

ORDERVANE

Order-Flow Indicator for NinjaTrader 8

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NT Pro — Installation & Activation Guide

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<!-- 2026-10-25 · NT Pro full customer guide (English = source · Korean = install-guide.nt-pro.ko.md, which still holds only the install part). Install / activation / update / uninstall facts = real NinjaTrader 8.1.8.4 run by the owner on 2026-10-25 (import fresh + over an existing install, F5, trial key, Remove NinjaScript Assembly order, re-import). Feature and reading sections added 2026-10-25 night: every sentence checked against OrderVane_NT8 @ v7.0.2168 code (nt/OrderVanePro.cs · nt/OrderVanePro.Settings.g.cs · smwin/*.cs · linked QT sources) and memory nt8-port.md / docs/port-pro-all.md. Structure follows OrderVane/docs/install-guide.pro.md. Left out on purpose: bid/ask walls and volume shelves (no on-screen NT check recorded), and settings that are visible in the NT settings window but not read by the NT code. -->

OrderVane NT Pro brings OrderVane's footprint, big-trade markers and Session Map window to NinjaTrader 8. Inside every bar you get the bid/ask ladder with imbalance, POC and value area; on the tape, big-trade bubbles, absorption bars and clusters; around it, the previous session's levels, a per-bar statistics grid, drag-to-draw range profiles, a big-trades list and the Session Map in its own window.

OrderVane is an analysis & visualization tool. It does not place orders and does not give buy/sell signals; every trading decision and execution is made by you in your own broker.

At a glance — a few minutes. Import the .zip in NinjaTrader (Tools -> Import -> NinjaScript Add-On) -> compile once (NinjaScript Editor, F5) -> add OrderVane Pro to a chart -> paste your license key. Full step-by-step below.

Before you begin

You will need:

- NinjaTrader 8 on Windows. Built and tested against NinjaTrader 8.1.8.4 (Help -> About); other 8.1 versions may work but are not tested.
- Your OrderVane NT Pro license key — in your purchase (or free-trial) confirmation email.
- The OrderVane NT Pro download — a file named like `OrderVaneNTPro-v7.0.2168.zip`. Do not unzip it; NinjaTrader imports the .zip as is.
- An internet connection for the first activation.
- Tick (time & sales) data for the instrument. OrderVane NT Pro builds its footprint and Session Map from a 1-tick series it requests itself.

Step 1 — Import the package

1. In the NinjaTrader Control Center, open Tools -> Import -> NinjaScript Add-On...
2. Select the `OrderVaneNTPro-v...zip` file you downloaded and confirm.
3. NinjaTrader reports when the import is complete.

The package contains one assembly (`OrderVane.NT8.dll`), the indicator OrderVane Pro, the drawing tool OrderVane Range Box and a settings-window helper. NinjaTrader compiles the indicator against `Documents\NinjaTrader 8\bin\Custom\OrderVane.NT8.dll`.

Antivirus note — some antivirus or Windows SmartScreen may flag a new, unsigned .dll as a false positive. If your antivirus quarantines OrderVane.NT8.dll, restore it and add an exception for Documents\NinjaTrader 8\bin\Custom.

Step 2 — Compile once (F5)

NinjaTrader does not recompile NinjaScript on its own when it starts. After every import:

1. Open New -> NinjaScript Editor.
2. Press F5 (compile). Wait until the editor reports no errors.
3. On any chart that already shows OrderVane, click the chart and press F5 (reload NinjaScript) as well.

Do both — the editor F5 and the chart F5 — every time you install or update.

Step 3 — Use your own workspace

Build your OrderVane charts in a workspace of your own: Control Center -> Workspaces -> New, give it a name, and build your charts in it. OrderVane's settings — including your license key — are saved with the workspace, so save it when NinjaTrader asks on exit.

Step 4 — Add OrderVane to a chart

1. Open a chart for the instrument you want to analyze.
2. Right-click the chart -> Indicators..., select OrderVane Pro in the Available list, click add, then OK.
3. Wait until NinjaTrader finishes loading the chart's history. While it shows "Calculating...", NinjaTrader does not accept new indicators or setting changes.

Step 5 — Enter your license key

1. Open the indicator's settings (right-click the chart -> Indicators... -> select OrderVane Pro).
2. In the License group, paste your key into License key and click OK / Apply.
3. The License status line in the same group shows the result once the key has been checked.

Until a valid key is entered, the chart shows "OrderVane NT Pro — license required" with the reason and where to enter the key (Indicator settings -> License -> License key). Your candles stay visible, but the OrderVane drawings are hidden.

Step 6 — Verify it's working

- The indicator name in the top-left of the chart panel starts with OrderVane Pro.
- License status reads Active — or Free trial · N days left for a trial key. The same text appears after the indicator name on the chart.
- Zoom in until the candles are wide; bid/ask cells appear inside each bar.

- The Session Map opens in its own window (setting Session Map window, on the indicator's Parameters group).

First load takes a moment. OrderVane reads the chart's tick history before it draws; while that runs a line such as `loading tick history...` can appear on the chart.

The footprint, the markers and the statistics grid cover the bars the 1-tick series has trades for; older bars are drawn as candles only.

Reading a footprint bar

A footprint bar replaces the single candle body with a price ladder. Each row is one price (or a group of ticks), and each row is split in two:

- Left half = bid side. Volume that traded at the bid — sellers hitting into resting buyers.
- Right half = ask side. Volume that traded at the ask — buyers lifting resting sellers.

OrderVane decides the side of every trade from the bid and ask at that moment: a trade at or above the ask counts as buying, at or below the bid as selling, and a trade in between follows the tick rule.

By default each cell shows volume, with a faint horizontal bar behind the number scaled to that cell's size, so you can read relative activity without reading every digit. You can switch the cell number to trade count, bid/ask percentage of the level, or average trade size (Footprint cell data type).

Rows are grouped. By default three ticks are merged into one row (Ticks per row in the quick menu, or Footprint price step (ticks, 1=off) in the settings). Set it to 1 to see every tick — the rows get shorter, so you'll need to zoom in further for the numbers to fit.

