GOMORDERFLOW PRO

DOCUMENTATION OF SETTINGS

Version 1.3

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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

🕦 Options		×
General Strategies Simulator Log Commissi	on ATI Data RSS	Misc
Historical chart data	Database management	
Adjust for splits	Devel DD	Assess Care
Adjust for dividends	Heset DB	Account Grps.
🖂 Get data from server (if available)	Repair DB	Reset Instruments
Merge policy: MergeNonBackAdjusted \sim		
Real-time data		
Save hart data as historical	Quote currencies (FX) in:	Pip ~
Record for market replay		
✓ Filter bad ticks 0,1 ♣ % off market		
ОК	Cancel	

Please keep in mind that for NinjaTrader to download tick data, you must always have a tick-based chart open. A tickbased 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

Options		?
Categories	Properties	
General Trading Strategies Automated trading interface Market data	General Preferred connections – historical Preferred connections - real-time Historical	
	Adjust for splits – daily data Image: Comparison of the splits of the splits – intraday data Adjust for dividends Image: Comparison of the splits – intraday data Adjust for dividends Image: Comparison of the splits – intraday data Automatically choose time-based serie Image: Comparison of the splits – intraday data Get data from server Image: Comparison of the splits – intraday data Global merge policy Image: Comparison of the splits – intraday data Show Tick Replay Image: Comparison of the splits – intraday data	k adjusted 🗸 🗸
	Real-time Auto subscribe to required instruments Enable market recording for playback Filter bad ticks	Cancel Apply

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



MAIN SETTINGS (NINJATRADER ONLY)

🗆 0. Main Settings	▼ Main Settings	
1.Delta Calculation BidAsk	Delta Calculation	BidAsk 🗸
2.Missing Data Alert Messar True		

DELTA CALCULATION

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

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.

Т	EXT SETTING	S				
			▼ Text Settings			
		Numbers to Show	BuysAndSells 🗸 🗸			
Ξ	1.TextSettings		Font Name	Font Name Arial		BuysAndSells
	1.Numbers to Show	BuysAndSells	Auto Font Color	~	Font Name	Arial
Ŧ	2.Font Name	Arial; 8pt	Fant Calar	DeskDead M	Auto Font Color	Yes
	3.Auto Font Color	True	Font Color		Font Min Size	8
	4.Font Color	DarkRed	Font Min Size	8	Text Alignment	Centered
	5.Font Min Size	ize 8	Text Alignment	Contorod to		
	6.Text Alignment	Centered	rextAlignment		FontColor (SG	1)

Numbers to Show : BuysAndSells, VolumeAndDelta, None

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

Sells	Buys	Ve	olume	Delta	- 1	
92	114		206	22	- 6	
74	183		257	109		
154	198		352	44		
122	166		288	44		
217	189	4	406	-28		
180	215		395	35		
198	234	4	43 <mark>2</mark>	36		
294	290	Į	584	-4		
186	108		294	-78		
46	63		109	17	Not	ne l
Buys/	AndSells	V	VolumeAndDelta			



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 minimum 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.

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

20	142	20	142
92	114	92	114
74	183	74	183
154	198	15 <mark>4</mark>	198
122	166	12 <mark>2</mark>	166
217	189	217	189
180	215	180	215
198	234	198	234
294	290	2 <mark>94</mark>	290
186	108	18 <mark>6</mark>	108
Centered		Middle	Aligned
	_	- 74	U U

SIZE SETTINGS

		▼ Size			
2 Gizo		Auto Size Bar Wi			
2. 5126 1 Auto Size Bar Width	Тше	Auto Aggregate		Size : Auto Bar Width	Yes
2 Auto Aggregate Levels	False	One die One die e		Size : Auto Aggregate Levels	No
3.Candle Spacing	5	Candle Spacing	5	Size : Candle Spacing	5

.

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		
3.Candle Body 1.Show Candle Body True 2.Show Candle Outlin True	✓ Candle Body Show Candle Body Show Candle Outline	Show Candle Body Yes Show Candle Outline Yes
3.Up Color LimeGreen 4.Down Color Red 5.Close Color Orange 6.Body Opacity 20	Up Color LimeGreen Down Color Red Close Color Orange Body Opacity 20	Body Opacity 20 Body Up Color (SG2) Ignore Body Down Color (SG3) Ignore Body Close Color (SG4) Ignore

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 **<u>Body Opacity</u>** setting.

