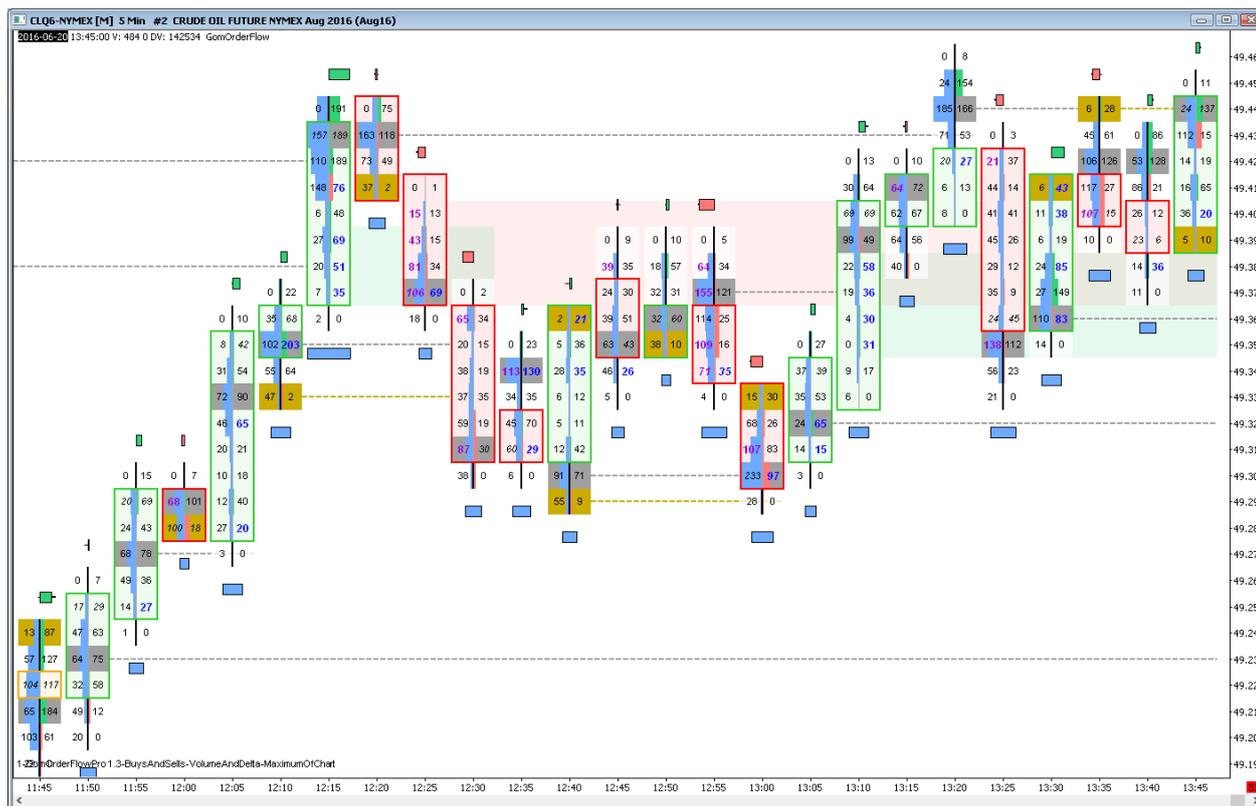


# GOMORDERFLOW PRO

## DOCUMENTATION OF SETTINGS

Version 1.3

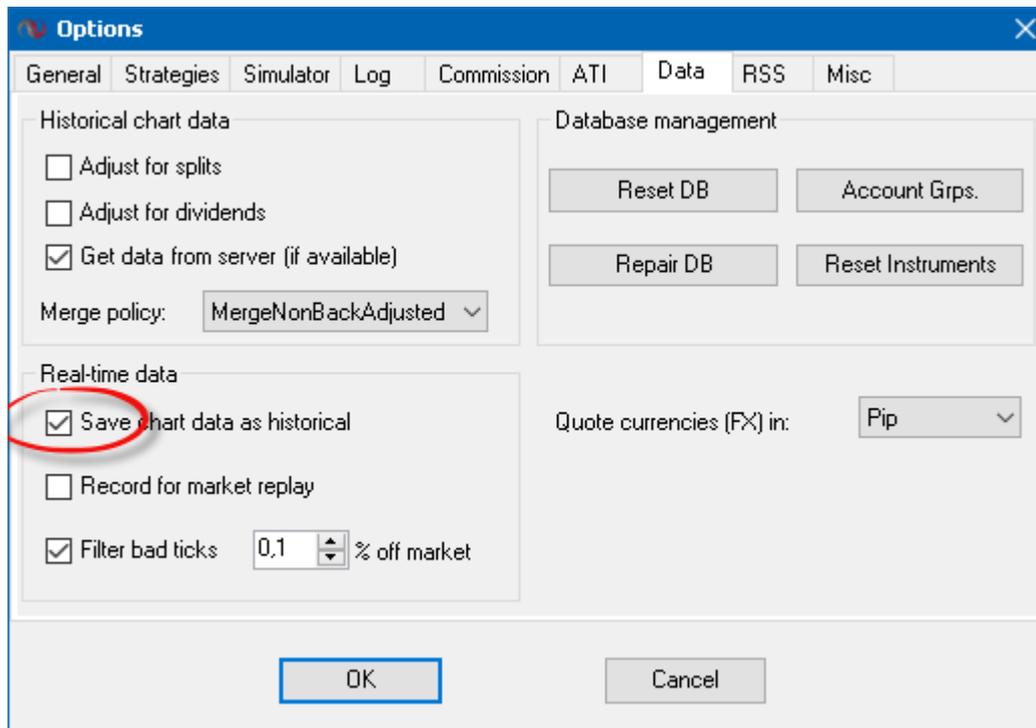
Copyright Gomex 2016



## 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



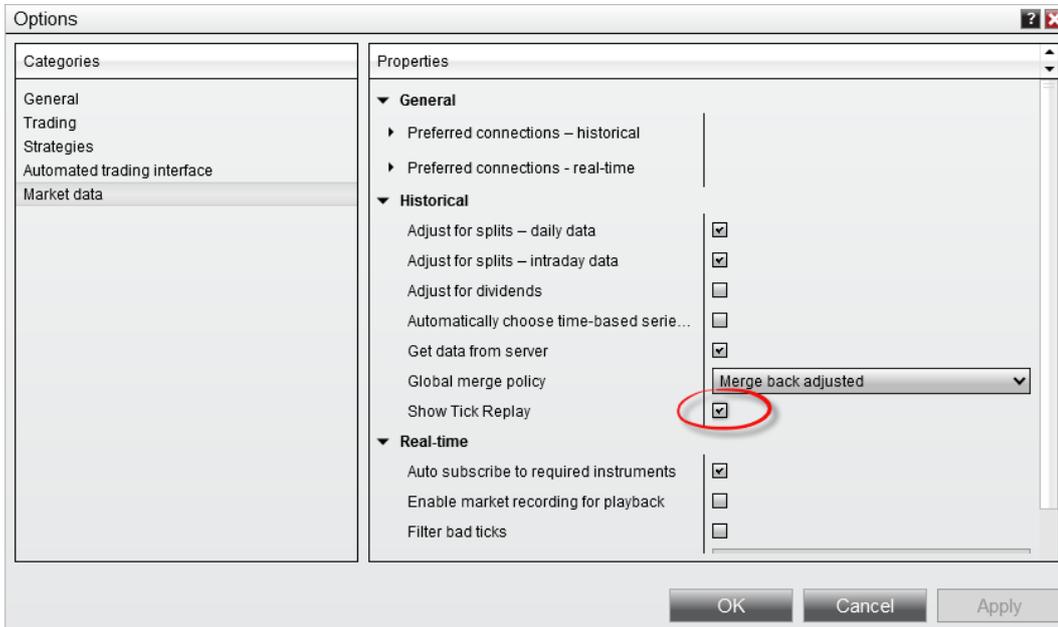
Please keep in mind that for NinjaTrader to download tick data, you must always have a tick-based chart open. A tick-based chart is any kind of chart that is based on ticks, and not on minutes or days. So Volume, Ticks, Range, Renko etc are tick-based files.

