TRADERSUITE · PROFESSIONAL INDICATOR SERIES

The Real Breakout Setup

The complete user guide — two NinjaTrader 8 indicators that work as one setup: TS Breakout Boxes draws the opening range and its breakout, TS Volume Flow finds the volume peaks, and a built-in filter keeps only the peaks that agree with the range. How it works, how to trade it, and every setting explained.

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GETTING ORIENTED

Contents

How to read this guide

Sections 1–4 get you running: what the setup is, how to install it, what you see on the chart. Sections 5–8 explain the mechanics — how the box is built, what counts as a breakout, how a volume peak becomes a signal and which ones the filter keeps. **Sections 9–13 are the trading part**: the playbook, a full trading day, session times, settings and the days to sit out. Section 17 documents every input. Nothing in this guide is a performance claim.

SECTION 01

The setup at a glance

ONE RANGE · ONE LEVEL EACH WAY · VOLUME THAT AGREES

A breakout without volume is a move with nobody behind it. A volume spike against the day's structure is noise. This setup only takes the volume signals that agree with the session's opening range — and ignores the rest.

09:30–10:00	1 / day	2.0 × avg	5-min
DEFAULT OPENING RANGE (NY)	BREAKOUT PER DAY, NEVER REPAINTED	VOLUME NEEDED FOR A SIGNAL	REFERENCE CHART ON NQ

In one paragraph. Between 09:30 and 10:00 New York time, **TS Breakout Boxes** records the highest high and the lowest low and shades them as a box. When the window closes the range is locked: a **blue line** marks the top, a **red line** marks the bottom, and both run until 16:00. The first bar that *closes* above the blue line is the long breakout; the first close below the red line is the short. Targets sit at one and two box-heights from the breakout close; the stop is the far side of the box. Underneath, **TS Volume Flow** paints every bar's volume green or red and fires a signal when a bar carries more than twice the average volume. With the filter on, it keeps a long signal only when the bar closes above the blue line and a short only when it closes below the red line — everything else is shown in grey and ignored.

What you are looking for

A range that breaks cleanly, and a volume peak on the same side of the line — ideally on the breakout bar itself or within the next few bars. That is the whole setup. The rest of this guide is about doing it the same way every day.

What the software decides for you

Where the range is, when it is locked, which bar is the breakout, where the targets and stop go, which volume bars count as peaks, and which peaks agree with the range. It does not place orders — see Section 16 for wiring it into a strategy.

Three settings that matter most

Range start / end (default 930 / 1000), **Time basis** (set it to **NewYork** unless your chart already runs on New York time), and **Signal at x average** (2.0). Keep the range times identical in both indicators — the filter in Volume Flow works out the range itself from its own settings.

SECTION 02

What the two indicators do

Two indicators, one job. They are sold together, unlock with one key, and are designed to sit on the same chart — the Boxes on the price panel, the Volume Flow underneath. Each one also works alone: the Boxes as a plain opening-range breakout tool, the Volume Flow as a volume-peak detector with the filter switched off.

TS Breakout Boxes — the price panel

- **Builds the box.** Highest high and lowest low between *Range start* and *Range end*, shaded on the chart.
- **Locks the range.** On the first bar after the window the box is fixed: blue line on top, red line at the bottom, running until *Levels end* (16:00 by default).
- **Marks one breakout a day.** First close above the blue line = long (green triangle under the bar); first close below the red line = short (red triangle above the bar). Only the first one counts; it never repaints.
- **Plots the trade.** Target 1 and Target 2 in green at 1× and 2× the box height from the breakout close; the stop in red at the far side of the box. A gold dot marks each target reached, a red dot a stop hit.
- **Keeps score.** The compact panel shows the range, its height, the breakout, its status and — in full mode — the T1 hit rate over the loaded history.

TS Volume Flow — the lower panel

- **Signed volume.** Every bar's volume is drawn above zero (green) when the bar closed up and below zero (red) when it closed down. A doji leans on the previous close.
- **The trigger.** Dotted lines at ± *Multiplier* × the average volume of the previous *Period* bars (2.0 × SMA 20). The average excludes the current bar, so a huge bar cannot lift its own trigger.
- **The signal.** A bar above the trigger is a peak: cyan dot for a long (up bar), magenta dot for a short (down bar). The bar itself is painted gold.
- **The filter.** On by default. Longs are kept only when the bar closes above the range top, shorts only below the range bottom, and nothing before the range locks or after *Levels end*. Skipped peaks still print as small grey dots.
- **For strategies.** A *Signal* plot carries +1 / –1 / 0 after the filter and *RawSignal* before it, so Strategy Builder or your own code can read them directly.

NQ / MNQ (reference) | ES · YM · RTY and the micros | Any futures with a clear open | 2 – 15 minute charts | Indicators only — no orders placed

> **Why two indicators and not one**
>
> The range logic lives in both files on purpose. Volume Flow does not load the Boxes indicator inside itself — that would force a second licence check with no key and break the filter. Each computes the same range from the same inputs, which is why the two time settings must match. It also means either indicator can be used on its own.

SECTION 03

Installing it — step by step

Installation takes about two minutes. You need NinjaTrader 8 (64-bit, 8.1 or later), the `.zip` from your purchase email or account download page, and a data feed for your instrument.

1. **Download the zip — and leave it zipped.** It contains both indicators. NinjaTrader imports the whole archive; do not extract it.
2. **Import.** Control Center › Tools › Import › NinjaScript Add-On…, browse to the zip, confirm. If NinjaTrader reports a duplicate, remove the older copy first (Tools › Remove NinjaScript Assembly) and import again.
3. **Restart NinjaTrader.** This guarantees the new assembly is loaded.
4. **Open a 5-minute chart of NQ** and add `TS_Breakout_Boxes` (right-click › Indicators › TraderSuite folder). Add `TS_Volume_Flow` the same way; it opens in its own panel underneath.
5. **Enter your licence key** in 0A. License › License Key of *either* indicator — they share one product code, so one key unlocks both, but each indicator needs the key typed in. Leave it empty for an automatic 7-day trial.
6. **Set Time basis to NewYork** in both indicators unless your chart is already on New York time (Section 11), then click OK. The Boxes panel should read `RANGE WAITING 0930-1000` until the next open.

Requirements

NinjaTrader 8 (8.1+, 64-bit) · minute data for your instrument (no tick data needed) · an internet connection for the first licence validation · a chart whose session covers the range window.

Moving machines?

Deactivate the old machine from your account dashboard first, then activate the new one. Activations used / allowed are shown on the panel.

