

## Product sheet

# *itcMarketProfile*

### **Description:**

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itcMarketProfile is an indicator for monthly, weekly and daily market profile calculation. itcMarketProfile draws the profile and important levels like POC, VAH and VAL. The value area volume percentage is adjustable. The indicator can display historical values of POC, VAH, VAL as an option. The indicator can display current or past profile as single market profile (attached to the left of the screen), or multi profiles attached to the start of the corresponding sessions.

For each price level itcMarketProfile displays the volume of contracts. Size of text to display the volume is auto adjustable.

POC, VAH, VAL levels can be displayed or not, with customized individual settings (color, line thickness).

**Platform:** NinjaTrader 8, **Version of indicator:** 1.8

## **Inputs:**

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Please find hereafter a description of each input of the indicator (Properties):

**LeftOffsetX:** X offset to adjust placement of market profile for single market profile displays. Does not apply for multi market profiles display. Default value 0.

**ZoomWidthFactor:** multiplier that can be used to enlarge or reduce size of bars in the market profile, default value 100

**BellVolumePercent:** value area percentage to be used to draw the market profile bell, default value 68

**Session duration (Monthly/Weekly/Daily):** type of session to be used for the calculation of the indicator

**Type of display (SingleCurrent/SingleLast/Multi):** option to be used to choose the type of display, single market profile for the current session, single market profile for the last session or use of multi market profiles, one for each session. Default value is SingleCurrent.

**Type of Market Profile (None/Ask/Bid/BidAsk/Volume):** type of data to display. None is the option to not display the details of the bars (only displays POC, VAH and VAL levels). BidAsk is to display volume with Ask and Bid with different color. Volume is to display the global volume (Ask+Bid) without showing details between Ask and Bid. Default value BidAsk.

