

# Visualizing TRADED volume from aggressive **buyers** and **sellors** in Bookmap



**TRADING TERMINAL**.COM  
FROM BEAR BULL TRADERS

Presented by: RTrades (Roko)

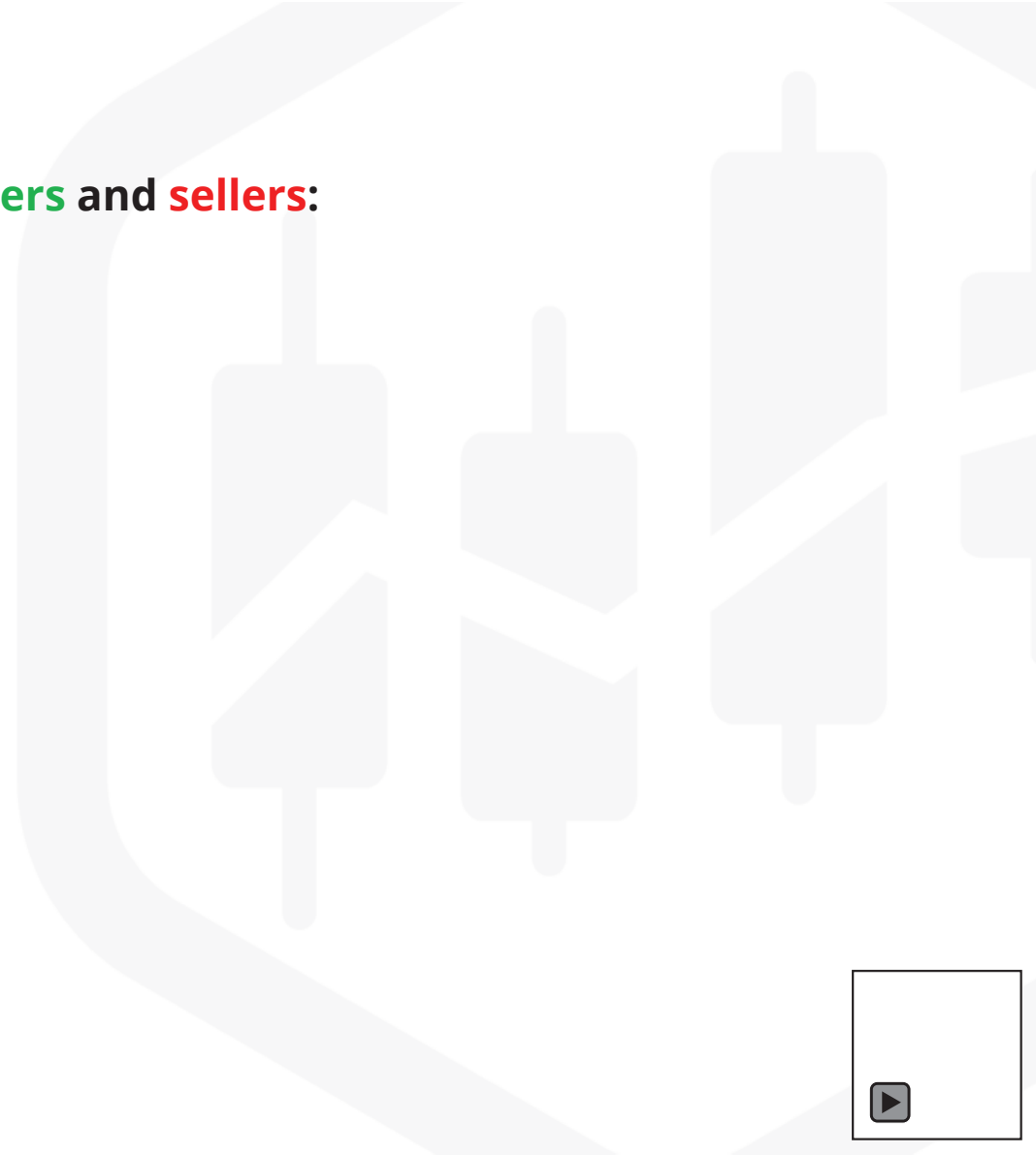


# Outline

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## Visualizing traded volume from aggressive **buyers** and **sellers**:

- 3D Volume Bubbles (Volume Dots)
- Volume Bars
- Chart Range Volume Profile (CVP)
- Session Range Volume Profile (SVP)



## 3D Volume bubbles: aggressive market order transactions executed by **buyers** and **sellers**

3D volume bubbles allow for visualization of the traded (transacted) volume at certain price level.