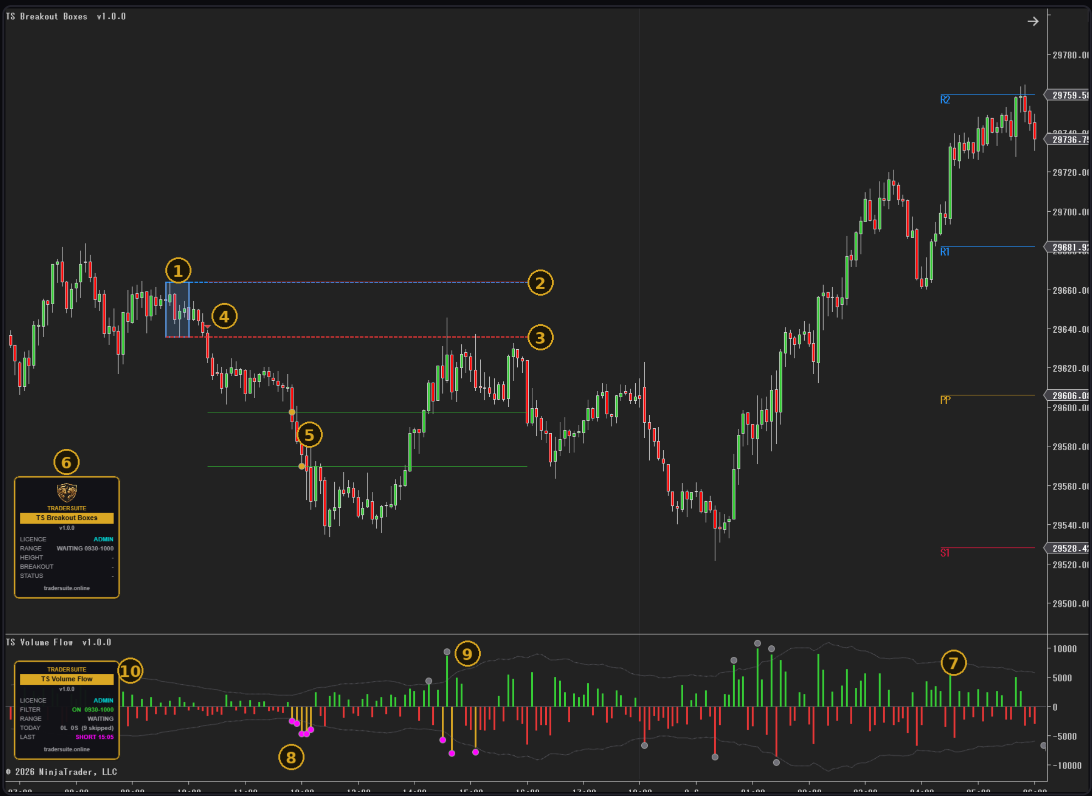
Tip — save the chart as a template

Once both indicators are set, right-click the chart › *Templates* › *Save As…* and name it **Real Breakout NQ**. Loading the template puts both indicators back with identical range times, which is how you avoid a mismatched filter on a Monday morning.

SECTION 04

Anatomy of the chart

A real NQ 5-minute chart with both indicators, taken on a short-breakout day. Everything below is drawn by the two indicators except the R1 / R2 / PP / S1 pivot lines on the right, which come from a separate tool.



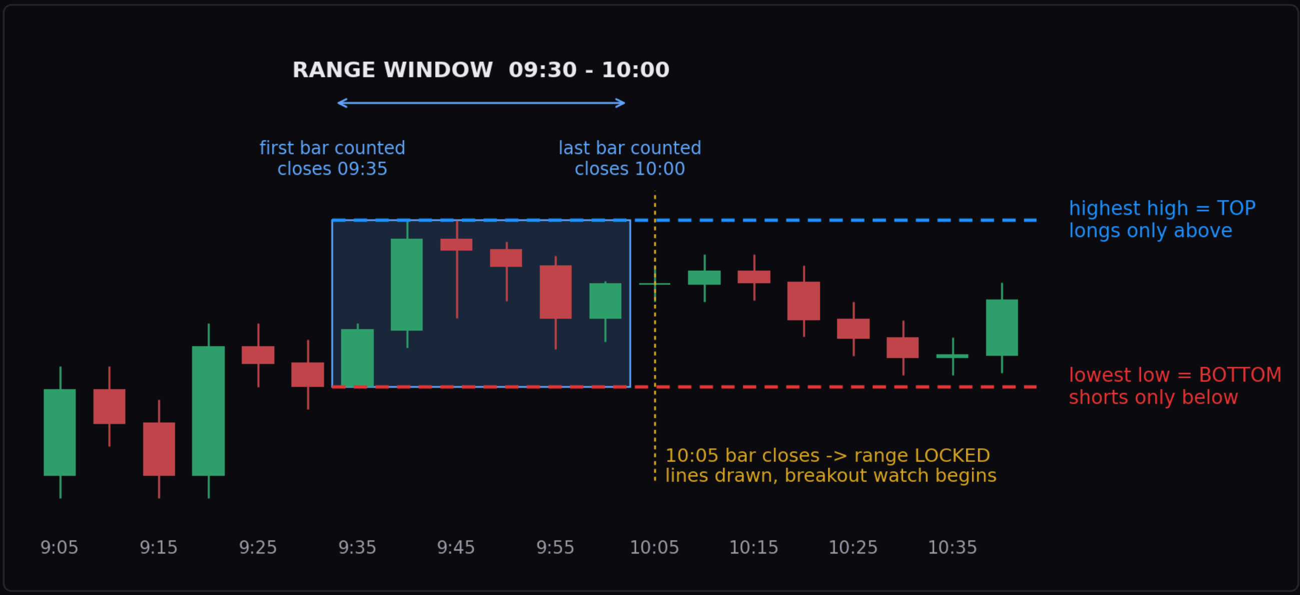
A short day: the range broke down at 10:05, Target 1 and Target 2 were both reached (gold dots), and the Volume Flow kept three short signals below the red line while skipping every peak that fired inside or above the box.

1. **The box.** Highest high to lowest low of the 09:30–10:00 window, shaded blue.
2. **Blue line — the top.** Runs from the box to Levels end. Longs are only allowed above it.
3. **Red line — the bottom.** Same, for shorts.
4. **Breakout triangle.** Red, above the first bar that *closed* below the red line. A green one under the bar marks a long.
5. **Targets and hit dots.** T1 and T2 at one and two box-heights from the breakout close; each gold dot is the bar that reached the target. The stop line sits on the far side of the box (here under the blue line).
6. **Boxes panel.** Licence, range, height, breakout, status. It reads WAITING because the chart's last bar is the next morning.
7. **Histogram and trigger lines.** Green above zero for up bars, red below for down bars, dotted lines at ±2 × average volume.
8. **Kept signals.** Gold bars with magenta dots: down-peaks that closed below the red line — the shorts the filter allowed.
9. **Skipped signals.** Grey dots: peaks inside the box, on the wrong side of a line, or after Levels end.
10. **Volume Flow panel.** Filter state, range state, today's kept and skipped count, last kept signal.

