

Some additional indicators in Bokmap and Advanced Settings



TRADING TERMINAL.COM
FROM BEAR BULL TRADERS

Presented by: RTrades (Roko)



Outline

Some additional indicators in Bookmap:

- Cumulative Volume Data
- Strength level (identify Icebergs)
- Liquidity tracker Free

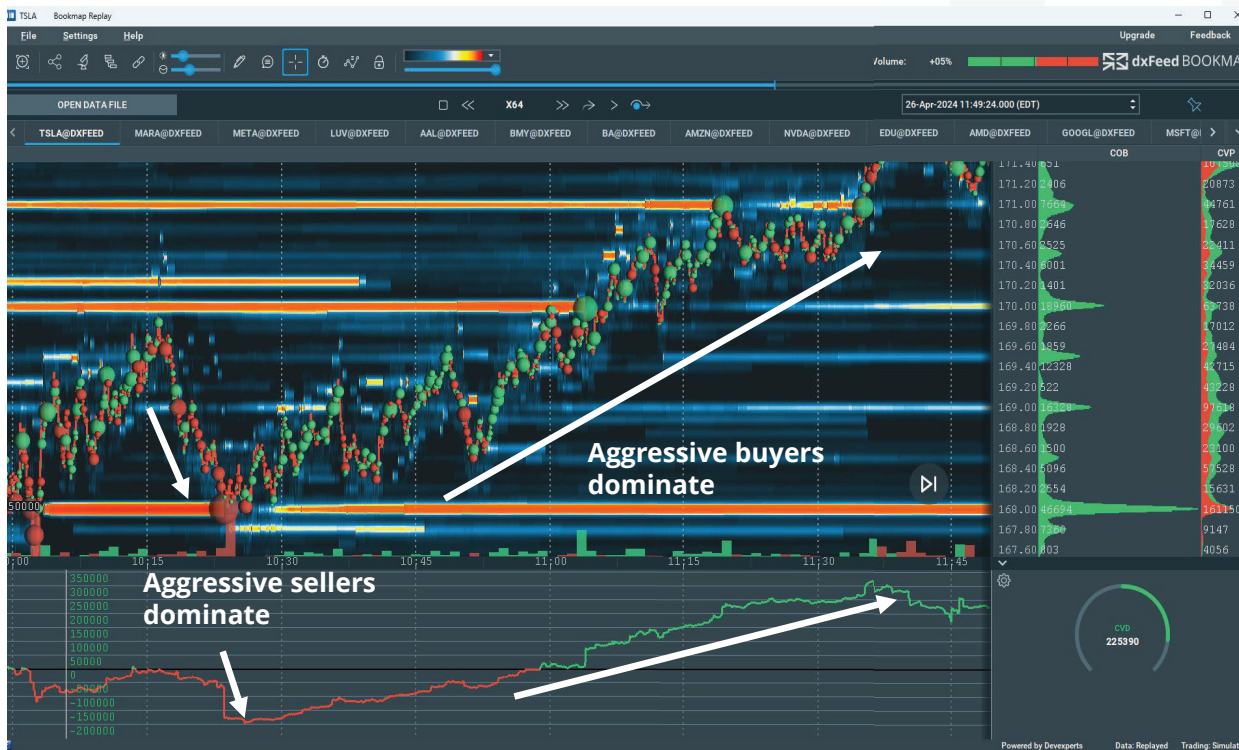
Advanced settings for

- Volume dots (3D bubbles)
- Candlesticks
- Heatmap
- Volume and order book Imbalance
- VWAP



Cumulative volume delta

- The Cumulative Volume Delta (CVD) tracks the net difference between aggressive **buying** and **selling** volumes over a specific timeframe.



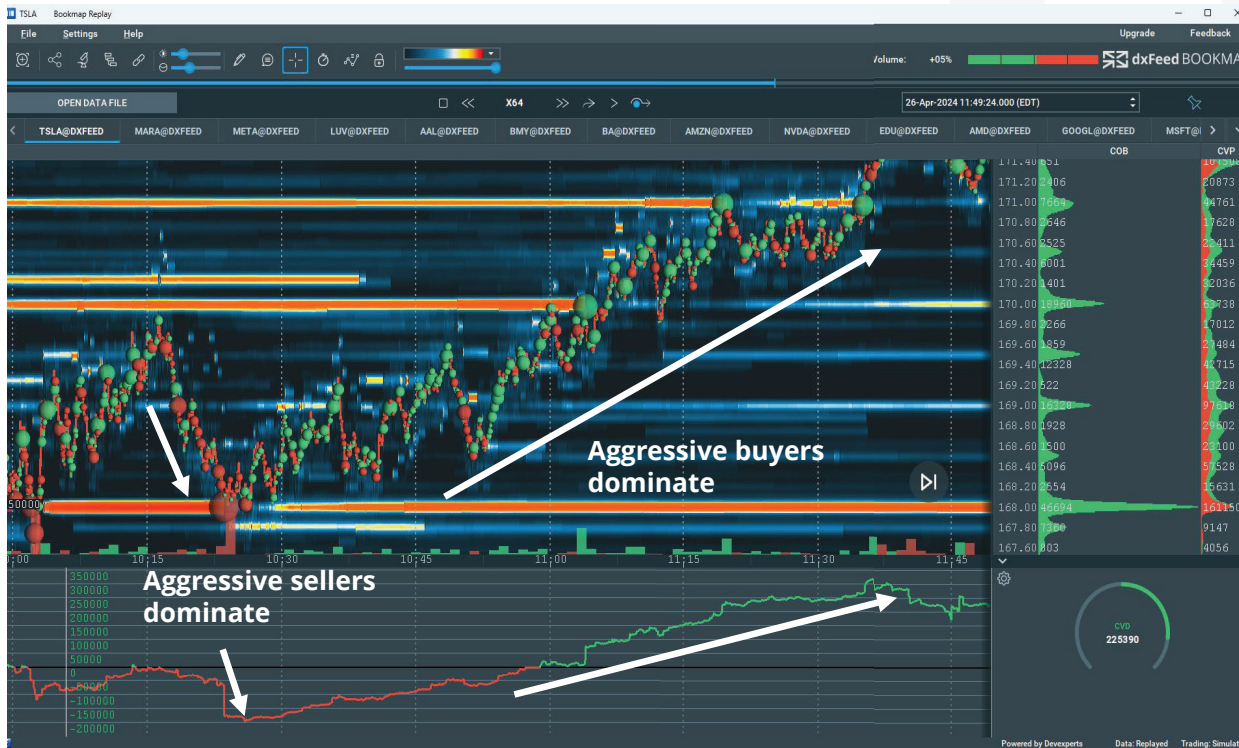
CVD represents the balance (or imbalance) between aggressive **buyers** and **sellers**.



