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NinjaTrader 8 Indicators and More

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You MUST include a detailed description and a screenshot!

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-- futures.io

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Entries

Twiggs Money Flow   ⬇ Download   ★★★★★

Colin Twiggs' Money Flow indicator is similar to the Chaikin Money Flow (CMF). Where Chaikin Money Flow uses CLV (Close Location Value) to evaluate volume (money flow) as bullish or as bearish, Twigs Money Flow, uses the TR (True Range). Twiggs Money Flow also relies on moving averages in its calculation while Chaikin uses cumulative volume.

🚩 🏳 ⭐

Details: Twiggs Money Flow

Submitted by: affoltes [?]

November 25th, 2017
Size: 3.44 KB
Downloaded: 351 times

[5 comments/ratings]   ⬆ Thanks

March 18th, 2019 07:14 PM **flamboyant** ★★★★★
😎

January 21st, 2018 10:44 AM **Finn** ★★★★★
Thanks for sharing !

December 7th, 2017 01:53 PM **llupus** ★★★★★
Very useful to show trends and signalling entries (I use 0.5 and -0.5 as limits to be sur

passed).

December 3rd, 2017 03:38 PM **JTT8** ★★★★★
Thank you

More...

Slow Relative Strength Index (amaSRSI)   ⬇ Download   ★★★★★

Version 1.2 November 25, 2017

The **Slow Relative Strength Index (SRSI)** is an oscillator which was presented by Vitali Apirine in the April 2015 issue of Stocks & Commodities.

The SRSI is a momentum oscillator derived from the RSI developed by Welles Wilder in 1978. Where the RSI takes into account price moves relative to the prior bar's close, the SRSI compares the current price to an exponential moving average. The SRSI uses the same scale as the RSI. A value above 80 is considered as overbought, whereas a value below 20 indicates an oversold condition.

Compared to the RSI, the SRSI is supposed to generate stronger long term signals, but weaker short term signals. I have added a signal line to the indicator.

🚩 🏳 ⭐

Details: Slow Relative Strength Index (amaSRSI)

Submitted by: Fat Tails [?]

November 25th, 2017
Size: 4.22 KB
Downloaded: 342 times

Keywords: oscillator rsi srsi wilder

[1 comments/ratings]   ⬆ Thanks

November 27th, 2017 04:49 AM **stef** ★★★★★
Thanks !

Nota: I saw that another version of the SRSI has already been posted. That version is not adapted to work with bar types that support RemoveLastBar() such as Renko bars or Linebreak bars.

Nota: There is another version of the SRSI posted, which will not work correctly with bar types that support RemoveLastBar().

Ehlers Quotient Transform - Early Trend Detection   ⬇ Download   ★★★★★

The Quotient Transform which was presented in the August 2014 issue of the TASC magazine.

Ehlers Quotient Transform, which nonlinearly manipulates indicators to not only produce an early trend detection but also

🚩 🏳 ⭐

Details: Ehlers Quotient Transform - Early Trend

provides the ability to know how long to stick with the trend. A typical characteristic of the early-onset trend detector is that it remains above zero, indicating an uptrend, far too long after the uptrend is over. This characteristic can be mitigated by adding an additional indicator and rule set to exit a long trend trade. The early-onset trend indicator can be tuned at the trader's preference by inputting a value for the low-pass period (LPPeriod) and the quotient parameter K.

The early-onset trend detector works in current market conditions because there is a decided upside bias to the market data. In fact, it is this upside bias that helps the nonlinear transfer response of the quotient transform work. In conditions where the market has a downside bias, negative values of K should be used in the quotient transform to take advantage of the bias in this direction.

Detection

Submitted by: affoltes [?]

November 25th, 2017
Size: 2.53 KB
Downloaded: 849 times

[6 comments/ratings]   **Thanks**

July 28th, 2018 10:24 PM **sienna** ★★★★★
This is masively helpful ...BIG thanks !

July 4th, 2018 12:17 AM **serano** ★★★★★
Indicator is added value to my screen, THANK YOU

June 9th, 2018 01:00 PM **optionsnh** ★★★★
Thank you

December 26th, 2017 10:59 AM **Buscador**
★★★★★

More...

