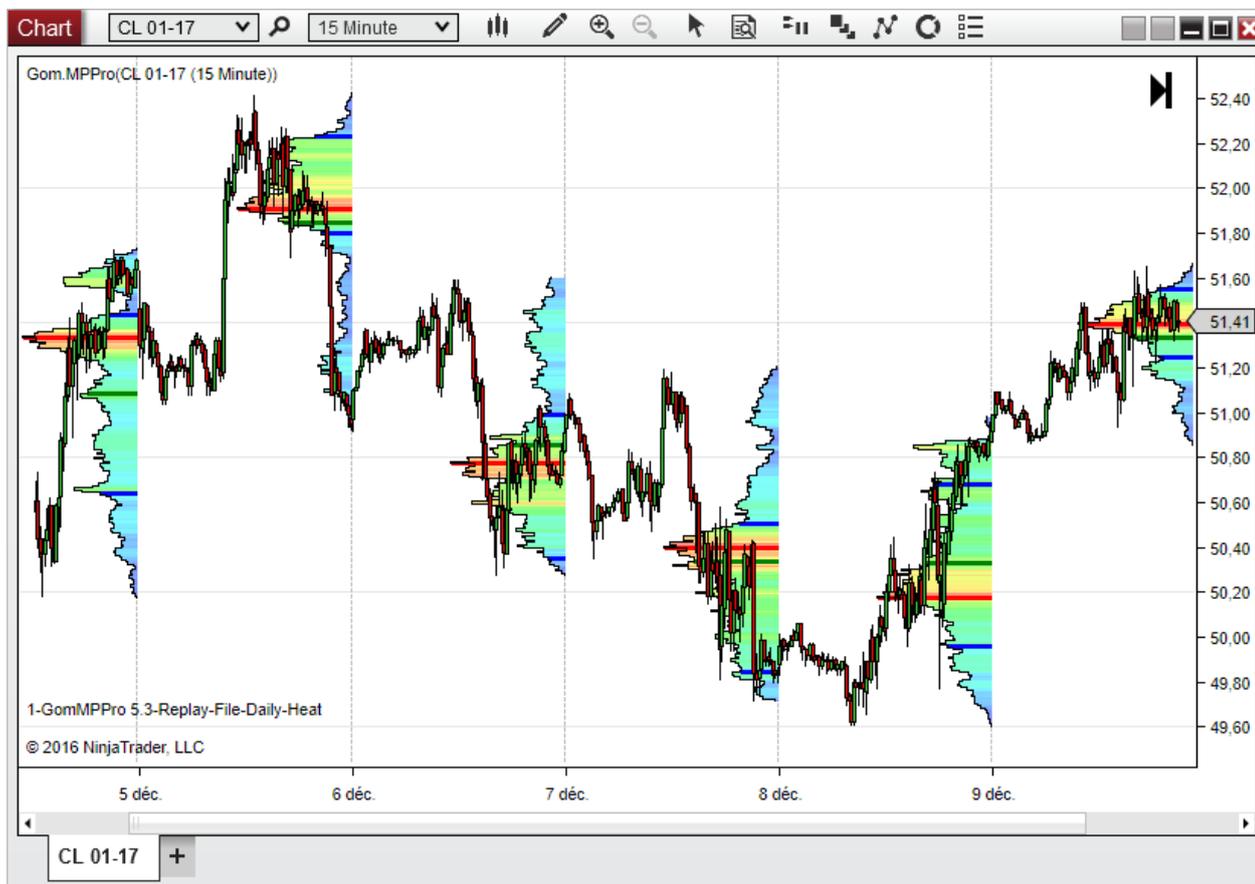


GOMMP PRO

DOCUMENTATION OF SETTINGS

Version 5.7

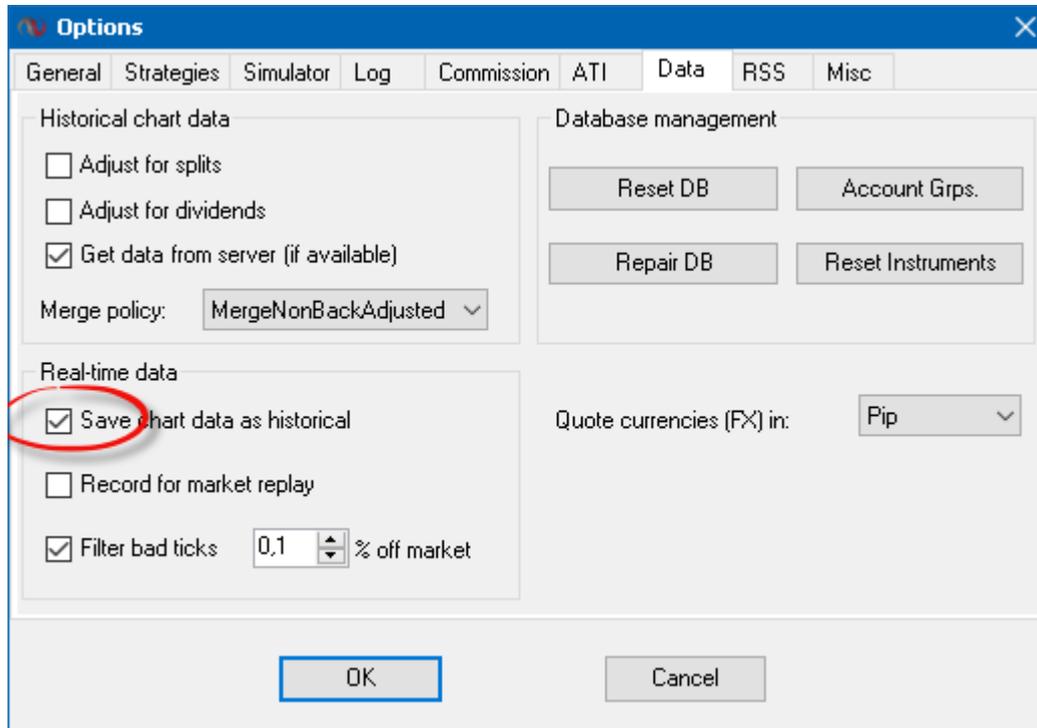
Copyright Gomex 2022



BASE NINJATRADER SETTINGS

NINJATRADER 7

If you use File Data source to allow the use of the Ninja tick files, please enable recording of the files in Tools/Options/Data



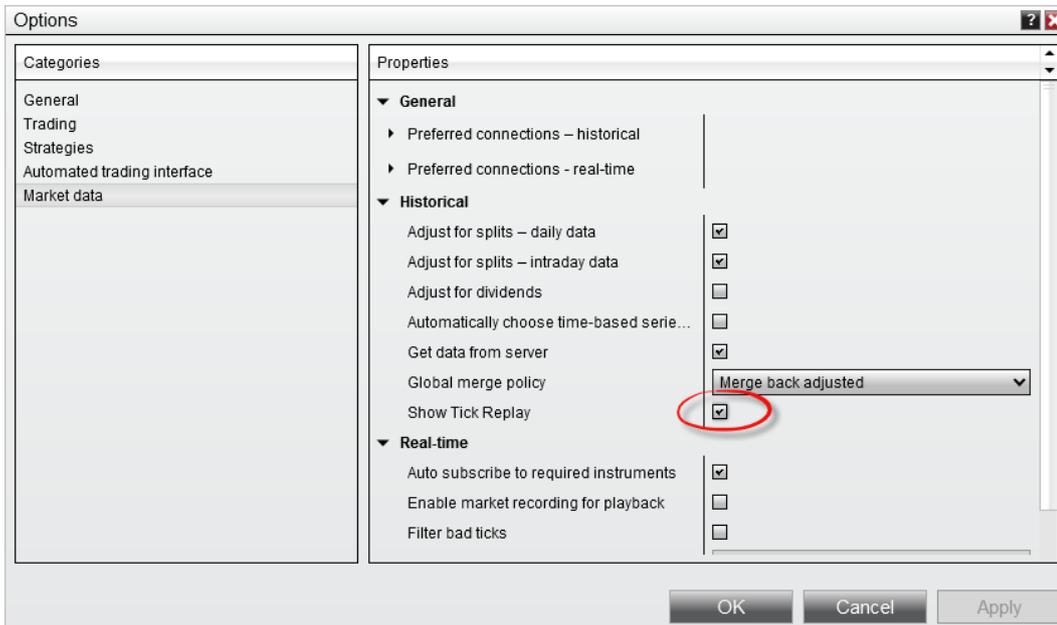
Please keep in mind that for NinjaTrader to download tick data, you must always have a tick-based chart open. A tick-based chart is any kind of chart that is based on ticks, and not on minutes or days. So Volume, Ticks, Range, Renko etc are tick-based files.

If you use MinuteData as data source, be sure you have minute-based chart somewhere that allow the recording of the minute files.

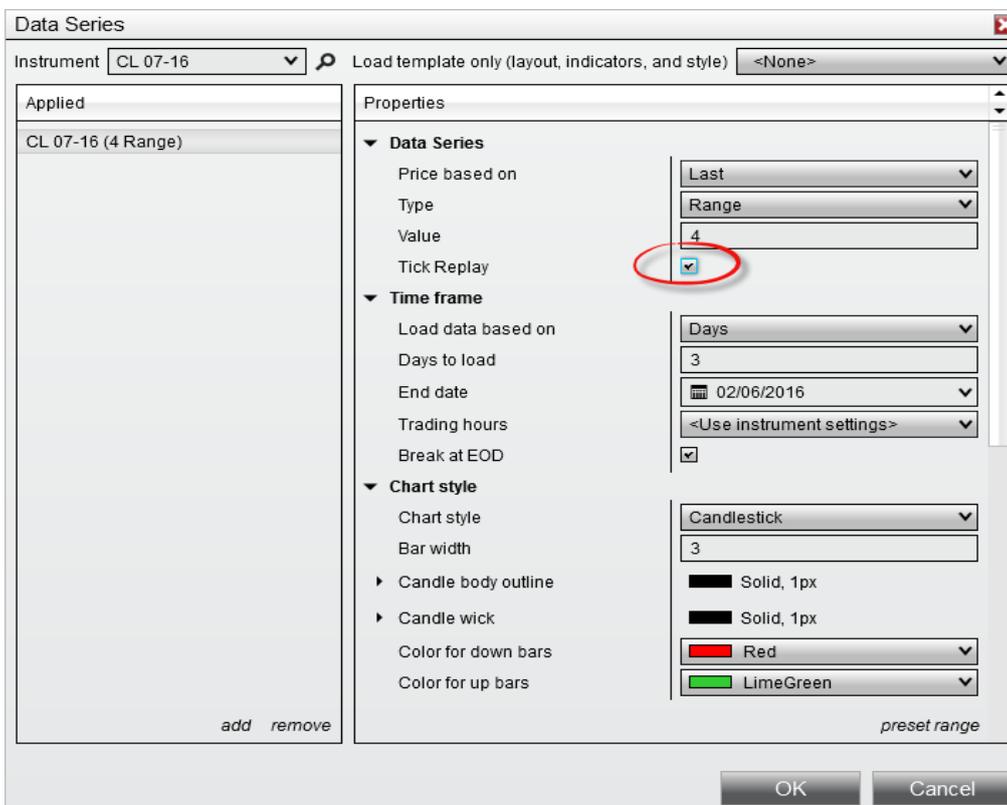
NINJATRADER 8

You can choose to use tick files (better precision) or Minute data (faster) as data source

If you use tick files, Tick Replay needs to be enabled in Tools/Options/MarketData



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



DATA (NINJATRADER ONLY)

1.Data	
1.Data Source	File
2.Delta Calculation	UpDownTick
3.Color Missing DataBars	True
4.Missing Data Alert Messag	True

▼ Data

Data Source: File

Delta Calculation: BidAsk

Color Missing Data Bars:

Missing Data Alert Message:

DATA SOURCE

File :

On NT7, will use either the Ninja TickFiles, or the recorded bid/ask files. Bid/ask files are only used when a delta profile has been selected and Delta Calculation is set to BidAsk

On NT8, the data series must be in in Tick Replay mode (cf supra)

Minute Data:

This setting uses a minute data time series to populate the profile. It will be faster but less precise.

DELTA CALCULATION

This setting is only used when a delta typed profile is used and is only available on NinjaTrader

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..

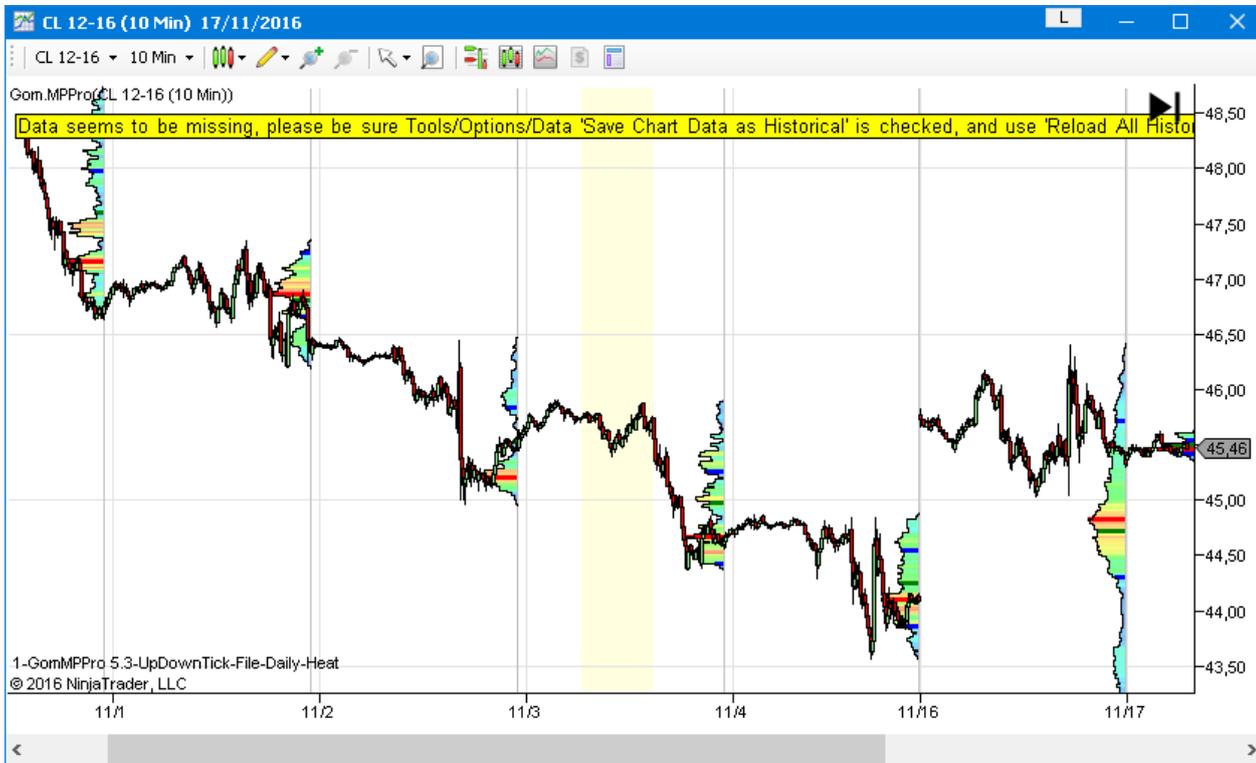
On NT7, it uses the Ninja tick files.

