

TTS Volume Profile

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Welcome

Welcome to Traders Toolshed.

Traders Toolshed Volume Profile is just one of many tools that we use to help identify areas where Volume at Price is occurring.

Versions

Version 1 • First release to public

Getting Started

In this section you'll find

System Requirements
Getting Help

Introduction Video

Visit <http://www.traderstoolshed.com/Our-Products/Volume-Profile> to view the Intro Video

System requirements

Tradestation 9.5 Update 21

Getting help

For all support please contact Rohan via email: rohan@traderstoolshed.com

Please reference Volume Profile in the subject of your email.

The standard disclaimer is to please allow up to 24 hours for a response. In reality, I pride myself in responding as soon as possible. If a response takes longer than you'd expect there's most likely a good reason for it. I look forward to helping you promptly

Alternatively, you can visit the forum for this product on our website by clicking on this [link](#).

TTS Menu System

Traders Toolshed has developed it's own menu system that allows us to create menus that are somewhat more user friendly than the traditional inputs tab approach that is native for all Tradestation Analysis Techniques.

All Traders Toolshed menu actions are available under the Shift-Right Click keyboard and mouse sequence when the chart window with an available menu is active.

Each TTS indicator has on it's Input Tab a 'DefaultMenuID' input. By default it will contain the default name of the indicator. This will be the name that will appear in the menu system when the Shift-Right click sequence is activated. In the event that you choose to insert the same indicator onto the same chart multiple times, in order to identify each instance it is highly recommended that you change the DefaultMenuID field to represent a unique identifier.

Once you've activated the menu system and chosen the indicator that you want to change the settings for, you'll be presented with the menu options that are available for that indicator.

Note: If you find that this menu system conflicts with other indicators that you use, please get in [contact](#) with us and we'll attempt to find a resolution.

Buttons

This section contains all the buttons that are common to all menus

Set Default

Clicking this button will make the current profile settings the default settings that will be used for any new profiles that are created.

Note: This default will be applicable to any new profiles in the current installed instance of Volume Profile. It will also be the default for any new profiles installed in other instances of Volume Profile.

Save Setup

Click this button to create your own setup that you like to use that may be different from the default settings you've elected. This will allow you to create multiple profile setups, simply create each one with a unique name when saving and then when ready to use use the [Import Button](#)

Import Setup

Click this button to import previously saved settings and overwrite the settings of the current profile selected.

Close

The close button serves two purposes.

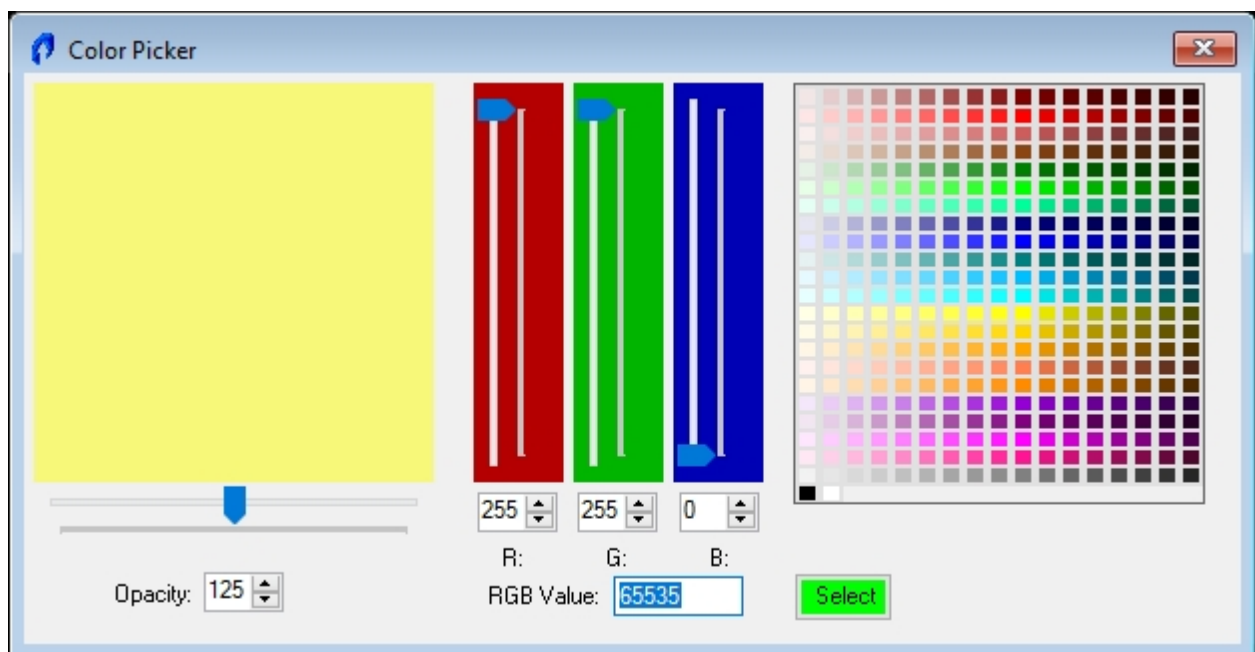
1. To save the settings changes that were just made.
2. To remove the settings form from view

