USER GUIDE

VERSION 2

Enhanced Volume Profile

Session structure for execution decisions.

Designed for NinjaTrader 8 and 1-minute execution charts

Opening Bell | Asian Session | NQ-focused workflow

Built for execution clarity.
Designed for serious traders.

QUICK START

EVP v2 in 60 seconds

Choose the calculation source first. That one decision has the greatest effect on loading time, delta behavior, and how closely two charts will match.

1. Choose a profile source

Order Flow Volumetric when available.
Tick Replay when Volumetric is unavailable and trade-level history is needed.
1-Minute Regular Bars for the fastest, broadest compatibility.

2. Use the universal delta default

Start with Up/Down Tick. It works across all three sources. Select Bid/Ask only when you know the chosen source and historical feed support it.

3. Publish on bar close

Bar Close is the recommended setting for historical loading and normal execution. Intrabar Throttled is available when you want a developing live profile between closes.

4. Match the chart session

EVP follows the chart's Trading Hours and EOD boundaries. Use the correct Opening Bell or Asian template before comparing levels with another trader.

Session starting points

SESSION	BEST SOURCE	BEST ALTERNATIVE	FASTEST CHOICE	PUBLISH
Opening Bell	Order Flow Volumetric	Tick Replay	1-Minute Regular Bars	Bar Close
Asian	Order Flow Volumetric	Tick Replay	1-Minute Regular Bars	Bar Close

Two sessions, handled automatically
EVP v2 internally processes and retains the current and previous profile sessions. The old MaxSessionsToKeep input has been removed.

DECISION GUIDE

Choose the right profile source

All three sources live inside the same EVP indicator. Select one source intentionally and keep it the same when comparing charts.

SOURCE	BEST WHEN	REQUIREMENTS	LOAD PROFILE	WHAT TO EXPECT
Order Flow Volumetric	You want detailed volume at each price with native price-level delta handling.	Order Flow Volumetric access and compatible historical data.	Efficient inside EVP	Preferred source for both execution sessions when available.
Tick Replay	Volumetric is unavailable and you want historical Last trades reconstructed price by price.	Historical tick data plus Tick Replay enabled on the chart.	Heaviest chart load	Strong alternative for Asian and Opening Bell analysis.
1-Minute Regular Bars	You prioritize speed, broad compatibility, or run several execution charts.	Standard one-minute historical data.	Fastest	Calculations use regular bars in the background while Heiken Ashi stays visible.

When Volumetric makes sense

Use it when your account supports it and you want the richest price-level history without relying on the visible Heiken Ashi OHLC values. It is especially useful in thin or rapidly changing auction conditions.

When 1-Minute Regular Bars makes sense

Use it for the fastest loading, slow PCs, multi-chart workspaces, or users without Order Flow access. It is the universal starting point and keeps the Heiken Ashi display separate from the calculation source.

Comparison rule
Do not judge a screenshot from Order Flow Volumetric against one built from Tick Replay or 1-Minute Regular Bars. Source mode is part of the chart configuration.

SESSION PLAYBOOK

Opening Bell: recommended setup

The Opening Bell workspace is active, fast, and data-heavy. Use a source that matches both your access and your computer.

PRIORITY	PROFILE SOURCE	USE IT WHEN	RECOMMENDED SETTINGS
1 - Preferred	Order Flow Volumetric	Your account supports it and you want the strongest price-level detail.	Up/Down Tick | Bar Close
2 - Alternative	Tick Replay	Volumetric is unavailable and the computer can comfortably load historical ticks.	Up/Down Tick | Bar Close | Tick Replay ON
3 - Performance	1-Minute Regular Bars	Fast startup and low resource use matter most.	Up/Down Tick | Bar Close

Suggested NQ starting point

Value Area: 70%
Profile Resolution: 8 ticks
Delta: Up/Down Tick
Publish: Bar Close
VA width: Points or Ticks by preference

Why Opening Bell can load slowly

The chart may continue to its 4:15 p.m. EOD and daytime participation produces a large tick history. EVP v2 limits its own work to two sessions, but NinjaTrader still loads the history requested by the chart.