On NT8, data is provided by Ninja Files

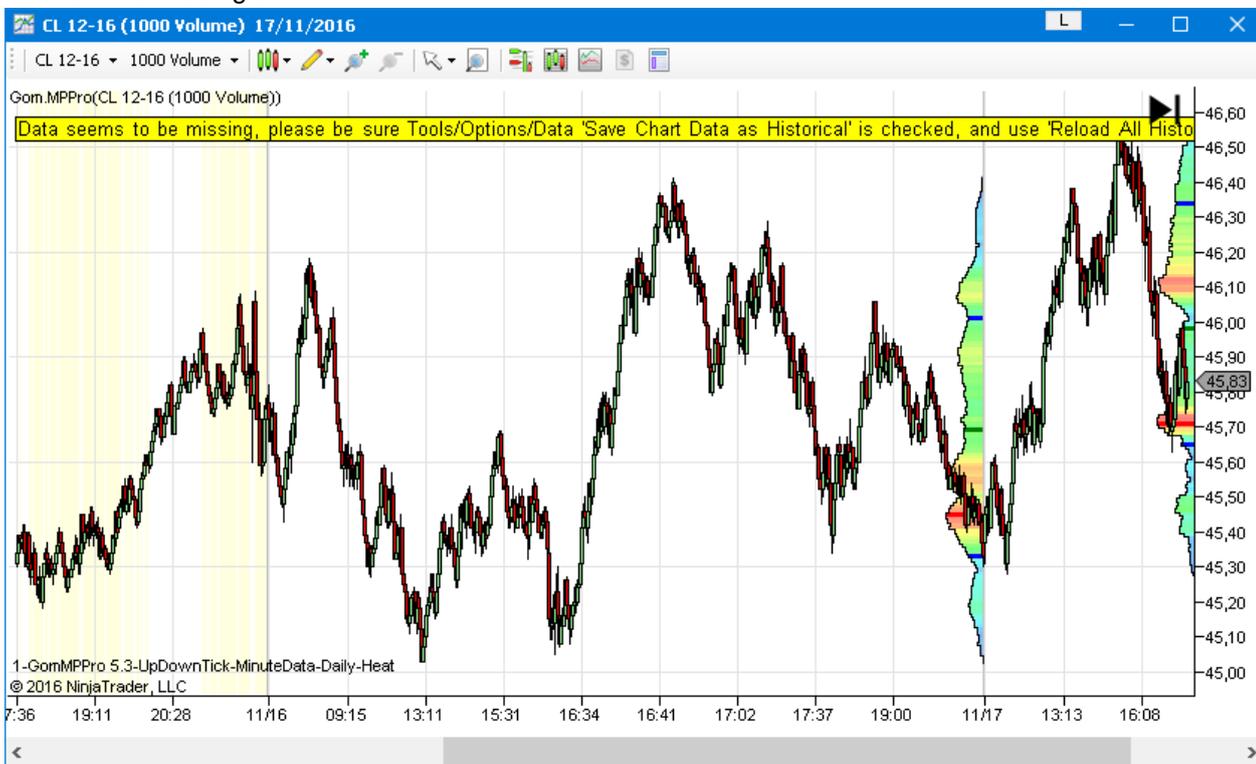
COLOR MISSING DATABARS AND MISSINGDATA ALERT MESSAGE

In order to be sure to guarantee all data is present, this setting will allow to show when data seems missing, this is useful on minute charts using file data profiles (to be sure tick file is complete), or on tick charts using minute data profiles (check missing minute data)

Tick Data missing on a Minute chart :



Minute Data missing on a tick chart :



MAIN SETTINGS

2. Main Settings		Main Settings			
1. Ticks Per Volume Bar	1	Ticks Per Volume Bar	1	Main: Ticks Per Volume Bar (In:1)	1
2. Color Bar Mode	Heat	Color Bar Mode	Heat	Main: Color Mode (In:2)	Heat
3. Plot Mode	EveryNBar	Plot Mode	EveryNBar	Main: Plot Mode (In:3)	EveryNBar
4. Start Date	10/01/2019	Start Date	09/01/2019	Main: Start Date (In:4)	2019-01-11 00:00:00
5. N in LastNDays/EveryNBars	30	N in LastNDays/EveryNBars	30	Main: N in LastNDays/EveryNBar...	30
6. Nb smoothing bars	0	Nb smoothing bars	0	Main: Nb smoothing bars (In:6)	0
7. Plotted Volume	Volume	Plotted Volume	Volume	Main: Plotted Volume (In:7)	Volume
8. Toggle List	OnScreen;Daily;	Toggle List	OnScreen;Daily;Last5Days;Bar	Main: Toggle List (In:8)	OnScreen;Daily;Last5
9. Number of Left Side Daily Profiles	0	Number of Left Side Daily Profiles	0	Main: Nb Left Side Daily Profiles ...	0

TICKS PER VOLUME BAR

This setting is used to aggregate ticks on a price level.

A good use case is when the tick size of the instrument is much smaller than the tick size of the underlying. In that case not all tick values will be populated uniformly and a combing effect will appear