SECTION 05

The opening range — how the box is built

NinjaTrader stamps every bar with its closing time. That one fact decides which bars belong to the range. With a 09:30–10:00 window on a 5-minute chart, the first bar counted is the one that closes at 09:35 (it covers 09:30–09:35) and the last is the bar closing at 10:00. The range is locked on the very next bar — 10:05 — and that bar can already be the breakout.



Six 5-minute bars make the box. The 10:05 close locks it; from then on the blue and red lines are fixed for the day.

What the box measures

The highest **high** and lowest **low** of the window — wicks included, not just closes. The height is shown on the panel in ticks and points and is the unit the targets are measured in.

Half an hour or an hour?

09:30–10:00 is the classic. 09:30–10:30 makes a wider, calmer box with fewer false breaks and later entries. Test both on your market; keep whichever you choose identical in both indicators.

One box per day

A new trading day resets everything. Old days' boxes and lines stay on the chart for *Days to keep* (30) so you can review them, then they are pruned.

When no box appears

The window must end before the last bar of the session, and the chart must actually have bars in it. A 09:30 window on a chart in London time is measuring the European morning — see Section 11.

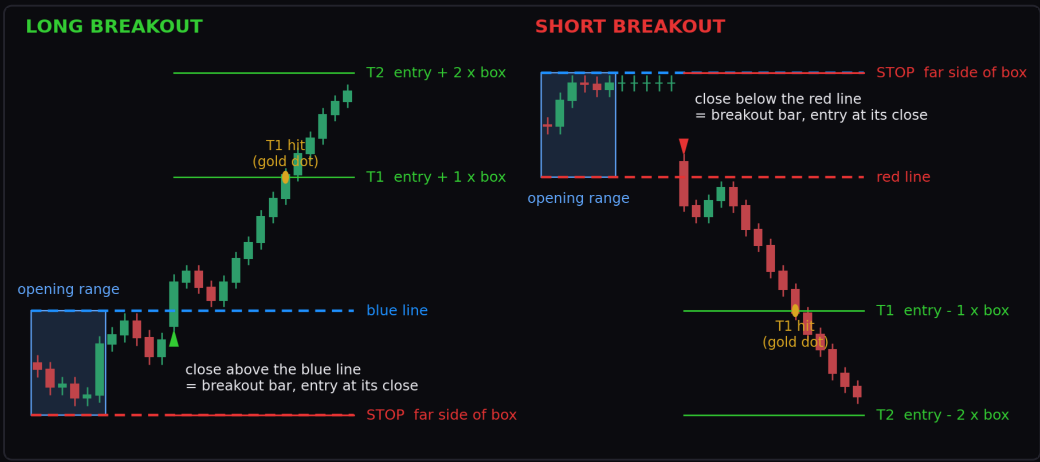
Range start must be earlier than Range end

Both are typed as four digits on a 24-hour clock: 930, 1000, 1030, 1600. A window that crosses midnight is not supported. If the start is not earlier than the end the indicator draws nothing and writes one line to the Output window telling you why.

SECTION 06

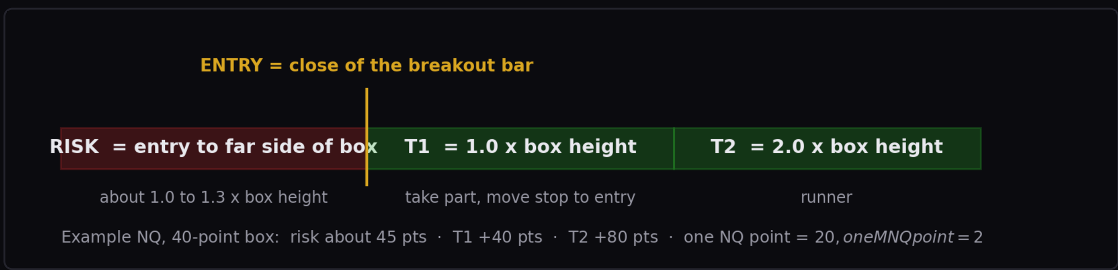
The breakout — entry, targets and stop

A breakout is a close, not a touch. Wicks through the line do not count. The first bar after the lock whose close is above the blue line is the long breakout; the first close below the red line is the short. There is one per day — whichever comes first — and once it is marked it never moves.



Left: a long breakout, Target 1 reached. Right: a short. Targets are measured from the breakout close; the stop is the far side of the box.

LEVEL	WHERE IT IS	DEFAULT
Entry	The close of the breakout bar. It is the price the targets are measured from.	—
Target 1	Entry ± *Target 1 (x box height)* × box height, rounded to the tick.	1.0 × box
Target 2	Entry ± *Target 2 (x box height)* × box height.	2.0 × box
Stop	The far side of the box: the red line for a long, the blue line for a short.	box edge



The shape of the trade. Risk is a little more than one box height because the entry is a close beyond the line, not the line itself.

Hit tracking

From the bar after the breakout, each bar is checked against the stop and both targets. A gold dot marks the first bar to reach T1, another the first to reach T2; a red dot marks the stop. If one bar reaches a target *and* the stop, the stop wins.

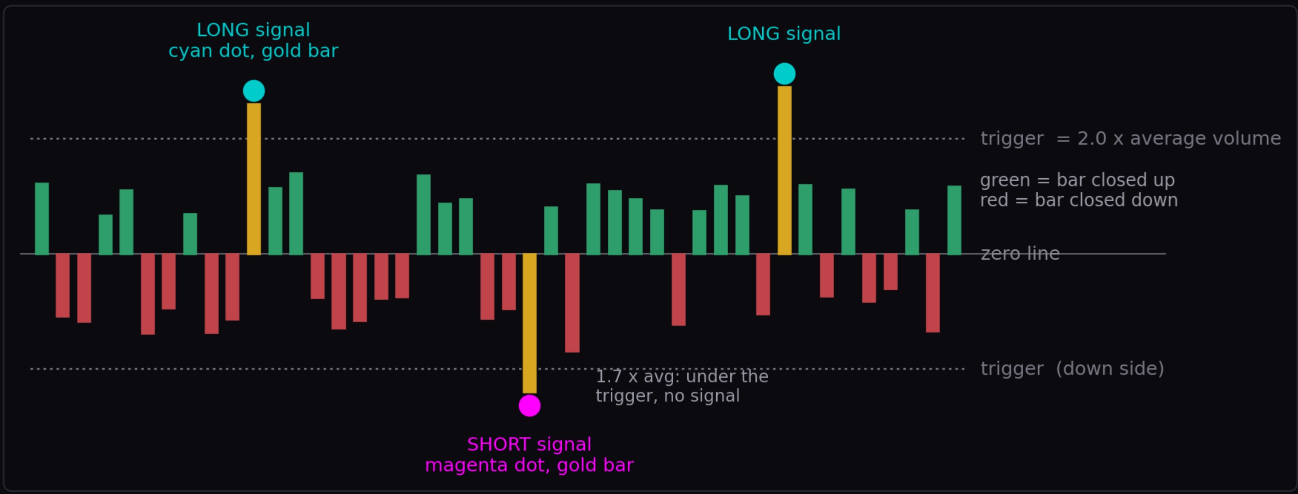
Why the stop is the whole box

The far side of the range is where the breakout idea is simply wrong. It is a wide stop on a wide-range day — which is why Section 9 sizes from the box height and Section 13 skips unusually tall boxes. STATUS on the panel reads OPEN, T1 HIT, T2 HIT, STOPPED or CLOSED.