Cumulative volume delta (CVD)

CVD is number obtained by subtracting market cell volume from market buy volume at the given timeframe.

$$\text{CVD} = \text{Market buy volume} - \text{market sell volume}$$



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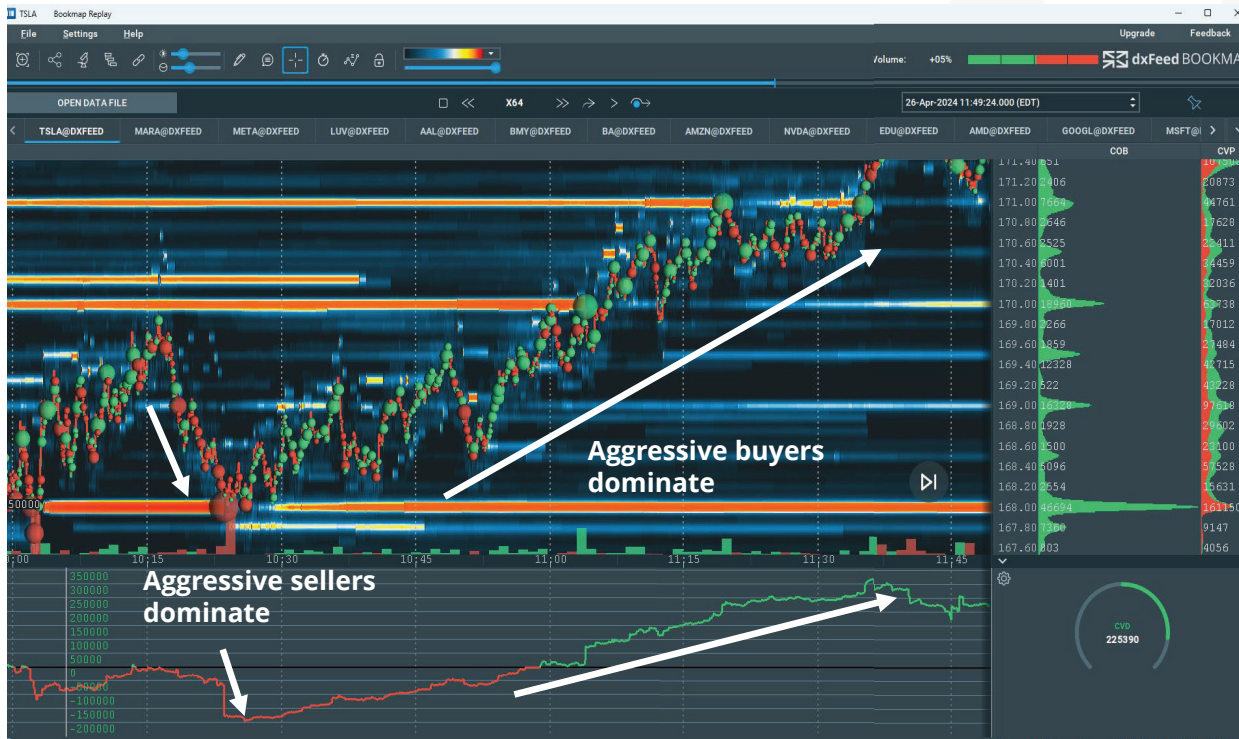
Positive value (green color) shows more buyers present at the moment.



Cumulative volume delta (CVD)

CVD is number obtained by subtracting market cell volume from market buy volume at the given timeframe.

$$\text{CVD} = \text{Market buy volume} - \text{market sell volume}$$



Negative value (red color) shows more sellers present at the moment.



Cumulative volume delta (CVD)

Divergence in CVD and price move is significant indicator..

For example, sharp move of price up, but CVD goes down suggests that price is losing momentum, and signals possible exhaustion and reversal.



Bookmap example shows that price hit the higher high, but CVD was steadily going down, suggesting that less aggressive buyers participated.

After that, price reversed lower. We can consider this areas for potential entries or exits.

CVD can support the observation of exhaustion.



Cumulative volume delta (CVD) settings in Bookmap

Studies configuration (TSLA@DXFEED) [X]

- Candlesticks
- Cumulative Volume Delta
- Heatmap
- Large Lot Tracker
- Large trades alert
- Orderbook Imbalance
- Strength level
- VWAP
- Volume Bars
- Volume Dots
- Volume Imbalance

Symmetrical Include 0 Compact

CVD × +

Order Size Filter

- Minimum accountable volume size
- Maximum accountable volume size

Indicator range

- Session range
- Chart range

Reference points:

Reset	Repeat	Actions
<input type="text" value="2024-04-22 13:25:33"/>	<input type="text" value="never"/>	

19:00:00 (EDT) Daily [Session start settings](#)

Split buyers/sellers

Positive values:

Negative values:

Session start

[Click here to learn more on our website](#)



Strength level indicator in Bookmap (detecting Iceberg)



The Strength Level Indicator displays the **number of hidden buy (green) or sell (red) contracts** on the heatmap.

Bookmap generates the iceberg indications based on the difference between the actual pending orders offered at that price level and the actual number of orders that transacted at that price level.



Iceberg Orders

- **Iceberg** orders are large orders that are **hidden** when price approaches the level and then disappears.
- Large institutions are hiding their main intent from other buyers and sellers.
- Visible orders are just the tip of the Iceberg. Hiding the real intents allows large buyers or sellers to prevent unwanted fast moves against themselves.
- *Bookmap can identify Iceberg orders!*
- *There are additional add-ons for a fee beyond the Strength level indicator to reveal Iceberg orders but also all stop orders in the market.*



Strength level indicator settings in Bookmap

Studies configuration (TSLA@DXFEED) X

- Candlesticks
- Cumulative Volume Delta
- Heatmap
- Large Lot Tracker
- Large trades alert
- Orderbook Imbalance
- Strength level**
- VWAP
- Volume Bars
- Volume Dots
- Volume Imbalance

Accuracy warning!
Strength level detection accuracy might be decreased for this instrument. DxFeed provides trades and depth data via separate channels impacting synchronization and thus detection quality.

