Welcome, **gxzhou128** . Your Notification

Browse   UserCP   Downloads / Indicators   Elite Members   Trading Webinars   New Posts (1,340)   Articles   Quick Links

● futures io > Downloads > NinjaTrader > NinjaTrader 8 Indicators and More

Categories ▽   Show ▽   Search ▽   Help   Add Entry

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!

Thanks,
-- futures.io

Filter   A B C D E F G H I J K L M N O P Q R S T U V W X Y Z 0 1 2 3 4 5 6 7 8 9

| Sort by | Date created (descending) ▼ | Go |
| Filter | None ▼ | Go |

Page 12 of 26   « First   <   2   10   11   **12**   13   14   22   >   Last »

Entries

SuperTrend M11 (amaSuperTrendM11)   ⬇ Download   ★★★★★

Version 2.0*) October 15, 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 **SuperTrendM11** is an enhanced version of the original SuperTrend indicator that comes with the following modifications:

- The moving average has been replaced with a more robust median.
- The median is calculated one bar ago to avoid recalculating with each incoming tick.
- The average true range (ATR) is calculated one bar ago to avoid recalculating with each incoming tick.

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.

This version of the SuperTrend 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 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 M11 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 M11 will be available with a future update.

*) 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 amaSuperTrendM11. Be assured that the zip file contains the indicator version referenced in the headline.

Details: SuperTrend M11 (amaSuperTrendM11)

Submitted by: Fat Tails [?]

October 20th, 2017
Size: 15.15 KB
Downloaded: 510 times

Keywords: atr averagetruerange median sar supertrend trailing trailingstop

[2 comments/ratings]   👍 Thanks

April 30th, 2018 11:53 AM **hautetoddy** ★★★★★
Thank you for this handy helpful tool

October 20th, 2017 10:29 PM **skfutures** ★★★★★
Thank you.

Moving Median (amaMovingMedian)   ⬇ Download

Version 2.0 October 15, 2017

The **Moving Median** is a central tendency which is calculated over a sliding window of price bars or indicator values. The median is the numeric value separating the higher from the lower half of the data set built from the input series over the selected window.

The moving median is a non-linear FIR (finite impulse response) filter that can be used like a moving average. Compared to all standard moving averages, it is a more robust central tendency, because it is less sensitive to outliers.

The moving median over a lookback period N is calculated by writing the last N values of the input series to an array, sorting the array and selecting the middle value of that array.

Details: Moving Median (amaMovingMedian)

Submitted by: Fat Tails [?]

October 20th, 2017
Size: 2.47 KB
Downloaded: 265 times

Keywords: median moving movingmedian statistics

👍 Thanks

Range Weighted Moving Average (amaRWMA)   ⬇ Download   ★★★★★

Version 1.0 March 12, 2017

The **Range Weighted Moving Average (RWMA)** is weighted moving average which uses the square of the range of the bar as weighting factor. The exact formula for the weighting factor has the bar range replaced with the number of tick levels covered by the bar.

Details: Range Weighted Moving Average (amaRWMA)

Submitted by: Fat Tails [?]

Volatility is driven by volume and is approximately proportional to the square root of volume. Therefore it is possible to use the squared range as a proxy for volume. This is interesting when genuine volume figures are not available. This would be the case

- for FOREX data that comes without historical backfill for volume
- for instruments that are driven by other markets outside of the regular session

In these cases the VWMA may be distorted, whereas the RWMA will still return proper results.

October 20th, 2017
Size: 2.68 KB
Downloaded: 282 times

Keywords: average moving range rwma volatility vwma weighting

[2 comments/ratings]   **👍 Thanks**

May 3rd, 2018 04:25 PM **tehuff** ⭐⭐⭐⭐⭐
I prefer using this over other "volume" strategies.

October 25th, 2017 09:04 AM **Buscador** ⭐⭐⭐⭐⭐
Great indicator to add to the Indicator Hall of Fame.

📁 Opening Range (amaOpeningRange)   **⬇ Download**   ⭐⭐⭐⭐⭐

Version 2.2 January 31, 2018

The **Opening Range** is the range obtained from the highest and lowest price of a security during the first minutes of daily trading activity. For example the opening range can be calculated from the first 5, 15 or 30 minutes.

The opening period can be selected via the time zone, the start time and the end time of the opening period. For example if you wish to display a 30-minute opening range for ES, you would select Exchange_Time or US_Central_Standard_Time, a start time of 8:30 AM and an end time of 9:00 AM. The indicator will then display the regular open and the opening range high, low and midline.

You may also use this indicator to display the pre-session range. It is possible to display the entire pre-session range that covers the period from the start of the trading day until the regular open, or you may select a custom period for the pre-session.

Details: Opening Range (amaOpeningRange)

Submitted by: Fat Tails [?]

October 20th, 2017
Size: 10.60 KB
Downloaded: 1607 times

Keywords: european open opening overnight range regular resistance session support

[16 comments/ratings]   **👍 Thanks**

February 21st, 2019 03:57 PM **TopGunNote** ⭐⭐⭐⭐⭐

December 31st, 2018 07:52 PM **peterg** ⭐⭐⭐⭐⭐
Fattails always delivers the best, highly configurable, legible & robust . Incredibly gene

rous contributor to the trading community --a true global trading Icon.

