

Visualizing volume from passive **buyers** and **sellers** in Bookmap



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FROM BEAR BULL TRADERS

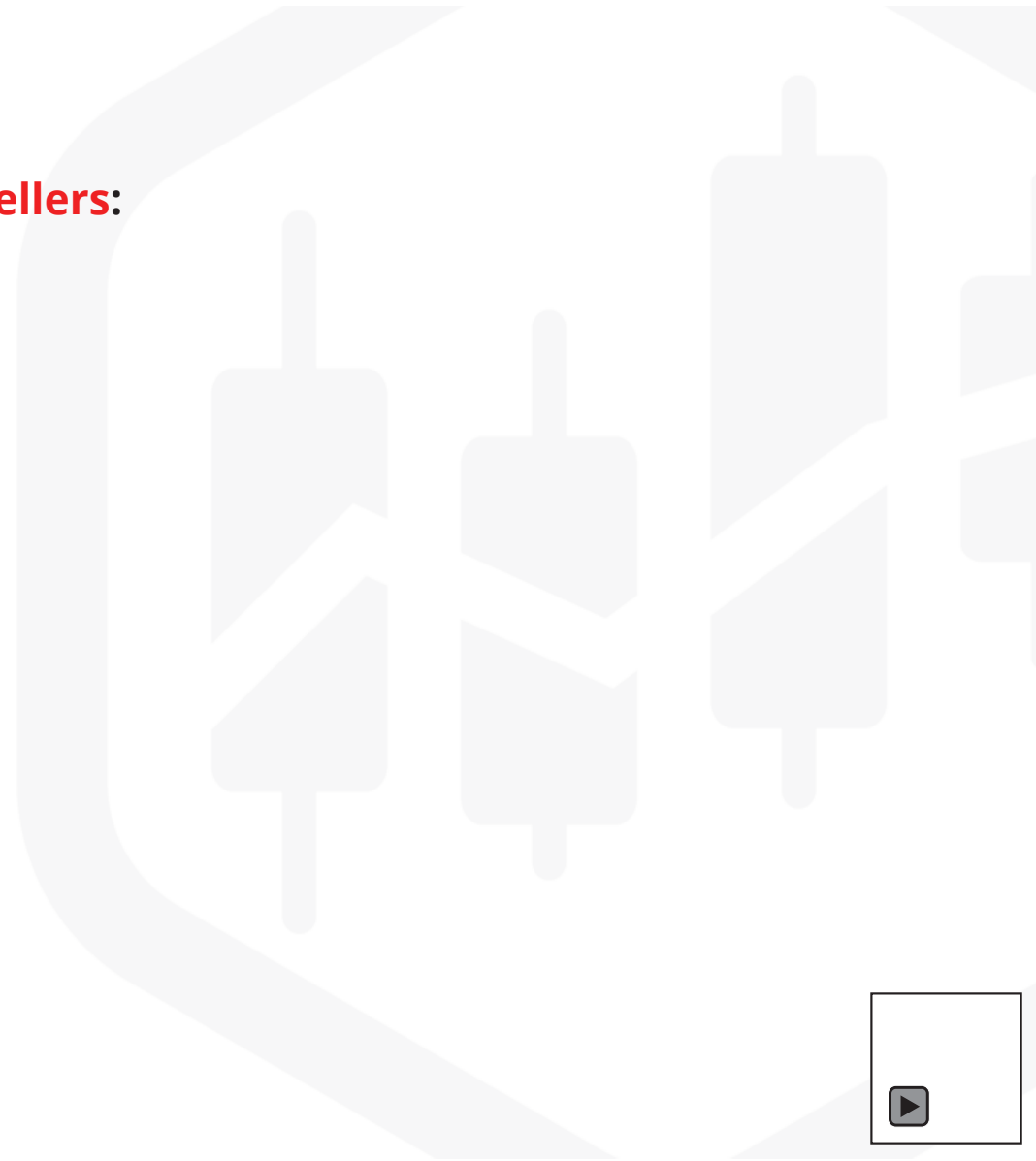
Presented by: RTrades (Roko)