Each 3D bubble represents the summed-up volume that has been transacted during a time period at certain price level.

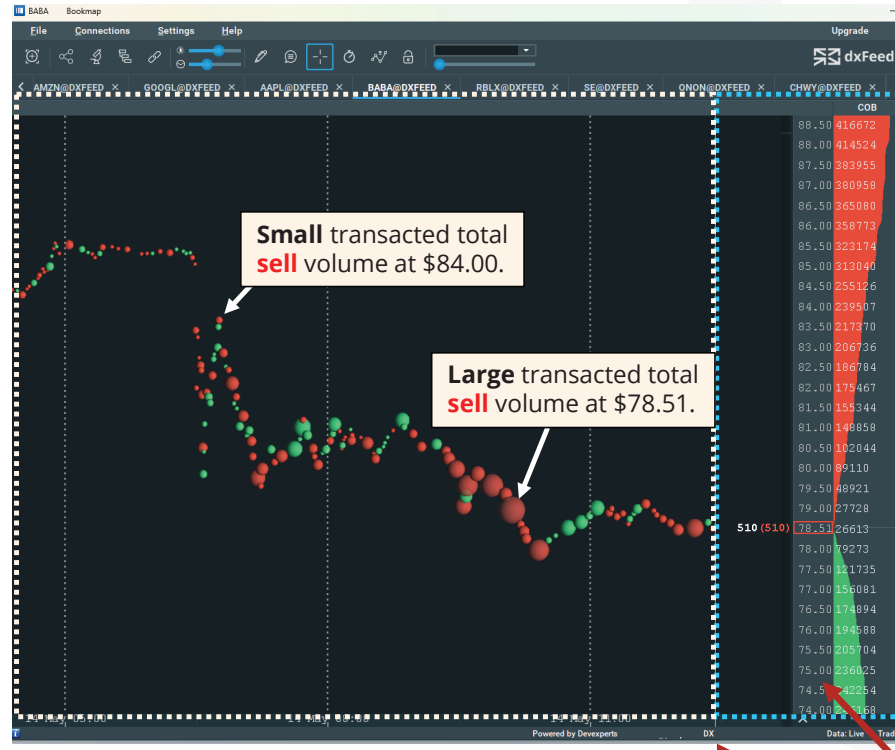
*Timeline (History and evolution of the Aggressive Trades)*

Current list of Limit orders from passive **buyers** and **sellers** on Bookmap z(aggregate view).



## 3D Volume bubbles: aggressive market order transactions executed by **buyers** and **sellers**

3D volume bubbles allow for visualization of the traded (transacted) volume at certain price level.



**Red 3D bubble** = More aggressive market **Sell** orders filled at **Bid**.

*Timeline (History and evolution of the Aggressive Trades)*

Current list of Limit orders from passive **buyers** and **sellers** on Bookmap z(aggregate view).



## 3D Volume bubbles: aggressive market order transactions executed by **buyers** and **sellers**

3D volume bubbles allow for visualization of the traded (transacted) volume at certain price level.



**Green 3D bubble** = More aggressive market **Buy** orders filled at **Ask**.

*Timeline (History and evolution of the Aggressive Trades)*

Current list of Limit orders from passive **buyers** and **sellers** on Bookmap z(aggregate view).



## 3D Volume bubbles: Advanced settings.

Select

The screenshot shows the dxFeed Bookmap software interface. A 'Studies configuration' dialog box is open, showing settings for 'Volume Dots'. The 'Volume display options' section has '3D Bubbles' selected. The 'Clustering' section has 'Smart' selected. The 'Minimal displayed volume' and 'Minimal trade size' are both set to 1. A red arrow points from the 'Select' text to the 'Volume Dots' checkbox in the dialog box. The background shows a chart with volume dots and a table of data on the right.