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.

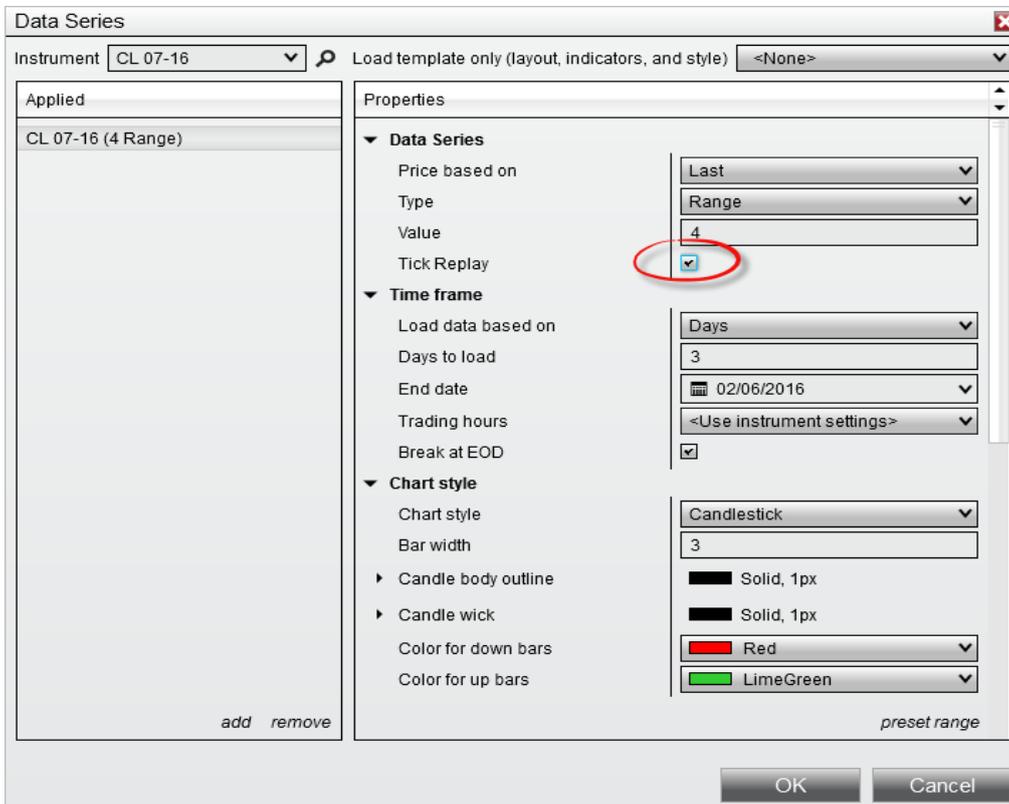
## NINJATRADER 8

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

## 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.

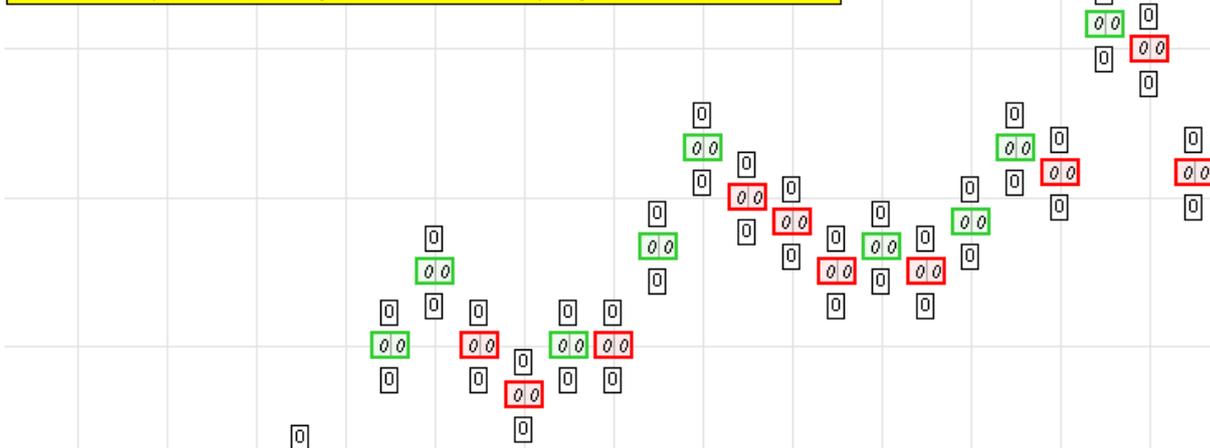
On NT8, data is provided by Ninja Files

## MISSING DATA ALERT MESSAGE

Allows activation of missing data alert.

3om.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 | <b>BuysAndSells</b> |
| 2. Font Name       | <b>Arial; 8pt</b>   |
| 3. Auto Font Color | <b>True</b>         |
| 4. Font Color      | <b>DarkRed</b>      |
| 5. Font Min Size   | <b>8</b>            |
| 6. Text Alignment  | <b>Centered</b>     |

**Text Settings**

Numbers to Show: BuysAndSells

Font Name: Arial

Auto Font Color:

Font Color: DarkRed

Font Min Size: 8

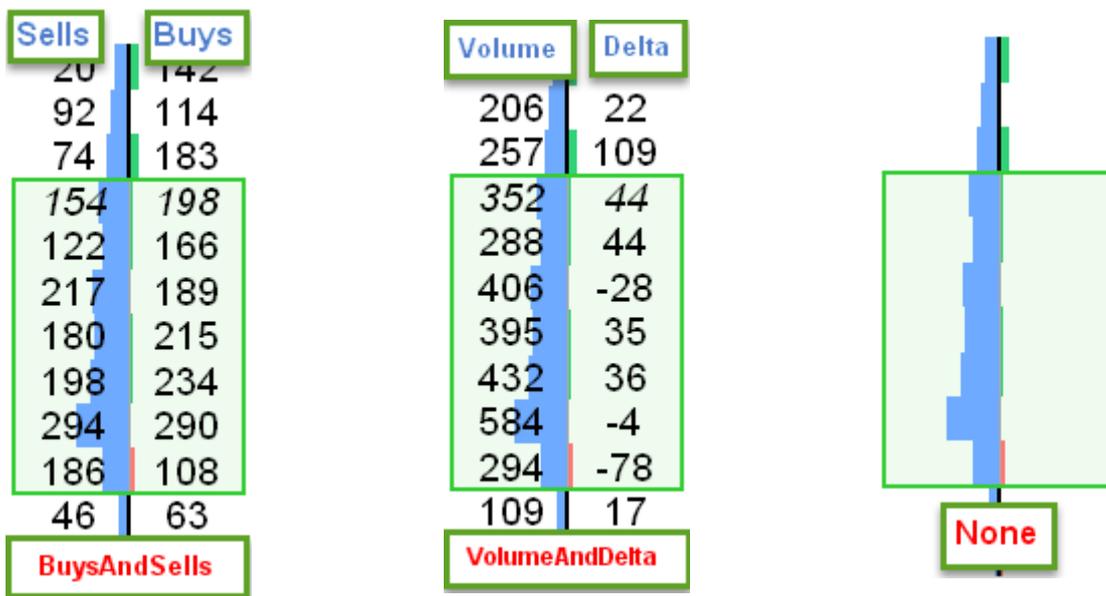
Text Alignment: Centered

|                 |              |
|-----------------|--------------|
| 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.

