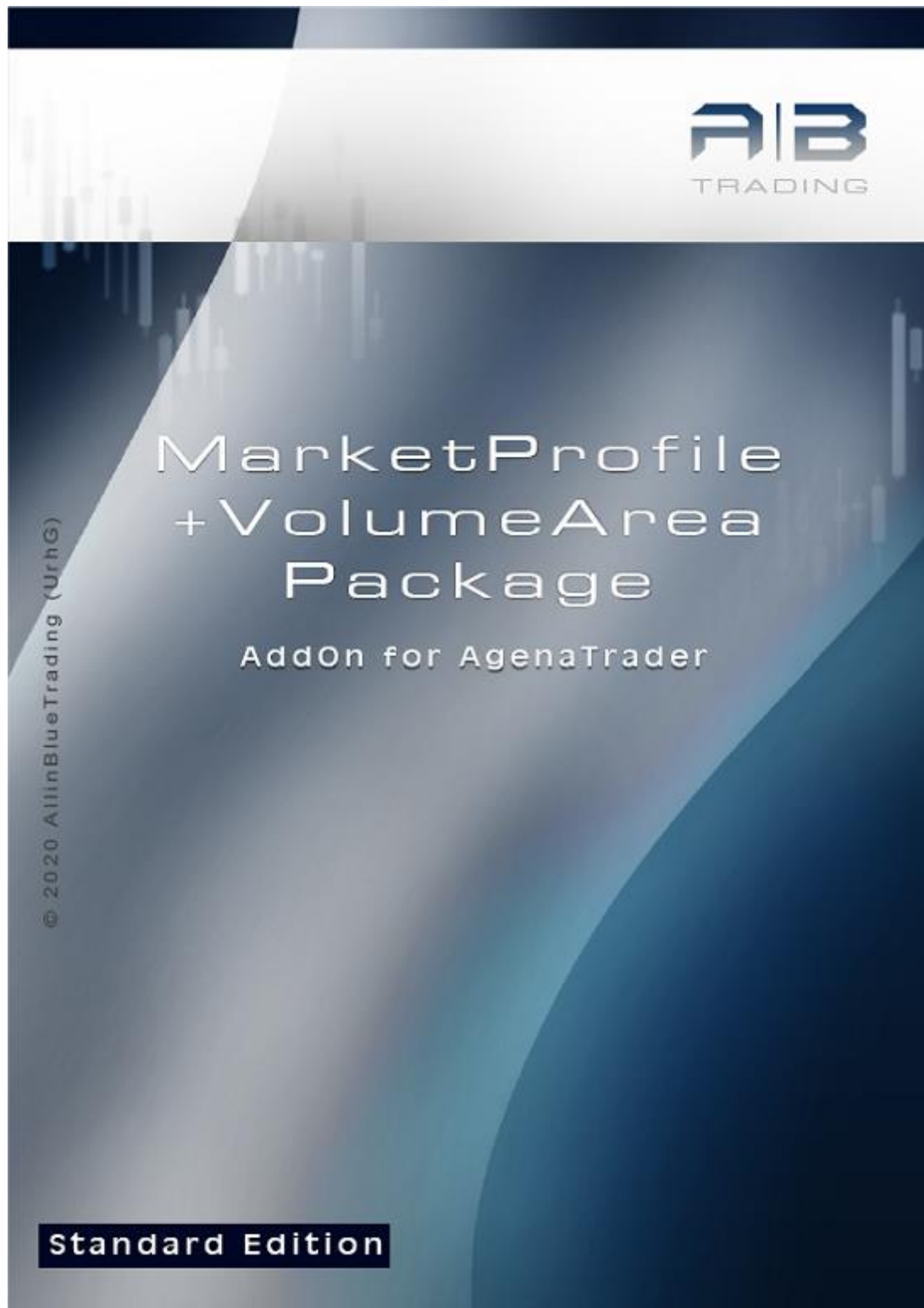*"Volume is one of the most important tools for professional traders, as volume is the cause of price movements".*

Much success, good trades and above all HAPPINESS & A GREAT LIFE!

Dr. Natascha Junga

MarketProfile +VolumeArea Package

AddOn for AgenaTrader

A|B TRADING

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Standard Edition

MarketProfile & VolumeAreaPackage by **A**llin**B**lue**T**rading

1. Overview and Short Description

Basic definition and differences Market Profile vs. Volume Profile/POC vs. VPOC

In contrast to the **Market Profile**, the **Volume Profile** measures the actual traded volume per price and displays this via histogram bars on the horizontal axis. The profile types Market Profile (TPO) and Volume Profile (VOC) are thus calculated differently.

The same applies to the **POC** vs. **VPOC**. While the POC of the Market Profile is generated from the duration of time a market has stayed at a certain price level, the VPOC is generated at the price level with the highest traded volume.