SECTION 07

Volume Flow — reading the histogram

The histogram is volume with a direction. Each bar's volume is plotted above zero when the bar closed higher than it opened and below zero when it closed lower. A bar that closes where it opened takes the direction of the previous close. The dotted lines are the trigger: the average volume of the previous 20 bars, multiplied by 2.



Two long peaks and one short peak. A bar at 1.7 × average is loud, but it is not a signal — the trigger is a hard line.

How a peak becomes a signal

1. **Bar closes** — volume + direction →
2. **Average** — previous 20 bars →
3. **Compare** — vol > 2.0 x avg? →
4. **Raw signal** — up = long, down = short →
5. **Filter** — range + side check →
6. **Signal** — dot, gold bar, alert

Calculate is fixed to **On bar close**, so a signal appears the moment its bar closes and never changes afterwards.

Why the average excludes the current bar

If today's giant bar were part of its own average it would raise the trigger and might not qualify. Using the previous 20 bars means every bar is judged against the volume that came before it.

Reading the size of a peak

The gold bar's height against the trigger line tells you how loud it was. Two to three times average is a normal signal; five times average is news, an open, or a stop run — treat it with more respect, not less.

Period and multiplier

20 / 2.0 is the reference. Raising the multiplier to 2.5 gives fewer, louder signals; 1.5 gives many more and most of them ordinary. Change one thing at a time and watch a week.

Thin markets

On micros and on quiet contracts the histogram is noisier, because a handful of orders is a large share of the average. Use the mini contract's chart for the signals and trade the micro.

SECTION 08

The filter — which signals survive

The filter is the point of the product. With it off, Volume Flow signals every peak in both directions all day long. With it on, it works out the same opening range as the Boxes and applies three questions to every peak: has the range locked yet, is it before Levels end, and did the bar close on the right side of the right line?

Four peaks, two survivors. A fired before the lock, C fired inside the box. B closed above the blue line, D closed below the red line.

SITUATION	LONG PEAK (UP BAR)	SHORT PEAK (DOWN BAR)
Before the range locks	skipped — grey	skipped — grey
Close above the blue line	**kept — cyan**	skipped — grey
Close inside the box	skipped — grey	skipped — grey
Close below the red line	skipped — grey	**kept — magenta**
After Levels end (16:00)	skipped — grey	skipped — grey
Filter switched OFF	kept	kept

The filter can keep several signals a day

Unlike the Boxes' single breakout, every peak that closes on the correct side is kept — the trend day in Section 9 is exactly that: one breakout, several confirmations. The panel counts them as TODAY nL nS.

The skipped dots are for you

Grey dots are the filter showing its work. If you see a run of grey dots inside the box, price is churning and the eventual breakout has a crowd behind it. Turn *Show filtered-out signals* off for a cleaner screen recording.

Keep the two sets of times identical

Volume Flow has its own Range start / end / Levels end / Time basis in group **2. Range filter**. If they differ from the Boxes, the lines you see and the lines the filter uses are not the same lines. The chart template in Section 3 is the easy way to keep them in step.

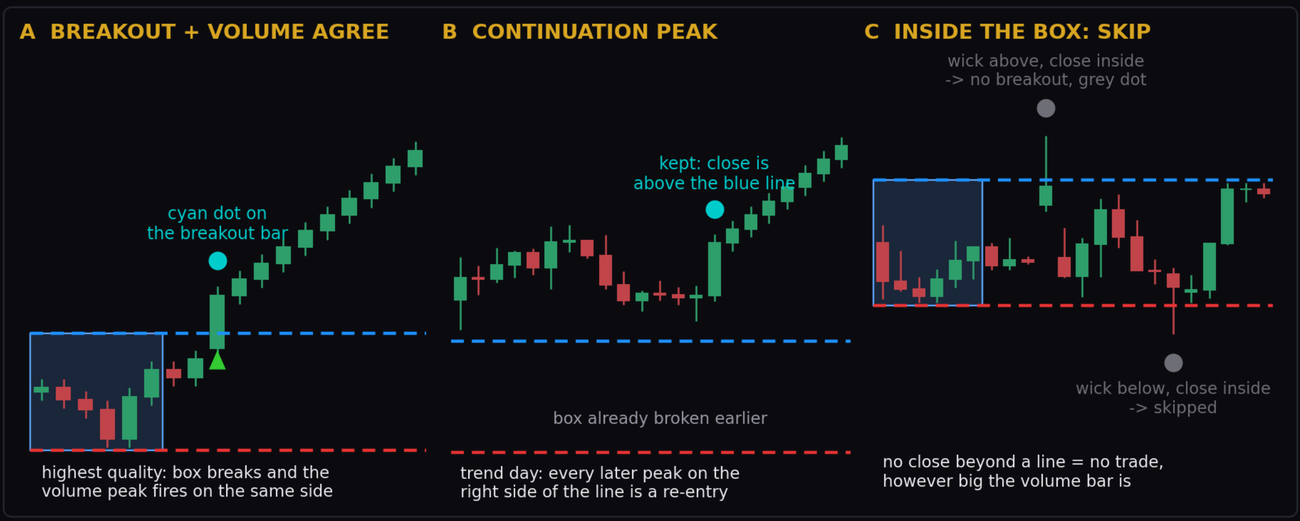
SECTION 09

How to trade it — the playbook

This is a rules-based way to trade the two indicators together. It is an educational framework, not financial advice, and the numbers below are conventions to start from, not tested optimums. Trade it on a simulation account for at least two weeks before you risk money, and keep a log of every A, B and C you see.

PLAY A · BREAKOUT + VOLUME AGREE

The primary trade. The Boxes mark the breakout and Volume Flow keeps a signal in the same direction on the breakout bar or within the next three bars.



A: the setup you wait for. B: re-entries on a trend day. C: the peaks the filter rightly ignores.