Price	Volume	COB	CVP
80.50	409857		
88.00	407899		
87.50	377333		
87.00	374336		
86.50	358458		
86.00	352151		
85.50	319551	10892	
85.00	309417	6430	
84.50	251443	2108	
84.00	235024	7805	
83.50	213637	3500	
83.00	203003	10315	
82.50	182994	10291	
82.00	171677	84169	
81.50	151604	10678	
81.00	145118	87717	
80.50	90201	76025	
80.00	85447	84771	
79.50	44508	72529	
79.00	23409	131840	
78.50	30841	77880	
78.00	108080	68669	
77.50	149831	6626	
77.00	184246		
76.50	202916		
76.00	222454		
75.50	233620		
75.00	263966		
74.50	271718		



## 3D Volume bubbles: Total Volume vs Volume delta (buy minus sell).

Studies configuration (BABA@DXFEED)

Volume display options

2D Dots  3D Bubbles

Total volume  Volume delta (buy minus sell)

Size

Transparency

Clustering

Smart

INHERIT FROM BARS APPLY TO BARS

Apply smart clustering on top

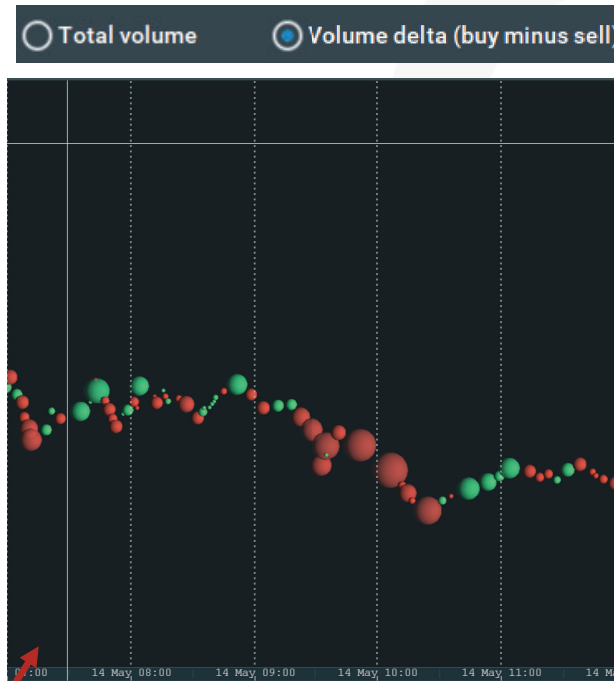
Minimal displayed volume: 1 APPLY

Minimal trade size: 1 APPLY

RESTORE

CLOSE

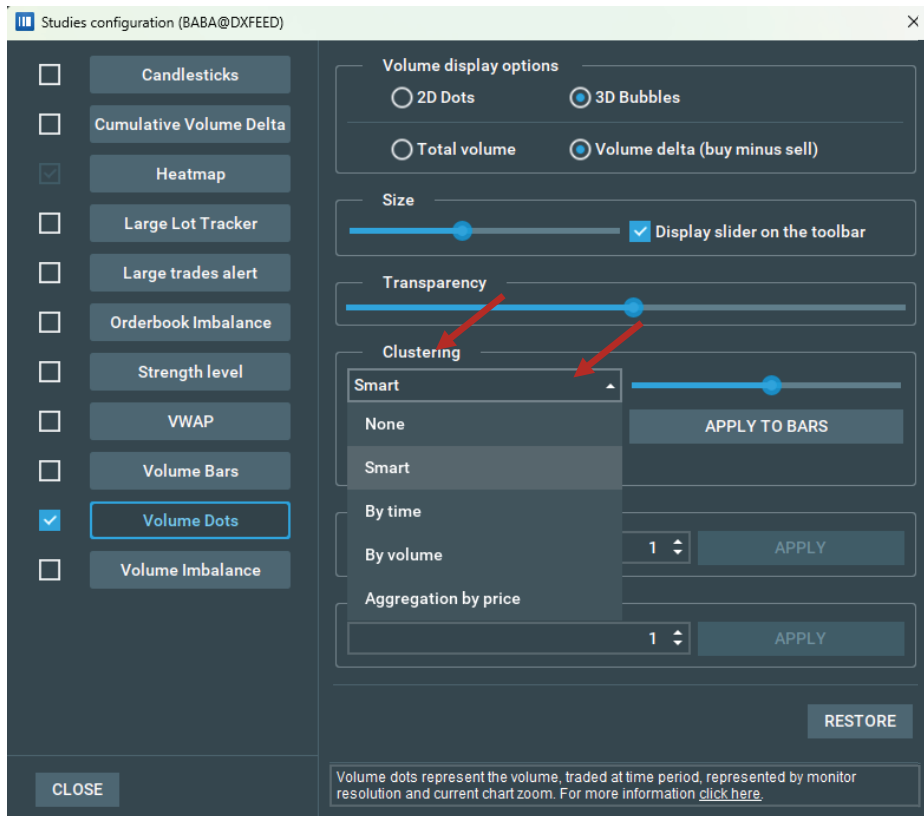
Volume dots represent the volume, traded at time period, represented by monitor resolution and current chart zoom. For more information click here.



