

VolumeTimeFingerprint - User Guide

NT8 Futures Pack - NinjaTrader 8. Educational tools only. Not investment advice. Past performance does not guarantee future results. Futures and leveraged products involve substantial risk of loss. 7-day free trial from first indicator run on this PC. After purchase, use the server-signed unlock download (RSA-SHA256; not a DIY plain-text file) saved as FuturesPack/unlock under user data. Machine ID must match Control Center - Help - About. No refund policy - evaluate fully during the trial before you buy.

What it does

Lower panel (non-overlay): plots average volume at each bar-of-session index (slot 0 = first bar of session) over the last N completed sessions. Standard profile: blue plot; Vivid: cyan plot. Optional second line for this session's volume at the same index. Standard: orange; Vivid: brighter orange. Today is excluded from the average. HUD lists slot, today's bar volume, prior average, diff vs prior avg and signed percent, and how many completed sessions contribute to the average.

Trading use ideas

Treat this as a 'time-of-session participation' map. When live volume persistently runs above the prior-session average at the same slot, you may be seeing a catalyst, trend participation, or liquidation; when it runs well below, the tape may be dull or one-time sellers or buyers are absent. Compare the shape of today's session-to-date against the line: bulges near the open, midday, or close often line up with known liquidity pockets on your instrument. Use it alongside price structure rather than alone; high volume without follow-through and low volume grind higher mean different things depending on your playbook.

Install

Import the ZIP (Tools - Import - NinjaScript), then add to a chart in a lower panel (non-overlay). After purchase, place the signed unlock under user data FuturesPack/unlock. Works best when each bar represents a consistent slice of the session (e.g., 1-minute RTH).

Parameters

Appearance: Visual profile 0 Standard, 1 Vivid (plot colors, HUD, and in-panel legend rim). Lookback sessions (3-200): completed sessions in the average. Plot today bar volume: second line on/off. Show plot legend: upper-left inside this indicator's panel only (SharpDX), not on the price chart; wording matches Standard vs Vivid. Chart legend / Data box plot names: Avg vol (past sessions) and Current session vol. HUD position (0-4), HUD font size (8-18). Alerts: Alert |vol vs prior avg| % >= (0-1000, 0=off): realtime bar close, NinjaTrader alert when absolute percent difference of this bar's volume from the prior average at the same session slot meets or exceeds the threshold; edge-triggered (re-alerts after the condition drops below then crosses again).

Limitations

Uses bar index within the session, not exchange clock minutes. Holiday / shortened sessions skew averages.