**Ask color:** color to be used to display Ask volume, default value Green

**Bid color:** color to be used to display Bid volume, default value Red

**Volume color:** color to be used to display total volume (Ask+Bid), default value Gray

**Show POC:** check (default) to display POC level in the chart

**POC color:** color to be used to display POC level, default Yellow

**POC line width:** thickness to be used to display the POC line, default 2

**Show VAH:** check (default) to display VAH level in the chart

**VAH color:** color to be used to display VAH level, default Yellow

**VAH line width:** thickness to be used to display the VAH line, default 2

**Show VAL:** check (default) to display VAL level in the chart

**VAL color:** color to be used to display VAL level, default Yellow

**VAL line width:** thickness to be used to display the VAL line, default 2

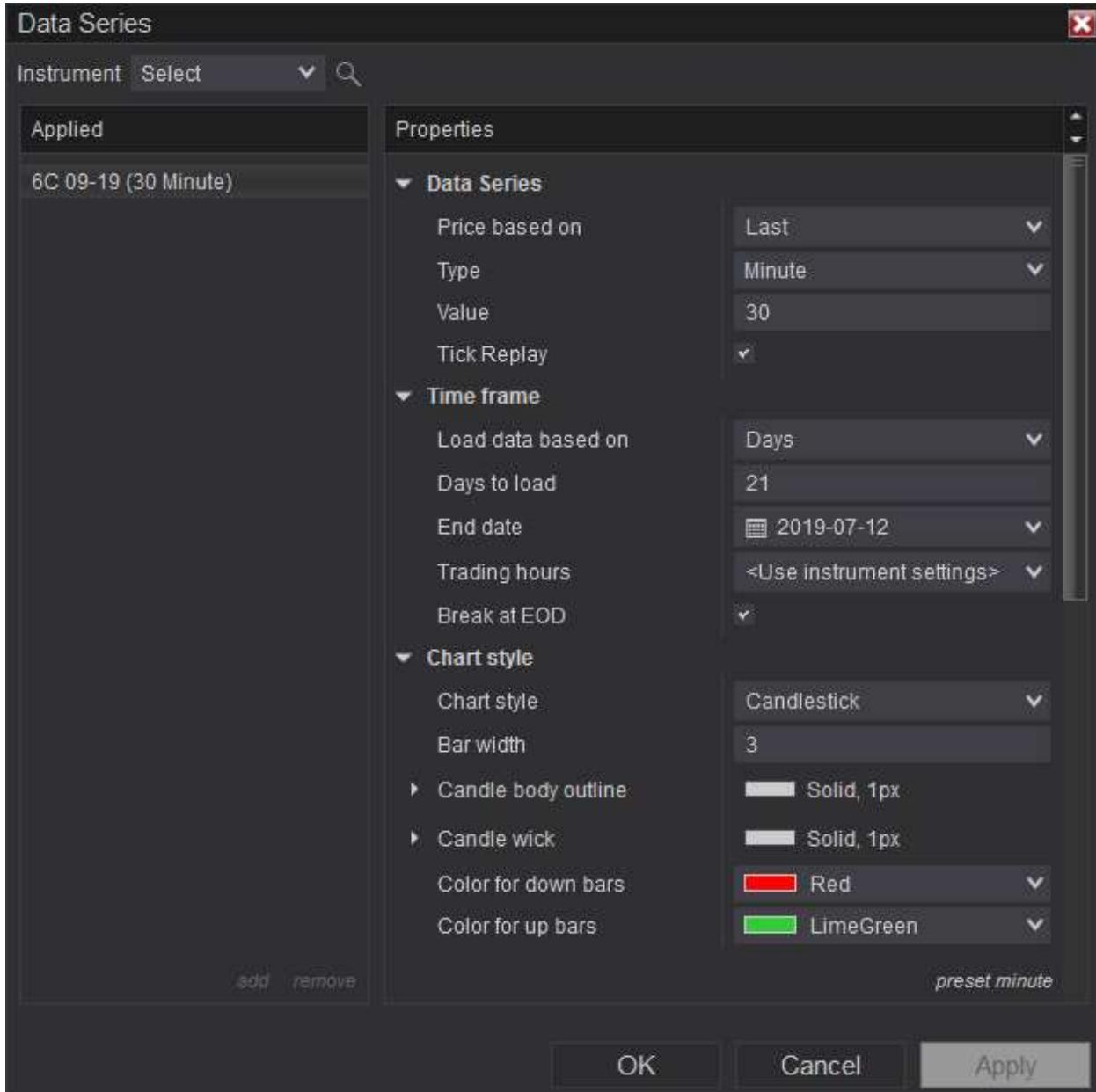
## ***Instruments and Timeframes:***

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itcMarketProfile can be calculated for any financial instrument where tick data is available.

You can display the market profile in any time frame. Market profile is independent from time frame.

The itcMarketProfile indicator will only work with a chart using a Data Serie with the TickReplay option set to on.



## **Functions:**

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itcMarketProfile can be used to program strategies with NinjaScript (NinjaTrader 8 trading platform). Our indicator was designed to simplify programming. We provide access to itcMarketProfile data series over programming interface available for the indicator.

double ***GetPoc(int barsIndex)*** : retrieves POC value for the absolute index given as input

double ***GetVal(int barsIndex)*** : retrieves VAL value for the absolute index given as input

double ***GetVah(int barsIndex)*** : retrieves VAH value for the absolute index given as input

double ***int MarketProfileCount()***: retrieves number of market profiles calculated and stored by the indicator

int ***MarketProfileStart(int MpNumber)***: retrieves the start index of market profile data in the data serie for the given market profile number (MpNumber). MpNumber must be between zero and MarketProfileCount() -1.

int ***MarketProfileElementCount(int MpNumber)***: retrieves the number of elements (price levels) available in the data structure for the given market profile number

double ***MarketProfileGetMinPrice(int MpNumber)***: retrieves the minimum price level available in the market profile.

double ***MarketProfileGetMaxPrice(int MpNumber)***: retrieves the maximum price level available in the market profile.

double ***int MarketProfileGetBarIndex(int MpNumber)*** : retrieves the index of the chart bar where the market profile started calculation (means start of session).

long ***MarketProfileGetAsk(int mpNumber, int elementIndex)***: retrieves Ask volume for the given elementindex and market profile number. ElementIndex must be between 0 and MarketProfileElementCount()-1.

long ***MarketProfileGetBid(int mpNumber, int elementIndex)***: retrieves Bid volume for the given elementindex and market profile number. ElementIndex must be between 0 and MarketProfileElementCount()-1.

Make sure to call the functions with valid barsIndex and MpNumber values. Refer to NinjaTrader technical documentation for more information about working with NinjaScript and indicators.

