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2016-22

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# Monitoring many markets with ease

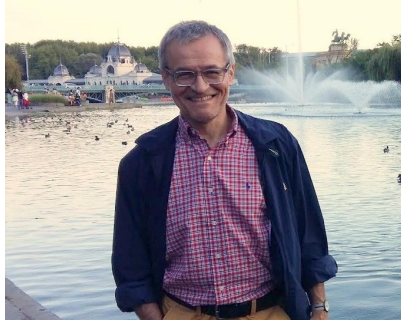
*How to build a market scanner with Ninjatrade's Market Analyzer*

**About Remek!**

- NT partner since 2014
- thousands of licenses sold
- hundreds of testimonials from customers
- RM PRO STR BT: the most advanced product we have built so far
- *15 years of daily engagement with the markets*
- *dedicated to our customers' success*

What we're going to build today:

Instr	Day	RRF	RIB	HZ	Setup	Sign	KSc	RRS	RC	
6A	JU	3	0.6	0	RS	0	0	-0.22	81.6	545
6B	JL	3	0.24	LT	0	0	0	0.16	84.8	444
6C	JL	6	-0.4	LT	RS	0	0	-0.57	81.1	350
6E	JL	3	-1.29	LT	0	0	0	-0.62	82.9	706
6J	JU	3	-0.62	0	0	0	0	-0.45	70.6	669
6N	JL	3	0.35	0	0	SHORT	0	0.04	84.1	480
6S	JL	3	-0.05	LT	L	0	0	0.42	81.6	838
CL	JL	6	2.07	0	0	0	0	0.13	88.6	1870
ES	JL	6	0.54	IB	0	0	LONG	0.67	100	2700
GC	AI	16	0.07	IB	RS	0	0	-0.52	83.3	8888
HG	JL	14	0.56	0	0	0	0	0	89.1	3483
HO	JL	6	1.92	0	0	0	0	0.03	108.9	2335
MBT	14	0.06	IB	0	0	0	0	0.19	994	287
NG	JL	13	-0.1	0	0	0	0	0.5	71.2	1530
NO	JL	6	0.56	IB	0	0	LONG	0.8	104.4	5028
PL	JL	15	0.29	IB	RS	0	0	-0.7	78.4	1345
RB	JL	7	0.8	0	0	0	0	-0.32	87.7	2377
RTY	6	0.33	LT	RS	0	0	0	-0.34	87.8	1720
SI	JU	14	0.47	IB	0	0	0	-0.18	97.4	8300
YM	JL	6	0.28	IB	RS	0	0	-0.05	92.6	1965
ZB	SF	77	-0.75	0	0	SHORT	0	-0.07	77	1156
ZC	JL	6	0.53	IB	RS	0	0	-0.06	61.4	425
ZF	SF	78	-0.43	0	0	SHORT	0	-0.14	81.1	367
ZL	JU	7	0.03	LT	0	SHORT	0	-0.38	77.3	678
ZN	SI	78	-0.52	0	0	SHORT	0	-0.15	79.8	578
ZO	JL	6	-1.41	0	0	0	0	1.33	81.6	638
ZS	JL	9	0.73	IB	RS	SHORT	0	-0.4	77	1000
ZW	JL	6	-1.43	0	0	SHORT	0	1.86	72.6	1125



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Presenter:  
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## Before we start

### Our previous webinar



#### Advanced, unique features



Self-adjusting (dare we say *self-learning?*) trading engine that captures a persistent edge.