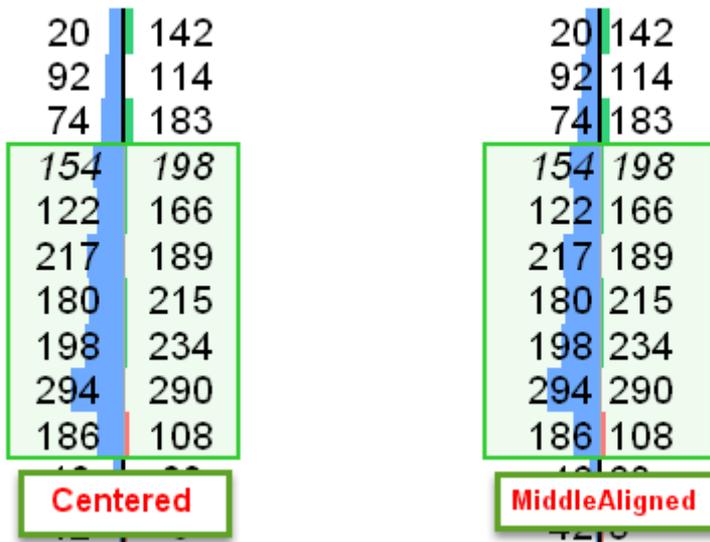
If false, font color is set by the Font Color setting.

**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   | <b>True</b>  |
| 2.Auto Aggregate Levels | <b>False</b> |
| 3.Candle Spacing        | <b>5</b>     |

▼ Size

Auto Size Bar Wi...

Auto Aggregate...

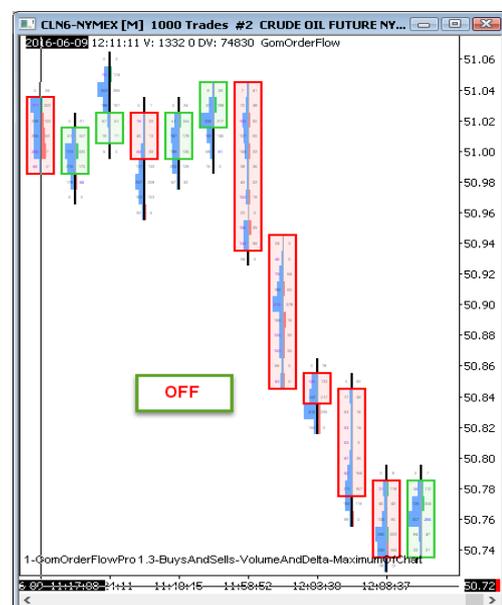
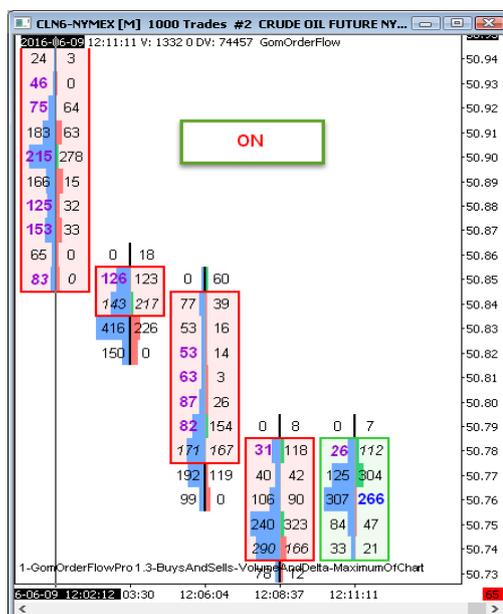
Candle Spacing

|                              |     |
|------------------------------|-----|
| 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.