Volume delta = (Buy market orders) - (Sell market orders)



## 3D Volume bubbles: Aggregation (Clustering by Time, Volume, Price or Smart)



**3D Bubble volume Clustering** can be clustered in different ways:

•**Smart:** Using an internal algorithm, Bookmap aggregates together several adjacent or overlapping dots into a single displayed dot that is positioned on the chart based on the weighted averages of the trades' values and execution time. Use the slider to define the level of aggregation.

•**Volume:** Bookmap will create a volume bubble whenever the number of traded contracts reaches the number defined by the user. Thus, volume dots will have a similar size but they will appear in different frequencies depending on market activity. Note that the volume dot can represent more contracts traded than the configured number in cases where the last trade exceeds the configured volume size. For example, if the configured volume size is 100 but the volume dot is comprised of two single sequential trades for 50 and 100 contracts, the volume dot will show 150 contracts traded and not 100.

•**Time:** Bookmap will paint a volume dot every configurable period of time.

•**Aggregation by price:** With this clustering method, all of the volume traded at the same price level is aggregated until volume starts trading at a different price level. Aggregation means that if you pause the chart and zoom in, the aggregated dots will not appear in their original locations on the chart.



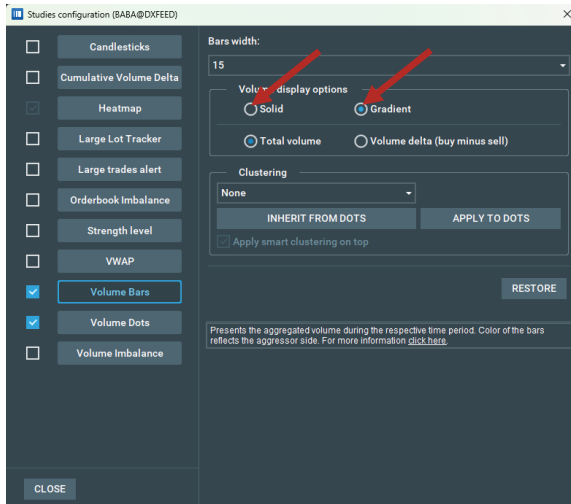
## Volume Bars: Aggregate volume that was transacted during a time period.



**Volume bars** (brown arrowheads) represent the relative size of executions at a specific time and price and if **buyers** (green) or **sellers** (red) have been more aggressive in these transactions.