Slow Relative Strength Index   **Download**

The Slow Relative Strength Index (SRSI) is a price-following oscillator which was presented by Vitali Apirine in the April 2015 issue of the TASC magazine. It measures change in price movements relative to an exponential moving average (EMA). Like the relative strength index, it oscillates between zero and 100. SRSI is considered overbought when above 80 and oversold when below 20. SRSI can also generate signals by looking for divergences and centerline crossovers.

The SRSI is calculated using the following formula:
SRSI = 100 – [100/(1+SRS)]

SRS = Average positive difference/Average negative differencen

Details: Slow Relative Strength Index

Submitted by: affoltes [?]

November 24th, 2017
Size: 3.62 KB
Downloaded: 203 times

Thanks

The SRSI measures the strength of a security relative to a sixday EMA. The closing price is used for this EMA. The difference is positive when the close is above the six-day EMA. Positive difference = [Close – Moving average]. Difference is negative when the close is below the six-day EMA. Negative difference = [Moving average – Close]. Negative difference values are expressed as positive values, not negative values. If the closing price equals the six-day EMA, then difference = 0 (no change). Smooth positive and negative difference values are based on Wilder's smoothing technique.

Wicks V1   **Download**   ★★★★★

It's common for people to look at how large the upper or lower 'wicks' or 'shadows' are in comparison to the range of a bar. In writing strategies that do so, I got tired of re-re-coding calculations to look for especially large ones.
So, I created an indicator that shows the upper and lower wick size as a percentage of the bar's range. So, now, if I want to specify a wick that's greater than 50% of the bar's range, I can just look for instances where the indicator values are UpperWick > 50 or LowerWick < -50.

If you find looking for negative numbers cumbersome, edit the indicator and reverse the LowerWick calculations, from either (Low[0] - Open[0]) or (Low[0] - Close[0]) to (Open[0] - Low[0]) or (Close[0] - Low[0]), respectively. Then, all the histogram bars will point upwards and you can make your code always look for positive values.

I hope some of you find this indicator handy.

Thanks go to jmont1, who graciously converted this indicator to NT8.

Details: Wicks V1

Submitted by: DavidBodhi [?]

November 15th, 2017
Size: 3.54 KB
Downloaded: 169 times

[2 comments/ratings]   **Thanks**

April 30th, 2018 02:17 PM **hautetoddy** ★★★★★
Good visual. Thanks

November 17th, 2017 06:57 PM **bobc635** ★★★★★
I will take a look...Thanks

TickBarsReassembled V0.1   **Download**   ★★★★★
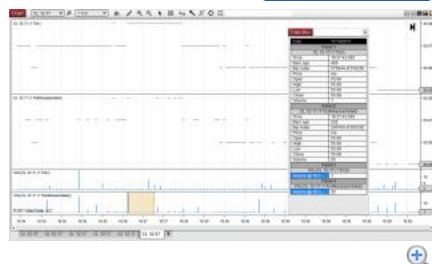
This is a first test of a TickBarChart style that will reassemble ticks at the same time and price into a single tick. This is really the same order but split up so it doesn't look like a big print.

I have only tested this chart on a ticksize of 1 (seems to make the most sense to me anyway) and putting it here for others to review.

You can see in the image the shaded area that combined all the ticks from the regular TickChart into a single tick. This is because all the ticks in the tape were at 18:37:43.093 with an open of 55.08. This was merged to a single tick of volume 20.

Details: TickBarsReassembled V0.1

Submitted by: NJAMC [?]

November 14th, 2017
Size: 1.38 KB
Downloaded: 95 times

[4 comments/ratings]   **Thanks**

October 25th, 2018 11:05 PM **calhawk01**
★★★★★
THAnk you making this

I'm trying to leverage this bar type for a custom indicator. I'm basically trying to obtai

June 1st, 2018 10:17 PM **marianfed** ★★★★
thankyou ..

November 15th, 2017 09:28 AM **NJAMC** ★★★★★
Thanks, I am not sure and I don't think we are retail traders get enough information in th

e stream to know what orders are split and simply have different time stamps. Statistical

ly, if you get a few orders at the same exact time stamp, it is likely the same market pla

---

📁 **mkHarmonics**   ⬇ Download   ⭐⭐⭐⭐⭐

converted https://futures.io/local_links.php?
action=ratelink&linkid=1555&catid=19&lpage=1 to NT8

@mk77ch holds the code copyright

Details: **mkHarmonics**

Submitted by: **psytopy** [?]

