



Product sheet

itcFootprint

Description:

itcFootprint is an indicator for Orderflow and footprint. ***itcFootprint*** displays data of the tape (ask and bid ticks) as footprint bars. The indicator also displays a statistic panel helping the trader for quick and easy data interpretation with powerful tools like delta analysis, divergence analysis, volume structure, finished business in the extremes.

itcFootprint comes with 2 versions. Please refer to the versions section for more details.

The ***itcFootprintPlus*** comes with a simple market profile feature.

The indicator is highly customizable (location, size, color). Please read the Inputs section to have an overview of all options of the indicator.

Platform: NinjaTrader 8, **Version of indicator:** 1.27

Versions:

itcFootprint indicator comes in 2 different versions. Please find below comparison about features:

<i>Funciones</i>	<i>itcFootprint</i>	<i>itcFootprintPlus</i>
<i>Footprint</i>	✓	✓
<i>Statistic panel</i>	✓	✓
<i>Market profile</i>		✓

Warning : all information that refers to Market Profile in this document only applies for the itcFootprintPlus version.

Inputs:

Please find hereafter a description of each input of the indicator (Properties):

Display (properties section):

LeftOffsetX: X offset to adjust placement of indicator in the chart. Default value 350.

Footprint (properties section):

ShowFootPrint (check/unchecked): show candles as footprint or leave default candles,

NormalTextColor: default color of text for the footprint data,

Bullish candle fill color: candle fill color for bullish candles,

Bullish candle border color: candle border color for bullish candles,

Bearish candle fill color: candle fill color for bearish candles,

Bearish candle border color: candle border color for bearish candles,

Neutral candle fill color: candle fill color for neutral candles,

Neutral candle border color: candle border color for neutral candles,

Imbalances (properties section):

Imbalance Threshold: minimal percentage of imbalance to display imbalance,

Min imbalance volume: minimal volume of cluster to display imbalance,

Ask imbalance color: color to be used to show Ask imbalance. Default color Green.

Bid imbalance color: color to be used to show Bid imbalance. Default color Red.

Clusters (properties section):

Show cluster background(check/unchecked): use or not a default background color for clusters,

Cluster default color: default color of clusters if option is selected (see above),

Show clusters: highlight or no clusters of high volume in the footprint,

VPOC color: color to be used for VPOC cluster (border color),

Volume level 1: first threshold level to be considered for high volume clusters,

Cluster color level 1: color to be used to highlight high volume cluster type 1,

Volume level 2: second threshold level to be considered for high volume clusters,

Cluster color level 2: color to be used to highlight high volume cluster type 2,

Volume level 3: third threshold level to be considered for high volume clusters,

Cluster color level 3: color to be used to highlight high volume cluster type 3,

Statistic (properties section):

Show Statistic: displays or not the statistic panel in the bottom of the chart,

Open: displays Open of the bar in the statistic panel,

High: displays High of the bar in the statistic panel,

Low: displays Low of the bar in the statistic panel,

Close: displays Close of the bar in the statistic panel,

Max session: displays max price for the weekly session in the statistic panel,

Min session: displays min price for the weekly session in the statistic panel,

Ask: displays Ask volume of the bar in the statistic panel,

Bid: displays Bid volume of the bar in the statistic panel,

Delta: displays $\Delta = \text{Ask} - \text{Bid}$ volume of the bar in the statistic panel,

Delta Min: displays Delta min value for the bar in the statistic panel,

Delta Max: displays Delta max value for the bar in the statistic panel,

Delta %: displays $\Delta\% = \Delta / \text{Volume}$ of the bar in the statistic panel,

Vpoc Volume: displays volume of the Vpoc cluster for the bar in the statistic panel,

Bar Volume: displays bar volume in the statistic panel,

Session Volume: displays volume for the entire session in the statistic panel,

Divergence: displays type of divergence (Price/Delta/Pressure) for the current bar in the statistic panel,

Volume structure: displays green cell if volume is correctly structured in session extremes (at the high or low of the session). Displays red cell if volume is not structured (decreasing) in extremes.

