SIT-VWAP EMA Crossover Buy/Sell Indicator R1: Settings Guide

For informational purposes only. Not trading advice. Always test settings in simulation first. See the full disclaimer at the end.

How to use this guide

This guide explains what each setting in the SIT-VWAP EMA Crossover Buy/Sell Indicator R1 does, in plain language. The indicator draws VWAP, band and EMA lines, plus BUY, SELL and EXIT markers, on your chart. **It does not place trades.** It does not tell you what to set or when to trade; those decisions are yours.

- **Where to find the settings:** in NinjaTrader, right-click your chart, choose **Indicators**, select the SIT-VWAP EMA Crossover Buy/Sell Indicator R1, and look at the settings list on the right.
- **Sections are numbered** in the same order you see them in NinjaTrader, from 1. Signal Settings down to 8. Filter - Sessions.
- **Default** means the value the indicator comes with. A default is only a starting point, not a recommendation.
- **Filters** are near the bottom and are all off by default.
- **Change one setting at a time,** then test it in simulation, so you can see what that one change does.

Note on NinjaTrader's own settings: NinjaTrader also shows its own standard settings for every indicator (such as Calculate, Input series and Visual). These belong to NinjaTrader. This indicator is made to run on **Calculate: On bar close**, so a marker appears once the candle closes.

1. Signal Settings

These are the indicator's own signal settings. A signal shows when the EMA crosses the VWAP.

Setting	Default	What it does
EMA Period	9	The number of candles in the moving average that crosses the VWAP. A lower number reacts faster but gives more signals; a higher number gives fewer, slower signals.
Confirmation Candles	1	How many candles must close on the new side after a cross before a signal shows. 0 = signal on the crossover candle. A higher number waits longer: fewer false signals may get through, but signals come later.
VWAP Type (for signals)	24-Hour - ETH (all sessions)	Which VWAP the signals use. 24-Hour - ETH = the full trading day, starting 6:00 PM New York. Session - RTH = the New York session only, 9:30 AM to 4:00 PM, so signals only show during those hours.

Note on Confirmation Candles: The signal must still be valid after the confirmation candles close. If price moves back first, no signal shows.

2. VWAP Lines

Setting	Default	What it does
Show Other VWAP Too	Off	The VWAP Type setting picks the line shown. Check this to also show the other VWAP line. Display only.
Session VWAP Color / Session VWAP Thickness	Gold / 2	How the Session (RTH) VWAP line looks.
24-Hour VWAP Color / 24-Hour VWAP Thickness	Purple / 2	How the 24-Hour (ETH) VWAP line looks.

2a. Band Lines

Bands are lines above and below the VWAP. They are display only, except the Exit Band, which is used for EXIT markers (see 4a).

Setting	Default	What it does
Show Exit Band / Exit Band Color / Exit Band Thickness	On, Orange, 1.5	Draws the band at your Exit Band setting.
Show Band 1 / Band 1 Color / Band 1 Thickness	Off, Silver, 1	A band 1 standard deviation from the VWAP.
Show Band 2 / Band 2 Color / Band 2 Thickness	Off, Gray, 1	A band 2 standard deviations from the VWAP.
Show Band 3 / Band 3 Color / Band 3 Thickness	Off, Dark gray, 1	A band 3 standard deviations from the VWAP.

3. EMA Line

Setting	Default	What it does
Show EMA / EMA Color / EMA Thickness	On, Blue, 2	Draws the EMA line on your chart. Display only.

4. Chart Markers

These settings control how the BUY and SELL markers look. They are display only and do not change when a signal happens.

Setting	Default	What it does
Show Arrows	On	Shows an arrow at each signal.
Show BUY/SELL Text	On	Shows the word BUY or SELL at each signal.
Buy Color / Sell Color	Green / Red	The marker colors.