Example : US30 CFD, tick size 0.01 but the underlying YM has a tick size of 1



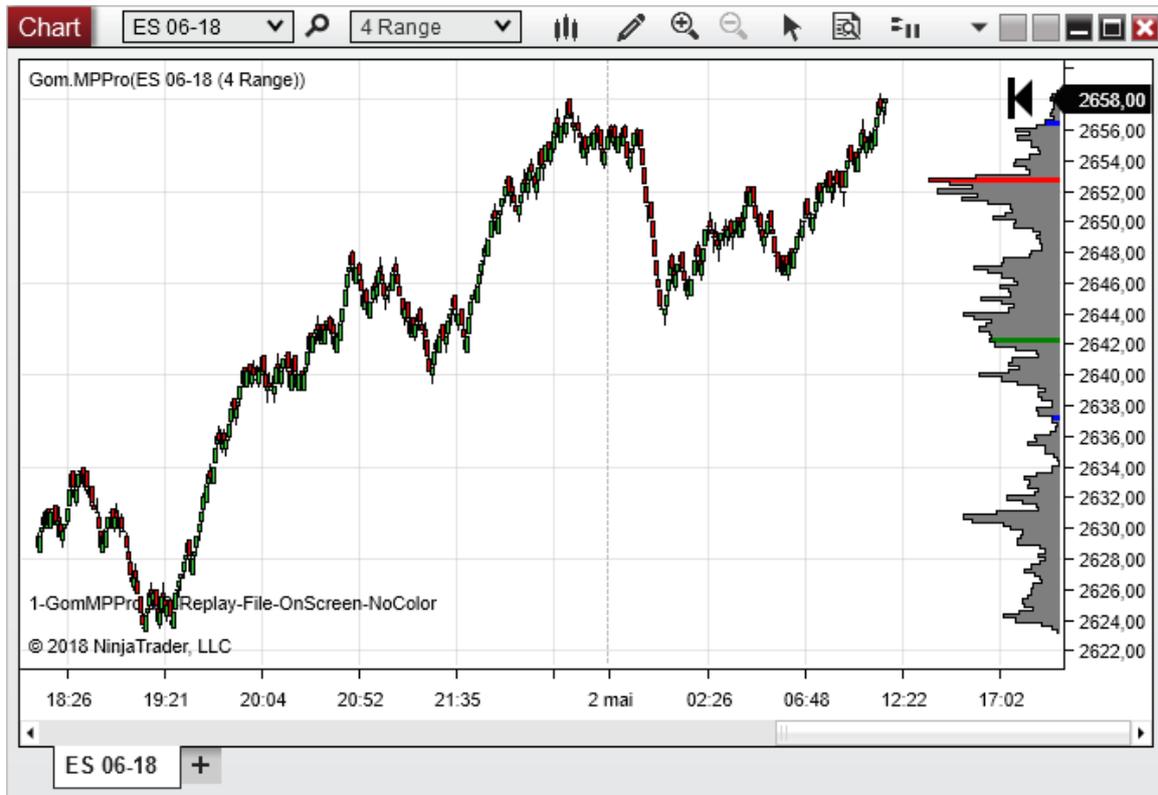
Now with Ticks per volume bar = 100



COLOR BAR MODE

NoColor

Color is uniformly neutral



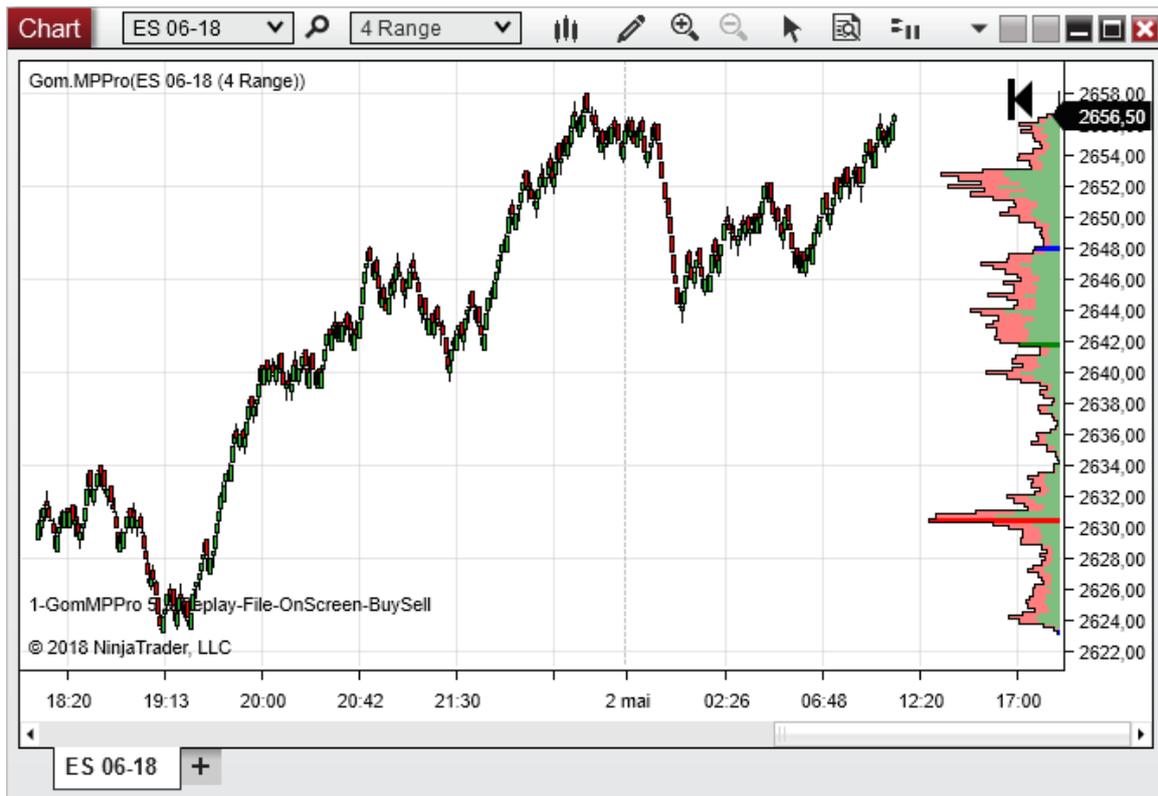
Heat

Coloring is done using a heatmap: low volume is purple, high volume is red



BuySell

Coloring shows the buys and sells on each price level



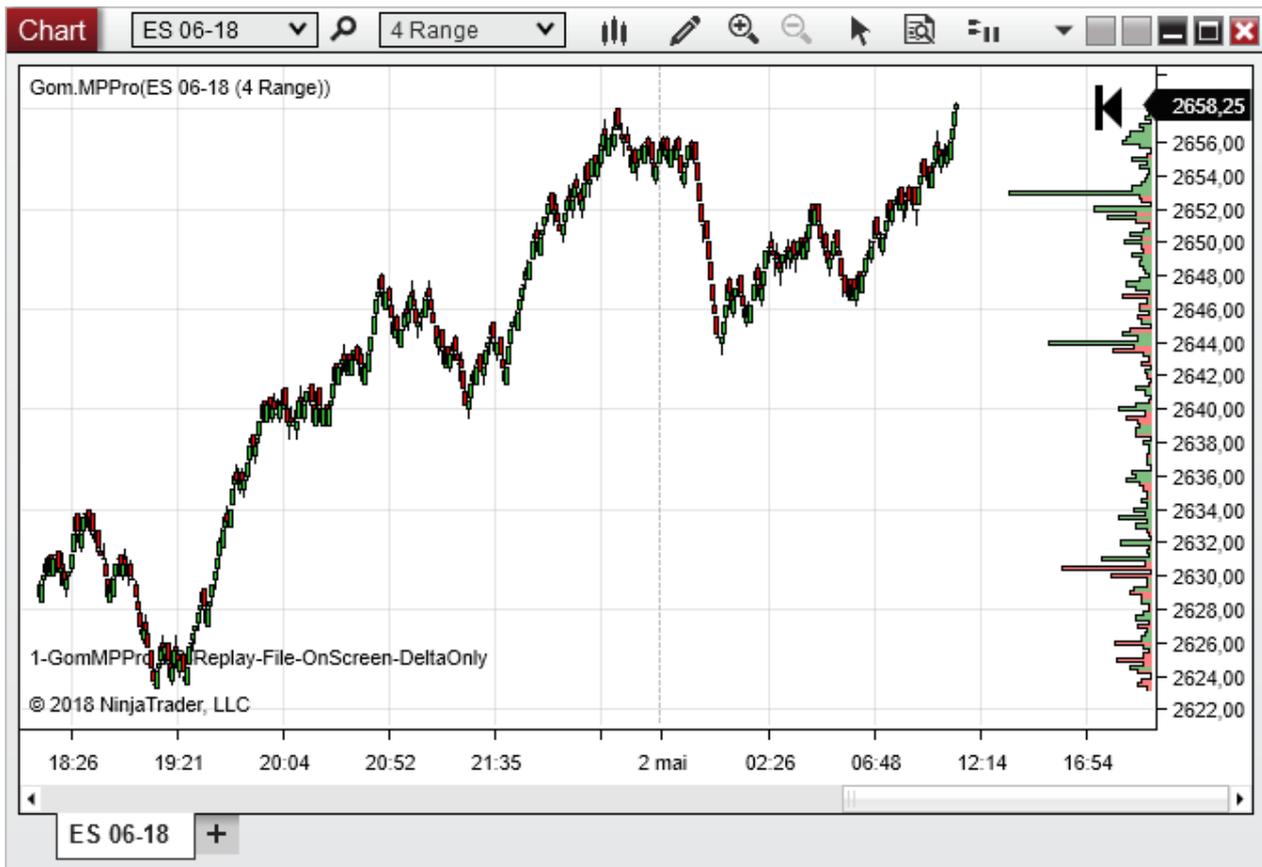
VolumeAndDelta

This settings shows the volume in neutral color, and the delta

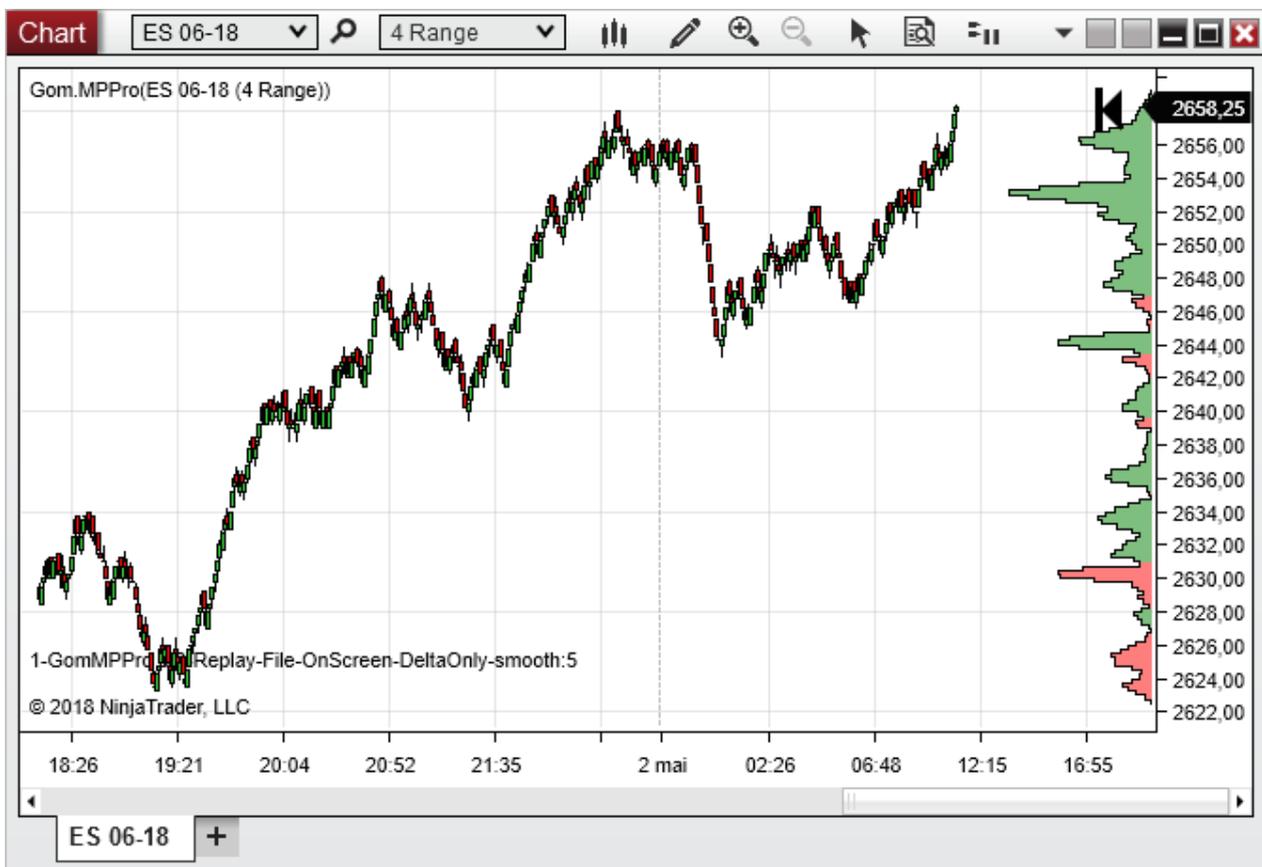


Delta Only

Often the delta is very small in comparison to the volume ; DeltaOnly allows to scale it much larger

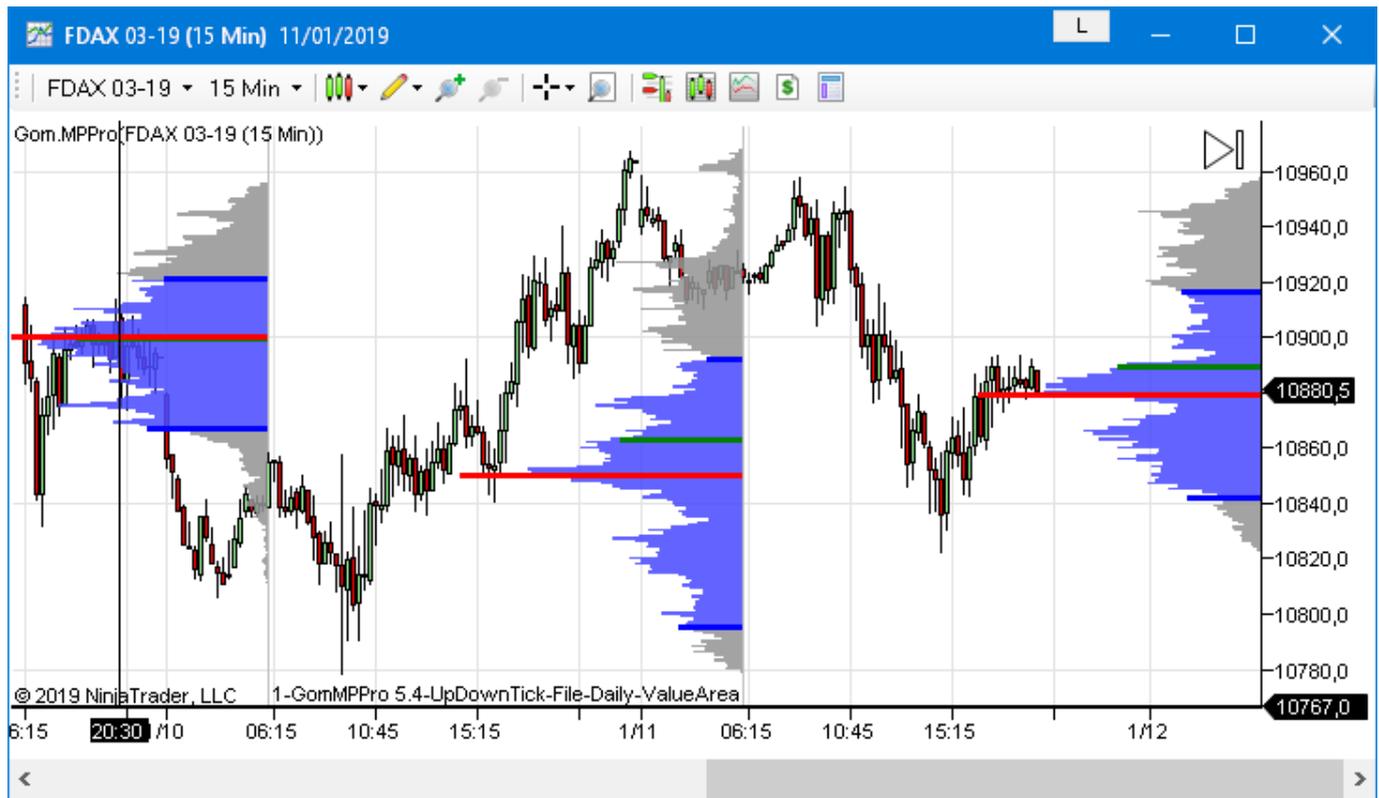


Often, smoothing will help to enhance the viewing of buy/sell zones, here with smoothing=5



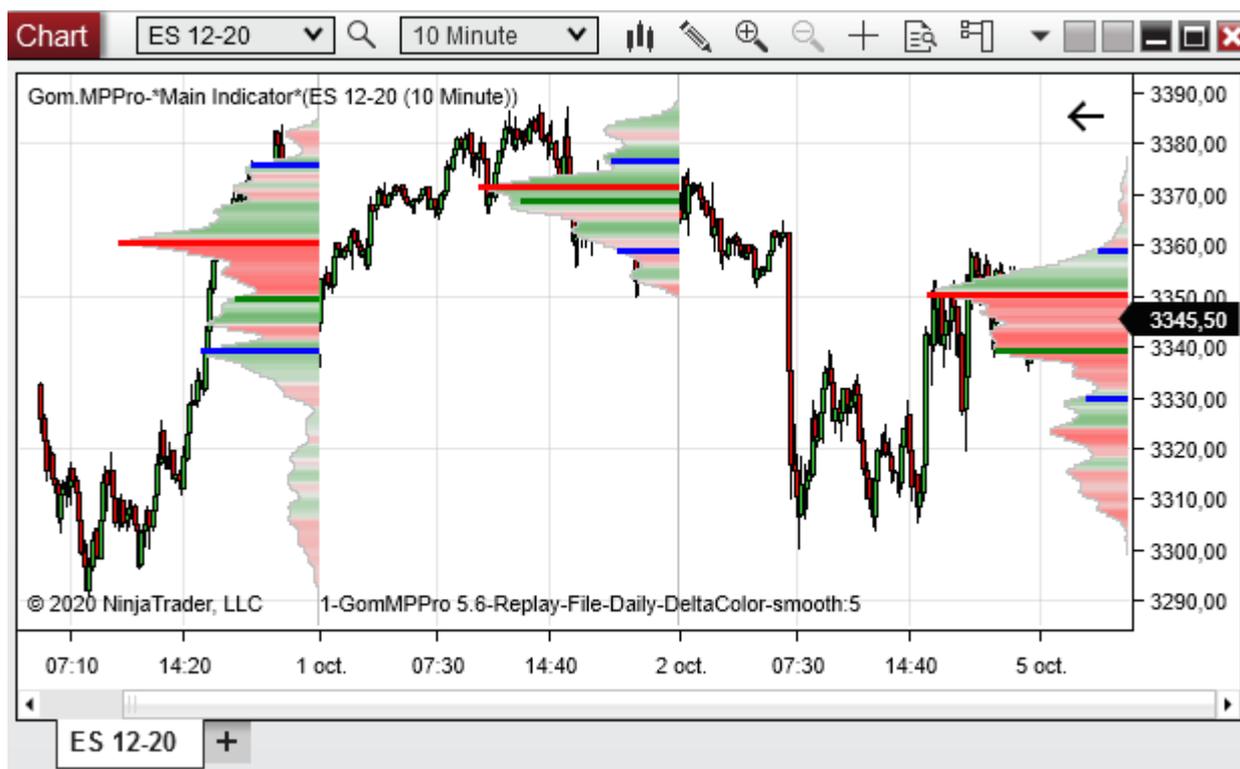
Value Area (NEW IN 5.4)

VA is colored in VA pen color, value outside the VA is colored with Neutral color



Delta Color (NEW IN 5.6)