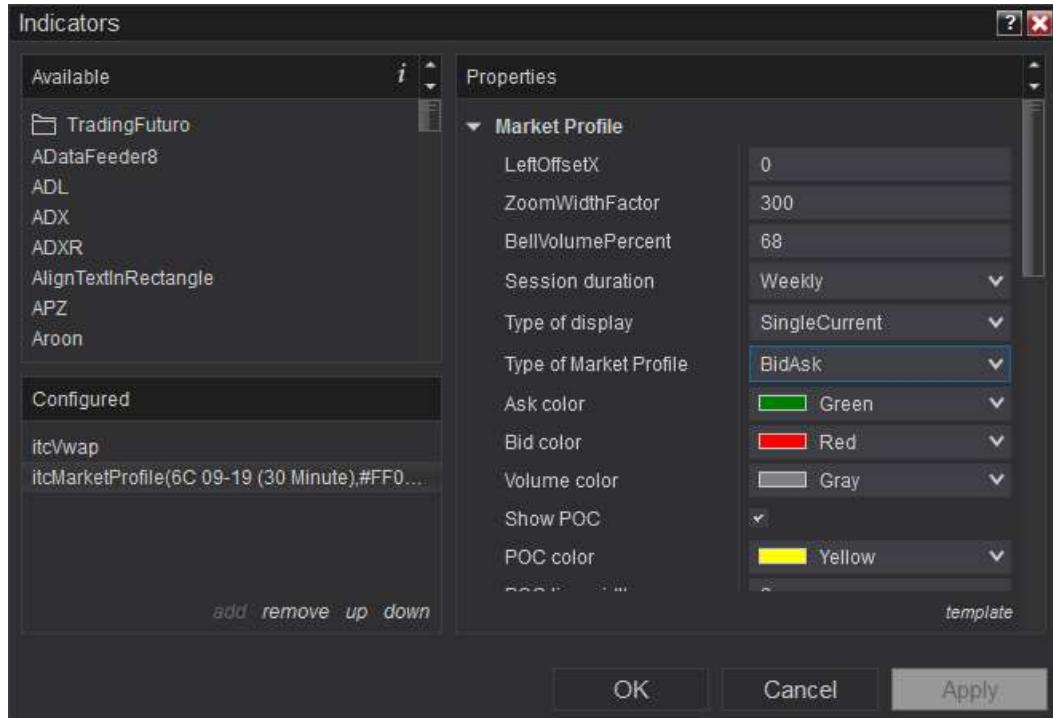
For more information about programming with NinjaTrader 8 platform please read the online help :

<https://nintrader.com/support/helpGuides/nt8/en-us/>

## Screenshots:

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Properties window of the itcMarketProfile indicator



Usual chart with BidAsk, POC, VAL and VAH. Chart also displays contracts number for each price level.



Chart with customized levels lines thickness and colors.



Chart with customized Ask and Bid colors



Chart with multi market profiles



Chart displaying global volume



Chart with only POC, VAH and VAL levels. No display of the volume.