## Volume Bars: Advanced settings.

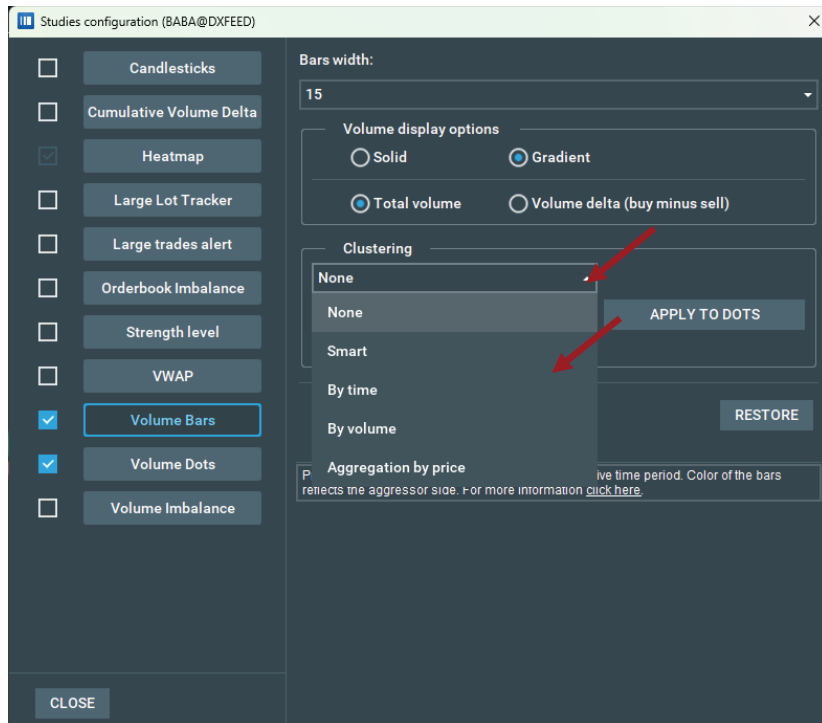


**Gradient** displays the relative size of the aggressor side (**buy** and **sell**) as a blend of the two colours representing buyers (**green**) and sellers (**red**).

**Solid** displays the relative size of the **buy** and **sell** aggressor trades as a split of two solid colours, **green** and **red** respectively.



## Volume Bars: Advanced settings.



**Volume Bars** can be clustered in different ways:

•**Smart:** Using an internal algorithm, Bookmap aggregates together several adjacent bars into a single bar positioned on the chart at the time-weighted averages of executions.

•**Volume:** Bookmap will create a volume bar every set number of contracts traded. Note that the volume bar can represent more contracts traded than the configured number in cases where the last trade exceeds the configured volume size. For example, if the configured volume size is 100 but the volume bar is comprised of two single sequential trades for 50 and 100 lots, the volume bar will show 150 lots traded and not 100.

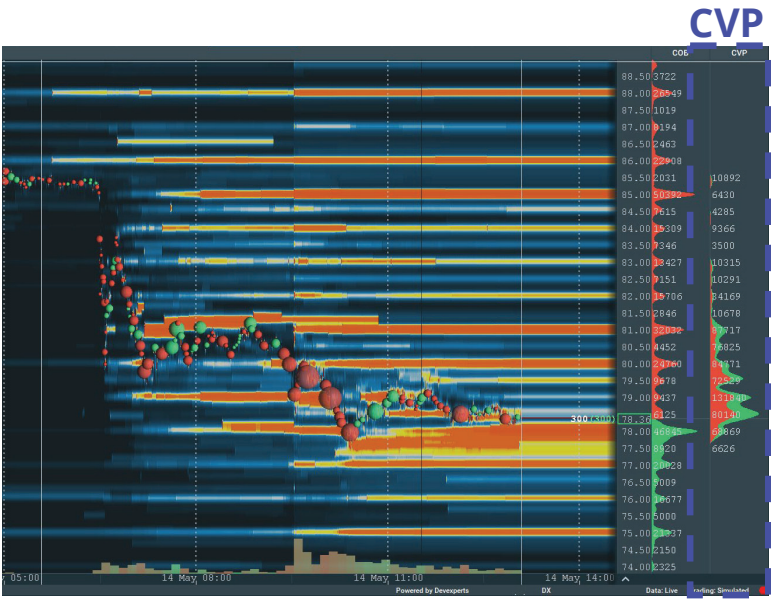
•**Time:** Bookmap will paint a volume bar every configurable period of time.

•**Aggregation by price:** With this clustering method, all of the volume traded at the same price level is aggregated until volume starts trading at a different price level. Aggregation means that if you pause the chart and zoom in, the aggregated dots will not appear in their original locations on the chart.