Since all indicators contain as modes both the Market Profile (**TPO**) and the Volume Profile (**VOC**) as well as the **VWTPO** and **VTPO**, the terms mentioned above are partly used synonymously in the following.

- ### MarketProfile/VolumeProfile – Short Description

This indicator corresponds to the well-known profiles with display of a histogram for a specific lookback period, which is defined by the number of bars entered.

The indicator is mainly intended to show support and resistance ranges and therefore, in contrast to the conventional calculation of the ValueAreaHigh/Low (AHL), a slightly different method was used to determine the AHL.
Since not all volume profiles follow the classic Gaussian distribution in their form and thus a "normal distribution" of the profile (price or volume over time) cannot be used as a basis for every chart, the overall distribution of the profile was taken into account in the calculation of the ValueAreaHigh/Low.
As an example: Clusters and areas with high volume or frequent price fixing (TPO) are found in the upper area of the histogram, accordingly the upper limit of the FairValueZone is adjusted upwards. Conversely, if the histogram is shifted to areas with lower prices, the lower limit of the fair value zone is adjusted downwards.
However, there are no changes in the profile shape. In any case, 68% of the total volume/price determinations are always within the FairValueZone (thus corresponding to the classical calculation method).

The point of control (POC), i.e. the point of the largest volume/price fixing, can therefore sometimes lie outside the FairValueZone due to the above calculation and is not "artificially" shifted into the FairValueZone.

In contrast to conventional volume profiles, the VolumeUp (rising price/candle) or VolumeDown (falling price/candle) is also displayed. With TPO (Time price opportunity), where the actual volume traded is not taken into account, the allocation to the corresponding zone (ZoneUp/Down) is made via the closing price of the candle (rising/falling).

All volume zones (AHL, FairValueZone) can be displayed in different colors, as well as a separate marking of the Point of Control (POC) is possible, the borderlines from the FairValueZone to the AreaHigh/Low can also be displayed separately.

It is also possible to display price markings and extended lines for these areas.

MarketProfile/VolumeProfile contains the following modes, which can be freely selected:

- **TPO** (Time price opportunity)
- **VOC** (Volume on close)
- **VWTPO** (Volume weighted time price opportunity)
- **VTPO** (Volume time price opportunity)

For ND (Normal Distribution), the volume profile is examined for normal distribution and divided into formations (for details, see detailed documentation). Overall, this is a descriptive description; a statistical test for normal distribution (e.g. Shapiro-Wilk test or similar), is not performed here.

 Two profile settings can be stored:

- VolumeProfileLarge
- VolumeProfileSmall

The difference between the two profiles is the number of LookBackBars.

Features & Settings

- Switch from a large profile to a smaller profile by mouse click - the size of both profiles can be freely adjusted via the lookback period (e.g. complete history for VolumeProfileLarge, 100 bars for VolumeProfileSmall).
- Price scale markers and AHL/POC line of the larger/smaller profile can be displayed despite switching the profile sizes (e.g. switch from large to small profile -> display of price scale markers of the large profile possible and vice versa).

- **<u>VolumeProfileSignal & VolumeProfileCondition</u> – ONLY in the ProVersion!**

These indicators/conditions are **<u>ONLY included in the ProVersion</u>** and enable, among other things, the screening via the analyzer in which of the three zones the current price is located.