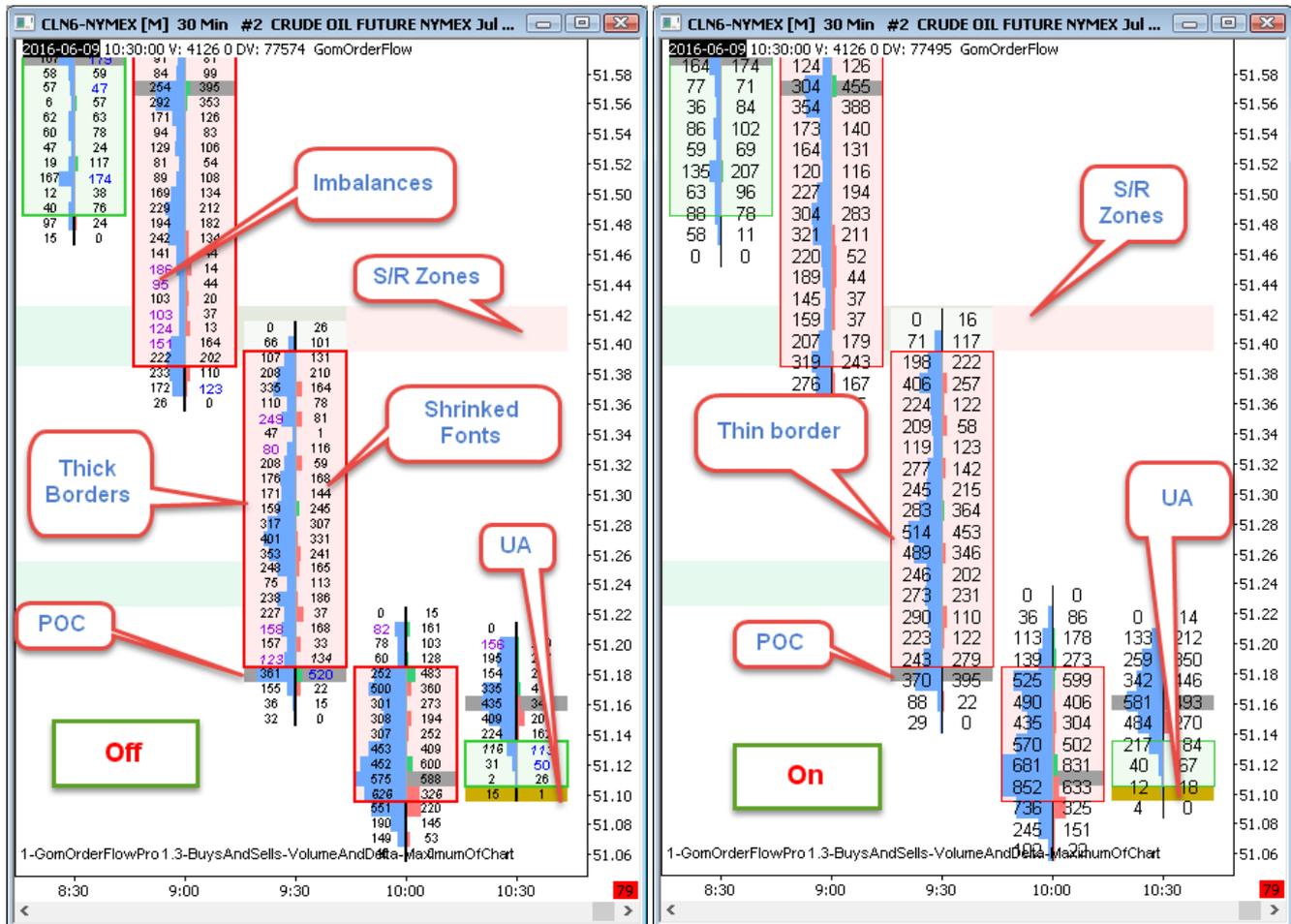


## Auto aggregate levels

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.



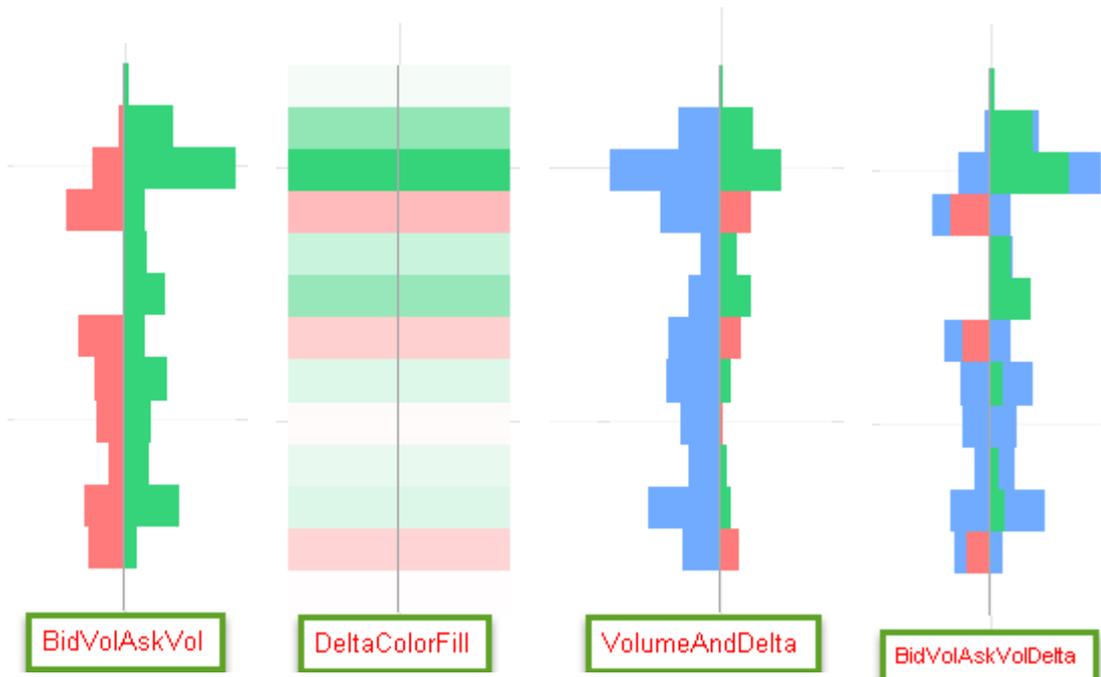
## CELL FILL

| 4. Cell Fill           |                       | Cell Fill           |                | Color Style         |                |
|------------------------|-----------------------|---------------------|----------------|---------------------|----------------|
| 1. Color Style         | <b>VolumeAndDelta</b> | Color Style         | None           | Maximum Calculation | VolumeAndDelta |
| 2. Maximum Calculation | <b>MaximumOfChart</b> | Maximum Calculation | MaximumOfChart |                     | MaximumOfChart |
| 3. Buy Color           | 50; 210; 120          | Buy Color           | #FF32D278      | Buy Color (SG5)     | Ignore         |
| 4. Sell Color          | 255; 120; 120         | Sell Color          | #FFF7878       | Sell Color (SG6)    | Ignore         |
| 5. Volume Color        | 110; 170; 255         | Volume Color        | #FF6EAAFF      | 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         | <b>Candles</b> |
| 2. Show Total Delta               | <b>True</b>    |
| 3. Show Total Volume              | <b>True</b>    |
| 4. Show Delta Min/Max             | <b>True</b>    |
| 5. Show Delta Finish              | <b>True</b>    |
| 6. Show COT                       | <b>True</b>    |
| 7. Positive Delta Color           | <b>Green</b>   |
| 8. Negative Delta Color           | <b>Red</b>     |

| 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                                 |

