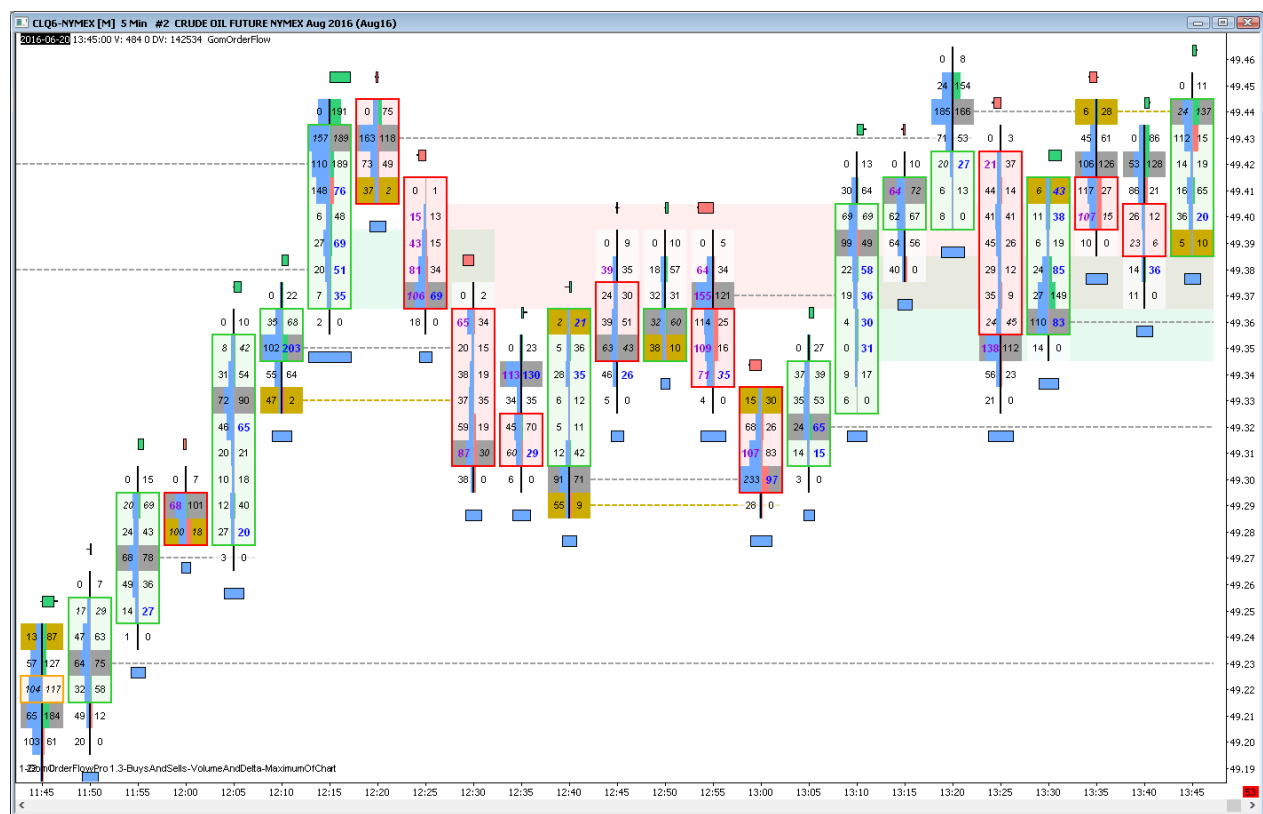


GOMORDERFLOW PRO

DOCUMENTATION OF SETTINGS

Version 1.3

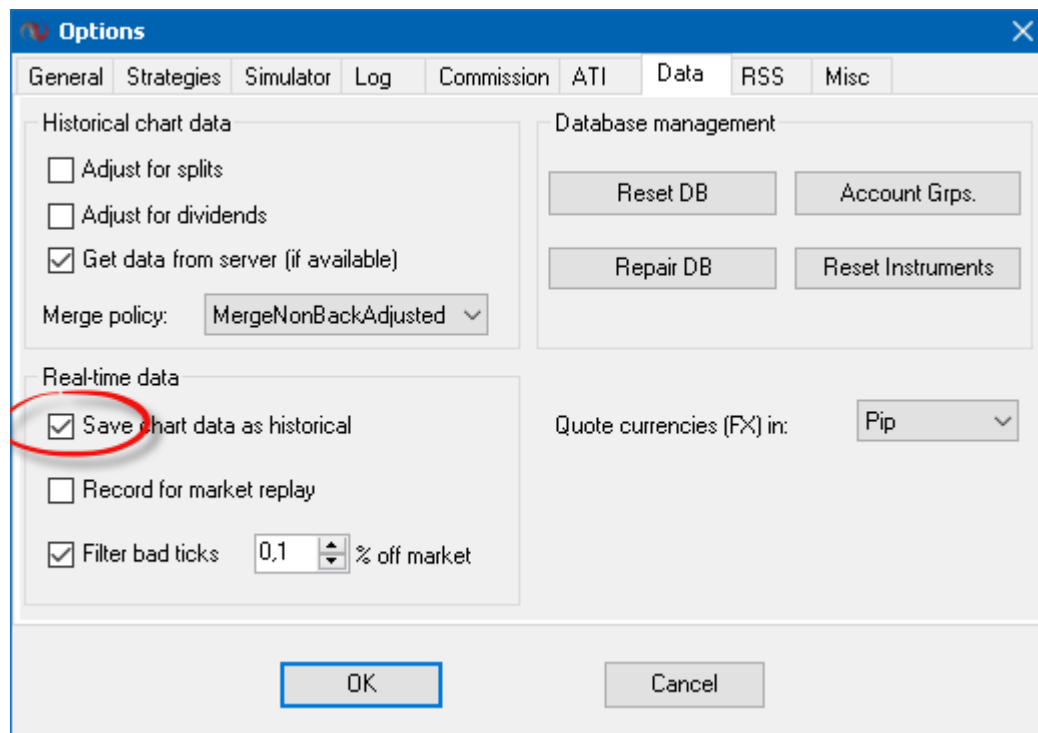
Copyright Gomex 2016



BASE NINJATRADER SETTINGS

NINJATRADER 7

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



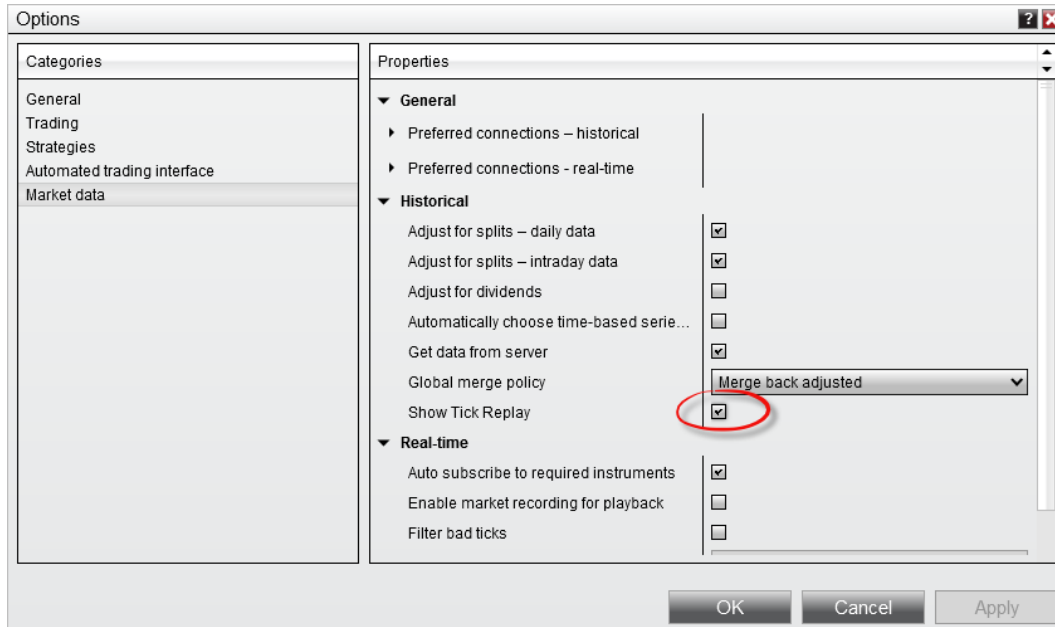
Please keep in mind that for NinjaTrader to download tick data, you must always have a tick-based chart open. A tick-based chart is any kind of chart that is based on ticks, and not on minutes or days. So Volume, Ticks, Range, Renko etc are tick-based files.

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

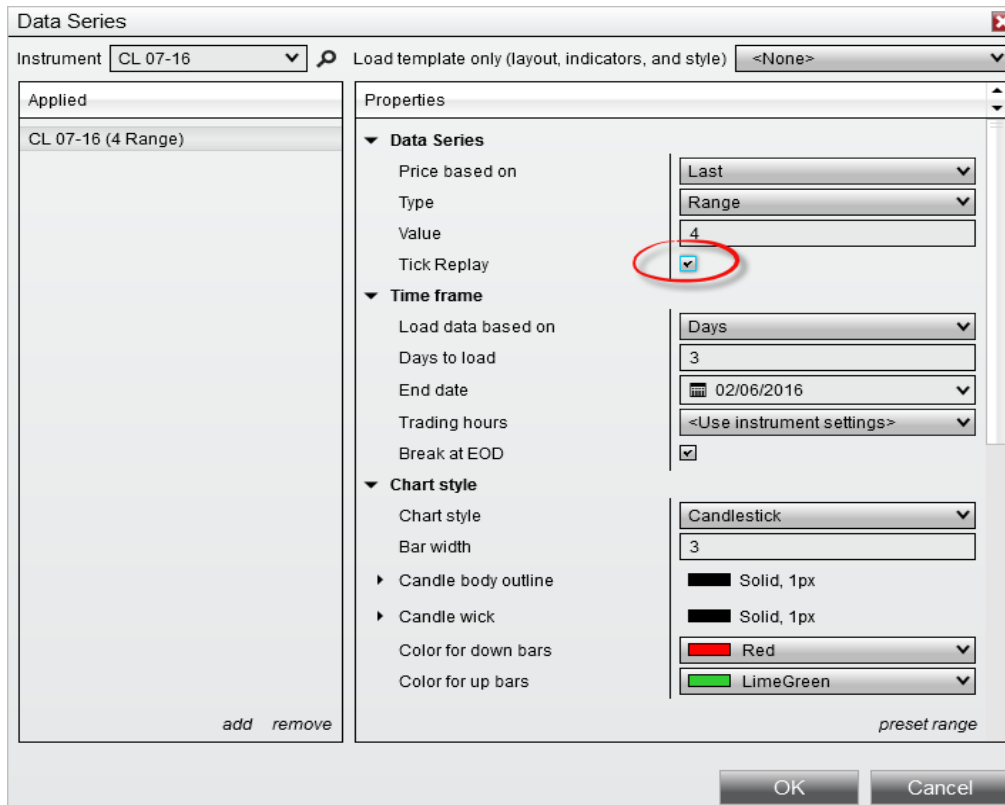
NINJATRADER 8

You will need to use Tick Replay mode on the charts