Opening Bell operating notes

- Confirm the exact contract month, Trading Hours template, time zone, and EOD setting before comparing levels.
- Expect the developing value area to change quickly during the first part of the session.
- Use Bar Close while loading history. Enable Intrabar Throttled only if you need developing live updates.
- If Tick Replay is slow, switch the profile source to 1-Minute Regular Bars or reduce chart history on a dedicated execution chart.

Best practical answer
Use Order Flow Volumetric when available. Otherwise use Tick Replay on a capable PC. Use 1-Minute Regular Bars when performance and compatibility are the priority.

SESSION PLAYBOOK

Asian Session: recommended setup

The Asian session can be thinner and more discontinuous. Source consistency matters because fewer trades can make individual structural differences more visible.

PRIORITY	PROFILE SOURCE	USE IT WHEN	RECOMMENDED SETTINGS
1 - Preferred	Order Flow Volumetric	Available on the account and detailed price-level volume is desired.	Up/Down Tick | Bar Close
2 - Alternative	Tick Replay	Volumetric is unavailable and historical tick reconstruction is desired.	Up/Down Tick | Bar Close | Tick Replay ON
3 - Performance	1-Minute Regular Bars	The PC is slower, multiple charts are open, or startup speed matters most.	Up/Down Tick | Bar Close

Why source choice matters

A thinner auction can expose differences between one-minute history, reconstructed ticks, and Volumetric rows more clearly than a busy session. Stay with one source when learning its behavior.

What v2 changed

The current Asian profile is isolated from the prior session. The visible Heiken Ashi chart no longer forces the 1-Minute Regular Bars source to calculate from Heiken Ashi prices.

Asian Session operating notes

- Apply the correct 6:00 p.m. to 11:59 p.m. Trading Hours template and EOD definition.
- Do not compare an early-session value area with a later screenshot; the first bars carry a larger share of developing structure.
- Keep Up/Down Tick as the default delta method unless you have verified Bid/Ask historical support.
- If a value area looks unexpectedly wide, first verify the contract, source, session template, and data history before changing EVP logic settings.

> Best practical answer
> Use Order Flow Volumetric when available. Otherwise use Tick Replay. Select 1-Minute Regular Bars when the machine needs the lightest workflow.

PERFORMANCE

Tick Replay: when and how to use it

Tick Replay is powerful because it reconstructs historical Last trades in sequence. That detail also requires more chart resources.

Use Tick Replay when

- Order Flow Volumetric is unavailable.
- You want price-by-price Last-trade history.
- You are reviewing the Asian session.
- You are validating a detailed Opening Bell profile.
- Your PC can handle the requested chart history.

Recommended EVP settings

Profile Source: Tick Replay
Delta Method: Up/Down Tick
Publish Mode: Bar Close
Chart Data Series: Tick Replay enabled
Sessions inside EVP: current + previous

Enable Tick Replay in NinjaTrader
1. From the NinjaTrader Control Center, select Tools > Settings > Market Data, then check Show Tick Replay.
2. Open the chart's Data Series window and check Tick Replay.
3. In EVP, set Profile Source to Tick Replay.

Important for slower PCs
EVP v2 skips heavy calculations on older sessions, but Tick Replay is a NinjaTrader chart setting. NinjaTrader must still reconstruct the tick history requested by the chart before EVP can use the final two sessions.

If loading is too slow

- Keep Publish Mode on Bar Close during historical loading.
- Reduce Days to Load on the execution chart. Two to five days is a practical troubleshooting range.
- Consider a separate short-history execution chart while retaining a longer-history context chart without Tick Replay.
- Avoid enabling Tick Replay on several high-volume charts at the same time.
- Use Profile Resolution 8 ticks as a clean NQ starting point before selecting finer rows.
- Select 1-Minute Regular Bars when reliable startup speed is more important than tick reconstruction.

Avoid unnecessary replay
Do not enable Tick Replay on the chart when Profile Source is 1-Minute Regular Bars or Order Flow Volumetric. It adds chart work without benefiting the selected EVP source.

CONSISTENCY

Why EVP can look different on another computer

The same visible symbol and clock time do not guarantee the same underlying history. Most differences are configuration or data differences, not an indicator failure.

