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NinjaTrader 8 Indicators and More

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You MUST include a detailed description and a screenshot!

Thanks,

lines.

-- futures.io

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Version 1.3 September 17, 2017

The Trigger Lines indicator is composed of two lines. The leading line is a linear regression indicator (LinReg). The lagging line or signal line is an exponential moving average (EMA) of the leading

This indicator comes with two different options for identifying and uptrend or downtrend:

Trigger line cross: When the leading regression line crosses above the signal line, this is the beginning of an uptrend. Vice-versa the indicator signals a downtrend, as long as the leading line remains below the signal line.

Thrust bars: An uptrend is detected via an upthrust bar that closes and has a median above both trigger lines. A downtrend follows a downthrust bar that closes and has a median below both trigger

April 19th, 2019 08:14 AM tradertom2012

Thanks April 4th, 2019 11:25 AM **Maxie** and good indicator, to keep the overview

Details: Trigger Lines (amaTriggerLines)

Keywords: ema exponential linreg regression

Submitted by: Fat Tails [?] October 30th, 2017 Size: 11.42 KB

Downloaded: 862 times

triggerlines trigger

Thanks

[7 comments/ratings]

November 18th, 2018 02:44 AM BoltTrader

December 8th, 2017 03:34 PM topdogtony

great will try it out thanks

More...

Zerolag HATEMA (amaZerolagHATEMA) Download <u>क्रेकेकेके</u>

Version 1.1 July 17,2017

The second trend definition adapts faster to changing market conditions, but also produces a higher number of false signals. The trend can be shown via paint bars. The indicator further comes with sound alerts that will signal a trend change.

The **ZerolagHATEMA** and ZerolagTEMA were presented by Sylvain Vervoort in "THE QUEST FOR RELIABLE CROSSOVERS" Technical Analysis of Stocks & Commodities, May 2008. The Zerolag HATEMA is based on a TEMA that uses Heikin-Ashi candles as input series. In a second step Sylvain Vervoort applied zero-lag techniques to the HATEMA to compensate for its lag. For further details, please read the article by Sylvain Vervoort.

This indicator does not depend on the selected input series, as it uses open, high, low and close of each candle. As a consequence this indicator may not be used with any other input series than price



Details: Zerolag HATEMA (amaZerolagHATEMA)

Submitted by: Fat Tails [?]

October 30th, 2017 Size: 5.36 KB Downloaded: 268 times

Keywords: <u>average filter heikinashi iir moving</u> <u>tema zerolag hatema</u>

[1 comments/ratings]



November 17th, 2017 12:46 PM Buscador many thanks

Zerolag TEMA (amaZerolagTEMA)



(+)

Version 1.0 March 17, 2017

The Zerolag TEMA and Zerolag HATEMA were presented by Sylvain Vervoort in "THE QUEST FOR RELIABLE CROSSOVERS" Technical Analysis of Stocks & Commodities, May 2008. The Zerolag TEMA is a version of the triple smoothed moving average which is less smooth, but more responsive to market movements. For further details read article by Sylvain Vervoort.

Sylvain Vervoort suggested to use the typical price as input series for the Zerolag TEMA. I have not hardcoded the typical price



Details: Zerolag TEMA (amaZerolagTEMA)

Submitted by: Fat Tails [?]

October 30th, 2017

as input series. Please select the typical price as input series via the indicator dialogue box.

Size: 4.95 KB Downloaded: 192 times

Keywords: filter iir movingaverage tema zerolag

[1 comments/ratings]

in Thanks

November 17th, 2017 12:45 PM Buscador Many thanks.

Session Pivots Monthly (amaPivotsMonthly)

Download

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Version 2.6 July 4, 2018

The Session Pivots Monthly is an enhanced pivots indicator which allows for displaying floor pivots, wide pivots, Jackson Zones and Fibonacci nivots

All pivots are calculated from daily bars (default setting) or from the bar series that has been selected as input series. The indicator may be used to display ETH pivots on an full session chart or RTH pivots on a regular session chart. It is not designed to display RTH pivots on a full session chart. When pivots are calculated from daily bars, they are typically calculated from the full session high, the full session low and the settlement price. However, the daily data depends on the data supplier and reflects the daily high, low and close as shown on a daily chart.

