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NINJATRADER 8 INDICATOR · NINJASCRIPT, C#

User Guide

A fixed-grid volume profile with bull and bear volume, Point of Control, 70 % value area, price tags and a volume analysis table.

PRODUCT	Rigid Volume Profile for NinjaTrader 8
VERSION	1.0.0
DATE	November 2026
NINJATRADER	8.1.x Desktop, tested on 8.1.9.0
PACKAGE	`RigidVolumeProfile.zip`, compiled NinjaScript Add-On
SHA-256	`f47333ecbaa10be64211a9614b0d6fd0fbf42ca634cbef6a234fc5a03a7bac3b`
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SUPPORT	https://kestutisbalciunas.com/contact/

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.

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01

What it is

Chart indicator for NinjaTrader 8 Desktop (NinjaScript, C#): a fixed-grid volume profile of the most recent bars. It splits the high-to-low range of the analysis period into equal price levels, shares each bar's volume across the levels the bar touched, separates bullish from bearish volume, and draws the result as horizontal bars with a Point of Control (POC), a 70 % value area and a volume analysis table. It only draws: it never places, modifies or closes orders.

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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 `RigidVolumeProfile.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 chart with at least a few hundred bars (any instrument, a 1 to 60 minute interval is a good first look), press Ctrl+I.
2. In the Available list find **Rigid Volume Profile**, click add, click OK.
3. The chart shows the profile as horizontal green and red bars, a dashed POC line, two value-area lines, a price tag on each of them and the Volume Profile Analysis table in the top-right corner. With the default period of 200 bars the first picture appears as soon as the chart has loaded.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Rigid 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.

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Quick start

First chart

1. Add **Rigid Volume Profile** to a chart (Ctrl+I). Leave every setting at its default.
2. The profile covers the last 200 bars. Change **Fixed Analysis Period** to cover more or fewer, or switch on **Use Visible Range** to size it from the bars in view.

Reading the chart

- **Profile bars**: each horizontal bar is one price level. Its length shows how much volume traded there compared with the busiest level. Green is volume from up bars, red is volume from down bars.
- **POC (dashed orange line)**: the Point of Control, the price level with the most volume in the period.
- **VA High and VA Low (purple lines)**: the value area, the band of levels around the POC that holds 70 % of the volume.
- **Price tags**: the exact POC, VA High and VA Low prices. A tag stays inside the chart, and it steps aside when the table would cover it.
- **Table**: total volume, up volume and down volume with their shares, and the market sentiment. Sentiment reads Bullish when up volume is above 55 %, Bearish when down volume is above 55 %, and Neutral otherwise.

Settings to try first

SETTING	WHAT IT CHANGES
Display Mode	Side by Side (default) puts red after green on one line. Split grows green to the right and red to the left of a centre. Stacked draws green and red as two separate lines per level.
Mirror Profile	Draws the profile leftward from the newest bar, against the price axis. No effect in Split mode.
Show Volume Delta	Adds a short bar per level where one side dominates. It starts five bars past the newest bar, so give the chart some room: chart Properties > Right side margin.
Profile Resolution	The number of price levels. More levels show finer detail. Above 166 the lowest levels drop out, because the line count is capped at 501.
Volume Filter (%)	Hides levels under this share of the busiest level.
Table Position / Table Size	Nine positions and four sizes.

What it does not do

It places no orders and raises no alerts. It shows where volume traded on the bars of the period; it does not forecast where price goes next.

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Calculate mode and bar timing

- Default `Calculate.OnBarClose`: one recalculation per closed bar.
- `OnEachTick` / `OnPriceChange`: the forming bar is included and the profile is rebuilt at most once a second.
- The calculation exists on the newest bar only. Nothing is calculated while history loads, then the profile is built once from the loaded bars. A bar's OPEN time is its NinjaTrader close time minus the bar period.
- The profile describes the recent bars and moves as new bars arrive, by design. It is a picture of where volume traded, not a signal, and there is nothing to confirm on a closed bar.
- A level that falls under the Volume Filter keeps the geometry it was last given until it qualifies again, so after a long session a chart can differ slightly from a freshly loaded one. Reloading the chart redraws it from scratch.