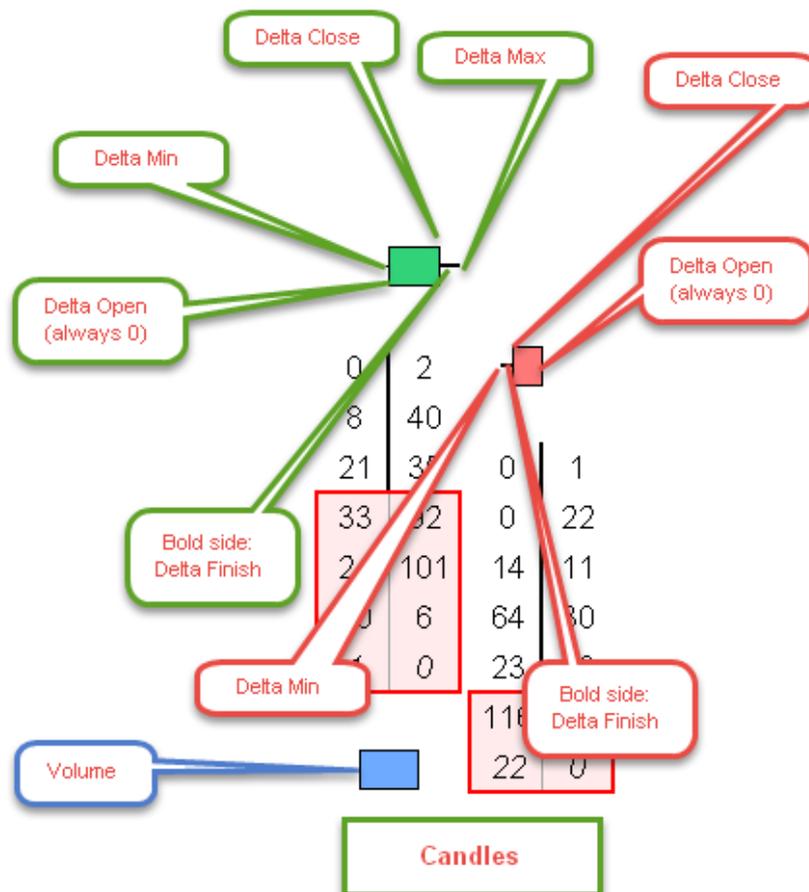
  

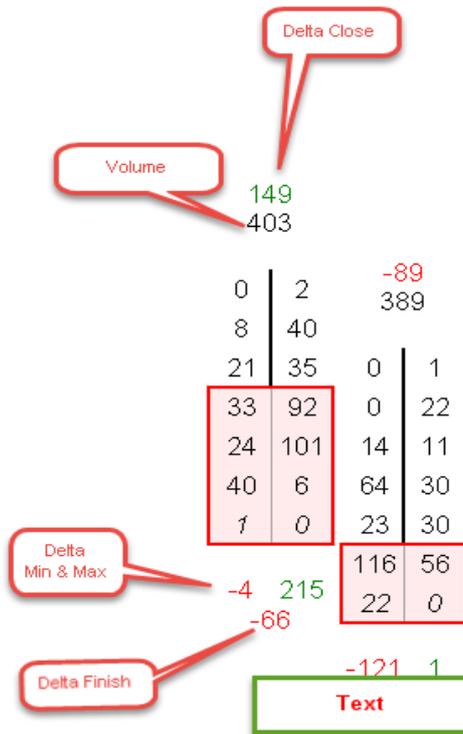
| Delta & Vol Display Mode                   |        |
|--|--------|
| Show Total Delta                           | No     |
| Show Total Bar Volume                      | No     |
| Show Delta Min Max                         | No     |
| Show Delta Finish                          | No     |
| Show COT - ! 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

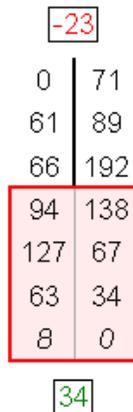




**What is delta finish**

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

**What is COT**



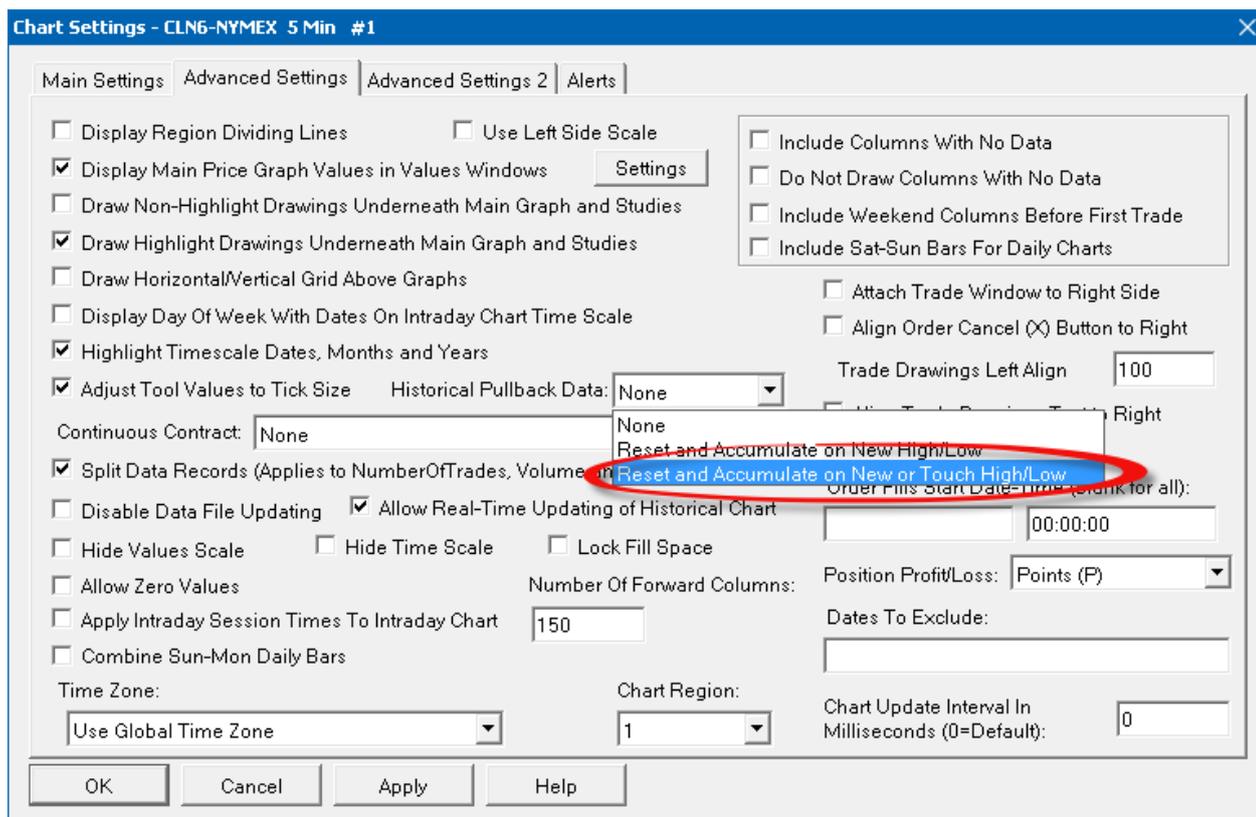
There are 2 COTs : High COT and Low COT.

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        |               |
|-----------------------------|---------------|
| 1. Show Unfinished Auctions | False         |
| 2. UA pen                   | ffccac00; 2px |
| 3. Show Naked UA            | False         |
| 4. Show POC                 | False         |
| 5. POC pen                  | ffa0a0a0; 2px |
| 6. Show Naked POC           | False         |
| 7. Show Naked History       | False         |

| Highlighted Cells    |  |
|----------------------|--|
| Show Unfinished A... | <input checked="" type="checkbox"/>  |
| ▶ UA pen             | <input checked="" type="checkbox"/> <span style="background-color: #ffccac; border: 2px dashed #ffccac; display: inline-block; width: 15px; height: 10px;"></span> Dash, 2px |
| Show Naked UA        | <input checked="" type="checkbox"/>  |
| Show POC             | <input checked="" type="checkbox"/>  |
| ▶ POC pen            | <input checked="" type="checkbox"/> <span style="background-color: #ffa0a0; border: 2px dashed #ffa0a0; display: inline-block; width: 15px; height: 10px;"></span> Dash, 2px |
| Show Naked POC       | <input checked="" type="checkbox"/>  |
| Show Naked History   | <input checked="" type="checkbox"/>  |

