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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	Supreme Dynamic Profile for NinjaTrader 8
VERSION	1.0.0
DATE	November 2026
NINJATRADER	8.1.x Desktop, tested on 8.1.9.0
PACKAGE	`SupremeDynamicProfile.zip`, compiled NinjaScript Add-On
SHA-256	`70cf1e932c0b676c7be4ce9b683834101132cde664ca959c80b1e496f2743325`
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PRODUCT PAGE	https://kestutisbalciunas.com/ninjatrader/supreme-dynamic-profile/

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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. A volume profile is built from volume. No Order Flow+ features, no depth.
- **Use Lower Timeframe** is optional. It needs minute bars of the instrument, and with **Seconds** on, second bars, which NinjaTrader builds from tick data that not every connection delivers for history.

Import the Add-On package

1. Control Center > Tools > Import > NinjaScript Add-On.
2. Select `SupremeDynamicProfile.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 **Supreme Dynamic Profile**, click add, click OK.
3. The chart shows the profile as a histogram of coloured rows at the right, kept inside the chart, the value-area high and low as lines, volume peaks as shaded zones, one high-volume row as a line, a label on each visible level, the metrics table in the top-right corner, and triangle markers on the bars where a level was broken or rejected.

The POC line is off by default: switch on **01 Components > Point of Control** to add it.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Supreme Dynamic 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 **Supreme Dynamic Profile** to a chart (Ctrl+I). Leave every setting at its default.
2. Load enough history. The first profile needs at least ten closed bars and is built only inside the newest **Calculation History** bars (2,000 by default), and the levels on screen were built from the bars before them. The indicator does not extend the chart's data: the Data Series setting **Days to load** decides. Aim for at least 2,500 bars where your feed allows it.
3. The profile, the levels' life and the signals are decided on closed bars. With the default `OnBarClose` the chart moves when a bar closes; with `OnEachTick` the level colours, the labels and the table also follow the forming bar.

Reading the chart

- **Profile**: each row is one slice of price, and its length shows how much volume traded there compared with the busiest row. By default the histogram covers the last 240 closed bars in 64 rows and is rebuilt every 5 bars. **Directional** colours a row by the estimated up and down volume in it: greener for more up volume, redder for more down volume. Row length is volume, not buying or selling pressure.
- **Placement**: at the default **Right** the histogram is drawn past the last bar, and **Pin Profile Inside Chart** moves it left just enough to stay inside the chart while the last bar is on screen, so it can overlap the newest candles. With the last bar scrolled away nothing is pinned.
- **Value area (VAH and VAL)**: the band of rows around the busiest row that holds 70 % of the volume. Its two edges are key levels.
- **POC**: the busiest row. Off by default; **Point of Control** adds it, drawn in the chart's text colour.
- **Peaks**: rows busier than their neighbours, drawn as zones by default. At most two per profile.
- **Troughs**: rows quieter than their neighbours, off by default.
- **Ranked rows**: the busiest row that is not already a level (**Highest Rows**, one by default) and, if you ask for them, the quietest (**Lowest Rows**).
- **Labels**: the column of labels on the visible levels: a symbol, the name and a metric, for example `● PEAK 7.3% VOL`. ◆ is the POC, ● a peak or a high-volume row, ○ a trough or a low-volume row, — a value-area edge. The percentage is fixed when the level is created. Resting the pointer on a label shows its statistics.
- **Colours**: a level turns green when a bar closes above it and red when a bar closes below it, and it is neutral until either has happened. The POC keeps the chart's text colour. Levels near price are drawn stronger (**Emphasize Nearby Levels**).
- **Visible levels**: **Visible Active Nodes** limits how many peaks, troughs and ranked rows are drawn: the nearest of each family, then the nearest others. Levels beyond the limit stay tracked and can still alert.
- **Metrics table**: the header `Supreme | DYNAMIC PROFILE`, then where price sits against the value area, its distance from the POC in ATRs, the nearest visible level above and below, and relative volume. **Table Variant = Detailed** adds six rows: the profile's window and age, its volume, the sampling (chart candles or lower-timeframe coverage), the up and down estimate, the active and stored level counts and the last signal.

Signal rules in one paragraph

Each active level is checked once per closed bar, from the bar after it was created. A bar **touches** a level when its range reaches it, and each new contact starts one episode. A **break** is a close on the other side of the level from where price last closed. A **rejection** is a close back on the side price came from, after a touch. A **retest** is a touch and a close on the break's side within **Retest Window** bars of a break. It needs **Stop Extending On Break** off, because at the default a level stops at its break. A bar closing above the level is bullish, one closing below it is bearish. On one level, a break takes priority over a retest and a retest over a rejection. An event is accepted only on a level type **Signal Levels** allows (at the default peaks, troughs and ranked rows, not the POC or the value area), with **Minimum RVOL** met, and at least **Signal Cooldown** bars after that level's last accepted signal. A new level cannot signal on the bar that created it.

Markers

MARKER	EVENT
▲ under the bar	bullish break
▼ over the bar	bearish break
△ under the bar	bullish rejection
▽ over the bar	bearish rejection
◆ under or over the bar	retest, bullish or bearish

At most one marker per direction per bar: a break takes priority over a retest, and a retest over a rejection. **Marker Variant = Markers + Text** adds `BREAK`, `RETEST` or `REJECT`. Resting the pointer on a marker shows every level it fired on.