Unfinished business: displays green cell if business was properly finished at session extreme. Displays red cell if business was not finished at session extremes.

Bar Index: index of the bar (Ninja data serie index known as barsIndex),

Bar POC: POC value for the bar in the statistic panel (Plus version only),

Bar VAH: VAH value for the bar in the statistic panel (Plus version only),

Bar VAL: VAL value for the bar in the statistic panel (Plus version only),

Cluster start: cluster data start index (internal use only),

Cluster end: cluster data end index (internal use only),

Time: closing time for the bar (expected time for the current bar),

Statistic text color: default text color to be used for the statistic panel,

Statistic text alignment: text alignment (left,center,right) type to be used for the statistic panel,

Statistic title color: color to be used for titles of the statistic panel,

Statistic title alignment: text alignment type (left,center,right) to be used for titles of the statistic panel,

Delta level 1: first threshold level for delta% level,

Delta level 2: second threshold level for delta% level,

Positive delta color 0: default color to be used as background color for positive delta cells,

Positive delta color 1: color to be used for threshold 1 as background color for positive delta cells,

Positive delta color 2: color to be used for threshold 2 as background color for positive delta cells,

Negative delta color 0: default color to be used as background color for negative delta cells,

Negative delta color 1: color to be used for threshold 1 as background color for negative delta cells,

Negative delta color 2: color to be used for threshold 2 as background color for negative delta cells ,

Market profile (properties section, only for itcFootprintPlus):

MarketProfileWidth: maximum X size in pixels for the market profile bars, default value 100

BellVolumePercent: value area percentage to be used to draw the market profile bell, default value 68

Session duration (Monthly/Weekly/Daily): type of session to be used for the calculation of the indicator

Type of display (SingleCurrent/SingleLast/Multi): option to be used to choose the type of display, single market profile for the current session, single market profile for the last session or use of multi market profiles, one for each session. Default value is SingleCurrent.

Type of Market Profile (None/Ask/Bid/BidAsk/Volume): type of data to display. None is the option to not display the details of the bars (only displays POC, VAH and VAL levels). BidAsk is to display volume with Ask and Bid with different color. Volume is to display the global volume (Ask+Bid) without showing details between Ask and Bid. Default value BidAsk.

Ask color: color to be used to display Ask volume, default value Green

Bid color: color to be used to display Bid volume, default value Red

Volume color: color to be used to display total volume (Ask+Bid), default value Gray