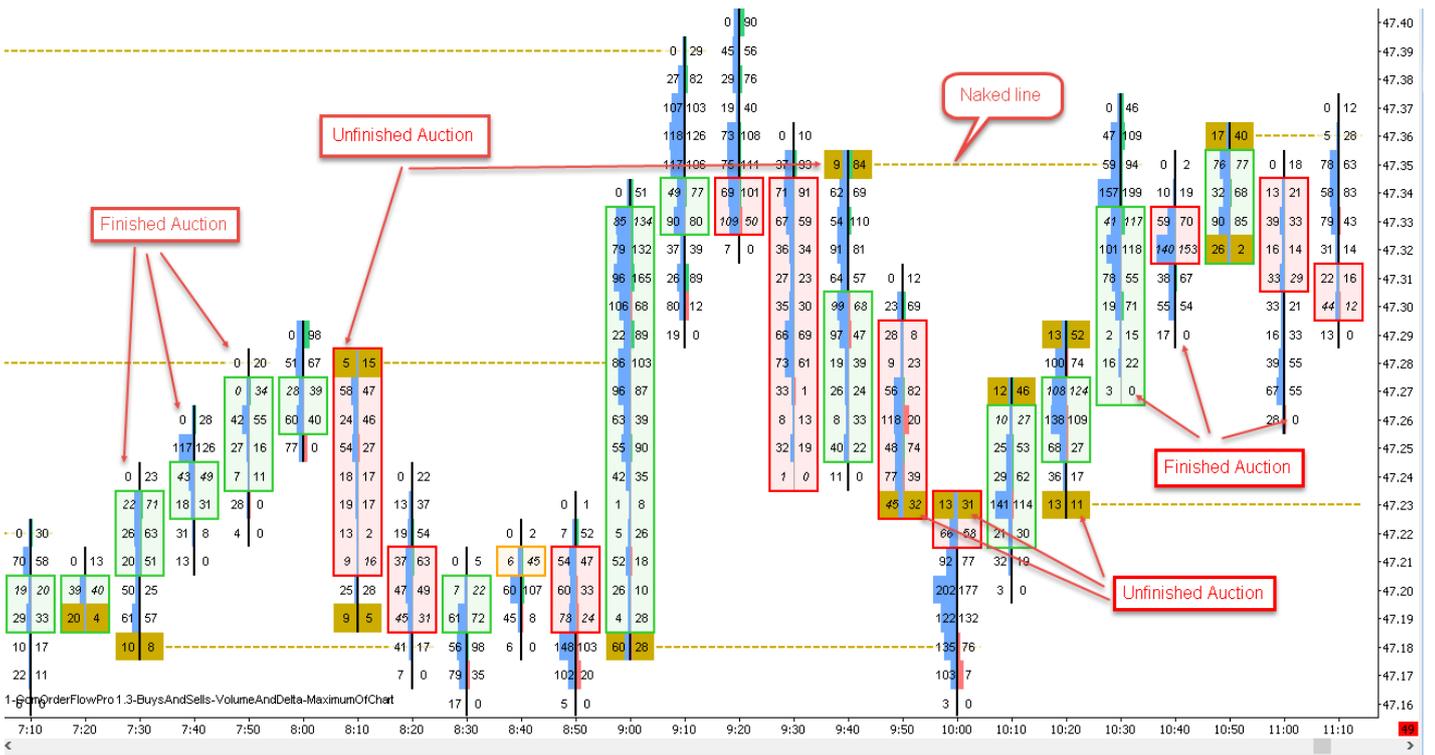
  

|  |     |
|--|-----|
| Show Unfinished Auctions   | Yes |
| Show Naked Unfinished auctions   | Yes |
| Show POC   | Yes |
| Show Naked POCs  | Yes |
| Show Naked History   | Yes |
| <span style="background-color: #ffccac; border: 2px dashed #ffccac; display: inline-block; width: 15px; height: 10px;"></span> Unfinished Auction Pen (SG10) |     |
| <span style="background-color: #ffa0a0; border: 2px dashed #ffa0a0; display: inline-block; width: 15px; height: 10px;"></span> 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

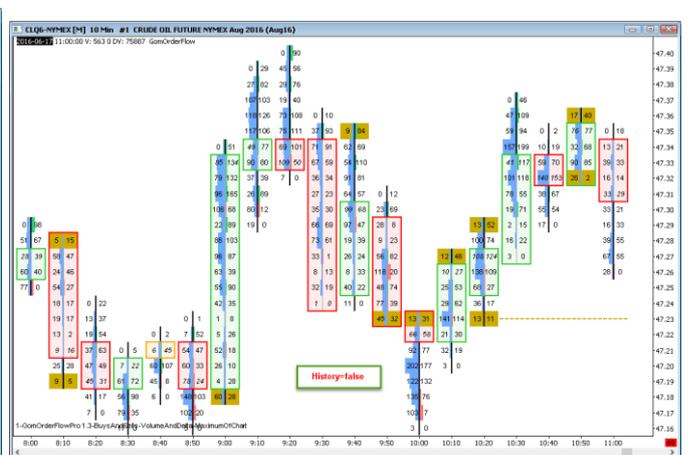
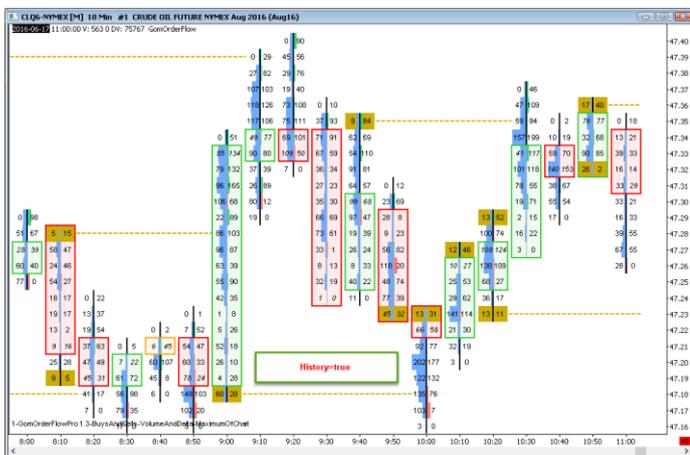
POC is "Point of Control", it's market profile lingo meaning the price with the highest volume of the bar

## 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     | <b>False</b>      |
| 2. Method              | <b>Diagonal</b>   |
| 3. Comparison Operator | <b>Ratio</b>      |
| 4. Operator Threshold  | <b>3</b>          |
| 5. Size Filter         | <b>0</b>          |
| 6. Use Bold            | <b>True</b>       |
| 7. Use Larger Fonts    | <b>True</b>       |
| 8. Buy Color           | <b>Blue</b>       |
| 9. Sell Color          | <b>DarkViolet</b> |

| 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                          |

