will need to make some room on the right of the chart to be able to plot the pullback column

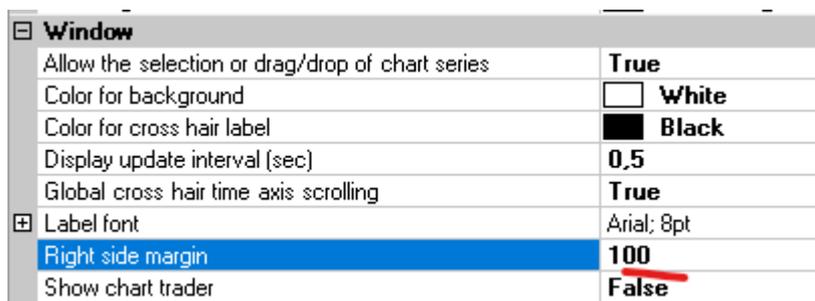
Ninjatrader 8

Right Click the Chart / Properties and set the right side margin to an appropriate value (100?)



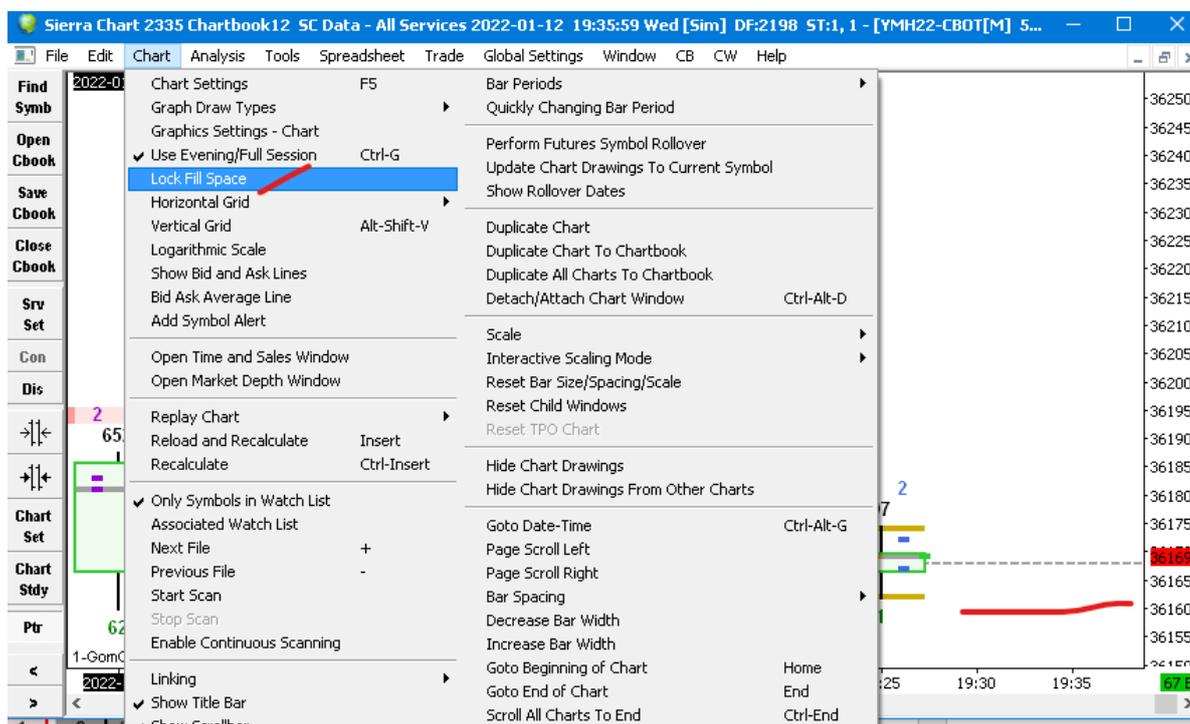
Ninjatrader 7

Right Click the Chart / Properties and set the right side margin to an appropriate value (100?)



