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NINJATRADER 8 INDICATOR · NINJASCRIPT, C#

# User Guide

Anchored VWAP pullback signals with an entry, a stop and three targets, seven filter profiles, a dashboard and alerts.

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|---|---|
| PRODUCT | Supreme VWAP And Targets for NinjaTrader 8 |
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| 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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| SUPPORT | https://kestutisbalciunas.com/contact/ |

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01

# What it is

Chart indicator for NinjaTrader 8 Desktop (NinjaScript, C#) for anchored VWAP pullbacks. It anchors a volume-weighted VWAP at each confirmed swing, arms it once the move away from the swing has run far enough, and waits for price to pull back into a value band around the VWAP and close back across the VWAP in the direction of the move. Seven filter profiles run side by side over the chart's bars; **Pullback Filter Mode** picks the one the chart shows, and its default, AutoOptimize, shows the built-in profile whose closed plans have the highest win rate on those same bars. Each signal draws its pullback box, an entry, a stop and three targets. It has a dashboard, seven alert conditions and twelve series a strategy can read.

It only draws and alerts: it never places, modifies or closes orders. A webhook is not part of this edition: the indicator makes no network call of its own.

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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.

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# 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 `✗` 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 |

| ROW | WHAT IT SHOWS |
|---|---|
| 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. |
| **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).` |

| SWITCH | DEFAULT | FIRES WHEN | MESSAGE |
|---|---|---|---|
| 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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## Calculate mode and bar timing

- Default `Calculate.OnBarClose`: one engine commit per closed bar.
- `OnEachTick` / `OnPriceChange`: the closed bar is committed once, at the first tick of the next bar, and the forming bar is previewed at most four times a second. A preview is rolled back completely, so it decides nothing: a signal, a plan and an alert come from a closed bar in every mode, and the modes give the same signals on the same bars. What a preview changes on the chart: the forming bar's plots carry the VWAP as of the last close, the dashboard's trend efficiency follows the forming bar, and an open plan's right end and labels move with it.
- **Nothing is decided on a forming bar.** A signal and its levels do not change once drawn; the plan's state (a target reached, the stop at breakeven, the stop reached) is updated on each later closed bar. A swing is confirmed **Structural Anchor Swing Lookback** bars after its own bar: that is a delay, and the VWAP is rebuilt from the swing bar when it is confirmed.
- **Under AutoOptimize the chart can switch profile.** The choice is made again on every bar, so when a closed plan changes the ranking, the badges, the plan, the band width and the dashboard follow the new profile. Each profile's own signals stay as they were.
- **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 the session's last bar stays a preview until the first tick after the reopen, and only then is it calculated for good. Its alert is raised only if the reopen comes within two bar periods plus five seconds of that bar's close; otherwise the signal prints with no alert.
- Historical pass: one call per closed bar, and the last historical bar, still forming when the chart loads, is previewed. The host walks the bars from the `Bars` series, so the historical to realtime transition can neither double-feed nor skip a bar; a skipped range is refilled from the series. Nothing is drawn per historical bar: the scene is built on the newest bar only.
- **The band on history and live.** The band covers the newest 181 bars when the chart loads and every bar that closes after that, so on a long session it reaches further back than on a freshly loaded chart. Reloading the chart cuts it back to 181 bars.
- **Bars To Calculate** sets the first bar of the calculation: the newest N bars when the chart loads. More history can move that first bar, and the profiles' records and the profile shown depend on it. The indicator does not extend the chart's data.
- With `OnEachTick` / `OnPriceChange`, Tick Replay takes the same path as per-tick realtime.
- The indicator keeps calculating while its chart window is minimized (`IsSuspendedWhileInactive = false`), and an alert is raised only for a bar that closed within the last two bar periods plus five seconds, so a catch-up after a suspension or a reconnect does not replay old alerts. On tick, volume, range and other non-time bars that limit is at least five minutes.
- A bar's OPEN time is its NinjaTrader close time minus the bar period (a day or longer: the stamp's calendar date; bars with no fixed period: the previous bar's stamp), and each bar's time is kept unique, one second past the previous bar's if need be. Nothing the indicator prints shows it.
- The price axis follows the bars in view and the band (`IsAutoScale = true`), as in the other editions. The drawings do not count, so a far stop or target can lie outside the panel.