Detection algorithm

Underflow

Resistance Delay (ms): Min size:

Display on the chart

Bid color:

Ask color:

Voice alerts

Enable voice alert

?

Example: TSLA@DXFEED bid strength 15

Voice alerts filter

Min size:

Displays hidden volume based on the difference between pending orders size and actual transacted size. For more information [click here](#).



Advanced settings for Volume dots

Studies configuration (TSLA@DXFEED)

- Candlesticks
- Cumulative Volume Delta
- Heatmap
- Large Lot Tracker
- Large trades alert
- Orderbook Imbalance
- Strength level
- VWAP
- Volume Bars
- Volume Dots
- Volume imbalance

Volume display options

- 2D Dots
- 3D Bulbs
- Total volume
- Volume delta (buy minus sell)

Size

Transparency

Clustering

Smart

INHERIT FROM BARS APPLY TO BARS

Apply smart clustering on top

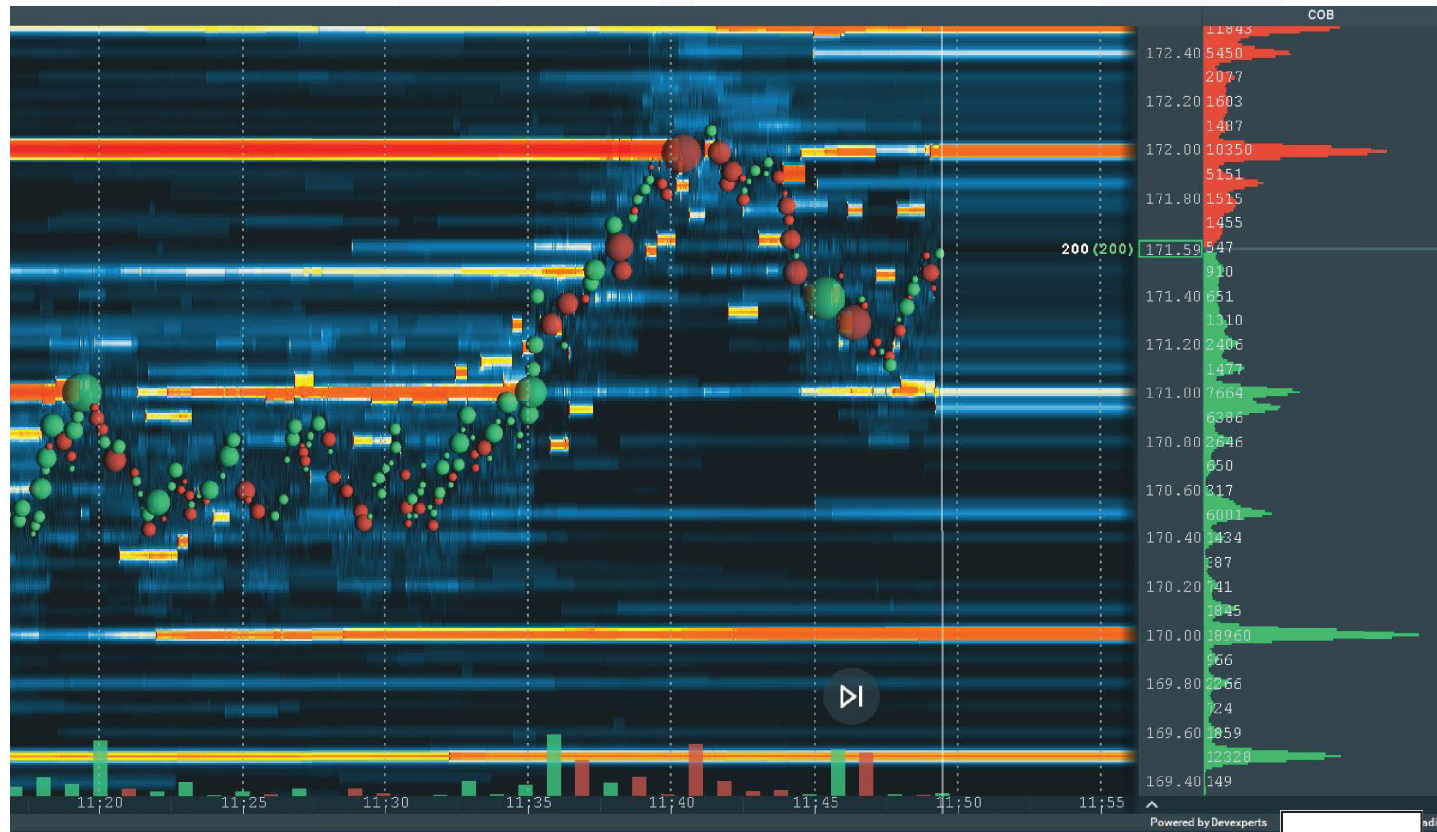
Minimal displayed volume: 1 APPLY

Minimal trade size: 1 APPLY

RESTORE

CLOSE

Volume dots represent the volume, traded at time period, represented by monitor resolution and current chart zoom. For more information [click here](#).



Advanced settings for Volume dots

Studies configuration (ISLA@DXFEED)

- Candlesticks
- Cumulative Volume Delta
- Heatmap
- Large Lot Tracker
- Large trades alert
- Orderbook Imbalance
- Strength level
- VWAP
- Volume Bars
- Volume Dots
- Volume Imbalance

Volume display options

- 2D Dots
- 3D Bubbles
- Total volume
- Volume delta (buy minus sell)

Size: Display slider on the toolbar

Transparency:

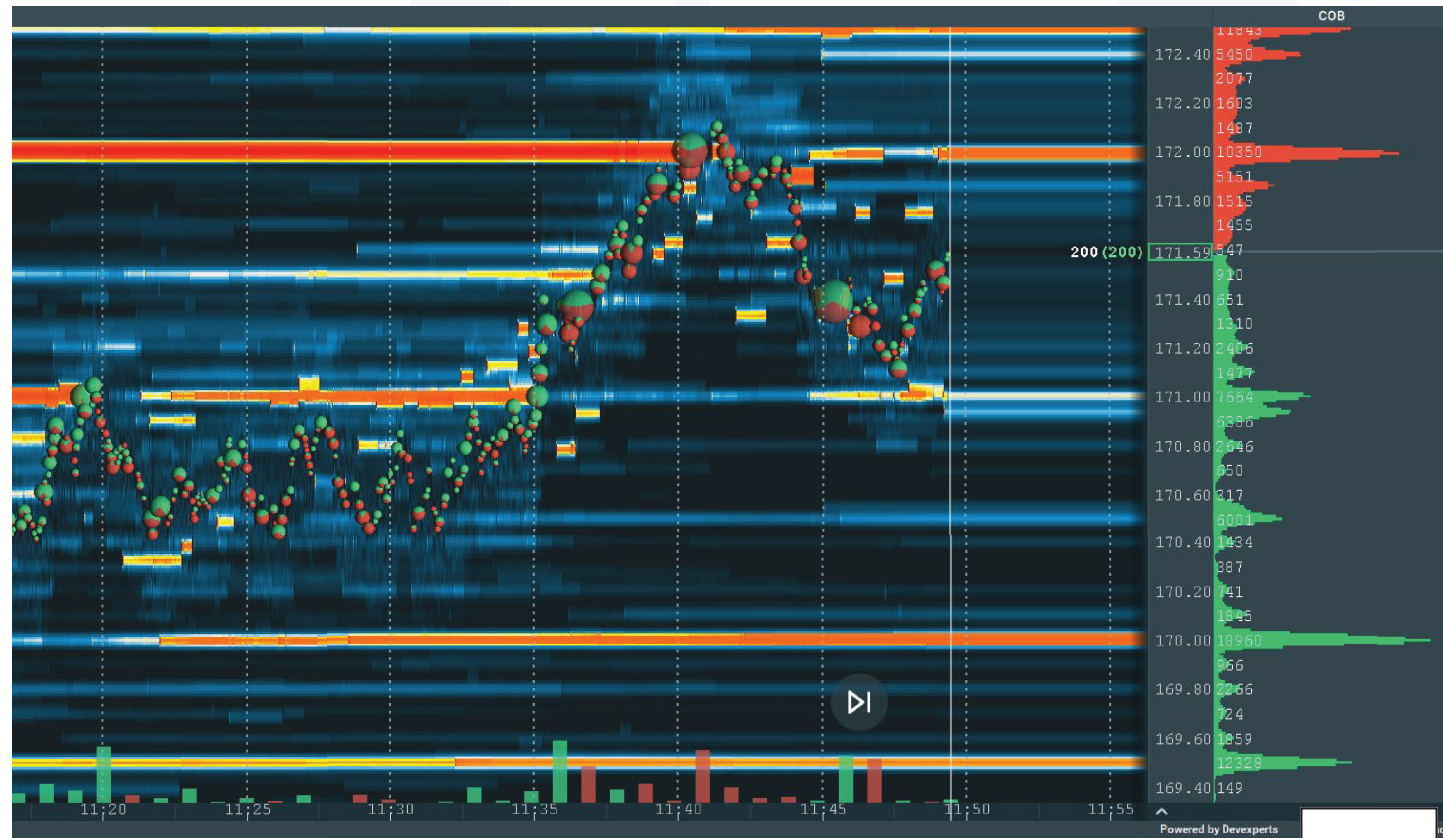
Clustering: Smart

Apply smart clustering on top

Minimal displayed volume: 1

Minimal trade size: 1

Volume dots represent the volume, traded at time period, represented by monitor resolution and current chart zoom. For more information [click here](#).



Advanced settings for Candlesticks: 1 minute candlesticks

The image displays a trading terminal interface with a settings window open for 'Studies configuration (TSLA@DXFEED)'. The settings window is divided into several sections:

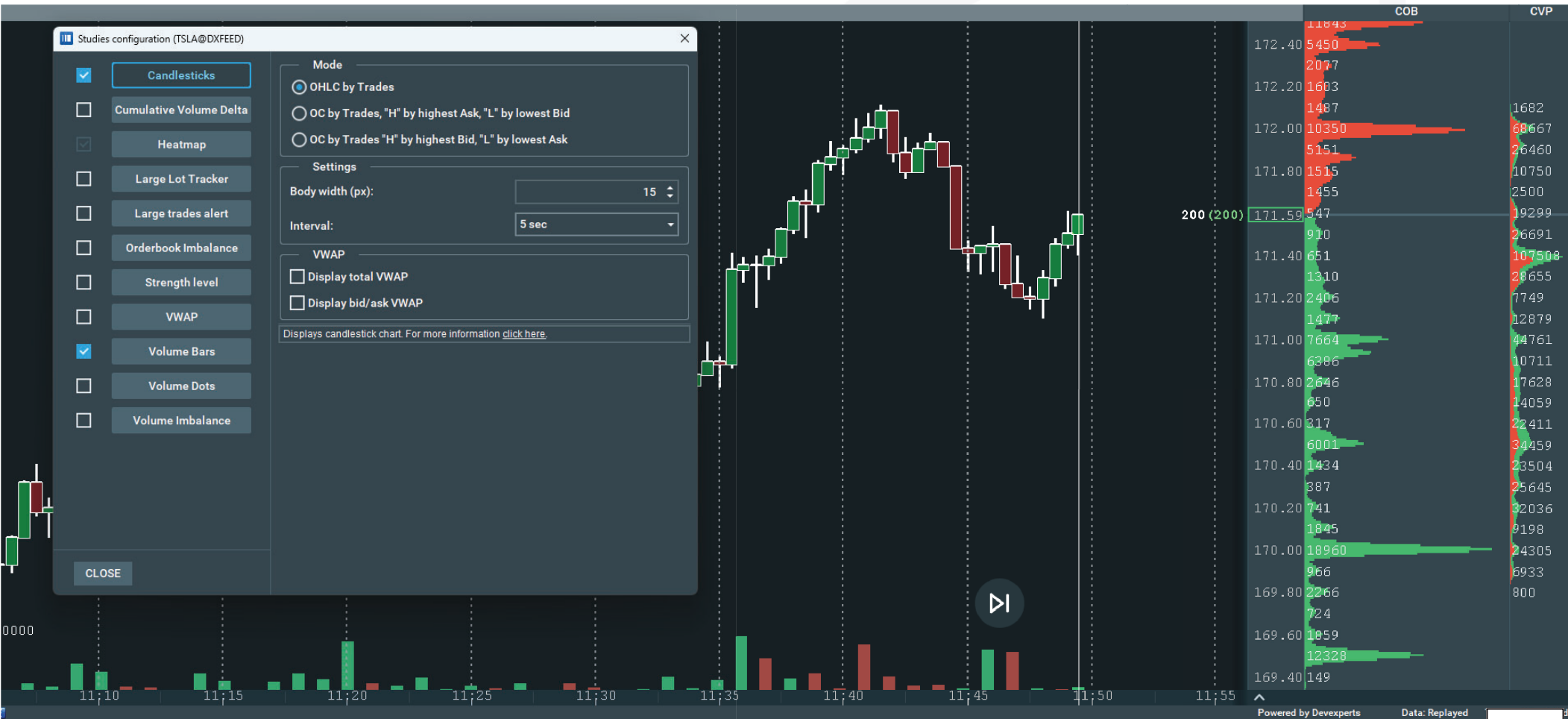
- Mode:** OHLC by Trades, OC by Trades, "H" by highest Ask, "L" by lowest Bid, OC by Trades "H" by highest Bid, "L" by lowest Ask.
- Settings:** Body width (px): 15, Interval: 1 min (highlighted with a red arrow).
- VWAP:** Display total VWAP, Display bid/ask VWAP.