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



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



MAIN SETTINGS (NINJATRADER ONLY)

0. Main Settings	
1. Delta Calculation	BidAsk
2. Missing Data Alert Message	True

▼ Main Settings

Delta Calculation

BidAsk ▼

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.

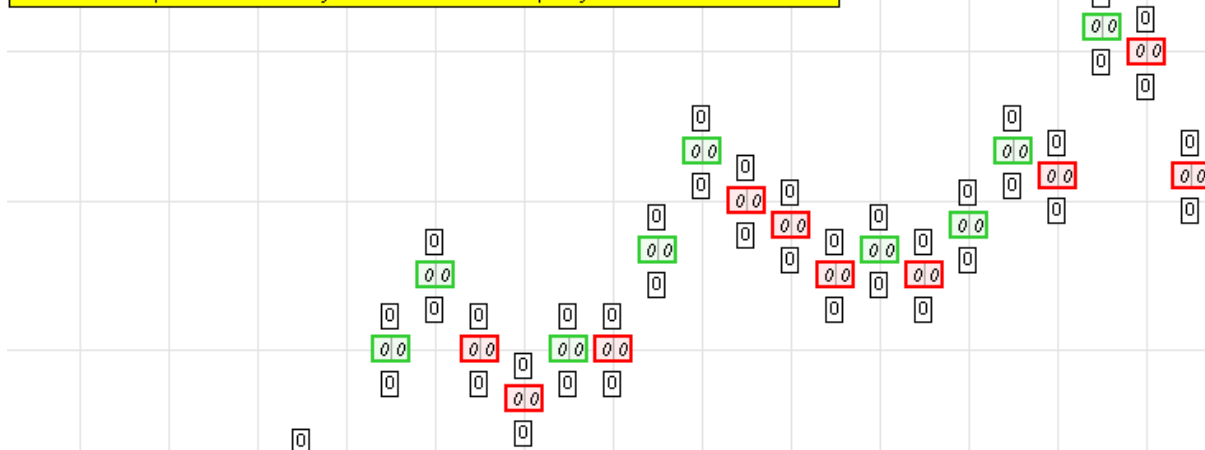
On NT8, data is provided by Ninja Files

MISSING DATA ALERT MESSAGE

Allows activation of missing data alert.

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.

TEXT SETTINGS

1. Text Settings	
1. Numbers to Show	BuysAndSells
2. Font Name	Arial; 8pt
3. Auto Font Color	True
4. Font Color	■ DarkRed
5. Font Min Size	8
6. Text Alignment	Centered