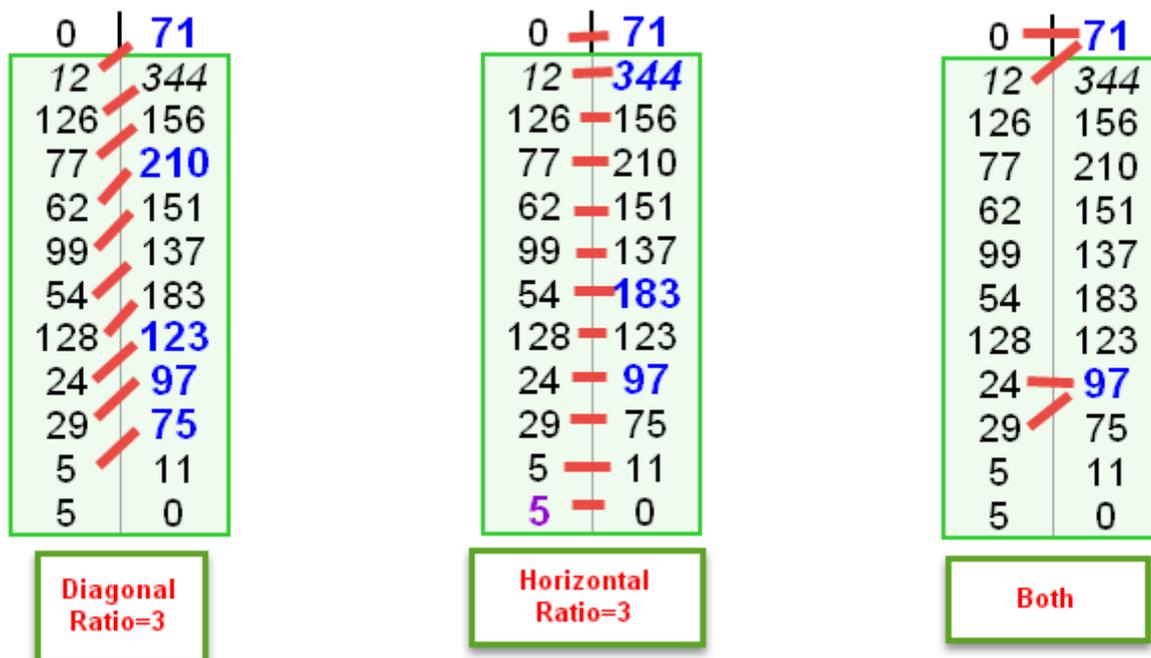
  

|                               |          |
|-------------------------------|----------|
| Show Imbalances               | No       |
| Imbalance Method              | Diagonal |
| Imbalance Comparison Operator | Ratio    |
| Imbalance Operator Threshold  | 3        |
| Imbalance Size Filter         | 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

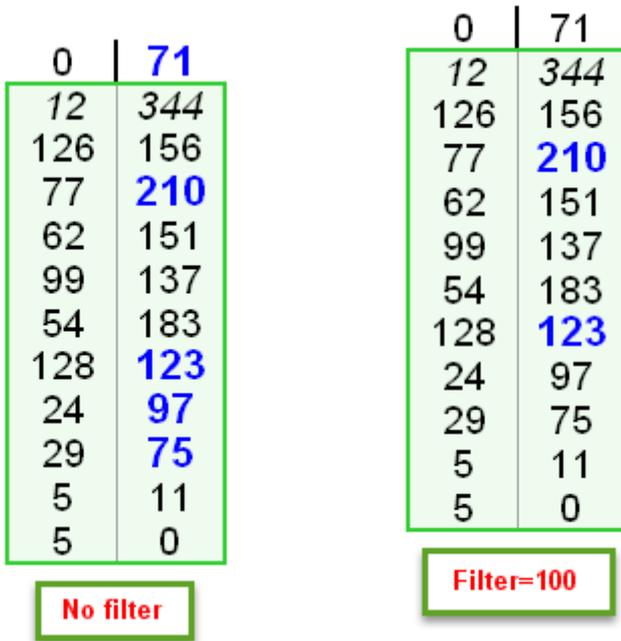
**Comparison Operator** : Ratio, Difference

*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                    |                        |
|---------------------------------|------------------------|
| 1. Show S/R Zones               | <b>False</b>           |
| 2. Number of consecutive levels | <b>3</b>               |
| 3. Minimum total volume         | <b>0</b>               |
| 4. S/R Valid until when ?       | <b>FullCandleCross</b> |
| 5. Show History                 | <b>True</b>            |
| 6. S/R Opacity                  | <b>32</b>              |

| S/R Zones                    |                                     |
|------------------------------|-------------------------------------|
| Show S/R Zones               | <input checked="" type="checkbox"/> |
| Number of consecutive levels | 3                                   |
| Minimum total volume         | 0                                   |
| S/R Valid until when ?       | FullCandleCross                     |
| Show History                 | <input checked="" type="checkbox"/> |
| S/R Opacity                  | 32                                  |

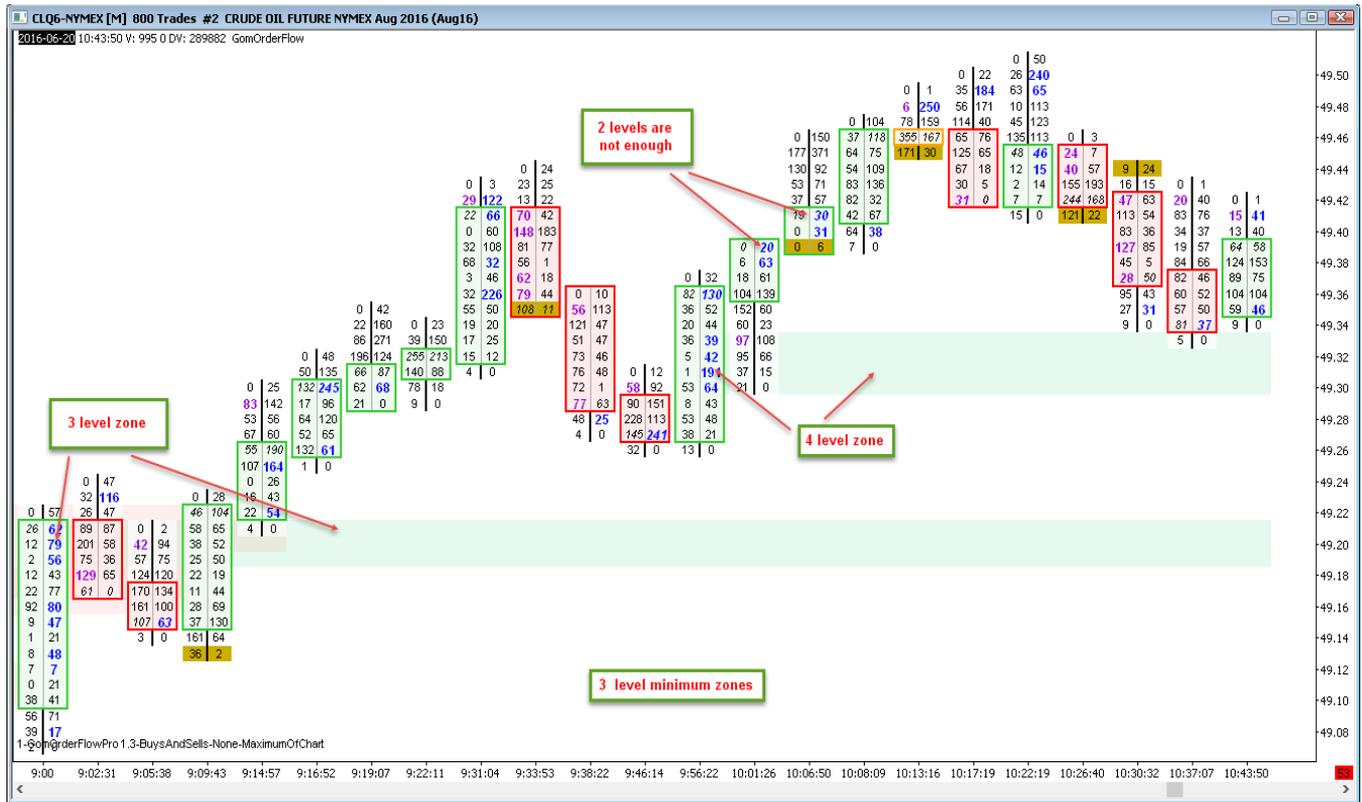
|                                  |                 |
|----------------------------------|-----------------|
| Show S/R Zones                   | Yes             |
| S/R Number of consecutive levels | 3               |
| S/R Minimum total volume         | 0               |
| S/R Valid until when ?           | FullCandleCross |
| S/R Show History                 | Yes             |
| 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