Volume Profile with Delta Coloring. Smoothing can be useful to enhance viewing



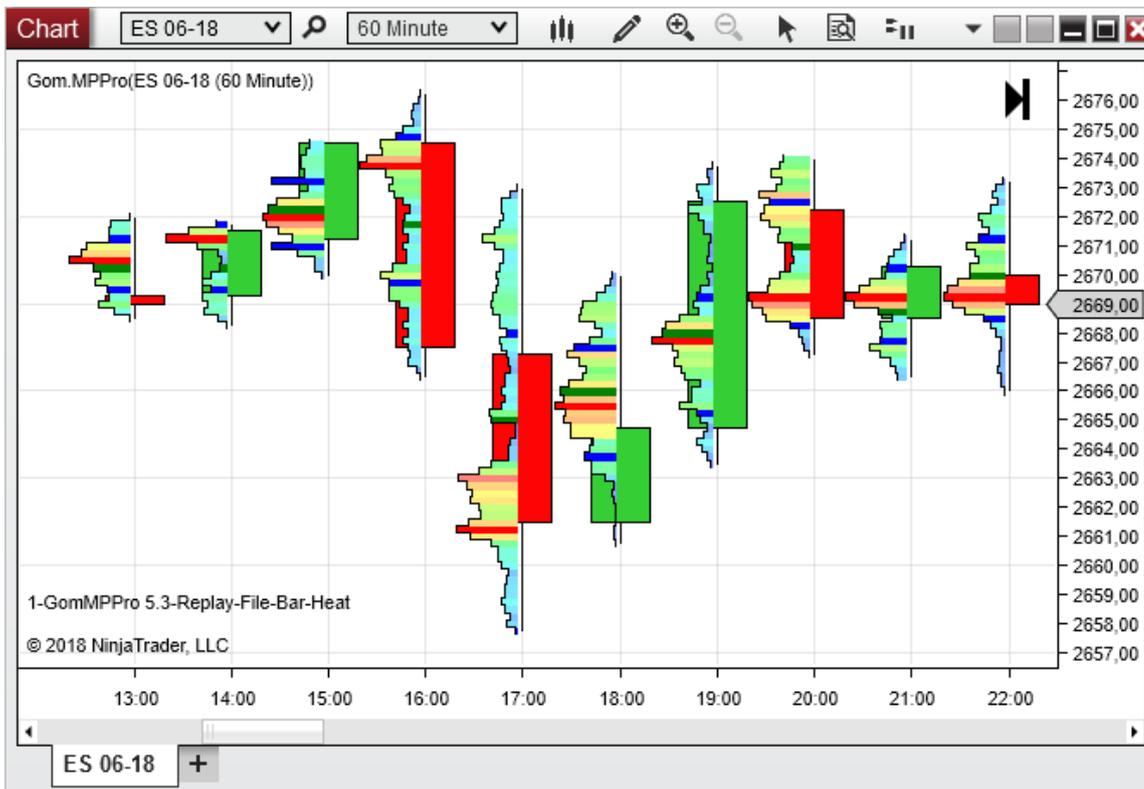
Daily

Plots daily profiles



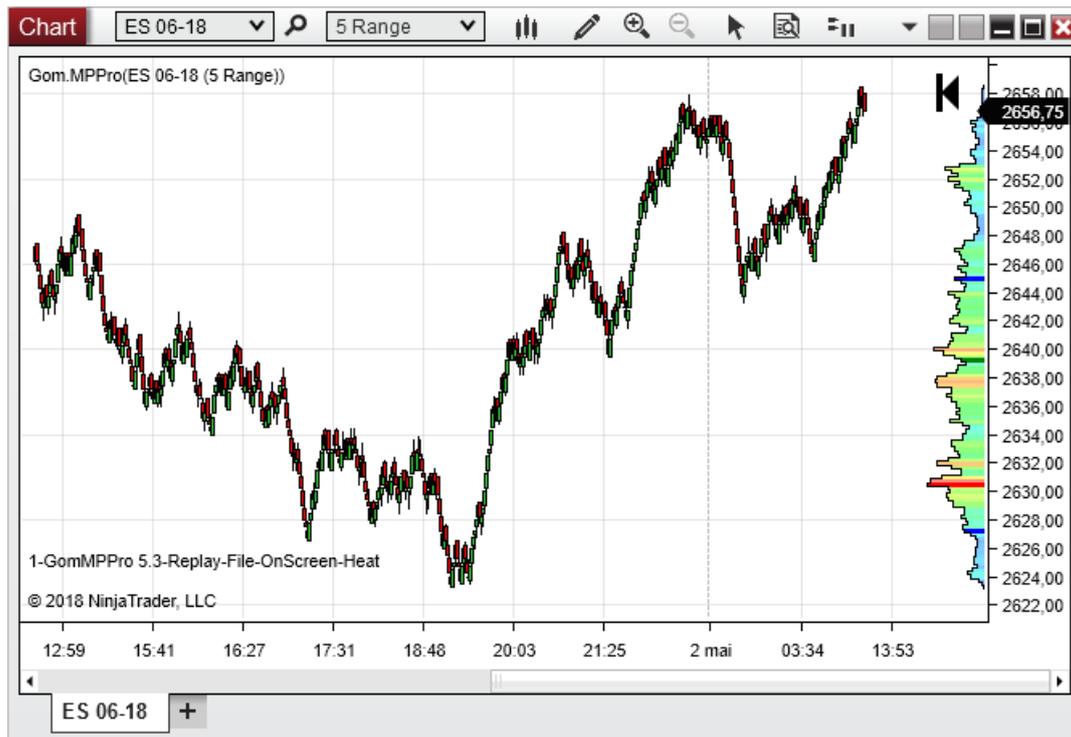
Bar

Plots individual profiles on each bar



OnScreen

Plots the composite profile of the volume of the bars displayed on screen



All

Plots volume from all the loaded candles, including those not actually on screen.

From Date

Plots the profile from all the bars starting at a specific date, defined in the **Start Date** setting.



None

Doesn't plot a profile ; useful to plot only custom profiles (drawn with the mouse)

LastNDays

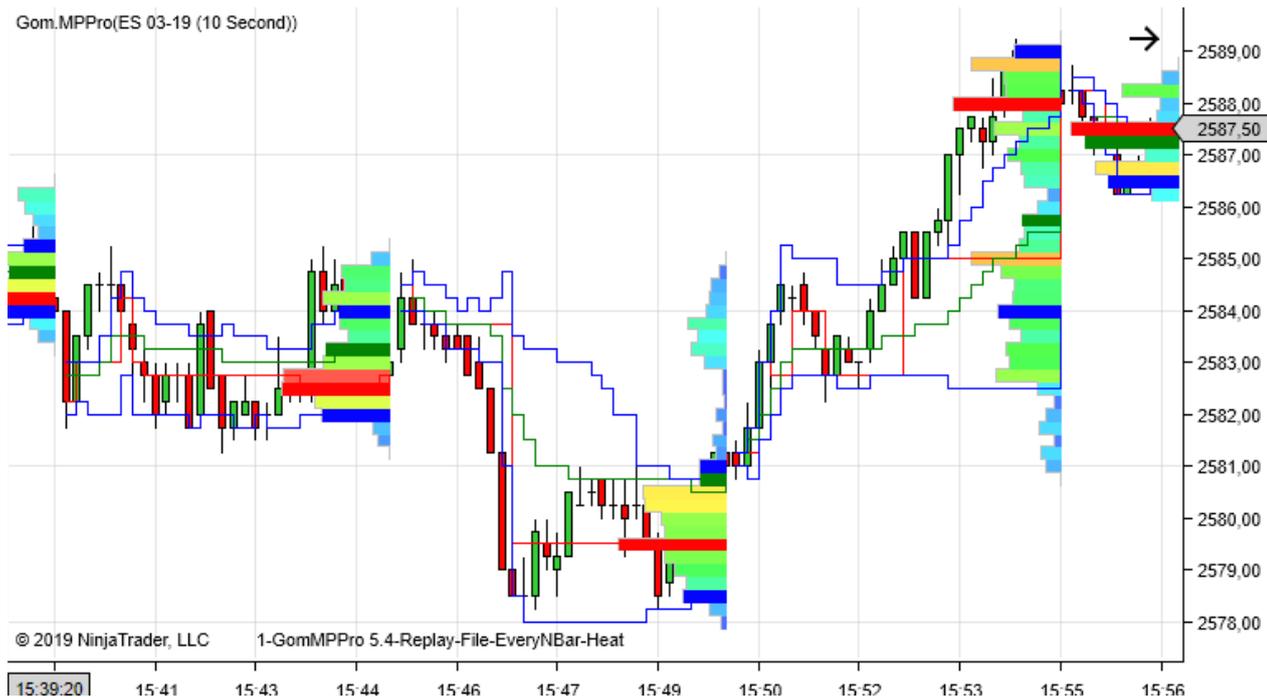
Draws a profile from the last N days, N being defined in the N in LastNDays/EveryNBar/LastNBars setting

Every N Bars (NEW IN 5.4)

Shows a new profile every N bar, N being defined in the N in LastNDays/EveryNBar/LastNBars setting.

Can be used to show 5 min profiles with 10 second bars by using N=30 (30x10sec = 5 min)

(NEW IN 5.5) On time-based charts (Minute and Seconds), the profile will stay time-synced, so if a minute profile is chosen by using N=6 on a 10 second chart, a new profile will appear every 1 min, even if some 10 secs bars are missing. So in that case there will be less than 6 bars between 2 profiles.



Last N Bars (NEW IN 5.7)

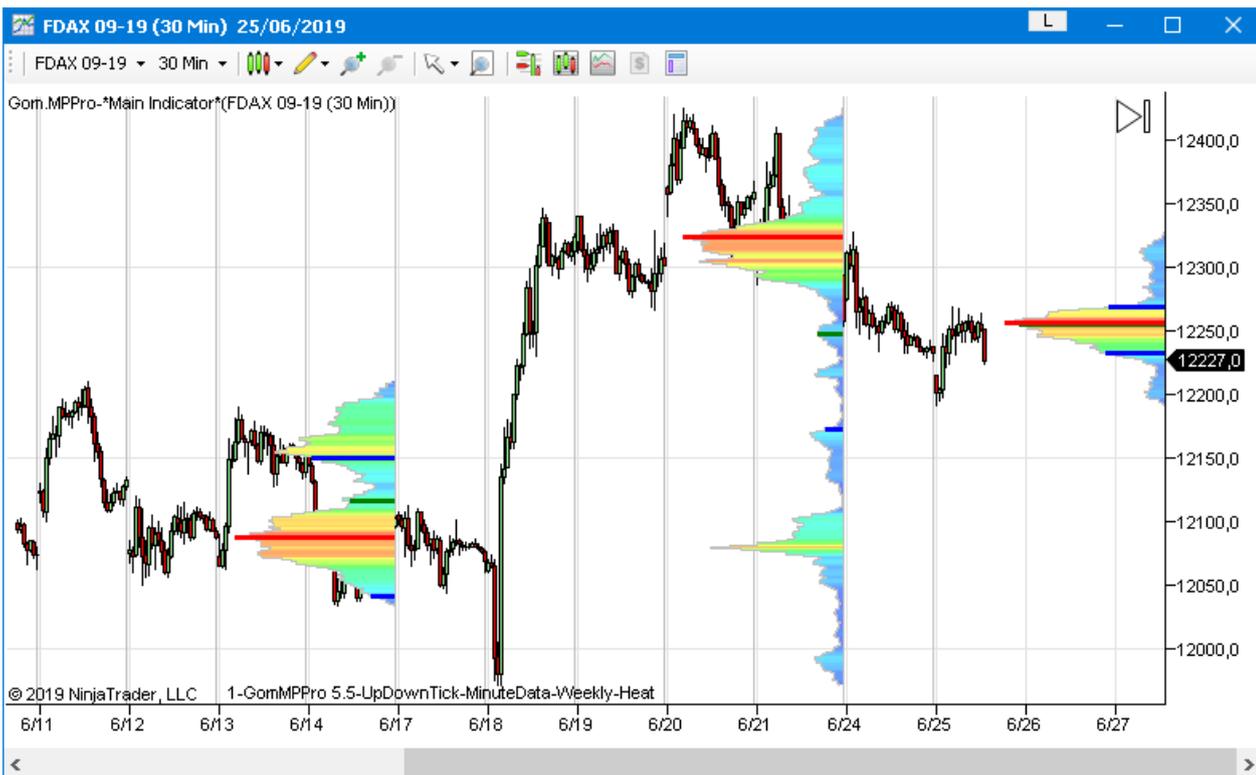
Shows the profile of the last N bars, N being defined in the **N in LastNDays/EveryNBar/LastNBars** setting.

Can be used to show the profile of the last 30 min on a 5 min bar, using a setting of 6 (6x5= 30 mn)



Weekly, Monthly (NEW IN 5.5)

Shows a weekly and monthly profiles. With these long time frames, on NinjaTrade 8, it might be useful to use MinuteData as Data Source, due to resources needed by the tick-by-tick "File" mode.



OTHER SETTINGS

Nb Smoothing Bars(can be increased/decreased with hotkeys)

This settings allows to apply smoothing, in case the profile is too jagged, or if a smoother view is needed

No smoothing



Smoothing =8



Plotted Volume

This can be

- *Volume* : plots the total volume per price level
- *Ticks* : plots the number of ticks per price level

Toggle List : (uses the PlotMod toggle hotkey)

This setting is a list of PlotModes, that you can fast toggle using the PlotMode toggle key. This allows to quickly switch the view between different plot modes of the profile.

For instance, to be able to fast toggle between On Screen, Daily, the last 5 days and a Bar view, you can set Toggle List to : *OnScreen;Daily;Last5Days;Bar* (it's the default)

Number of left side daily profiles

This setting defines the number of daily profiles that will be drawn on the left.

This allows to see the previous days profiles, even when using the profile in a different mode, or if the data of the previous days is off the screen.



SESSION (NEW IN 5.4)

3. Session Settings	
1. Use Custom Session	True
2. Session Start Time	09:00:00
3. Session End Time	17:30:00
4. Session Time Zone	Local
5. Limit length to 1 Day	False

Session	
Use Custom Sess...	<input checked="" type="checkbox"/>
Session Start Time	15:30:00
Session End Time	15:30:00
Session Time Zone	Local
Limit length to 1 Day	<input type="checkbox"/>

Session: Use Custom se...	Yes
Session: Start Time (In...	15:30:00
Session: End Time (In:1...	17:30:00
Session: Time Zone (In:...	Not Specified
Session: Limit length to 1...	No

Sessions setting allow to use a custom session begin/end time to plot the profiles

NB : On Sierra Chart, time resolution is limited by the resolution of the bars, each bars is either in or out of a session, so impossible the use a 15:15 to 15:30 session on 2h bars. It would need at least 15 min bars. Moreover, if using non-time based bars, like volume bars, the start and stop of the session will dependant on the timestamp of the bars.