Outline

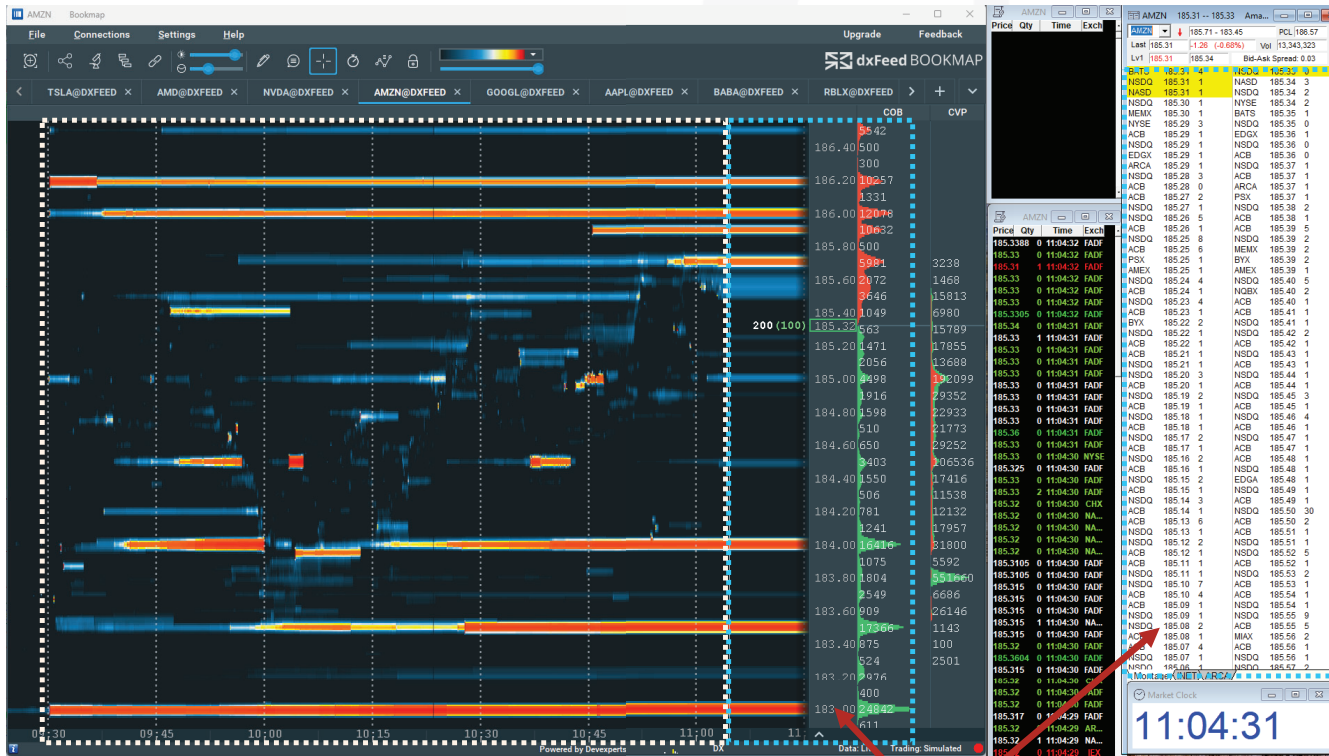
Visualizing volume from passive **buyers** and **sellers**:

- Heatmap
- Current Order Book



The Heatmap

The heatmap shows a graphical representation of passive **buyers** and **seller** Limit order liquidity in the current and historical order book.