Settings to try first

SETTING	WHAT IT CHANGES
Lookback Mode	Fixed uses **Lookback Limit** bars. Dynamic starts the profile at the latest confirmed pivot, within that limit, and also rebuilds on a new pivot.
Refresh Every N Bars	1 rebuilds the profile on every closed bar.
Point of Control and **POC Variant**	Adds the POC. Developing draws its path as a step line and creates no fixed level and no signal.
Value Area Variant	Historical keeps stopped lines. Developing draws the two edges as step lines and creates no fixed level and no signal.
Peak Variant, **Trough Variant**, **Ranked Row Variant**	Lines or zones. **Zone Radius (Rows)** sets a zone's width.
Stop Extending On Break	Off keeps a level alive after its break, so retests can print.
Signal Levels	All Levels adds the enabled POC and value-area levels to the signals.
Minimum RVOL	Accepts only events on a bar with this multiple of the preceding average volume.
Contrast, **Accent Variant**	Stronger or softer drawings. Custom reads **11 Custom Transparency**. **Visual Accents** off gives plain drawings.
Use Lower Timeframe	Second and minute charts. Builds the profile from lower-timeframe candles where they exist, and the Detailed table reports the coverage.

Alerts

Nine conditions, each behind its own switch in **13 Alerts**. They are evaluated once per closed bar and only in realtime, never during the history pass, and never for a bar that closed more than two bar periods plus five seconds ago.

SWITCH	DEFAULT	FIRES WHEN	MESSAGE
Alert: New Profile Key Level	off	a profile rebuild creates at least one new level	`New Profile Key Level on MNQ 5 @ 20130.50`
Alert: Bullish Key Level Break	on	a close above a level price was under	`Bullish Key Level Break (Peak 20123.25) on MNQ 5 @ 20130.50`
Alert: Bearish Key Level Break	on	a close below a level price was over	`Bearish Key Level Break (VAL 20105.75) on MNQ 5 @ 20088.25`
Alert: Bullish Key Level Rejection	on	a level held as support	`Bullish Key Level Rejection (High Vol 20110.25) on MNQ 5 @ 20136.00`
Alert: Bearish Key Level Rejection	on	a level held as resistance	`Bearish Key Level Rejection (Peak 20180.50) on MNQ 5 @ 20155.25`
Alert: Bullish Key Level Retest	on	a broken level retested from above	`Bullish Key Level Retest (Peak 20123.25) on MNQ 5 @ 20131.00`
Alert: Bearish Key Level Retest	on	a broken level retested from below	`Bearish Key Level Retest (Trough 20020.75) on MNQ 5 @ 20004.50`
Alert: Any Bullish Key Level Signal	off	any of the three bullish signals	`Any Bullish Key Level Signal (Peak 20123.25) on MNQ 5 @ 20130.50`
Alert: Any Bearish Key Level Signal	off	any of the three bearish signals	`Any Bearish Key Level Signal (VAL 20105.75) on MNQ 5 @ 20088.25`

The message names the level or levels the signal fired on, then the instrument, the chart interval (`5`, `60`, `1D`, `30S`, `500T`) and the close of the bar at the instrument's tick size. The prices above are examples. The two **Any** switches are off because the six individual ones already cover every signal: turn on an **Any** switch instead of its three, not as well, or each signal arrives twice. **New Profile Key Level** is off because a rebuild can create a level every few bars. The signal filters (**Signal Levels**, **Signal Cooldown**, **Minimum RVOL**) apply to alerts too. The marker switches do not: **Signal Markers**, **Breaks**, **Rejections** and **Retests** off hide markers, and the alerts still fire.

CHANNEL	DEFAULT	WHAT ARRIVES
Alerts Log	always	one row per alert
Alert Log Line	on	the same line in the NinjaScript Output window
Alert Sound	off	the file named in **Alert Sound File**: a name inside NinjaTrader's sounds folder or a full path; blank plays `Alert2.wav`
Alert E-mail	off	an e-mail to **E-mail To**, through NinjaTrader's Mail share service (Tools > Options > Share)

The row and the Output line read `Bullish Key Level Break | Bullish Key Level Break (Peak 20123.25) on MNQ 5 @ 20130.50`. An e-mail has the subject `Supreme Dynamic Profile | Bullish Key Level Break` and the message as its body.

Test Alerts on Start (off) sends one test through these channels when the indicator goes live, for example `test | Supreme Dynamic Profile test on MNQ 5 @ 20130.50`. Applying the Indicators dialog recreates the instance, so every OK sends one more test while it is on.

A webhook is not part of this edition: the indicator makes no network call of its own.

The final bar of a session

A signal on a session's final bar appears after the reopen. NinjaTrader closes a bar when the next bar's first tick arrives, so on a closed market that last bar is committed only at the first tick after the reopen. Its alert is raised only if the reopen comes within two bar periods plus five seconds of the bar's close; otherwise the marker prints with no alert.

Using the values in a strategy or the Market Analyzer

Ten hidden series are exposed: `NewProfileKeyLevel`, `BullishBreak`, `BearishBreak`, `BullishRejection`, `BearishRejection`, `BullishRetest` and `BearishRetest` (1 on the closed bar of the event, 0 otherwise), and `DevelopingPoc`, `DevelopingVah` and `DevelopingVal` (a price under the Developing variants). Example: `if (SupremeDynamicProfile(...).BullishBreak[0] > 0)`. With `OnEachTick` or `OnPriceChange` the bar that just closed is `[1]`.

What it does not do

It places no orders and sends nothing over a network of its own. It describes where volume traded on the bars of the window and how price behaved at those levels; it does not forecast where price goes next, and its percentages are not win probabilities.

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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.

Supreme Dynamic Profile is a technical analysis tool. It draws a volume profile computed from historical bars, key levels taken from that profile, and markers where a closed bar broke, was rejected by or retested a level. It does not place, modify or close orders and it gives no trade advice. The volume at price and the up and down split are estimates made from bars, not exchange bid and ask data. The percentages on the labels describe the profile when a level was created; they are not win probabilities and not forecasts. Nothing in the software or its documentation is a promise of returns, win rates or funded-account success.

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