Play A — the primary trade

1. **Wait for the lock.** Nothing is tradeable before the 10:05 bar (on a 5-minute chart). Note the box height on the panel — if it is far bigger than usual for your market, size down or stand aside (Section 13).
2. **The breakout bar closes beyond a line.** Triangle appears, targets and stop are drawn. Do not enter on a wick; the indicator does not.
3. **Volume agrees.** A kept dot (cyan for longs, magenta for shorts) on the breakout bar or within the next three bars. A breakout with no peak at all is Play A without its confirmation — either skip it, or trade half size.
4. **Enter at the close of the confirming bar.** Stop at the far side of the box (the indicator's stop line). If that risk is too large for your account, use the low / high of the breakout bar instead and accept more stop-outs.
5. **Manage at Target 1.** Take half at T1 and move the stop to your entry. Let the rest run to T2, or trail it under each new kept dot.
6. **Done for the day when it resolves.** T2, stop, or Levels end — whichever comes first. The Boxes will not mark a second breakout, and a reversal through the box is Section 13, not a new trade.

Play B — continuation peaks

On a trend day price breaks out and keeps going. Every later peak that closes on the correct side of its line is a kept signal, and each one is a re-entry with a tighter stop: **the low of the signal bar for longs, the high for shorts**. Target the remaining distance to T2, or one box height from your new entry, whichever is nearer. Stop taking new B entries after 15:00 New York — there is not enough day left for the target.

Play C — what to leave alone

- **Grey dots.** The filter already said no. Do not override it because the bar looks big.
- **A breakout bar that closes back inside the box within two bars.** That is a failed breakout: exit at market if you are in, and do not re-enter on the same side that day.
- **A peak on the wrong side of the wrong line** — a down-peak while price is still above the blue line is profit-taking, not a short.
- **Anything after Levels end.** The lines stop, the filter stops, and so should you.

Sizing from the box, not from hope

STEP	RULE	EXAMPLE — NQ, 40-POINT BOX
Risk per trade	0.5 % – 1 % of the account, decided before the open.	$25,000 account, 1 % = $250
Risk in points	Entry to the far side of the box (read the panel's HEIGHT and add the overshoot).	about 45 points
Risk in money	Points × dollars per point per contract.	NQ: 45 × $20 = $900 · MNQ: 45 × $2 = $90
Contracts	Risk per trade ÷ risk per contract, rounded *down*.	2 MNQ (0 NQ — trade the micro)
Reward	T1 = 1 × box, T2 = 2 × box from the entry.	+40 pts ($80 / MNQ) and +80 pts ($160 / MNQ)

The honest version of Play A

Some days the box breaks and never confirms; some days it confirms and stops out. The setup's edge, if you have one on your market, comes from being consistent: same window, same trigger, same stop, same targets, every day, recorded. The panel's T1 HIT RATE and TODAY counts exist so you can see your own numbers rather than believe anyone else's.

SECTION 10

A trading day, step by step

A repeatable routine for a US index future on a 5-minute chart, New York time. Adjust the clock for your market (Section 11).

1. **09:00 — prepare.** Chart on the current contract, both indicators loaded from the template, panel reads `RANGE WAITING 0930-1000`. Check the calendar (Section 13). Decide your risk per trade now, not later.
2. **09:30 — the window opens.** The box starts drawing bar by bar; the panel says FORMING. Do nothing. The most expensive trades of the day are taken in the first half hour by people who could not wait for the box.
3. **10:05 — the range locks.** Blue and red lines appear, panel shows the top, bottom and HEIGHT. Read the height: normal for your market, or unusually tall? This is your last sizing decision.
4. **10:05 – 11:30 — the breakout hour.** Most clean breakouts happen here. Watch for the triangle and for a kept dot in the same direction. Play A. If the breakout comes with no dot, wait up to three bars for one.
5. **11:30 – 13:30 — lunch.** Volume falls, so the trigger falls with it and small bars can print as peaks. Be strict: Play B only, on a day that has already broken out and is trending.
6. **13:30 – 15:30 — the afternoon.** Volume returns. On a trend day this is where Play B pays; on a range day it is where the failed breakout reverses through the box — Section 13, stand aside.
7. **16:00 — Levels end.** Lines stop, filter closes, panel says CLOSED or NONE TODAY. Anything still open is managed by your own rule; the indicators will not mark anything else. Write the day up: box height, breakout, dots kept, what you did.

Signs it is working as intended

One triangle a day at most, dots only on the correct side of a line, TODAY counting kept and skipped peaks, and the box always starting at your chosen time.

Signs something is set wrong

The box appears at the wrong hour, the panel says WAITING all day, every dot is grey, or the two panels show different range values. Sections 11 and 20.

SECTION 11

Session times and your time zone

You should never have to convert anything. Set **Time basis** to **NewYork** in both indicators and type the window in New York time: 930 and 1000. The indicators convert each bar to US Eastern time before checking it, so the box stays pinned to the US open even in the weeks when Europe and America change their clocks on different dates.

SET TIME BASIS = NEWYORK, THEN TYPE 930 / 1000

The most common support question is a box at the wrong hour. It is almost always a chart running on London or Central European time with Time basis left on ChartTime.

What 09:30–10:00 New York is on your clock

Standard-time offsets. During daylight-saving weeks the gap can move by an hour, which is exactly why the indicators work in New York time and you do not.

WHERE YOU ARE	RANGE WINDOW	LEVELS END (16:00 NY)	WITH CHARTTIME YOU WOULD TYPE
New York · Toronto	09:30 – 10:00	16:00	930 / 1000 / 1600
Chicago	08:30 – 09:00	15:00	830 / 900 / 1500
Los Angeles	06:30 – 07:00	13:00	630 / 700 / 1300
London · Lisbon	14:30 – 15:00	21:00	1430 / 1500 / 2100
Paris · Berlin · Rome	15:30 – 16:00	22:00	1530 / 1600 / 2200
Dubai	17:30 – 18:00	00:00	not supported — use NewYork
Mumbai · Delhi	20:00 – 20:30	02:30	not supported — use NewYork
Singapore · Hong Kong	22:30 – 23:00	05:00	not supported — use NewYork
Sydney	00:30 – 01:00	07:00	not supported — use NewYork

If you would rather use your own clock

Leave Time basis on ChartTime and type the times as your chart shows them. Remember to move them by an hour in the two or three weeks a year when your daylight saving and America's do not line up. A window that crosses midnight on your clock cannot be typed — those rows say *use NewYork*.

Other markets, other opens

MARKET	SUGGESTED WINDOW	LEVELS END	TIME BASIS
NQ / MNQ · ES / MES · YM / MYM · RTY / M2K	930 – 1000 (or 930 – 1030)	1600	NewYork
CL / MCL (crude)	900 – 930	1430	NewYork
GC / MGC (gold)	820 – 850	1330	NewYork
FDAX / FDXM on a chart in CET	900 – 930	1730	ChartTime

These are conventional opening ranges for each market, not tested settings. Watch a week of boxes before trading one.