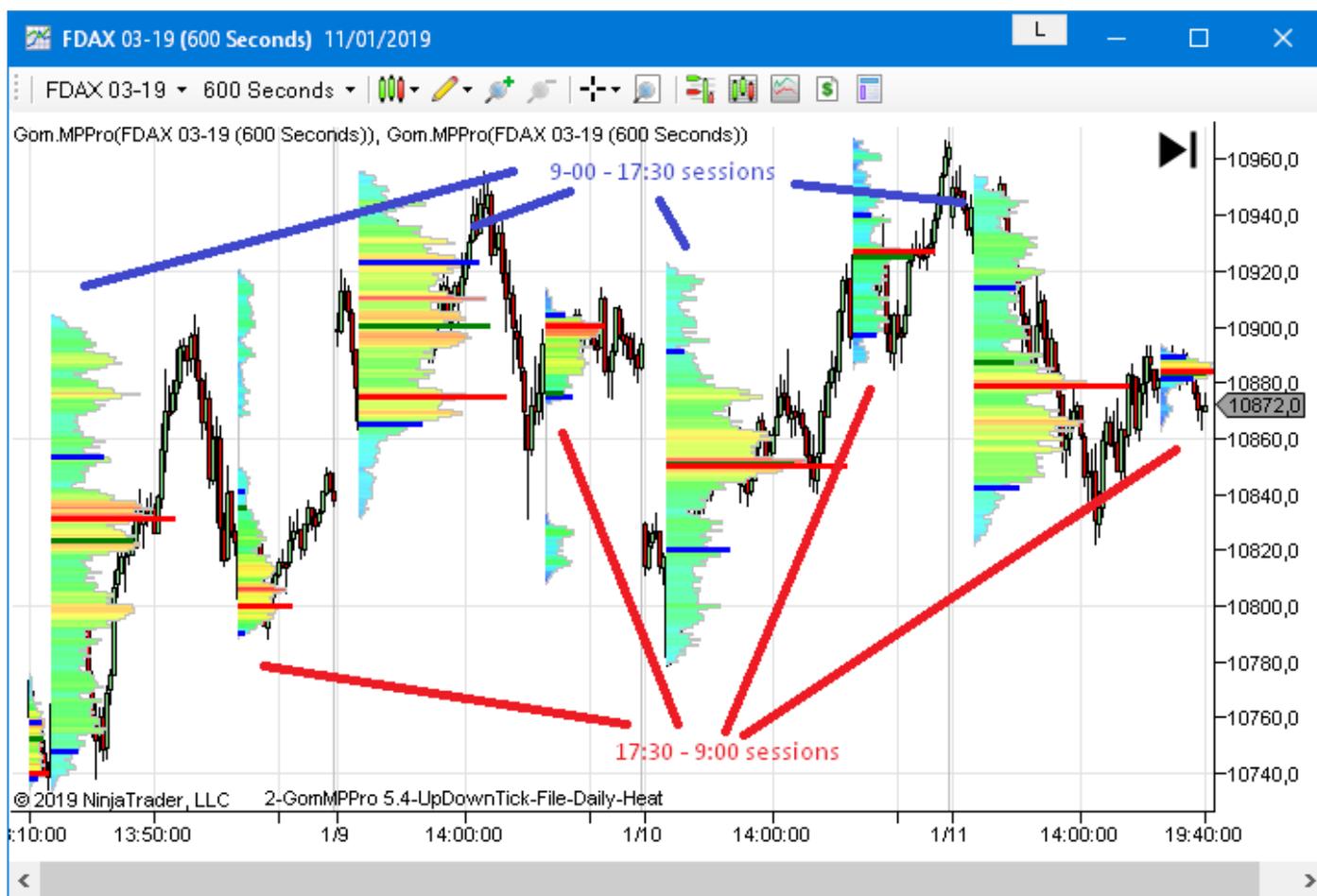
Use Cutsom Session:

Activates Custom Sessions

Session Start Time/Session End Time

Defines the start time and end time of the session. *Start Time* can be smaller than *End Time*, for example if you want to setup a night session you could have *Start Time* = 22:00:00 and *End Time*=9:00:00

Here is an example using 1 profiles, first one set for 9:00 to 17:30 (RTH) and the other one set for 17:30 to 9:00 (AH)



Start Time and End Time can also be set the same value. It will allow to use a time zoned start time.



SessionTime Zone

This sets the Time zone of the session times, it is useful when the Local (or Not Specified on Sierra) time zone does not change Winter/Summer Time as the exchange time (like Europe vs the CME). In that case, the time offset is not constant, and using the custom time zone will allow this offset to auto adjust.

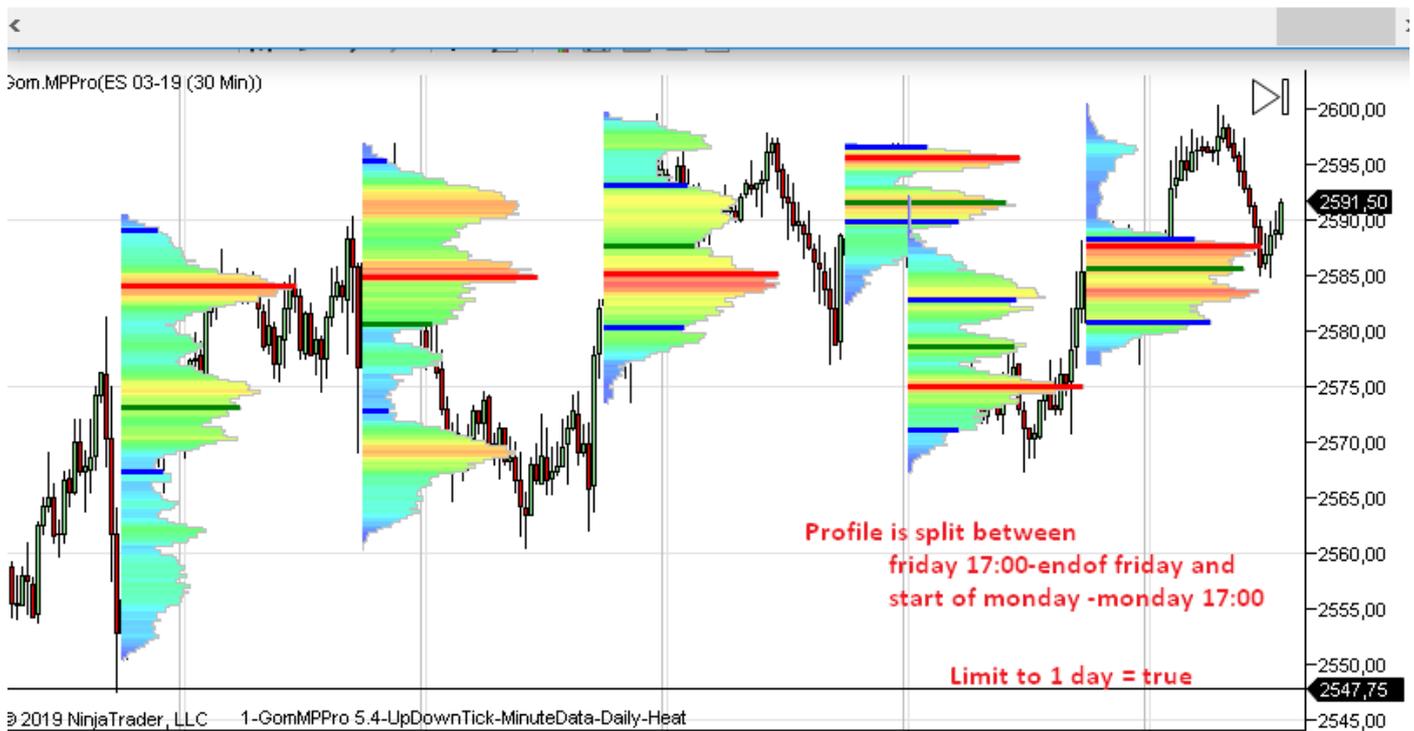
Here is an example of the profile automatically moving by 1 hour after Europe switched to Winter Time.



Limit Inght To 1 Day

When true, sessions cannot exceed 1 day (this happens most often on week ends, for instance if you have a session defined from 17:00 to 17:00, the weekend profile will be Friday 17:00 to Monday 17:00 which is more than 1 day long)

This settings determines if those profiles must be split.



COLORS

3.Colors	
1.Neutral Color	 Black
2.Buy Color	 Green
3.Sell Color	 Red
4.Opacity	128
5.Outline pen	 Black; 1px

Colors	
Neutral Color	 Black
Buy Color	 Green
Sell Color	 Red
Opacity	255
Outline pen	 Solid, 1px

Opacity, (In:10)	
128	
	
	
	

Neutral, BuyColor, Sell Color :

Neutral color is used by the NoColor profile or by the volume in the VolumeAndDelta profile

Buy And Sell Colors are used in delta profiles.

Brightness :

This settings varies from 0 to 255 and sets the brightness of the colors of the *Heat* color mode. This allows to have bright colors on a white background and dark colors on a dark background

At 128, colors are fully saturated

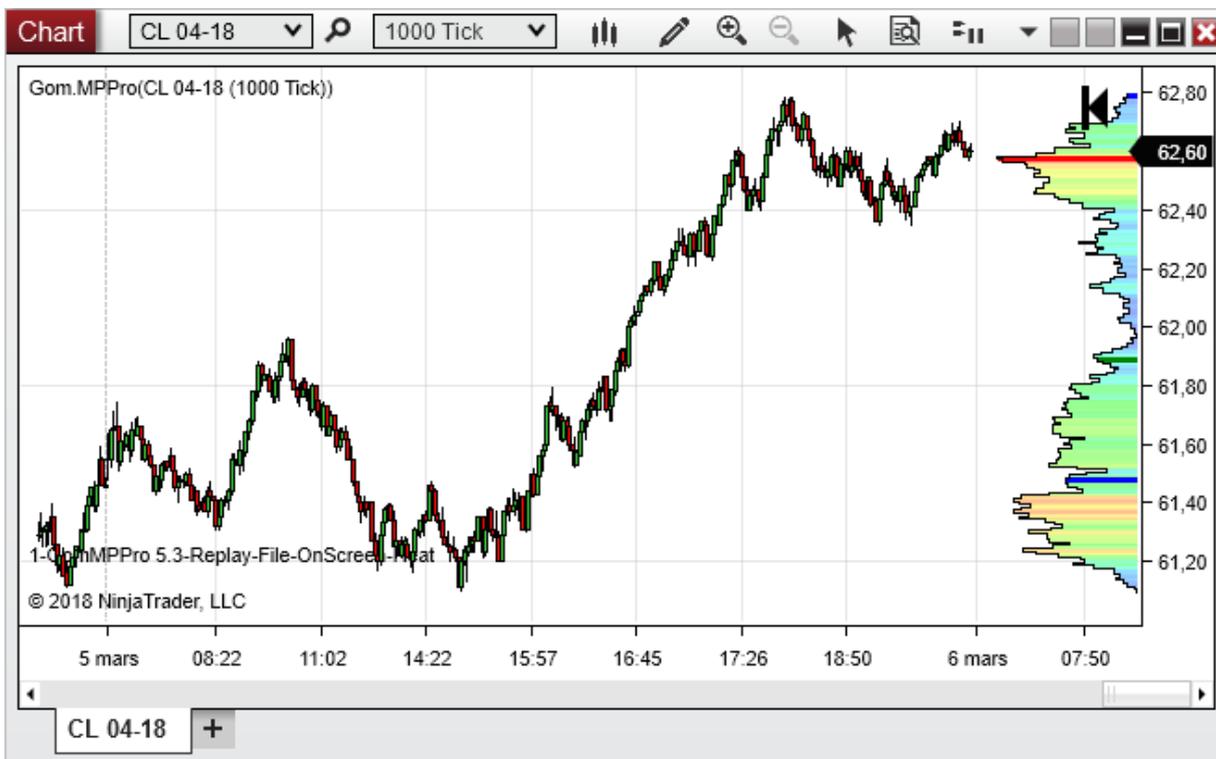
Above 128, colors are lightened by adding white. At 255, the profile is fully white

Below 128, colors are darkened by adding black. At 0 , the profile is fully black

Brightness=80



Brightness=200



Opacity :

This settings varies from 0 to 255 and sets the opacity/transparency of the profile.

255 value is fully opaque; 0 value is full transparent

Transparency is useful to be able to see candles behind the profile.

Caution : Starting with Windows Vista , transparency drawing is no longer hardware accelerated, so using a value different than 255 will be significantly slower.

Opacity=128(default)



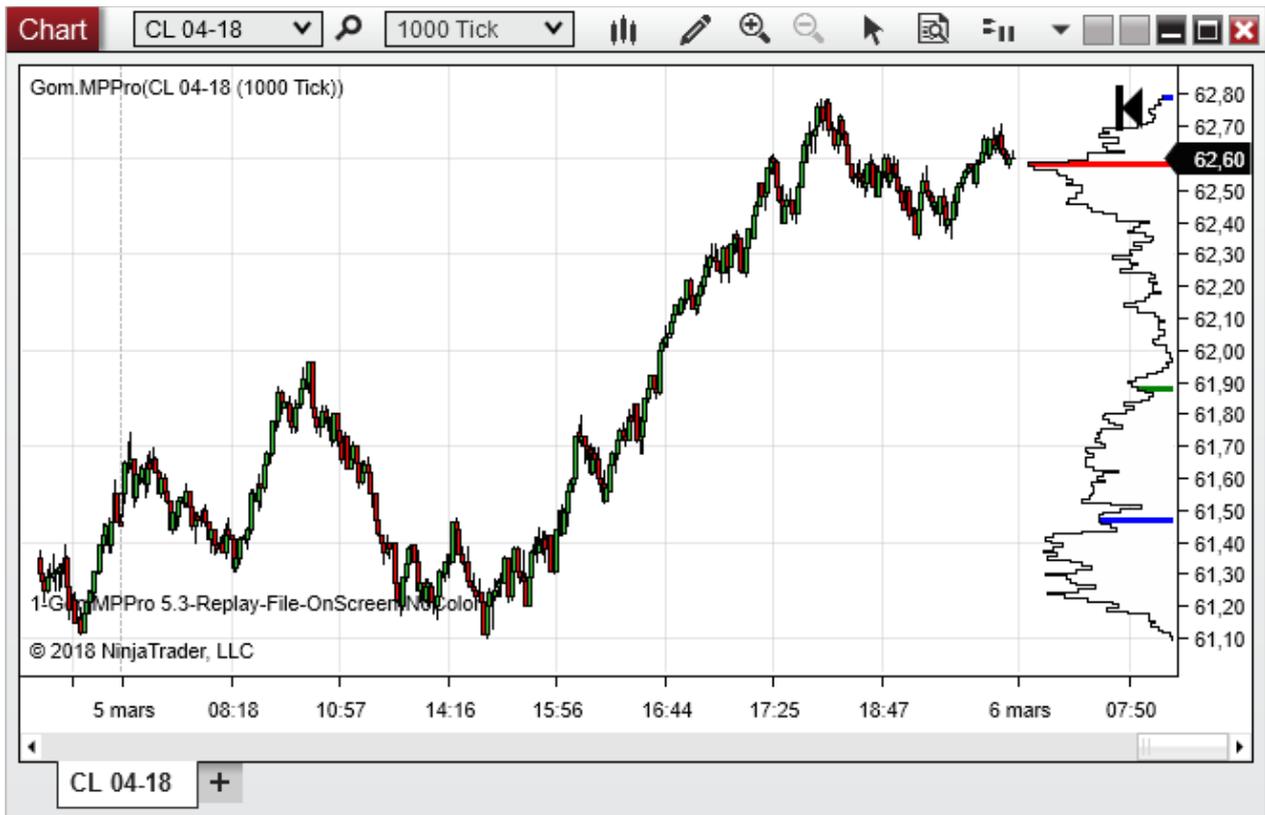
Opacity =220



Outline Pen

Sets the pen used for the outline of the profile

1 pixel , black



2 pixel, red



NB : above profiles are drawn using Neutral Color = Transparent and Color Bar Mode= NoColor