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## Outputs for strategies and the Market Analyzer

| PLOT / SERIES | VALUES |
|---|---|
| `ActiveAnchoredVwap` (plot 0, drawn) | the VWAP of the active anchor; unset outside the band's bars and on the bar its anchor changes |
| `ValueBandUpper` (plot 1, drawn) | the band's upper edge; unset where the VWAP is |
| `ValueBandLower` (plot 2, drawn) | the band's lower edge; unset where the VWAP is |
| `ScreenerSignal` (plot 3, hidden) | 1 on the closed bar of a BUY of the profile in use, -1 on a SELL, 0 otherwise |
| `ScreenerQuality` (plot 4, hidden) | the setup quality, 0 to 100, on the closed bar of a signal, 0 otherwise |
| `ScreenerEfficiency` (plot 5, hidden) | the trend efficiency in percent, on every bar |
| `ScreenerPlanDirection` (plot 6, hidden) | the open plan of the profile in use: 1 long, -1 short, 0 none |
| `ScreenerWinRate` (plot 7, hidden) | the win rate of the profile in use, in percent, over the calculated bars so far |
| `Tp1Event`, `Tp2Event`, `Tp3Event` (plots 8 to 10, hidden) | 1 on the closed bar the plan of the profile in use reached that target, 0 otherwise |
| `StopEvent` (plot 11, hidden) | 1 on the closed bar the plan of the profile in use hit its stop before TP1, 0 otherwise |

The hidden series are not drawn. They belong to the profile in use on that bar, so under AutoOptimize a series can follow one profile on one bar and another later. They follow the signals and not the drawing switches.

With `Calculate.OnBarClose`, `[0]` is the bar that just closed. With `OnEachTick` / `OnPriceChange`, the bar that just closed is `[1]`; on the forming bar `[0]` reads 0 for `ScreenerSignal`, `ScreenerQuality` and the four events, while the efficiency, the plan's direction and the win rate follow it.

Example in a strategy: `var svt = SupremeVwapAndTargets(...); if (svt.ScreenerSignal[0] > 0) ...` (the accessor is generated by NinjaTrader on compile; every input except the two colours is one of its arguments).

06

# Parameters

The 15 inputs in groups 01 to 04 keep the titles, order, defaults and ranges of the other editions (the group names carry a number prefix because NinjaTrader sorts groups alphabetically). Groups 05 Display, 06 Alerts and 07 NinjaTrader hold the 17 platform settings: 32 parameters in total.

