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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 Range Profile Structure for NinjaTrader 8
VERSION	1.0.0
DATE	November 2026
NINJATRADER	8.1.x Desktop, tested on 8.1.9.0
PACKAGE	`SupremeRangeProfileStructure.zip` , compiled NinjaScript Add-On
SHA-256	`3262cfbd12d907ae79867f5262254fa638152521e0d02e9b146b5b45c0b2434d`
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PRODUCT PAGE	https://kestutisbalciunas.com/ninjatrader/supreme-range-profile-structure/

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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. Ranges, breaks and deviations come from prices alone; the volume profile and the point of control need volume. No Order Flow+ features, no depth, no tick history.

Import the Add-On package

1. Control Center > Tools > Import > NinjaScript Add-On.
2. Select `SupremeRangeProfileStructure.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 several thousand bars (any instrument, a 1 to 60 minute interval is a good first look), press Ctrl+I.
2. In the Available list find **Supreme Range Profile Structure**, click add, click OK.
3. Where the market went sideways, the chart shows ranges shaded from the upper and lower edge towards the middle, with a volume profile at each range's right end and a line at the point of control. Ended ranges carry a `BREAKOUT ↑` or `BREAKDOWN ↓` tag and a position tool with the labels ENTRY, SL, TP1, TP2 and TP3. Failed moves out of a range show a diamond. Candles are tinted while a range is active. A trending stretch shows no range: that is by design.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Supreme Range Profile Structure.
- 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 **Supreme Range Profile Structure** to a chart (Ctrl+I). Leave every setting at its default.
2. Load enough history. Where the history starts decides which swings are remembered and which range is found first, and the indicator does not extend the chart's data: the Data Series setting **Days to load** decides how many bars exist. **Bars To Calculate** (20,000) then takes that many of the newest bars, or all of them on a shorter chart.
3. A fresh breakout's position tool reaches past the last bar. Give the chart room with chart Properties > Right side margin to see the tool at its full width. With the default margin, **Pin Labels Inside Chart** keeps its labels inside the chart.

Reading the chart

- **The range**: a shaded band, the upper half in the Bearish colour and the lower half in the Bullish colour, strongest at the edges and clear in the middle. A completed range keeps a fainter version.
- **The edge lines**: the top edge in the Bearish colour, the bottom edge in the Bullish colour. While the range is active a line grows more solid with every touch.
- **The volume profile**: horizontal bars growing leftwards from the range's right end, grey while the range is active. The longer the bar, the more volume traded in that price row. Once the range ends the rows turn Bullish after a breakout, Bearish after a breakdown, and stay grey if the range expired.
- **The point of control**: a line across the range through the row with the most volume, in the chart's text colour.
- **The diamond**: a move that closed outside the range and then closed back inside. It sits at the move's extreme, on the bar that made it, not on the bar that came back. Bearish colour above the range, Bullish colour below it.
- **BREAKOUT ↑ / BREAKDOWN ↓**: the break tag on the broken edge, on the bar that confirmed the break.
- **The position tool**: from the break bar to **Position Width** (10) bars later. ENTRY sits at the broken edge, not at the break bar's close. SL sits at the opposite edge, so the stop distance is the range height. TP1, TP2 and TP3 lie beyond the entry at **TP1** (0.50), **TP2** (1.00) and **TP3** (2.00) times the range height. A reward box runs from the entry to TP3 and a risk box from the entry to the stop.
- **The levels are a plan, not a tracker**: they are drawn on the break bar and stay as they are. The indicator does not follow them or mark a target or the stop as reached. The labels show names, not prices.
- **Candles**: tinted while a range is active, from the Bullish colour at the bottom edge through the Profile colour in the middle to the Bearish colour at the top edge. A close above the top edge takes the full Bullish colour and a close below the bottom edge the full Bearish colour. Only the body's interior is tinted; the outline and the wick keep the chart's colours. The bar that ends a range keeps the chart's own colours.