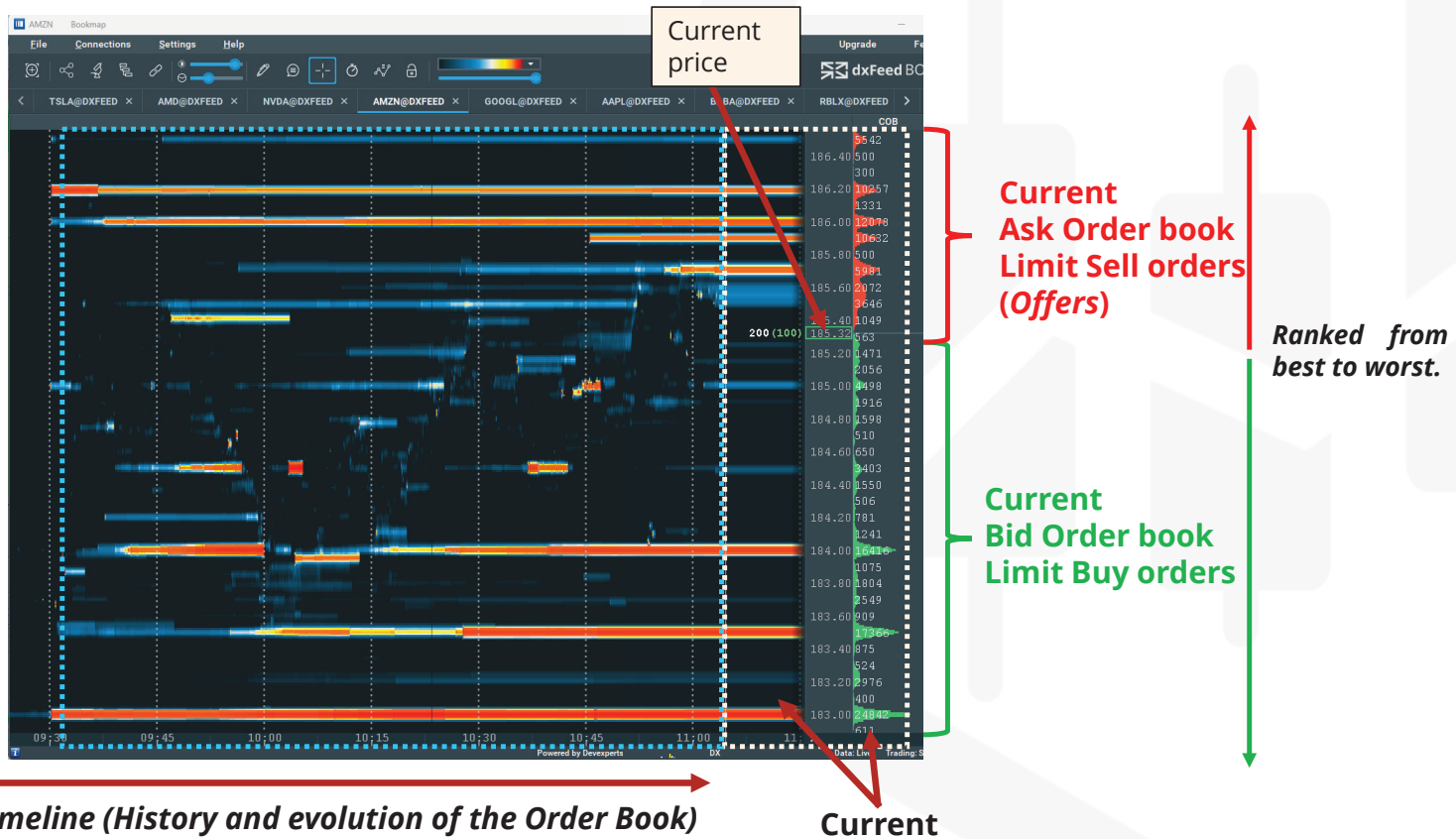


Timeline (History and evolution of the Order Book)

Current list of Limit orders from passive **buyers** and **sellers** on Level 2 and Bookmap.



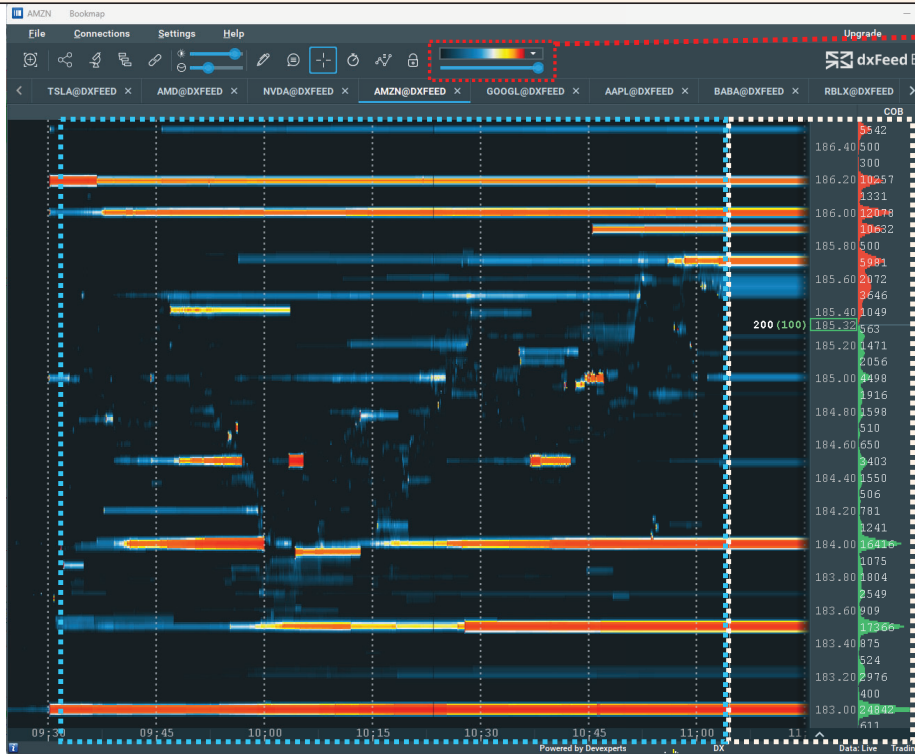
The Heatmap: the more red the color is, the larger the order it is!