| GROUP | PARAMETER | TYPE | DEFAULT | RANGE | PROPERTY | NOTES |
|---|---|---|---|---|---|---|
| 01 Structural Anchor & AVWAP Value Band | Structural Anchor Swing Lookback | int | 10 | 3 to 40 | `SwingLen` | Confirmed left and right bars used to detect the structural swing highs and lows that anchor the impulse VWAP. A swing is confirmed this many bars after its own bar, then the VWAP is rebuilt from the swing bar itself. |
| 01 Structural Anchor & AVWAP Value Band | Max Pullbacks Per Trend Anchor | int | 2 | 1 to 4 | `MaxPbPerAnchor` | Maximum number of confirmed pullback trade plans allowed from a single structural anchor before requiring a fresh swing anchor. |
| 01 Structural Anchor & AVWAP Value Band | Min Impulse Expansion (ATR) | double | 1.40 | 0.60 to 3.50 | `MinImpulseAtr` | Minimum directional expansion away from the swing anchor, in ATR(14) units, required before the Anchored VWAP arms pullback detection. |
| 02 Pullback Chop Filter & Auto-Optimizer | Pullback Filter Mode | NinjaTrader.NinjaScript.SvtFilterMode | NinjaTrader.NinjaScript.SvtFilterMode.AutoOptimize | | `FilterPreset` | AutoOptimize runs the built-in profiles in parallel on the bars of this chart and shows the one with the highest closed-bar TP1+ win rate on those same bars. A record, not a forecast. Modes: AutoOptimize; Balanced (1.0 sigma band, 26% efficiency); Conservative (0.8 sigma, 35%); Aggressive (1.25 sigma, 18%); ShallowPullback (0.65 sigma, 30%); DeepValueReclaim (1.45 sigma, 22%); VolumeClimaxReclaim (1.0 sigma, 1.25x volume); CustomThresholds. |
| 02 Pullback Chop Filter & Auto-Optimizer | Custom Min Trend Efficiency (%) | double | 26.0 | 10.0 to 70.0 | `CustomMinEr` | Minimum trend efficiency (0 to 100 %) a reclaim needs when the mode is CustomThresholds. The efficiency is the net move of the last 10 closes as a share of the path travelled. |
| 02 Pullback Chop Filter & Auto-Optimizer | Custom Value Band Width (Sigma) | double | 1.00 | 0.40 to 2.20 | `CustomBandSig` | Width of the Anchored VWAP pullback value zone, in volume-weighted standard deviations, when the mode is CustomThresholds. |
| 03 Entry, Stop Loss & TP1–TP3 Targets | Target Projection Mode | NinjaTrader.NinjaScript.SvtTargetMode | NinjaTrader.NinjaScript.SvtTargetMode.RLadderAndImpulseMagnet | | `TargetMode` | FixedRLadder projects TP1, TP2 and TP3 at 1R, 2R and 3R. RLadderAndImpulseMagnet moves TP2 onto the impulse extreme when it lies 1.3R to 2.4R from the entry, or TP3 when it lies beyond that up to 4.5R. |

| GROUP | PARAMETER | TYPE | DEFAULT | RANGE | PROPERTY | NOTES |
|---|---|---|---|---|---|---|
| 03 Entry, Stop Loss & TP1–TP3 Targets | Stop Loss Buffer Beyond Pullback (ATR) | double | 0.20 | 0.05 to 1.00 | `SlBufferAtr` | Base ATR(14) room placed beyond the pullback low or high, or the band's edge, for the stop. Each profile scales it. |
| 03 Entry, Stop Loss & TP1–TP3 Targets | Move Stop to Breakeven After TP1 | bool | true | | `UseBeRatchet` | On: once TP1 is reached on a closed bar, the plan's working stop moves to the entry for the remaining targets. |
| 04 Visuals & Dashboard | Keep Historical Trade Plans (Last 5) | bool | false | | `ShowPastPlans` | Off: only the latest plan's ladder stays on the chart and the last three signals are badged. On: the last three ladders and the last five badges of the profile in use. |
| 04 Visuals & Dashboard | Show Filtered (SKIP) Pullbacks | bool | false | | `ShowSkipped` | Draws a small circle marked SKIP where a pullback reclaim was refused by the gates of the profile in use. |
| 04 Visuals & Dashboard | Show Summary Dashboard | bool | true | | `ShowDash` | Shows the Anchored VWAP, the trend efficiency, the profile in use, its trade plan and its win and loss record in the top-right corner. |
| 04 Visuals & Dashboard | Table Size | NinjaTrader.NinjaScript.SvtDashSize | NinjaTrader.NinjaScript.SvtDashSize.Small | | `DashSizeInput` | Scales the text size inside the dashboard. |
| 04 Visuals & Dashboard | Bullish Trend & Reward Color | colour | #00E6A8 | | `BullBrush` | Bullish band, BUY badges and the reward box and target lines. The band plots take this colour on every bar, whatever the Plots section says. |
| 04 Visuals & Dashboard | Bearish Trend & Risk Color | colour | #FF3B69 | | `BearBrush` | Bearish band, SELL badges and the risk box and stop line. The band plots take this colour on every bar, whatever the Plots section says. |
| 05 Display | Bars To Calculate | int | 20000 | 500 to 200000 | `BarsToCalculate` | How many of the newest bars the seven profiles are calculated over. Their win rates choose the profile AutoOptimize shows and fill the dashboard, so this depth sets what the chart shows. The indicator does not extend the chart's data: a chart with fewer bars uses all it has, and the Data Series setting Days to load decides how many that is. |
| 05 Display | Pin Labels Inside Chart | bool | true | | `PinLabelsInside` | The latest plan's price labels sit six bars past the last bar. While the last bar is on screen, the space after it is compressed just enough for every label to stay inside the chart. Off draws them at the exact place: give them room with chart Properties, Right side margin. |
| 06 Alerts | Alert: 1. Bullish AVWAP Pullback Entry (BUY) | bool | true | | `AlertBuy` | Delivers a BUY of the profile in use. Every alert appears in the Alerts Log window. |
| 06 Alerts | Alert: 2. Bearish AVWAP Pullback Entry (SELL) | bool | true | | `AlertSell` | Delivers a SELL of the profile in use. |
| 06 Alerts | Alert: 3. Any Confirmed AVWAP Pullback Entry (BUY or SELL) | bool | false | | `AlertAny` | Delivers either signal in one message. With alerts 1 and 2 on it repeats them. |
| 06 Alerts | Alert: 4. Trade Plan TP1 Reached | bool | false | | `AlertTp1` | Delivers TP1 reached by the plan of the profile in use. |
| 06 Alerts | Alert: 5. Trade Plan TP2 Reached | bool | false | | `AlertTp2` | Delivers TP2 reached by the plan of the profile in use. |