Built rock-solid for NT8.0/8.1

- enhanced mapping of the edge**
  - signal counter
  - directional filter
  - HTF filter
  - the cloud: linear regression as visualized momentum
  - chop filter (keeps money on your account)
  - the buffer zone (with signal reset) (real-time price action switch, probably an industry-first)
- enhanced usability**
  - email/sound alerts
  - time filter
  - auto switch-off
  - chart messages
  - risk manager
- all the above is already great. But there's more:** DT is coded in such a way that it self-adjusts to the ever-changing volatility conditions of the market
- the sound concept and the superb realization make this product suite probably the most capable trading algorithm ever written for NT8**



## Let's build our own market scanner!

Market Analyzer

Instr	Day	RRF	RIB	HZ	Setup	Signi	KSc	RRS	RC
6A JU	3	0.6	0	S	0	0	-0.22	81.6	545
6B JL	3	0.24	LT	0	0	0	0.16	84.8	444
6C JL	6	-0.4	LT	S	0	0	-0.57	81.1	350
6E JL	3	-1.29	LT	0	0	0	-0.62	82.9	706
6J JU	3	-0.62	0	0	0	0	-0.45	70.6	669
6N JL	3	0.35	0	0	SHORT	0	0.04	84.1	480
6S JL	3	-0.09	LT	L	0	0	0.42	81.6	838
CL JL	6	2.07	0	0	0	0	0.13	98.6	1870
ES JL	6	0.54	IB	0	0	LONG	0.67	100	2700
GC AI	45	0.07	IB	S	0	0	-0.52	93.3	3880
HG JI	14	0.56	...	S	0	0	...	98.1	3463
HO JI	6	1.92	0	0	0	0	0.03	108.9	2335
MBT	14	0.06	IBLT	0	0	0	0.19	184.7	287
NG JI	13	-0.1	0	0	0	0	0.5	71.2	1530
NQ JI	6	0.56	IB	0	0	LONG	0.8	104.4	5020
PL JU	15	0.29	IB	S	0	0	-0.7	78.4	1345
RB JI	7	0.8	0	0	0	0	-0.32	87.7	2377
RTY	6	0.33	LT	S	0	0	-0.34	87.8	1720
SI JU	14	0.47	IB	0	0	0	-0.18	97.4	6300
YM JI	6	0.28	IBLT	S	0	0	-0.05	92.6	1965
ZB SI	77	-0.75	0	0	SHORT	0	-0.07	77	1156
ZC JL	6	0.53	IB	S	0	0	-0.06	61.4	425
ZF SI	78	-0.43	0	0	SHORT	0	-0.14	81.1	367
ZL JU	7	0.03	LT	0	SHORT	0	-0.38	77.3	678
ZN SI	78	-0.52	0	0	SHORT	0	-0.15	79.8	578
ZO JI	8	-1.41	0	S	0	0	-1.33	81.6	638
ZS JL	9	0.73	IB	S	SHORT	0	-0.4	77	1000
ZW JI	6	-1.43	0	0	SHORT	0	-1.06	72.5	1125

Remek! Premium    Micros    +

*The ingredients:*

- 2 indicators from NT8
- 4 indicators from Remek!

*(Why ten columns? Some indicators are used in more than one column)*

## What will this market scanner do?

Instr	Day	RRF	RIB	HZ	Setup	Signi	KSc	RRS	RC
6A	JU	3	0.6	0	S	0	-0.22	81.6	545
6B	JL	3	0.24	LT	0	0	0.16	84.8	444
6C	JL	6	-0.4	LT	S	0	-0.57	81.1	350
6E	JL	3	-1.29	LT	0	0	-0.62	82.9	706
6J	JU	3	-0.62	0	0	0	-0.45	70.6	669
6N	JL	3	0.35	0	SHORT	0	0.04	84.1	480
6S	JL	3	-0.09	LT	L	0	0.42	81.6	838
CL	JL	6	2.07	0	0	0	0.13	98.6	1870
ES	JL	6	0.54	IB	0	LONG	0.67	100	2700
GC	AI	45	0.07	IB	S	0	-0.52	93.3	3880
HG	JI	14	0.56	...	S	0	...	98.1	3463
HO	JI	6	1.92	0	0	0	0.03	108.9	2335
MBT		14	0.06	IBLT	0	0	0.19	184.7	287
NG	JI	13	-0.1	0	0	0	0.5	71.2	1530
NQ	JI	6	0.56	IB	0	LONG	0.8	104.4	5020
PL	JL	15	0.29	IB	S	0	-0.7	78.4	1345
RB	JI	7	0.8	0	0	0	-0.32	87.7	2377
RTY		6	0.33	LT	S	0	-0.34	87.8	1720
SI	JU	14	0.47	IB	0	0	-0.18	97.4	6300
YM	JI	6	0.28	IBLT	S	0	-0.05	92.6	1965
ZB	SJ	77	-0.75	0	SHORT	0	-0.07	77	1156
ZC	JL	6	0.53	IB	S	0	-0.06	61.4	425
ZF	SJ	78	-0.43	0	SHORT	0	-0.14	81.1	367
ZL	JU	7	0.03	LT	SHORT	0	-0.38	77.3	678
ZN	SJ	78	-0.52	0	SHORT	0	-0.15	79.8	578
ZO	JI	8	-1.41	0	S	0	-1.33	81.6	638
ZS	JL	9	0.73	IB	S	SHORT	-0.4	77	1000
ZW	JI	6	-1.43	0	SHORT	0	-1.05	72.5	1125

