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NINJATRADER 8 INDICATOR · NINJASCRIPT, C#

Installation and Quick Start

How to import the Add-On into NinjaTrader 8, add the indicator to a chart, and read what it draws.

PRODUCT	Supreme VWAP And Targets for NinjaTrader 8
VERSION	1.0.0
DATE	November 2026
NINJATRADER	8.1.x Desktop, tested on 8.1.9.0
PACKAGE	`SupremeVwapAndTargets.zip`, compiled NinjaScript Add-On
SHA-256	`d16b449effe45f81ebc73d67c32edd43e4088746700d8aefeecee566d668d0a6`
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PRODUCT PAGE	https://kestutisbalciunas.com/ninjatrader/supreme-vwap-and-targets/

Trading involves substantial risk. Futures, foreign currency and options trading contains substantial risk and is not for every investor. Past, simulated and backtested performance is not necessarily indicative of future results.

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Installation

Requirements

- NinjaTrader 8.1.x Desktop for Windows (tested on 8.1.9.0). Not for NinjaTrader 8.0 or NinjaTrader Web.
- Any data connection that delivers bars for the chart. Volume weighs the VWAP and feeds the quality score; on a feed without volume a bar's range against the ATR stands in for it. No Order Flow+ features, no depth, no tick history.

Import the Add-On package

1. Control Center > Tools > Import > NinjaScript Add-On.
2. Select `SupremeVwapAndTargets.zip` and confirm. NinjaTrader compiles the assembly and reports that the import is complete.
3. No restart is needed. If a chart already had an older version, remove and re-add the indicator (a compile does not reload running instances).

Verify installation

1. Open a chart with at least a few thousand bars (any instrument, a 1 to 60 minute interval is a good first look), press Ctrl+I.
2. In the Available list find **Supreme VWAP And Targets**, click add, click OK.
3. The chart shows the dashboard in the top-right corner. When an anchor is active it also shows the VWAP with its translucent band over the newest bars and a badge reading AVWAP at the anchor's bar. Once the profile in use has a signal, the newest signals carry a BUY or SELL badge, and the latest one its pullback box, risk and reward boxes, five lines and five price labels.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Supreme VWAP And Targets.
- Update: import the new zip over the installed version (NinjaTrader replaces the assembly), then remove and re-add the indicator on every chart that uses it, or reload the workspace.

02

Quick start

First chart

1. Add **Supreme VWAP And Targets** to a chart (Ctrl+I). Leave every setting at its default.
2. Load enough history. The seven profiles keep their records over every calculated bar, and AutoOptimize chooses by them, so the depth changes what the chart shows. The indicator calculates the newest **Bars To Calculate** bars (20,000) and does not extend the chart's data: the Data Series setting **Days to load** decides how many bars there are.
3. Everything is decided on closed bars. A signal, a plan and an alert never come from the forming bar.

Reading the chart

- **VWAP and band**: the line is a volume-weighted VWAP from the active anchor, the translucent band is the VWAP plus and minus the profile's band width in standard deviations. Bullish colour when the bias is bullish, bearish colour when it is bearish. The band covers the newest 181 bars when the chart loads and every bar that closes after that, and it is broken where the anchor changes.
- **AVWAP badge**: an anchor symbol and the word AVWAP at the bar of the active anchor, below the anchor for a bullish one and above it for a bearish one.
- **BUY and SELL badges**: below the signal bar's low or above its high, reading `BUY 73%` or `SELL 64%`: the setup quality, rounded. It is a score of the bar, not a probability. The last three signals of the profile in use are badged, the newest in the more solid colour. Rest the pointer on a badge for its tooltip: `Bullish AVWAP Pullback Reclaim` and `Setup Quality: 73.1%`.
- **The plan** of the latest signal:
- the **pullback box**, dotted, in the signal's colour: from the bar the pullback began, at most 12 bars back, to the signal bar;
- the **risk box** from the entry to the stop, in the bearish colour, and the **reward box** from the entry to TP3, in the bullish colour, for buys and sells alike;
- **lines**: entry solid in the chart's text colour, stop solid in the bearish colour, TP1 dotted, TP2 dashed and TP3 solid in the bullish colour;
- an open plan reaches six bars past the last bar; a finished one stops at the bar where it ended.
- **Labels** on the latest plan, at its right end: `ENTRY 20123.25`, `SL 20101.50 (-1R)`, `TP1 20145.00 (1R)`, `TP2 20166.75 (2R)`, `TP3 20190.25 (3.1R·MAG)`. A reached target gets a `✓` and a more solid plate. The stop label keeps the initial stop price and shows the stop's state: `(-1R)` while it is in place, `(BE)` once TP1 moved it to the entry, `(BE ✓)` when it ended the plan after TP1, and `X` when it was reached before TP1.
- **SKIP circles** (**Show Filtered (SKIP) Pullbacks**, off): a small circle marked `SKIP` where the profile's gates refused a reclaim.

