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DOM Bricks Catcher NT8

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Please, download and try the add-on before buying. Evaluation period is 14 days.

Add-on for *NinjaTrader 8 Trading Platform*.



I. Add-on **Installation/Update**

It is recommended to use the standard way to remove/install add-ons in NinjaTrader. The most recent versions of all add-ons are always available to download from the [homepage](#).

- Remove previous assembly if you have one installed:
 - Run your NinjaTrader, go to the 'Tools' menu and click 'Remove NinjaScript Assembly...' menu item.
 - In the list of installed assemblies appeared select the indicator you wish to update and press 'Remove' button.
- Restart NinjaTrader.
- Download the latest assembly (.zip file) from the this page, from the [homepage](#) or request a direct link by email.
- Install downloaded assembly:
 - Go to "Tools" → "Import" → "NinjaScript Add-On...", select downloaded .zip file and press "Open". Then if the installation was correct you will see the success message.
 - Restart NinjaTrader!

Note: Various Dt add-ons are relying on the same "DiscoTrading.Net48.Common.dll" library. NinjaScript Assembly contains the most recent version of the library, so you have to click 'Yes' when asked for replacement of the file during installation.

Error


File 'DiscoTrading.Common' already exists on your PC. Would you like to replace the existing file?

Yes

No

Cancel

Remember, it is required to **restart NinjaTrader after add-on installation** before you can add a just installed indicator to a chart.

Preamble

Depth of Market also known as **Level II** or **Order Book** is a specific market data that provides information on the number of limit orders (available static liquidity) at different price levels.

Bid price is the price at which buyers are willing to purchase the product (futures contracts or securities).

Ask (Offer) price is the price at which sellers are willing to sell the product.

Best-Bid-Offer (BBO) or **Level I** represents the lowest ask and highest bid available at the time.



Depth of Market (Order Book, Level II)

bids		offers
	1186.3	56
	1186.2	44
	1186.1	19
	1186.0	
	1185.9	10
	1185.8	20
	1185.7	
	1185.6	
	1185.5	
	1185.4	
10	1185.3	
	1185.2	
15	1185.1	
12	1185.0	
	1184.9	
36	1184.8	

best offer

spread

best bid

resting orders limit orders to buy

resting orders limit orders to sell

*Resting orders are waiting to be executed at specified prices or better.
Market orders are executed immediately at the best price available.*

DOM Bricks Catcher is a simple, fast and handy tool that continuously scans the DOM for big limit orders and places detected orders on the price chart.

The indicator functions only on real-time data (live data) and does not plot any values on historical data as the required *Level II* data is only available in real-time.

An actual depth of *Level II* price levels seen by NinjaTrader and the indicator may vary widely depending on the data vendor and traded instrument (futures contract). For example, it may be provided more than 100 levels of depth for E-Mini S&P futures, while for some other futures it may only be available just 10 levels of depth, so the scan region amounts to the ten bid price levels and ten ask price levels nearest to the current price.

Features

- In addition to the preliminary filter by order size (*Trigger Size*) you can use *on-the-fly filtering* by size which is available via drop-down menu.

- Similarly, in addition to the preliminary filter by position in DOM (*Min Position in DOM*) you can use *on-the-fly filtering* by position which is also available via drop-down menu.
- Customizable audio alerts. You can use separate wav audio files as alerts for different conditions. Sample wav files can be found [here](#).
- Marks of all caught 'big lots' won't disappear off the chart after changing the periodicity of the chart (timeframe) or after using 'Reload NinjaScript (F5)'.

Main Parameters

- **1. Trigger Size.** The price levels in the DOM that have the quantity of limit orders exceeding the specified value of "Trigger Size" parameter will be marked on the price chart.
Do not use too small Trigger Size. This may lead to excessively frequent triggering and, as a result, performance degradation and unnecessary memory consumption.
- **2. Min Position in DOM.** Works as an additional preliminary filter by position in DOM. Example: "0" means all DOM levels including Best-Bid-Offer will be taken into account. "9" means that only outermost bid and ask DOM price levels will be considered.

			Position in DOM	
	2053.25		9	
	2053.00		8	
	2052.75		7	
	2052.50		6	
	2052.25		5	
	2052.00	555	4	
	2051.75	393	3	
	2051.50	492	2	
	2051.25	446	1	
	(5) 2051.00	143	0	current (best) Bid-Ask
91	2050.75		1	
406	2050.50		2	
353	2050.25		3	
363	2050.00		4	
515	2049.75		5	
	2049.50		6	
	2049.25		7	
	2049.00		8	
	2048.75		9	
	2048.50			

- **3. Position Tracking Mode.** This parameter affects the filtering by Position in DOM. It has two options.
 - *Update the Position of the Brick as it comes nearer to the Best Bid-Offer levels.* — This is default mode. It may be useful if you use the "on-the-fly" filtering by the Position in DOM to try to dissect "real" big limit orders ("Bricks") from fake/flashing big lots. Fake orders are not intended to be filled, their actual purpose is to provoke the crowd to rash acts. So they are often moved away off the current price to steer clear of the Best-Bid-Offer.
Flashing orders also are aimed to test a reaction of competitive bots to reveal their presence and to examine a short-term price elasticity.
 - *Use the Position of the Brick in DOM where it was initially detected.*