Instrument

Day

RRR

RIB

HZ

Setup

Signal

KSc

RRS

RC

- converts visual information into numbers (objectivity)
- attaches emails/sounds to events (productivity, efficiency, health)
- identifies correlations between markets
- standardizes risk, price movement
- identifies setups and triggers
- you always know what is happening without any charts!
- trades can be executed with our strategies

**standardization\*:**

“bringing disparate items to a common standard, to conformity”  
- Merriam-Webster

Example:

A moved 20 ticks today.  
B moved 200 ticks today.

So clearly, B had a crazy day!  
**WRONG!\*\***

\* in a way, standardization allows us to compare “apples to oranges”, one instrument to another

\*\* what if I say “A moved 2.5 standard deviations (or ATRs) today. Or B moved 4.5 standard deviations (or ATRs) today.

Those are meaningful units of comparison.

## OK, but what is the idea?

Instr	Day	RRF	RIB	HZ	Setup	Signl	KSc	RRS	RC
6A JU	3	0.6	0	S	0	0	-0.22	81.6	545
6B JU	3	0.24	LT	0	0	0	0.16	84.8	444
6C JU	6	-0.4	LT	S	0	0	-0.57	81.1	350
6E JU	3	-1.29	LT	0	0	0	-0.62	82.9	706
6J JU	3	-0.62	0	0	0	0	-0.45	70.6	669
6N JU	3	0.35	0	0	SHORT	0	0.04	84.1	480
6S JU	3	-0.09	LT	L	0	0	0.42	81.6	638
CL JU	6	2.07	0	0	0	0	0.13	98.6	1870
ES JU	6	0.54	IB	0	0	LONG	0.67	100	2700
GC AI	45	0.07	IB	S	0	0	-0.52	93.3	3880
HG JI	14	0.56	...	S	0	0	...	98.1	3463
HO JI	6	1.92	0	0	0	0	0.03	108.9	2335
MBT	14	0.06	IBLT	0	0	0	0.19	184.7	287
NG JI	13	-0.1	0	0	0	0	0.5	71.2	1530
NQ JI	6	0.56	IB	0	0	LONG	0.8	104.4	5020
PL JI	15	0.29	IB	S	0	0	-0.7	78.4	1345
RB JI	7	0.8	0	0	0	0	-0.32	87.7	2377
RTY	6	0.33	LT	S	0	0	-0.34	87.8	1720
SI JU	14	0.47	IB	0	0	0	-0.18	97.4	6306
YM JI	6	0.28	IBLT	S	0	0	-0.05	92.6	1965
ZB SI	77	-0.75	0	0	SHORT	0	-0.07	77	1156
ZC JI	6	0.53	IB	S	0	0	-0.06	61.4	425
ZF S	78	-0.43	0	0	SHORT	0	-0.14	81.1	367
ZL JU	7	0.03	LT	0	SHORT	0	-0.38	77.3	678
ZN SI	78	-0.52	0	0	SHORT	0	-0.15	79.8	578
ZO JI	8	-1.41	0	S	0	0	-1.33	81.6	638
ZS JI	9	0.73	IB	S	SHORT	0	-0.4	77	1000
ZW JI	6	-1.43	0	0	SHORT	0	-1.05	72.5	1125

