

Depth of Market (DOP) for ECN Prime accounts

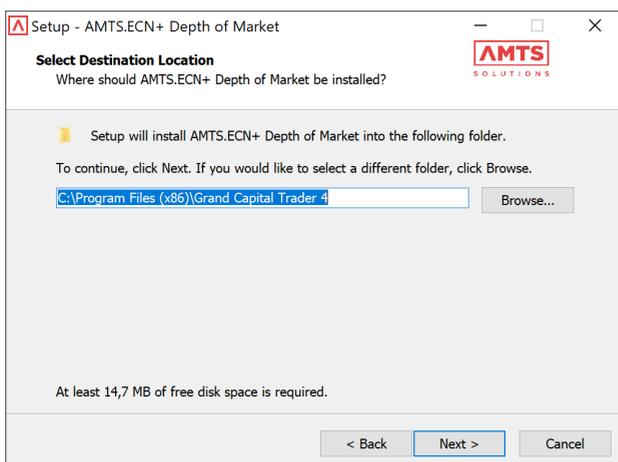
AMTS Depth of Market features

- Reflecting current liquidity
- One-click trading. It optimizes the trader's work in situations when the speed is especially important. For example, scalping or pipsing
- Sending market orders as limit orders with limited slippage
- Placing of pending orders
- Setting stop-loss and take-profit values when opening orders on a certain distance in points
- Calculation of a weighted average price (VWAP) for a specific volume
- Closing all open orders and deleting all placed pending orders, including sorting by specific instruments
- Automatically taking DOP liquidity screenshots at the moment when the trade is executed

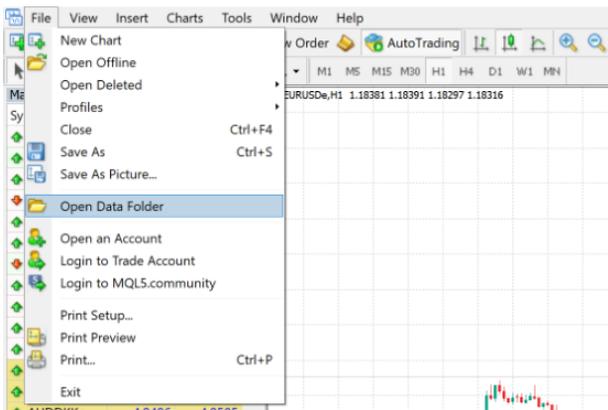
How to set up AMTS ECN + Depth of Market

1. Download the installation file.
2. Run the installation file.
3. Choose your Grand Capital Trader 4 installation folder.

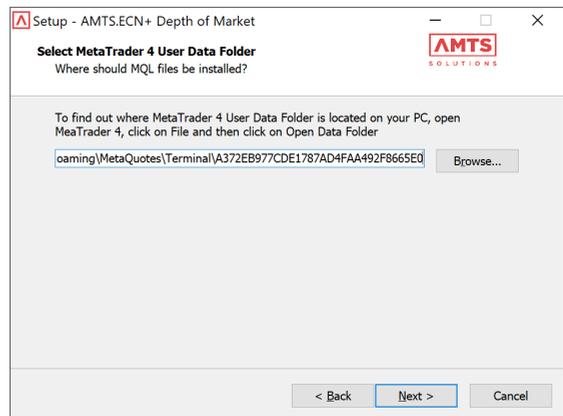
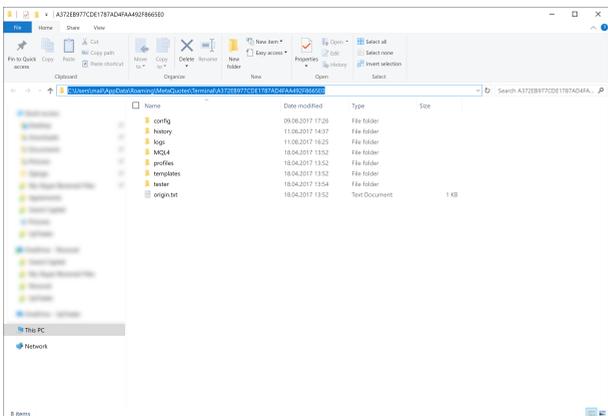
The default location is C:\Program Files (x86)\Grand Capital Trader 4. Click "Next".



4. Find the location of the folder with the terminal settings: open the terminal, go to "File" tab and select "Open data folder".

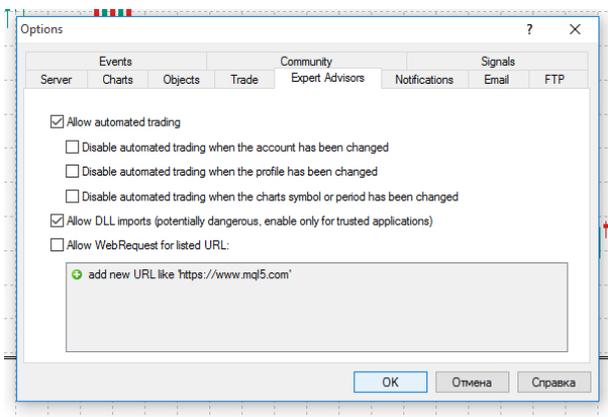


5. Copy the folder location and paste it in the installer's type bar.



6. Restart MetaTrader 4.

7. Allow DOP to run: go to "Service" > "Options" > "Expert Advisors" > "Allow DLL imports".



8. After the configuration of settings AMTS ECN + Depth of Market will appear among your advisors and scripts.

How to add Depth of Market to chart

In order to add AMTS ECN + Depth of Market to a chart, simply drag it to a chart.