The Heatmap: the more red the color is, the larger order it is!

Red indicates highest liquidity (large number of shares on the limit order price level).

Blue to cold indicates low liquidity (small number of shares on the limit order price level).



Low liquidity

High liquidity

Timeline (History and evolution of the Order Book)



The Heatmap: Advanced settings!

Select

The screenshot displays the dxFeed BOOKMAP trading terminal interface. A 'Studies configuration (AMZN@DXFEED)' window is open, showing various study options. The 'Heatmap' study is selected and checked. The 'Colormap' section is expanded, showing a color scale and several settings: 'Display on toolbar' is checked, 'Include legacy colormap' is unchecked, 'LOWER CUT-OFF %' is set to 80, 'UPPER CUT-OFF %' is set to 100, 'Exact size' is set to 0, and 'Display lower cut-off slider on the toolbar' is checked. The 'Vertical smoothing / averaging' section has 'Auto' selected. The 'Strength of smoothing' slider is at 0. The 'Aggregate Market Depth' checkbox is unchecked. The background shows a heatmap of market data for AMZN, with a price range from 183.40 to 186.80. A '100 (100)' label is visible on the heatmap. The terminal includes a menu bar (File, Connections, Settings, Help), a toolbar, and a list of open connections (TSLA@DXFEED, AMZN@DXFEED, NVDA@DXFEED, etc.).



The Heatmap: Advanced settings!

Studies configuration (AMZN@DXFEED)