▼ Text Settings

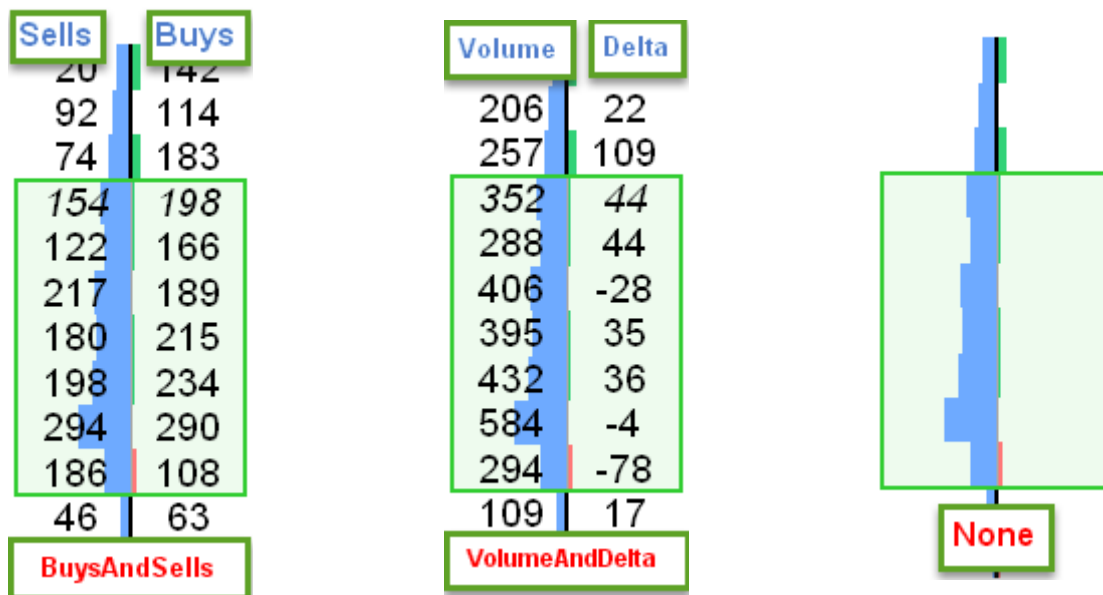
Numbers to Show	BuysAndSells ▼
Font Name	Arial
Auto Font Color	<input checked="" type="checkbox"/>
Font Color	■ DarkRed ▼
Font Min Size	8
Text Alignment	Centered ▼

Numbers to Show	BuysAndSells
Font Name	Arial
Auto Font Color	Yes
Font Min Size	8
Text Alignment	Centered

■ FontColor (SG1)

Numbers to Show : BuysAndSells, VolumeAndDelta, None

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



Font Color : Defines cell font name

Auto Font Color:

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

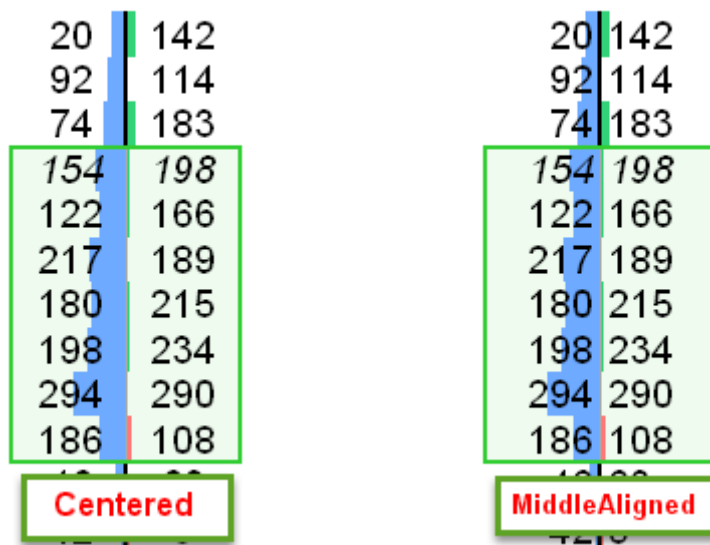
If false, font color is set by the Font Color setting.

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

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.



SIZE SETTINGS

2. Size	
1.Auto Size Bar Width	True
2.Auto Aggregate Levels	False
3.Candle Spacing	5

▼ Size

Auto Size Bar Wi... ☒

Auto Aggregate... ☐

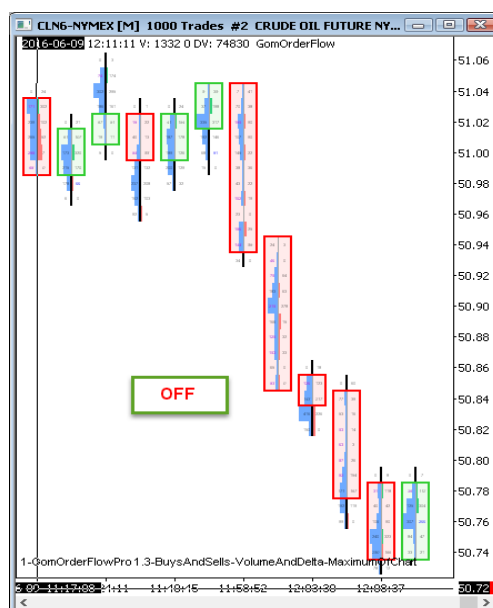
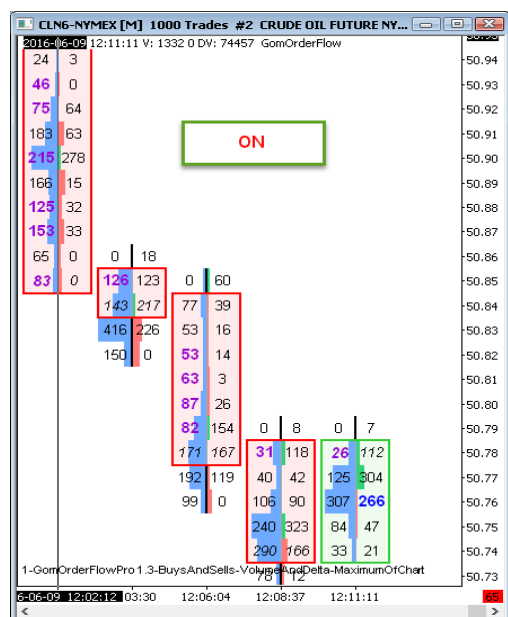
Candle Spacing

Size : Auto Bar Width	Yes
Size : Auto Aggregate Levels	No
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.