DISPLAY SETTINGS

5. Display Settings

1.Bar spacing	0
2.Orientation	RightToLeft
3.Auto Size Profile	True
4.Plotting Scale / Size	100
5.Outline Mode	Line
6.Horizontal Offset	0
7.Bottom Message Type	Full

Display Settings

Bar spacing	0
Orientation	RightToLeft
Auto Size Profile	<input checked="" type="checkbox"/>
Plotting Scale / Size	100
Outline Mode	Line
Horizontal Offset	0
Bottom Message Type	Full

Display:Bar Spacing (In:17)	0
Display:Orientation (In:18)	RightToLeft
Display:Auto Size Profile (In:19)	Yes
Display:Plotting Scale / Size (In:20)	100
Display:Outline Mode (In:21)	Line
Display:Horizontal Offset (In:22)	0
Display:Bottom Message Type (In:23)	Full

Bar Spacing

Allows to add a space, filled with background color, between price levels

Spacing=1



Spacing=0



Orientation (can be fast toggled using HotKey)

Changes between LeftToRight and RightToLeft

RightToLeft



LeftToRight



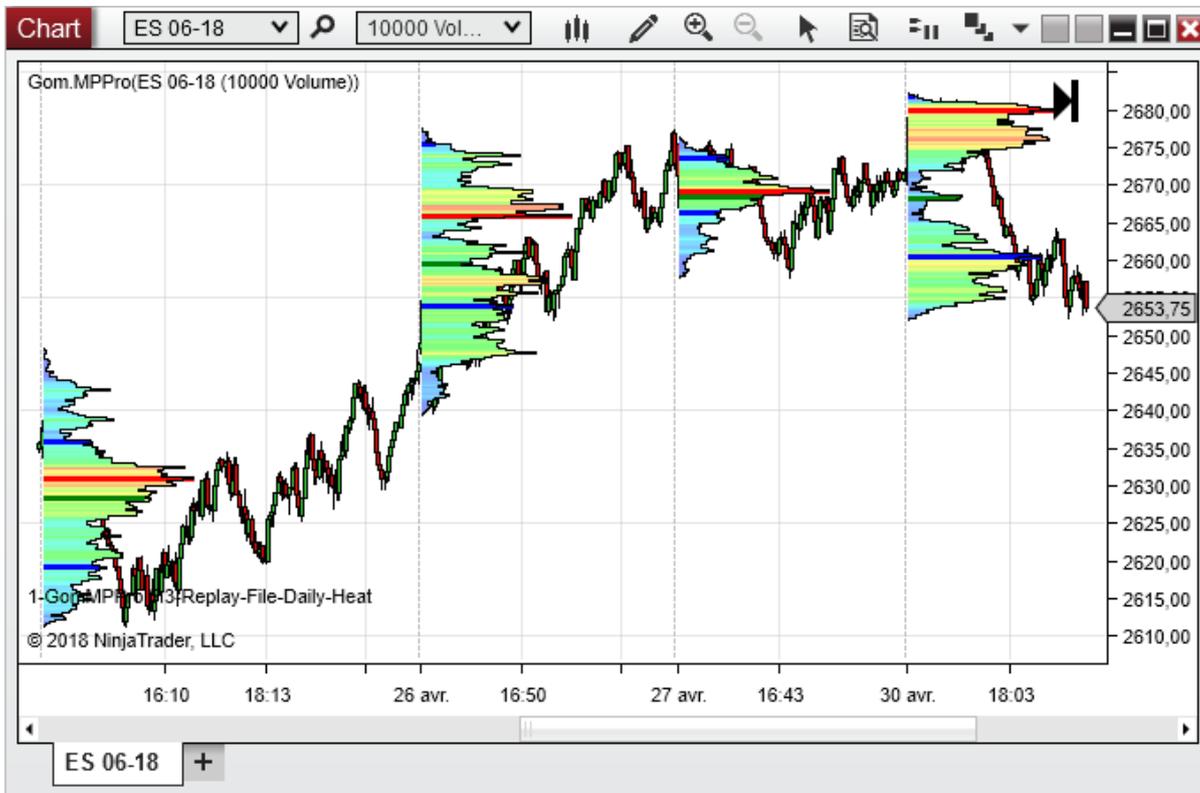
Auto Size Profile

If set to true, all profile drawn on the chart will be individually scaled, so that their POC has the length defined in **Plotting Scale/Size** (in pixels)

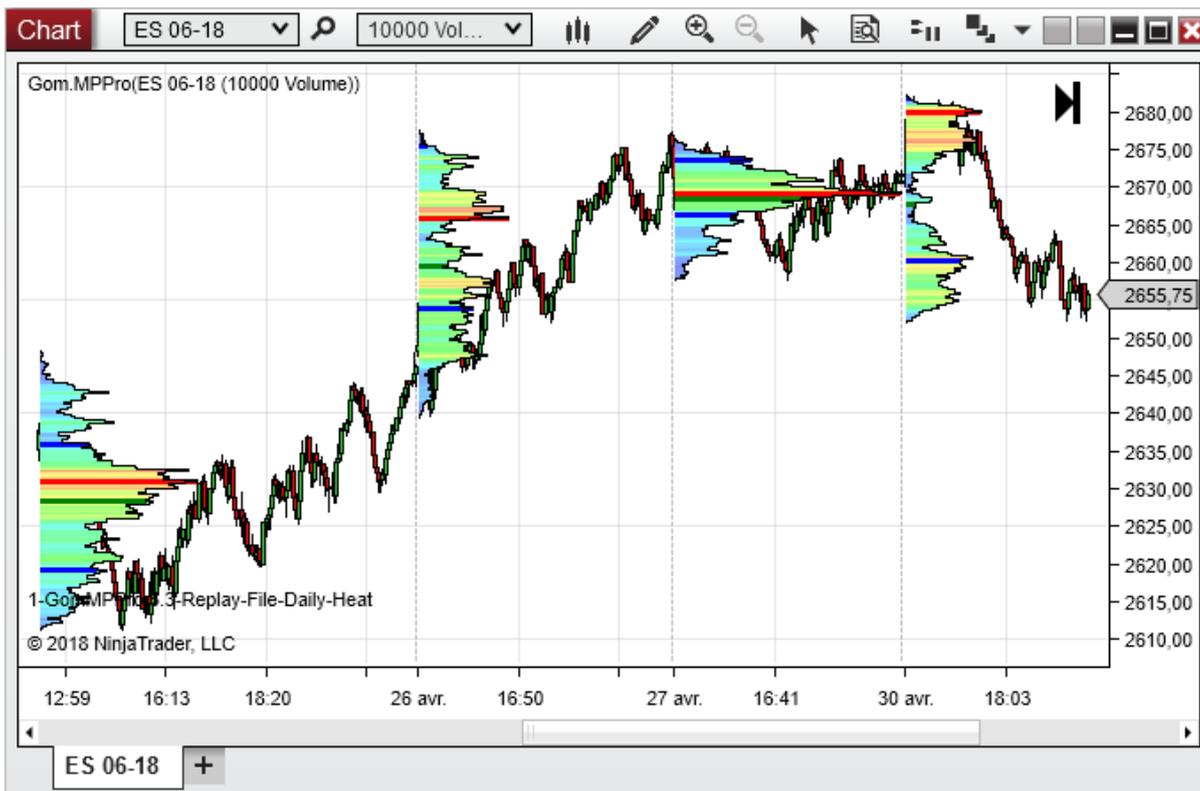
If set to false, all profiles are set on a global common scale, also set by **Plotting Scale/Size**.

The **Plotting Scale/Size** can be increased/decreased quickly using the Size Increase/Decrease HotKeys

Auto Size=true



Auto Size = false



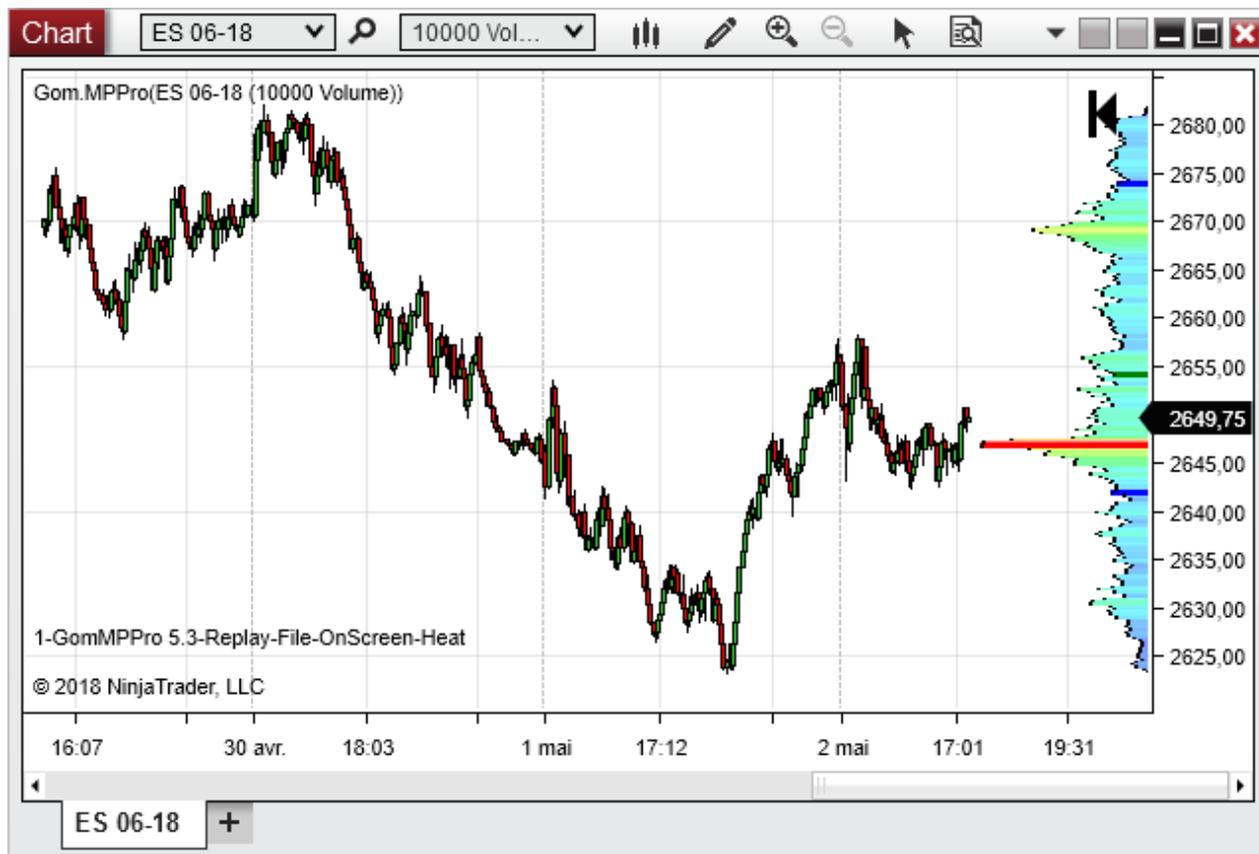
Outline Mode

Can be set to *None*, or

Line



Tip



Horizontal offset (profiles can be shifted using right and left move hotkeys)

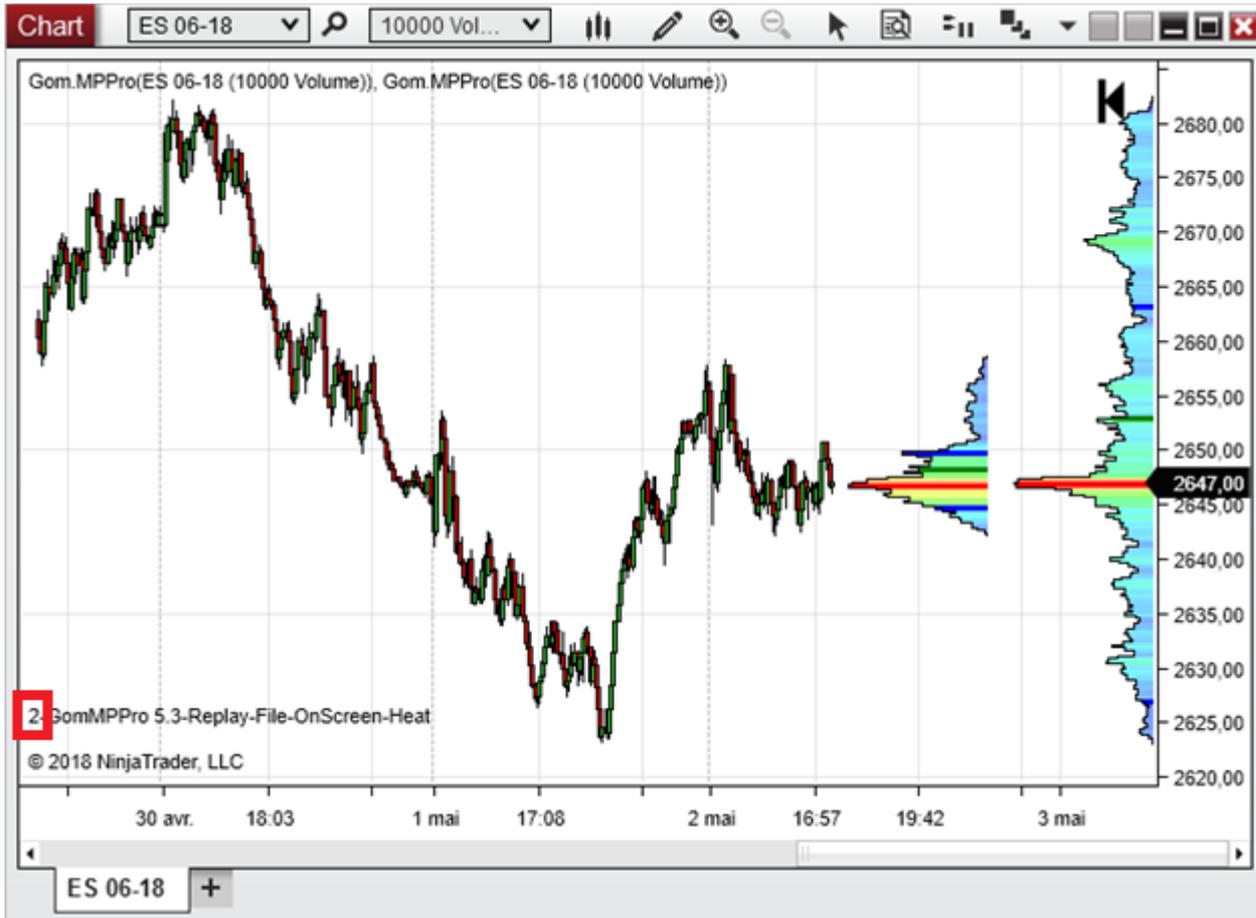
Moving profiles horizontally allows to plot multiple profiles on the same chart.