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

Colormap

Apply color scheme globally

Advanced colormap settings

Include legacy colormap

LOWER CUT-OFF %: 80

UPPER CUT-OFF %: 80

Exact size: 0

Exact size: 1

Vertical smoothing / averaging

Auto Manual None

Strength of smoothing: 10

Aggregate Market Depth

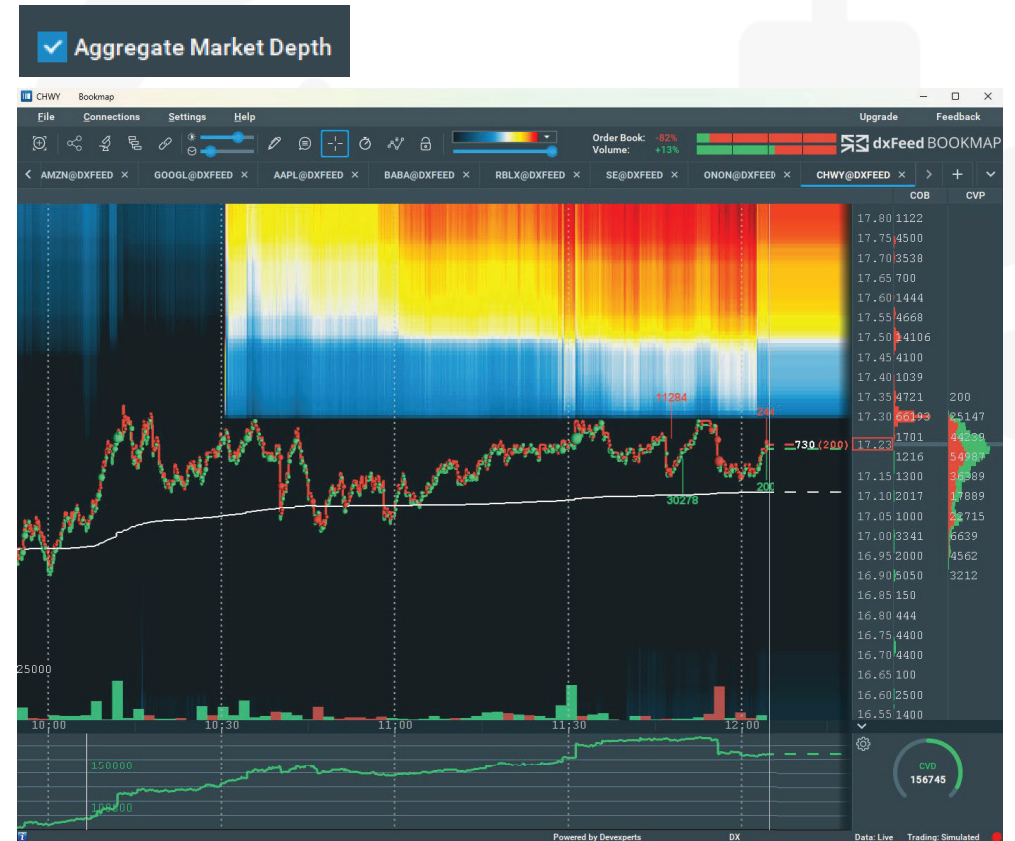
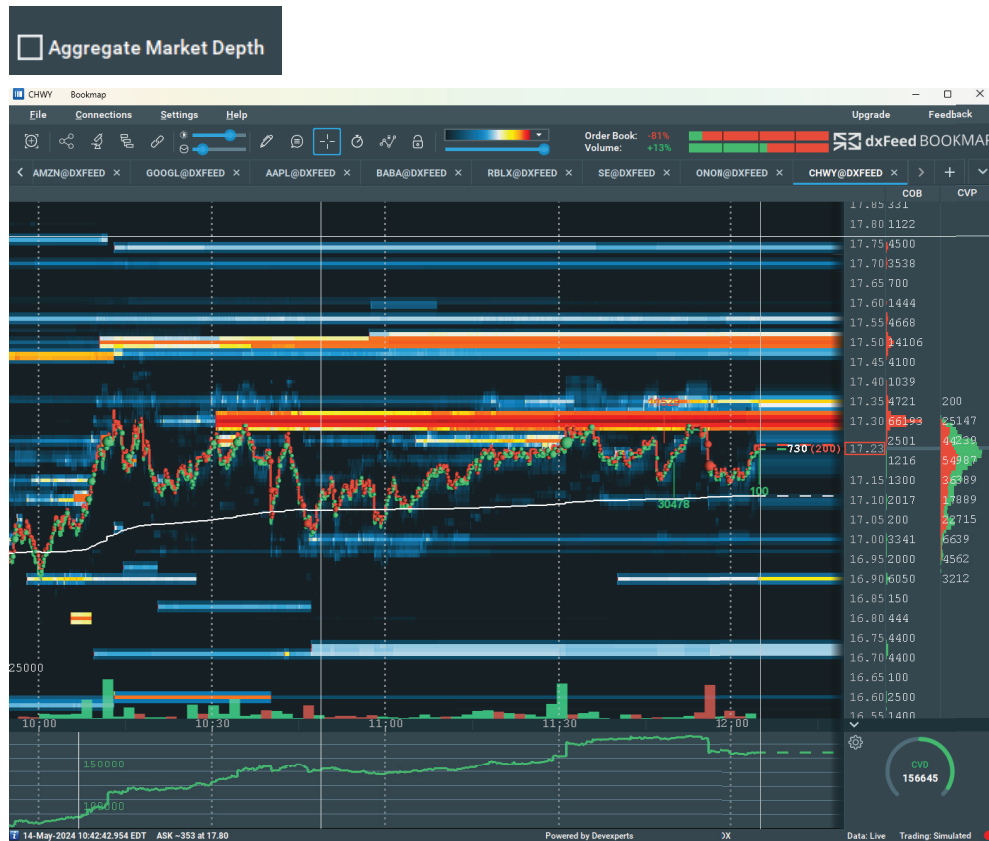
Advanced market depth settings