Help

Clicking this button will present a new form that will contain the web version of the help file

Color Picker

Where colors are able to be changed, all TTS indicators will present our Color Picker form.



With this Color Picker the hope is that you can find all the color combinations that you'd ever want to have displayed in your indicator.

Preset colors can be accessed from the selector on the far right. Clicking on one of those colors will update the R, G, B sliders and the main color square.

Adjusting the R, G, B sliders will allow you to further change the color.

Entering your choice of values between 0 and 255 into the R, G, B numeric fields will make the appropriate changes to the slider and to the color square.

The opacity slider will help with the transparency of the color you are selecting. 0 is fully transparent. 255 is fully opaque.

Once you adjusted the color to your liking, choose the select button to accept your newly created color.

If you were seeking the RGB color number, you are able to highlight the RGB Value field and copy the number presented.

TTS Volume Profile Indicator

Traders Toolshed Volume Profile gives you the options you need to create the profiles of your choice so you can view volume at price information for any combination you choose.

This indicator is unique in the fact that you can now display multiple profiles/types with just one instance of the indicator. In theory, as many profiles as you choose to display can be done from one instance of Volume Profile.

Given that certain configurations are very intensive to display, machine performance will have to be monitored.

Installation

After you've selected a trial, Volume Profile will automatically download.

You'll be able to find the workspace that it comes already installed on by using the Tradestation View/TradingApp Store updates menu

The screenshot shows the TradeStation TradingApp Store Dashboard. At the top, there is a navigation bar with 'TRIALS' and 'SUBSCRIPTIONS' tabs. The 'SUBSCRIPTIONS' tab is active. Below the navigation bar, there is a list of products:

- CTU Big Print - Beta** (Version 3) with a 'LAUNCH' button and a dropdown arrow.
- Don's SSO Strategy** (Version 128) with a 'LAUNCH' button and a dropdown arrow.
- Feedback** (Version 1) - Automatically provided by TradeStation, with a 'LAUNCH' button and a dropdown arrow.
- Intraday Short Locate** (Version 1) - Automatically provided by TradeStation, with a 'LAUNCH' button and a dropdown arrow.
- NTT Advanced Indicator Suite** with a 'LAUNCH' button and a dropdown arrow.

At the bottom of the dashboard, there are two buttons: 'MANAGE SUBSCRIPTIONS' and 'UPDATES'. Below the buttons, there is a footer section with the following text:

TradeStation TradingApp Store is hosted and operated by TradeStation Technologies, Inc., an affiliate of TradeStation Securities.

Note: Products are independent, unaffiliated software programs that contain objective rules to enter and exit the market. No customized or other trading advice or recommendations are made by these products.

Remember: you don't have to use this workspace by default, you can choose to insert the indicator onto your own workspaces.

