WALL ST. TRADER

Face The Future

🖳 Volume At Price						
Available From 09.01.2009 0:00						
From	02.02.2009		• 0:00:00			
То	08.02.2009		23:59:59			
Reload						
Price Trades Volume V Hist						
91	5.00	1.881	4,450	V.mst		
910.00		1,622	4,064			
914.00		1,693	3,446			
916.00		1,378	3,128			
915.50		1,368	2,805			
918	3.50	1,529	2,776			
912	2.00	1,2/4	2,/39			
919	9.00	1,2/3	2,729			
909	2.00	1,448	2,724			
310.00 1,133 2,091						

System requirements

We recommend You to use computer with:

Intel Core2Duo 2 GHz IT connection 2 Mbps 2 Gb RAM 2 Gb ROM 2 monitors

Technical additions

You should know that:

- 1) WST uses system time of NinjaTrader. So be prepared to make changes with hours if You live for example in Australia and want to work with CME (which uses Chicago time).
- 2) You should close all tick and other charts when all work is done and You are going to exit NinjaTrader. It's needed for NT database to get clear data everytime.
- 3) WST uses tick data from the open chart, where indicator was launched. So You should open charts with needed size of data You wish to analyse. Look forward to know how to do this.
- 4) Size of ticks data depends on Your datafeed provider. For example, if broker gives data for the 10 days, You should open chart at list one time in every 10 days to have updated data every time (then You will not have any gaps in NT database). So open charts as it will be shown some later. To reload data You can also do it by this way: use special function Reload... in the NinjaTrader options: (Tools → Historical Data → Reload...)



You can also download some database files from the WST's site and import them into NinjaTrader as it written below. And You may share this databases with friends/another traders etc. (Tools \rightarrow Historical Data \rightarrow Import... or Export...).



Recommendations about work with NinjaTrader

Not recommended to start too many tick charts in one time (especcially with long tich history).

Working with WST

Run NinjaTrader. Connect to Your favorite datafeed provider or broker.

Open new chart. File \rightarrow New \rightarrow Chart...



Here You should choose the right chart and data You need. So enter '1' into the Interval Settings form and set needed accuracy of volume counting (ticks, or minutes for example).

If You need very long periods for analyse (i.e. for one year or more), You should shoose Minute. So reluslts won't be bad, but it won't be correct.

Yor should chose Tick everytime to have the best results.

After that choose a period of time You need to analyse, for example, set last 60 days.

Format Data Series						
Instrument	Range Settings					
Type: <pre></pre>	Days back	60				
<u>N</u> ame: GC 04-09	Bars back	500				
Interval Settings	Start date	05.02.2009				
1 → Tick → bars	Last date	08.02.2009				
Chart Template Default						
<u>K</u>		ancel				

After launching and downloading ticks data, run WST from indicators list - Volume @ Price. So click on the Volume At Price Launcher. Enter You login and password information inside the form and click OK.

So now it prepared for working.

If You want to count volumes or number of trades by the price You need, lets choose the right period for analyse and click the button Reload.

Attention, be sure that You've downloaded needing data which You want to analyse. So just look for a lable near date.



After that You can work with this data.

You can also sort data, by clicking right button at the table and chosing direction for sorting.



Support

You can contact us by email, chat if you have some questions or problems:

Contacts: https://wallstreettraderpro.com/contact

Our Volume Based Pro Indicator: https://wallstreettraderpro.com/subscribe

Or use our analytical site: https://wallstreettraderpro.com/data/pro

You can find a lot of trading systems for WST by our forum or everywhere in the Internet where people count trades or volumes for making profit.