The main chart area shows a 1-minute candlestick chart for TSLA@DXFEED. The chart includes a volume bar at the bottom and a VWAP line. A red arrow points to the '1 min' interval setting in the settings window. The chart shows a price range from approximately 169.40 to 172.40. A volume bar at the bottom shows trading activity from 11:10 to 11:55. A VWAP line is plotted at 200 (200). The chart is overlaid on a heatmap showing order flow. The heatmap has columns for COB and CVP, and rows for price levels. The heatmap shows a large green volume bar at 171.59, indicating a significant buy order. The price is currently at 171.59. The VWAP line is at 200 (200). The chart is powered by Devexperts. The data is replaid. The chart is overlaid on a heatmap showing order flow. The heatmap has columns for COB and CVP, and rows for price levels. The heatmap shows a large green volume bar at 171.59, indicating a significant buy order. The price is currently at 171.59. The VWAP line is at 200 (200). The chart is powered by Devexperts. The data is replaid.

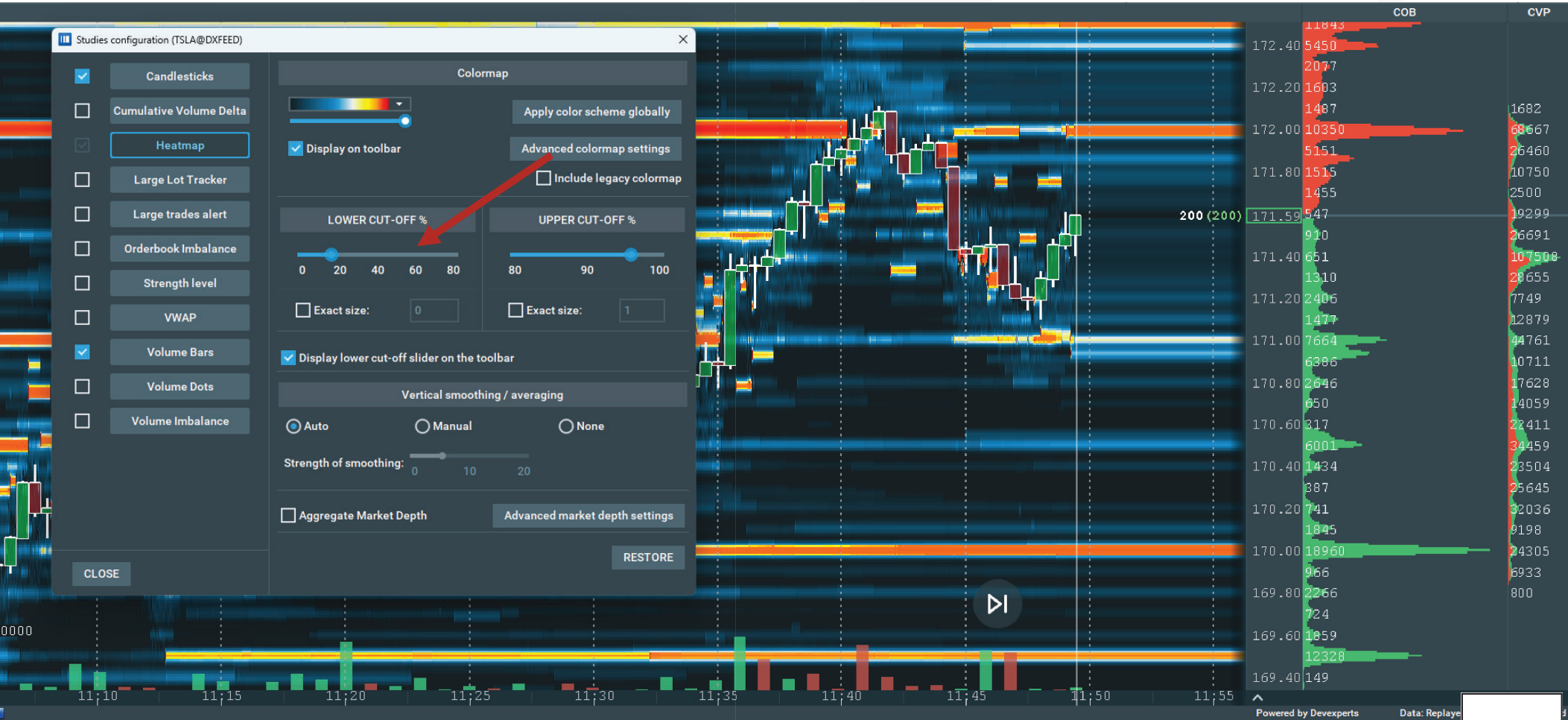
Price	COB	CVP
172.40	11843	1682
172.20	5450	2077
172.00	1603	1487
171.80	10350	68667
171.60	5151	26460
171.40	1515	10750
171.20	1455	2500
171.00	171.59 547	19299
170.80	910	26691
170.60	651	10750
170.40	1310	28655
170.20	2406	7749
170.00	1477	12879
169.80	7664	44761
169.60	6386	10711
169.40	2646	17628
169.20	650	14059
169.00	317	22411
168.80	6001	34459
168.60	1434	23504
168.40	387	25645
168.20	741	32036
168.00	1845	9198
167.80	18960	24305
167.60	966	6933
167.40	2266	800
167.20	724	
167.00	1859	
166.80	12328	
166.60	149	