Settings

In this section you'll find what all the settings mean on the Input Tab of the indicator

Mode

Two modes of operation are available for Volume Profile

1. [Approximation](#)
2. [Tick Accurate](#)

Approximation

Approximation Mode

This mode takes a given bar, calculates the number of price increments it contains then divides the number of up/dn volume evenly across each increment.

1. To the tick accuracy is not available with this option.
2. The smaller the interval chosen, the 'closer' the approximation will be to what happened tick by tick.
3. Using this mode allows you to access data that is greater than 6 months old.

Tick Accurate

Tick Accurate

This mode allows you to access tick by tick data to produce accurate profiles. It should be noted that Tradestation only provides tick data for the past 6 months.

Tick Interval

Choose an interval between 1 and 10000

A tick interval of 1 will be the most accurate but will also take longer to build a profile.

A tick interval of 10 will be faster but less accurate. Any tick interval greater than 1 will use the [approximation](#) model to distribute the volume information across each price contained in the bar.

Note: Think of a 10 Tick interval looking like a 10 Tick chart.

Update Seconds

Choose how often the histogram will update. Options start at 1 second through 3600 seconds.

Note: If you experience your machine pausing when Volume Profile is updating, increasing the update time can help.

Profile Type

Choose from the drop down list to choose the type of profile you'd like to display

From Last Time

Choose this option to create a profile that will include all Volume Profile action from the time displayed in the Start Time Selector

When time rolls past your selected time on the next 24 hour cycle, a new profile will start to be drawn from that time.

This profile type can be useful if you're monitoring the current trading days developing profile.

From Selected Date

Use this profile if you want a profile to be built from a certain date and time. Use the Start Time selector to choose your start date and time.

Selected Area

Use this option to choose certain time periods and study them in isolation.

When using this option, a rectangle will highlight the area that is being studied. To change the area being studied, simply change the size of the rectangle by clicking and dragging a corner to a new start or end location.

This option is available under its own option in the Menu System. Once selected from the menu the indicator is then looking for the next two clicks that occur on the chart area. Simply click on the chart where the starting point is of the area you're interested in, the second click will then be the end point.

Custom Session

Use this option if you'd like to study certain parts of the trading day.

Choose your start and end times and a profile for each time that session window occurs will be displayed.

This option can be useful if you like to see prior day POC' and Levels.

Show Last Session Only

Use this option to show just the last instance of the custom session you've selected.

Rolling Minutes

Use this option to create a profile that will update on each new bar formed to include the last X minutes

Rolling Seconds

Use this option to create a profile that will update on each new bar formed to include the last X seconds

Show Histogram

Use this option to choose if you'd like to see the Volume Profile histogram displayed on the screen.

Histogram Fill Percentage

Choose values between 15 and 100.

This value represents the percent of the profile area that will be taken up by the histogram bars.

Profile Rectangle Fill Level Percentage

Choose a value between 0 and 100.

This value will help you adjust the size of the histogram rectangles. The percentage value represents how much above and below the profile level will be filled with that levels rectangle.

Show Volume

Font Name

Select from font options provided

- Arial
- Times
- Times New Roman
- Helvetica
- Courier
- Courier New
- Veranda
- Tahoma

Text Size

Choose the size of the text, from 4 to 20

Profile Location

Choose where the Volume text is to be located

1. Right
2. Left
3. Center

Horizontal Style

Choose whether the text will be aligned

1. Right
2. Left
3. Center

at the [Profile Location](#)

Vertical Style

Choose the vertical alignment of the text

1. Bottom
2. Top
3. Center

Text Color

Select the [color](#) you'd like for the settings

Text Opacity

Choose the opacity of the color from 0 to 250.