SECTION 12

Recommended settings

5-MINUTE NQ · 0930–1000 NEW YORK · 2.0 × SMA 20

The reference configuration. Everything else in this section is a variation on it.

SETTING	TS BREAKOUT BOXES	TS VOLUME FLOW	NOTE
Chart	`5-minute`	`same chart`	2 – 15 minute all work; 5 is the reference
Range start / end	`930 / 1000`	`930 / 1000`	must be identical in both
Levels end	`1600`	`1600`	US cash close
Time basis	`NewYork`	`NewYork`	Section 11
Target 1 / Target 2	`1.0 / 2.0`	—	box-height multiples
Average period · multiplier	—	`20 · 2.0`	2.5 = stricter, 1.5 = busier
Use opening-range filter	—	`On`	off = every peak signals
Show filtered-out signals	—	`On`	off for recordings
Alerts	`breakout On`	`long + short On`	real time only
Panel	`compact, bottom-left`	`compact, top-left, no logo`	lower panels are short

A wider box: 930 – 1030

Fewer false breaks, later entries, larger stop. Suits ES and YM, which move more slowly than NQ, and suits traders who cannot watch the first hour.

A stricter volume trigger: 2.5

Roughly halves the number of peaks. Use it if your log shows too many marginal B entries, or on a 1–2 minute chart where 2.0 fires often.

Faster charts: 1 – 2 minutes

The range locks at 10:01 or 10:02 and the breakout is caught earlier, but the peaks are noisier. Raise the multiplier and keep the 5-minute chart open beside it.

Slower charts: 15 minutes

The range locks at 10:15, entries are late and the targets are the same. Better for review than for trading the breakout.

Two markets, two templates

Save one chart template per market. Copying NQ times onto crude or the DAX puts the box in the wrong place, and copying NQ's multiplier onto a thin micro fires all day.

SECTION 13

When to stand aside

A stop the size of the opening range has no business being in the market when a headline can move 40 points in a second. The indicators cannot read the calendar; you can. These are the days and situations where the setup is weakest.

Scheduled news inside the range or the breakout hour

CPI, PPI, retail sales and jobless claims land at 08:30 New York and usually settle before the window. FOMC decisions (14:00) and the press conference (14:30) sit in the afternoon: no Play B after 13:30 on those days. Non-Farm Payrolls Fridays: the 08:30 move often *is* the day — expect a wide box and size down.

An unusually tall box

Read HEIGHT on the panel at the lock. If it is well above what you normally see on that market, the stop is too far and the targets too ambitious. Either halve the size or write the day off. Keep a note of your market's typical height.

A very small box

A tiny range breaks on noise. Both lines will be crossed and the first close beyond a line is often a fake. Demand a kept volume dot before you act, and consider the 930–1030 window.

Half days and holidays

Thanksgiving Friday, Christmas Eve, New Year's Eve, the day before Independence Day, and any US holiday where the exchange is open but New York is shut. Thin books, odd prices, no follow-through.

Contract roll week

Index futures expire quarterly (March, June, September, December). A week before expiry move to the next contract; volume on the old one dries up and the histogram becomes meaningless.

A failed breakout

Price closes beyond a line, the triangle prints, then two bars later price is back inside the box. Exit. The Boxes will not mark a second breakout, and reversals through the box are not this setup.

A simple weekly routine

1. **Sunday:** open an economic calendar for the week. Note every red-flag release and the FOMC.
2. **Each morning:** decide before 09:30 whether today is a full-size, half-size or no-trade day. Write it down.
3. **At the lock:** read HEIGHT. Confirm the size decision or change it — this is the last chance.
4. **Roll week:** move to the new contract a few days before expiry and reload the template.

SECTION 14

Reading the panels

Both panels follow the TraderSuite compact standard: a master switch, compact or full mode, four-corner placement, a margin and a logo switch, all in group **5. Panel**. A panel never grows past its chart — if the panel is too short it drops to compact and then trims optional rows from the bottom.

TS Breakout Boxes

ROW	WHAT IT SHOWS	COLOURS
LICENCE	LICENSED, MEMBER, TRIAL nd, OFFLINE, CHECKING, ADMIN or INVALID.	green / orange / cyan / red
RANGE	WAITING hhmm-hhmm before the window, FORMING inside it, then top / bottom once locked.	grey → orange → cyan
HEIGHT	Box height in ticks and in points, e.g. `144 t (36.00)`.	white
BREAKOUT	WATCHING after the lock, then LONG @ price or SHORT @ price, or NONE TODAY after Levels end.	green / red
STATUS	OPEN, T1 HIT, T2 HIT, STOPPED, or CLOSED when Levels end arrives with the trade unresolved.	orange / green / red
full mode	TARGETS, STOP, T1 HIT RATE (over all loaded breakouts), T2 / STOPS, DAYS with a range, SESSION.	

TS Volume Flow

ROW	WHAT IT SHOWS	COLOURS
LICENCE	As above.	
FILTER	ON with the range times, or OFF all peaks.	green / orange
RANGE	WAITING, FORMING, top / bottom, CLOSED after Levels end, or 'not used' with the filter off.	grey / orange / cyan
TODAY	Kept longs and shorts today and, with the filter on, how many peaks were skipped: `1L 2S (9 skipped)`.	white
LAST	Direction and time of the last kept signal, e.g. `SHORT 15:05`.	cyan / magenta
full mode	AVG VOL, TRIGGER (the current threshold), KEPT / RAW over the loaded history, RULE (vol > 2.0 × SMA20).	

Placement on a lower panel

Volume Flow defaults to the top-left corner with the logo off because an indicator panel is usually short. If the panel covers the histogram, move it to the top-right or switch it off — the Boxes panel already shows the range.

SECTION 15

Alerts and sounds

Alerts fire in real time only — never on historical bars — and because both indicators calculate on bar close, an alert arrives the moment the signal bar closes. Each alert goes to NinjaTrader's Alerts window, shows the price or direction in its message, and plays the sound you chose. Every sound field opens a file picker; any PCM `.wav` on your PC works.

INDICATOR	ALERT	FIRES WHEN	DEFAULT SOUND
Boxes	Alert: breakout	The breakout bar closes — one per day, long or short.	`Alert1.wav`
Boxes	Alert: target / stop hit	T1, T2 or the stop is reached (off by default).	`Alert2.wav`
Volume Flow	Alert: long signal	A kept long peak (filter passed, or filter off).	`Alert1.wav`
Volume Flow	Alert: short signal	A kept short peak.	`Alert2.wav`

Master switches

Enable alerts (master) in each indicator turns everything off in one click. Skipped (grey) peaks never alert — the filter's whole purpose is that you are not disturbed by them.