Show POC: check (default) to display POC level in the chart

POC color: color to be used to display POC level, default Yellow

POC line width: thickness to be used to display the POC line, default 2

Show VAH: check (default) to display VAH level in the chart

VAH color: color to be used to display VAH level, default Yellow

VAH line width: thickness to be used to display the VAH line, default 2

Show VAL: check (default) to display VAL level in the chart

VAL color: color to be used to display VAL level, default Yellow

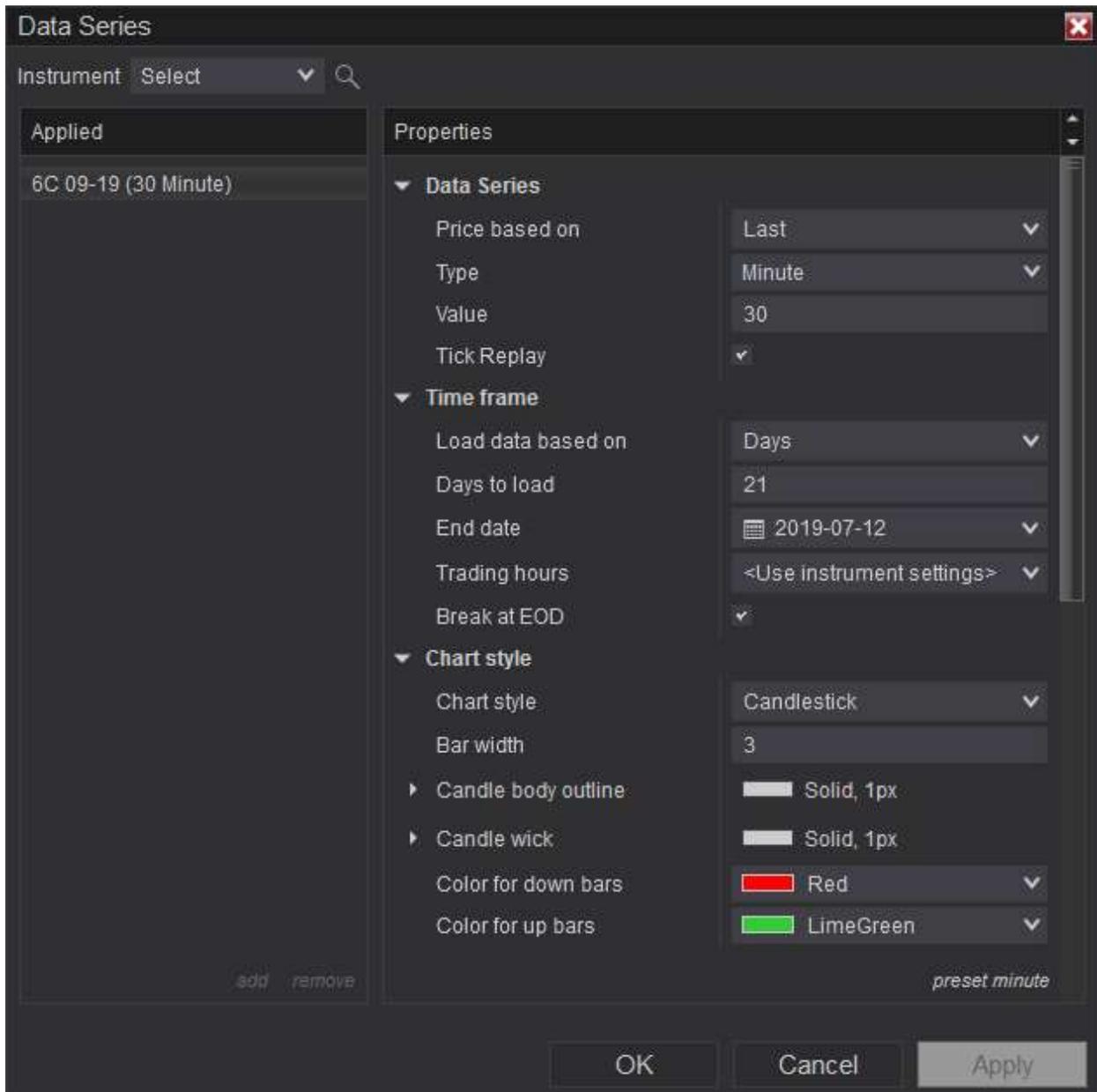
VAL line width: thickness to be used to display the VAL line, default 2

Instruments and Timeframes:

itcFootprint can be used for any financial instrument where tick data is available.

You can use Range bars (for instance 10 range bars), as well as time bars (for instance 30-minute bars).

The **itcFootprint** indicator will only work with a chart using a data serie with the TickReplay option set to on.



Programming interface:

itcFootprint indicator can be used to program strategies with NinjaScript (NinjaTrader 8 trading platform). Our indicator was designed to simplify programming. We provide access to itcFootprint data series over programming interface available for the indicator.