0 is transparent
250 is fully opaque

Profile Orientation

Profile Orientation allows you to choose which way you'd like the profile displayed

1. From Left to Right
2. From Right to Left

Profile Start Point

Profile Start Point has three options

1. Selected Start Time. Choose this option when you'd like the profile to be displayed from the bar at the start of the profile
2. Screen Left Edge. Choose this option if you'd like your profile to be always displayed on the screen no matter where the starting point is. Using this option will always allow you to see your profile
3. Screen Right Edge. Choose this option if you'd like to display your profile to the right hand side of the price action. For best profile definition, please make sure you have enough 'Spaces to the Right' set in your charts Window Settings.

Spaces to the Right: Right click your chart, Format Window, General Tab

Profile Right Edge Adjust

To gain control of where the profile ends you can use this adjustment.

Choose from a value of -50 to 100.

If your profile is set up to display left to right a value of -20 will move the end point of the profile back 20 bars

Formatting

Standard Deviation Values

The UVA/LVA lines are set up by default for 1, 2 and 3 Standard Deviations (SD)

These value are adjustable to suit other variations that you choose.

1SD = 0.68269
2SD = 0.95445
3SD = 0.9973

Show UVA Lines

To show the Upper Value Area line information, check this option

Setting options can be found [here](#)

Show LVA Lines

To show the Lower Value Area line information, check this option

Setting options can be found [here](#)

Show POC Line

To show the Point of Control line information, check this option

Setting options can be found [here](#)

High / Low Volume Nodes

Show High Volume Nodes

To show the High Volume Node line information, check this option

Setting options can be found [here](#)

Show Low Volume Nodes

To show the Low Volume Node line information, check this option

Setting options can be found [here](#)

Node Strength

Node Strength allows you to control how strong each node will be. The higher the value selected will add stricter criteria for how wide a node will need to be for signaling.

Profile Settings

Show Text

Check this option if you'd like the annotation LVA, UVA, POC to be displayed

Show Level Text

Check this option to display the price level of the LVA, UVA or POC

Font Name

Select from font options provided

- Arial
- Times
- Times New Roman
- Helvetica
- Courier
- Courier New
- Veranda
- Tahoma

Text Size

Choose the size of the text, from 4 to 20

Horizontal Style

Use this option to select the horizontal alignment of the plotted text

0=RightofBar

1=LeftOfBar

2=Centered

Vertical Style

Use this option to select the vertical alignment of the plotted text

0=Beneath

1=Above

2=Centered

Extend Left

Check this option if you'd like the LVA, UVA and POC lines to extend to the left

Extend Right

Check this option if you'd like the LVA, UVA and POC lines to extend to the right

Show Origin Date

Check this option if you'd like text printed that shows the date/time where the profile started

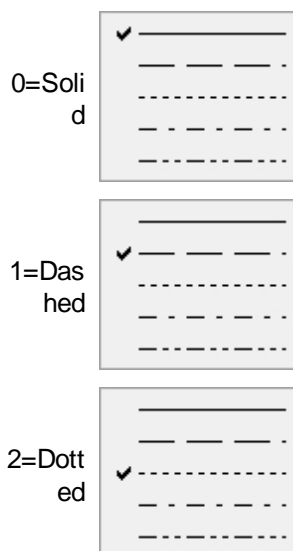
Line Width

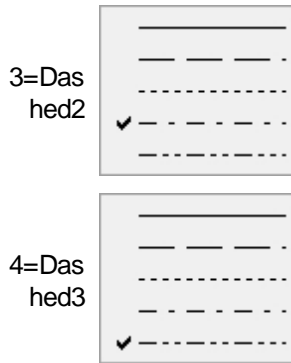
Use this option to set the width of the lines

0 is the thinnest, 6 is the thickest

Line Style

Use this option to set the style of the line





Fill Color

Select the [color](#) you'd like for the settings

Fill Color Opacity

Choose the opacity of the color from 0 to 250.

0 is transparent
250 is fully opaque

Accent Color

Select the [color](#) you'd like for the Accent. This setting will be applicable to the LVA, UVA and Value Area

Accent Color Opacity

Choose the opacity of the color from 0 to 250.

0 is transparent
250 is fully opaque

Disclaimer

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