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## NinjaTrader 8 Indicators and More

Please upload exported .zip files directly from NinjaTrader whenever possible (don't post .cs files). Also take note -- No DLL's allowed!

You MUST include a detailed description and a screenshot!

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### Entries

#### [Multiple Moving Average Crosses \(amaMultiMACross\)](#)

[Download](#)


Version 1.6 November 28, 2017

The Multiple MA Cross indicator plots a fast and a slow moving average and colors the area between the two moving averages. Both the fast and the slow moving average may be selected from a collection of over 30 different moving averages.

The indicator is primarily designed as a trend filter to show whether the market is in an uptrend or in a downtrend. The indicator comes with two different trend definitions - cross and thrust. The trend is exposed as a double series and can be accessed via the NinjaTrader strategy builder or the market analyzer. Directly accessing the trend via the market analyzer requires a separately coded market analyzer column, which is not yet included with the install file.



**Trend definition "MA Cross":** The current trend changes to "uptrend" when the fast moving average crosses the slow moving

average from below. The current trend changes to "downtrend" when the fast moving average crosses the slow moving average from above.

**Trend definition "Thrust":** The current trend changes from "downtrend" to "uptrend" with the first bullish thrust bar that plots above the upper moving average. A bullish thrust bar is a bar that closes above the prior bar's high and has a larger range than the prior bar. The current trend changes from "uptrend" to "downtrend" with the first bearish thrust bar that plots below the lower moving average. A bearish thrust bar is a bar that closes below the prior bar's low and has a larger range than the prior bar.

#### Moving averages available as fast and slow moving average:

- Adaptive Laguerre Filter
- ADXVMA
- Butterworth Filter
- DEMA
- Distant Coefficient Filter
- Double Weighted Moving Average (DWMA)
- Exponential Hull Moving Average (EHMA)
- EMA
- Gaussian Filter
- HMA
- Holt EMA
- Laguerre Filter
- LinReg
- Moving Mean TPO
- Moving Mean VWTPO
- Moving Median
- Moving Median TPO
- Moving Median VWTPO
- Range Weighted Moving Average (RWMA)
- Sine Weighted Moving Average (SWMA)
- SMA
- SuperSmoother
- TEMA
- Tillson T3
- TMA
- Triple Weighted Moving Average (TWMA)
- VWMA
- Wilder's Average
- WMA
- ZerolagHATEMA
- ZerolagTEMA
- ZLEMA

**Applying the Multi MA Cross to indicators:** The Multi MA Cross is designed to be applied to other indicators which may be selected as input series. However, some of the moving averages listed above will not support this feature. In case that a selected moving average does not support the feature the indicator will display an error message asking you to select a different moving average for the fast or the slow moving average. These are the moving averages that may not be selected when an indicator is chosen as input series: Mean TPO, Mean VWTPO, Median TPO, Median VWTPO, RWMA, VWMA, ZerolagHATEMA. These moving averages may only be applied to price.


 Details: [Multiple Moving Average Crosses \(amaMultiMACross\)](#)

 Submitted by: [Fat Tails](#) [?]

January 8th, 2018

Size: 87.23 KB

Downloaded: 1485 times

 Keywords: [cross](#) [median](#) [movingaverage](#) [trend](#) [trendfilter](#) [slingshot](#)

[12 comments/ratings]

[Thanks](#)

April 27th, 2019 09:21 AM **ap29680** Excellent indicator and a big thank you for sharing.

December 5th, 2018 12:27 PM **2010** This Indicator is GREAT! Thank You Fat Tails

November 21st, 2018 07:36 PM **gwgallo** Great indicator! Thanks

November 17th, 2018 04:17 PM **BoltTrader** Thank you!

[More...](#)

**Paint Bars:** The MultipleMA Cross indicator comes with paint bars. The paint bars are colored according to the trend, where the trend maybe determined via the "MA Cross" or the "Thrust" option. The paint bars may be displayed without the indicator plots.

### BzvVerticalLineAtTime Indicator NT8. Vertical Lines at times

[Download](#)

★★★★★



Plots a vertical line at a specified time. BzvVerticalLineAtTime Indicator converted from NT7 to NT8.