November 12th, 2017
Size: 17.01 KB
Downloaded: 535 times

[13 comments/ratings]   👍 **Thanks**

November 23rd, 2018 09:37 PM **Darquer** ⭐⭐⭐⭐⭐
😃

November 23rd, 2018 09:06 PM **Darquer** ⭐⭐⭐⭐⭐
I'm a year late, but thanks and well done.

September 20th, 2018 05:59 PM **Pistol101**
⭐⭐⭐⭐⭐
Fantastic work. Thanks very much

February 21st, 2018 10:37 AM **topdogtony**
⭐⭐⭐⭐⭐
will try it out thanks for the hard work............

More...

📁 **Larry Williams Accumulation Distribution with SMA**   ⬇ Download   ⭐⭐⭐⭐⭐
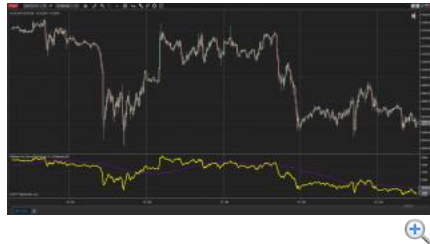
Larry Williams Accumulation Distribution without a volume
component using an SMA.
Converted to NT8.
https://futures.io/download/ninjatrader-7/indicators/1328-
download.html?view

Details: **Larry Williams Accumulation Distribution
with SMA**

Submitted by: **affoltes** [?]

November 8th, 2017
Size: 3.23 KB
Downloaded: 242 times

[2 comments/ratings]   👍 **Thanks**

November 12th, 2017 02:30 PM **JJ11** ⭐⭐⭐⭐⭐

November 9th, 2017 01:02 AM **xiixexe** ⭐⭐⭐⭐⭐
Thank you! Been looking for this

📁 **OrderFlow SnapShot (NT8)**   ⬇ Download   ⭐⭐⭐⭐⭐
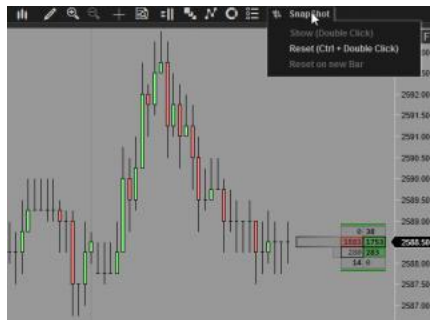
This is just a handy tool i made for myself and thought that maybe
other traders will find it useful. As i am usually trading from charts
but like to keep an eye on the orderflow, specially on areas of
interest for entries or exits.

The indicator is just kind of a simple Footprint SnapShot, which can
be toggled by double clicking on the chart. By holding the Control-
Key while double clicking, the SnapShot will be reset.

Happy Trading,
Mike

(i am not planning to add anything else to this indicator but
everybody is free to use and edit the provided code)

Updates:

- Dynamic Font-Size
- Small fixes
- BugFix

Details: **OrderFlow SnapShot (NT8)**

Submitted by: **mk77ch** [?]

November 7th, 2017
Size: 6.61 KB
Downloaded: 1164 times

Keywords: **orderflow snapshot**

[13 comments/ratings]   👍 **Thanks**

May 3rd, 2018 12:09 PM **hautetoddy** ⭐⭐⭐⭐⭐
Awesome. Thank you

December 10th, 2017 02:13 PM **delta9100**
⭐⭐⭐⭐⭐
thank a great job, can you add delta to it as in your
footprint,

thank for sharing

November 27th, 2017 04:50 AM **stef** ⭐⭐⭐⭐⭐
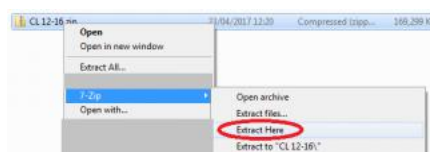Thanks !

November 23rd, 2017 07:28 PM **xiixexe** ⭐⭐⭐⭐⭐
I give it 5 stars but it is unusable on 4k monitor.
Fonts are toooooo small. wish there's

an option to increase font size.

More...

📦 **Market Replay CL 11-17 (NT8)**   ⬇ Download   ⭐⭐⭐⭐⭐

NT 8 Market Replay data for CL

Contract: CL 11-17

Download instructions:

Details: **Market Replay CL 11-17 (NT8)**

Submitted by: **xplorer** [?]

November 5th, 2017

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