The rules in one paragraph

A **swing high** is a bar whose high no bar within **Swing Length** bars on either side exceeds; it is known **Swing Length** bars later. The newest **Swing Memory** swings are remembered, alternating, and two highs or two lows in a row merge into the more extreme one. While no range is active, a set of the newest swings is a **range** when it holds at least **Touches Per Edge** highs and as many lows, the highs lie within 2 x **Edge Stability ATR** x ATR of each other and the lows too, the height between the two averages lies between **Minimum Width ATR** and **Maximum**

Width ATR times the ATR, and its oldest and newest swings are at least **Minimum Range Span** bars apart. The largest set that passes wins. A new swing within **Edge Stability ATR** x ATR of an edge moves that edge **Edge Adaptation** of the way towards it. A **break** is **Break Acceptance Closes** closes in a row beyond an edge by more than **Break Buffer ATR** x ATR; only closes count, never wicks. A **deviation** is a close beyond that buffer followed by a close back between the edges while the range is active. After a range ends, the swings are cleared and **New Range Cooldown** bars must pass.

Settings to try first

SETTING	WHAT IT CHANGES
Edge Stability ATR, **Minimum Width ATR**, **Maximum Width ATR**, **Minimum Range Span**, **Swing Length**	How many ranges are found. A higher stability, a wider width window, a lower span or a lower swing length find more; the opposite find fewer and larger ones. If the maximum width is below the minimum, the minimum is used as both limits.
Edge Adaptation	0 keeps the edges where they were found.
Break Buffer ATR, **Break Acceptance Closes**	How far and for how long price must close outside before a break counts.
Maximum Range Age	Above 0, a range that has been active that many bars ends without a break: no tag, no tool, no alert.
Profile Rows, **Profile Width %**	The profile's detail and length.
Equilibrium	A dotted line at the middle of each range.
Range Candle Colors, **Candle Transparency**	The candle tint.
Completed Ranges, **Deviation History**	How many ended ranges and diamonds stay. A diamond outlives its range.
Calculate (in the indicator's own properties)	OnBarClose moves on closed bars. OnEachTick or OnPriceChange also show the forming bar, where a range or an edge move can appear and go again before the bar closes.

Alerts

Four events, each behind its own switch in **08 Alerts**, all on by default. 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	FIRES WHEN	MESSAGE STARTS
Alert: Range Breakout	a range breaks upward	`Supreme Range Profile Structure broke upward`
Alert: Range Breakdown	a range breaks downward	`Supreme Range Profile Structure broke downward`
Alert: Range High Deviation	a close above a range comes back inside	`Supreme Range Profile Structure deviated above the range and confirmed back inside`

SWITCH	FIRES WHEN	MESSAGE STARTS
Alert: Range Low Deviation	a close below a range comes back inside	`Supreme Range Profile Structure deviated below the range and confirmed back inside`

Each message ends with the instrument, for example `| <exchange>:MNQ`. `<exchange>` is the instrument's exchange as NinjaTrader names it; where it names none, that part starts at the colon. No alert exists for a new range, an edge touch, a range ending by **Maximum Range Age**, or price reaching a level of the position tool. The drawing switches do not silence an alert: **Range Deviations** off still alerts a deviation, and **Breakout Tag** and **Breakout Position Tool** off still alert a break. A move that becomes a break sends the break alert only.

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 `Range Breakout | Supreme Range Profile Structure broke upward | <exchange>:MNQ`. An e-mail has the subject `Supreme Range Profile Structure | Range Breakout` 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 Range Profile Structure test alert | <exchange>:MNQ (5) @ 20123.25`. 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 break or a diamond 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 calculated for good 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 it draws with no alert.

Using the values in a strategy or the Market Analyzer

Six hidden series are exposed: `ActiveRangeHigh` and `ActiveRangeLow` (no value while no range is active) and `RangeBreakout`, `RangeBreakdown`, `RangeHighDeviation` and `RangeLowDeviation` (1 on the closed bar of the event, 0 otherwise). Example: `if (SupremeRangeProfileStructure(...).RangeBreakout[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 draws what the bars show; 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.

Supreme Range Profile Structure is a technical analysis tool. It draws ranges, a volume profile, deviation marks and a position tool computed from bars; it does not place, modify or close orders and it gives no trade advice. The entry, stop and target lines are reference levels drawn from the range height when a break is confirmed: they are not predictions, and the indicator does not follow them or report whether they are reached. The volume profile estimates where volume traded within each bar. Nothing in the software or its documentation is a promise of returns, win rates or funded-account success.

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