| GROUP | PARAMETER | TYPE | DEFAULT | RANGE | PROPERTY | NOTES |
|---|---|---|---|---|---|---|
| 06 Alerts | Alert: 6. Trade Plan TP3 Reached | bool | false | | `AlertTp3` | Delivers TP3 reached by the plan of the profile in use. |
| 06 Alerts | Alert: 7. Trade Plan Stop Loss Hit | bool | false | | `AlertStop` | Delivers the stop reached before TP1 by the plan of the profile in use. A stop at breakeven after TP1 sends none. |
| 06 Alerts | Alert Log Line | bool | true | | `AlertLogLine` | Writes each alert to the NinjaScript Output window. |
| 06 Alerts | Alert Sound | bool | false | | `AlertSound` | Plays a sound with each alert. |
| 06 Alerts | Alert Sound File | string | "Alert2.wav" | | `AlertSoundFile` | A file name inside the NinjaTrader sounds folder, for example Alert2.wav, or the full path to a .wav file. Blank plays Alert2.wav. |
| 06 Alerts | Alert E-mail | bool | false | | `AlertEmail` | Sends each alert by e-mail through the Mail share service configured in NinjaTrader (Tools > Options > Share). |
| 06 Alerts | E-mail To | string | "" | | `EmailTo` | Recipient address for alert e-mails. Blank sends none. |
| 06 Alerts | Test Alerts on Start | bool | false | | `AlertTestOnStart` | Sends one test alert through every channel switched on when the indicator goes live, so the sound and the e-mail can be checked without waiting for a signal. |
| 07 NinjaTrader | Debug Mode | bool | false | | `DebugMode` | Writes diagnostics to svt_nt_debug.log in the NinjaTrader 8 folder. |
| 07 NinjaTrader | Dump Bars + Outputs CSV | bool | false | | `DebugDumpCsv` | Writes every committed bar with the engine outputs to svt_dump_<instrument>_<period>.csv (parity checks). |

32 parameters.

07

# Sessions, time and volume

## Sessions

The indicator has no session logic of its own: every bar the chart delivers is fed to the engine in order, so the chart's Trading Hours template decides which bars exist. The anchored VWAP does not reset at a session: it runs from its anchor until the anchor ends. With an ETH template (for example `CME US Index Futures ETH`) the overnight bars take part in the swings, the VWAP, the ATR and the efficiency; with an RTH template they do not. Both are valid, and the signals differ, as they do for any indicator. A plan or a band across a session gap simply spans the bars on both sides, and a plan's 60-bar limit counts bars, not time.