November 11th, 2018 02:46 PM **gwgallo** ⭐⭐⭐⭐⭐
Very nice work. I've been looking for globex and opening range and this combines the two.

August 24th, 2018 05:55 PM **dannyinhouston** ⭐⭐⭐⭐⭐
The very best!

More...

The indicator will only return an accurate opening range, if it is calculated from minute bars that align to the start time and end time of the selected opening period. For example, if you wish to display an accurate 30-minute opening range for ES, you may only apply the indicator to 1-min, 2-min, 3-min, 5-min, 10-min, 15-min or 30-min bars. When selecting other bar periods or bar types, there will be overlapping bars in the beginning and the end of the opening period. This may result in a slightly inaccurate opening range.

If you wish to display a correct opening range on any bar type, please proceed as follows:

- Add a secondary bar series of 1-min*) bar to your primary price panel.
- Set the colors for candle outllines, candle wicks, up and down bars to transparent.
- Apply the indicator to the secondary 1-minute bars for an exact calculation.

*) When you add a minute bar series to a tick or volume chart, this will slightly distort the chart, as the bar spacing is adjusted to the duration of the bars. As a consequence of the law of large numbers, the distortion will be smaller, if you add a secondary bar series with a lower resolution. It is therefore recommended to use the highest bar period available that aligns to the start time and end time of the opening period. For a 30-min opening period for ES, you may therefore add 30-min bars instead of 1-min bars.

The chart attached shows the 30-min opening range on a 1000-tick chart to ES 12-17. The invisible secondary bars that were added are 30-min bars.

Update January 31, 2018: Version 2.1 did not properly calculate the opening range when the first bar of the opening range had a time stamp greater than the end time of the opening period (display of short period opening ranges on higher timeframe charts). Version 2.2 has the bug removed.

📁 Adaptive Laguerre Filter (amaAdaptiveLaguerreFilter)   **⬇ Download**

Version 1.1 August 1, 2017

This is a four element **Adaptive Laguerre Filter** as described by John Ehlers in his paper "Time Warp - Without Space Travel".

The Laguerre Filter is a smoothing filter based on Laguerre polynomials. Its first term is an EMA, which is then further smoothened with a damping factor. The damping factor may take any value between 0 and 1. When the damping factor is set to 0, the Laguerre Filter becomes a finite impulse response (FIR) filter. When the damping factor is set to a value close to 1, the filter becomes dramatically smoother, but will have a significant lag.

The Adaptive Laguerre Filter is based on the simple Laguerre Filter, but uses a variable damping factor. The damping factor is adjusted such that low frequency components are delayed more than high frequency components. The resulting filter is an adaptive moving average and can be compared to the Kaufman Adaptive Moving Average (KAMA) or the Variable Index Dynamic Average (VIDYA).

Details: Adaptive Laguerre Filter (amaAdaptiveLaguerreFilter)

Submitted by: Fat Tails [?]

October 20th, 2017
Size: 9.89 KB
Downloaded: 268 times

Keywords: adaptive damping filter iir laguerre polynomials

👍 Thanks

📁 Laguerre Filter (amaLaguerreFilter)   **⬇ Download**   ⭐⭐⭐⭐⭐

Version 1.0 March 6, 2017

This is a four element **Laguerre Filter** as described by John Ehlers in his paper "Time Warp - Without Space Travel".

The Laguerre Filter is a smoothing filter based on Laguerre polynomials. Its first term is an EMA, which is then further smoothened with a damping factor. The damping factor may take any value between 0 and 1. When the damping factor is set to 0, the Laguerre Filter becomes a finite impulse response (FIR) filter. When the damping factor is set to a value close to 1, the filter becomes dramatically smoother, but will have a significant lag.

The indicator that can be downloaded here is a four element Laguerre Filter. I have replaced the damping factor with a synthetic lookback period which allows for adjusting smoothness and lag. A lookback period of 1 corresponds to a simple 4-period triangular moving average.

Details: Laguerre Filter (amaLaguerreFilter)

Submitted by: Fat Tails [?]

October 20th, 2017
Size: 2.67 KB
Downloaded: 192 times

Keywords: damping filter iir laguerre polynomials

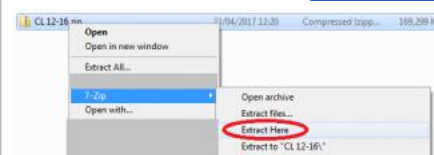[1 comments/ratings]   **👍 Thanks**

November 5th, 2017 07:55 AM **bobc635** ⭐⭐⭐⭐⭐
Thanks FT !!!

LaguerreFilter(1) = TMA(4)

When the synthetic lookback period is increased, the filter becomes smoother but has a slower response to price changes.

Market Replay CL 10-17 (NT8)   ⬇ Download ⭐⭐⭐⭐⭐

NT 8 Market Replay data for CL

Contract: CL 10-17

Download instructions:

dowload 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.