What the colors mean

Most numbers are deliberately neutral. Color is reserved for the things worth noticing:

- Imbalance. When one side of a row is at least 3x the other (Footprint imbalance ratio), that half-cell is colored and its number is bold — the up color on the ask side, the down color on the bid side (cyan and orange in the default OrderFlow palette; Classic in Footprint color scheme gives green and red). By default the two halves of the same row are compared; diagonal comparison is a separate switch, off by default.
- Stacked imbalance zones. When 3 or more imbalanced rows stack consecutively (Footprint stacked imbalance bins), OrderVane marks the price band and extends it to the right until price trades through it. Over past bars you see the upper and lower boundary lines, so the cells stay readable; to the right of the last bar the zone is hatched. A label such as `Stack▲ x3` sits at the start of the zone. Broken zones fade instead of disappearing outright.
- POC — the price that traded the most inside that bar — is outlined in gold with a star marker (Show POC highlight (yellow fill + outline + star), on by default).
- Value Area — the band around the POC holding 70% of the bar's volume (Value Area percent (50-95, std 68)) — is drawn as dotted upper and lower boundary lines by default. You can switch it to background shading, or both (Footprint value area style). The dotted lines stay visible when you zoom out past the point where cells hide.

Inside each bar OrderVane also draws a small horizontal volume profile (Footprint volume profile, on by default): one bar per row, as long as that row's volume and colored by that row's delta, with the row's delta printed on it when there is room. It shows at a glance where the bar concentrated its trade and which side won each price.

Above each bar, a total-volume label and a delta label show the bar's totals (both on by default).

Levels the footprint leaves behind

These are drawn from closed bars and stay on the chart until price deals with them:

- Zero print levels (on by default) — a price inside a closed bar where one side printed nothing at all while the other side traded at least Zero print min side volume (10). When price comes back to it, the line fades out over the next few bars.
- Naked POC lines (off by default) — a bar's POC extended to the right as a dotted line labelled `nPOC` until price returns to it, then faded out.
- Unfinished auction (off by default) — a purple line at a bar high or low where both sides printed, labelled `UA`.
- Bar-POC dots (off by default) — a dot on each bar's most-traded price.

These are descriptions of what traded. None of them is a forecast that price will react there.

What happens as you zoom out

OrderVane simplifies rather than crowding the screen:

- Below 34 px of bar width (the default) the cells are hidden entirely and you see the candle only (Footprint cluster min bar width (px)).
- Below 11 px of row height the numbers are hidden — and by default the cells with them (Footprint text min row height; Footprint: hide cells when numbers do not fit is on by default, turn it off to keep colored boxes without numbers). There is a matching bar-width threshold (Footprint text min bar width (px)), but it also defaults to 34 px — so at stock settings the cells vanish at the same width the numbers would.
- Cells smaller than 3% of the bar's largest cell drop their number but keep their bar (Footprint text dust filter %). Imbalanced rows and the POC are exempt.
- A cell also drops its number when a four-digit figure would not fit. That one has no setting.

When cells are hidden, a small direction triangle can be drawn under each bar showing which way that bar's delta went (Delta shadow when zoomed out, off by default).

If a bar is hatched — a bar drawn with faint diagonal hatching sits inside the loaded tick history and the chart has volume for it, but no trades from the 1-tick series landed in it. OrderVane shows no cells and no delta there, because the buy/sell split for that stretch is not known. When the bar is wide enough (Footprint text min bar width (px), 34 px by default) its total volume is printed above it as Σ and a number.

On a white chart

NinjaTrader's default chart background is white. When the chart background is light, OrderVane darkens its text, lines and neutral fills so they stay readable; you do not need to change any color yourself.

Markers on the tape

Big-trade bubbles (●)

Every bubble is a large print: OrderVane takes it from the tape and draws it at the price and time it happened. Trades that arrive within Time interval (sec) (0.1 s by default) are grouped, and a group

counts as a big trade when its total reaches Big trade min volume (60 by default), it spans no more than Big trade max span (ticks), and its delta (buy minus sell) is at least Min delta filter (%) of its total. The bubble is colored by the side that traded more, and its size grows with the volume. Same-side bubbles within two ticks of each other in one bar are drawn as one.

Where the tick history does not reach there are no bubbles: OrderVane will not draw an estimate in the shape of a trade.

Marker importance filter (on) draws only the largest bubbles that fit the visible chart, about one per 24 pixels of width, plus every bubble from the last 10 minutes; zoom in to see them all. Bars to show (0 = all) limits markers to the most recent bars, and Lane stacking enabled (off) spreads overlapping bubbles into lanes.

Absorption bars

A short horizontal bar marks a price where big trades kept arriving without moving price: groups whose price span stays within Absorption max range (ticks) (1), on the same side, a few seconds apart and within a tick of each other, are merged, and the result is drawn once it reaches Absorption min volume (100). The color is the side that was doing the hitting.

When two or more same-side absorption bars sit on nearby prices (within 3 ticks and 45 minutes), they form a zone labelled `Abs▲ xN` or `Abs▼ xN` (Absorption stack zone, on). The zone fades once a closed bar trades more than a tick through its far side.

Clusters (diamonds)

A diamond marks two or more same-side big trades that landed within 45 seconds and 4 ticks of each other, once their combined size reaches Cluster min volume (50). The number under the diamond is that combined size.

Reload markers

A short line labelled `RxN` marks a price where large same-direction trades kept arriving: at least Reload min count (3) of them, each within Reload window (sec) (45) of the one before (Reload markers, on).

The Adapt chip

At the top center of the chart a small chip reads Adapt N. It is the "big" size OrderVane derives from your own history: the average of the largest big trade of each recent day (Lookback days (3-30), 3 by default), times Factor (0.1-3.0, step 0.05), never below Big trade min volume. While fewer than three days are on record it reads `(base n/3d); (held)` means it is showing the last value it had.