**Note (bug):** For some reason when the time is changed into the indicator set up still allways the default time. Code should be reviewed. Now the time only can be changed into the code. Help if anybody knows how fix it.

**Fixed issue. New Version from Ninjatrade indicators Forum**

[https://ninjatrade.com/support/forum/local\\_links.php?s=&catid=7&filter=&sort=N&page=1&pp=15&keyid=265](https://ninjatrade.com/support/forum/local_links.php?s=&catid=7&filter=&sort=N&page=1&pp=15&keyid=265)



Details: [BzvVerticalLineAtTime Indicator NT8. Vertical Lines at times](#)

Submitted by: [bcomas \[?\]](#)

January 2nd, 2018  
Size: 3.19 KB  
Downloaded: 232 times

[3 comments/ratings]

[Thanks](#)

February 8th, 2019 10:06 PM **laenxin** ★★★★★  
I have the latest version of NT8 as of 2/8/19. This indicator is the culprit in consistent

ly freezing up my charts, as well as another trader's charts, with whom I work. After dele

ting it from every chart, i am running smoothly. I like the idea and intent very much, but

September 21st, 2018 03:30 PM **kareem40** ★★★★★

Been looking for it, nice work, thanks

January 21st, 2018 02:12 PM **BucketTrader** ★★★★★

bcomas thank you for submitting this. I am having trouble changing the time this line app

ears. I changed the times in the indicator settings with no luck. I also changed the tim

e from 0930 written in the script with no luck. Will you let me know how I can select tim

### Trends by TMFT multiple MAs converted to NT8 V1

[Download](#)

★★★★★

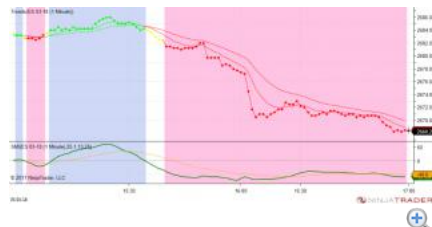


Chart will draw up to 3 MAs with selection of 7 diff MA to choose from. Note that you can modify the code to add more MAs if you have them. I have to comment out some of them as they are not converted to NT8 yet. Export with 8.0.2.0



Details: [Trends by TMFT multiple MAs converted to NT8 V1](#)

Submitted by: [cory \[?\]](#)

December 30th, 2017  
Size: 17.87 KB  
Downloaded: 631 times

Keywords: [ma](#) [multiple](#) [trend](#)

[8 comments/ratings]

[Thanks](#)

March 16th, 2019 11:51 AM **TopGunNote** ★★★★★

Thanks for all you do cory

February 14th, 2019 06:38 PM **romus** ★★★★★  
Great indi.

October 14th, 2018 09:27 AM **Skid** ★★★★★  
Great Job!

July 28th, 2018 11:31 PM **4tison** ★★★★★  
greetings TMFT

I have been looking for your MA Slope Multi

[More...](#)

### Delta Bars (NT8)

[Download](#)

★★★★★



This is a custom bar type which is based on the Bid Ask Delta (Ask Volume - Bid Volume). A new bar is created when the Delta is greater than a given Threshold-Value defined in the Data Series Properties.

The archive also contains a custom Delta indicator specially coded to work with this bar type.

Updates:  
- Added a cumulative Delta Mode



Details: [Delta Bars \(NT8\)](#)

Submitted by: [mk77ch \[?\]](#)

December 27th, 2017  
Size: 4.74 KB  
Downloaded: 1468 times

Keywords: [ask](#) [bars](#) [bartype](#) [bid](#) [delta](#)

[12 comments/ratings]

[Thanks](#)

May 3rd, 2018 12:04 PM **hautetoddy** ★★★★★  
Most excellent. Thank you

April 28th, 2018 09:14 AM **dougl1965** ★★★★★  
Has anybody noticed patterns off of this? ex. a red down delta with a green bar? or rev

erse?

I'd like to have something plot signals like those and see where that takes us?