The signal in short

A confirmed swing low becomes the bullish anchor when the bar closes above it and there is no anchor yet, it is below the current anchor, the current anchor's pullbacks are used up, or the leg has already moved **Min Impulse Expansion (ATR)** up from this higher low. The leg is **armed** once its high is that many ATRs from the anchor. It ends on a close below the anchor or more than 2.6 standard deviations below the VWAP. Then, for a **BUY** on an armed leg:

1. **Into the band.** A closed bar's low reaches the band's upper edge, while it closes above the anchor and above the profile's defence line and makes no new high. Its lowest low is tracked. A close below the defence line cancels the pullback.
2. **The reclaim.** A bullish candle closes above the VWAP and no lower than the previous high minus 0.2 ATR, unless the profile already has an open long plan.
3. **The gates.** Trend efficiency (the net move of the last 10 closes as a share of the path travelled), setup quality, activity (Volume Climax profile only) and depth (the pullback retraced 12 % to 85 % of the leg) must all pass. A reclaim that fails is a SKIP.

A **SELL** mirrors each rule on an armed bearish leg. A profile takes at most **Max Pullbacks Per Trend Anchor** signals from one anchor. A signal against an open plan of the same profile closes that plan and opens the new one.

The plan. The entry is the signal bar's close. The stop sits beyond the pullback's extreme or the band's far edge, whichever is further, by **Stop Loss Buffer Beyond Pullback (ATR)** times the profile's factor, and its distance is kept between the profile's minimum and 3 ATR. That distance is **R**. TP1, TP2 and TP3 are at 1R, 2R and 3R. With **RLadderAndImpulseMagnet** (default) the leg's extreme becomes TP2 when it lies 1.3R to 2.4R from the entry, or TP3 when it lies beyond that up to 4.5R, marked `·MAG`. With **Move Stop to Breakeven After TP1** on, the working stop moves to the entry after TP1. From the next bar, on every closed bar, the plan checks the stop first, then the targets in turn. It ends at TP3, at the stop, 60 bars after the signal, or at the profile's next signal.

The seven profiles

PROFILE (AS THE DASHBOARD NAMES IT)	PULLBACK FILTER MODE	BAND	DEFENCE	MIN EFFICIENCY	MIN QUALITY	STOP BUFFER ×	MIN STOP	MIN ACTIVITY
Balanced (1.0σ · 26% Eff)	`Balanced`	1.00 σ	2.00 σ	26 %	52	1.00	0.35 ATR	none
Conservative (0.8σ · 35% Eff)	`Conservative`	0.80 σ	1.75 σ	35 %	60	1.15	0.35 ATR	none
Aggressive (1.25σ · 18% Eff)	`Aggressive`	1.25 σ	2.30 σ	18 %	44	0.85	0.30 ATR	none
Shallow Pullback (0.65σ · 30%)	`ShallowPullback`	0.65 σ	1.60 σ	30 %	55	0.90	0.30 ATR	none
Deep Value Reclaim (1.45σ)	`DeepValueReclaim`	1.45 σ	2.50 σ	22 %	48	1.25	0.40 ATR	none
Volume Climax (1.0σ + 1.25x Vol)	`VolumeClimaxReclaim`	1.00 σ	2.00 σ	24 %	58	0.95	0.32 ATR	1.25 × average
Custom Thresholds	`CustomThresholds`	**Custom Value Band Width (Sigma)**	band + 1 σ	**Custom Min Trend Efficiency (%)**	50	1.00	0.35 ATR	none

AutoOptimize (the default) shows, among the six built-in profiles, the one with the highest win rate over the calculated bars, ties going to the higher net R. A profile needs three closed plans to compete; Balanced, Conservative and Aggressive compete from their first. Until any of them has closed a plan, Balanced is shown. Custom Thresholds never takes part. **That choice looks back at the same bars it is shown on: the profile is on the chart because its past figures there are the highest, and those figures say nothing certain about the next trade.** Pick a profile in **Pullback Filter Mode** to keep one on the chart.