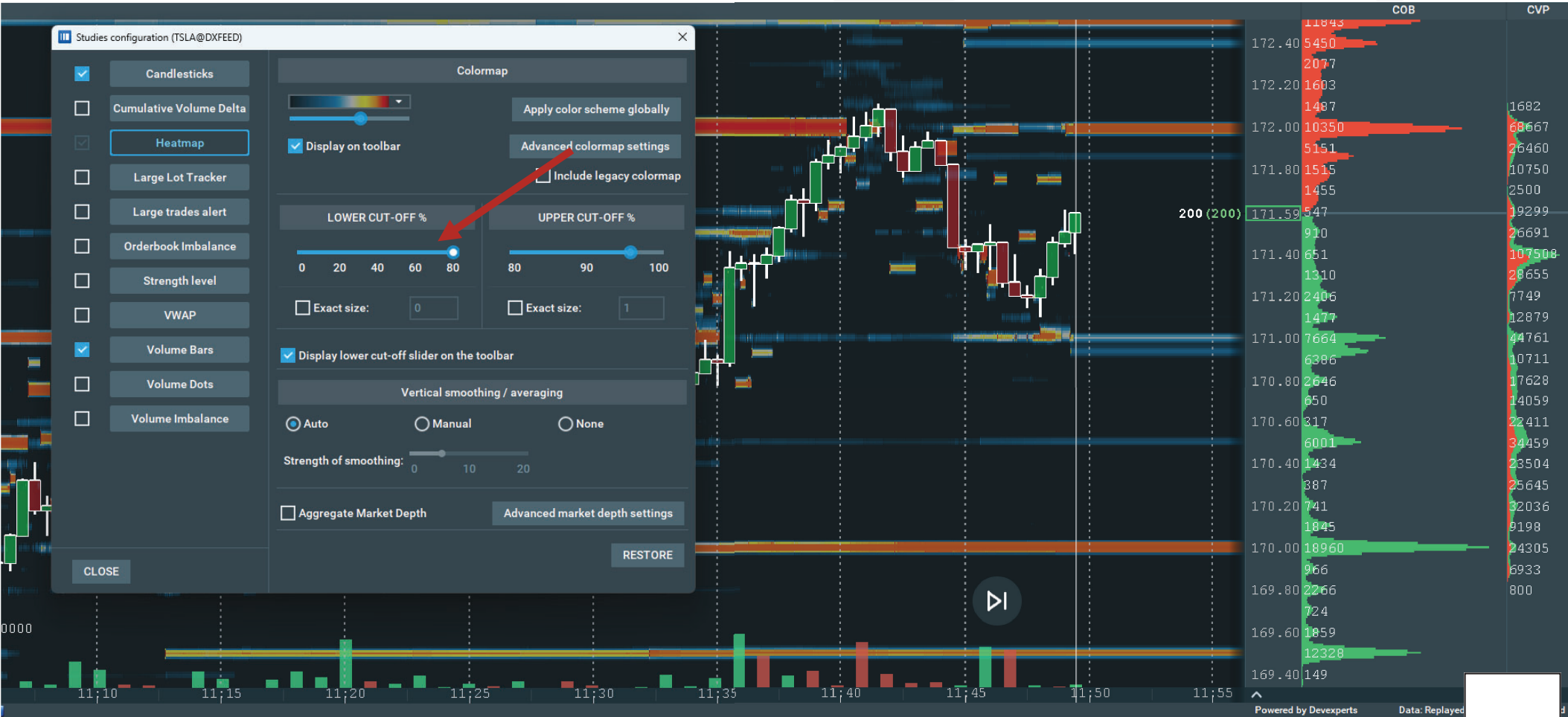
Advanced settings for Candlesticks: 5 seconds candlesticks



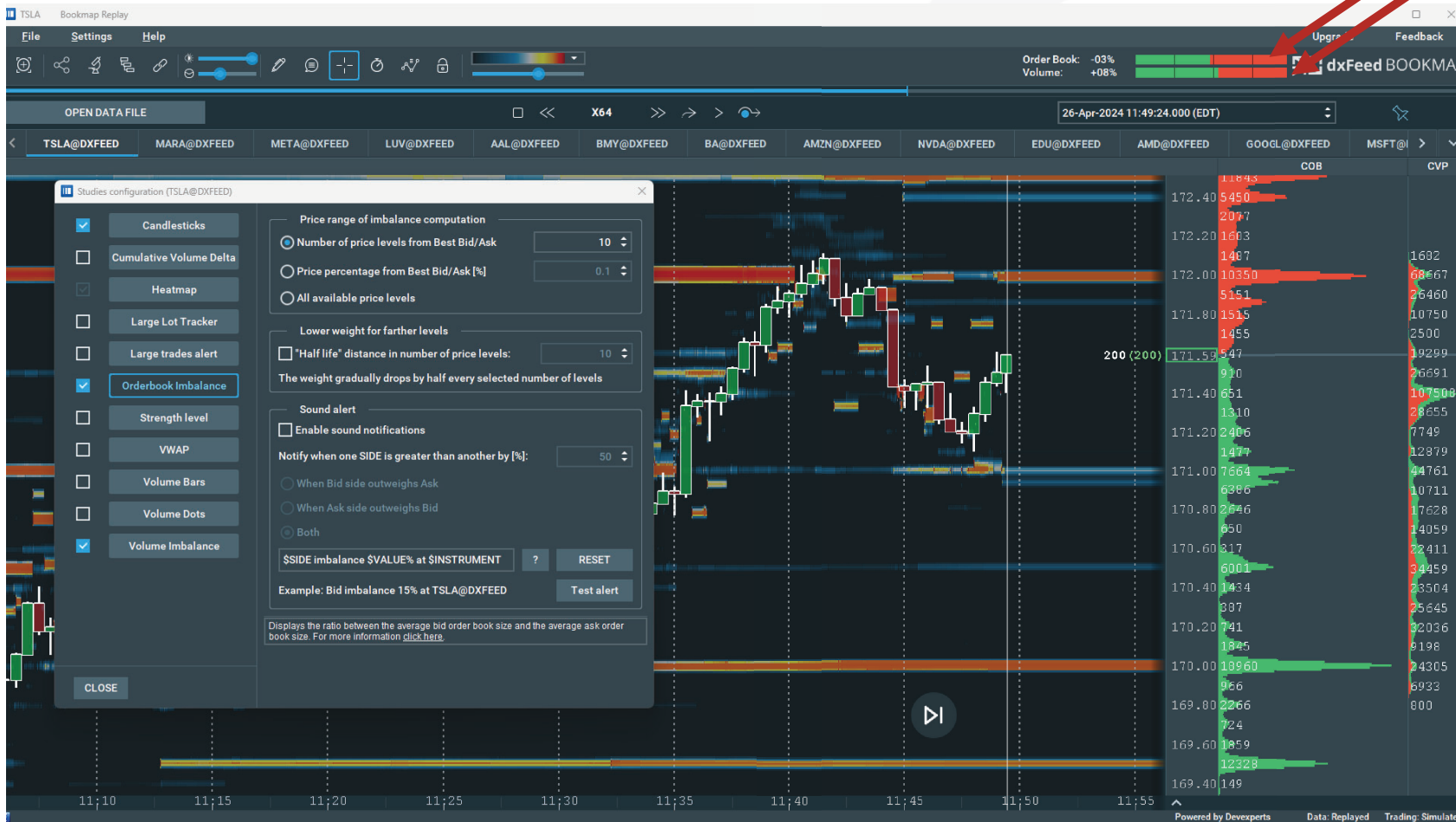
Advanced settings for Heatmap: lower cut-off 18%



