

PRICE TIME VOLUME

Official User Guide | Sierra Chart

Understand the price move. Measure the time and volume behind it.

FISH POND TRADING GROUP | FOR TRADERS, BY TRADERS

This guide covers FPTG Price Time Volume and its 20 automatic futures brick presets.

FISH POND TRADING GROUP / PTV

ACTIVATION & RESTART

1 Complete your subscription

Use your correct Sierra Chart Account Name during checkout.

2 Wait for account authorization

A payment receipt does not by itself confirm PTV access is active.

3 Completely restart Sierra Chart

After authorization, close Sierra Chart entirely and reopen it.

4 Add the PTV study

Go to Analysis > Studies > Add Custom Study.

5 Locate FPTG_PriceTimeVolume

Enable custom-study downloads and restart again if it is missing.

Need help? info@fishpondtradinggroup.com

1 | What PTV Measures

Price Time Volume (PTV) measures the **elapsed time and traded volume associated with each completed fixed-price event**. It is not a conventional volume histogram and does not replace the price chart.

Every completed event is formed by price moving through the study's configured brick threshold. PTV then displays how much volume traded and how much time elapsed during that event.



PTV displayed beneath a clean price chart. Each colored block represents one price event.

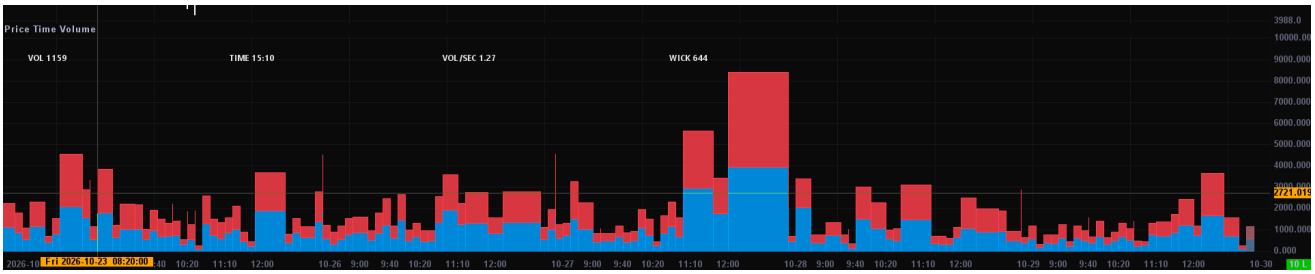
What the graphic communicates

• **Horizontal extent** corresponds to elapsed time between event start and completion.

• **Vertical extent** corresponds to accumulated event volume.

• **Color segments** show bid- and ask-classified volume within the event.

2 | Reading the PTV Display



Close-up of the PTV event-volume panel, including live VOL, TIME, VOL/SEC and WICK measurements.

Completed vs. developing events

• **Completed brick:** a price event whose completion boundary has been crossed. Its measured time and volume are retained in history.

• **Developing brick:** the current unfinished price event. Its values update as trading continues; it can be hidden in study settings.

Bid and ask volume

• **Blue** is bid-classified volume and **red** is ask-classified volume in the supplied default color scheme.

• Unclassified volume, if present, appears in neutral gray.

• Bid/ask classification is descriptive volume information, not a buy/sell signal or a statement of market direction.

Important: PTV is event-driven

A 10-minute host chart does not mean each PTV block represents 10 minutes. Each block spans its own event duration. Some events complete quickly; others take longer.

Works with any intraday chart timeframe

PTV is not restricted to 10-minute charts. Use any Sierra Chart intraday timeframe. Each PTV brick is formed by its configured price movement, not by the chart bar interval.

3 | The Four Live Measurements

The live readout appears above the PTV panel when a developing event exists.

Readout	Meaning
VOL	Total volume accumulated in the current developing event.
TIME	Elapsed time since the event began, shown as minutes:seconds in the live readout.
VOL/SEC	Total accumulated event volume divided by elapsed seconds. This is an average event pace, not a forecast.
WICK	Volume counted outside the eventual brick body, using the study's wick-volume rules; the developing value is provisional.