March 2nd, 2018 01:35 PM **paxxtrader** ★★★★★  
Thanks mk...works great!

February 25th, 2018 06:09 AM **tradingon** ★★★★★  
Thankyou Mk

[More...](#)

### Elder's Smoothed ROC

Download

★★★★★



The ROC Smoothed indicator is a modification of the ROC, as described in Alexander Elder's book Trading for a Living. It plots two lines: ROC, which is the difference between the current price and the price x-time periods ago, and SROC which is the difference between an MA of price and the MA of price x-time periods ago.

This oscillator avoids the major flaw of ROC. Smoothed Rate of Change compares the values of an exponential moving average instead of prices at two points in time. It gives fewer trading signals, and the quality of these signals is better.



Details: [Elder's Smoothed ROC](#)

Submitted by: [affoltes](#) [?]

December 20th, 2017  
Size: 15.00 KB  
Downloaded: 299 times

[1 comments/ratings]

Thanks

March 5th, 2019 01:05 PM **Maxie** ★★★★★  
nice indicator, thks

### Excerpt from the book "Trading for a Living"

To create S-ROC you must first calculate an exponential moving average of closing prices. The next step is to apply Rate of Change to the EMA. S-ROC is not very sensitive to the length of its EMA or ROC parts. You can calculate a 13-day EMA of closing prices and then apply a 21-day Rate of Change to it. Some traders calculate the Rate of Change of prices first and then smooth it with a moving average. Their method produces a much jumpier indicator, which is less useful than S-ROC.

### Crowd Behavior:

An exponential moving average reflects the average consensus of value of all market participants during the period of its window. It is like a composite photograph that reflects major features of the market crowd rather than its fleeting moods. S-ROC compares each reading of an EMA to a past reading from your selected period of time. It compares the average mass consensus today to the average consensus in the past. S-ROC tracks major shifts in the bullishness and bearishness of the market crowd.

### Trading Rules:

Changes in the direction of S-ROC often identify important market turns. Upturns of S-ROC mark significant bottoms, and its downturns mark important tops. Divergences between S-ROC and prices give especially strong buy and sell signals.

1. Buy when S-ROC turns up from below its centerline.
2. Sell when S-ROC stops rising and turns down. Sell short when S-ROC turns down from above its centerline.
3. If prices reach a new high but S-ROC traces a lower peak, it shows that the market crowd is less enthusiastic even though prices are higher. A bearish divergence between S-ROC and price gives a strong signal to sell short.
4. If prices fall to a new low but S-ROC traces a higher bottom, it shows that the market crowd is less fearful, even though prices are lower. It shows that the downside pressure has lessened, even though the market has fallen deeper than before. A bullish divergence gives a strong signal to cover shorts and buy.

### Market Replay CL 01-18 (NT8)

Download

★★★★★



NT 8 Market Replay data for CL

Contract: CL 01-18

### Download instructions:

download and unzip file in NT 8 replay folder  
Documents\NinjaTrader 8\db\replay  
The file will create a folder with the relevant front month and a series of .nrd files inside (one per day)

Make sure to use the "extract here" function as shown, and not the "Extract to" function, to avoid the creation of a folder within a folder.

**Note:** this is Market Replay data for NinjaTrader 8. The format is different from NT7.



Details: [Market Replay CL 01-18 \(NT8\)](#)

Submitted by: [xplorer](#) [?]

December 16th, 2017  
Size: 215.78 MB  
Downloaded: 77 times

[1 comments/ratings]

Thanks

June 2nd, 2018 06:13 AM **jupikseliga** ★★★★★

### VixRSI - The Fear Indicator

Download

★★★★★



The VixRSI which was presented in the January 2014 issue of the TASC magazine.

Several years ago, Larry Williams developed something he calls the VIX fix. What he developed was a simple calculation that closely emulates the performance of the original VIX using only price data, and which can therefore be applied to any tradable. In a nutshell, we take the highest close over the last 22 trading days, subtract today's low price, and then divide the result by the highest close over the last 22 trading days.