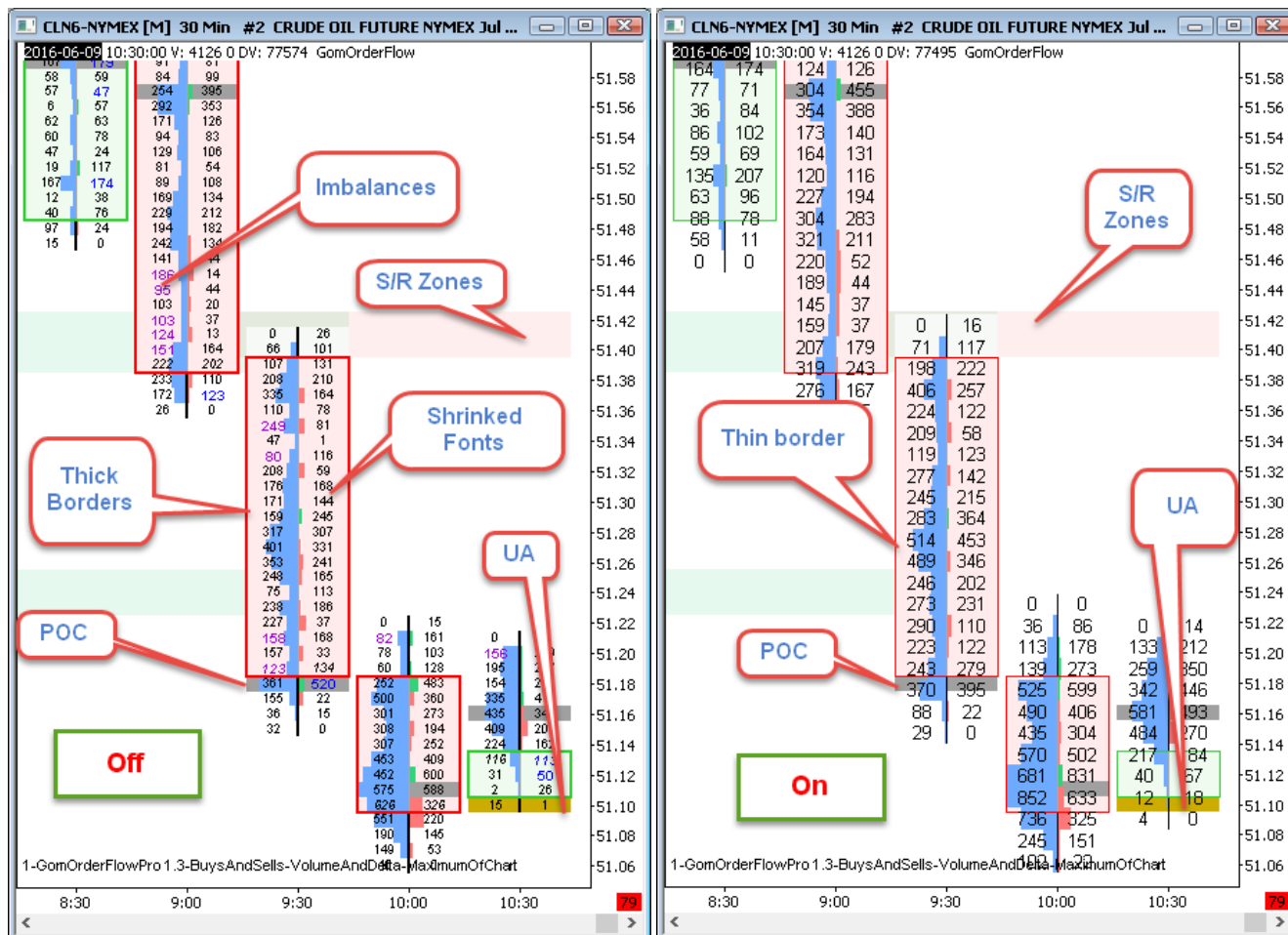


Auto aggregate levels

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 shrunk 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 Outline	True
3.Up Color	LimeGreen
4.Down Color	Red
5.Close Color	Orange
6.Body Opacity	20

Candle Body

Show Candle Body	<input checked="" type="checkbox"/>
Show Candle Outline	<input checked="" type="checkbox"/>
Up Color	LimeGreen
Down Color	Red
Close Color	Orange
Body Opacity	20

Show Candle Body	Yes
Show Candle Outline	Yes
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 **Body Opacity** setting.



CELL FILL

4. Cell Fill

1. Color Style	VolumeAndDelta
2. Maximum Calculation	MaximumOfChart
3. Buy Color	■ 50; 210; 120
4. Sell Color	■ 255; 120; 120
5. Volume Color	■ 110; 170; 255

Cell Fill

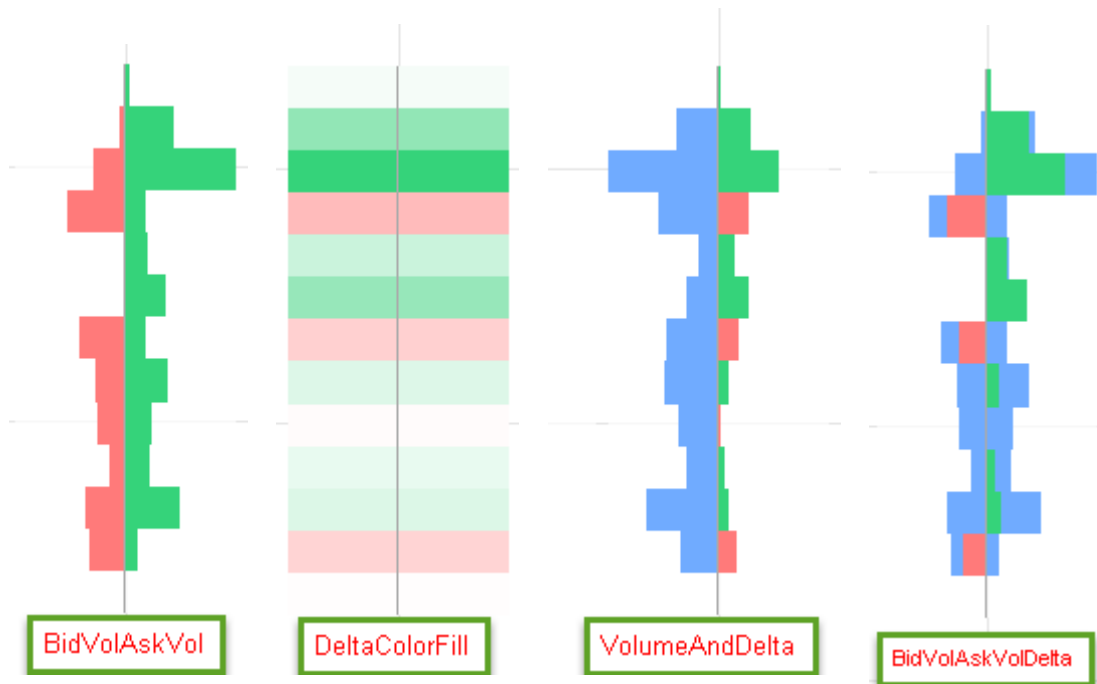
Color Style	None
Maximum Calculation	MaximumOfChart
Buy Color	■ #FF32D278
Sell Color	■ #FFFF7878
Volume Color	■ #FF6EAAFF

Color Style	VolumeAndDelta
Maximum Calculation	MaximumOfChart
Buy Color (SG5)	Ignore
Sell Color (SG6)	Ignore
Volume Color (SG7)	Ignore

