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

Entries

SessionVWAP Bimonthly/Quarterly/Annual (amaNMonthlyVWAP) Download

Version 2.0 August 11, 2017

The **N-Monthly VWAP** is the volume-weighted average price (VWAP) of a security for the selected N-month period. The VWAP gives a fair reflection of the market conditions throughout the selected period and is one of the most popular benchmarks used by large traders.

The N-Monthly VWAP can be set to calculate for the entireperiod or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current month.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.

Details: SessionVWAP Bimonthly/Quarterly/Annual (amaNMonthlyVWAP)

Submitted by: Fat Tails [?]

September 5th, 2017
Size: 10.14 KB
Downloaded: 702 times

Keywords: annual bimonthly monthly quarterly quarterrange semiannual session standarddeviation volatility volume volumeweighted vwap

[6 comments/ratings] Thanks

March 4th, 2018 10:37 PM **kiro**
Thank you Harry!!

November 11th, 2017 09:19 AM **totoscalper**
thankyou

November 7th, 2017 02:34 PM **brucerobinson**

September 30th, 2017 06:12 AM **IBLAB**
TYVVM NICE

More...

SessionVWAP Monthly (amaCurrentMonthVWAP) Download

Version 2.0 August 11, 2017

The **Current Month VWAP** is the volume-weighted average price (VWAP) of a security for the current month. The VWAP gives a fair reflection of the market conditions throughout the trading month and is one of the most popular benchmarks used by large traders.

The Current Month VWAP can be set to calculate for the entire trading month or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current month.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.

Details: SessionVWAP Monthly (amaCurrentMonthVWAP)

Submitted by: Fat Tails [?]

September 5th, 2017
Size: 9.93 KB
Downloaded: 671 times

Keywords: monthly quarterrange session standarddeviation volatility volume volumeweighted vwap

[5 comments/ratings] Thanks

March 4th, 2018 10:37 PM **kiro**
Thank you Harry!!

November 7th, 2017 02:35 PM **brucerobinson**

September 24th, 2017 07:22 AM **wxsim1**
thank you

September 11th, 2017 10:56 AM **bobc635**
very nice !!!

More...

SessionVWAP Weekly (amaCurrentWeekVWAP)

Download

Version 2.0 August 11, 2017

The **Current Week VWAP** is the volume-weighted average price (VWAP) of a security for the current week. The VWAP gives a fair reflection of the market conditions throughout the trading week and is one of the most popular benchmarks used by large traders.

The Current Week VWAP can be set to calculate for the entire trading week or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current week.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.

Details: SessionVWAP Weekly (amaCurrentWeekVWAP)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 9.89 KB
Downloaded: 843 times

Keywords: session standarddeviation volatility volume volumeweighted vwap weekly

[5 comments/ratings]

Thanks

November 17th, 2018 05:56 PM **BoltTrader**
Thank you!

March 4th, 2018 10:38 PM **kiro**
Thank you Harry!!

December 19th, 2017 05:28 AM **xplorer**
Thank you Harry.

October 6th, 2017 12:11 AM **GAP180**
thank you!

More...

SessionVWAP Daily (amaCurrentDayVWAP)

Download

Version 2.0 August 11, 2017

The **Current Day VWAP** is the volume-weighted average price (VWAP) of a security for the current day's trading session. The VWAP gives a fair reflection of the market conditions throughout the trading day and is probably the most popular benchmark used by large traders.

The Current Day VWAP can be set to calculate for the entire trading day or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current session.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates. Therefore it is recommended to select an early anchor point and only use VWAP and volatility bands once they have stabilized.

Details: SessionVWAP Daily (amaCurrentDayVWAP)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 9.62 KB
Downloaded: 1897 times

Keywords: quarterrange session standarddeviation volatility volume volumeweighted vwap

[20 comments/ratings]

Thanks

May 14th, 2019 12:01 PM **agan1337**
Thank you very much !!!

November 17th, 2018 05:54 PM **BoltTrader**
Thank you!

October 26th, 2018 08:46 PM **20YRTRADER**
Great tool.

October 11th, 2018 10:11 AM **Diddyp1990**
Thank

More...

Holt EMA (amaHoltEMA)

Download

Version 1.0 March 6, 2017

The **Holt EMA** is a trend corrected exponential moving average based on a double exponential smoothing model.

Holt's paper, "Forecasting Seasonals and Trends by Exponentially Weighted Moving Averages" was published in 1957 in O.N.R. Research Memorandum 52, Carnegie Institute of Technology.

The tools developed by Holt & Winters are mainly used for forecasting time series.

Details: Holt EMA (amaHoltEMA)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 2.56 KB
Downloaded: 235 times

Keywords: ema exponentialsmoothing forecast holtema movingaverage smoothing

[1 comments/ratings]

Thanks

September 17th, 2017 09:46 PM **bobc635**
It is great to have you here FT !!!

Double Weighted Moving Average (amaDWMA)

Download

Version 1.0 March 6, 2017

The Double Exponential Moving Average (DEMA) was first presented by Patrick Mulloy in "Stocks & Commodities" in 1994. It attempts to offer a smoothed average with less lag than a straight exponential moving average.

The **Double Weighted Moving Average (DWMA)** replicates the DEMA formula, applying it to the WMA (weighted moving average)

instead of the EMA.