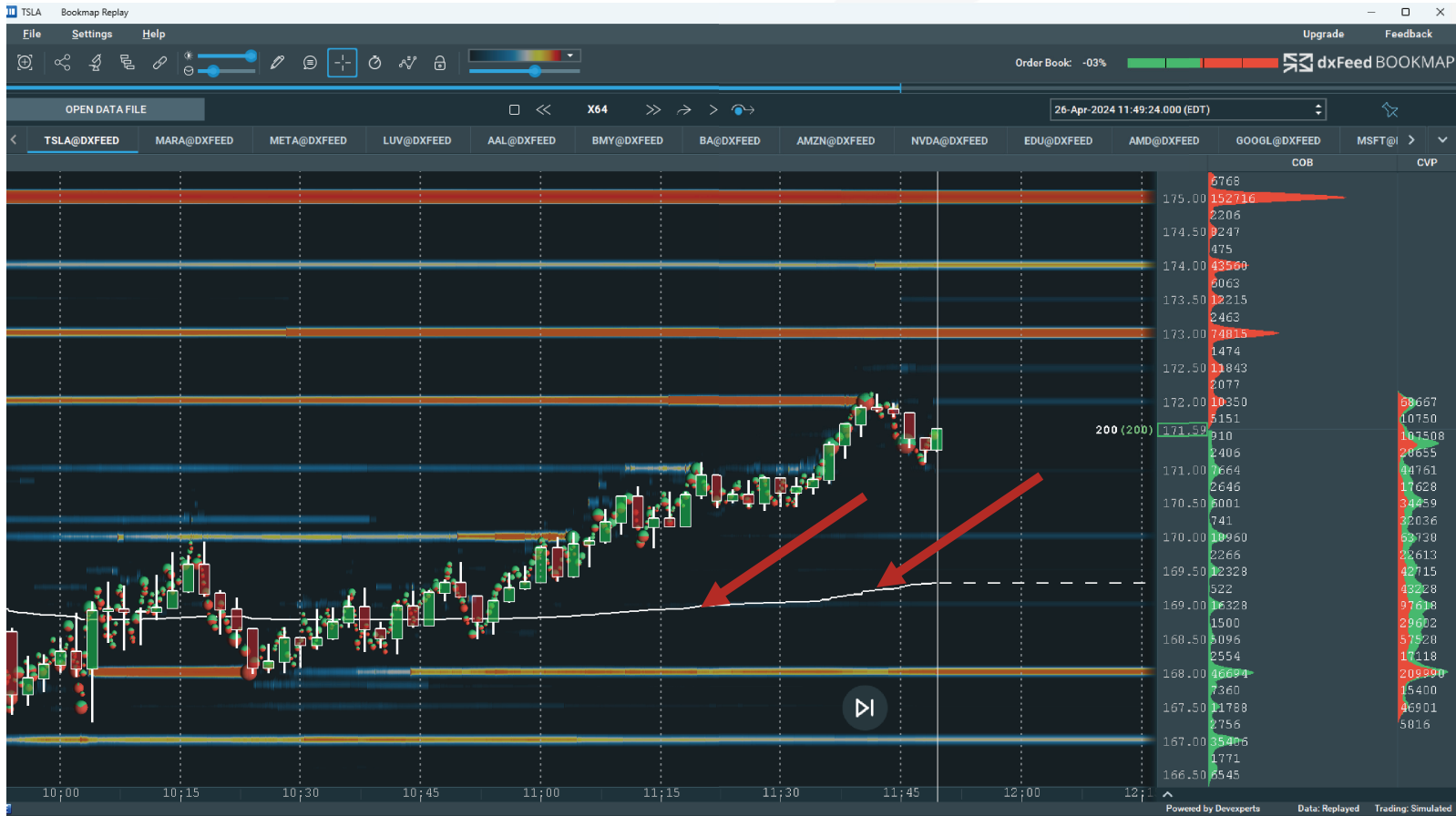
Advanced settings for Heatmap: lower cut-off 80%