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

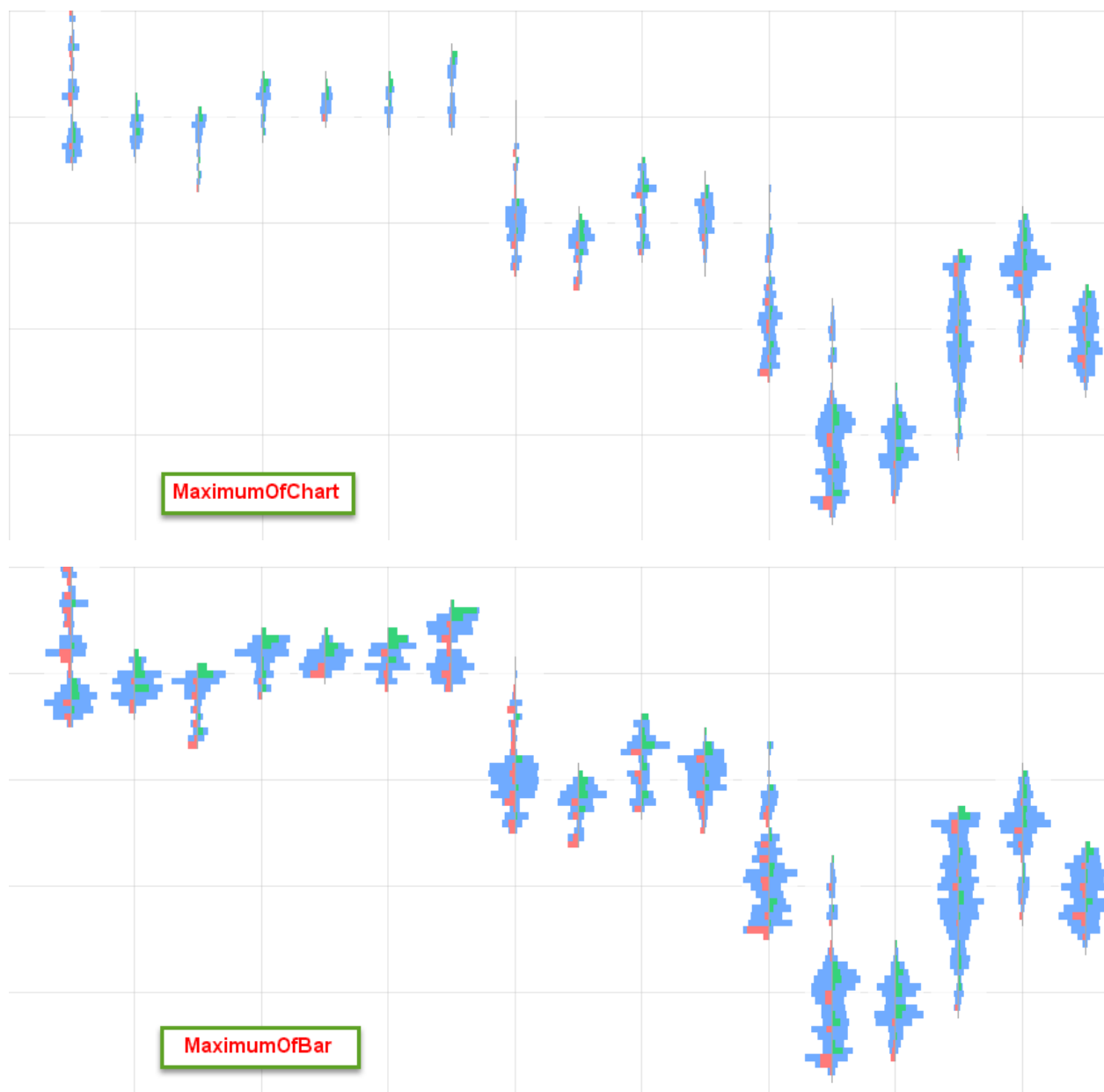
Sets what maximum is used to draw the bar histograms and color the cells in *DeltaColorFill* mode

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

5.Bar Volume, Delta Info and COT	
1.Delta & Vol Display Mo	Candles
2.Show Total Delta	True
3.Show Total Volume	True
4.Show Delta Min/Max	True
5.Show Delta Finish	True
6.Show COT	True
7.Positive Delta Color	Green
8.Negative Delta Color	Red

Bar Volume, Delta I...	
Delta & Vol Display...	Candles
Show Total Delta	<input checked="" type="checkbox"/>
Show Total Volume	<input checked="" type="checkbox"/>
Show Delta Min/Max	<input checked="" type="checkbox"/>
Show Delta Finish	<input checked="" type="checkbox"/>
Show COT	<input checked="" type="checkbox"/>
Positive Delta Color	Green
Negative Delta Color	Red

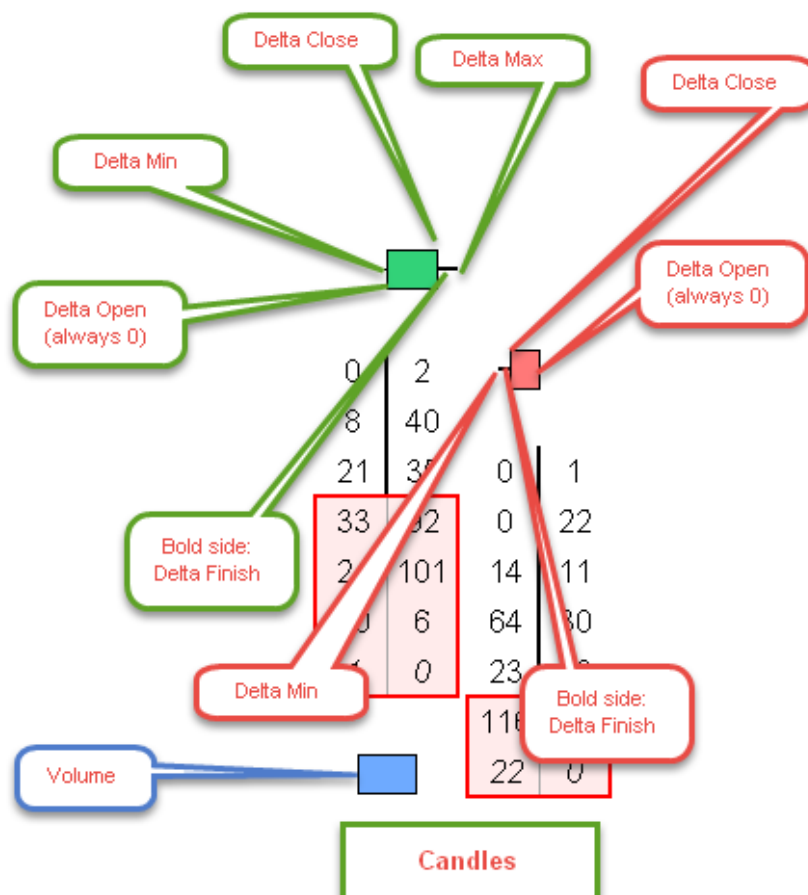
Delta & Vol Display Mode	
Show Total Delta	No
Show Total Bar Volume	No
Show Delta Min Max	No
Show Delta Finish	No
Show COT - I Needs Pullback activation ...	No

Positive Delta Color (SG8)	Ignore
Negative Delta Color (SG9)	Ignore

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

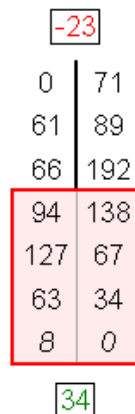




What is delta finish

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

What is COT



There are 2 COTs : High COT and Low COT.