Chart Values and subgraphs

PTV exposes four numerical measurements in Sierra Chart Values: Volume, Wick Volume, Time (h:mm:ss), and Volume / Second.



Chart Values window: four PTV measurements on crude oil futures.

Where is bid/ask volume?

Bid and ask volume appear visually in the PTV histogram, not as separate numeric fields in Chart Values. Blue represents bid-classified volume; red represents ask-classified volume. Gray can represent unclassified volume. Histogram colors can be customized in Study Settings.

4 | Brick Formation and Wicks

A brick size is a **minimum price movement expressed in the market's tick units**. For example, a 15-tick CL preset means a threshold of 15 minimum price increments, not 15 dollars.

How an event completes

• PTV tracks trading from a fixed starting price and accumulates elapsed time, total volume, bid volume, ask volume, and price excursion.

• A continuation requires another brick-size movement. Reversals use a threshold beyond the opposite edge of the prior completed brick, so the reversal rule is not simply a symmetric move from the last close.

• A brick completes only when the relevant boundary is **exceeded**; a touch alone is not sufficient in the PTV study.

• Wicks represent price excursions beyond the eventual fixed-size body. Wick Volume measures volume associated with those excursions based on trade-price classification.

Interpreting a comparison

Two completed bricks can represent the same price distance while requiring very different time and volume. That contrast is the central PTV observation. A short-duration/high-volume event and a long-duration/low-volume event describe different trading conditions, but neither guarantees the next move.

Data and session boundaries

The study uses intraday trade records and restarts developing events at trading-day boundaries. Continuous futures charts use an internal one-trade source to reconstruct event history and avoid treating contract-roll gaps as real price bricks.

Proprietary Volatility-Based Brick Sizing

How FPTG establishes market-specific starting brick sizes

FPTG Price Time Volume incorporates a proprietary volatility-based methodology to establish suggested brick sizes across 20 futures markets.

These market-specific presets are designed to account for differences in price movement and volatility characteristics, providing a consistent framework for evaluating price, time, and volume.

The suggested brick sizes are automatically applied when Brick Size Override is set to 0. Traders may also customize brick sizes to suit their individual analysis.

Fixed brick size, not continuously changing

Volatility informs the suggested starting brick size. Once selected, the brick size remains fixed until the trader changes the override or switches markets. PTV then measures the time and volume associated with that fixed price movement.

The methodology is proprietary; its underlying calculations are not disclosed.

5 | Automatic Brick Presets: 20 Markets

Leave **Brick Size Override = 0** to use these built-in values. These are starting points and can be adjusted for individual trading preferences.

Sector	Symbol / market	Ticks
Energy	CL — Crude Oil	15
Energy	NG — Natural Gas	5
Energy	RB — RBOB Gasoline	52
Energy	HO — Heating Oil	92
Metals	GC — Gold	27
Metals	PL — Platinum	19
Metals	SI — Silver	14
Metals	HG — Copper	9
Equity Indices	ES — E-mini S&P; 500	13
Equity Indices	NQ — E-mini Nasdaq-100	81

These are the automatic brick-size presets included with FPTG Price Time Volume.

5 | Automatic Brick Presets (continued)

Sector	Symbol / market	Ticks
Grains & Oilseeds	ZS — Soybeans	3
Grains & Oilseeds	ZW — Wheat	3
Grains & Oilseeds	ZC — Corn	2
Grains & Oilseeds	ZL — Soybean Oil	5
Livestock	HE — Lean Hogs	3
Livestock	LE — Live Cattle	5
Soft Commodities	CC — Cocoa	11
Soft Commodities	KC — Coffee	7
Soft Commodities	SB — Sugar	2
Soft Commodities	CT — Cotton	5

Markets without a preset

PTV is not restricted to the 20 listed symbols. For an unrecognized symbol, PTV uses a 15-tick **fallback** when the override remains zero and logs a notice. Set an explicit override for other markets rather than assuming 15 ticks is appropriate.