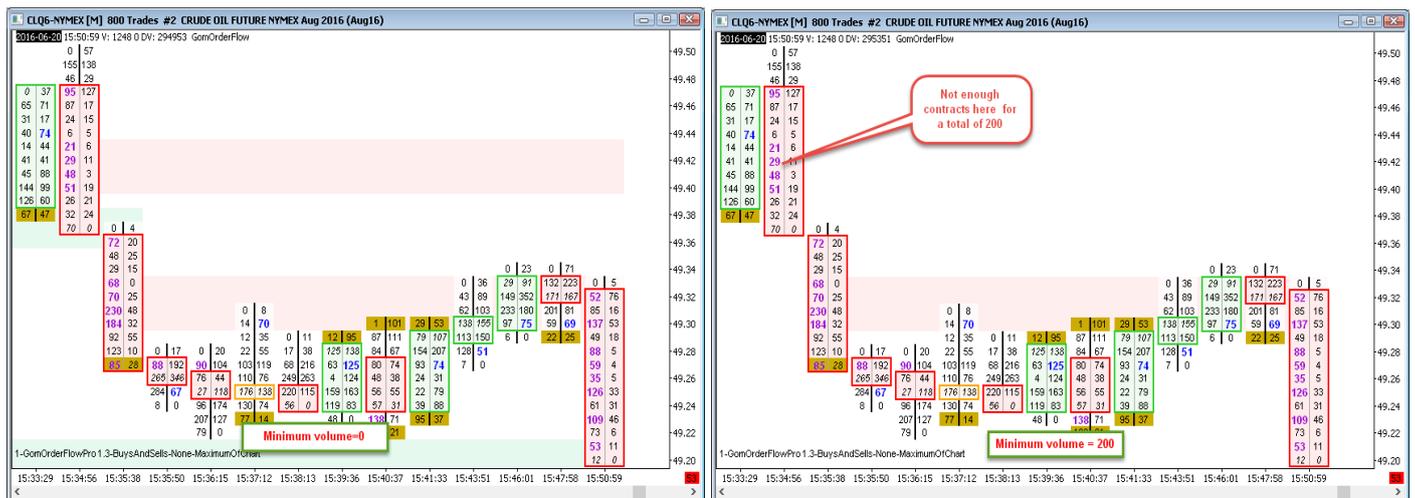
## Number of consecutive levels

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.

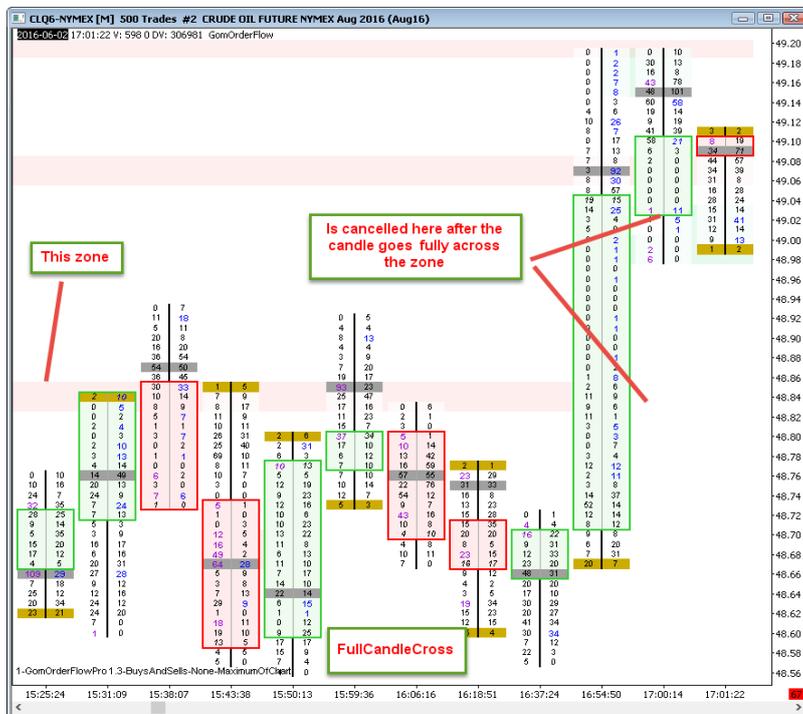
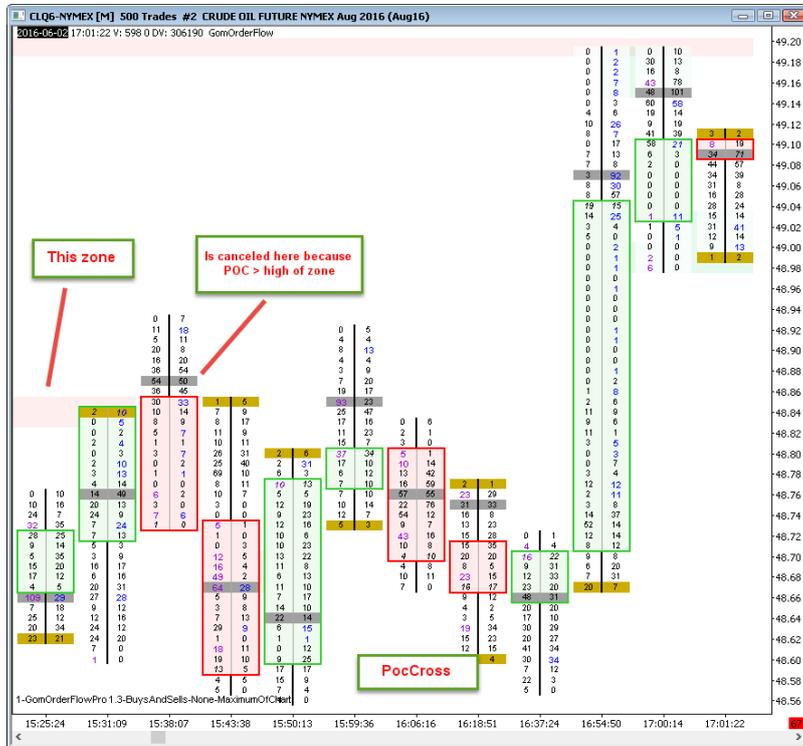


## S/R valid until when ? : FullCandleCross, PocCross

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                   |                 | HotKeys                       |          |
|------------------------------|-----------------|-------------------------------|----------|
| Color Mode Toggle Key        | <b>Decimal</b>  | Color Mode Toggle...          | Decimal  |
| Color Mode Toggle Mod        | <b>None</b>     | Color Mode Toggle...          | Ctrl     |
| Focused Indicator Toggle Key | <b>Space</b>    | Focused Indicator...          | Space    |
| Focused Indicator Toggle Mod | <b>Ctrl</b>     | Focused Indicator...          | Ctrl     |
| Maximum Mode Toggle Key      | <b>Multiply</b> | Maximum Mode To...            | Multiply |
| Maximum Mode Toggle Modifi   | <b>None</b>     | Maximum Mode To...            | Ctrl     |
| Text Mode Toggle Key         | <b>Divide</b>   | Text Mode Toggle Key          | Divide   |
| Text Mode Toggle Mod         | <b>None</b>     | 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)