By default the chip is shown for reference only and the bubbles keep using your fixed Big trade min volume. Turn on Apply adaptive to markers and the bubbles use the adaptive size instead — fewer, larger trades, with the whole chart re-filtering as the market shifts.

Sounds

With Sound enabled (on), a live big trade at or above the size the bubbles use plays a short sound — one for buys, one for sells — no more often than Sound cooldown (ms) (1500). The default sound files are created in `Documents\OrderVane_Sounds\`. Loading history is silent: only trades that are happening now make a sound.

All of these are observations of what already traded. None of them is a buy or sell signal.

Volume shelves

A volume shelf (Volume shelf levels) is a price that took an unusual share of the volume traded around it. OrderVane keeps that price on the chart until price comes back to it:

- Solid line — price has not come back to that level yet, so the line runs to the right edge. Dashed line — it has, and the line stops at the bar where that happened. The shelf stays either way. Shelves do not expire with age; when there are more than the chart draws, the oldest ones drop off first (Volume shelf max active). Volume shelf extend past touch runs every line to the edge instead. A short vertical tick marks where the shelf began; when the start is off-screen the label carries a leading «.
- The color is the side that traded more at that price. When the two sides are close the line stays neutral grey.
- The label reads, for example, 434×343 30m 56%: volume at the bid on the left, at the ask on the right — the same order as the footprint cells — then the window it was measured over (30m / 60m / 4h) and the winning side's share. If big-trade prints landed on that price, ●2 is appended — how many of them built the shelf.
- Thicker means confirmed by more windows. Every level is measured against three windows at once — 30, 60 and 240 minutes — and the line weight follows how many of them found it unusual. Volume shelf min scales (1-3) keeps only the levels confirmed by that many windows.
- The same shelf sits at the same price on every timeframe. The measurement reads fixed five-minute buckets built from the 1-tick series, not your chart bars, so switching from 1-minute to hourly does not move a shelf or change its numbers.
- "Unusual" means large against the average level of its window (Volume shelf strength (x avg level)). Volume shelf min volume (0=auto) adds an absolute floor in contracts; left at 0 it follows the observed average.
- Optional count. Turn on Volume shelf verdict counter (group Footprint (Advanced), off by default) and each label gains 3/8 — price visited the shelf eight times and three of those visits ended without a close on the other side. While the last close respected the level the line stays solid; once a close lands beyond it the line turns dotted. This is a record, not a forecast.

The quick menu's LEVELS group holds the shelf switch and its main numbers, and the Legend pill names the shelf line while shelves are on.

A shelf records what happened at that price. It is not a forecast that price will react there.

Quick menu (on-chart)

A column of small buttons sits on the left edge of the chart, about a fifth of the way down. Hover a button to see what it is:

1. Range profile — arms drag-to-draw for a range profile box (see Range profile below).
2. Footprint & markers — opens the quick panel described here.
3. Big trades list — opens the big trades window (see the next section).

Click the quick-panel button to open the panel — the fastest way to change what is on screen without opening the settings window. Click the button again to close it. The panel stays open while you work and while you pan the chart.

The left column controls the footprint itself:

- Footprint cells — the master switch for the whole ladder.

- **STYLE** — four rows: Bar style, Color scheme, Value Area, Candle style. Click a row and the choices open directly underneath it. Several rows can be open at once, and picking an option does not close the panel.
- **Ticks per row** — a [-] value [+] stepper. The box shows how many ticks are merged into one row, such as 3t. Stepping below 1 selects Auto, and the box then shows what the volatility rule picked, such as Auto 4t.
- **Delta width** — the width of the in-bar volume profile, as a percent of the bar.
- **DISPLAY** — POC highlight, the volume label on the bar, the delta label on the bar, and Delta shadow (zoom).

The right side holds everything drawn over the chart, in bannered columns (OVERLAYS, PROFILE, STATISTICS, SESSION VA). Click a group header to collapse it.

- **MARKERS** — Symbol preset first: click it and the markets unfold (CL / ES / NQ / GC / RTY / 6E); picking one writes that market's starting thresholds immediately, and the row reads Custom as soon as the three volume steppers no longer match a preset. Then Big trade markers with Min volume and Bars (how many bars back markers are drawn; the box reads All at 0), and indented under it Lane stacking, Apply adaptive and Importance filter. Then Aggression clusters with Cluster vol, Absorption with Absorb vol, and Reload markers.
- **LEVELS** — Stacked imbalance zones, Naked POC lines, Unfinished auction, Zero print levels (with ZP min vol while it is on) and Bar-POC dots.
- **CUSTOM PROFILE** — Range profile (draw), RP LVN bands, and RP tape strip (the speed histogram inside a box, off by default).
- **UI** — Overlay legend.
- **BAR STATS** — Bar stats grid, Row height, the T/s meter row with its Data, Style, Smoothing and Alert choices, and Vol backdrop.
- **PREV SESSION VA** — the session levels controls: Show profile, Extend levels, Touch band, Rebuild profile, Absorption verdicts, Session hours with Session open and Session close, VA %, Band ticks, Days back, and Session Map window, which turns the Session Map window on or off.

All number steppers work four ways: click the minus or plus for exactly one step, press and hold to repeat, scroll the wheel over the row, or click the value box to type a number. The wheel is only captured over a stepper row — anywhere else it still scrolls and zooms the chart as usual.

Hovering a row shows a card with what that switch does. These change only what is displayed — never your orders.

The legend

The Overlay legend starts collapsed as a small Legend pill at the top right of the chart. Click it to open a box that names the line and zone types currently drawn on your chart, such as stacked imbalance zones, zero prints, the previous session's levels and absorption marks. Click its header to collapse it again.

Big trades list window

The third button in the left column opens OrderVane — Big trades, a table of the big trades on the chart, newest first: time, side (B = buyers took the offer, S = sellers hit the bid), price and size, with a bar showing the size and its buy/sell mix. The table lists the same trades the bubbles draw, up to 500 rows. The button is there while Big trades list, Engine enabled (tick-based) and Show markers (●) are all on; click it again to close the window.