double **double GetDelta(int barsIndex)**: retrieves Delta value for the absolute index given as input

double **double GetVolume(int barsIndex)**: retrieves bar Volume for the absolute index given as input

double **double GetStructuredVolumeHigh(int barsIndex)**: returns 1 if volume is correctly structured and returns -1 if not correctly structured at the high of the session

double **double GetStructuredVolumeLow(int barsIndex)**: returns 1 if volume is correctly structured and returns -1 if not correctly structured at the low of the session

double **double GetFinishedBusinessHigh(int barsIndex)**: returns 1 if business is finished properly and returns -1 if not properly at the high of the session

double **double GetFinishedBusinessLow(int barsIndex)**: returns 1 if business is finished properly and returns -1 if not properly at the low of the session

double **GetPoc(int barsIndex)**: retrieves POC value for the absolute index given as input

double **GetVal(int barsIndex)**: retrieves VAL value for the absolute index given as input

double **GetVah(int barsIndex)**: retrieves VAH value for the absolute index given as input

double **int MarketProfileCount()**: retrieves number of market profiles calculated and stored by the indicator

int **MarketProfileStart(int MpNumber)**: retrieves the start index of market profile data in the data serie for the given market profile number (MpNumber). MpNumber must be between zero and MarketProfileCount() -1.

int **MarketProfileElementCount(int MpNumber)**: retrieves the number of elements (price levels) available in the data structure for the given market profile number

double **MarketProfileGetMinPrice(int MpNumber)**: retrieves the minimum price level available in the market profile.

double **MarketProfileGetMaxPrice(int MpNumber)**: retrieves the maximum price level available in the market profile.

double **int MarketProfileGetBarIndex(int MpNumber)** : retrieves the index of the chart bar where the market profile started calculation (means start of session).

long **MarketProfileGetAsk(int mpNumber, int elementIndex)**: retrieves Ask volume for the given elementindex and market profile number. ElementIndex must be between 0 and MarketProfileElementCount()-1.

long ***MarketProfileGetBid(int mpNumber, int elementIndex)***: retrieves Bid volume for the given elementindex and market profile number. ElementIndex must be between 0 and MarketProfileElementCount()-1.

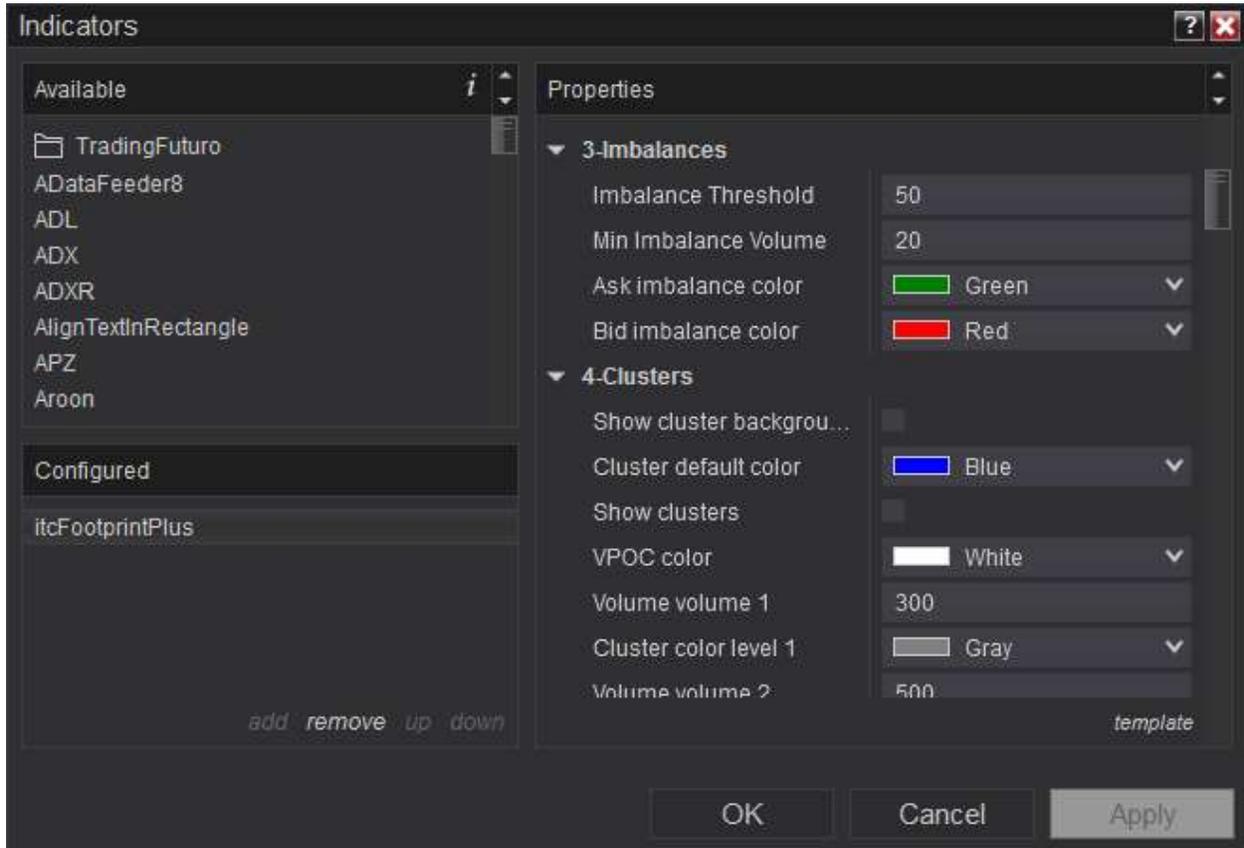
Make sure to call the functions with valid barsIndex and mpNumber vales. Refer to NinjaTrader technical documentation for more information about working with NinjaScript and indicators.