When using multiple profiles with hotkeys, the profile receiving the hotkeys must be selected using the 'focused indicator hotkey', usually ctrl+ spacebar

When using this key, the selected profile with its number will be shown in the bottom left

Here is an example with 2 profiles, using Current Day (LastNDays with N=1) and OnScreen

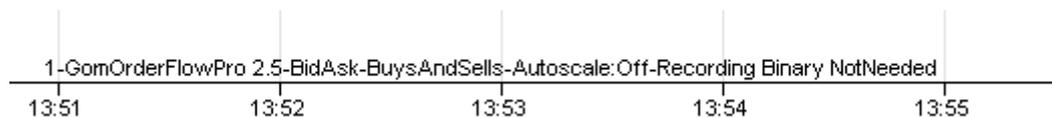
The selected profile, that will receive the hotkey events, is number 2.



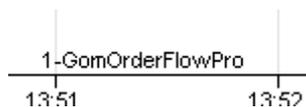
Bottom Message Type (NEW IN 5.7) : *Full, NameOnly, NumberOnly, None*

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

POC VA VWAP

5. POC/VA/VWAP	
1. Show POC	True
2. Show VA	True
3. Show VWAP	True
4. POC/VA/VWAP bar...	3
5. Resize VA/VWAP t...	False
6. Show developing P...	False
7. POC line style	 Red; 1px
8. VA line style	 Blue; 1px
9. VWAP line style	 Green; 1px

POC/VA/VWAP	
Show POC	<input checked="" type="checkbox"/>
Show VA	<input checked="" type="checkbox"/>
Show VWAP	<input checked="" type="checkbox"/>
POC/VA/VWAP bar mi...	3
Resize VA/VWAP to P...	<input type="checkbox"/>
Show developing PO...	<input type="checkbox"/>
POC line style	 Solid, 1px
VA line style	 Solid, 1px
VWAP line style	 Solid, 1px

Show POC (In:17)	Yes
Show VA (In:18)	Yes
Show VWAP (In:19)	Yes
POC/VA/VWAP bar min hei...	3
Resize VA/VWAP to POC s...	No
Show developing POC/VA/...	No
 POC (SG5)	Line
 VA (SG6)	Line
 VWAP (SG7)	Line

POC is the "Point of control", ie the price on the profile where there is the most volume traded.

VA is the "Value Area" : it is the zone, around the POC, where 70% of the volume has traded (70% is a close approximation of the one standard deviation 68% in the Gaussian -("bell curve") model)

VWAP is the volume veighted average price : this is the mean price weighted by volume, so a 100 contract trade will have a 100 times bigger influence on the mean than a 1 contract trade. So basically it's the mean price of all contracts traded.

Show POC, Show VA, Shop VWAP

These settings determine if the profiles's POC, VA or VWAP are displayed

POC/VA/VWAP bar min height

Minimum height in pixels of the color bar showing the POC VA and VWAP on the profile.

Min Height=1



Min Height=10



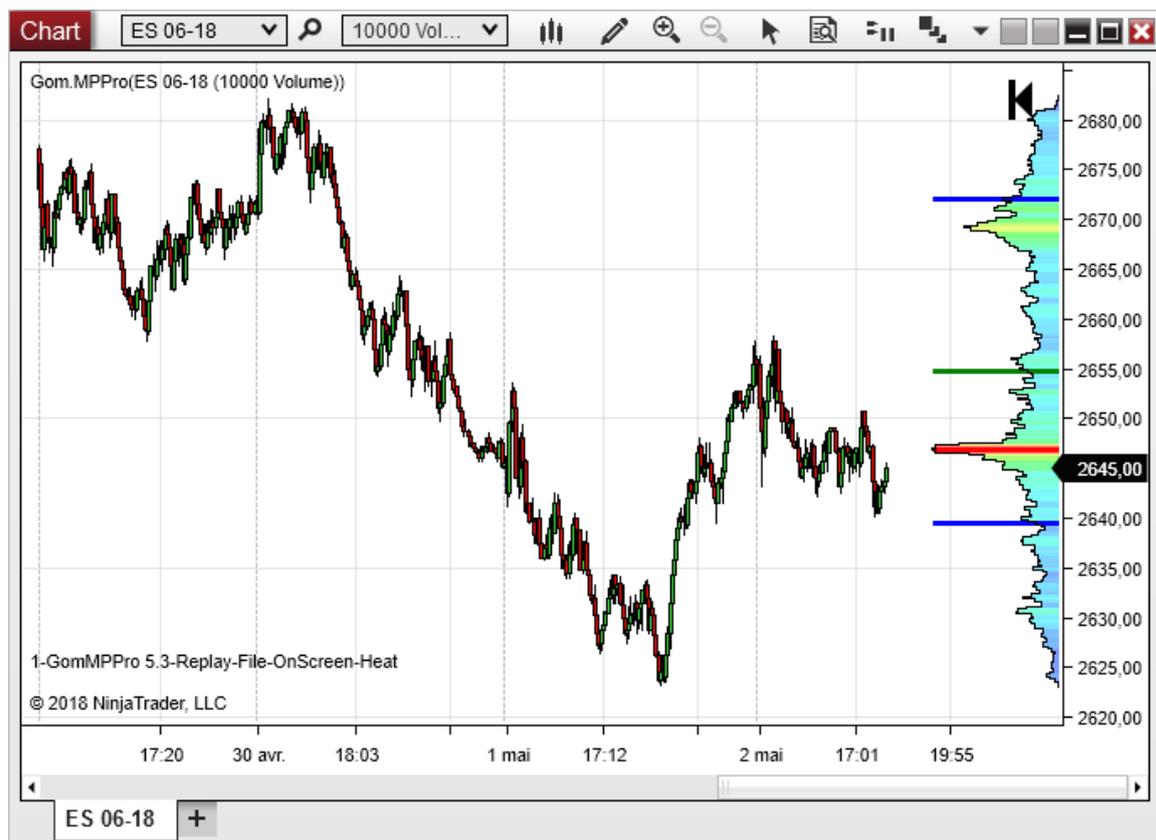
Resize VA/VWAP to POC Size

To increase their readability, VA/VWAP bars can be made the same length as the POC bar

Resize=false



Resize=true



Show Developing POC/VA/VWAP

If true, the indicator will show continuous values for the POC/VWAP/VA, showing how they are evolving in time.

This is useful for historical purposes, to observe the values of the POC/VA/VWAP like they were in past time, to find trading ideas.



POC/VA/VWAP line styles

Line color are used to show the POC/VA/VWAP levels on the profiles

Line styles are used when showing developing POC/VA/VWAP

HVN/LVN (CAN BE FAST TOGGLED USING HVN/LVN HOTKEY)

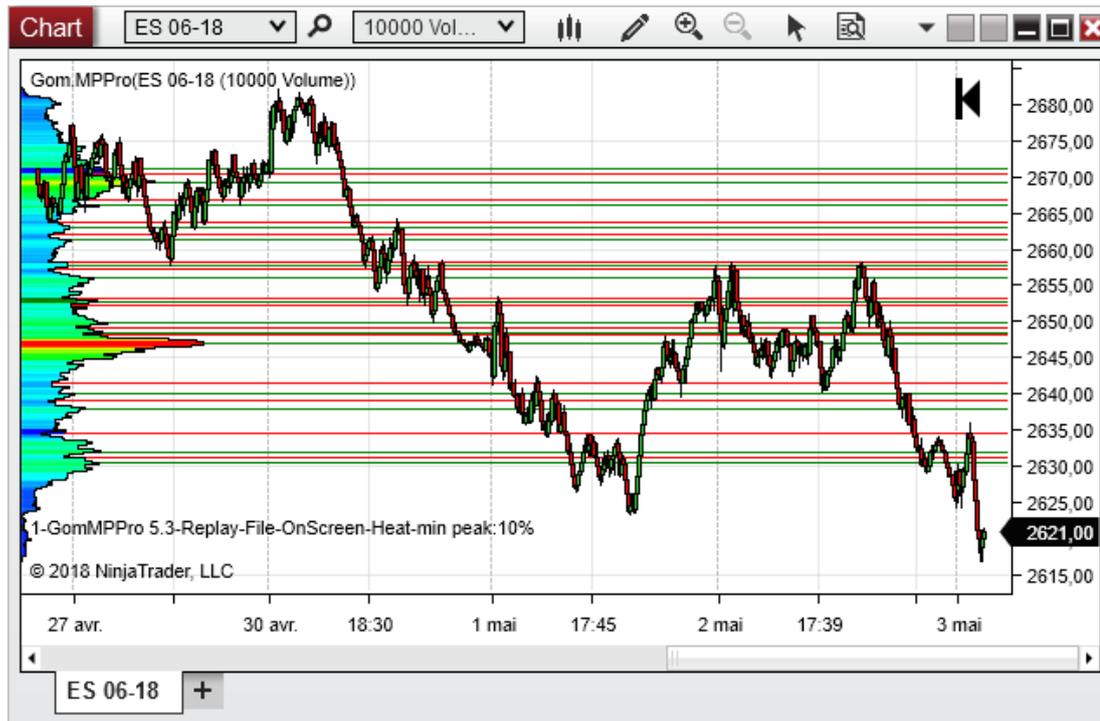
6.HVN/LVN		HVN/LVN	
1.Show HVN/LVN	False	Show HVN/LVN	<input type="checkbox"/>
2.Min peak size	5	Min peak size	5
3.HVN Style	Green; 1px	HVN Style	<input checked="" type="checkbox"/> Solid, 1px
4.LVN Style	Red; 1px	LVN Style	<input checked="" type="checkbox"/> Solid, 1px

Show HVN/LVN (In:23)	No
HVN/LVN peak min size(in ...)	5
HVN (SG8)	Line
LVN (SG9)	Line

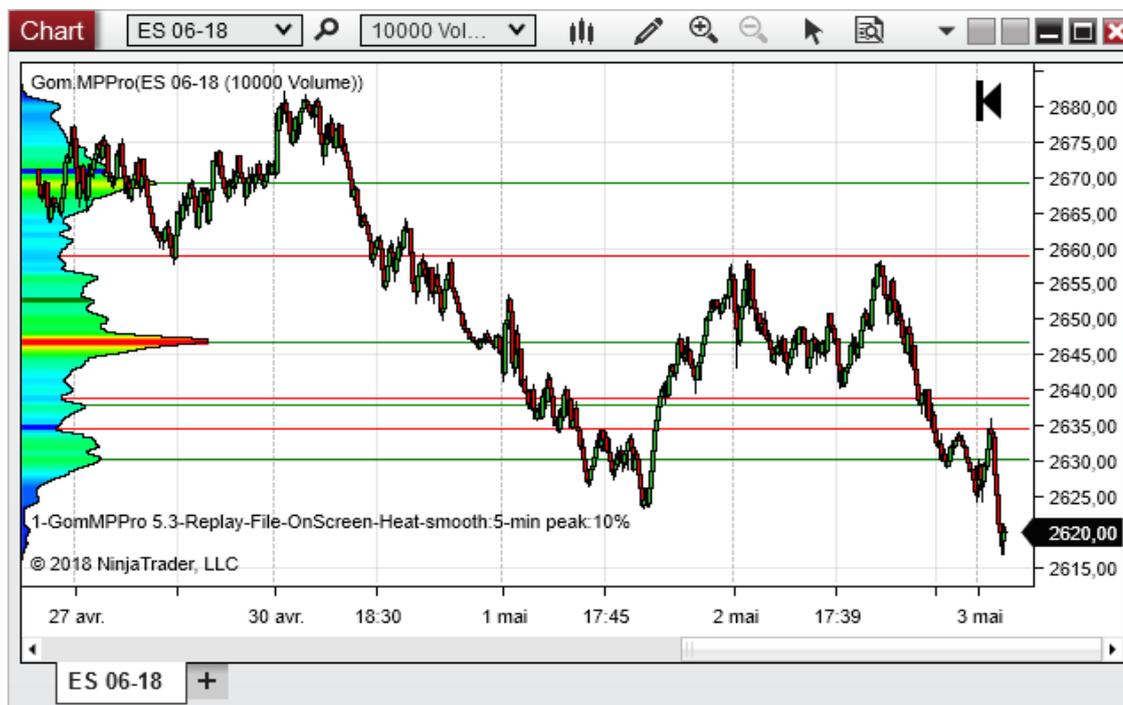
HVN/LVN are High Volume/Low Volume Nodes, so peaks and valleys in the profile.