In order to remove AMTS ECN + Depth of Market from a chart, simply right-click on a chart and select "Remove script", or go to "Expert Advisors" and click "Remove".



Settings

Before you add DOP on the chart you will be offered to choose different settings. For example, to place the advisor inside the window, choose "true" in the "Is_Docked_Window" section.

Description

The image shows a trading interface with 22 numbered callouts pointing to specific elements:

- 1: Sell button
- 2: Buy button
- 3: Price input field (40)
- 4: Bid price (1.3274⁶)
- 5: Ask price (1.3274⁷)
- 6: Markets as Limits checkbox
- 7: VWAP (1.32743)
- 8: SPREAD (0.1)
- 9: VWAP (1.32750)
- 10: Buy/Sell radio buttons (Buy selected)
- 11: Order type buttons (Limit, Stop)
- 12: Order price input (1,32700)
- 13: Stop Loss (SL) and Take Profit (TP) inputs (200, 1000)
- 14: Bid/Ask table (Asks 14-15)
- 15: Bid/Ask table (Bids 16-17)
- 16: Bid/Ask table (Total Bid 18)
- 17: Bid/Ask table (Total Ask 19)
- 18: Close All button
- 19: Close All by EURUSD button
- 20: Visibility icon
- 21: Bid/Ask table (Total Bid 18)
- 22: Bid/Ask table (Total Ask 19)

Bid	Price	Ask
	1.32758	20
	1.32757	15
	1.32756	5
	1.32755	70
	1.32754	86
	1.32753	82
	1.32752	27
	1.32751	10
	1.32749	3
	1.32747	10
5	1.32746	
10	1.32745	
1	1.32743	
37.5	1.32742	
20	1.32741	
74	1.32740	
67	1.32739	
45	1.32738	
50	1.32737	
13	1.32736	
322.5		328

1. Order volume in lots. When Buy or Sell is clicked, a new market order with the volume specified here will be sent to the company. Selected instrument is displayed in the head of the application window.
2. Buy. Directs market order to buy.
3. Sell. Directs market order to sell.
4. Execution of Market orders as Limit orders:
 - when the "Markets as Limits" is active, click "BUY" and a BUY LIMIT order in accordance with the current Ask value will be placed; click "SELL" and a SELL LIMIT order in accordance with the current Bid value will be placed;
 - if SL and/or TP values are specified, a limit order will be placed immediately with the specified values of SL and TP;
 - if the element "Markets as Limits" is not active, click "BUY" or "SELL" in MT4 / MT 5 to send a regular market order;
 - placement of a market order as Limit, guarantees the execution price (not worse than the stated price), but the execution is not guaranteed.
5. The current spread for the instrument traded.
6. Weighted average BUY price. The price is calculated for the chosen volume in accordance with the available DOM liquidity. The price is indicative, meaning that the final price may differ.
7. Weighted average SELL price. The price is calculated for the chosen volume in accordance with the available DOM liquidity. The price is indicative, meaning that the final price may differ.
8. Choose the type of the pending SELL or BUY order.
9. The price of the Stop or Limit order.
10. Sending of Buy or Sell Limit order with a specified price and SL and TP values set (optional).
11. Sending of Buy or Sell Stop order with a specified price and SL and TP values set (optional).
12. Stop Loss value, specified in pips*.
13. Take Profit value, specified in pips*.
14. Values correspondent to Ask price (specified in MT4 / MT5 lots);
15. Ask — price at which clients place BUY orders.
16. Values correspondent to Bid price (specified in MT4 / MT5 lots).
17. Bid — price at which clients place SELL orders.
18. Total liquidity volumes correspondent to Bid price (specified in MT4 / MT5 lots).
19. Total liquidity volumes correspondent to Ask price (specified in MT4 / MT5 lots).
20. Closing of all open orders (including removing all placed pending orders).
21. Closing of all open orders (including removing all placed pending orders) of the selected instrument.
22. Change of the appearance of the Market Depth - ability to hide unused modules of the DOM.

* For limit orders SL and TP parameters are calculated based on the price of the order placed. They are set at the moment it is opened.

When the market order is placed with the SL and TP parameters set, it needs to be considered that SL and TP orders are placed with a delay (after the position is opened and the opening price is received. This procedure takes some time while the price may change. Thus, LS and TP levels may become incorrect in regards to the current market price. In this case LS and TP will not be set, and the note saying that SL and TP levels are incorrect will appear in the terminal log (Experts tab).

Features

1. Display of the current company liquidity (liquidity of external providers) allows traders to have a in-depth information about the market state.
2. "One-click trading" is a significant optimisation of the trader's speed in situations when the speed of entering the position affects the trading result (scalping strategies, pipsing).
3. Display of the current company liquidity (liquidity of the external providers) allows.
4. Setting SL and TP orders at the moment the orders open.
5. Immediate calculation of VWAP. Close of all open orders and deletion of the pending orders (also available only for a chosen instrument).
6. Closing of all open orders and deletion of all pending orders set (also available for a chosen instrument).