Setting	Default	What it does
Arrow Size / Arrow Offset (ticks)	22 / 4	How big the arrows are and how far from the candle they sit.
Text Size / Text Offset (ticks)	14 / 16	How big the words are and how far from the candle they sit.

4a. Exit at VWAP Band

Setting	Default	What it does
Enable Band Exit	On	Shows EXIT when price touches the Exit Band: the upper band after a BUY, the lower band after a SELL.
Exit Band	2.0	How far the Exit Band is from the VWAP, in standard deviations (decimals allowed). A smaller number shows EXIT sooner; a larger number shows it later.
Exit Color	Gold	The EXIT marker color.
Exit Arrow Size / Exit Arrow Offset (ticks)	22 / 4	How big the EXIT arrow is and how far from the candle it sits.
Exit Text Size / Exit Text Offset (ticks)	14 / 16	How big the EXIT word is and how far from the candle it sits.

5–8. Filters

Filters decide which signals the indicator shows. They only block **new signals**, never EXIT markers. All filters are off by default, and you can use any of them alone or together.

In general, the more filters you turn on, and the stricter you set them, the fewer signals you will see. Fewer signals is not automatically better or worse.

5. Filter - Slope

Checks how steeply the EMA is rising or falling before showing a signal. If the slope isn't steep enough yet, the indicator keeps the signal and waits until it is.

Setting	Default	What it does
Enable Slope Filter	Off	Turns the filter on or off.
Long Minimum Slope (degrees)	10°	How steep the upward slope must be for a BUY.
Short Minimum Slope (degrees)	10°	How steep the downward slope must be for a SELL.
Slope Lookback (bars)	3	How many candles back the slope is measured over.

- **Higher degrees:** requires a steeper trend, so you'll usually see fewer signals. **Lower degrees:** allows flatter moves, so you'll usually see more.

6. Filter - ADX

ADX (Average Directional Index) is a common indicator that measures **how strong** a trend is, not which direction it is going.

Setting	Default	What it does
Enable ADX Filter	Off	Turns the filter on or off.
ADX Period	14	How many candles ADX is calculated over.
ADX Minimum	12	Signals only show when ADX is at or above this number. A higher minimum usually means fewer signals.

7. Filter - Cooldown

Setting	Default	What it does
Enable Cooldown	Off	Turns the filter on or off.
Cooldown (minutes)	5	How long to wait after the last signal before the next one can show. Can be set from 1 to 1,440 minutes.

8. Filter - Sessions (New York Time)

Setting	Default	What it does
Enable Session Filter	Off	When off, signals show in all sessions. When on, they only show during the sessions you check below.
Asian Session / Asian Start (HHMM) / Asian End (HHMM)	On, 2000 – 300 (8:00 PM – 3:00 AM)	Allows signals during the Asian session.
London Session / London Start (HHMM) / London End (HHMM)	On, 300 – 930 (3:00 AM – 9:30 AM)	Allows signals during the London session.
New York Session / New York Start (HHMM) / New York End (HHMM)	On, 930 – 1600 (9:30 AM – 4:00 PM)	Allows signals during the New York session.

- Times are typed as 24-hour HHMM in New York time (for example, 2000 = 8:00 PM). Daylight saving time is handled automatically, and sessions that cross midnight are handled too.
- If VWAP Type is set to Session - RTH, signals only show during New York hours anyway.

Important reminders

- **Signals are information, not instructions.** A BUY, SELL or EXIT marker shows that the indicator's conditions were met. It is not a recommendation to trade.
- **You make every trading decision.** The indicator places no orders and does not manage any trade.
- **Test every change in simulation first.** Market conditions change, so settings that work well in one period may not work as well in another.
- **Markers on past candles** show where conditions were met after those candles closed. Live signals form one candle at a time.

Disclaimer

This guide is for informational and educational purposes only. It explains what each setting does. It is not trading, investment or financial advice, and it does not recommend any setting, market or strategy. Default settings are starting points only, not recommendations.

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