Pivot range: The indicator is set to display the pivot range which is the range between CP and DP. The pivot range is a symmetrical

range around the main pivot PP. A wide pivot range follows after a trending month with a close near the highs or the lows. A narrow pivot range indicates that the prior month was a balancing month and closed near the central pivot

(+)

Prior month high, low and close: The indicator also displays the high, low and close for the prior trading month. These levels often act as support or resistance during the current trading month. Moreover, prior month high, low and close reflect the input data for calculating all pivot values and can be visually checked against the chart bars, while this is not possible for the pivots

Pivot formulas:

All options: H = prior month high, L = prior month low, C = prior month close, X = H - L Main Pivot: P = (H+L+C)/3Central Pivot: CP = (H+L)/2Directional Pivot: DP = 2*P - CPFloor Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R1 + X, S3 = S1 - X, R4 = R3 + (P-L), Wide Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R2 + X, S3 = S2 - X, R4 = R3 + X, S4 = S3 - X Jackson Zones: R1 = P + 0.5*X, S1 = P - 0.5*X, RB1 = P + 0.618*X, SB1 = P - 0.618*X, R2 = P + X, S2 = P - X, RB2 = P + 1.382*X, SB2 = P - 1.382*X Fibonacci Pivots: R1 = P + 0.382*X, S1 = P - 0.382*X, R2 = P + 0.618*X, S2 = P - 0.618*X, R3 = P + X, S3 = P - X, R4 = P + 1.382*X, S4 = P - 1.382*X

Update version 2.6.: Enhanced CPU efficiency. Minor changes.

Nota: The forum software has renamed the downloadable zip file to the false version number 2.0. Please disregard the version number of the zip file. The zip file contains the indicator version as specified above.

Details: Session Pivots Monthly (amaPivotsMonthly)

Submitted by: Fat Tails [?]

October 21st, 2017 Size: 12.59 KB Downloaded: 777 times

Keywords: eth fibonacci floor floorpivots jackson monthly pivotrange pivots range rth session settlement

[6 comments/ratings]



December 18th, 2018 09:38 AM f1p0pt10ns Bueller?

December 11th, 2018 10:38 AM f1p0pt10ns

Is there a way to set these up as alerts? I tried the "normal" alert path but doesnt seem

to be working. Thanks for the work

June 16th, 2018 10:27 AM tbondtrader Thank you

January 31st, 2018 06:25 PM TraderTS Excellent!

More...

Session Pivots Weekly (amaPivotsWeekly)

Download

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Version 2.6 July 4, 2018



The Session Pivots Weekly is an enhanced pivots indicator which allows for displaying floor pivots, wide pivots, Jackson Zones and Fibonacci pivots.

All pivots are calculated from daily bars (default setting) or from the bar series that has been selected as input series. The indicator may be used to display ETH pivots on an full session chart or RTH pivots on a regular session chart. It is not designed to display RTH pivots on a full session chart. When pivots are calculated from daily bars, they are typically calculated from the full session high, the full session low and the settlement price. However, the daily data depends on the data supplier and reflecta the daily high, low and close as shown on a

Pivot range: The indicator is set to display the pivot range which is the range between CP and DP. The pivot range is a symmetrical range around the main pivot PP. A wide pivot range follows after a trending week with a close near the highs or the lows. A

narrow pivot range indicates that the prior week was a balancing week and closed near the central pivot. **Prior week high, low and close:** The indicator also displays the high, low and close for the prior trading week. These levels often act as support or resistance during the current trading week. Moreover, prior week high, low and close reflect the input

data for calculating all pivot values and can be visually checked against the chart bars, while this is not possible for the pivots themselves.

Pivot formulas:

All options: H = prior week high, L = prior week low, C = prior week close, X = H - L Main Pivot: P = (H+L+C)/3Central Pivot: CP = (H+L)/2Directional Pivot: DP = 2*P - CP Floor Pivots: P = (H+L+C)/3, P = 2*P - L, S4 = S3 - (H-P)Wide Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R2 + X, S3 = S2 - X, R4 = R3 + X, S4 Jackson Zones: R1 = P + 0.5*X, S1 = P - 0.5*X, RB1 = P + 0.618*X, SB1 = P - 0.618*X, R2 = P + X, S2 = P - X, RB2 = P + 1.382*X, SB2 = P - 1.382*X Fibonacci Pivots: R1 = P + 0.382*X, S1 = P - 0.382*X, R2 = P + 0.618*X, S2 = P - 0.618*X, R3 = P + X, S3 = P - X, R4 = P + 1.382*X, S4 = P - 1.382*X

Details: Session Pivots Weekly (amaPivotsWeekly)

Submitted by: Fat Tails [?]