It might be useful to apply some smoothing on the profile to have a better view of volume zones

Example : no smoothing



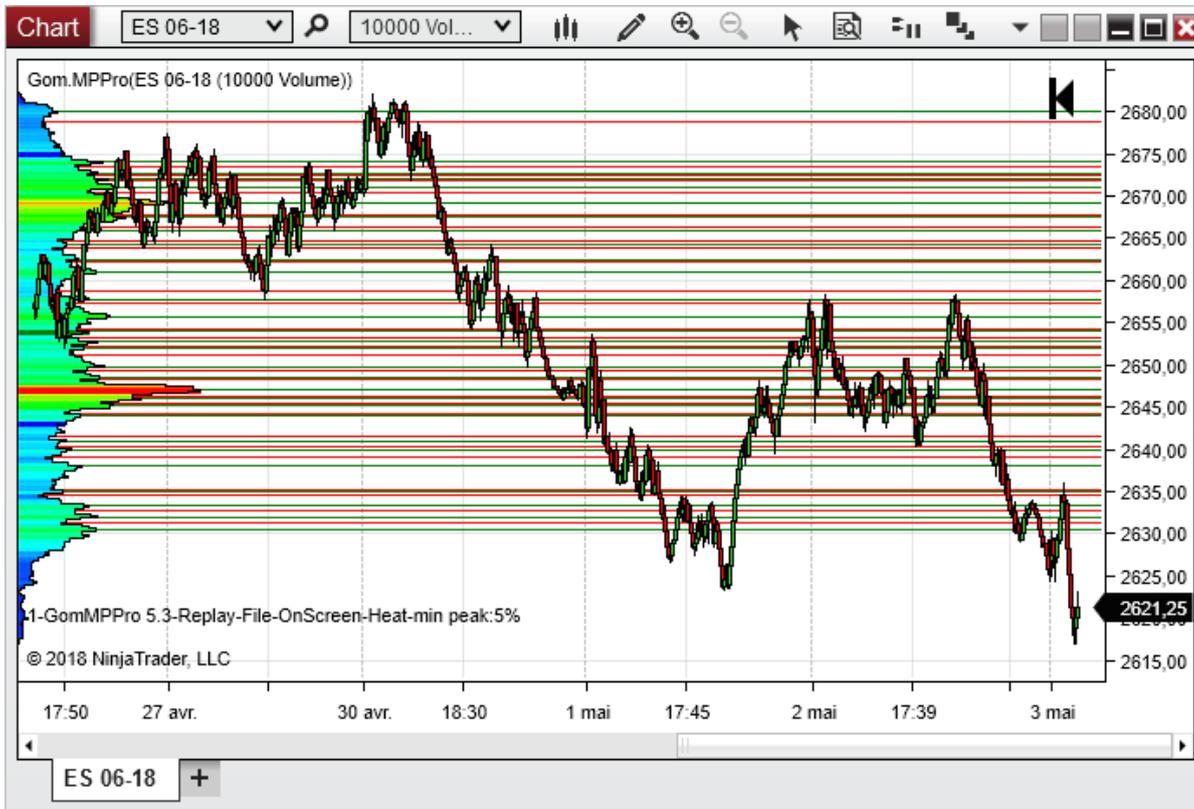
Using Smooth=5



Min peak size (can be fast increased / decreased using HotKey)

This setting controls the sensitivity of the HVN LVN calculator. It sets the minimum peak size, in % of the POC size, that validates a peak or a valley. T

Min Peak Size=5%



Min Peak Size=20%



HOW TO ADD/DELETE CUSTOM PROFILES USING THE MOUSE

ADDING A PROFILE

1 Use the “insert profile” hotkey (see list of hotkeys at the end of this document)

The indicator will show the following message



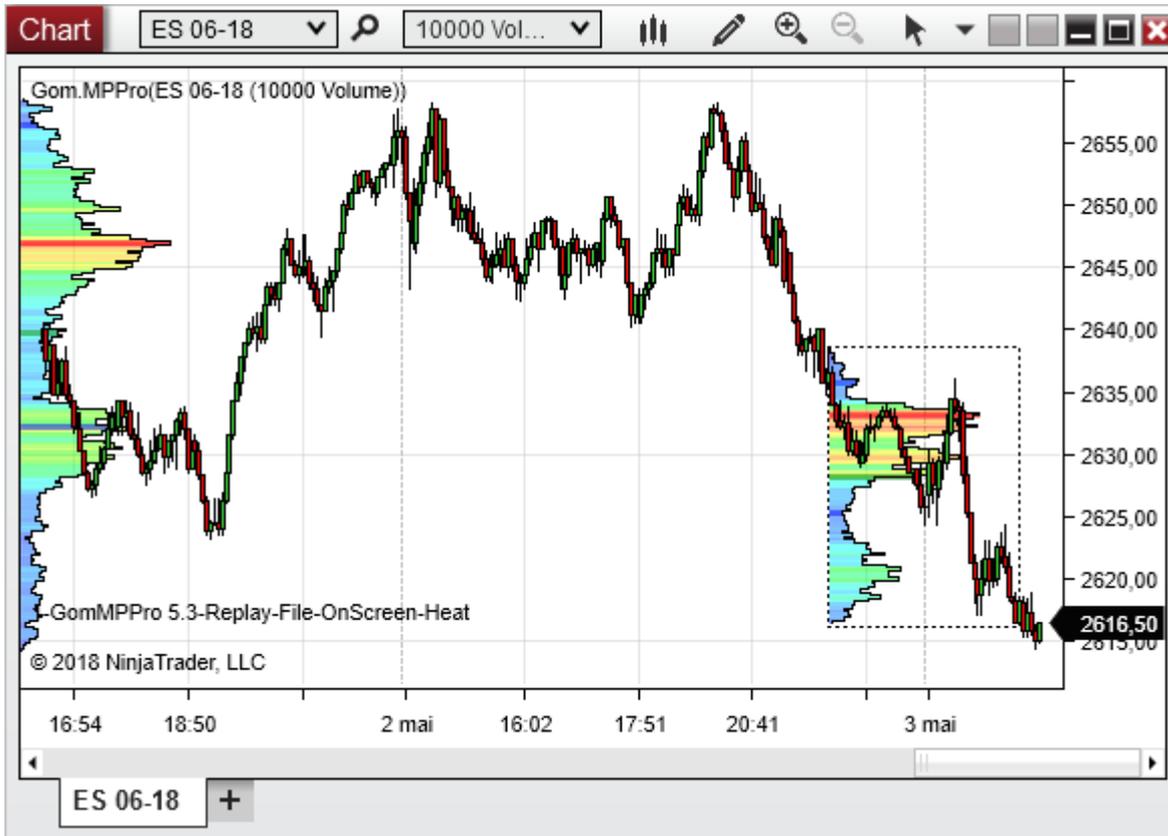
2 Click On the chart to select first bar, the message changes again



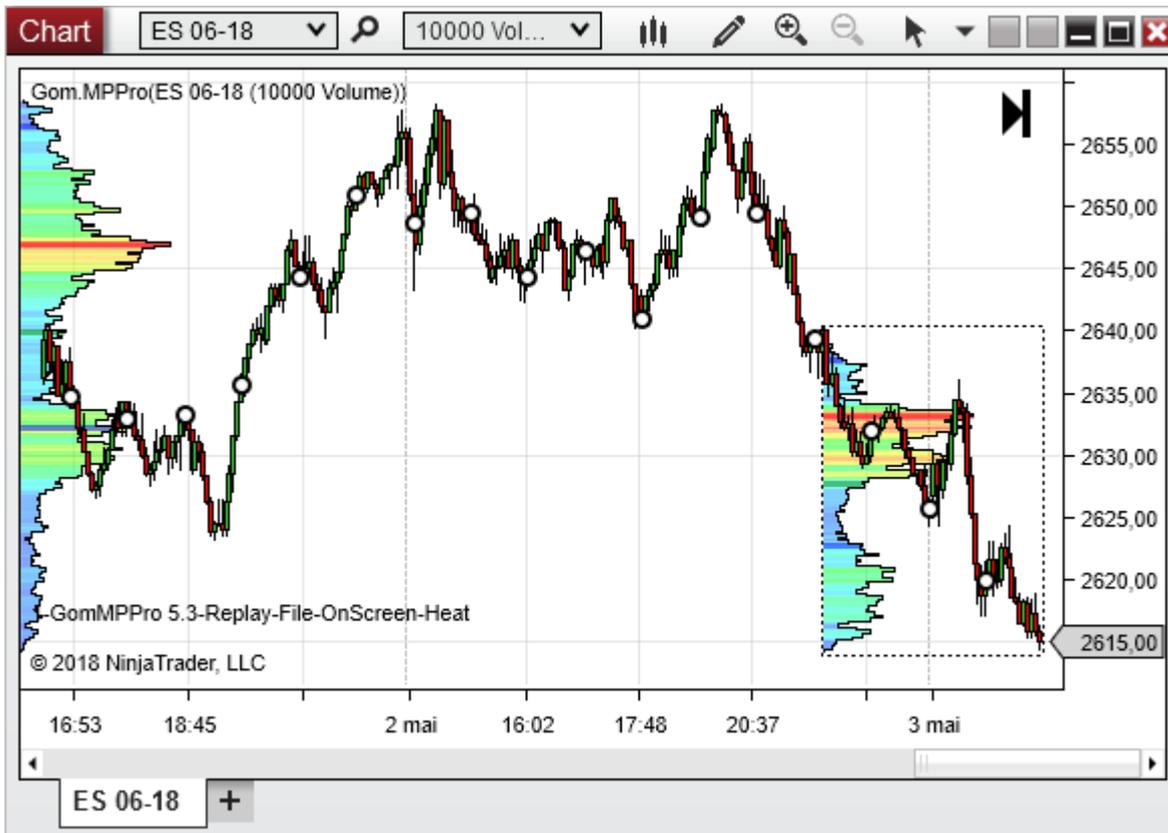
3 Now either

- move the mouse and click again to define a static profile
- use the insert hotkey again to define a dynamic profile that will update with realtime data

Static profile



Dynamic profile



REMOVING A PROFILE

1 Use the delete profile hotkey



2. Click on the profile you wish to delete

HOTKEYS

01.Focused Indicator Tc	Space	Focused Indicator Tog...	Space	HK:Focused Indicator T...	Space
02.Focused Indicator Tc	Ctrl	Focused Indicator Tog...	Ctrl	HK:Focused Indicator T...	Ctrl
03.PlotMode Toggle Ke	Divide	PlotMode Toggle Key	Divide	HK:PlotMode Toggle Ke...	Divide
04.PlotMode Toggle Mo	None	PlotMode Toggle Mod	Ctrl	HK:PlotMode Toggle M...	None
05.Size Increase Key	Add	Size Increase Key	Add	HK:Size Decrease Key ...	Subtract
06.Size Increase Mod	None	Size Increase Mod	Ctrl	HK:Size Decrease Mod ...	None
07.Size Decrease Key	Subtract	Size Decrease Key	Subtract	HK:Size Increase Key (l...	Add
08.Size Decrease Mod	None	Size Decrease Mod	Ctrl	HK:Size Increase Mod (...)	None
09.Smoothing Increase l	Add	Smoothing Increase Key	Add	HK:Smoothing Decrease...	Subtract
10.Smoothing Increase l	Ctrl	Smoothing Increase Mod	ShiftCtrl	HK:Smoothing Decrease...	Ctrl
11.Smoothing Decrease	Subtract	Smoothing Decrease...	Subtract	HK:Smoothing Increase ...	Add
12.Smoothing Decrease	Ctrl	Smoothing Decrease...	ShiftCtrl	HK:Smoothing Increase ...	Ctrl
13.Move Left Key	Left	Move Left Key	Left	HK:Move Left Key (In:40)	Left
14.Move Left Mod	Ctrl	Move Left Mod	Ctrl	HK:Move Left Mod (In:41)	Ctrl
15.Move Right Key	Right	Move Right Key	Right	HK:Move Right Key (In:...	Right
16.Move Right Mod	Ctrl	Move Right Mod	Ctrl	HK:Move Right Mod (In:...	Ctrl
17.Profile Insert Key	Insert	Profile Insert Key	Insert	HK:Profile Insert Key (In...	Insert
18.Profile Insert Mod	Alt	Profile Insert Mod	Alt	HK:Profile Insert Mod (l...	Alt
19.Profile Delete Key	Delete	Profile Delete Key	Delete	HK:Profile Delete Key (l...	Delete
20.Profile Delete Mod	Alt	Profile Delete Mod	Alt	HK:Profile Delete Mod (...)	Alt
21.Orientation Toggle K	Multiply	Orientation Toggle Key	Multiply	HK:Orientation Toggle K...	Multiply
22.Orientation Toggle M	None	Orientation Toggle Mod	Ctrl	HK:Orientation Toggle ...	None
23.HVN/LVN Toggle Ke	Decimal	HVN/LVN Toggle Key	Decimal	HK:HVN/LVN Toggle K...	Decimal
24.HVN/LVN Toggle M	None	HVN/LVN Toggle Mod	Ctrl	HK:HVN/LVN Toggle M...	None
25.HVN/LVN Size Decr	Subtract	HVN/LVN Size Decreas...	Subtract	HK:HVN/LVN Size Decr...	Subtract
26.HVN/LVN Size Decr	CtrlAlt	HVN/LVN Size Decreas...	CtrlAlt	HK:HVN/LVN Size Decr...	CtrlAlt
27.HVN/LVN Size Incre	Add	HVN/LVN Size Increase...	Add	HK:HVN/LVN Size Incre...	Add
28.HVN/LVN Size Incre	CtrlAlt	HVN/LVN Size Increase...	CtrlAlt	HK:HVN/LVN Size Incre...	CtrlAlt

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.

DEFAULT HOTKEYS

NinjaTrader 7 and Sierra	NinjaTrader 8	HotKey Description
Ctrl Space Bar	same	Change focused indicators
Ctrl Left and Right Arrow	same	Move profile left and right
Divide key on numerical pad	Ctrl Divide	Toggle Plot Mode
Multiply key on numerical keypad	Ctrl Multiply	Toggle RightToLeft/LeftToRight
Dot key on numerical pad	Ctrl Dot	Toggle HVN/LVN plot
Ctrl Alt Add and Subtract	same	Increase/Decrease HVN/LVN min level
Add and Subtract on num. pad	Ctrl Add and Subtract	Increase/Decrease profile size
Ctrl Add and Subtract	Ctrl Shift Add and Subtract	Increase/Decrease profile smoothing
Alt Insert	same	Add custom profile with the mouse
Alt Delete	same	Delete custom profile