<http://www.marketcalls.in/wp-content/uploads/2014/12/VIXFix.pdf>

Combining the VixFix with the RSI makes it even more powerful to detect instrument bottoms and oversold areas. Detecting overbought VIX "greed areas" can also be useful if you try to catch a fast and profitable long trade on the VIX itself.

The calculation is simple:  
$$\text{VixRSI} = \text{ema3 of VixFix} / \text{ema3 of 14-day RSI}$$



Details: [VixRSI - The Fear Indicator](#)

Submitted by: [affoltes](#) [?]

December 9th, 2017  
Size: 7.74 KB  
Downloaded: 615 times

[6 comments/ratings]

Thanks

March 5th, 2019 01:07 PM **Maxie** ★★★★★

February 23rd, 2018 01:18 AM **Buscador** ★★★★★

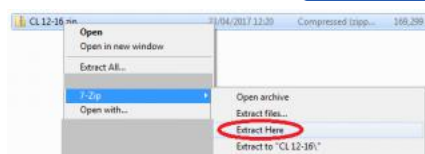
December 26th, 2017 07:35 PM **raymon** ★★★★★  
thanks 🤖

December 19th, 2017 01:57 AM **totoscalper** ★★★★★  
🤖

[More...](#)

**Market Replay CL 12-17 (NT8)**

Download

**NT 8 Market Replay data for CL**

Contract: CL 12-17

**Download instructions:**

download and unzip file in NT 8 replay folder  
**Documents\NinjaTrader 8\db\replay**  
 The file will create a folder with the relevant front month and a series of .nrd files inside (one per day)

Make sure to use the "extract here" function as shown, and not the "Extract to" function, to avoid the creation of a folder within a folder.

**Note:** this is Market Replay data for NinjaTrader 8. The format is different from NT7.

Details: [Market Replay CL 12-17 \(NT8\)](#)Submitted by: [xplore](#) [?] 

December 3rd, 2017  
 Size: 220.92 MB  
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Thanks

**MiniChart (NT8)**

Download



As i am often trading from a laptop, i always wished to have some kind of a small chart in my actual trading chart to keep track of other instruments or a smaller tick or range chart of the same instrument.

This is pretty much what this rather simple indicator does. I am fully aware that there are at least one thousand things that could be added to this indicator but as usual, it is what it is. You are free to use and edit the code but i am not gonna implement anything else as this is exactly what i need for my personal trading.

The indicator draws a rectangle to display the mini chart, which can be dragged and resized as every other rectangle in NT8.

the archive also includes a custom range bar type without gaps.

Cheers,  
 Mike

**Updates:**

- Value Area Zones added
- ChartTrader Orders are now visible
- Different ChartStyles are now available
- Added a few more indicators
- Code optimizations
- Display orders optimized
- MiniChart is now visible when markets are closed.
- Heiken Ashi added for Tick, Volume, Minute and Second Charts

The indicator is listed under an own folder: /Infinity/MiniChart

Details: [MiniChart \(NT8\)](#)Submitted by: [mk77ch](#) [?] 

December 1st, 2017  
 Size: 25.85 KB  
 Downloaded: 1403 times

Keywords: [chart](#) [mini](#) [minichart](#)

[24 comments/ratings]

Thanks

March 9th, 2019 10:04 PM **Ratdog** ★★★★★  
 When attempting to import I get the following message:

Error:

November 16th, 2018 02:21 PM **mcgaffin** ★★★★★

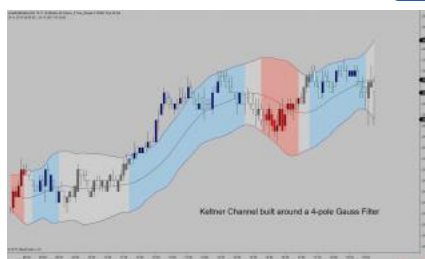
Any way we can get this for NT7? 🖥️

August 22nd, 2018 04:52 PM **ValLiant** ★★★★★  
 thank you!

July 16th, 2018 07:58 AM **kolettrader** ★★★★★  
 Great! Thank you.