For more information about programming with NinjaTrader 8 platform please read the online help :

<https://ninjatrade.com/support/helpGuides/nt8/en-us/>

Screenshots:

Properties window of the *itcFootprint* indicator



Usual indicator display



Chart with current session market profile.

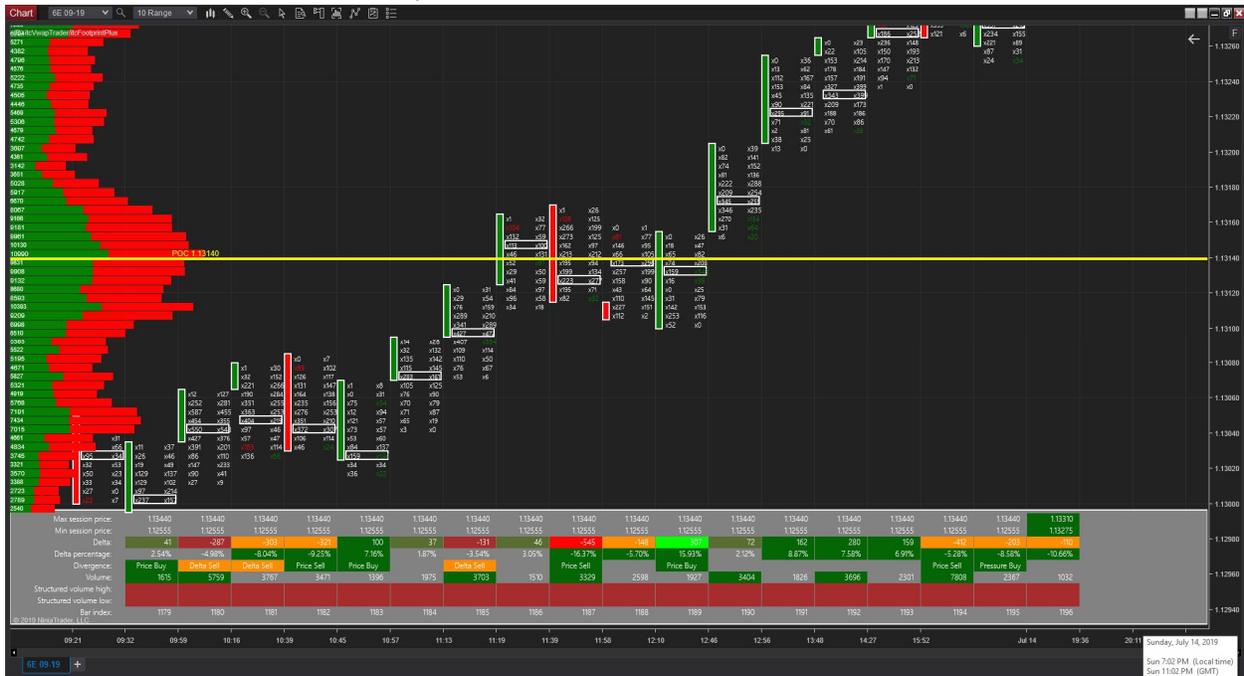


Chart with footprint background color



Chart with high volume clusters



Detail of the statistic panel (just an example, highly customizable).

Max session price:	1.13440	1.13440	1.13440	1.13440	1.13440
Min session price:	1.12555	1.12555	1.12555	1.12555	1.12555
Delta:	41	-287	-303	-321	100
Delta percentage:	2.54%	-4.98%	-8.04%	-9.25%	7.16%
Divergence:	Price Buy	Delta Sell	Delta Sell	Price Sell	Price Buy
Volume:	1615	5759	3767	3471	1396
Structured volume high:					
Structured volume low:					
Bar index:	1179	1180	1181	1182	1183

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Detail of statistic panel (other example)

Max session price:	1.13440	1.13440	1.13440	1.13440	1.13440
Min session price:	1.12555	1.12555	1.12555	1.12555	1.12555
Delta:	41	-287	-303	-321	100
Max Delta:	83	114	46	6	114
Min Delta:	-66	-334	-551	-441	-38
Delta percentage:	2.54%	-4.98%	-8.04%	-9.25%	7.16%
Divergence:	Price Buy	Delta Sell	Delta Sell	Price Sell	Price Buy
Volume:	1615	5759	3767	3471	1396
Poc volume:	394	1098	623	679	353
POC:	1.13140	1.13140	1.13140	1.13140	1.13140
VAH:	1.13355	1.13355	1.13355	1.13355	1.13355
VAL:	1.12805	1.12805	1.12805	1.12805	1.12805
Structured volume high:					
Structured volume low:					
Finished business high:					
Finished business low:					
Bar time end:	2019-07-12 09:32:38	2019-07-12 09:59:06	2019-07-12 10:16:01	2019-07-12 10:39:28	2019-07-12 10:45:5