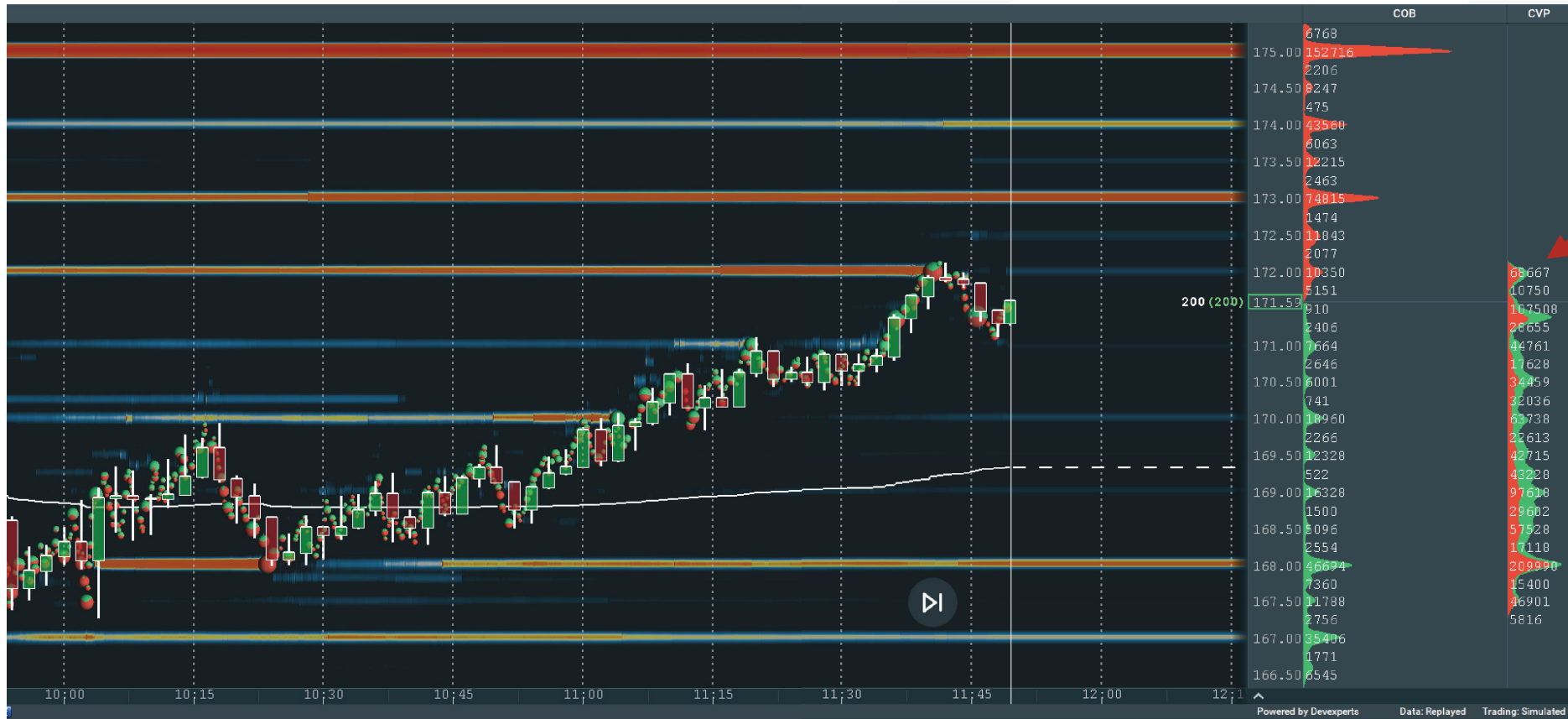
Volume and Orderbook Imbalance



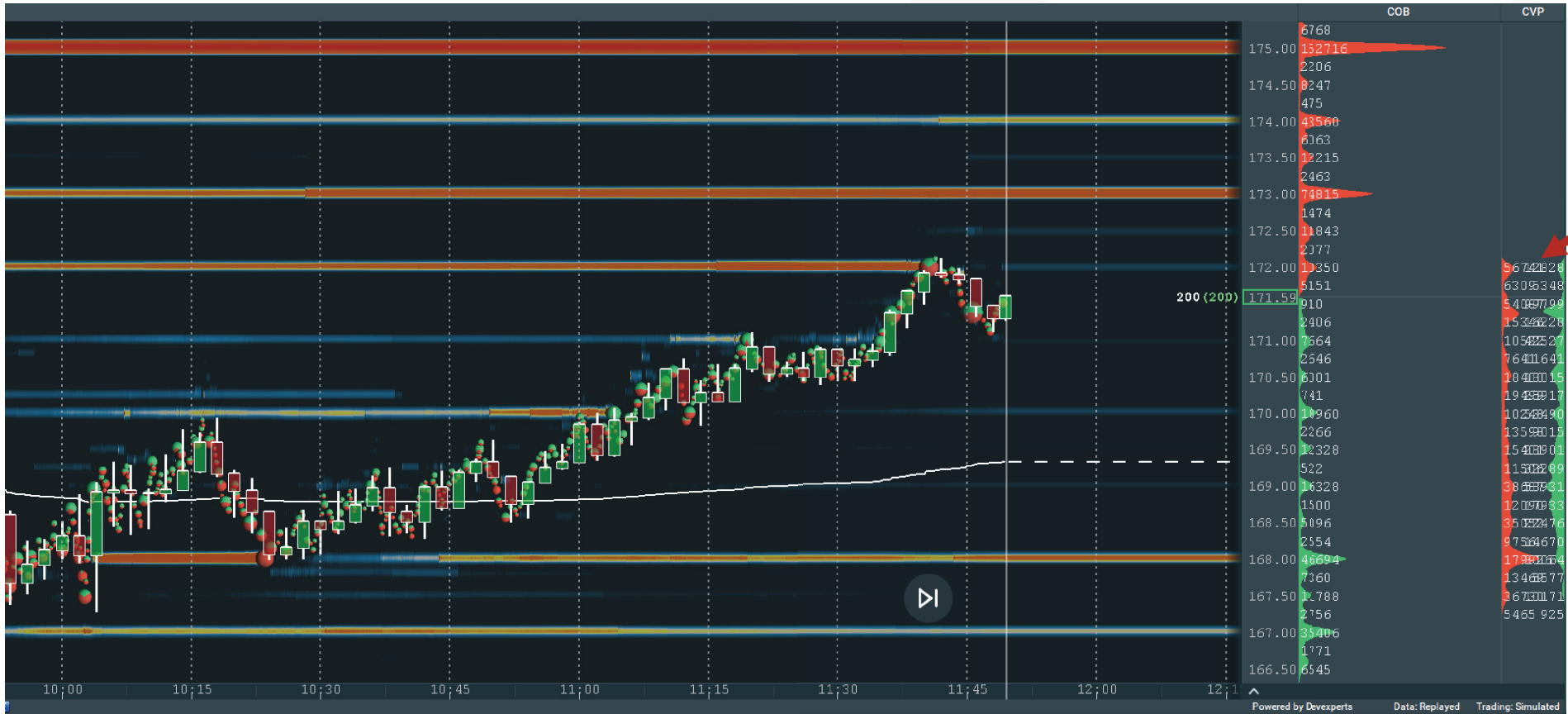
VWAP



Additional indicators: Current Volume profile (CVP)



Additional indicators: Current Volume profile (CVP)



Additional add-on indicators

- Liquidity Tracker Free
- AVWAP
- Outside Liquidity
- Price Levels
- Sweeps indicator
- Liquidation
- Liquidity Marker
- Footprint

- Absorption indicator
- Cross BBO
- Trading Statistics
- Correlation tracker
- Python API
- Execution Pro

- Breakeven Point
- DOM Pro
- Setups Checklist
- Market Pulse
- Large trades alert
- Add...
- Manage add-ons