CHECK	WHY IT MATTERS	WHAT TO MATCH
Profile source	Volumetric, Tick Replay, and one-minute history are different inputs.	Use the same Profile Source.
Delta method	Up/Down Tick and Bid/Ask classify participation differently.	Use the same Delta Method.
Data provider	Feeds may filter, timestamp, or package historical trades differently.	Use the same feed when exact comparison matters.
Instrument	Contract month, continuous contracts, and rollover/merge settings can differ.	Match the exact contract and merge policy.
Trading Hours	Session begin, end, EOD, holidays, and time zone define the profile boundary.	Match template and platform time zone.
Loaded history	Chart start history can affect what is available and how Heiken Ashi bars develop.	Match Days to Load or Start Date.
EVP settings	Resolution, value percentage, node settings, and publication mode change output.	Load the same saved v2 template.

Usually normal

Small differences in delta-bar color, node placement, or developing values can occur when feeds differ. The total chart context should still be evaluated using the same source and session definition.

Investigate immediately

A materially different POC or very wide VA should trigger a check of source mode, exact contract, Trading Hours, EOD, Tick Replay state, and historical data before changing indicator settings.

Screenshot rule
When sharing a screenshot, include the instrument, contract month, session template, Profile Source, Delta Method, Publish Mode, Profile Resolution, and Tick Replay state.

CORE CONTROLS

Settings that shape the profile

Start with the recommended values and change one setting at a time. Consistency matters more than constant tuning.

SETTING	STARTING POINT	WHAT IT CONTROLS	PRACTICAL GUIDANCE
ValueAreaPercent	70	How much session volume forms accepted value.	Leave at 70 unless your method specifically requires a different value definition.
ProfileResolution (Ticks)	8 for NQ	The price-row granularity of the profile.	Lower values show more rows and use more work. Higher values create a smoother structure.
Profile Source	1-Minute Regular Bars	The historical input used to construct EVP.	Use the session playbooks to select Volumetric or Tick Replay when appropriate.
Delta Method	Up/Down Tick	How volume is classified into positive and negative participation.	Use Bid/Ask only when the selected source and feed support it.
Publish Mode	Bar Close	How often developing calculations are published.	Use Intrabar Throttled only when live between-bar updates are needed.
VA Width Display	Points or Ticks	How VA Spread is presented in the stats label.	Points are intuitive for larger context; ticks are useful for execution precision.

Visual controls

Profile and delta display

Opacity controls transparency. ShowDeltaBars shows or hides the net-delta histogram without removing the structural levels.

Stats label

ShowStatsText controls the Control and VA Spread label. StatsTextPosition moves it to a clear corner of the chart.

Removed in v2
MaxSessionsToKeep is no longer a user setting. EVP v2 automatically handles the current and previous profile sessions.

AUCTION MAP

Levels and deviation bands

The lines describe where the auction has accepted volume and how far price has stretched from the session's most active area.

POC - gold

The Point of Control is the price with the greatest session volume. Treat it as the session's primary agreement reference, not an automatic entry signal.

VAH and VAL - magenta

Value Area High and Value Area Low mark the boundaries of accepted value. Inside suggests balance; sustained trade outside can indicate initiative activity.

POC Deviation Bands - blue

The standard v2 multiplier is 1.50. These bands describe normal statistical stretch around the POC-based distribution.

Deviation Extremes - red

The standard v2 extreme multiplier is 2.50. These are higher-stress areas where continuation or responsive activity may become more important.

Reading the map

- Inside value: the auction is operating around accepted prices.
- Outside value: price is testing whether a new area can gain acceptance.
- At a deviation band: evaluate participation and structure before assuming reversal or continuation.
- At an extreme: risk and opportunity may both be elevated; require confirmation from your execution framework.

> Context, not a signal
> POC, VAH, VAL, and deviation bands are structural references. They do not replace trade location, risk control, or confirmation from the Opening Bell System.

STRUCTURE MANAGEMENT

Nodes and acceptance

EVP identifies concentrated and thin areas, then retires levels after the market demonstrates meaningful acceptance beyond them.

HVNs

High Volume Nodes identify areas where business concentrated. These zones often represent acceptance, rotation, or a reference area on a revisit.