The dashboard

ROW	WHAT IT SHOWS
header	the name, then `BULL`, `BEAR` or `NEUTRAL` with the trend efficiency (`BULL · 34% Eff`), in the bias colour when the efficiency clears the profile's minimum and muted when it does not
Anchored VWAP	the VWAP's price and the profile's band width (`20134.50 (±1σ)`), or `Scanning...` with no active anchor
Filter Profile	the profile in use, with `Auto:` in front under AutoOptimize
Win Rate (TP1+)	the profile's win rate, wins and losses, and net R (`58.1% (14W/10L) · +7.1R`), in the bullish colour from 55 %; `0 Trades` before its first closed plan
Target Hits	how many of its plans reached each target (`TP1: 18 · TP2: 11 · TP3: 6`)
Trade Plan	its latest plan, `LONG @` or `SHORT @` the entry, with the furthest state: `OPEN`, `TP1✓`, `TP2✓`, `BE✓`, `SL✗` or `TP3✓`; before its first plan, the last signal or SKIP text, or `NONE`

A plan counts as a **win** when it reaches TP3, when it had reached TP1 before it ended, or when it expired or was closed by the next signal with the close at its entry or beyond it in the plan's favour; otherwise it is a **loss**. **Net R** adds TP3's R for a full ladder; half of TP1's R (half of TP1 + TP2 once TP2 was reached) for a stop after TP1; -1R for a stop before TP1; and, for an expiry or a closing signal, +1R after TP1 or the close's distance from the entry in R. `OPEN` also stands for a plan that expired without reaching TP1.

The win rate, the net R and the tooltip's quality print the whole number followed by `.1`, in every edition: `58.1%` is a win rate of 58 % rounded, `+7.1R` a net R of +7R rounded. The `.1` is part of the display format and carries no value.

These figures describe this chart's past under these rules, with no spread, slippage or commission.

Settings to try first

SETTING	WHAT IT CHANGES
Pullback Filter Mode	Which profile the chart shows. `Aggressive` has the lowest efficiency and quality thresholds, `Conservative` the highest.
Max Pullbacks Per Trend Anchor	More or fewer signals per anchor.

SETTING	WHAT IT CHANGES
Structural Anchor Swing Lookback	The swing size. Small values anchor on small swings.
Min Impulse Expansion (ATR)	A higher value waits for a longer leg before any pullback counts.
Target Projection Mode	`FixedRLadder` keeps every target at 1R, 2R and 3R.
Keep Historical Trade Plans (Last 5)	Badges the last five signals and draws the last three ladders. Only the latest plan has labels.
Bars To Calculate	The depth of the records, and with it the profile AutoOptimize shows.
Pin Labels Inside Chart	On, the space after the last bar is compressed so the labels stay inside the chart. Off with chart Properties > Right side margin at 160 shows them at their exact place.

Alerts

Seven events, each behind its own switch in **06 Alerts**. They are evaluated once per closed bar and only in realtime, never during the history pass, and never for a bar that closed more than two bar periods plus five seconds ago. Each belongs to **the profile the chart shows** at that bar's close.

SWITCH	DEFAULT	FIRES WHEN	MESSAGE
Alert: 1. Bullish AVWAP Pullback Entry (BUY)	on	a BUY prints	`Supreme VWAP And Targets: Confirmed Bullish Anchored VWAP Pullback Reclaim on MNQ (5). Entry, SL, and TP1-TP3 trade plan`
Alert: 2. Bearish AVWAP Pullback Entry (SELL)	on	a SELL prints	`Supreme VWAP And Targets: Confirmed Bearish Anchored VWAP Pullback Reclaim on MNQ (5). Entry, SL, and TP1-TP3 trade plan`
Alert: 3. Any Confirmed AVWAP Pullback Entry (BUY or SELL)	off	a BUY or a SELL prints	`Supreme VWAP And Targets: Confirmed Anchored VWAP Pullback signal on MNQ (5).`
Alert: 4. Trade Plan TP1 Reached	off	the plan reaches TP1	`Supreme VWAP And Targets: Active trade plan reached TP1 (1.0R) on MNQ (5).`
Alert: 5. Trade Plan TP2 Reached	off	the plan reaches TP2	`Supreme VWAP And Targets: Active trade plan reached TP2 on MNQ (5).`
Alert: 6. Trade Plan TP3 Reached	off	the plan reaches TP3	`Supreme VWAP And Targets: Active trade plan reached TP3 on MNQ (5).`
Alert: 7. Trade Plan Stop Loss Hit	off	the plan's stop is reached before TP1	`Supreme VWAP And Targets: Active trade plan hit Stop Loss on MNQ (5).`

The message carries the instrument and the chart interval (`5`, `60`, `1D`, `30S`, `500T`). A stop at breakeven after TP1, a plan that expires after 60 bars and a plan closed by the next signal send no alert of their own. The drawing switches do not silence an alert.