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Outputs for strategies and the Market Analyzer

PLOT / SERIES	VALUES
`Poc` (plot 0, hidden)	the POC price on the bars the indicator has calculated
`VaHigh` (plot 1, hidden)	the value-area high on those bars
`VaLow` (plot 2, hidden)	the value-area low on those bars

The calculation exists on the newest bar only, so these series carry values from the chart's last historical bars onward and are not suitable for a historical backtest.

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Parameters

The inputs keep the titles, groups, order and defaults of the other editions (the group names carry a number prefix because NinjaTrader sorts groups alphabetically). Group 07 NinjaTrader holds the two diagnostic switches.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
01 Lookback Period	Use Visible Range	bool	false		`UseVisibleRange`	Size the profile from the bars in view instead of the fixed period.
01 Lookback Period	Fixed Analysis Period	int	200	50 to 2000	`Periods`	How many bars the profile covers.
01 Lookback Period	Max Visible Range Bars	int	1000	100 to 2000	`MaxVisibleBars`	Upper limit when Use Visible Range is on.
02 Bull/Bear Volume	Show Bull/Bear Volume	bool	true		`ShowBullBear`	Off draws one neutral bar per level and starts the profile 99 bars further left.
02 Bull/Bear Volume	Display Mode	NinjaTrader.NinjaScript.RvpDisplayMode	NinjaTrader.NinjaScript.RvpDisplayMode.SideBySide		`DisplayMode`	
02 Bull/Bear Volume	Show Volume Delta	bool	false		`ShowDelta`	
02 Bull/Bear Volume	Delta Threshold	double	0.5	0.2 to 0.9	`DeltaThreshold`	Share of a level's volume one side needs before its delta bar appears.
03 Core	Profile Resolution	int	150	50 to 400	`Resolution`	Number of price levels in the grid.
03 Core	Show Value Area	bool	true		`ShowValueArea`	
03 Core	Show POC Line	bool	true		`ShowPocLine`	
03 Core	Volume Filter (%)	double	0.5	0.0 to 10.0	`VolumeFilter`	Levels under this share of the largest level are not drawn.
03 Core	Extend Lines	bool	true		`ExtendLines`	Extend the POC and value-area lines to the right.
04 Appearance	Profile Width (%)	int	25	25 to 150	`ProfileWidth`	Width of the longest level, as a percentage of the analysis period in bars.
04 Appearance	Bar Thickness	int	2	1 to 8	`BarThickness`	
04 Appearance	Mirror Profile	bool	false		`MirrorProfile`	Draw the profile leftward from the newest bar. No effect in Split mode.
05 Colors	Bullish Volume	colour	RvpNtColors.Frozen(RvpColor.DefaultBullish)		`BullishBrush`	

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
05 Colors	Bearish Volume	colour	RvpNtColors.Frozen(RvpColor.DefaultBearish)		`BearishBrush`	
05 Colors	Neutral Volume	colour	RvpNtColors.Frozen(RvpColor.DefaultNeutral)		`NeutralBrush`	
05 Colors	POC Color	colour	RvpNtColors.Frozen(RvpColor.DefaultPoc)		`PocBrush`	Colours the POC tag; the line keeps its fixed colour.
05 Colors	Value Area	colour	RvpNtColors.Frozen(RvpColor.DefaultValueArea)		`ValueAreaBrush`	
05 Colors	Bull Dominance	colour	RvpNtColors.Frozen(RvpColor.DefaultBullish)		`DeltaBullBrush`	
05 Colors	Bear Dominance	colour	RvpNtColors.Frozen(RvpColor.DefaultBearish)		`DeltaBearBrush`	
06 Table	Show Volume Analysis Table	bool	true		`ShowTable`	
06 Table	Table Position	NinjaTrader.NinjaScript.RvpTablePosition	NinjaTrader.NinjaScript.RvpTablePosition.TopRight		`TablePosition`	
06 Table	Table Size	NinjaTrader.NinjaScript.RvpTableSize	NinjaTrader.NinjaScript.RvpTableSize.Normal		`TableSize`	
07 NinjaTrader	Debug Mode	bool	false		`DebugMode`	Writes diagnostics to rvp_nt_debug.log in the NinjaTrader 8 folder.
07 NinjaTrader	Dump Bars + Outputs CSV	bool	false		`DebugDumpCsv`	Writes the bars and the engine outputs to rvp_dump_<instrument>_<period>.csv (parity checks).