[More...](#)**Multiple Keltner Channels (amaMultiKeltner)**

Download

**Version 1.6 November 25, 2017**

The **Multiple Keltner Channels** are a generalized version of the Keltner Channels.

Standard Keltner channels are built from a simple moving average (SMA) and two channels lines above and below. The two lines above and below are drawn at a distance from the center line, a distance which is a multiple of the simple moving average of the ranges of the past N bars.

The generalized concept has the SMA replaced with any of 30 moving averages. The volatility measure used to calculate the distance of upper and lower line from the center line can be derived from an average range (AR) or average true range (ATR). You may select different lookback periods for the moving average that serves as the center line and the moving average which is applied to the range or true range.

The Multiple Keltner Channels come with an additional smoothing option for center line and channel lines. The additional smoothing is obtained by further smoothing all plots with a 3-period simple moving average (SMA).

**Moving averages available for calculating the center line:**

- Adaptive Laguerre Filter
- ADXVMA
- Butterworth Filter
- DEMA
- Distant Coefficient Filter
- Double Weighted Moving Average (DWMA)
- Exponential Hull Moving Average (EHMA)
- EMA
- Gaussian Filter
- HMA
- Holt EMA
- Laguerre Filter
- LinReg
- Moving Mean TPO
- Moving Median
- Moving Median TPO
- Range Weighted Moving Average (RWMA)
- Sine Weighted Moving Average (SWMA)
- SMA
- SuperSmooother

Details: [Multiple Keltner Channels \(amaMultiKeltner\)](#)Submitted by: [Fat Tails](#) [?] 

November 25th, 2017  
 Size: 81.22 KB  
 Downloaded: 881 times

Keywords: [channel](#) [keltner](#) [keltnerchannel](#) [movingaverage](#) [range](#) [slope](#) [truerange](#) [volatility](#)

[11 comments/ratings]

Thanks

May 8th, 2019 11:31 AM **agan1337** ★★★★★  
 Thank you very much !!!!

September 10th, 2018 12:33 PM **rickr** ★★★★★  
 Thanks once again Fat Tails . . .

May 11th, 2018 10:05 AM **TopGunNote** ★★★★★  
 Nicely done, as always.

May 8th, 2018 09:40 AM **datahogg** ★★★★★  
 Thanks for your work.

[More...](#)

- TEMA
- Tillson T3
- TMA
- Triple Weighted Moving Average (TWMA)
- Wilder's Average
- WMA
- ZerolagHATEMA
- ZerolagTEMA
- ZLEMA

**Moving averages colored according to slope:** You may also use this indicator to display any of the above listed moving averages and color them according to slope. The slope is not based on a geometrical concept, as this would not be compatible with the scalability of modern charting applications. The indicator adjusts slope to bar volatility such that the indicator may be used across all instruments and bar types with the same settings. The slope is shown as upsloping, downsloping or flat. The degree of flatness which is still considered as being flat may be adjusted via the neutral threshold parameter. When you set that parameter to zero, the slope will not show any flat sections, but the moving average will always be identified as upsloping or downsloping. Channel lines may be unselected, if you just wish to display the selected moving average.

**Volatility measures:** The standard Keltner channel uses the range. This indicator also for substituting the range with the average true range. The average true range is used as default option to facilitate the application of the Multiple Keltner Channels to other indicators.

**Applying the Multiple Keltner Channels to indicators:** When an indicator is used as input series, the range will always return the value 0. However, the average true range will return the absolute amount of the difference of two neighbouring data points of the selected input series. Therefore the indicator may only be applied to other indicators, as long as the offset formula is set to "True\_Range".

**Paint Bars:** The Multiple Keltner Channel indicator comes with paint bars. The paint bars are colored according to the slope of the center line. The paint bars may be displayed without the indicator plots. The colors of the paint bar will then show the slope of the moving average selected as center line.

**Sound Alerts:** In case that the sound alerts are active, the indicator will alert you when the trend derived from the slope of the center line changes. Currently, there are no sound files included with the zip file, but it is easy to create them and copy them to the NinjaTrader sounds directory.

Category

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