RESTORE

CLOSE



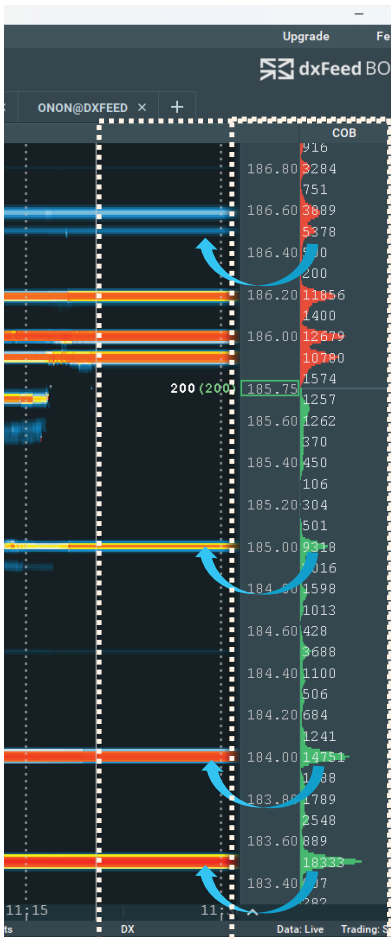
The Heatmap: Aggregate market Depth!



Aggregate View of the Heatmap: *Liquidity* (number of shares at each price level) at each price level is added to the next as we move away from the current price on both sides. *Each line then shows total orders at all preceding price levels.*



Current Order Book (COB): Numerical values from the COB are visualized real-time on the Heatmap.



**Current Ask Order book
Limit Sell orders
(Offers)**

**Current Bid Order book
Limit Buy orders**

COB column shows numerical values and graphical representation of the **current** Limit orders.

Ranked from best to worst.

COB is actually **Depth of Market** or **Level 2**.



COB is visualized/plotted **real-time** on the Heatmap and recorded to provide historical insights.



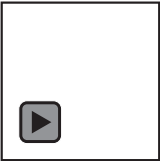
**Current Ask Order book
Limit Sell orders
(Offers)**

**Current Bid Order book
Limit Buy orders**

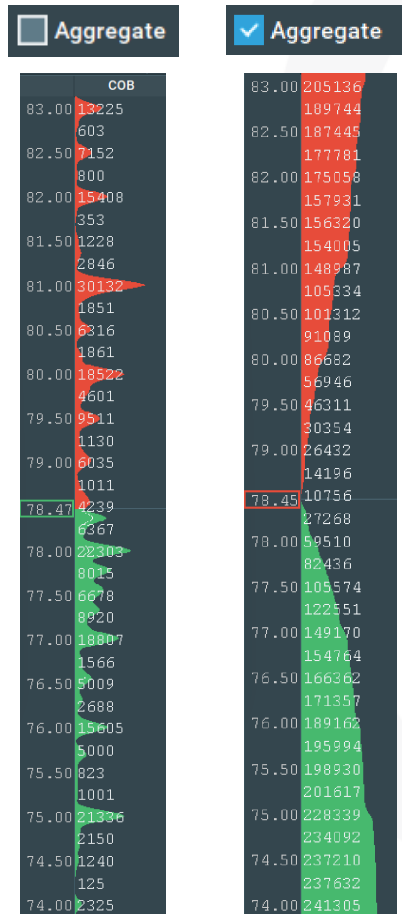
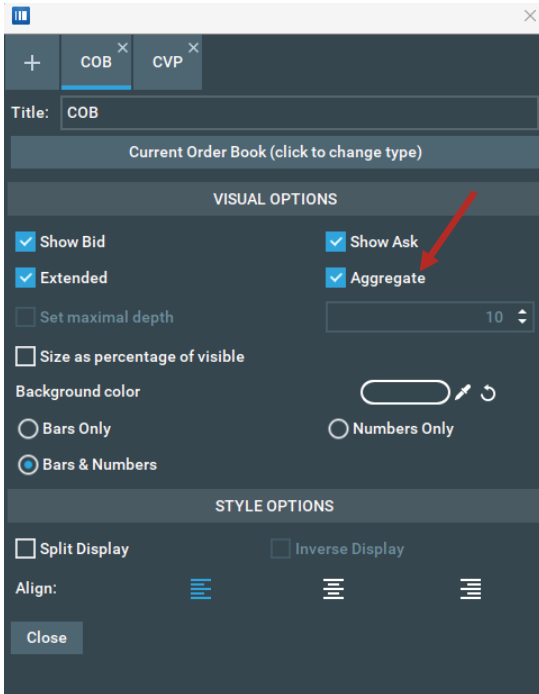
Ranked from best to worst.

History of the "COB"

Current COB



COB: Aggregate view.



Aggregate Display: instead of presenting the size of each individual price level, each level represents the cumulative size of the current price level and the aggregate size of preceding levels (i.e., level 3 represents the size of Level 1+2+3). When choosing the aggregate view, Iceberg and Large Lot indications will not be visible.