- Volume Area High
- Volume Point of Control
- Volume Area Low

The distance of the current price to the Point of Control (POC) can also be calculated and implemented in conditions. The same applies to the areas around the Area High/Low. Furthermore, an upper and lower price range around the respective boundary line (AHL, POC) can be defined, which enables a further query of the current position of the price via condition.
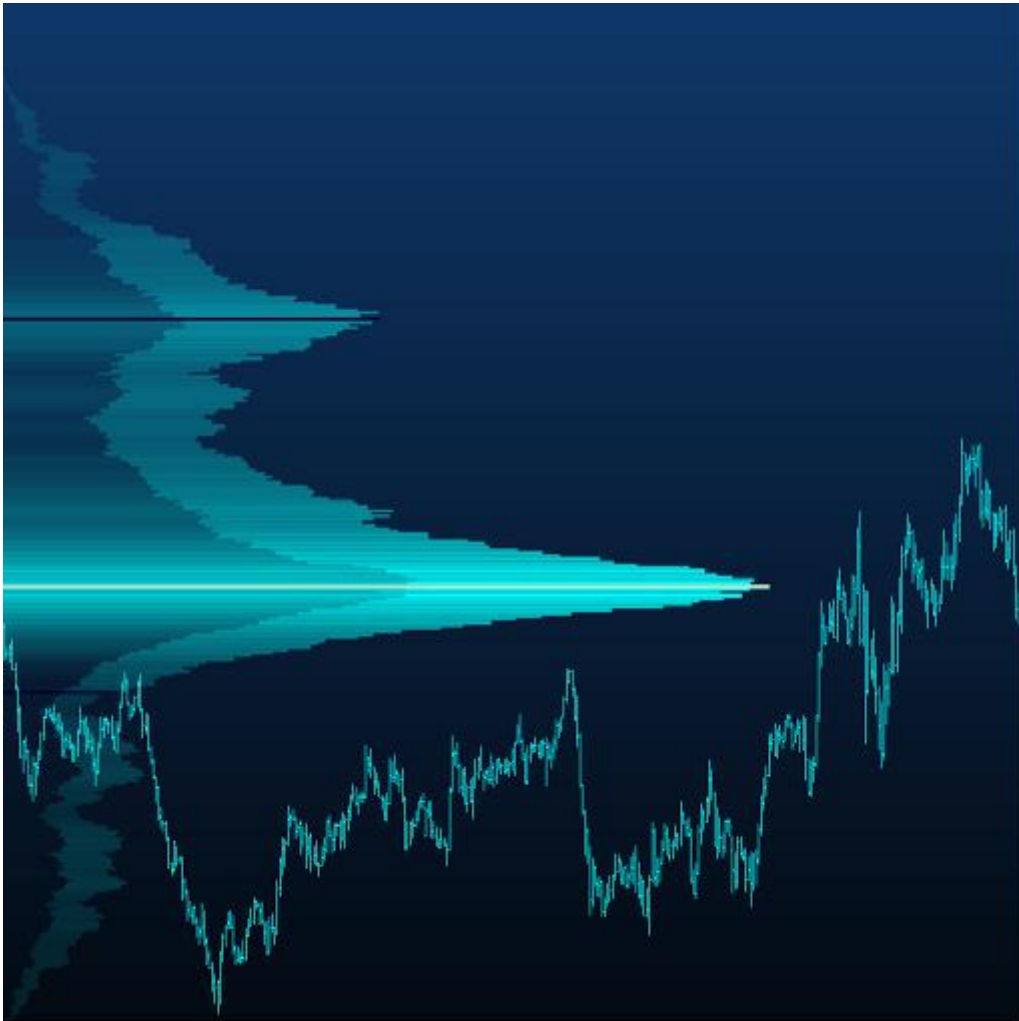By using the ND (normal distribution) it is possible to search for clear support and resistance areas and to screen for formations.

Furthermore, there is the possibility to select between over 20 possible outputs (VolumeProfileSignal) in order to optimize the scan, including a VolumeZone scan.

In summary, the chart image is captured by the analyzer and, among other things, the formation analysis can be used to filter for setups highly effectively in advance.

For further information see detailed documentation.

VolumeProfile in monochrome display (AreaHigh/Low only separated from the FairValueZone by a dark line). A multi-color display of the profile is possible (AHL).

IMPORTANT NOTE!

Dear customers of AllinBlueTrading UG (limited liability), before you start to work with the MarketProfile&VolumeAreaPackage, we ask you to study the user right as well as the risk notice and limitation of liability in detail. Your computer needs at least 8 GB RAM, better is 16 GB RAM and a stable, high-performance Internet connection.

If you download, install or use the software (MarketProfile&VolumeAreaPackage) in whole or in part (whether in demo or real money accounts), you confirm that you have read, understood and accepted all the instructions in the documentation. Furthermore, by installing and using the MarketProfile&VolumeAreaPackage, you declare that you agree with the notes mentioned under "Disclaimer" and confirm that you have understood them. If you do not agree with them, do not import, install or use the MarketProfile&VolumeAreaPackage.

The use as well as the integration of the information/signals/conditions supplied within the scope of this package into trading signals, trading strategies as well as the use of the described indicators, signals and conditions in automated trading systems is at the risk of the user of the package. Liability for direct and indirect consequences is therefore excluded.

2. Import AddOn

After you purchase the indicator through AllinblueTrading, you will receive the activation key for the "MarketProfile&VolumeAreaPackage" AddOn by e-mail.

The license key can also be found on your invoice.
A comprehensive installation guide for AddOns can be found in the official AgenaTrader documentation at

https://agenatrader.com/wiki/tiki-index.php?page=Pakete+%28AddOns%29+import

Detailed documentation on how to set the parameters of each indicator and instructions for use can be found in the **AgenaTrader user directory** after installing the package.

You can find more information about the AddOns and products of AllinBlueTrading at

https://AllinBlueTrading.com

3. Legal

3.1 Fees, support and obtaining licenses

The purchase price includes the support/update of the packages for one year, for all further years an annual support/license maintenance fee of 19.90 € (incl. VAT) or 29.90 € (incl. VAT) for the ProVersion will be charged.

The date of purchase and not the date of software activation is used as a basis.

The above prices may vary depending on the number of licenses purchased.

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