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

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

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

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

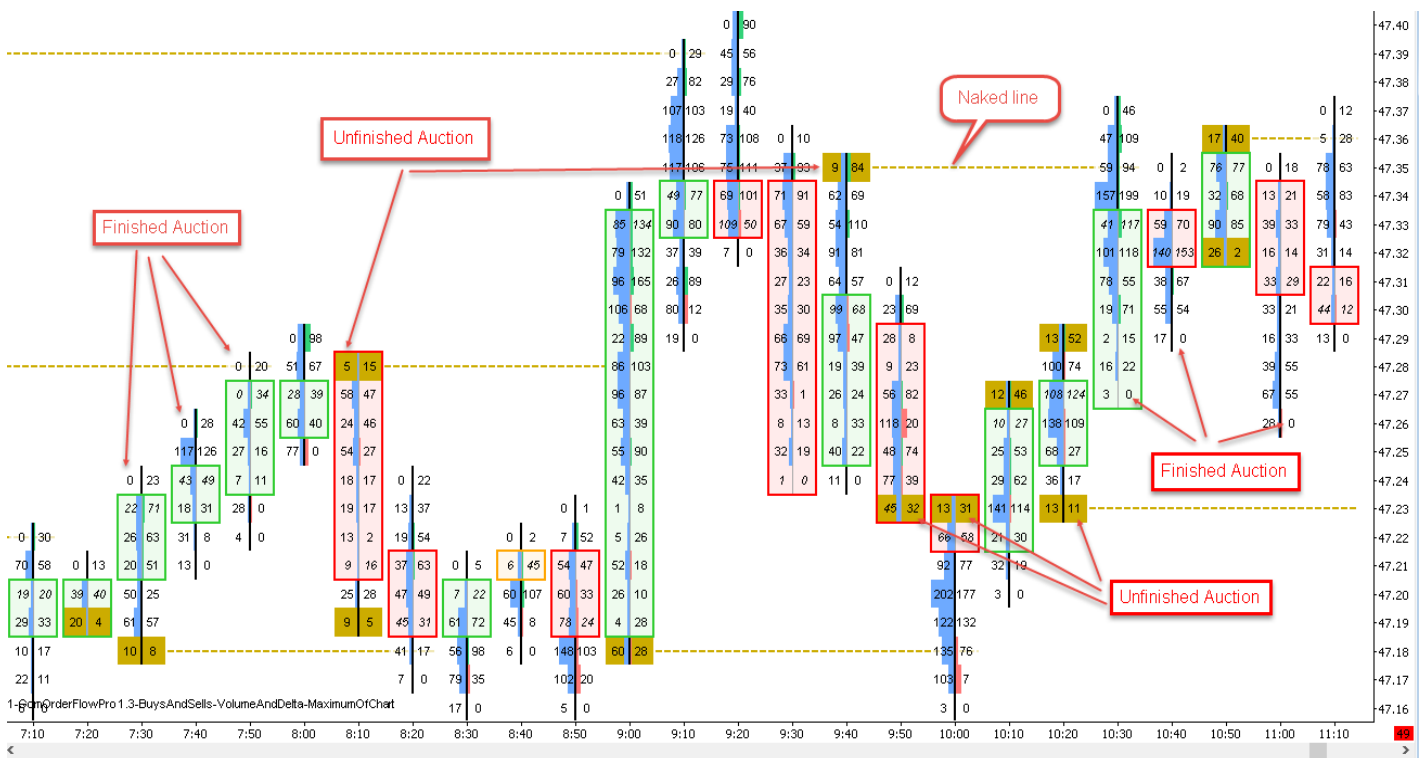
HIGHLIGHTED CELLS

6. Highlighted Cells		Highlighted Cells			
1. Show Unfinished Auctions	False	Show Unfinished A...	<input checked="" type="checkbox"/>	Show Unfinished Auctions	Yes
2. UA pen	ffccac00; 2px	UA pen	<input checked="" type="checkbox"/>	Show Naked Unfinished auctions	Yes
3. Show Naked UA	False	Show Naked UA	<input checked="" type="checkbox"/>	Show POC	Yes
4. Show POC	False	Show POC	<input checked="" type="checkbox"/>	Show Naked POCs	Yes
5. POC pen	ffa0a0a0; 2px	POC pen	<input checked="" type="checkbox"/>	Show Naked History	Yes
6. Show Naked POC	False	Show Naked POC	<input checked="" type="checkbox"/>	Unfinished Auction Pen (SG10)	
7. Show Naked History	False	Show Naked History	<input checked="" type="checkbox"/>	POC Pen (SG11)	

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

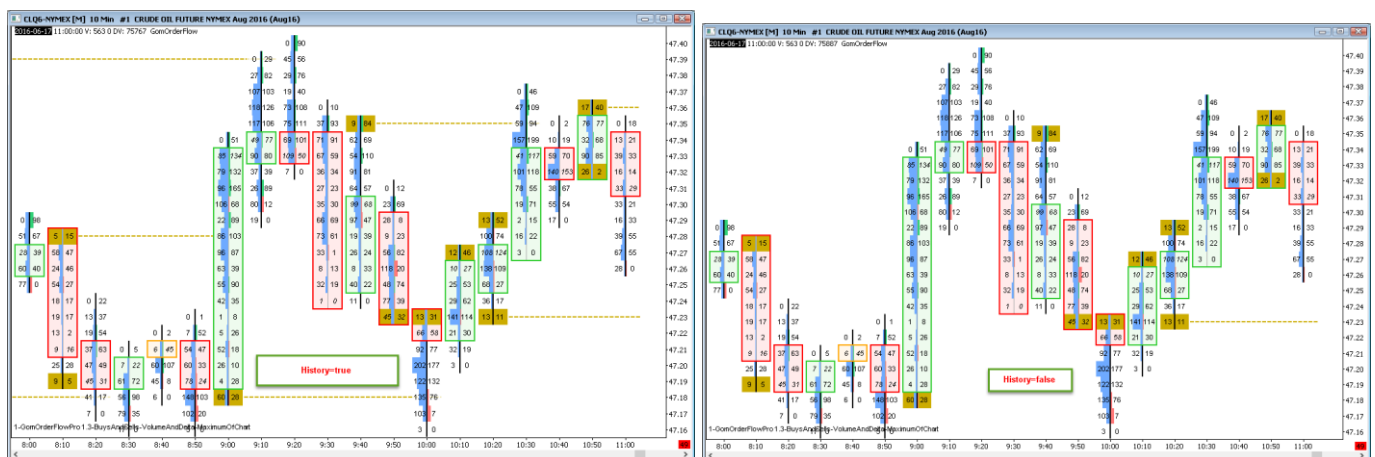
POC is "Point of Control", it's market profile lingo meaning the price with the highest volume of the bar

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

7. Imbalance Levels	
1. Show Imbalances	False
2. Method	Diagonal
3. Comparison Operator	Ratio
4. Operator Threshold	3
5. Size Filter	0
6. Use Bold	True
7. Use Larger Fonts	True
8. Buy Color	Blue
9. Sell Color	DarkViolet