SierraChart

Set your chart so that there is some room after the last candle on the right, then in the Chart menu, select "Lock Fill Space"

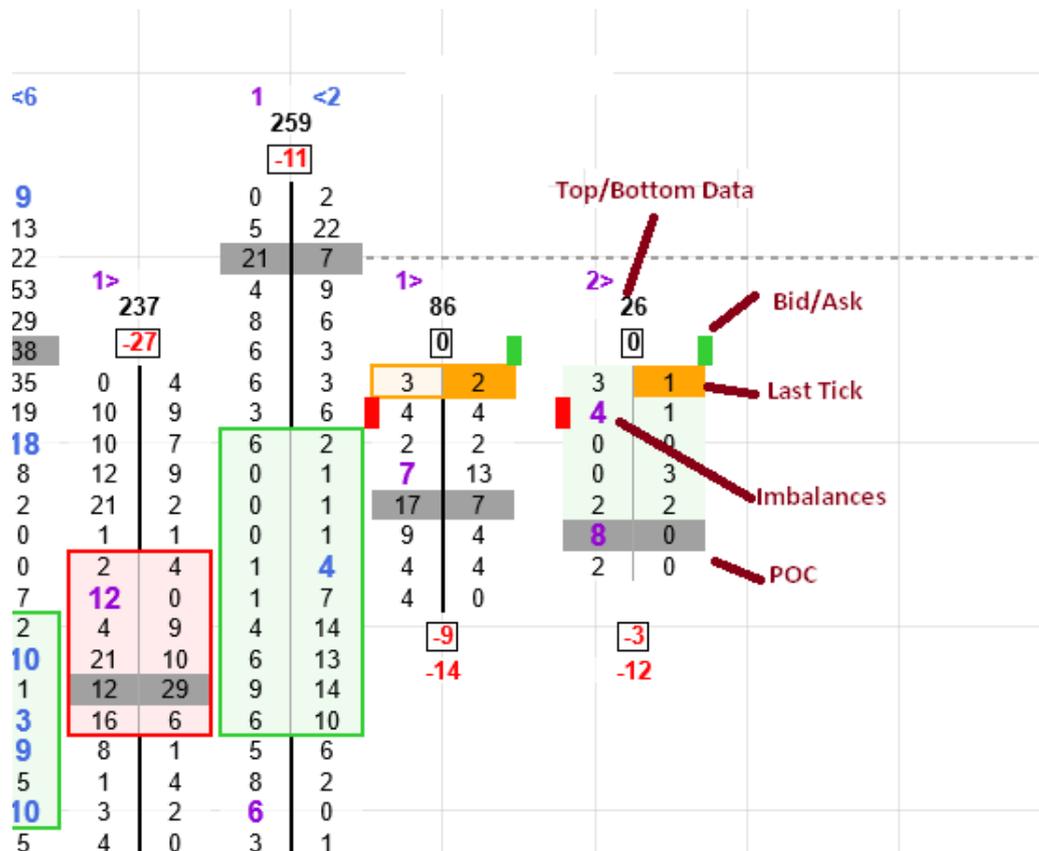


Pullback Column Offset in Pixels

Sets the distance between the Pullback column and the last column. By default it's larger than the normal spacing in order to avoid confusion with a "real" column

Show Top/Bottom Data, POC Price, Imbalances, Last Tick, Current Bid/Ask

These settings allow the user to choose which data from the main candles is also used on the Pullback column



HOTKEYS

11.HotKeys		HotKeys	
1.Focused Indicator Toggle K	Space	Focused Indicator Togg...	Space
2.Focused Indicator Toggle M	Ctrl	Focused Indicator Togg...	Ctrl
3.Text Mode Toggle Key	Divide	Text Mode Toggle Key	Divide
4.Text Mode Toggle Mod	None	Text Mode Toggle Modifi...	Ctrl
5.Color Mode Toggle Key	Add	Color Mode Toggle Key	Add
6.Color Mode Toggle Mod	None	Color Mode Toggle Modi...	Ctrl
7.AutoScale Toggle Key	Multiply	AutoScale Toggle Key	Multiply
8.AutoScale Toggle Modifiers	None	AutoScale Toggle Modifi...	Ctrl
			HK:Focused Indicator Toggle Ke... Space
			HK:Focused Indicator Toggle Mo... Ctrl
			HK:Text Mode Toggle Key (In:92) Divide
			HK:Text Mode Toggle Modifiers ... None
			HK:Color Mode Toggle Key (In:94) Add
			HK:Color Mode Toggle Modifiers ... None
			HK:AutoScale Toggle Key (In:96) Multiply
			HK:AutoScale Toaqle Modifiers ... None

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)