1.0					0	124				
l		Во	dy		01	172				
			0	12	94	149				
			21	161	192	132			0	3
			136	476	178	109	0	9	12	35
			242	99	125	41	100	79	67	126
			28	75	10	0	47	24	126	103
	0	81	4	55			46	14	31	16
	85	37	71	29			160	88	10	36
	82	115	15	25			154	24	19	108
	87	155	13	4			38	2	125	167
	105	152	6	0			49	166	166	45
	165	189					132	129	70	35



С	ELL FILL						
Ξ	4.Cell Fill		▼ Cell Fill	I	_	Color Style	VolumeAndDelta
	1.Color Style	VolumeAndDelta	Color Style	None 💊	1	Maximum Calculation	MaximumOfChart
	2.Maximum Calculatio	MaximumOfChart	Maximum Calculati	MaximumOfChart V	/	Buy Color (SG5)	lanore
	3.Buy Color	50; 210; 120	Buy Color	#FF32D278 V	1	Sell Color (SG6)	lanore
	4.Sell Color	255; 120; 120	Sell Color	#FFFF7878 V	1	Volume Color (SG7)	lanore
	5.Volume Color	110: 170: 255	Volume Color	#FF6EAAFF	1		

Sets how the cells are colored.

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

This setting is hotkeyed using Decimal 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

		▼ Bar Volume, Delta I		Delte & Vol Display Mode	Candlee
		Delta & Vol Display	Candles 🗸	Show Total Delta	No
🗆 5 BarVolume Delta Info	n and COT	Show Total Delta	<	Show Total Bar Volume	No
1 Dalta 2 Val Direlau Ma				Show Delta Min Max	No
T. Deita & Voi Display Mo	andles	Show Total Volume		Show Delta Finish	No
2.Show Total Delta T	rue	Show Dolto Min/Mov		Show COT - I Neede Pullback activation	No
3.Show Total Volume T	rue	Show Deita Min/Max		Show Coll - Heeds Fullback activation	NO
4.Show Delta Min/Max T	rue	Show Delta Finish		Positive Delta Color (SG8)	anore
5.Show Delta Finish T	rue	Show COT	✓	Negative Delta Color (SG9)	anore
6.Show COT T	rue	Positive Delta Color	Green	1. loga	9
7.Positive Delta Color	Green	1 ostave Bena oolor			
8.Negative Delta Color	Red	Negative Delta Color	Red V		

This section governs numbers shown below/above each bar.

Delta &Vol Display mode : 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

-23					
0	71				
61	89				
66	192				
94	138				
127	67				
63	34				
8 0					
34					

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

Chart Settings - CLN6-NYMEX 5 Min #1	×
Main Settings Advanced Settings Advanced Settings 2 Alerts	1
 Display Region Dividing Lines Use Left Side Scale Display Main Price Graph Values in Values Windows Draw Non-Highlight Drawings Underneath Main Graph and Studies Draw Highlight Drawings Underneath Main Graph and Studies Draw Horizontal/Vertical Grid Above Graphs Display Day Of Week With Dates On Intraday Chart Time Scale Highlight Timescale Dates, Months and Years Adjust Tool Values to Tick Size Use Left Side Scale Include Columns With No Data Do Not Draw Columns With No Data Do Not Draw Columns With No Data Include Weekend Columns Before First Trade Include Sat-Sun Bars For Daily Charts Attach Trade Window to Right Side Align Order Cancel (X) Button to Right Trade Drawings Left Align 100 	
Continuous Contract: None None ✓ Split Data Records (Applies to NumberOfTrades, Volume of Reset and Accumulate on New or Touch High/Low Order Fins Start Date Fine (And the final): □ Disable Data File Updating ✓ Allow Real-Time Updating of Historical Chart 00:00:00 □ Hide Values Scale □ Hide Time Scale □ Lock Fill Space □ Allow Zero Values Number Of Forward Columns: Position Profit/Loss: □ Apply Intraday Session Times To Intraday Chart 150 □ □ Time Zone: Chart Region: Chart Update Interval In □ Use Global Time Zone □ 1 ✓	
OK Cancel Apply Help	