- Click a row and the chart moves to that bubble and circles it for about three seconds. The keyboard does the same: ↑ and ↓ step through the rows, Enter goes to the selected row, Home jumps to the newest, Page Up / Page Down scroll.
- All / Buy / Sell at the top filters by side.
- Size ≥ sets a minimum size for the list: use – and + (hold Shift for steps of 10), the mouse wheel, or click the number and type one (Enter to apply, Esc to cancel). Typing a digit while the window is active starts the same edit. The list never goes below the chart's own bubble minimum.
- Times are in the chart's time zone. Rows from today show the time only; on the first row of each earlier day the time carries the date, for example OCT 21 00:12, and a dotted line separates the days.
- When the window is wide enough, three more columns appear: a delta percentage (buy minus sell as a share of the trade), BASIS (the trade as a share of all volume traded in the minute before it, or in the window set by Basis volume interval (sec)) and L2 %, which shows – on NinjaTrader.
- The menu button holds Theme, Snap to windows, Always on top and Go to newest. The pin button keeps the window on top.

Until the chart has read its history the window says `Waiting for the chart...` It remembers its position, size, theme and filters in `Documents\OrderVane\bigtrades_window_nt.txt`.

Session levels

Session levels show which prices the market spent the previous session agreeing on, kept on the chart while today trades. This is on by default.

Session levels are drawn by the range-profile layer, so they need Range profile on rectangles to be on as well (it is on by default).

What gets drawn:

- The previous session's volume profile, as an automatic profile box over the hours it belongs to, labelled `D-1` with its date, so you can see where that session built value and where it left gaps.
- VAH, VAL and POC extended to the right, from the end of that session to the right edge of the chart, each labelled with its price. The POC line is dashed. These are the lines you watch price approach.
- A touch band around the VAH and VAL — a few ticks either side (Session levels: band ticks, 3 by default). Price rarely stops at an exact number, so the band is what "at the level" means in practice.
- An absorption mark when a touch is met with unusual effort and price barely penetrates the band. It is drawn as a short bar over the level for as long as the touch lasted, with an `absorption` label and an arrow for the side the touch came from.
- The current session is shaded very lightly from its open, with a dashed line at the open; a dotted line labelled `next session` marks where the next one begins.

The absorption mark is an observation, not a forecast. It says: a lot of size traded at this level and price did not move through it. That is a description of what already happened. It is not a probability, not a signal, and not a recommendation — what you do with it is your decision.

It is drawn after the touch ends, and only when price did not push through. So every mark you see sits on a touch the level held, and a touch that broke through gets no mark. Looking back, the marks will always look like a clean record; that is how the mark is defined, not evidence that absorption makes a

level hold.

Choosing the session

By default Session levels: session hours (blank = auto) is left blank, and OrderVane uses the instrument's trading day as NinjaTrader reports it. To use regular trading hours instead, type them in exchange time, for example 08:00-13:30, or use the quick panel's Session hours, Session open and Session close rows. The Session Map window's Session hours menu changes the same setting (see Setting the regular session hours below).

Session levels: sessions back (1 by default) controls how many previous sessions are drawn. Older sessions are drawn fainter, labelled VAH-2, VAL-2 and so on, and without the touch band — the band marks the level being measured, and measuring against several days at once is not what it is for.

If you change the value area percentage or the session hours, the profile rebuilds; you can also force a rebuild with Rebuild profile in the quick panel after more history has loaded.

Setting the regular session hours

The Session Map's regular-hours rows use the exchange's clock. Set them in the Session Map window's own menu: the menu button at the top right of the window -> Session hours. Each instrument root (for example CL) keeps its own hours. Left unset, the window uses the whole trading-day session ("RTH not set"). The on-chart quick panel also has a Session hours row: auto uses the trading-day session, manual uses the Session open and Session close you set.

Session Map window

The Session Map puts yesterday's value in context: the last five sessions and today on one price axis, in a window of its own that you can keep on a second monitor. The window is on by default and opens when OrderVane Pro is on a chart with a valid license.

What the window shows:

- **LAST 5 SESSIONS** — five past sessions side by side, each with its candles, its volume profile, its value area and POC, and its VWAP. The label above each one says how that session's value sat against the session before it: Higher value, Overlapping higher, Inside value, Outside value, Unchanged value, Overlapping lower or Lower value.
- **TODAY** — today's candles with the developing profile, today's VWAP, and the prior session's VAH, POC and VAL drawn across.
- **VALUE (left)** — the prior session's VAH, POC and VAL as prices, and where the last price is against that value area.
- **WATCH (left)** — the nearest levels, numbered, each with what it is and how many ticks away it is. The same numbers mark those levels on the price axis.
- **LAST 10 / 20 SESSIONS (left)** — of the last 10 and the last 20 sessions, how many moved value up, how many moved it down, and how many did neither, plus how far value moved over each span (Net move).
- **VOLATILITY (left)** — the current ATR on 5-minute bars and how it compares with what is normal for this time of day.

Everything in the window is a description of what has already traded. The top line of the window says so — description, not a forecast — and the WATCH list is a list of places, not a suggestion to act

at them.

Chart and window together

- Crosshair link. The price under your mouse on the chart is marked at the same price in the window, and the price under your mouse in the window is drawn on the chart as a dashed blue line. When that price is above or below what the chart shows, an arrow and the price appear at the top or bottom edge of the chart instead.
- Closing. Closing the window with its X button keeps it closed, also after you restart NinjaTrader. To reopen it, click the quick panel's Session Map window row off and on again, or in the indicator settings turn Session Map window off, click OK, then turn it on again.
- There is one Session Map window, however many charts carry OrderVane Pro.