LVNs

Low Volume Nodes identify thinner structure. Price may travel through them quickly or react near their edges, depending on participation.

CONTROL	WHAT IT DOES	GUIDANCE
MaxHVN / MaxLVN	Limits the number of displayed nodes.	Use fewer nodes for a cleaner execution chart.
NodeStrengthThreshold	Requires a minimum structural prominence.	Raise it to emphasize only stronger nodes.
MinNodeSpacing	Prevents selected nodes from clustering too closely.	Increase it when the chart feels crowded.
Smoothing	Reduces minor row-to-row noise.	Keep the same value across comparison charts.
ZoneHalfWidthTicks	Controls the thickness of HVN and LVN zones.	Use wider zones for context and tighter zones for precision.
StdDev qualification	Applies an additional statistical filter to node selection.	Leave at the v2 default unless your plan calls for a different sensitivity.

Acceptance controls

- InvalidateOnAcceptance: retires a level after price demonstrates acceptance beyond it.
- AcceptanceBars: the number of completed closes required.
- AcceptanceBandTicks: the distance beyond a level that a close must reach.
- EVP v2 evaluates acceptance on completed-bar publication, keeping historical and real-time behavior aligned.

PARTICIPATION

Delta, Control, and VA Spread

Delta describes how volume is classified. The Control label summarizes the session's participation skew, while VA Spread reports the width of accepted value.

Up/Down Tick - recommended

A trade above the prior Last price is classified positive; a trade below is classified negative; unchanged trades follow the prior direction. This method is available across all v2 sources.

Bid/Ask - optional

Use only when your selected source and historical feed support dependable Bid/Ask classification. Results can differ from Up/Down Tick even when the total volume profile is similar.

DISPLAY	WHAT IT TELLS YOU	HOW TO USE IT
Delta bars	Positive and negative participation at each profile row.	Read the distribution, not one isolated bar.
Control label	A simplified session pressure read: balanced, weak, or strong participation skew.	Use it as context beside price structure.
VA Spread	The distance between VAH and VAL in the selected display unit.	Compare width only when source, session, and settings match.
Source line	The active profile source shown in the stats area.	Include it in shared screenshots and troubleshooting.

Publication modes

Bar Close

Recommended for both sessions. It keeps historical loading efficient and publishes a stable completed-bar view.

Intrabar Throttled

Updates the developing live profile at a controlled interval. The default interval is 250 milliseconds. Use it only when that responsiveness helps your workflow.

VERSION 2

What changed and how to troubleshoot

Version 2 focuses on cleaner session handling, clearer source choices, and faster historical operation without changing EVP's purpose as a context engine.

Major v2 improvements

- One indicator now supports 1-Minute Regular Bars, Tick Replay, and Order Flow Volumetric.
- Heiken Ashi can remain the visible execution chart while regular one-minute calculations run in the background.
- Only the current and previous profile sessions are processed and retained internally.
- Session rollover handling keeps the new profile isolated from the prior session.
- Historical Tick Replay work is published on bar close instead of rebuilding the full profile after every trade.
- Up/Down Tick is the universal default, with Bid/Ask available when supported.
- Rendering and publication are separated for a smoother chart experience.

SYMPTOM	FIRST CHECK	ACTION
No Tick Replay profile	Tick Replay source selected but chart replay is off.	Enable Tick Replay in the chart Data Series.
Volumetric unavailable	Account or historical data does not support it.	Select Tick Replay or 1-Minute Regular Bars.
Calculation is slow	Too much chart tick history or too many replay charts.	Use Bar Close, reduce Days to Load, or select 1-Minute Regular Bars.
EVP differs from another PC	Source, feed, contract, session, or settings do not match.	Work through the page 7 consistency checklist.
VA looks unusual	Wrong contract, source, Trading Hours, EOD, or incomplete history.	Verify chart configuration before changing logic settings.

> Final guidance
> EVP is a structure map, pressure gauge, stretch detector, and balance reader. It is not a signal machine. Use it to understand context, then execute with discipline and defined risk.

For education and chart-analysis purposes. Users are responsible for their data subscriptions, platform configuration, and trading decisions.