HIGHLIGHTED CELLS

			 Highlighted Cells 			
			Show Unfinished A		Show Unfinished Auctions	Yes
🗆 6. Highlighted Cells		▶ UApen	Dash, 2px	Show Naked Unfinished auctions	Yes	
	1.Show Unfinished Auctions	False	Show Naked UA		Show POC	Yes
ŧ	2.UA pen	ffccac00; 2px	Show POC		Show Naked POCs	Yes
	3.Show Naked UA	False	0110W1 00		Show Naked History	Yes
	4.Show POC	False	 POC pen 	Dash, 2px	Show Halloan holony	100
ŧ	5.POC pen	ffa0a0a0; 2px	Show Naked POC	~	Linfinished Austion Pen (SG	10)
	6.Show Naked POC	False	Show Naked History			10)
	7.Show Naked History	False	onew reaked motory		PUC Pen (SGTT)	

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.



IMBALANCE LEVELS

	 Imbalance Levels 			
E 7. Imbalance Levels	Show Imbalances	V		
1 Show Imbalances Ealse	Method	Diagonal 🗸 🗸	Show Imbalances	No
2 Method Diagonal	Comparison Oper	Ratio 🗸	Imbalance Method	Diagonal
			Imbalance Comparison Operator	Ratio
3.Comparison Uperator Ratio	Operator Threshold	3	Imbalance Operator Threshold	3
4.Operator Threshold 3	Size Filter	0	Imbalance Size Filter	0
5.Size Filter 0	Use Bold		Imbalance Use Bold	Yes
6.Use Bold True	Use Lesses Fasts		Imbalance Use Larger Fonts	Yes
7.Use Larger Fonts True	Use Larger Fonts			
8.Buy Color Blue	Buy Color	Blue V	Imbalance Buy Color (SG12)	Ignore
9.Sell Color DarkViolet	Sell Color	DarkViolet V	Imbalance Sell Color (SG13)	Ignore

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
0	71	. [12	344
12	344		126	156
126	156		77	210
77	210		62	151
62	151		99	137
99	137		54	183
54	183		128	123
128	123		24	97
24	97		29	75
29	75		5	11
5	11		5	0
5	0	L 1		•
			Filter=100	
No fi	ilter			

Use Bold, Use Larger Fonts

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

S/R ZONES					
⊟ 8.S/R Zones		▼ S/R Zones			
1.Show S/R Zones	False	Show S/R Zones		Show S/R Zones	Yes
2.Number of consecutive leve	3	Number of consec	3	S/R Number of consecutive levels	3
3.Minimum total volume	0	Minimum total volu	0	S/R Minimum total volume	0
4.S/R Valid until when ?	FullCandleCross	S/R Valid until whe	FullCandleCross V	S/R Valid until when ?	FullCandleCross
5.Show History	True	Show History		S/R Show History	Yes
6.S/R Opacity	32	S/R Opacity	32	S/R Opacity	32

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.





Shwo History Shows historical cancelled zones for analysis purposes.

HOTKEYS

			▼ HotKeys				
Ξ	9.HotKeys		Color Mode Toggle	Decimal	×		
	Color Mode Toggle Key	Decimal	Color Mode Togale	Ctrl	~		
	Color Mode Toggle Mod	None	Eccused Indicator	Snace	~		
	Focused Indicator Toggle Key	Space	Focused Indicator		•		
	Focused Indicator Toggle Mod	Ctrl	Focused Indicator	Ctri	~	Toggle Text Mode Key	Divide
	Maximum Mode Toggle Key	Multiply	Maximum Mode To	Multiply	*	Loggle Lext Mode Modifiers	None
	Maximum Mode Toggle Modifi	None	Maximum Mode To	Ctrl	~	Toggle Color Mode Key	Decimal
	Text Mode Toggle Key	Divide	Text Mode Toggle Key	Divide	×	Toggle Color Mode Modifiers	None
	Text Mode Toggle Mod	None	Text Mode Toggle	Ctrl	~	Toggle Maximum Mode Key Toggle Maximum Mode 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)