Details: Double Weighted Moving Average (amaDWMA)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 3.89 KB
Downloaded: 169 times

Keywords: dema dwma exponential movingaverage weighted

Thanks

Exponential Hull Moving Average (amaEHMA) Download

Version 1.1 July 30, 2017

The **Hull Moving Average (HMA)** was developed by Alan Hull and is mainly used to identify the current market trend. The HMA is composed of three weighted moving averages (WMA).

The **Exponential Hull Moving Average (EHMA)** has those weighted moving averages replaced with exponential moving averages.

The Exponential Hull Moving Average exhibits an excellent balance between smoothing and lag (also see "Moving Averages for Financial Data Smoothing" by Aistys Raudys, Edmundas Malčius, and Vaidotas Lenčiauskas – Vilnius University, Faculty of Mathematics and Informatics)

Details: Exponential Hull Moving Average (amaEHMA)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 2.48 KB
Downloaded: 362 times

Keywords: ehma exponential hma hull movingaverage

[1 comments/ratings]

Thanks

September 9th, 2017 05:41 AM **Buscador**
Thanks, Fat Tails. All your indicators are superb.

Relative Ranges (amaRelativeRanges) Download

Version 1.1 July 21, 2017

Only to be used with minute or daily charts.

The **Relative Ranges** indicator measures the range of a minute bar or a daily bar against the average range for the same time of the day over the preceding n days. The indicator comes with two different options to calculate the relative range:

All_Days: Today's ranges are compared to the average ranges of the N preceding business days. The default value is N = 40. With the setting "All_Days" the indicator requires the use of proper trading hours templates which match the trading day of the instrument traded. Trading hours templates that cut the week into arbitrary sessions - such as the session template 24/7 - cannot be handled by the indicator and will trigger an error message.

Day_Of_Week: Today's ranges are compared to the average range calculated for the same day of the week over the N preceeding weeks. The default value is N = 8. With the setting "Day_Of_Week", all session templates can be handled.

Relative Ranges: The relative ranges are shown as a percentage of the average volume calculated over the reference period.

Cumulated ratio: Compares the cumulated ranges of the current day to the average ranges of the selected reference period.

Holidays: Holidays as selected via the indicator dialogue box may be excluded from all calculations.

Default settings: Relative range bars between 80% and 120% of the normal range are shown as white bars. Higher relative range bars are shown as blue bars, lower relative range bars are shown as red bars.

Details: Relative Ranges (amaRelativeRanges)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 12.43 KB
Downloaded: 421 times

Keywords: cumulated range relativeranges

[5 comments/ratings]

Thanks

June 9th, 2018 01:08 PM **optionsnh**
Thank you very interesting.

May 25th, 2018 08:18 PM **dectrader0**
Thanks!

March 4th, 2018 10:40 PM **kiro**
Thank you Harry!!

December 29th, 2017 05:55 AM **TraderYoda**
Thank you very much - Outstanding work as usual!

More...

Relative Volume (amaRelativeVolume) Download

Version 1.1 July 21, 2017

Only to be used with minute or daily charts.

The **Relative Volume** indicator measures the volume of a minute bar or a daily bar against the average volume for the same time of the day over the preceding n days. The indicator comes with two different options to calculate the relative volume:

All_Days: Today's volume is compared to the average volume of the N preceding business days. The default value is N = 40. With the setting "All_Days" the indicator requires the use of proper trading hours templates which match the trading day of the instrument traded. Trading hours templates that cut the week into arbitrary sessions - such as the session template 24/7 - cannot be handled by the indicator and will trigger an error message.

Day_Of_Week: Today's volume is compared to the average volume calculated for the same day of the week over the N preceeding weeks. The default value is N = 8. With the setting "Day_Of_Week", all session templates can be handled.

Relative Volume: The relative volume is shown as a percentage of the average volume calculated over the reference period.

Cumulated ratio: Compares the cumulated volume of the current day to the average cumulated volume of the selected reference period.

Details: Relative Volume (amaRelativeVolume)

Submitted by: Fat Tails [?]

September 4th, 2017
Size: 11.32 KB
Downloaded: 763 times

Keywords: cumulated relativevolume volume

[11 comments/ratings]

Thanks

August 22nd, 2018 03:15 PM **drcsanft**
Thank you!

March 4th, 2018 10:41 PM **kiro**
Thank you Harry!!

February 17th, 2018 04:48 AM **nasta**

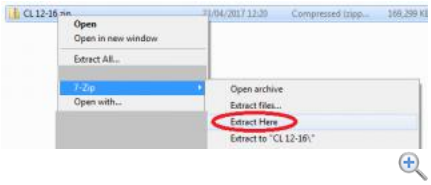
December 29th, 2017 05:56 AM **TraderYoda**
Thank you very much - Outstanding work as usual!

Holidays: Holidays as selected via the indicator dialogue box may be excluded from all calculations.

More...

Default settings: Relative volume bars between 80% and 120% of the normal volume are shown as white bars. Higher relative volume bars are shown as blue bars, lower relative volume bars are shown as red bars.

Market Replay CL 09-17 (NT8) Download



NT 8 Market Replay data for CL

Contract: CL 09-17

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 09-17 (NT8)

Submitted by: xplorer [?]

August 21st, 2017
Size: 262.01 MB
Downloaded: 60 times

[1 comments/ratings] Thanks

January 14th, 2018 10:05 AM **mozola**

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

Also note, these downloads are likely not to include Sundays data.

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All times are GMT -5. The time now is 12:33 AM.