## 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, and the indicator decides a bar only once it has closed, so on a closed market the last bar stays a preview until the first tick after the reopen. It is then calculated and drawn. Its alert is raised only if the reopen comes within two bar periods plus five seconds of that bar's close; otherwise the signal prints with no alert. The same applies to any later close on a quiet instrument: the bar is committed when the next tick starts a new bar.

## History

The profiles' records are built from the first calculated bar on, and AutoOptimize chooses the profile by them, so the depth of history changes what the chart shows. **Bars To Calculate** (20,000) takes the newest bars of what the chart loaded when the indicator starts. The indicator does not extend the chart's data, so the Data Series setting **Days to load** decides how many bars there are; a chart with fewer bars uses all it has. Two charts that loaded different amounts of history can show different records, and so a different profile. A reload takes the window again from the newest bars.

The band covers the newest 181 bars when the chart loads and every bar that closes after that.

## Time stamps

NinjaTrader stamps a bar with its CLOSE time in the platform time zone. The bar's open time is reconstructed as close time minus the bar period; a day or longer takes the stamp's calendar date; a bar with no fixed period (tick, volume, range) takes the previous bar's stamp. The calculation needs every bar's time to be unique, so a bar that would repeat a second (several tick bars in one second, the repeated hour at the end of daylight saving) is kept one second past the previous bar's. Nothing on the chart prints that time. Everything drawn is positioned by bar. Slots past the last bar, where an open plan's right end and labels sit, are placed at the average bar spacing of the view, or closer under **Pin Labels Inside Chart**.

## Volume

Volume on a futures chart is real contract volume. It weighs each bar's typical price, (high + low + close) / 3, in the VWAP and its standard deviation; a quarter of the setup quality is the bar's volume against its 20-bar average; and the Volume Climax profile asks for 1.25 times that average. When a bar has no volume or the average is not there yet, the bar's range against the ATR stands in. The indicator works from bars, not from tick data.

## Contract rollover

A continuous contract (merge policy `MergeBackAdjusted` or `MergeNonBackAdjusted` in the Data Series dialog) shows a price jump at the roll unless back-adjusted. The swings, the VWAP and the ATR are built from prices, so a non-back-adjusted roll can end an anchor, stretch the band and inflate the ATR behind the stops for a while; with back adjustment there is no jump. On a roll day the merged series can carry only one contract's volume. State the merge policy when comparing values across machines.

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# Compatibility

| ITEM | STATUS |
|---|---|
| NinjaTrader version | 8.1.x Desktop (tested 8.1.9.0). Not 8.0, not NinjaTrader Web or mobile. |
| Product type | Indicator, price panel overlay, single data series. |
| Instruments | Any instrument with bars: futures, micro futures, forex, stocks. Prices print at the instrument's own tick size. |
| Bar types | Time-based (second, minute, day, week, month, year) fully. Tick, volume, range, Renko and other non-time bars run; on them the alert's age limit is at least five minutes. |
| Calculate modes | OnBarClose (default), OnEachTick, OnPriceChange. A bar is committed once, when it has closed, so every mode gives the same signals on the same bars. In the per-tick modes the forming bar is previewed at most four times a second. With OnEachTick or OnPriceChange, Tick Replay takes the per-tick path. |
| Session close | A signal on a session's final bar appears after the reopen, at the next bar's first tick. See `sessions-and-volume.md`. |
| History | The newest **Bars To Calculate** bars (500 to 200,000, default 20,000) of what the chart loaded. The indicator does not extend the chart's data. |
| Multi-instance | Yes. Every instance paints its own surface, and every alert id carries the instrument, the period and an instance hash. |
| Market Analyzer | Loads with no drawing; the twelve series are available as columns. Not advertised as a scanner. |
| Strategies | The twelve series can be referenced from a strategy. Every input except the two colours is a `[NinjaScriptProperty]`. |
| Data requirements | Bars. Volume weighs the VWAP and feeds the quality score; on a bar without volume its range against the ATR stands in. |