Instrument

Day

RRR

RIB

HZ

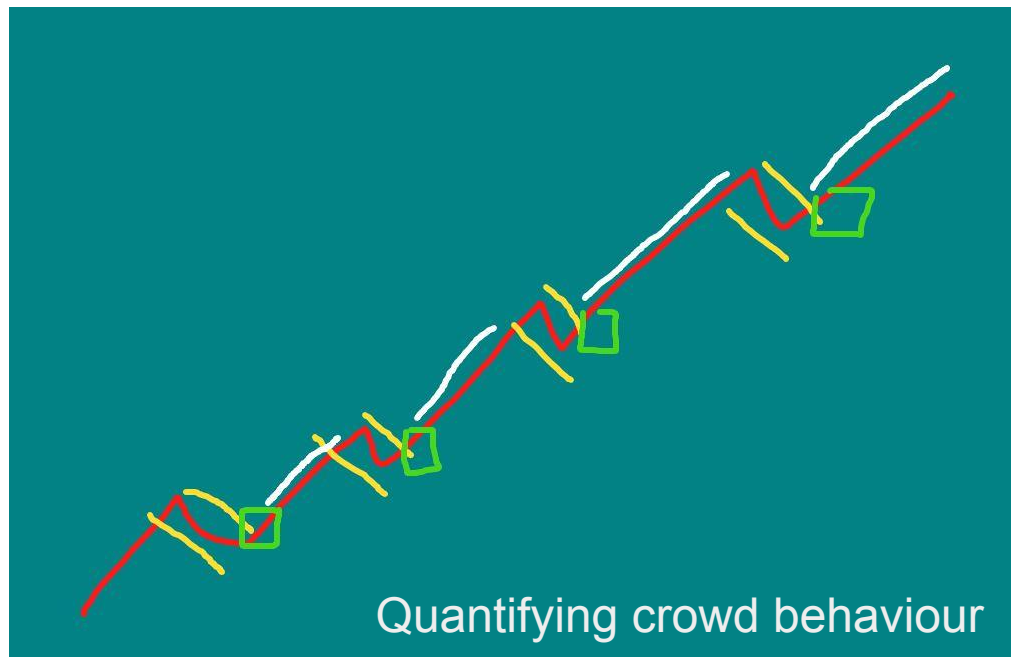
Setup

Signal

KSc

RRS

RC



[See our blog!](#)

Instr	Day	RRF	RIB	HZ	Setup	Signi	KSc	RRS	RC
6A JU 3	0.6	0	S	0	0	-0.22	81.6	545	
6B JL 3	0.24	LT	0	0	0	0.16	84.8	444	
6C JL 6	-0.4	LT	S	0	0	-0.57	81.1	350	
6E JL 3	-1.29	LT	0	0	0	-0.62	82.9	706	
6J JU 3	-0.62	0	0	0	0	-0.45	70.6	669	
6N JL 3	0.35	0	0	SHORT	0	0.04	84.1	480	
6S JL 3	-0.09	LT	L	0	0	0.42	81.6	838	
CL JL 6	2.07	0	0	0	0	0.13	98.6	1870	
ES JL 6	0.54	IB	0	0	LONG	0.67	100	2700	
GC AI 45	0.07	IB	S	0	0	-0.52	93.3	3880	
HG JI 14	0.56	...	S	0	0	...	98.1	3463	
HO JI 6	1.92	0	0	0	0	0.03	108.9	2335	
MBT, 14	0.06	IBLT	0	0	0	0.19	184.7	287	
NG JI 13	-0.1	0	0	0	0	0.5	71.2	1530	
NQ JI 6	0.56	IB	0	0	LONG	0.8	104.4	5020	
PL JU 15	0.29	IB	S	0	0	-0.7	78.4	1345	
RB JI 7	0.8	0	0	0	0	-0.32	87.7	2377	
RTY, 6	0.33	LT	S	0	0	-0.34	87.8	1720	
SI JU 14	0.47	IB	0	0	0	-0.18	97.4	6300	
YM JI 6	0.28	IBLT	S	0	0	-0.05	92.6	1985	
ZB SJ 77	-0.75	0	0	SHORT	0	-0.07	77	1156	
ZC JL 6	0.53	IB	S	0	0	-0.06	61.4	425	
ZF SJ 78	-0.43	0	0	SHORT	0	-0.14	81.1	367	
ZL JU 7	0.03	LT	0	0	SHORT	0	-0.38	77.3	678
ZN SJ 78	-0.52	0	0	SHORT	0	-0.15	79.8	578	
ZO JI 8	-1.41	0	S	0	0	-1.33	81.6	638	
ZS JI 9	0.73	IB	S	0	SHORT	0	-0.4	77	1000
ZW JI 6	-1.43	0	0	SHORT	0	-1.05	72.5	1125	