The window's own menu

Click the menu button at the top right of the window, or right-click anywhere inside it:

- Always on top — keeps the window above other windows. The T key does the same.
- Snap to — what the window sticks to when you move it: Off, NT windows, or NT windows + screen edges.
- Theme — Dark, Light, Classic, Terminal, OrderVane, Purple, Ember, or Auto, which follows the chart background. It applies to this window only; the chart keeps its own colors.
- Sections — turn the Volatility, Watch levels and Value history blocks on or off. Value is always shown. The left-hand cards appear only when the window is wide enough; when it is too narrow, this menu says how wide it needs to be.
- Watch levels — how many to show (3 to 6), and which optional kinds to add: overnight high and low, the previous session's high and low, today's high or low that has held for 15 minutes or more, and value edges from two sessions ago.
- VWAP — show or hide the VWAP lines, today's and each past session's.
- Chart crosshair link — turns the price link with the chart on or off.
- Session hours — Automatic or Regular hours (RTH) in exchange time; see Setting the regular session hours. The chart's session levels use the same hours.
- Custom title bar (NT color) — turn it off to get the standard Windows title bar; the menu then opens with a right-click inside the window.
- Minimize (also the X key while the window is active) and Close window.

The window remembers its position, size, theme and these choices in `Documents\NinjaTrader 8\OrderVane\session_map_window.json`.

What it needs

The Session Map reads the same 1-tick series as the chart's footprint, plus a 5-minute series it requests for the volatility card. While that history is loading the window says `Loading this chart's tick history...` A session that the loaded tick history does not cover cannot be drawn, so load enough days on the chart for the five sessions you want to see.

The measurement layer

Per-bar statistics grid

A compact table pinned to the top of the chart by default (Bar stats grid position), one column per bar, aligned with the bars themselves. Each row is one measurement. The rows on by default are total volume (Vol), volume per second (V/s), the tape speed row, delta, delta as a percent of volume, cumulative delta (which restarts at each NinjaTrader trading day), and the largest and smallest delta reached inside the bar (maxD, minD). Bar duration, trade count, buy and sell volume, POC price and delta change are there to switch on. Rows are switched on individually. The row names sit in a narrow column at the right end of the grid, just left of the price axis. While the chart's price scale is automatic, OrderVane widens it by the grid's share of the panel so the bars are not drawn underneath the grid.

The tape speed row is not a number but a small histogram of the measurement you pick (volume per second by default), and the color is the direction of that bar's delta. In the default bipolar style, bars with positive delta stand above a centre line and bars with negative delta hang below it, and a second bar (volume by default) stands beside each speed bar (Bar stats: tape meter volume backdrop).

Cells are shaded when Bar stats: heat coloring (value-scaled cell background) is on and their value stands well above that row's average across the visible bars, so an unusual bar stands out without you reading the number. The bar still forming is left out of that average.

Empty cells are honest. A bar that lies outside the loaded tick history has no buy/sell split, and its delta rows print a dash rather than a zero. A zero would read as "perfectly balanced", which is a different statement from "not known".

Range profile (drag to draw)

Click the Range profile button at the top of the left button column, then draw a box over any stretch of chart the way you draw any NinjaTrader rectangle. OrderVane builds a volume profile for exactly that range from its own tick data and draws it immediately.

The box is the OrderVane Range Box drawing tool from Step 1 (NinjaTrader lists it as OrderVane Range Profile), so NinjaTrader handles selecting, moving, resizing, deleting and saving it with the workspace. It is drawn with no fill and a faint dashed border so it does not hide the chart. While you draw it, and while you drag its left or right edge, its top and bottom follow the highest high and lowest low of the bars inside; hold Shift to place them yourself. Moving the whole box, or dragging its top or bottom edge, keeps the prices you give it. The profile follows the box: move or resize it and the numbers rebuild.

Each box is independent. Select a box, hover it or click inside it, and the box is outlined and a row of chips appears under it for the things you change most often:

- **L** and **R** — the source for each side: Volume, Delta, Buy, Sell, TPO or Off. By default the left side shows delta (with a TPO outline) and the right side shows volume; the butterfly shape that results makes it easy to see where size traded without direction.
- **L+** and **R+** — extra sources drawn as outlines on top of the filled side, for comparing shapes.
- **VA** (value area and its percentage, 68 by default), **POC**, **VWAP** (a VWAP line that develops across the box), the row grouping in ticks (such as 1t), **Mag** (the magnet, which snaps the corners to bars when you release the box), **LVN** (low-volume bands), **T/s** and its step (a speed strip down the box's right edge), and a red cross that deletes the box.

The first time you change a chip on a box, that box keeps its own settings from then on. Double-click the box to open its properties; the OrderVane Profile group there holds the same per-box values.

A selected box also shows a small handle on its top edge: drag it sideways to change how far the bars extend into the box (Width N%).

The previous session's profile from Session levels is an automatic box of the same kind. Its chips work the same way, except that there is no magnet, speed strip or delete, and a change applies to all of the automatic boxes.

By default every box on the chart shares one scale, so a busy hour draws visibly larger bars than a quiet one (Range profile common scale across boxes). A box over bars the tick history does not cover reads no tick history in this range.

Your first 30 minutes

A workable order to get oriented:

1. Zoom in until the cells appear. Widen the bars until the numbers fit. If you see only candles, you are still zoomed out past the threshold — this is the single most common "nothing is showing" moment.
2. Read one bar slowly. Find the POC (gold, starred), the dotted Value Area boundaries, and the total-volume and delta labels above the bar. Get used to left = bid, right = ask before adding anything else.
3. Find the imbalances. Look for the colored, bold half-cells and then for places where several of them stack. Those stacks become the extended zones you'll actually reuse later.
4. Set your row grouping. Open the quick menu and step Ticks per row up and down. Lower gives you detail, higher gives you readable rows when zoomed out. There is no correct value — it depends on the instrument's tick size and how far out you trade.
5. Turn the levels on one at a time. In the quick menu's LEVELS group, switch on Naked POC lines, then Unfinished auction, and see what each adds on your instrument next to the zero prints that are on by default. Turning them all on at once makes it hard to tell which line is which; the Legend pill names what is on the chart.
6. Open the big trades list and click a few rows; the chart jumps to each bubble.
7. Put the Session Map on a second screen and move your mouse over the chart; the same price is marked in the window.

Installing over a weekend? NinjaTrader's Playback connection replays downloaded market data, a good way to look around before the next session.