Audio Alerts

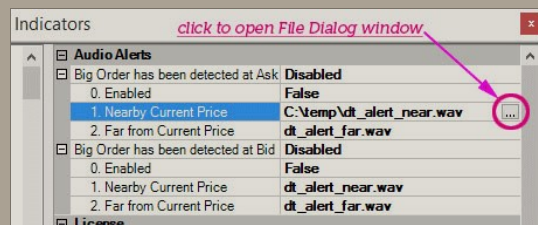
It is possible to use separate wav audio files as alerts for different conditions: on which side a big order appeared, bid or offer, and how close to the current price it was detected.

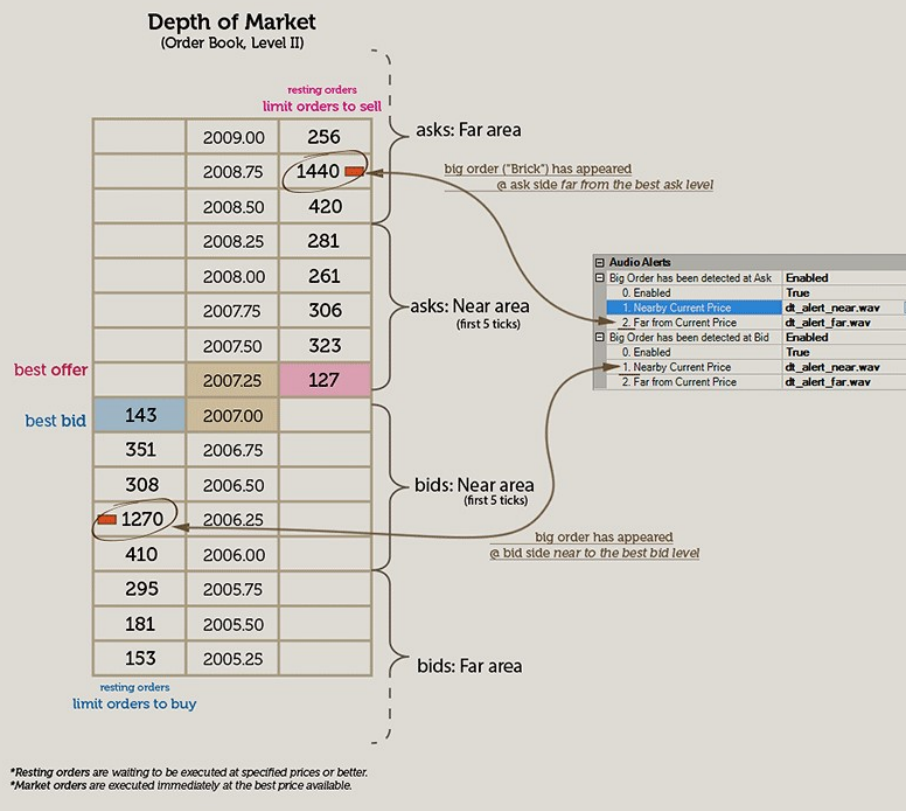
Sample wav files can be found [here](#).

You can specify absolute path to your wav file using Open File dialog window.

Notice also, a wav file specified by filename only (without full path) will be sought in the following folders:

- 1. Your "Documents\NinjaTrader 7\bin\Custom"
- 2. "c:\Program Files (x86)\NinjaTrader 7\sounds"

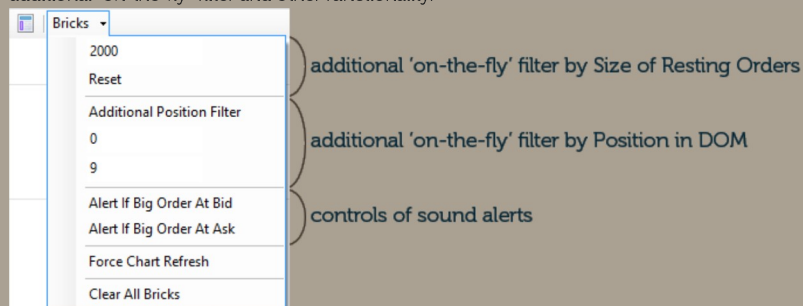




Handy Drop-Down Button

First of all, by using the toolbar button you can hide temporarily all the markers drawn on the chart. Click on the "Bricks" toolbar button to toggle the visibility of on-chart markers.

Click on the drop down arrow of the "Bricks" button to get a drop-down menu that provides quick access to additional "on-the-fly" filter and other functionality.



Force Chart Refresh — If checked then the chart will be refreshed each time as new Big Size (aka Brick) is found out in the DOM.

The forcing may be recommended to use if you trade a non-liquid instrument where trades occurs not so often and even price (best bid-offer level) can move without any trading activity.

Clear All Bricks — Purges all "Brick" markers gathered during trading time.

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