27 parameters.

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Sessions, time and volume

Sessions

The indicator has no session logic of its own: the analysis period is a count of bars, and the chart's Trading Hours template decides which bars exist. With an ETH template (for example `CME US Index Futures ETH`) the overnight bars count towards the period; with an RTH template they do not. Both are valid, and the profile differs, as it does for any volume profile.

Time stamps

NinjaTrader stamps a bar with its CLOSE time in the platform time zone. The bar's open time is reconstructed as close time minus the bar period. Only Use Visible Range reads it.

Volume

Volume on a futures chart is real contract volume, so the profile shows exchange volume by price level. A bar's volume is shared across the levels the bar touched: the indicator works from bars, not from tick data, so it estimates where within a bar the volume traded. A bar counts as bullish or bearish from its open and close.

Contract rollover

A continuous contract (merge policy `MergeBackAdjusted` or `MergeNonBackAdjusted` in the Data Series dialog) shows a price jump at the roll unless back-adjusted, and on a roll day the merged series can carry only one contract's volume. A profile whose period spans a non-back-adjusted roll stretches over the gap. State the merge policy when comparing values across machines.

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Compatibility

ITEM	STATUS
NinjaTrader version	8.1.x Desktop (tested 8.1.9.0). Not 8.0, not NinjaTrader Web or mobile.
Product type	Indicator, price panel overlay, single data series.
Instruments	Any instrument with bars and volume: futures, micro futures, forex, stocks. Verified on MNQ (CME) 1-minute.
Bar types	Time-based (second, minute, day, week, month) fully. Tick, volume, range, Renko and other non-time bars run; on them Use Visible Range estimates the bar count from a one-minute period.
Calculate modes	OnBarClose (default), OnEachTick, OnPriceChange (forming bar included, at most one rebuild a second).
Multi-instance	Yes. Every instance paints its own surface.
Market Analyzer	Loads with no drawing; the `Poc`, `VaHigh` and `VaLow` series are available as columns on the newest bars. Not advertised as a scanner.
Strategy Analyzer	Not suitable for a historical backtest: the calculation exists on the newest bar only.
Data requirements	Bars with volume. On a feed without volume the levels stay empty.
Rendering	SharpDX in `OnRender` with DPI scaling and full resource cleanup on render-target change and termination. No draw objects.

ITEM	STATUS
Templates and workspaces	All settings serialize (colours through the standard brush serializer).
Order handling	None. The indicator never touches orders, positions or accounts.

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Troubleshooting

SYMPTOM	CAUSE AND FIX
Nothing on the chart	Check that the licence is active for your NinjaTrader login and that the indicator is in the Configured list (Ctrl+I). It paints in the price panel: with the indicator in its own panel it is not visible.
The profile covers fewer bars than Fixed Analysis Period	The chart holds fewer bars than **Fixed Analysis Period**, so the profile uses the bars it has. Raise **Days to load** in the chart's Data Series dialog for the full period. A chart of fewer than 50 bars draws nothing.
The profile stops updating	With the default OnBarClose it updates once per closed bar. Choose OnEachTick or OnPriceChange to include the forming bar.
The profile sits on top of the candles	That is where the period's bars are. Use **Mirror Profile** to draw it against the price axis, or change **Profile Width (%)**.
The lowest levels are missing	**Profile Resolution** above 166 exceeds the cap of 501 lines, and the lowest levels drop out first. Lower the resolution, or switch off the POC or value-area lines.
A gap inside the profile	A bar with no range (high equals low) leaves its price level empty for that pass. It happens on thin instruments and quiet minutes, and it clears once the bar leaves the period.
Delta bars do not show	They start five bars past the newest bar. Add room with chart Properties > Right side margin, and check that **Show Volume Delta** is on.
A tag is not next to its line's end	Tags are kept inside the chart and step aside when the table would cover them. The price on the tag is exact.
Bars look different after a long session	A level under the Volume Filter keeps its last geometry until it qualifies again. Reload the chart (F5) to redraw from scratch.
Values differ from another platform on the same symbol	Bars differ by feed and session template; compare on identical bars.
Text is tiny or huge	Sizes follow the Windows display scaling and **Table Size**.
An error line names Rigid Volume Profile in the Log tab	Set **07 NinjaTrader > Debug Mode** on, reproduce it, and send `Documents\NinjaTrader 8\rvp_nt_debug.log` with the chart interval, instrument and NinjaTrader version.
Two tables on one chart	Two instances are configured (Ctrl+I, Configured list). Remove one.