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Delivery:

Properties window of the *itcFootprint* indicator

Our product can be downloaded from our website: <http://www.orderflow-trader.com/footprint.php>

To be able to use the product you need to get a valid license.

We use NinjaTrader Vendor Licensing system to manage customer licenses.

Please follow the steps below to get your valid license:

- Please connect to the product web page,
- Send payment over Skrill or Neteller,
- Send details of your payment to: contact@orderflow-trader.com
- Use the 3rd Party Licensing utility (**Help menu**) from NinjaTrader 8 to generate your Machine ID with vendor name **RenaudCANDEL** (with no space in the text),
- Send your Machine ID to: contact@orderflow-trader.com
- Once we receive complete payment proof and your Machine ID then we generate the license for you, and will advise you over email that we successfully managed your order,
- Download the software from the product web page as a NinjaTrader assembly (zip file),
- Import the zip file with the **Ninja Script Add On** utility (**Tools > Import menu from NinjaTrader 8**)
- Watch video explaining how to import Add On : <https://www.youtube.com/watch?v=6Rshaguo1Q8>

Contact:

For any problem or request for information, please feel free to contact us.

For sales inquiries : contact@orderflow-trader.com

For technical support : support@orderflow-trader.com

From Monday to Thursday, 8:00 AM GMT-4 to 18:00 PM GMT-4

Friday, from 8:00 AM GMT-4 to 12:00 PM GMT-4

For more information about NinjaTrader 8 platform, feel free to visit following web page:

<https://ninjatrade.com/Help-Connection-Guides>