October 21st, 2017 Size: 12.55 KB Downloaded: 843 times

Keywords: eth fibonacci floor floorpivots jackson pivotrange pivots range rth session settlement weekly

[3 comments/ratings]



January 31st, 2018 06:26 PM TraderTS Excellent!

November 7th, 2017 02:22 PM brucerobinson

October 25th, 2017 08:57 AM Buscador Thanks. I was praying the weekly and the daily would be adapted for NT8.

Great work as always.

Update version 2.6.: Enhanced CPU efficiency. Minor changes.

Nota: The forum software has renamed the downloadable zip file to the false version number 2.0. Please disregard the version number of the zip file. The zip file contains the indicator version as specified above.



Version 2.6 July 4, 2018

The Session Pivots Daily is an enhanced pivots indicator which allows for displaying floor pivots, wide pivots, Jackson Zones and Fibonacci pivots

All pivots are calculated from daily bars (default setting) or from the bar series that has been selected as input series. The indicator may be used to display ETH pivots on an full session chart or RTH pivots on a regular session chart. It is not designed to display RTH pivots on a full session chart. When pivots are calculated from daily bars, they are typically calculated from the full session high, the full session low and the settlement price. However, the daily data only depends on the data supplier and will reflect the high, low and close as shown on a daily chart.

Workaround for displaying RTH pivots on a full session chart:

- Add a secondary bar series to your primary price panel with a RTH trading hours template.
- Set the colors for candle outlines, candle wicks, up and down bars to transparent.
 Apply the amaPivotsDaily indicator to the secondary bar series.

The indicator will now display RTH pivots on a full session chart. However, the pivots will only be displayed after the start of the regular session.

Pivot range: The indicator is set to display the pivot range which is the range between CP and DP. The pivot range is a symmetrical range around the main pivot PP. A wide pivot range follows after a trending day with a close near the highs or the lows. A narrow pivot range indicates that the prior day was a balancing day and closed near the central pivot.

Prior day high, low and close: The indicator also displays the high, low and close for the prior trading day. These levels often act as support or resistance during the current trading day. Moreover, prior day high, low and close reflect the input data for calculating all pivot values and can be visually checked against the chart bars, while this is not possible for the pivots

Pivot formulas:

All options: H = prior day high, L = prior day low, C = prior day close, X = H - L Main Pivot: P = (H+L+C)/3

Central Pivot: CP = (H+L)/2
Directional Pivot: DP = 2*P - CP
Floor Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R1 + X, S3 = S1 - X, R4 = R3 + (P-L),

Wide Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R2 + X, S3 = S2 - X, R4 = R3 + X, S4

Jackson Zones: R1 = P + 0.5*X, S1 = P - 0.5*X, RB1 = P + 0.618*X, SB1 = P - 0.618*X, R2 = P + X, S2 = P - X, RB2 = P +

1.382*X, SB2 = P - 1.382*X Fibonacci Pivots: R1 = P + 0.382*X, S1 = P - 0.382*X, R2 = P + 0.618*X, S2 = P - 0.618*X, R3 = P + X, S3 = P - X, R4 = P + 1.382*X, S4 = P - 1.382*X

CME holidays: There are six holiday sessions every year which are integrated with the following trading day. These holidays are Martin Luther King Day, President's Day, Memorial Day, Independence Day, Labor Day and Thanksgiving. The holiday sessions do not qualify as trade dates and there is no settlement. For this reason quality data feeds will not show daily bars. When "Input Data" is set to "DailyBars", the amaPivotsDaily will correctly calculate the pivots for both the holiday sessions and the trading day that follows the holiday. The NinjaTrader in-built pivots indicator will produce false values on the days after the holiday session. When "Input Data" is set to "Full Session", both indicators will calculate false values for the day after the holiday session.