If a sound is silent

NinjaTrader plays PCM .wav only; MP3 and compressed wav fail silently. The picker stores a full path, but a bare name such as Alert1.wav is also found in NinjaTrader's sounds folder.

A suggested alert setup

- Boxes breakout alert **on** with a distinctive sound — this is the one you must not miss.
- Volume Flow long and short **on** with two different sounds so you know the direction without looking.
- Target / stop alerts **off** unless you trade from another room; the gold dots on the chart are usually enough.

SECTION 16

Using the plots in your own strategy

Both indicators expose their numbers as plots, so you can build a strategy on them without touching the engine. The plots are transparent on the chart (the drawings carry the visuals) but they are real series and appear in the Data Box.

INDICATOR	PLOT / SERIES	VALUE	OUTSIDE THE SESSION
Boxes	`RangeTop`	the blue line	reset (no value)
Boxes	`RangeBottom`	the red line	reset
Boxes	`Target1 / Target2 / StopLevel`	the trade levels, from the breakout bar on	reset
Boxes	`BreakDirection` (code only)	+1 long, –1 short from the breakout bar to Levels end	0
Volume Flow	`Flow`	signed volume of the bar	always set
Volume Flow	`ThresholdUp / ThresholdDown`	± the trigger	always set
Volume Flow	`Signal`	+1 / –1 on a kept peak, else 0 (after the filter)	0
Volume Flow	`RawSignal`	+1 / –1 on any peak (before the filter)	±1 / 0

In Strategy Builder

Add a condition on **TS_Volume_Flow › Signal** equal to 1 for a long entry and –1 for a short, with the same period, multiplier, filter and range times you use on the chart. For the Boxes breakout, compare **Close** greater than **RangeTop** once; the plot is reset before the lock, so the condition is false until the range exists.

In NinjaScript

```
// long entry when Volume Flow keeps a long peak (filter on, 0930-1000 New York)
var vf = TS_Volume_Flow(20, 2.0, true, 930, 1000, 1600, TSVFTimeBasis.NewYork);
if (vf.Signal[0] > 0 && Position.MarketPosition == MarketPosition.Flat)
    EnterLong("RBS long");

// stop at the far side of the box, target 1 from the Boxes indicator
var bb = TS_Breakout_Boxes(930, 1000, 1600, TSRBTimeBasis.NewYork, 1.0, 2.0);
if (bb.RangeBottom.IsValidDataPoint(0))
    SetStopLoss("RBS long", CalculationMode.Price, bb.RangeBottom[0], false);
```

Licence in a strategy

A hosted indicator cannot receive your licence key from the strategy dialog, so a strategy that hosts these indicators needs the key entered on each indicator once from a chart; the validation is cached on the machine for 24 hours and refreshed automatically. A semi-automatic TraderSuite strategy for this setup — with LONG / SHORT / CLOSE / AUTO and Filter buttons — is planned as a separate product.

SECTION 17

Settings reference — every input

Every input in both dialogs, by group, with the value it ships with. Where the recommended value differs from the default it is in bold.

TS Breakout Boxes

0A. License

OPTION	DEFAULT	MEANING
`License Key`	`(empty)`	Your TraderSuite key for product code TSRBS. Hidden once entered; empty = 7-day trial.
`License status`	`read-only`	Confirms a key is stored. The key itself is never displayed.

1. Session

OPTION	DEFAULT	MEANING
`Range start (HHMM)`	`930`	Start of the window. Bars are close-stamped, so the first bar counted closes after this time.
`Range end (HHMM)`	`1000`	End of the window. The range locks on the first bar after it; must be earlier than the session's last bar.
`Levels end (HHMM, 0 = end of day)`	`1600`	Lines, targets, stop, breakout watch and hit tracking stop here.
`Time basis`	`ChartTime`	ChartTime = times as your chart shows them. **Recommended: NewYork** (converts every bar to US Eastern first).

2. Breakout

OPTION	DEFAULT	MEANING
`Target 1 (x box height)`	`1.0`	Distance from the breakout close to Target 1, in box heights.
`Target 2 (x box height)`	`2.0`	Distance to Target 2.
`Show targets and stop`	`On`	The three trade lines from the breakout bar to Levels end.
`Mark target/stop hits`	`On`	Gold dot where a target is reached, red dot at the stop.

3. Alerts

OPTION	DEFAULT	MEANING
`Enable alerts (master)`	`On`	Master switch. Alerts fire in real time only.
`Alert: breakout`	`On`	The breakout bar closed, long or short.
`sound (breakout)`	`Alert1.wav`	File picker. Any PCM .wav; a bare name is looked up in NinjaTrader's sounds folder.
`Alert: target / stop hit`	`Off`	T1, T2 or the stop reached.
`sound (hit)`	`Alert2.wav`	File picker.

4. Visuals

OPTION	DEFAULT	MEANING
Box fill / opacity / border	#60A5FA · 18 · #60A5FA	The shaded range window.
Top line (longs above)	#1E90FF	The blue line.
Bottom line (shorts below)	#E63333	The red line.
Line width / style	2 · Dash	Both range lines.
Target lines / Stop line	#33CC33 · #E63333	Solid 1-px lines from the breakout bar.
Long / Short breakout triangle	#33CC33 · #E63333	Under a long breakout bar, above a short one.
Target hit dot	#D9A621	Gold by default. The stop hit uses the stop colour.
Days to keep on chart	30	Older days' boxes and lines are removed to keep the chart light.

5. Panel

OPTION	DEFAULT	MEANING
Show panel	On	Master switch.
Compact panel	On	Off shows the full statistics set (Section 14).
Panel placement / margin	BottomLeft · 14	Any corner; the margin is measured from it.
Show logo	On	Downloaded once in the background and cached locally.

TS Volume Flow

1. Volume

OPTION	DEFAULT	MEANING
Average period (bars)	20	How many previous bars make the average volume.
Signal at x average	2.0	A bar signals when its volume is more than this many times the average.

2. Range filter

OPTION	DEFAULT	MEANING
Use opening-range filter	On	On: longs only above the top, shorts only below the bottom, nothing outside the session. Off: every peak signals.
Range start / end (HHMM)	930 / 1000	Same as the Boxes. Keep them identical.
Levels end (HHMM)	1600	The filter stops passing signals after this time.
Time basis	ChartTime	**Recommended: NewYork**, matching the Boxes.

3. Alerts

OPTION	DEFAULT	MEANING
Enable alerts (master)	On	Master switch.

OPTION	DEFAULT	MEANING
`Alert: long signal / sound`	`On · Alert1.wav`	A kept long peak.
`Alert: short signal / sound`	`On · Alert2.wav`	A kept short peak.