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How this edition was verified

The verification has two stages, which measure different things and are reported separately.

Stage 1: the engine

The platform-free engine that ships here is the same code as the cTrader edition's engine apart from its namespace line. That engine was replayed bar by bar there: 4,988,367 comparisons across 33 runs on EURUSD M5, including 26 input sweeps and the drawn objects, 0 mismatches.

Stage 2: NinjaTrader host vs the engine on identical NinjaTrader bars (2 November 2026)

With **Dump Bars + Outputs CSV** on, the indicator writes the bars it saw (time, open, high, low, close, volume) together with the engine outputs as the host received them: the per-bar range series, the profile's array sizes and reducers, the POC and value-area geometry, the three tag anchors, and the grid diagnostics. The same bars are replayed through a build of the identical engine outside NinjaTrader, with no host in between, and every column is compared.

RUN	BARS	SERIES	CELLS	MISMATCHES
MNQ DEC26 1 Minute, historical load	4,595	34	156,230	0
MNQ DEC26 1 Minute, historical load, the released package, 4 November 2026	5,279	34	179,486	0

Live run, 2 Nov 2026: MNQ 1 Minute with Calculate set to OnEachTick, across the switch from history to live bars, with about 20 bars closing live: 4,170 bars, 34 series, 141,780 cells, 0 mismatches, 0 bar-identity mismatches.

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Licensing

License model

The product is distributed as a compiled NinjaScript Add-On and licensed through NinjaTrader's user-based Vendor Licensing (NinjaTrader 8.1.5.0 or later). A licence is tied to the customer's NinjaTrader account login, not to a machine: the same login works on every installation of NinjaTrader Desktop the customer uses, and no Machine ID has to be sent to the vendor. Licences are created in the NinjaTrader Ecosystem Vendor Dashboard against the customer's NinjaTrader account email address, with a licence type and an expiry date.

The indicator carries the `VendorLicense(productId)` call in its constructor, with the Product ID of its add-on in the Vendor Dashboard. NinjaTrader verifies the licence whenever the indicator is used.

No free trial

The product is sold as a paid licence only; no free trial is offered. A licence is issued to the buyer's NinjaTrader account email after payment, normally within a few hours.

Activation and transfer

Nothing to activate: log in to NinjaTrader with the licensed account. A new PC needs no transfer. NinjaTrader allows two simultaneous market-data sessions per account, which is what prevents a licence from being shared.

Behavior without a valid licence

NinjaTrader shows its own licence notice (invalid or expired) and stops calling the indicator's calculation and plot methods: the indicator draws nothing and raises no alerts, while its settings still load. It never places orders (it has no order code) and exposes no proprietary data. A licensing-server outage is handled by NinjaTrader's verification (it retries against a secondary server) and must never crash the chart.

Licensing is a practical access-control layer, not a guarantee against copying.

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Support

Questions go through the contact page at https://kestutisbalciunas.com/contact/ with the NinjaTrader version, the instrument and the chart interval. For an error, switch **07 NinjaTrader > Debug Mode** on, reproduce it once and attach `rvp_nt_debug.log` from the `Documents/NinjaTrader 8` folder; switch Debug Mode off afterwards.

The product page, with the documentation and the change log, is https://kestutisbalciunas.com/ninjatrader/rigid-volume-profile/. Updates and refunds follow the terms on that page.

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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.

Rigid Volume Profile is a technical analysis tool. It draws a volume profile computed from historical bars; it does not place, modify or close orders and it gives no trade advice. The market sentiment row describes the split of up and down volume on the bars of the period; it is 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.

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