Next steps

- Make it yours. Right-click the chart -> Indicators... -> OrderVane Pro to adjust cell content, colors, row grouping, thresholds, and sounds.
- Display-only by design. OrderVane visualizes order flow — it never places orders or issues buy/sell signals. You stay in control.
- Need a hand? Email hello@ordervane.com — we're happy to help.

Free trial

A trial key unlocks the full product for 14 days, with no card. Get one at ordervane.com/ninjatrader.

- One trial per computer. A second trial key on the same PC is refused with "Free trial already used on this computer — one trial per PC".
 - When the trial ends, the chart shows "Your free trial has ended — get a license at ordervane.com".
 - Paste a purchased key into the same License key field to unlock without reinstalling.
-

License & activation

- One license for NinjaTrader. OrderVane NT Pro is its own product: a Quantower OrderVane key does not unlock it, and an NT key does not unlock the Quantower indicators.
 - Connectivity grace. The first activation must be online. After that, with no internet connection your license stays valid for up to 7 days from the last successful check.
 - Number of computers. A purchased key activates on two computers.
 - Moving to a new computer. Email hello@ordervane.com with your key and we will free a slot.
 - Keep your key safe — it's in your purchase email.
-

Updating to a new version

When a newer build exists, the indicator name on the chart can show ↑ Update available · ordervane.com/update. OrderVane checks for this at most once a day; the check sends nothing and never downloads or installs anything on its own.

1. Download the current package from the download link in your purchase email.
2. With NinjaTrader running, import the new `.zip` over the old one (Step 1) — no need to remove the old version first.
3. Compile: NinjaScript Editor F5 (Step 2).
4. Restart NinjaTrader. NinjaTrader keeps the assembly it loaded at startup, so the new version runs after a restart.

Your workspaces and OrderVane settings are preserved; you do not need to re-enter your license key.

The indicator name can also carry a rollover reminder for futures, such as `Roll D-12`, taken from NinjaTrader's own rollover dates. In the last five days before the roll date it reads `Roll D-3!`, and on or after that date `Roll NOW!`.

Uninstalling

NinjaTrader removes the assembly only after the scripts that use it are gone, so remove them in this order:

1. Remove OrderVane Pro from your charts (right-click -> Indicators... -> remove) and delete any OrderVane Range Box drawings.
2. Open New -> NinjaScript Editor. In the NinjaScript Explorer, right-click each file below and choose Remove, in this order:
 - AddOns -> OrderVaneProConverter
 - Indicators -> OrderVanePro.Settings.g

- Indicators -> OrderVanePro
 - DrawingTools -> OrderVaneRangeBox
3. Control Center -> Tools -> Remove NinjaScript Assembly..., select OrderVane.NT8 and click Remove.
 4. Press F5 in the NinjaScript Editor.

If NinjaTrader says a file is still referenced, remove the file it names first and try again. To remove every trace, also delete the folder `Documents\OrderVane_NT_Pro` (license cache).

Troubleshooting

Symptom	Fix
OrderVane Pro isn't in the indicator list	Open the NinjaScript Editor and press F5. NinjaTrader does not compile imported scripts on its own at startup.
The chart still shows the old version after an update	Press F5 in the NinjaScript Editor, then restart NinjaTrader.
OrderVane disappears after restarting NinjaTrader	The workspace was not saved. Build your charts in your own workspace (Workspaces -> New) and save it.
"Add" or settings changes do nothing	The chart is still loading ("Calculating..."). Wait for it to finish, then try again.
"OrderVane NT Pro — license required"	Paste a valid key into License -> License key and check your internet connection (the first activation is online). The second line on the chart tells you why the key was not accepted.
"Key not accepted — check that the whole key was pasted"	Copy the key again from your purchase email, including every character. A Quantower OrderVane key does not work here.
"This key is already in use on its maximum number of computers"	Email hello@ordervane.com with your key and we will free a slot.
Session Map shows "RTH not set"	Set the regular hours from the menu button at the top right of the Session Map window -> Session hours.
"Remove NinjaScript Assembly" says a file is still referenced	Remove the scripts first, in the order under Uninstalling.
Antivirus flags or removes the DLL	A false positive on a new, unsigned assembly. Restore <code>OrderVane.NT8.dll</code> and add an exception.
No cells inside the bars	Zoom in. Cells are hidden below 34 px of bar width by default (Footprint cluster min bar width (px)). Also confirm Footprint cells is on in the quick menu.
Cells show colored boxes but no numbers	Footprint: hide cells when numbers do not fit is off (it is on by default and hides the cells instead), and the rows are too short for the text. Zoom in further, raise Ticks per row so fewer and taller rows are drawn, or lower Footprint text min row height.

Symptom	Fix
Older bars show candles only	They are older than the tick history the chart loaded. Load more days on the chart if your data connection provides the ticks.
Some bars are hatched	The chart has volume for those bars but the tick series has no trades in them. This is a data gap, not a fault.
The candles look different from my other charts	By design. OrderVane draws its own candles and hides NinjaTrader's so the two don't overlap. To go back to NinjaTrader's candles, switch off Wide candle overlay enabled. Switching off only Cover platform candles leaves two candles drawn on top of each other.
No previous-session levels on the chart	Session levels need both Session levels and Range profile on rectangles to be on.
The big trades list button is missing	Turn on Big trades list, Engine enabled (tick-based) and Show markers (●), and check that the license is active.
No sound on big trades	Sounds play only for live trades at or above the size the bubbles use, at most once per Sound cooldown (ms). Loading history is silent by design. Check Sound enabled, your Windows volume, and the files in Documents\OrderVane_Sounds\.
No markers appear	Make sure the instrument has live or historical trade (tick) data (time & sales). Markers need trades at or above their size thresholds.

Settings reference

Right-click the chart -> Indicators... -> select OrderVane Pro. The settings are grouped as listed below. Everything is display-only — OrderVane visualizes order flow and never places orders or issues trade signals. Some rows hide themselves while the switch they depend on is off. The tables cover the settings most people change; the remaining rows (mostly colors, spacing and fine layout) are named after what they do and are best left at their defaults until you need them.