| ITEM | STATUS |
|---|---|
| Rendering | NinjaTrader's plots for the VWAP and the band's edges, SharpDX in `OnRender` for everything else, with DPI scaling and full resource cleanup on render-target change and termination. No draw objects. |
| Dark and light charts | The dashboard, the entry line and the labels take the chart's background and text colours when the indicator loads. A changed chart theme applies after the next reload. The two accent colours are inputs. |
| Price axis | Frames the bars in view and the band. The drawings do not count, so a far stop or target can lie outside the panel. Auto scale can be switched off in the indicator's properties. |
| Templates and workspaces | All settings serialize (colours through the standard brush serializer). |
| Minimized chart | Keeps calculating and alerting while its chart window is minimized ( `IsSuspendedWhileInactive` off). A bar that closed more than two bar periods plus five seconds ago is not alerted, so a reconnect or a catch-up does not produce a burst of stale alerts. |
| Webhook | Not part of this edition. The indicator makes no network call of its own; e-mail goes through NinjaTrader's Mail share service. |
| Order handling | None. The indicator never touches orders, positions or accounts. |

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# Troubleshooting

| SYMPTOM | CAUSE AND FIX |
|---|---|
| Nothing on the chart | Check that the licence is active for your NinjaTrader login and that the indicator is in the Configured list (Ctrl+I). It paints in the price panel: with the indicator in its own panel it is not visible. |
| Price pulled back into the band but no BUY or SELL printed | A signal needs an armed leg, a pullback into the band, and then a reclaim: a candle in the trend's direction that closes back across the VWAP, close to the previous bar's extreme. The reclaim must then pass the profile's gates: trend efficiency, setup quality, the pullback's depth (12 % to 85 % of the leg) and, for the Volume Climax profile, volume. No signal prints either while the profile already holds an open plan in that direction, or once it has taken **Max Pullbacks Per Trend Anchor** signals from the current anchor. Turn on **Show Filtered (SKIP) Pullbacks** to see the reclaims a gate refused. |
| Too many or too few signals | **Pullback Filter Mode** sets the gates: `Aggressive` has the lowest efficiency and quality thresholds, `Conservative` the highest, and `CustomThresholds` uses your own band width and minimum efficiency. **Structural Anchor Swing Lookback** sets the swing size, and a higher **Min Impulse Expansion (ATR)** waits for a longer leg. |
| The chart switched to other signals | Under AutoOptimize the chart shows the built-in profile with the highest win rate on the calculated bars, and that choice is made again on every bar. The **Filter Profile** row names it. Pick a profile in **Pullback Filter Mode** to keep one on the chart. |
| No band, and the dashboard says Scanning... | The band belongs to an active anchor. After a close through the anchor price, or more than 2.6 standard deviations beyond the VWAP, the anchor ends, and a new one starts with the next confirmed swing that qualifies, **Structural Anchor Swing Lookback** bars after it formed. |
| The band stops some way back | It covers the newest 181 bars when the chart loads and every bar that closes after that, and it is broken where the anchor changes. A reload cuts it back to 181 bars. |
| Only one trade plan is drawn, and older badges vanished | By design the last three signals of the profile in use are badged and only the latest has its ladder. **Keep Historical Trade Plans (Last 5)** badges the last five and draws the last three ladders. Only the latest plan has labels. |
| The labels overlap the newest candles | An open plan's labels sit six bars past the last candle, and a chart leaves little room there. **Pin Labels Inside Chart** (on) compresses that space so they stay inside the chart while the last candle is on screen. Turn it off and give them room with chart Properties > Right side margin to see them at their exact place. |
| TP2 or TP3 is not at 2R or 3R and says MAG | With `RLadderAndImpulseMagnet` (the default) the high of the leg, the low for a sell, becomes TP2 when it lies 1.3R to 2.4R from the entry, or TP3 when it lies beyond that up to 4.5R. `FixedRLadder` keeps every target at 1R, 2R and 3R. |
| The stop label says (BE) but the line has not moved | The stop line and its label keep the initial stop price. `(BE)` says the working stop is now at the entry because TP1 was reached. `(BE ✓)` means the plan ended there after TP1; `✗` means the stop was reached before TP1. |
| Every percentage ends in .1 | The badge tooltip's quality, the win rate and the net R print the whole number followed by `.1`: `58.1%` is 58 % rounded, `+7.1R` is +7R rounded. The `.1` is part of the display format and carries no value. |
| The Trade Plan row says OPEN for an old plan | The row shows the furthest state the latest plan reached. A plan that expired after 60 bars, or was closed by the next signal, without reaching TP1 also reads `OPEN`. |
| No signal on the last bar | The bar is still forming, or the session has ended. Nothing is decided on a forming bar, in any Calculate mode. A signal on a session's final bar appears after the reopen, at the next bar's first tick. |
| OnEachTick shows no signal earlier | By design. Signals come from closed bars in every Calculate mode. The forming bar only moves the dashboard's efficiency, the plots' last point and an open plan's right end. |
| A SKIP circle appeared on the newest bar and then went away | While a bar forms in a per-tick mode, and on the last bar when the chart loads, it shows the SKIP of the bar that just closed. When it closes without a SKIP of its own, the circle goes; the one on the closed bar stays. |
| A level lies outside the panel | The price axis follows the bars and the band, not the drawings. Drag the price axis to see it. |
| Everything changed after a reload | The window is taken again from the newest **Bars To Calculate** bars. The profiles' records can change with it, and with them the profile shown. |