Details: Market Replay CL 10-17 (NT8)

Submitted by: xplorer [?]

September 24th, 2017
Size: 217.99 MB
Downloaded: 78 times

[2 comments/ratings]   👍 Thanks

January 14th, 2018 10:04 AM **mozola** ⭐⭐⭐⭐⭐
September 27th, 2017 12:52 PM **MissyM** ⭐⭐⭐⭐⭐

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

MurreyMath Lines for NT8   ⬇ Download ⭐⭐⭐⭐⭐

MMv1.5.1 from NT7 Converted to NT8 as a paid job, a friend and I had this done by member Sagor here and he was great to work with.

A few small additions such as the ability to change the frame period/lookback added. Uploaded here with thanks for all others' hard work on indicators and conversions provided - Japhro and Scotty

Details: MurreyMath Lines for NT8

Submitted by: Japhro [?]

September 16th, 2017
Size: 8.59 KB
Downloaded: 812 times

[12 comments/ratings]   👍 Thanks

February 14th, 2019 11:40 PM **romus** ⭐⭐⭐⭐⭐
Many thanx!

September 1st, 2018 11:23 AM **sureshdallas1**
⭐⭐⭐⭐⭐
Hi Japhro,

Thank you for this indicator. Unfortunately, it is not working when I imported it. Please

May 5th, 2018 10:04 PM **1973Hog** ⭐⭐⭐⭐⭐
Many thanks. I was reluctant to move to NT8 since I would not have access to the Murrey Ma

th levels among other indicators. You have made my day. 🤠 🤟

February 21st, 2018 11:04 AM **topdogtony**
⭐⭐⭐⭐⭐
will try out thanks..................

More...

Traders Dynamic Index (amaTradersDynamicIndex)   ⬇ Download ⭐⭐⭐⭐⭐

- go long if Priceline > Signalline
- go short if Priceline < Signalline
- exit if Priceline crosses Signalline

- trendfilter long, when Priceline > Midband
- trendfilter short, when Priceline < Midband

- add to long, when Priceline > upper Bollinger Band
- add to short, when Priceline < lower Bollinger Band

Detailed rules how to use the Traders Dynamic Index have been published by Dean Malone within the framework of the E.A.S.Y. trading method.

Version 1.2 September 16, 2017

The **Traders Dynamic Index (TDI)** is a trend following momentum indicator based on the RSI. It was developed and presented by Dean Malone. The Traders Dynamic Index comes with the following plots

- the Priceline, which is a SMA(2) of RSI(13)
- the Signalline, which is a SMA(7) of RSI (13)
- the Midband, which is a SMA(34) of RSI (13)
- Bollinger Bands around the SMA(34) using a standard deviation multiplier of 1.62

The following combinations may be considered as trade rules:

- go long, if Priceline > 50
- go short if Priceline < 50
- consider an exit, if Priceline is above 68 or below 32

Details: Traders Dynamic Index (amaTradersDynamicIndex)

Submitted by: Fat Tails [?]

September 16th, 2017
Size: 8.24 KB
Downloaded: 756 times

Keywords: bollinger bollingerbands oscillator rsi tdi tradersdynamicindex

[5 comments/ratings]   👍 Thanks

January 8th, 2019 10:44 PM **Sousa** ⭐⭐⭐⭐⭐
November 4th, 2018 04:37 AM **Flyboy1966**
⭐⭐⭐⭐⭐
Thank you so much, it works very nicely....🙂

October 3rd, 2017 06:09 PM **usdivers** ⭐⭐⭐⭐⭐
great work!

September 20th, 2017 02:19 AM **NGtrader**
⭐⭐⭐⭐⭐
Thanks so much for making this for NT8!!

More...

Gaussian Filter (amaGaussianFilter)   ⬇ Download ⭐⭐⭐⭐⭐

Version 1.1 September 5, 2017

Gaussian Filter as described by John Ehlers in his paper "Gaussian and Other Low Lag Filters".

Details: Gaussian Filter (amaGaussianFilter)

https://www.mesasoftware.com/papers/GaussianFilters.pdf

You may set the number of poles in the filter to 1,2,3 or 4. A 1-pole filter will have a better approximation to price, whereas the 4-pole filter has superior smoothing.

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

Page 12 of 26   **« First**   **<**   **2**   **10**   **11**   **12**   **13**   **14**   **22**   **>**   **Last »**

Category
[- NinjaTrader 8 Indicators and More   ▼]   [Go]

All times are GMT -5. The time now is 12:28 AM.

- Elite Member Home
- Futures Trading Webinars & Strategies
- Trading Room Reviews, Indicators/Strategy Reviews

- Futures Broker Reviews and Ratings
- NinjaTrader Brokerage (Broker)
- Jigsaw Trading (Trading Software)

- Kinetick (Data Feed Provider)
- IQFeed (Data Feed Provider)
- Nadex Binary Options (Broker and Platform)

- NinjaTrader (Trading Platform)
- GFF Brokers (Broker)
- TopstepTrader (Prop Trading)