Parameters

Setting	What it does
Session Map window	Opens the Session Map in its own window. On by default. After closing the window with X, turn this off, click OK, and turn it on again to reopen it.

License

Setting	What it does
License key	Paste your license key (purchase or free trial) here to activate OrderVane NT Pro.
License status	Read-only — your current activation status, such as Active or Free trial · N days left.

Footprint — the cells

Setting	What it does
Footprint cluster cells enabled	Master switch for the bid/ask ladder inside the bars.
Footprint cell data type	What the number in a cell is: volume, trade count, bid/ask percentage of the level, or average trade size.
Footprint column layout	Bid and ask side by side, or a single column showing volume or delta.
Footprint bar style	Switches the whole look at once: Custom, Numbers, Histogram profile, Delta blocks, Volume blocks, Ladder, or Heat row.
Footprint color scheme	Nine cell palettes (Classic, OrderVane, OrderFlow, LightWater, Monochrome, Gold/Purple, Steel, Ice/Fire, Neon).
Footprint price step (ticks, 1=off)	How many ticks are merged into one row. 3 by default.
Footprint cluster min bar width (px)	Below this bar width the cells are hidden and only the candle is drawn. 34 by default.
Footprint text min bar width (px) / Footprint text min row height	Below these, cell numbers are hidden — and the cells too while Footprint: hide cells when numbers do not fit is on (the default).
Footprint: hide cells when numbers do not fit	At zoom levels where the numbers cannot fit, hides the cells too rather than leaving color blocks.
Footprint volume profile / Footprint profile width % (10-50)	The per-row histogram inside each bar, and its width as a percent of the bar (the quick panel's Delta width).
Show volume on bar (top/bottom totals) / Show delta on bar (top/bottom totals)	The total-volume and delta labels drawn above each bar. Both on by default.
Footprint value area style / Footprint VA lines on zoom-out	Background shading, dotted boundary lines (the default) or both — and whether the dotted lines stay after the cells hide.
Show zero print levels / Zero print min side volume	Marks prices where one side printed nothing while the other side traded at least this much. On by default.
Reload markers / Reload window (sec) / Reload min count	The R×N lines, the time window and how many repeats are required.
Unfinished auction marking	Marks a bar high or low where both sides printed. Off by default.

Imbalance — imbalance and stacked zones

Setting	What it does
Footprint imbalance ratio	How many times the opposite side one half of a row must be to count as imbalanced. 3 by default.

Setting	What it does
Imbalance mode / Diagonal imbalance enabled (adjacent-price)	Compare the two halves of the same row, diagonally against the next price, or both. Diagonal is off by default.
Imbalance auto min volume / Imbalance min volume (0=off)	A minimum row volume derived from what is on screen, or a manual one. Either stops a single contract counting as an infinite ratio.
Footprint stacked imbalance bins	How many consecutive imbalanced rows form a zone. 3 by default.
Stacked imbalance zone extend (until broken)	Extends the zone to the right until price trades through it. On by default.

POC & Value Area

Setting	What it does
Show POC highlight (yellow fill + outline + star)	Marks the most-traded price in each bar with a gold outline and a star.
Naked POC extension (until touched)	Extends an untouched bar POC to the right until price returns to it, then fades it out. Off by default.
Show per-candle Value Area shading	Draws each bar's value area in the style set by Footprint value area style.
Value Area percent (50-95, std 68)	The share of the bar's volume the Value Area covers. 70 by default.
Bar-POC 4-type enabled / Bar-POC delta mode	A dot on each bar's most-traded price, and which bars get one. Off by default.

Candles & Takeover

Setting	What it does
Cover platform candles	Hides NinjaTrader's own candles so they don't overlap OrderVane's. On by default.
Wide candle overlay enabled	Draws OrderVane's own candle. With platform candles hidden, this is your candle; switch it off to return to NinjaTrader's.
Wide candle style	Classic, Border only, Modern left, Modern center, Brick, Histogram, Gradient, or a fixed 12 px width.
Delta shadow when zoomed out	The direction triangle drawn under each bar once the cells are too small to show. Off by default.

Power Trades — the big-trade engine

Setting	What it does
Engine enabled (tick-based)	Master switch for big-trade detection from the tape.
Time interval (sec)	Window for grouping trades into one big trade. 0.1 s by default.
Big trade min volume	Minimum size for a trade group to count as a big trade (bubble). 60 by default.
Bars to show (0 = all)	How many of the most recent bars still show markers (0 = all).
Show markers (●)	Shows or hides the big-trade bubbles.
Marker importance filter	Draws only the largest bubbles that fit the visible chart; bubbles from the last 10 minutes are always drawn.
Parent-Order enabled / Show child count (P{N})	Merges big trades that arrive close together in time and price into one parent bubble, and labels it with P and the number merged. Off by default.
Sub-threshold filter enabled / Min trade size (1-500)	Leaves out bubbles below the size you set. Off by default.
Big trades list	The left-column button that opens the big trades window. On by default.
Overlay legend (level types)	The Legend pill naming the line and zone types currently drawn. On by default.

Power Trades (Advanced)

Setting	What it does
Min delta filter (%) / Big trade max span (ticks)	How one-sided a group must be, and the widest price range it may cover.
Basis volume interval (sec)	The window used for the BASIS column of the big trades list (0 = 60 s).

Big Trade Display — how bubbles look

Setting	What it does
Lane stacking enabled	Spreads overlapping bubbles into vertical lanes. Off by default.
Display mode / Shape type	Total or split buy/sell volume on the bubble, and circle or square.
Bubble size min (px) / Bubble size max (px) / Sizing mode	Smallest and largest bubble, and what the largest is measured against: the largest trade on screen (default), in the loaded history, or a fixed reference.

Adaptive Threshold — the Adapt chip

Setting	What it does
Threshold enabled	Computes a "big trade" size from recent history and shows it as Adapt N.
Apply adaptive to markers	On: bubbles use the adaptive size. Off (default): the Adapt value is for reference only.