Symbol detection

PTV recognizes common Sierra Chart symbol formats and recognizes the listed roots at the beginning of the normalized contract symbol. Verify the effective preset in the Sierra Chart Message Log when using an unfamiliar data-feed symbol.

6 | Study Inputs and Defaults

Setting	Default / behavior
Brick Size Override (Ticks; 0 = FPTG Automatic)	0; accepts 0–10,000 ticks. Positive values override market presets.
Session Mode	Use Chart Session; options: RTH, Full Session, Use Chart Session.
RTH Start Time	09:00:00 (used in RTH mode).
RTH End Time	14:30:00 (used in RTH mode).
Show Developing Brick	Yes.
Show Wicks	Yes.
Completed Brick — Bid Volume Color	RGB 0,160,255.
Completed Brick — Ask Volume Color	RGB 255,65,75.
Developing Brick — Bid Volume Color	RGB 80,125,165.
Developing Brick — Ask Volume Color	RGB 175,100,108.
Live VOL / TIME / VOL/SEC / WICK text colors	RGB 200,205,215 for each.

Session settings

Use Chart Session follows the records available in the host chart. **Full Session** does not apply the custom RTH time filter. **RTH** filters by the entered start/end times. The supplied defaults are generic and should be checked against the exchange and chart time zone for each market.

Study Settings | Inputs

Sierra Chart > Studies > FPTG Price-Time-Volume > Settings and Inputs

Input Name	Input Value
Brick Size (Ticks) (In:1)	27
Session Mode (In:2)	Use Chart Session
RTH Start Time (In:3)	09:00:00
RTH End Time (In:4)	14:30:00
Show Developing Brick (In:5)	Yes
Show Wicks (In:6)	Yes
Completed Brick - Bid Volume Color (In:7)	R: 0, G: 160, B: 255
Completed Brick - Ask Volume Color (In:8)	R: 255, G: 65, B: 75
Developing Brick - Bid Volume Color (In:9)	R: 80, G: 125, B: 165
Developing Brick - Ask Volume Color (In:10)	R: 175, G: 100, B: 108
Live VOL - Text Color (In:11)	R: 230, G: 230, B: 230
Live TIME - Text Color (In:12)	R: 230, G: 230, B: 230
Live VOL/SEC - Text Color (In:13)	R: 230, G: 230, B: 230
Live WICK - Text Color (In:14)	R: 230, G: 230, B: 230

The screenshot shows a GOLD (GC) chart configured to use a 27-tick brick size.

For automatic market-specific presets, set Brick Size (Ticks) to 0.

Session Mode: Use Chart Session (shown), RTH, or Full Session.

RTH Start/End times apply when RTH mode is selected; they are editable.

Show Developing Brick and Show Wicks can be switched on or off.

