Real volume.
Two markets.
More context.

Compare NQ and MNQ volume behavior without leaving your trading chart. The indicator combines historical bars, relative volume, divergences and a delta based on executions received in real time.

PLATFORM

NinjaTrader 8

MODES

Chart / NQ / MNQ / Comparison

HISTORY

Instrument volume and average

DELTA

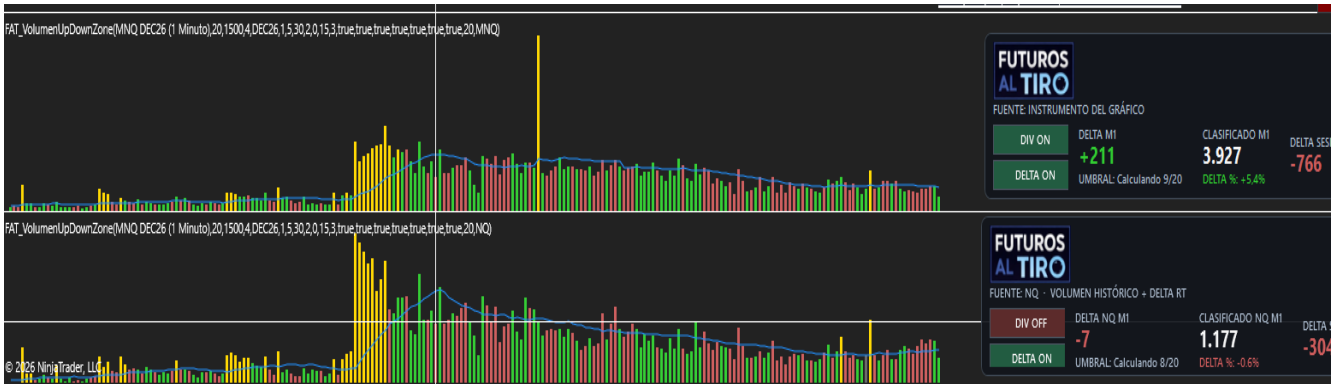
Real time; not reconstructed

NQ / MNQ · Historical volume + real-time delta

Built to compare participation across related markets with clearly identified data sources.

Reading the histogram

Separate volume histogram for each selected data source.



GREEN	Bar closes above its opening price.
RED	Bar closes below its opening price.
YELLOW	High relative volume based on the selected multiplier.
BLUE LINE	Average volume for the selected instrument and period.

The bar color represents the candle direction, not trade aggressor direction. Buyer/seller pressure is analyzed with classified delta, a different measurement.

Choose your volume source

The selection controls the histogram and delta panel. When an external source is used, the indicator requests the contract with the same expiry as the chart.

Chart instrument

Keeps the original data source. Useful when directly analyzing NQ or when no additional feed is needed.

NQ

On an MNQ chart, requests NQ historical bars and shows NQ delta in real time.

MNQ

On an NQ chart, requests MNQ historical bars and shows MNQ delta in real time.

NQ + MNQ comparison

NQ takes the main figures in the floating panel and MNQ appears once as a compact reference. The histogram keeps the chart source.

Two histograms, one chart

- Open an MNQ M1 chart. Add two indicator instances: one using Chart instrument, the other using NQ.
- Place each instance in a separate panel with its own scale. Compare the shape and relative changes of NQ and MNQ activity rather than raw heights.
- Check matching expiries and session templates. Real-time delta needs live trade data for both instruments.

Understanding the FAT panel

DELTA M1

Classified aggressive buying volume minus classified aggressive selling volume for the current bar.

CLASSIFIED M1

Contracts in the bar whose side could be identified using Bid/Ask.

DELTA %

Delta divided by classified volume, times 100. It is not the percentage of buy trades.

SESSION DELTA RT

Running delta total collected since real-time data became available.

THRESHOLD

Compares current absolute delta with an average of completed, classified bars. «!» marks unusually high delta.

Example: a +211 delta with 3,927 classified contracts equals about +5.4% net delta, not 5.4% buy-side trades.

History contains total bar volume. Historical delta is not reconstructed from OHLC bars or total volume: it starts when classifiable executions are received.

Key settings

Data source

Volume source; external expiry for charts other than NQ/MNQ.

Volume

Average period (20); high-volume multiple (1.5); show average.

Delta

Enable real-time delta; sample period (20); high-delta multiplier (1.5).

Divergences

Show DIV; pivot strength; spacing; minimum volume drop; connecting lines.

Confirmation

Confirmed LONG/SHORT signals and maximum bars allowed.

Appearance

Colors, floating panel, DIV and DELTA switches, panel placement.

Defaults are starting settings, not trading signals. Test changes in SIM and evaluate volume together with price structure.

Installation and responsible use

1. **Launch NinjaTrader 8**

   Open Tools from the Control Center.

2. **Import NinjaScript**

   Choose Tools > Import > NinjaScript Add-On.

3. **Choose the ZIP**

   Select the FAT Volumen Up/Down Zone installation package and confirm.

4. **Add to chart**

   Right-click a chart > Indicators > FAT_VolumenUpDownZone.

5. **Configure**

   Choose your volume source and indicator panel. Verify expiry and NQ/MNQ market-data access.

The public installation package must be an official NinjaTrader-exported ZIP. The .cs source file is for developers and is not a substitute for the standard import process.

IMPORTANT NOTICE

Informational indicator only; it does not place orders or guarantee results. Volume accuracy and availability depend on the feed, contract, trading-hours template and available history. Delta requires Bid/Ask and classifiable executions; some trades remain ambiguous. The trader remains responsible for all decisions and risk management.