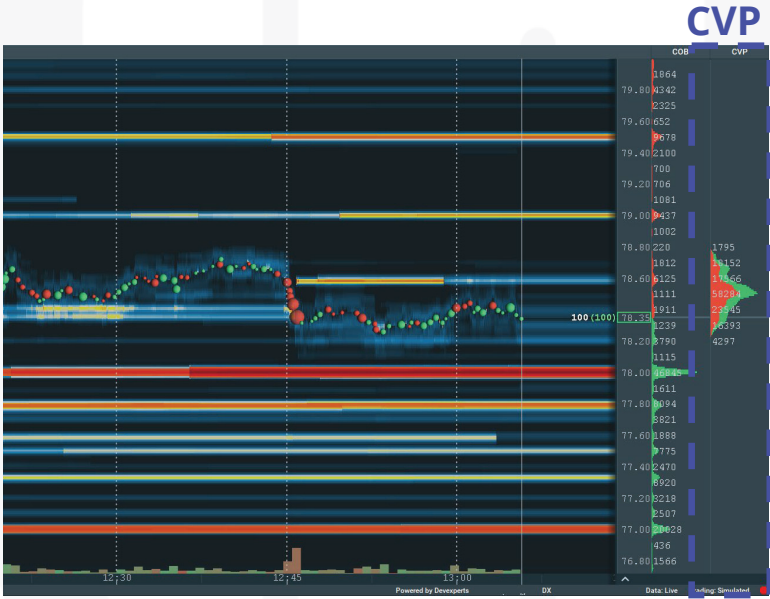


# Current Range Volume Profile (CVP)

**CVP** = (Volume + Chart range accumulated) shows transacted volume **within the visible chart range**.



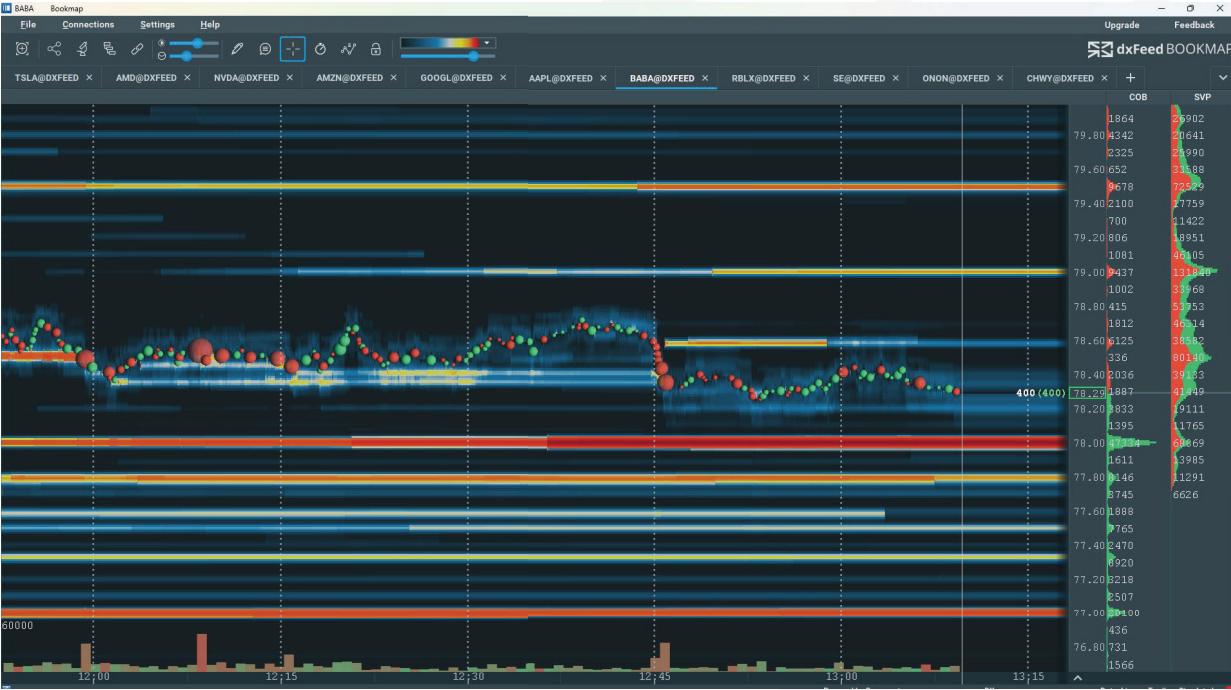
Zoom In



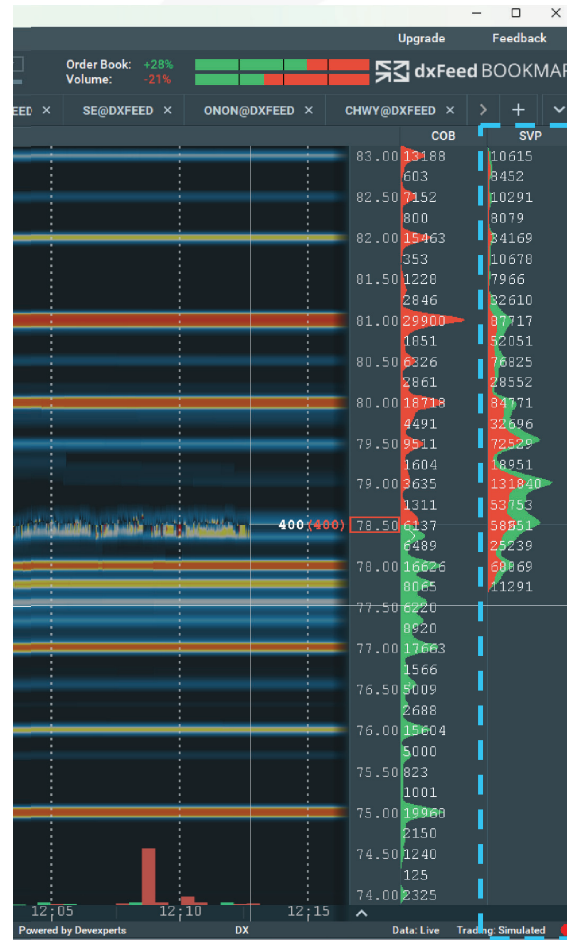
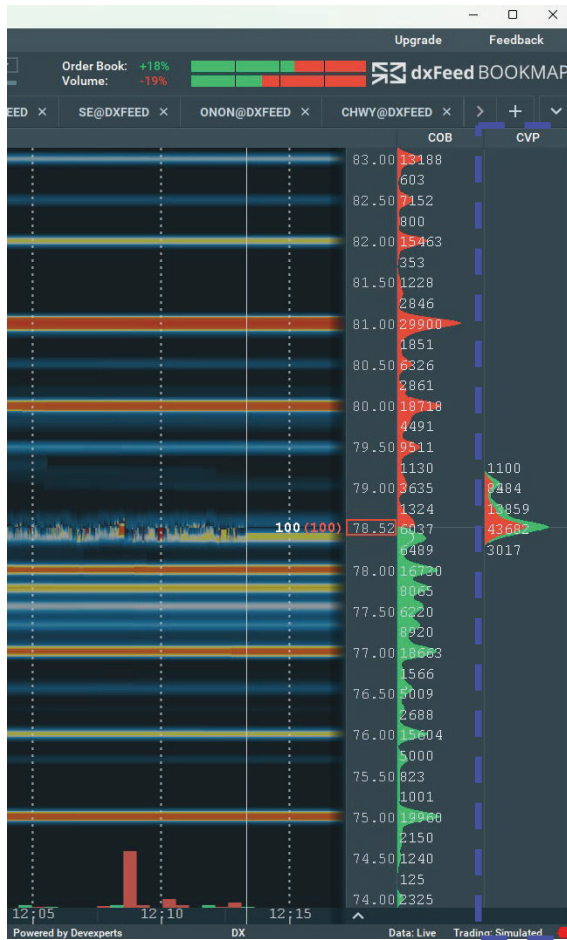
# Session Range Volume Profile (SVP)

**SVP** = (Volume + Session range accumulated) shows transacted volume for the entire session, beginning when you subscribe (load data) for particular stock.

Zoom In



# COB vs CVP vs SVP



# Last traded Volume at last Close Price

Last trade was aggressive  
market **Sell** at best **Bid**.

Last trade was aggressive  
market **Buy** at best **Ask**.