| SYMPTOM | CAUSE AND FIX |
|---|---|
| Alerts do not fire | Alerts fire only in realtime, only for bars that close after the chart loaded, and only with the per-event switch on. Only BUY and SELL are on by default. A stop at breakeven after TP1 sends none. A bar that closed more than two bar periods plus five seconds ago is not alerted, and that includes a session's final bar after a long break. |
| Sound not played | **Alert Sound** must be on. **Alert Sound File** is a name inside `<NinjaTrader 8 install>\sounds\` or a full path to a .wav file. |
| No e-mail | **Alert E-mail** must be on with **E-mail To** filled in, and the Mail share service configured under Tools > Options > Share. |
| Looking for a webhook | A webhook is not part of this edition. The indicator makes no network call of its own. |
| One more test alert after every change | **Test Alerts on Start** is on, and applying the dialog recreates the instance. Switch it off once the channels are checked. |
| A colour picked in the Plots section does nothing | The band plots take **Bullish Trend & Reward Color** and **Bearish Trend & Risk Color** on every bar. Width and dash style in the Plots section do apply. |
| Values differ from another platform on the same symbol | Bars and volume differ by feed and session template, and the records depend on how many bars were calculated; compare on identical bars. |
| The picture differs between two charts | Compare charts with the same **Days to load**, **Bars To Calculate** and Trading Hours template. |
| Text is tiny or huge | The label size is fixed and follows the Windows display scaling. **Table Size** scales the dashboard. |
| An error line names Supreme VWAP And Targets in the Log tab | Set **07 NinjaTrader > Debug Mode** on, reproduce it, and send `Documents\NinjaTrader 8\svt_nt_debug.log` with the chart interval, instrument and NinjaTrader version. |
| Everything is drawn twice | Two instances are configured (Ctrl+I, Configured list). Remove one. |

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# How this edition was verified

The verification has two stages, which measure different things and are reported separately. Stage 1 ran on forex, gold, crypto and index bars, stage 2 runs on NinjaTrader futures bars, so the two figures are never added together.