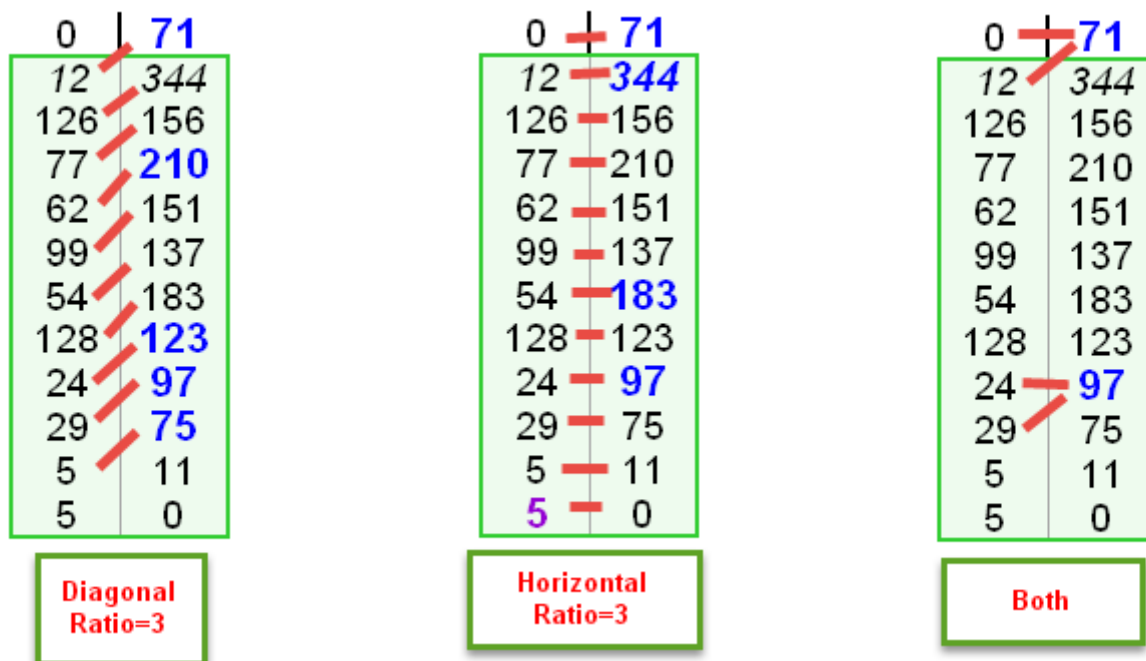
Imbalance Levels	
Show Imbalances	<input checked="" type="checkbox"/>
Method	Diagonal
Comparison Oper...	Ratio
Operator Threshold	3
Size Filter	0
Use Bold	<input checked="" type="checkbox"/>
Use Larger Fonts	<input checked="" type="checkbox"/>
Buy Color	Blue
Sell Color	DarkViolet

Show Imbalances	No
Imbalance Method	Diagonal
Imbalance Comparison Operator	Ratio
Imbalance Operator Threshold	3
Imbalance Size Filter	0
Imbalance Use Bold	Yes
Imbalance Use Larger Fonts	Yes
Imbalance Buy Color (SG12)	Ignore
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

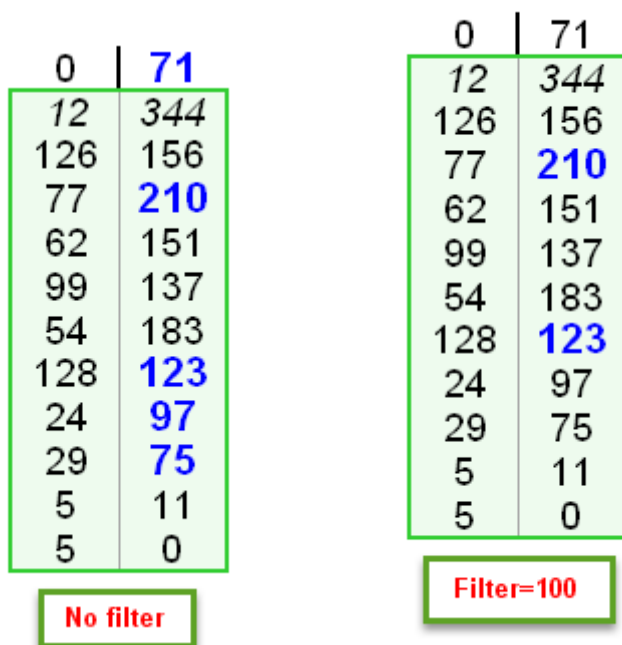
Comparison Operator : Ratio, Difference

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



Use Bold, Use Larger Fonts

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

S/R ZONES

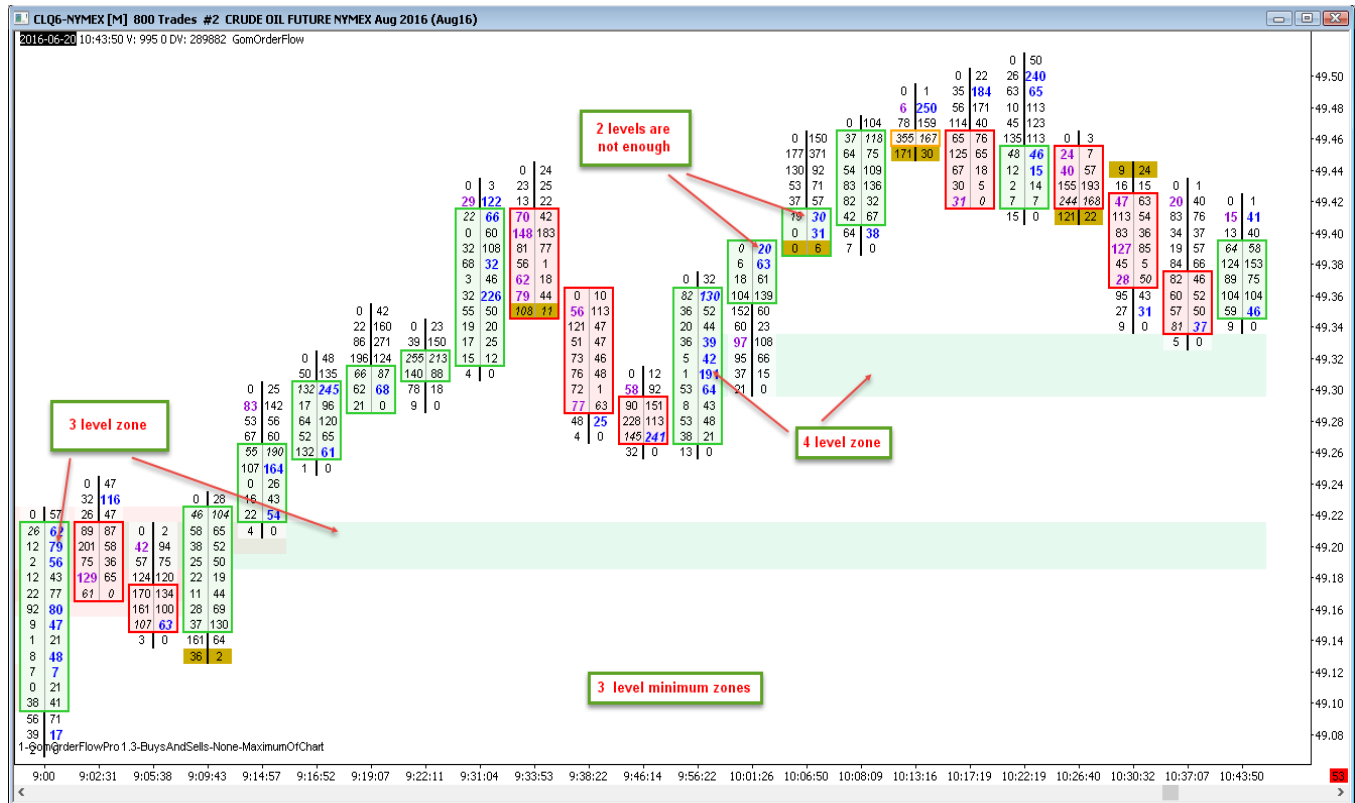
8. S/R Zones		S/R Zones			
1. Show S/R Zones	False	Show S/R Zones	<input checked="" type="checkbox"/>	Show S/R Zones	Yes
2. Number of consecutive levels	3	Number of consecutive levels	3	S/R Number of consecutive levels	3
3. Minimum total volume	0	Minimum total volume	0	S/R Minimum total volume	0
4. S/R Valid until when ?	FullCandleCross	S/R Valid until when ?	FullCandleCross	S/R Valid until when ?	FullCandleCross
5. Show History	True	Show History	<input checked="" type="checkbox"/>	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