Comparison to pivot indicators coded for NinjaTrader 7: For NinjaTrader 7 I had used subdivided session templates for calculating RTH pivots on full session charts. This approach was too complicated and mainly confused users. Subdivided session templates also truncate all bars at the session begin and the session end, which in turn distorts other indicators such as moving averages or oscillators. Therefore all our NT8 indicators are now compatible with the default trading hours template <instrument settings>. However, the new approach makes the task of coding RTH pivots for full session charts more complex. Such an indicator needs to add a third bar series with minute data and also come with a small data base containing the regular trading hours and holidays for the most liquid futures contracts. This can no longer be provided free of charge.

On the other hand the pivot indicators for NinjaTrader 8 have become more reliable. Preloading of daily data is no longer necessary, as the pivots indicator will load daily data automatically, when applied to a chart. This makes the pivots easier to use

Update version 2.6.: Enhanced CPU efficiency. Minor changes



Details: Session Pivots Daily (amaPivotsDaily)

Submitted by: Fat Tails [?]

October 21st, 2017 Size: 12.29 KB Downloaded: 1623 times

Keywords: daily eth fibonacci floor floorpivots jackson pivotrange pivots range rth session settlement

[15 comments/ratings]



July 8th, 2018 08:44 PM AABid **** Thank you, Excellent work as always from you, You have provided prior day HLC but not Op

en. Is there a reason why not? Are you willing to add the Open to a future update? Than

June 19th, 2018 08:31 PM KeithL June 16th, 2018 10:31 AM tbondtrader ******



January 31st, 2018 06:01 PM TraderTS Thanks a million!

More...

Update version 2.1.: Bug removed. Indicator did not display pivots calculated from daily data, when the first day of the lookback period of the chart was a trading day without daily settlement (see six holiday sessions listed above).

Nota: The forum software has renamed the downloadable zip file to the false version number 2.0. Please disregard the version number of the zip file. The zip file contains the indicator version as specified above.



22222

Version 1.1 August 1, 2017

The Average Directional Index Variable Moving Average (ADXVMA) is a volatility based moving average with the volatility being determined by the value of the ADX. The ADX provides levels of support during uptrends and resistance during downtrends. The indicator may also be used as a trendfilter. The trend can be positive, negative or neutral.

The ADXVMA that can be downloaded here may also be used with other input series than price. The trend can be shown via paint bars and is exposed as a public property.

Note: The ADXVMA has the trend exposed as a public property. This property can be accessed programmatically. However, it cannot be currently accessed via the market analyzer. In order to access the Trend series via the market analyzer, a specific
MarketAnalyzerColumn is required. The MarketAnalyzerColumn is not

yet included with the install file, as it has led to freezes with NT 8.0.8.0. The bug has been confirmed by NinjaTrader developers and only fixed with the latest release NT 8.0.9.0. (issue #12054). The market analyzer column and sound files for the ADXVMA

Details: ADXVMA (amaADXVMA) Submitted by: Fat Tails [?] October 21st, 2017 Size: 11.37 KB Downloaded: 729 times Keywords: <u>adaptive</u> <u>adx</u> <u>movingaverage</u> <u>resistance</u> <u>support</u> <u>vidya</u> <u>vma</u> <u>volatility</u>

[6 comments/ratings]



February 21st, 2018 10:48 AM topdogtony thanks for your efforts

November 12th, 2017 02:42 PM **JJ11** November 5th, 2017 07:47 AM bobc635 ***** Thanks FT !!!

https://futures.io/local_links.php?catid=27&sort=d&pp=10&page=11

will be availabe with a future update.

October 25th, 2017 08:59 AM Buscador

More..



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Version 2.3*) November 16, 2017

The SuperTrend indicator is an application of the concept of MAE (maximum adverse excursion), which was introduced by John Sweeney in the mid-nineties. It is a Stop-And-Reverse (SAR) indicator based on breakouts from a modified Keltner channel.

The SuperTrendU11 is an enhanced version of the original SuperTrend indicator that comes with the following modifications:

- You may select between 36 different moving averages for the baseline.
- The baseline is calculated one bar ago to avoid recalculating with
- each incoming tick.
 You may select from 4 different volatility measures average true range, average range, residual mean absolute deviation and residual root mean square deviation
- Average true range and average range can be calculated from 30

different moving averages.
- All volatility measures are also calculated one bar ago.

In fact there is no point in moving a trailing stop towards the current price intra-bar. Therefore a trailing stop should always be calculated from the prior bar and not the last price.