## Stage 1: the engine

The platform-free engine that ships here is the same code as the cTrader edition's engine apart from its namespace and using lines. That engine was replayed bar by bar there, with no tolerance: every per-bar value, colour and alert flag, and every drawn object field by field.

| CHART | RUNS | VALUE CELLS | DRAWN-OBJECT FIELDS | MISMATCHES |
|---|---|---|---|---|
| BTCUSDT 15 minutes | 12 | 12,168,953 | 244 | 0 |
| EURUSD 15 minutes | 12 | 12,295,855 | 244 | 0 |
| EURUSD 5 minutes, with the input sweeps | 160 | 123,970,644 | 8,092 | 0 |
| EURUSD 60 minutes | 12 | 14,145,422 | 244 | 0 |
| XAUUSD 5 minutes | 12 | 12,248,415 | 244 | 0 |
| DXY 60 minutes | 12 | 14,031,566 | 244 | 0 |
| **all** | **220** | **188,860,855** | **9,312** | **0** |

## Stage 2: NinjaTrader host vs the engine on identical NinjaTrader bars (2 November 2026)

With **Dump Bars + Outputs CSV** on, the indicator writes every committed bar (time, open, high, low, close, volume) together with the engine outputs as the host saw them: the plots and their colours, the screener values, the seven alert conditions, the per-bar calculations, both anchors with their running sums, the checksums over every field of every plan, each profile's record, events and zone state. The same bars are replayed through a build of the identical engine outside NinjaTrader, with no host in between, and every column is compared.

| RUN | BARS | SERIES | CELLS | MISMATCHES |
|---|---|---|---|---|
| MNQ 1 Minute, historical load, NinjaTrader 8.1.9.0, default inputs | 4,923 | 158 | 777,834 | 0 |
| MNQ 1 Minute, across the switch from history to live bars, Calculate = OnEachTick | 4,213 | 158 | 665,654 | 0 |

Bar times matched on every row, and the replay reads its prices from the same file. On this run the profile in use produced 65 BUY and 62 SELL signals, on the same bars on both sides.

What stage 2 proves: on a historical load and across the switch to live bars the host feeds the engine one closed bar per chart bar, in order, and the engine's outputs inside NinjaTrader equal a replay outside it. What it does not cover: how the surface paints is checked on a chart, not by this diff; and none of this says anything about future performance.

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# Licensing

## License model

The product is distributed as a compiled NinjaScript Add-On and licensed through NinjaTrader's user-based Vendor Licensing (NinjaTrader 8.1.5.0 or later). A licence is tied to the customer's NinjaTrader account login, not to a machine: the same login works on every installation of NinjaTrader Desktop the customer uses, and no Machine ID has to be sent to the vendor. Licences are created in the NinjaTrader Ecosystem Vendor Dashboard against the customer's NinjaTrader account email address, with a licence type and an expiry date.

The indicator carries the `VendorLicense(productId)` call in its constructor, with the Product ID of its add-on in the Vendor Dashboard. NinjaTrader verifies the licence whenever the indicator is used.

## No free trial

The product is sold as a paid licence only; no free trial is offered. A licence is issued to the buyer's NinjaTrader account email after payment, normally within a few hours.

## Activation and transfer

Nothing to activate: log in to NinjaTrader with the licensed account. A new PC needs no transfer. NinjaTrader allows two simultaneous market-data sessions per account, which is what prevents a licence from being shared.

## Behavior without a valid licence

NinjaTrader shows its own licence notice (invalid or expired) and stops calling the indicator's calculation and plot methods: the indicator draws nothing and raises no alerts, while its settings still load. It never places orders (it has no order code) and exposes no proprietary data. A licensing-server outage is handled by NinjaTrader's verification (it retries against a secondary server) and must never crash the chart.

Licensing is a practical access-control layer, not a guarantee against copying.

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# Support

Questions go through the contact page at https://kestutisbalciunas.com/contact/ with the NinjaTrader version, the instrument and the chart interval. For an error, switch **07 NinjaTrader > Debug Mode** on, reproduce it once and attach `svt_nt_debug.log` from the `Documents/NinjaTrader 8` folder; switch Debug Mode off afterwards.

The product page, with the documentation and the change log, is https://kestutisbalciunas.com/ninjatrader/supreme-vwap-and-targets/. Updates and refunds follow the terms on that page.

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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.

Nothing in the software or its documentation is a promise of returns, win rates or funded-account success.

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