Instrument

Day

RRR

RIB

HZ

Setup

Signal

KSc

RRS

RC

Remember:

- Timeframe? Up to you! (as long as there's a crowd)
- No column is there "for fun". All information is part of a rigorous, evidence-based quantitatively driven methodology!

Let's do it!

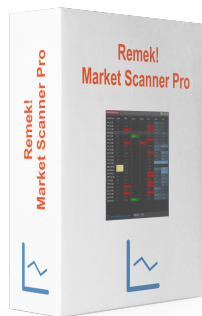
Instru	Day	RRR	RIB	HZ	Setup	Signal	KSc	RRS	USD
6A SEF	78	0.0	LT	0	0	0	0.1	82.4	495
6B SEF	78	-1.8	0	S	0	0	-0.5	82.8	412
6C SEF	81	-1.5	0	0	0	0	-0.1	80.3	310
6E SEF	78	-0.9	0	S	0	0	-0.7	80.4	700
6J SEF	78	-1.5	0	0	0	0	-1.4	71.1	531
6N SEI	78	-1.5	0	S	SHORT	0	-0.5	82.6	435
6S SEF	78	-0.7	0	0	0	0	-0.2	80.4	781
CL AIK	20	0.1	LT	L	0	0	0.6	80.2	600
ES SEF	81	0.3	LT	0	0	0	0.7	99.3	2138
GC AU	29	-0.7	0	0	0	0	-0.5	94.6	3360
HG SEI	61	-0.1	LT	0	SHORT	0	-0.7	94.0	3138
HO AU	21	0.7	0	L	0	0	0.7	108.9	2079
MBT JI	26	-0.6	0	S	0	0	-0.8	838.4	272
NG AU	28	-1.0	0	S	0	0	-0.6	95.6	1540
NQ SE	74	0.3	0	0	0	0	0.7	104.5	4535
PL OCI	91	2.6	0	0	0	0	0.6	188.4	1310
RB AU	22	0.8	0	L	0	0	0.7	94.0	2146
RTY SE	81	-0.2	LT	0	0	0	-0.3	87.7	2550
SI SEF	61	0.1	LT	S	0	0	-0.4	99.0	4825
YM SE	81	0.1	LT	0	SHORT	0	0.2	92.7	1800
ZB SEF	61	-1.4	0	0	0	0	0.0	77.8	1094
ZC SEF	54	-1.1	0	0	0	0	-1.3	57.4	462
ZF SEF	62	-1.1	0	0	0	0	-0.1	81.6	336
ZL AIK	25	1.3	0	S	0	0	-0.2	69.2	630
ZN SEF	62	-1.2	0	0	0	0	0.0	80.4	531
ZO DEI	145	-0.4	0	0	0	0	-1.2	64.2	638
ZS NOI	117	-0.3	LT	0	0	0	-0.8	71.3	988
ZW SE	54	0.0	LT	0	0	0	-1.5	60.2	1075



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