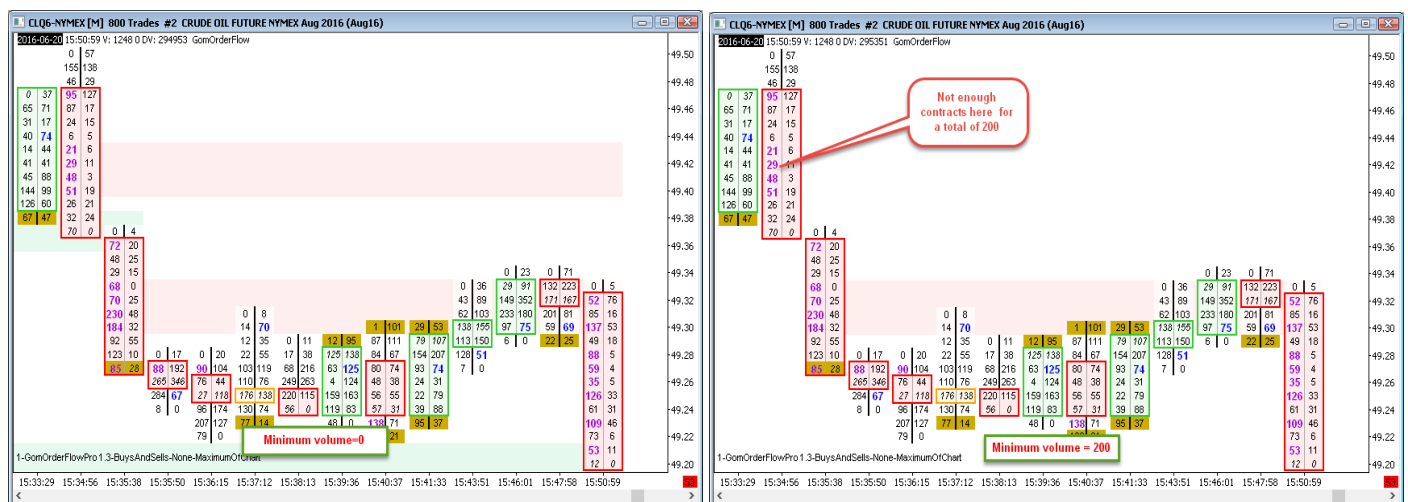
Number of consecutive levels

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.

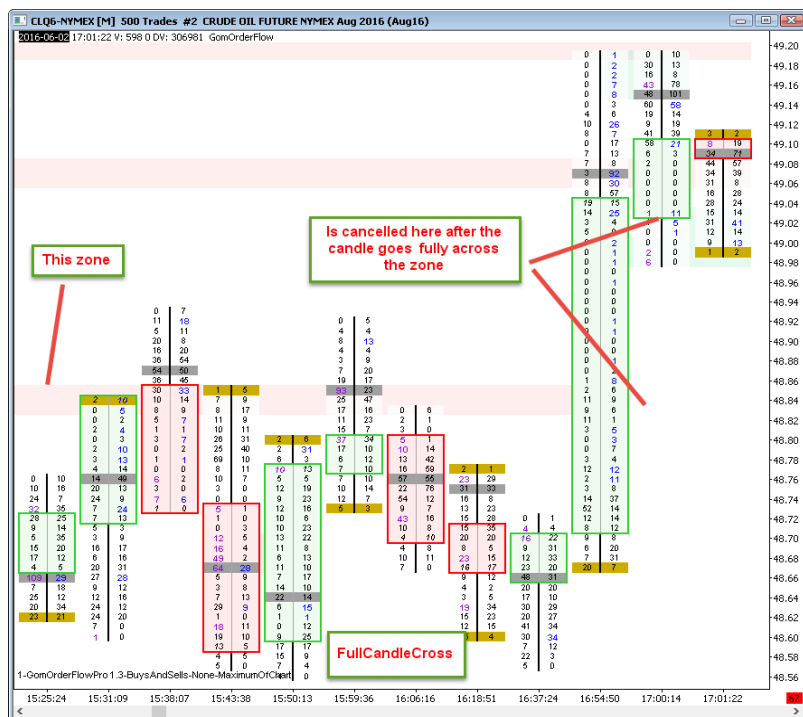
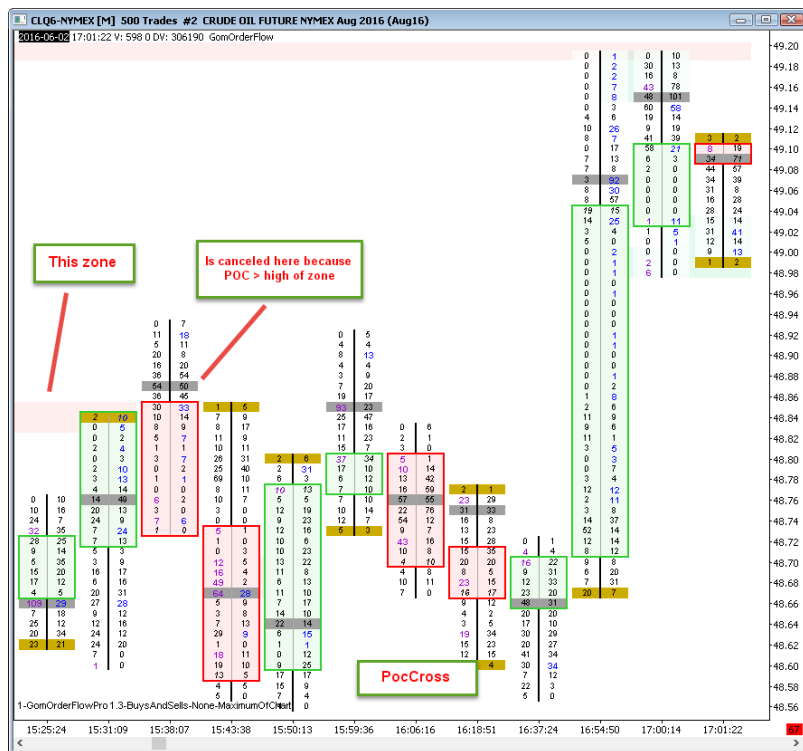


S/R valid until when ? : FullCandleCross, PocCross

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

9.HotKeys

Color Mode Toggle Key	Decimal
Color Mode Toggle Mod	None
Focused Indicator Toggle Key	Space
Focused Indicator Toggle Mod	Ctrl
Maximum Mode Toggle Key	Multiply
Maximum Mode Toggle Modifi	None
Text Mode Toggle Key	Divide
Text Mode Toggle Mod	None

▼ HotKeys

Color Mode Toggle...	Decimal ▼
Color Mode Toggle...	Ctrl ▼
Focused Indicator...	Space ▼
Focused Indicator...	Ctrl ▼
Maximum Mode To...	Multiply ▼
Maximum Mode To...	Ctrl ▼
Text Mode Toggle Key	Divide ▼
Text Mode Toggle...	Ctrl ▼

Toggle Text Mode Key	Divide
Toggle Text Mode Modifiers	None
Toggle Color Mode Key	Decimal
Toggle Color Mode Modifiers	None
Toggle Maximum Mode Key	Multiply
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)