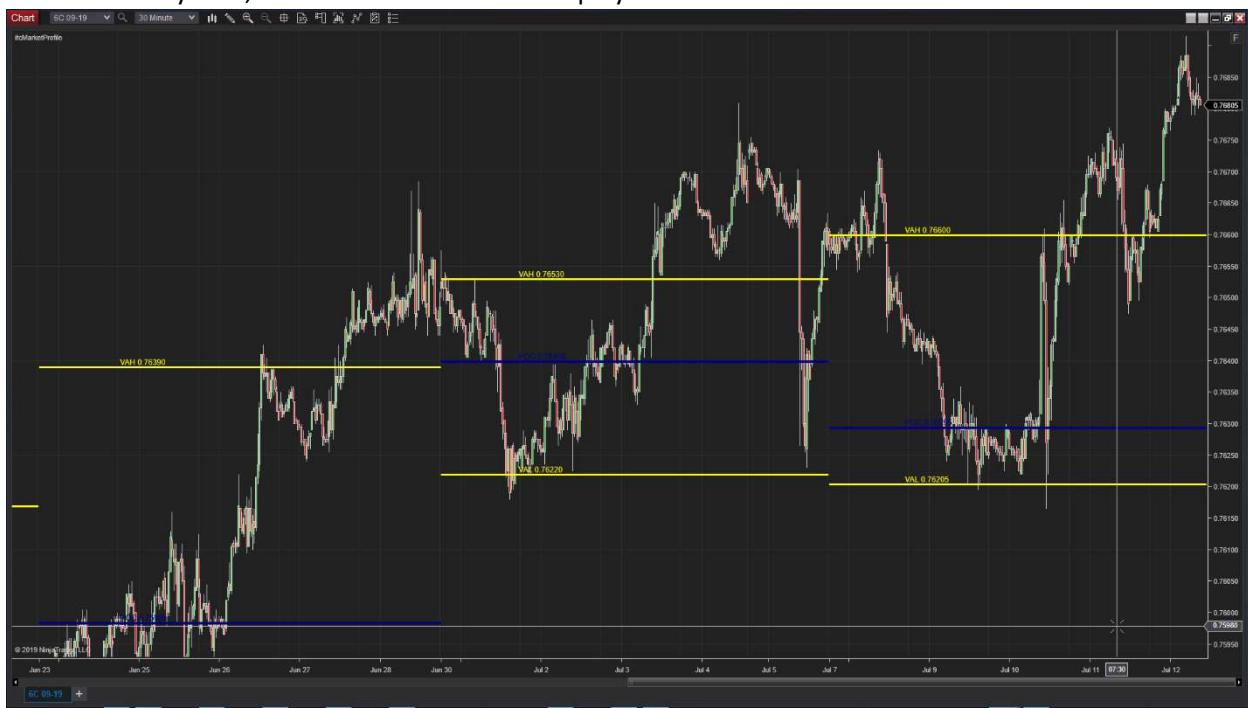
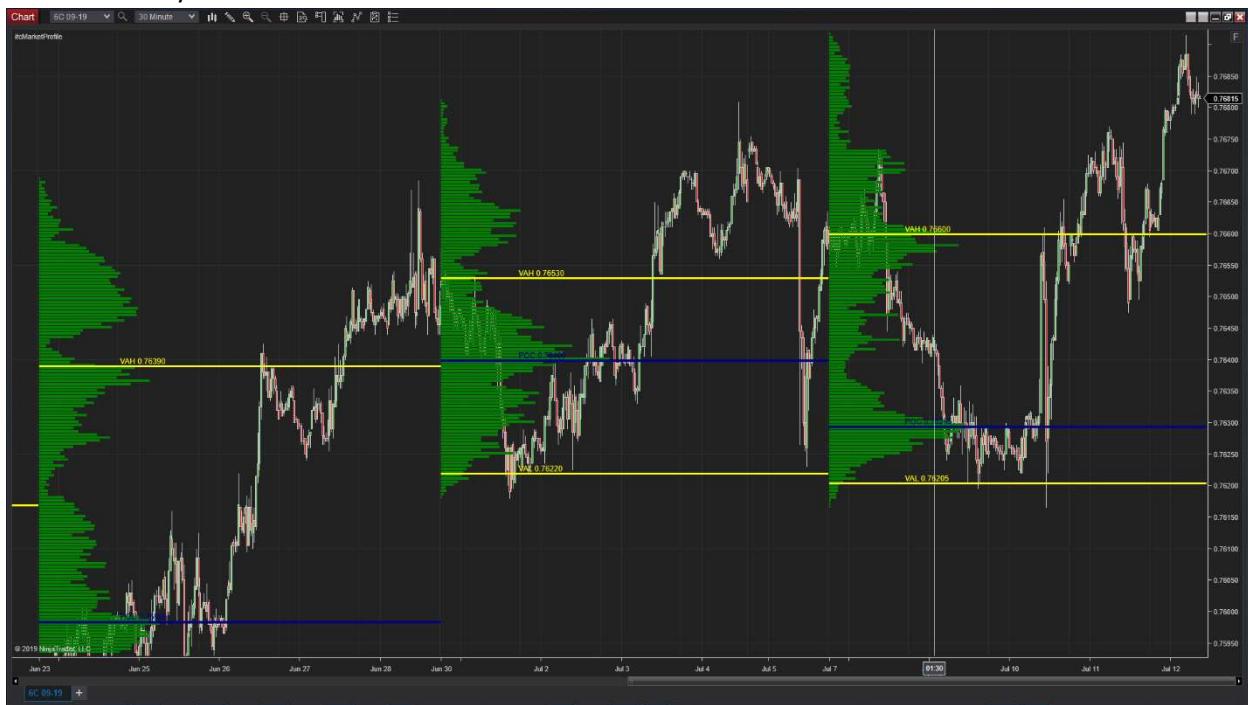


Chart with only Ask volume



## ***Delivery:***

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Our product can be downloaded from our website: <http://www.orderflow-trader.com/market-profile.php>

To be able to use the product you need to get a valid license.

We use NinjaTrader Vendor Licensing system to manage customer licenses.

Please follow the steps below to get your valid license:

- Please connect to the product web page,
- Send payment over Skrill or Neteller,
- Send details of your payment to: [contact@orderflow-trader.com](mailto:contact@orderflow-trader.com)
- Use the 3<sup>rd</sup> Party Licensing utility (**Help menu**) from NinjaTrader 8 to generate your Machine ID with the vendor name **RenaudCANDEL** (with no space in the name),
- Send your Machine ID to: [contact@orderflow-trader.com](mailto:contact@orderflow-trader.com)
- Once we receive complete payment proof and your Machine ID then we generate the license for you, and will advise you over email that we successfully managed your order,
- Download the software from the product web page as a NinjaTrader assembly (zip file),
- Import the zip file with the **Ninja Script Add On** utility (**Tools > Import menu from NinjaTrader 8**)
- Watch video explaining how to import Add On: <https://www.youtube.com/watch?v=6Rshagu01Q8>

## ***Contact:***

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For any problem or request for information, please feel free to contact us.

For sales inquiries: [contact@orderflow-trader.com](mailto:contact@orderflow-trader.com)

For technical support: [support@orderflow-trader.com](mailto:support@orderflow-trader.com)

From Monday to Thursday, 8:00 AM GMT-4 to 18:00 PM GMT-4

Friday, from 8:00 AM GMT-4 to 12:00 PM GMT-4

For more information about NinjaTrader 8 platform, feel free to visit following web page:

<https://nintrader.com/Help-Connection-Guides>