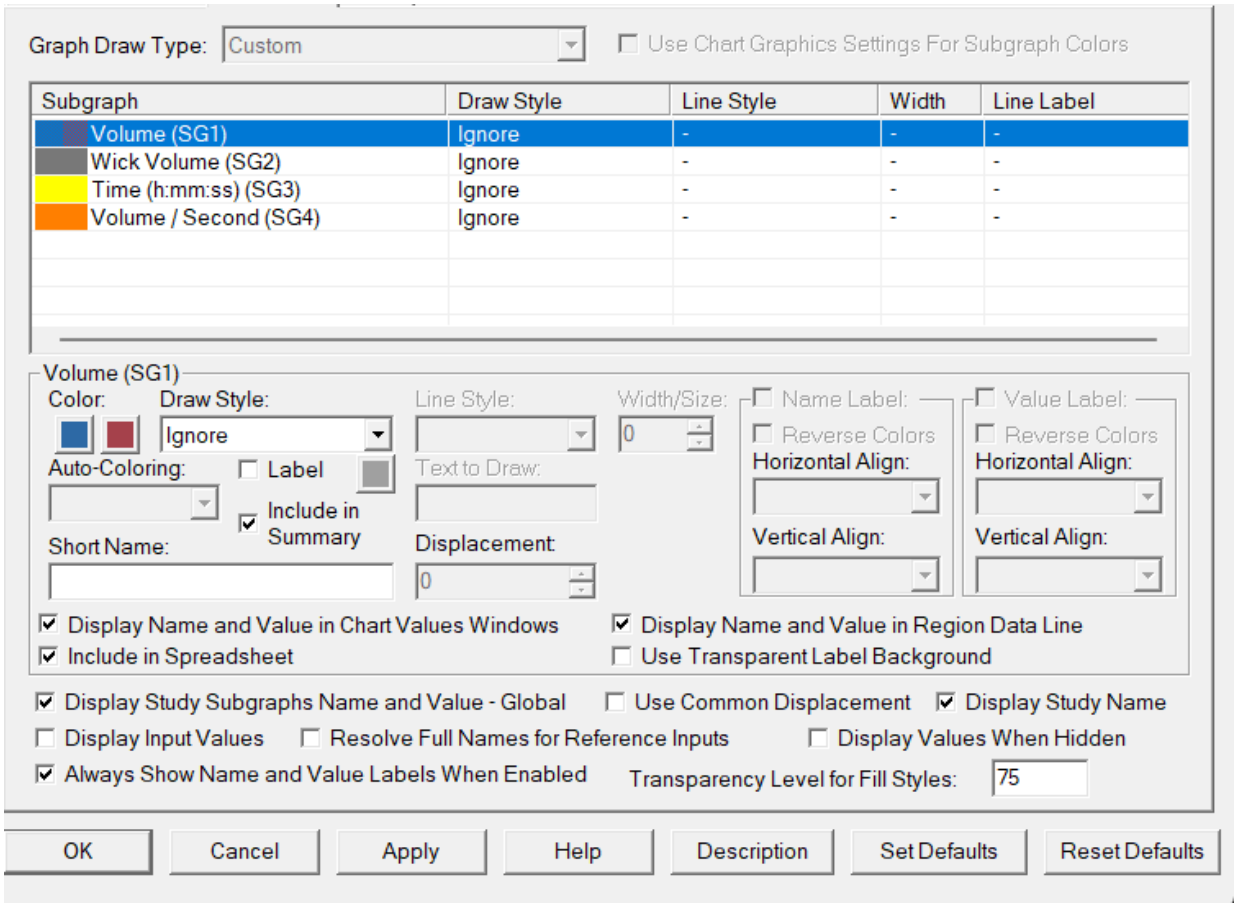
Completed and developing bid/ask colors can be customized independently.

Live VOL, TIME, VOL/SEC and WICK text colors are also configurable.

Important: values pictured are this chart's saved settings, not necessarily the factory defaults. A 10-minute chart is shown only as an example.

Study Settings | Subgraphs

Four numerical values in Chart Values; bid/ask volume in the histogram



The four PTV subgraphs are Volume (SG1), Wick Volume (SG2),
Time (h:mm:ss) (SG3), and Volume / Second (SG4).

Draw Style = Ignore is intentional.
The PTV histogram is rendered separately; changing these draw styles is not required to display the histogram.

Keep "Display Name and Value in Chart Values Windows" enabled
for each subgraph you want to inspect numerically.

Bid volume (blue) and ask volume (red) appear as separate colored
portions of the histogram, not as separate Chart Values fields.

The 10-minute timeframe in the screenshots is not required:
PTV works on Sierra Chart intraday chart timeframes.

7 | Getting Started in Sierra Chart

PTV is distributed as a licensed compiled Sierra Chart custom study. Customers do not need to compile the C++ source.

Installation and first use

• Complete the FPTG checkout using the **exact Sierra Chart Account Name** associated with your Sierra Chart login.

• Allow time for subscription authorization. If the study is unavailable, contact FPTG support with your Sierra Chart account name and purchase details.

• In Sierra Chart, enable permitted custom-study file downloading as instructed by the FPTG Installation Guide, and restart Sierra Chart if needed.

• Open an intraday chart for a desired futures market.

• Open **Analysis** → **Studies**, locate the authorized **FPTG Price-Time-Volume** custom study, and add it to the chart.