Setting	What it does
Lookback days (3-30) / Factor (0.1-3.0, step 0.05)	Days of history used, and a multiplier on the result. Lower factor = more bubbles.

Aggression — cluster (diamond) markers

Setting	What it does
Cluster min volume / Side filter	The minimum combined size of a cluster (50), and which sides are shown. The cluster-markers switch in the same group shows or hides the diamonds, as does the quick panel's Aggression clusters row.

Absorption — horizontal absorption bars

Setting	What it does
Absorption show on chart	Shows or hides the absorption bars.
Absorption min volume / Absorption max range (ticks)	Minimum volume absorbed at a price (100), and how tightly price must hold.
Absorption stack zone / Absorption stack min count	Merges nearby same-side absorption bars into an Abs▲ xN / Abs▼ xN zone, and how many bars that takes.
Symbol preset (apply on close)	Starting thresholds for a market: pick ES, NQ, GC, RTY / 6E or the CL defaults and click OK or Apply; the big-trade, cluster and absorption minimums change then and the dropdown returns to None. Starting points, not tested optima. The quick-menu preset applies immediately.

Sounds — audio alerts

Setting	What it does
Sound enabled / Sound volume (1-10)	Big-trade sounds (on by default) and their loudness.
Buy sound (WAV/MP3) / Sell sound (WAV/MP3) / Sound cooldown (ms)	The sound files (defaults in Documents\OrderVane_Sounds\) and the minimum gap between sounds (1500).

Bar Stats — the per-bar grid

Setting	What it does
Bar stats grid enabled (per-bar Vol/Delta/MaxD/MinD/V-s/Dur)	Master switch for the grid. On by default.
Bar stats grid position / Bar stats row labels	Dock it to the top (default) or bottom, and put the row names at the left of the chart or just left of the price axis (default).

Setting	What it does
Bar stats: show Volume row / Bar stats: show Delta row / Bar stats: show Delta% row	Volume, delta, and delta as a percent of volume.
Bar stats: show Cum Delta row (session)	Running delta since the NinjaTrader trading day started.
Bar stats: show Max Delta row / Bar stats: show Min Delta row	The largest and smallest delta reached inside the bar.
Bar stats: show Vol/Sec row / Bar stats: show Duration row	Volume per second, and bar length (off by default; constant on a time chart).
Bar stats: heat coloring (value-scaled cell background)	Shades cells whose value stands well above the row's average across the visible bars.
Bar stats: show Tape speed row / Bar stats: tape speed style	The speed row (on), drawn as a meter, numbers with heat, or the bipolar meter (default).
Bar stats: tape meter metric	What the speed row measures: volume per second by default, or trades, delta, buy or sell trades or volume per second, or average trade size.
Bar stats: tape control line period / Bar stats: tape control type	A moving average over the speed row, simple or exponential. Under 2 bars turns it off (the default).
Bar stats: tape meter volume backdrop	A second bar beside each speed bar (volume by default). On by default.

Footprint (Advanced)

Setting	What it does
Tape hot alert	Off (the default), a visual flash, or flash plus a sound when the tape goes hot.

Range Profile — drag to draw

Each box keeps its own settings once you change a chip on it; until then it follows these.

Setting	What it does
Range profile on rectangles	Master switch for range profiles — and for the session levels, which are drawn by the same layer. On by default.
Range profile draw button (on-chart) / Range profile quick chips (click under box)	The draw button in the left column, and the chip row under a box.

Setting	What it does
Range profile left source (0=Off 1=Vol 2=Delta 3=Buy 4=Sell) / Range profile right source (0=Off 1=Vol 2=Delta 3=Buy 4=Sell)	What each side shows. Delta on the left and volume on the right by default.
Range profile POC line / Range profile value area / Range profile value area % (50-100)	The most-traded row, the value area, and its share of volume (68 by default).
Range profile VWAP line	A VWAP line that develops across the box. On by default.
Range profile price step (ticks, 1=off) / Range profile width (% of box)	Row grouping, and how far the bars extend into the box. Dragging the width handle of an automatic prior-session box changes this value.
Range profile common scale across boxes	Makes every box share one scale, so their sizes are comparable. Off gives each box its own full width.
Range profile LVN bands / Range profile LVN threshold %	Shades the low-volume rows inside a profile, and how low a row has to be to count.
Range profile: tape histogram	A speed strip down the right edge of the box. Off by default.
Range profile magnet (snap to bars)	Snaps the box corners to the nearest bar, and to its open, high, low or close within 8 ticks, when you release the box. Off by default.

Session Levels

Drawn only while Range profile on rectangles is on.

Setting	What it does
Session levels / Session levels: previous session profile	Master switch, and the previous session's profile as an automatic box. Both on by default.
Session levels: sessions back	How many previous sessions to draw (1-10). Older sessions are fainter and carry no touch band.
Session levels: extend VAH/VAL/POC right / Session levels: touch band	The extended, labelled lines, and the band around the VAH and VAL.
Session levels: absorption at touch	Marks a touch where unusual effort met little penetration. An observation, not a forecast.
Session levels: value area (%) / Session levels: band ticks	The session value area (70 by default) and the band width in ticks (3).

Setting	What it does
Session levels: session hours (blank = auto)	The session window in exchange time, for example 08:00-13:30. Blank uses the instrument's trading day. The Session Map window's Session hours menu changes the same value.

Support

- Website: <https://ordervane.com>
 - Email: hello@ordervane.com
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Disclaimer

OrderVane is an analysis & visualization tool. It is not investment advice, it does not provide trade signals, and it does not place orders. Trading futures, CFDs, and FX carries a substantial risk of loss, including the possibility of losing more than your initial deposit. You are solely responsible for all trading decisions and outcomes. See the End User License Agreement at <https://ordervane.com/eula> for the full terms. NinjaTrader is a trademark of its respective owner; OrderVane is an independent product and is not affiliated with or endorsed by NinjaTrader.