CHANNEL	DEFAULT	WHAT ARRIVES
Alerts Log	always	one row per alert
Alert Log Line	on	the same line in the NinjaScript Output window
Alert Sound	off	the file named in **Alert Sound File**: a name inside NinjaTrader's sounds folder or a full path; blank plays `Alert2.wav`
Alert E-mail	off	an e-mail to **E-mail To**, through NinjaTrader's Mail share service (Tools > Options > Share)

The row and the Output line read `1. Bullish AVWAP Pullback Entry (BUY) | Supreme VWAP And Targets: Confirmed Bullish ...`. An e-mail has the subject `Supreme VWAP And Targets | 1. Bullish AVWAP Pullback Entry (BUY)` and the message as its body.

Test Alerts on Start (off) sends one test through these channels when the indicator goes live, for example `test | Supreme VWAP And Targets: test alert on MNQ (5) @ 20123.25`. Applying the Indicators dialog recreates the instance, so every OK sends one more test while it is on.

A webhook is not part of this edition: the indicator makes no network call of its own.

The final bar of a session

A signal on a session's final bar appears after the reopen. NinjaTrader closes a bar when the next bar's first tick arrives, so on a closed market that last bar stays a preview until the first tick after the reopen. Its alert is raised only if the reopen comes within two bar periods plus five seconds of the bar's close; otherwise the signal prints with no alert.

Using the values in a strategy or the Market Analyzer

Twelve series are exposed. The three drawn ones are `ActiveAnchoredVwap`, `ValueBandUpper` and `ValueBandLower`; the hidden ones are `ScreenerSignal` (1, -1 or 0), `ScreenerQuality`, `ScreenerEfficiency`, `ScreenerPlanDirection`, `ScreenerWinRate`, `Tp1Event`, `Tp2Event`, `Tp3Event` and `StopEvent`. Example: `if (SupremeVwapAndTargets(...).ScreenerSignal[0] > 0)`. With `OnEachTick` or `OnPriceChange` the bar that just closed is `[1]`.

What it does not do

It places no orders and sends nothing over a network of its own. The levels are drawn, not placed anywhere, and they take no account of spread, slippage, commission or position size. It draws what the closed bars show; it does not forecast where price goes next.

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Risk disclosure

Trading involves substantial risk. Past, simulated, and backtested performance is not necessarily indicative of future results.

Futures, foreign currency and options trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the initial investment. Risk capital is money that can be lost without jeopardizing one's financial security or lifestyle. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading.

Supreme VWAP And Targets is a technical analysis tool. It anchors a volume-weighted VWAP at confirmed swings, marks BUY and SELL signals where price pulls back into the VWAP's value band and closes back across it, draws a trade plan for each signal and sums up seven filter profiles in a dashboard. It does not place, modify or close orders, it has no access to your account or positions, and it gives no trade advice.

A BUY or SELL means a closed bar reclaimed the VWAP after a pullback while the profile's gates agreed. It is not a prediction or a recommendation. The percentage on a badge is a setup quality score built from the bar's close, the trend's efficiency and its volume; it is not a probability.

The plan is a drawing, not an order. The entry, stop and targets are levels computed from the signal bar, the pullback, the band and the ATR. They are not placed anywhere, and they take no account of spread, slippage, commission or position size. A target or stop "reached" means a later bar's high or low touched that price.

The win rate, net R and target counts describe the past. They count how the profile's drawn plans played out on this chart's closed bars under the indicator's counting rules: a stop at breakeven after TP1 counts as a win credited with half the R of the targets it reached, and an expired plan is scored at the close. They change with the chart, the instrument, the interval, **Bars To Calculate** and the settings. **AutoOptimize picks the profile whose past figures on this chart are the highest: the profile is chosen because of those figures, so they flatter it, and they say nothing certain about the next trade.** Under AutoOptimize the chart can switch to another profile's signals when the ranking changes, and a reload can move the calculated window and change everything shown.

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