When you import the install file to NiniaTrader, it will also install the following moving averages:

- Moving Median
- Moving Median TPO Moving Median VWTPO
- Moving Mean TPO Moving Mean VWTPO
- Adaptive Laguerre Filter
 ADXVMA
- Butterworth Filter
- Distant Coefficient Filter
 Double Weighted Moving Average (DWMA)
- Exponential Hull Moving Average (EHMA)
- Gaussian Filter
- Holt EMA
- Laguerre Filter
- Range Weighted Moving Average SuperSmoother
- Sine Weighted Moving Average Tillson T3
- Triple Weighted Moving Average (TWMA)
- ZerolagHATEMA
- ZerolagTEMA

It will also install debugged versions of MAX and MIN, as the in-built versions supplied with NT8 do not work correctly with Renko bars (RemoveLastBarSupported).

The SuperTrend U11 can be set to revert intra-bar or at the bar close. With default settings the stop line is only broken, when there is a bar close beyond the stop. The indicator further comes with paint bars and sound alerts.

The SuperTrend is a trend indicator, which can be used in various ways. It is best used as a trailing stop or as a trend filter. It can also be used as a stop-and-reverse indicator, but will only work as such in trending markets. Typically it will allow for profitable results while the market is trending and then give the money back in sideways markets.

Note: The SuperTrend U11 has the trend exposed as a public property. This property can be accessed programmatically. However, it cannot be currently accessed via the market analyzer. In order to access the Trend series via the market analyzer, a specific MarketAnalyzerColumn is required. The MarketAnalyzerColumn is not yet included with the install file, as it has led to freezes with NT 8.0.8.0. The bug has been confirmed by NinjaTrader developers and only fixed with the latest release NT 8.0.9.0. (issue #12054). The market analyzer column and sound files for the SuperTrend U11 will be available with a future undate.

*) Unfortunately, the forum software always renames zip files to match the original file name. Therefore the zip file refers to a prior version of the amaSuperTrendU11. Be assured that the zip file contains the indicator version referenced in the headline.



Details: SuperTrend U11 (amaSuperTrendU11)

Submitted by: Fat Tails [?]

October 21st, 2017 Size: 88.94 KB Downloaded: 1633 times

Keywords: <u>atr average averagetruerange mad</u> <u>median movingaverage movingmedian range rms</u> sar supertrend trailing trailingston

[8 comments/ratings]



November 28th, 2018 07:26 PM MiniP

August 20th, 2018 06:08 AM abdunbar

July 19th, 2018 06:56 PM **jmont1 ********* @FatTails, Excellent work - THANKS

April 30th, 2018 11:52 AM hautetoddy ****** Excellent. Thank you for this

More...







Version 1.0 March 12, 2017

These are the 2 pole and 3 pole Super Smoother Filters, which are derived from digital Butterworth Filters. They were first described by John F. Ehlers in his book "Cybernetic Analysis for Stocks and Futures". I have ported them from Easy Language to NinjaTrader.

The chart shows that the 2 pole super smoother filter (firebrick) gives a better approximation for price while the 3 pole filter (blue) offers superior smoothing.

To emulate the original SuperSmoother presented by John F. Ehlers, please select the PriceType "Median" as Input Series



Details: SuperSmoother Filter (amaSuperSmoother)

Submitted by: Fat Tails [?]

October 21st, 2017 Size: 2.71 KB Downloaded: 278 times

Keywords: butterworth filter iir poles supersmoother

[1 comments/ratings]



October 25th, 2017 09:01 AM Buscador Thanks

Sine Weighted Moving Average (amaSWMA)



1



Version 1.0 September 1, 2017

The Sine Weighted Moving Average (SWMA) is a FIR filter that applies weights to each bar of the lookback period in the shape of the bulge in a sine curve from 0 to pi. As a consequence the middle prices of the lookback period have the greatest weight.

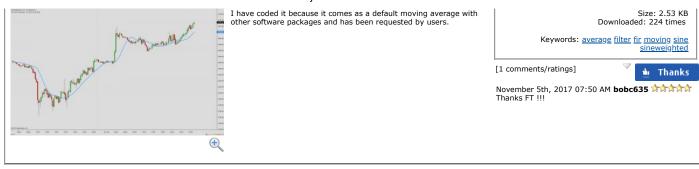
The sine weighted moving average is quite similar to a triangular moving average.



Details: Sine Weighted Moving Average

Submitted by: Fat Tails [?]

October 21st, 2017



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