Kestutis Balciunas

NINJATRADER 8 INDICATOR · NINJASCRIPT, C#

Installation and Quick Start

How to import the Add-On into NinjaTrader 8, add the indicator to a chart, and read what it draws.

PRODUCT	Helix Volume Profile for NinjaTrader 8
VERSION	1.0.0
DATE	November 2026
NINJATRADER	8.1.x Desktop, tested on 8.1.9.0
PACKAGE	`HelixVolumeProfile.zip`, compiled NinjaScript Add-On
SHA-256	`4e6422a00d5b4f196523aa48a3474718e023ff81838e1268b3978a59a23bad5b`
AUTHOR	Kestutis Balciunas, https://kestutisbalciunas.com/
PRODUCT PAGE	https://kestutisbalciunas.com/ninjatrader/helix-volume-profile/

Trading involves substantial risk. Futures, foreign currency and options trading contains substantial risk and is not for every investor. Past, simulated and backtested performance is not necessarily indicative of future results.

01

Installation

Requirements

- NinjaTrader 8.1.x Desktop for Windows (tested on 8.1.9.0). Not for NinjaTrader 8.0 or NinjaTrader Web.
- Any data connection that delivers bars with volume for the chart. No Order Flow+ features, no depth, no tick history.

Import the Add-On package

1. Control Center > Tools > Import > NinjaScript Add-On.
2. Select `HelixVolumeProfile.zip` and confirm. NinjaTrader compiles the assembly and reports that the import is complete.
3. No restart is needed. If a chart already had an older version, remove and re-add the indicator (a compile does not reload running instances).

Verify installation

1. Open a 1 Minute chart with at least a few days of bars, on any instrument with volume, and press Ctrl+I.
2. In the Available list find **Helix Volume Profile**, click add, click OK.
3. The chart shows 4-hour sessions. Each one has a green or red profile leaning from its first bar, a solid POC line in the same colour, two dashed gray channel lines, solid blue high and low lines, a dashed gray mid line and a four-line white statistics text above the high. The bars before the first session boundary show nothing, by design.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Helix Volume Profile.
- Update: import the new zip over the installed version (NinjaTrader replaces the assembly), then remove and re-add the indicator on every chart that uses it, or reload the workspace.

02

Quick start

First chart

1. Add **Helix Volume Profile** to a chart (Ctrl+I). Leave every setting at its default.
2. With **Auto HTF** on, the chart interval picks the session length: 4 hours on a 1 Minute chart, 12 hours on a 5 Minute chart, two trading days on a 15 Minute chart. The table below has the rest.
3. To see the forward extensions, open chart Properties and raise **Right side margin**. The extensions run past the newest bar, so without room on the right they are cut off at the edge of the chart.

Reading the chart

- **Profile**: starts at the session's first bar and grows to the right. Each bin's length shows how much volume closed in it compared with the busiest bin, up to **Volume Profile Max Width (Bars)**. The bins lean with the channel. The profile is green when the channel rises over the session and red when it falls.
- **POC (solid line, the profile's colour)**: the Point of Control, the centre of the busiest bin, running parallel to the channel. It starts 15 bars into the session, so while a session is younger than that, its start lies to the right of the newest bar.
- **Channel (dashed gray lines)**: the regression of the session's log closes, plus and minus **Channel Width** standard deviations of its closes.
- **High and low (solid blue lines)**: the session's highest high and lowest low so far.
- **Mid (dashed gray line)**: the midpoint of the high and low.
- **Forward extensions**: the live session's high and low (dashed) and mid (dotted), running **Extension Bars** past the newest bar. Finished sessions have none.
- **Statistics text (white, above the session high, centred on the session's middle bar)**: the session length, then buy volume, sell volume and delta. Buy is the volume of bars that closed above their open, sell the volume of bars that closed below it, and delta is their difference as a percentage of their sum.

All of it keeps moving until the session closes. That is how the calculation works, not a fault.

Where sessions break

With **Auto HTF** on:

CHART INTERVAL	SESSION	TEXT HEADER
1 minute	240 minutes	`4h`
2 to 14 minutes	720 minutes	`12h`
15 to 59 minutes	`2D`	`2D`
60 to 239 minutes	`W`	`Weekly`
240 to 1439 minutes	`M`	`Monthly`
2 Day	`3M`	`3M`
1 Week	`12M`	`12M`
anything else: 1 Day, other day and week multiples, Month, Year, seconds	`D`	`Daily`

Intraday sessions break on UTC multiples, as in the cTrader edition. A `240` session starts at 00:00, 04:00, 08:00, 12:00, 16:00 or 20:00 UTC, and a `720` session at 00:00 or 12:00 UTC, not at the exchange's session open. The first bar after a closure also starts a session when it falls in a new block. For sessions that follow the chart's Trading Hours template, switch **Auto HTF** off and set **Manual Higher Timeframe Session** to `D` or `2D`.

A Daily chart under **Auto HTF** resolves to `D`, so every bar is its own session and no channel, POC or profile can form. Switch **Auto HTF** off and set a longer session, such as `M`.

Settings to try first

SETTING	WHAT IT CHANGES
Manual Higher Timeframe Session	Read with **Auto HTF** off. Accepts `240`, `720`, `D`, `2D`, `W`, `M`, `3M`, `12M`. A bare number means minutes, so 4 hours is `240`. Other text falls back to `D` sessions.
Channel Width (StDev for VP)	The channel's half-width in standard deviations. Closes outside it do not enter the profile.
Volume Profile Bins	The number of bins, 5 to 100. More bins show finer detail.
Volume Profile Max Width (Bars)	The length of the busiest bin, in bars.
Show Volume Profile	Off also removes the POC line and both channel lines. The high, low and mid lines and the statistics text stay.
Extension Bars	How far the forward extensions run. They need chart Properties > Right side margin to be seen.
Max Historical Sessions to Keep	Finished sessions kept on the chart, 1 to 50.

What it does not do

It places no orders and raises no alerts. It shows how volume sat around the session's regression on the bars so far; it does not forecast where price goes next.

03

Risk disclosure

Trading involves substantial risk. Past, simulated, and backtested performance is not necessarily indicative of future results.

Futures, foreign currency and options trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the initial investment. Risk capital is money that can be lost without jeopardizing one's financial security or lifestyle. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading.

Helix Volume Profile is a technical analysis tool. It draws a regression channel and a volume profile computed from historical bars; it does not place, modify or close orders and it gives no trade advice. The drawing of a live session keeps moving until that session closes. The buy, sell and delta figures describe the up and down bars of the session; they are a description, not a probability and not a forecast. Nothing in the software or its documentation is a promise of returns, win rates or funded-account success.

NinjaTrader is a registered trademark of NinjaTrader Group, LLC. No NinjaTrader company has any affiliation with the owner, developer, or provider of the products or services described herein, or any interest, ownership or otherwise, in any such product or service, or endorses, recommends or approves any such product or service.