• Open the study's **Inputs** and leave **Brick Size Override = 0** for automatic market presets.

• Select the desired session mode. The default is **Use Chart Session**.

• Confirm the event-volume panel appears below the price chart (Region 2).

Important

Exact download/menu prompts can vary with Sierra Chart versions and the administrator's distribution configuration. Use the separate FPTG Installation Guide for the step-by-step distribution procedure.

Chart timeframe: your choice

A 10-minute chart is used in the examples only. PTV works with any intraday chart timeframe; there is no requirement to use 10-minute bars.

8 | Practical Reading Examples

Example A — same price distance, different elapsed time

Two CL events both complete at the 15-tick threshold. One completes in 20 seconds and the other in 4 minutes. The price threshold is identical; the time needed to achieve it is not. PTV helps make that difference visible.

Example B — similar time, different volume

Two events each take roughly one minute, but one records much higher total volume. Compare the volume height and VOL/SEC measurement to understand the difference in participation.

Example C — wick activity

A brick can accumulate trading beyond its eventual body before completion. WICK reports the portion of volume classified to that excursion. Compare wick volume with total event volume rather than treating wick activity as a standalone entry trigger.

Example D — developing event

A developing event may build substantial time and volume without completing. Its current measurements are not final. Once a threshold is exceeded, the completed event is retained and the next event begins.

Interpretation boundaries

PTV describes what occurred during a fixed price event. It does not independently establish trend direction, order-flow intent, or a guaranteed trading opportunity. Apply it alongside a defined trading and risk-management process.

9 | Troubleshooting & Reference

Symptom	What to check
Study is not listed	Verify the Sierra Chart Account Name used at checkout, subscription authorization, custom-study downloads, and restart requirements.
No PTV panel or blank values	Confirm the study is added, intraday trade data exists, chart is loaded, and the account is authorized.
Unexpected brick size	Check Brick Size Override, recognized symbol root, and Sierra Chart Message Log.
RTH results look wrong	Confirm chart time zone and market-specific session start/end values.
Unusual display during symbol/contract changes	Allow continuous-futures source data to finish loading; then recalculate if necessary.
Different values from a time-based volume histogram	PTV aggregates by completed price event, not by fixed chart-bar interval.

Support

Questions or support? Email info@fishpondtradinggroup.com or visit fishpondtradinggroup.com. When reporting an issue, include your Sierra Chart Account Name, market symbol, Sierra Chart version, and a screenshot. Never send passwords.

Product scope

The 20 automatic presets and study inputs are documented in this guide.
For assistance with settings or features, contact FPTG support.

Risk disclosure

FPTG PTV is an analytical visualization tool, not an automated trading system or investment recommendation. Futures trading involves substantial risk.

Data Feed Compatibility

How PTV uses market data

PTV operates inside Sierra Chart using the intraday trade records available to the chart. It does not connect separately to a broker or data-feed provider, and customers do not provide FPTG with brokerage credentials.

CQG: tested successfully

FPTG has successfully tested PTV on a Sierra Chart connection using CQG. The test confirmed that the study operated without problems in that configuration. This does not establish compatibility with every CQG market, historical-data setup, or connection configuration.

Rithmic and other supported Sierra Chart feeds

PTV is designed to use Sierra Chart intraday data rather than a provider-specific interface. Rithmic and other services have not been individually validated by FPTG. Their results depend on the records and historical data available through Sierra Chart.

What customers may notice

- Complete trade records and bid/ask volume: PTV should display its price-event histogram and numerical measurements as intended.
- Missing or incomplete bid/ask classification: the colored bid/ask portions of the histogram may be incomplete or differ from other feeds.
- Limited historical data: earlier bricks may be missing or different; allow the chart and any continuous-contract history to finish loading.
- Disconnected or delayed data: live PTV values may stop updating until the Sierra Chart data connection resumes.

Data-quality recommendation

For the most consistent results, use a Sierra Chart intraday data configuration with detailed trade records, accurate timestamps, and bid/ask volume classification. PTV is not guaranteed to be crash-free on every feed or configuration; report unexpected behavior to FPTG support.