4. Visuals

OPTION	DEFAULT	MEANING
`Up-bar / Down-bar volume`	`#33CC33 · #E63333`	Histogram colours.
`Signal bar`	`#D9A621`	A kept peak's bar is painted gold.
`Long / Short signal dot`	`#00CCCC · #FF00FF`	Cyan and magenta dots just beyond the bar.
`Show filtered-out signals`	`On`	Skipped peaks print a small grey dot.
`Filtered-out dot`	`#6E6E76`	Colour of the skipped dot.
`Show threshold lines`	`On`	The dotted ± trigger lines.

5. Panel

OPTION	DEFAULT	MEANING
`Show panel / Compact panel`	`On · On`	As the Boxes.
`Panel placement / margin`	`TopLeft · 14`	Top-left by default because a lower panel is short.
`Show logo`	`Off`	On if your panel is tall enough.

SECTION 18

Licensing & activation

Both indicators carry the TraderSuite Licence System v3.1. Each validates once against tradersuite.online, caches the result for 24 hours, and keeps working offline within a seven-day grace window. No valid licence means no drawings and no signals; the chart shows a licence notice instead.

Getting started

1. **Add the indicator** to a chart (Indicators dialog › TraderSuite folder).
2. **Open its settings and find** 0A. License › License Key.
3. **Paste your key** — or leave it empty to start the automatic 7-day trial.
4. **Click OK.** The panel's LICENCE row confirms your status. Repeat once for the second indicator; the same key unlocks both.

Licence states you may see

PANEL SHOWS	MEANING
`LICENSED`	Valid product licence, activated on this machine.
`MEMBER`	Active membership licence.
`TRIAL Xd`	Free trial, days remaining shown.
`OFFLINE`	Server unreachable; running on the offline grace period.
`CHECKING`	Validation in progress.
`ADMIN`	Administrator key issued by the server.
`INVALID`	Attention needed — invalid key, wrong product, max activations, expired or internet required. The notice on the chart names the reason.

One key, two files

The pair share product code **TSRBS**. Buying the setup activates both; each indicator keeps its own cache file, so enter the key in each one the first time.

Activations

A product licence activates on a limited number of machines (shown as used / max on the panel). Deactivate an old machine from your account dashboard before activating a new one. Back-tests and reloads use the cached validation and do not count.

SECTION 19

What this setup is not

- **Not a prediction.** The box is where price traded in the first half hour; the peaks are where volume arrived. Neither knows what happens next. The setup organises evidence so your decision is faster and consistent.
- **Not a tested system with published numbers.** This guide contains no back-test results and makes no performance claim. The panel's T1 HIT RATE is your own market's count over the bars you have loaded — use it, and keep your own log.
- **Not an order-placing tool.** The indicators draw, count and alert. Entries, stops and targets are yours to place, or a strategy's (Section 16).
- **Not set-and-forget.** It needs the right time basis, the same times in both indicators, the current contract, and you reading the calendar.
- **Not financial advice.** TraderSuite supplies software and education. Every decision to trade, on which account and at what size, is yours.

Risk disclosure

Futures trading involves substantial risk of loss and is not suitable for every investor. You can lose more than your initial deposit. Indicators can fail because of data, connectivity or platform problems. No representation is being made that any account will or is likely to achieve profits or losses similar to anything shown or described. Past performance is not indicative of future results.

What it is

A disciplined way to trade one of the oldest intraday ideas — the opening range breakout — with a volume confirmation and a filter that removes the trades against the day's structure, drawn the same way every day so that you can measure it.

SECTION 20

Troubleshooting & FAQ

- **No box appears at all.**
  Check that Range start is earlier than Range end, that both are four digits (930, not 9:30), and that the chart's session actually contains those times. With Time basis on NewYork a chart limited to a European session may never see 09:30 New York.

- **The box is at the wrong hour.**
  Your chart runs on London or Central European time and Time basis is ChartTime. Set it to NewYork in both indicators, or type the times in your chart's clock (Section 11).

- **The panel says WAITING all day.**
  The window has not happened yet on the chart's last bar (normal before the open), or the times are outside the session. Also check that Range end is before the session's last bar — the lock needs one bar after it.

- **Every dot is grey.**
  The filter is skipping everything: the two indicators have different range times, or Volume Flow's range never locked. Compare the RANGE row on both panels — they must show the same numbers.

- **The two panels show different range values.**
  Different Range start / end or Time basis between the two indicators. Fix them and save the template.

- **Cyan and magenta dots but no gold bars.**
  Only kept peaks paint the bar gold; grey (skipped) peaks leave the bar in its normal colour. If kept dots show but the bar is not gold, another indicator is recolouring bars on that panel.

- **The breakout triangle printed and then price came straight back.**
  That is a failed breakout, not a repaint. The triangle stays because the close did break the line; Section 13 tells you to exit and not re-enter on that side.

- **Can it mark a second breakout the other way?**
  No. One breakout per day by design. The Volume Flow can still keep signals in the other direction if price closes beyond the other line.

- **Does it repaint?**
  No. Both indicators calculate on bar close and every mark — box, lines, triangle, dots — is fixed the moment its bar closes. Calculate is forced back to On bar close even if the dialog is changed.

- **Targets seem to sit at odd distances.**
  They are measured from the breakout close, not from the line, and rounded to the tick. A breakout bar that closes far beyond the line moves both targets by the same amount.

- **The indicator is 'not in the list' after import.**
  Restart NinjaTrader. If it is still missing, Tools › Remove NinjaScript Assembly for any older copy, then import again.

- **Licence says 'Internet required'.**
  The first validation and each 24-hour refresh need a connection. After that it runs offline within the grace period.

> **Still stuck?**
>
> Email **completetradersuite@gmail.com** with your NinjaTrader version, the version shown on the panels, and a screenshot of the chart including both panels. The TraderSuite team will get you running.

SECTION 21

Changelog

What changed in each release. Update through your account download page — import the new zip over the old version (delete the old file if NinjaTrader reports a duplicate).

VERSION	NOTES
`v1.0.0`	**Current build (September 2026).** Initial release of TS Breakout Boxes and TS Volume Flow: opening-range box with editable window and New York time basis, one close-through breakout per day with targets, stop and hit tracking, signed-volume histogram with 2 × SMA trigger, opening-range filter with grey skipped dots, Signal / RawSignal plots for strategies, compact TraderSuite panels, alerts with sound pickers, Licence System v3.1.

Staying current

Licence holders get every update free. The panel shows your installed version; compare it with the version on the product page whenever you like.

TraderSuite

Thank you for trading with The Real Breakout Setup — TS Breakout Boxes and TS Volume Flow. For the latest build, video walkthroughs and support, visit us online.

Web tradersuite.online

Email completetradersuite@gmail.com

Trading futures involves substantial risk of loss and is not suitable for every investor. These indicators are software tools for educational purposes and do not constitute financial advice. Nothing in this guide is a performance claim; past behaviour of any pattern does not guarantee future results.