



# FUTURES ON FIRE

<b>Strategies:</b>	Stay In Your Lane & Range Trader
<b>Type:</b>	Short Term Momentum & Swing Mean Reversion
<b>Instruments:</b>	Stock Index Futures (Emini and Micros)
<b>Platform:</b>	NinjaTrader8 Lifetime License

This document (FoF Cheat Sheet) is meant to accompany a series of introductory training videos covering the platforms, indicators, data, brokers, and strategies used in the Future On Fire Virtual Trade Room.

Stay In Your Lane (SIYL) is short term momentum strategy for the futures markets that is best traded using the NinjaTrader8 platform. The Range Trader (RT) is a mean reversion, day session swing strategy that is also predominantly traded on NinjaTrader. It is possible to recreate closely the logic and indicators for these strategies on other platforms.

NinjaTrader offers a free version of the platform.

Set-up:

Download NinjaTrader8

<https://ninjatrader.com/LP/VendorDemo/>

The link above will get you access a free, full feature version of NinjaTrader8 and two-weeks of trial futures data. *(Note: This version of the NinjaTrader platform does not include the Order Flow indicator suite which is used in the FoF VTF).*

After two weeks, if you wish to continue getting access to data you will need to open and fund an account with NinjaTrader Brokerage and deposit a minimum of \$400.00. There are other means of getting access to futures data which include monthly membership to futures proprietary trading firms. More on this is a separate document.

If you are new to NinjaTrader, the best resource for all questions related to the platform is from the Help Menu on the NinjaTrader website:

<https://ninjatrader.com/Help>

NinjaTrader has an extensive internal video library here:

[https://ninjatrader.com/support/helpGuides/nt7/?video\\_library.htm](https://ninjatrader.com/support/helpGuides/nt7/?video_library.htm)

Some may prefer the NinjaTrader YouTube Channel

<https://www.youtube.com/user/NinjaTraderLLC>

Note: NinjaTrader has a large “ecosystem” of developer and educational vendors. Until you are more familiar with the platform, brokers, and futures trading overall, it is best to watch training videos on the platform that are provided directly by NinjaTrader.

## Hey, Stay In Your Lane

Stay In Your Lane (SIYL) uses a modified Renko bar called a BrickWick Bar. The free, open source version of this bar (data type) for NinjaTrader8 is the ninZaRenko Bar. You can download the ninZaRenko Bar below. Registration is required but the bar type is free.

Download ninZaRenko Bar

<https://ninza.co/product/ninzarenko>

These bars differ from standard renko bars because they allow for a trend offset value, meaning you are able to set a value that determines when a new bar prints on the chart. Standard renko bars print a new bar when price moves the value of the bar/brick/box itself.

After you have installed the ninzaRenko, you configure you chart settings using the Data Series menu.

Data Series (Bar Type) Right Click Inside Chart or Select>>CTRL+F

### ninZaRenko Data Type Settings

<b>Symbol:</b>	<b>Setting</b>	<b>Alternate Settings</b>
ES & MES	6,1	7,2
NQ & MNQ	9,1	10,1
YM & MYM	11,2	10,1
RTY & M2K	11,2	10,1

Note: These are the “tick” values. On several other trading platforms, the bar/brick/box length (those terms are used interchangeably), is set in points rather than ticks. For example, an /ES or /MES 6,1 BrickWick bar might be 1.5 points as the setting in another platform. There are 4 ticks in an /ES point so 1.5 points = 6 ticks.

**Data Series** [X]

Instrument  [v] [Q]

Applied

- ES 09-19 (ninZaRenko 6/1)

*add remove*

**Properties**

▼ **Data Series**

- Price based on: Last [v]
- Type: ninZaRenko [v]
- Brick Size: 6
- Trend Threshold: 1

▼ **Time frame**

- Load data based on: Days [v]
- Days to load: 7
- End date: 09/09/2019 [v]
- Trading hours: <Use instrument settings> [v]
- Break at EOD:

▼ **Chart style**

- Chart style: Candlestick [v]
- Bar width: 3
- ▶ Candle body outline:  Solid, 1px
- ▶ Candle wick:  Solid, 1px
- Color for down bars: Red [v]
- Color for up bars: LimeGreen [v]

▼ **Visual**

- Auto scale:

*preset ninzarenko*

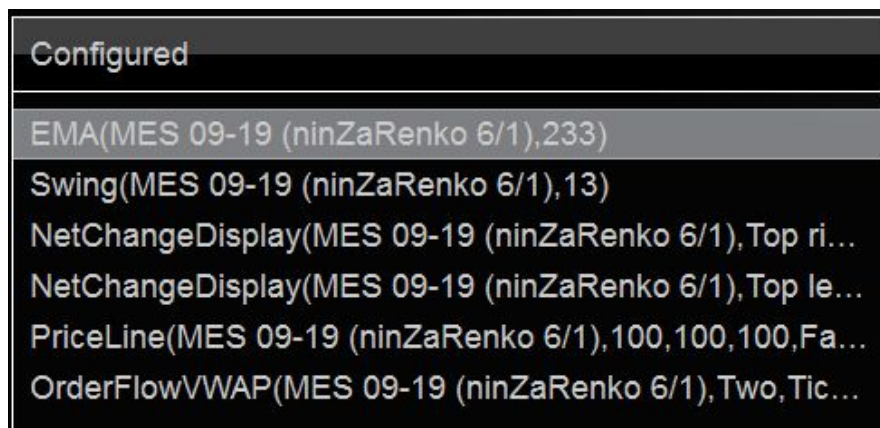
OK Cancel Apply



## Indicators Applied

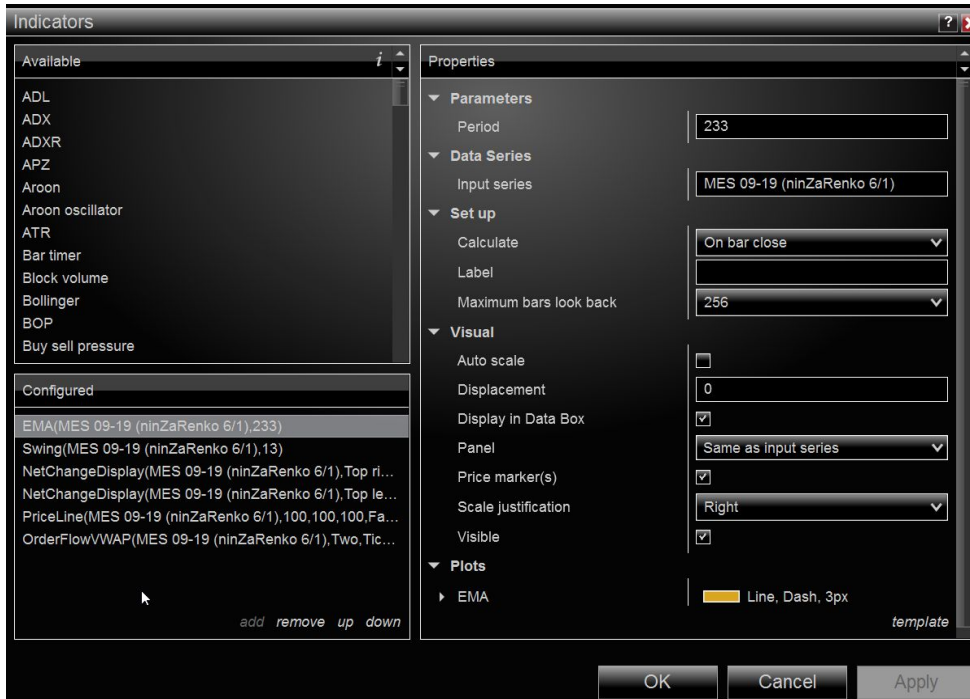
From any chart Select CTRL+I to bring up the Indicators for the chart.

Add the following indicators to the chart

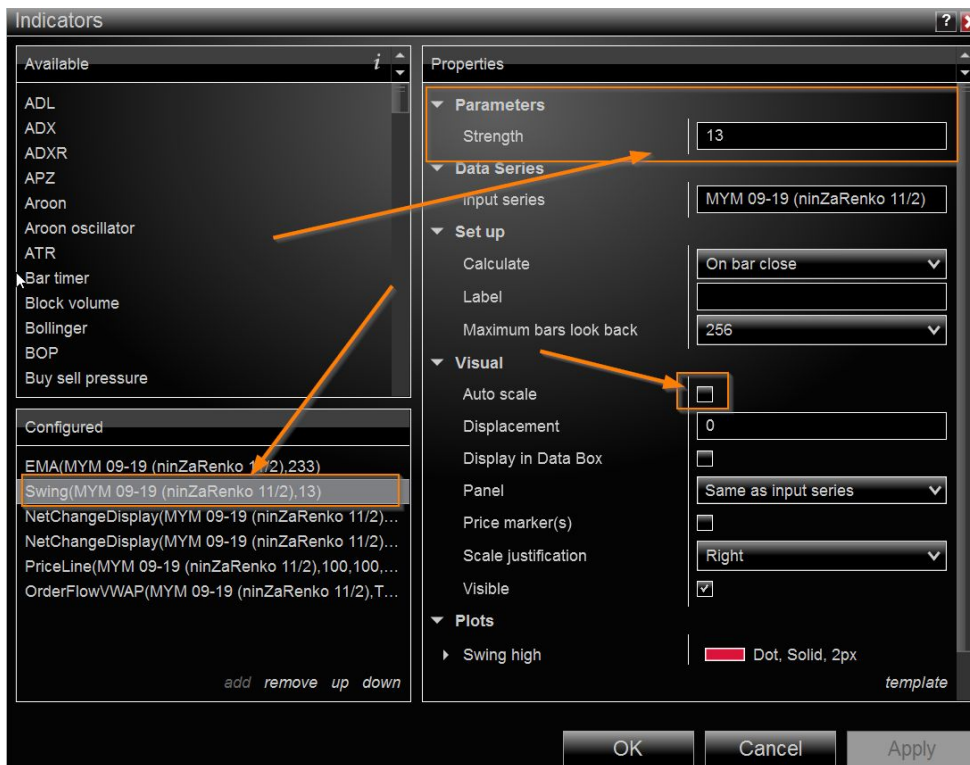


## Indicators

### Trend Line (T-Line) 233 Period Exponential Moving Average



### Swing - Strength 13



# OrderFlow VWAP

**Indicators**

**Available**

- ADL
- ADX
- ADXR
- APZ
- Aroon
- Aroon oscillator
- ATR
- Bar timer
- Block volume
- Bollinger
- BOP
- Buy sell pressure
- Buy sell volume
- Camarilla pivots
- Candlestick pattern
- CCI
- Chaikin money flow
- Chaikin oscillator
- Chaikin volatility
- Choppiness index
- CMO
- Constant lines
- Current day OHL
- Darvas

**Configured**

- EMA(MYM 09-19 (ninZaRenko 11/2),233)
- Swing(MYM 09-19 (ninZaRenko 11/2),13)
- NetChangeDisplay(MYM 09-19 (ninZaRenko 11/2),100,10)
- NetChangeDisplay(MYM 09-19 (ninZaRenko 11/2),100,10)
- PriceLine(MYM 09-19 (ninZaRenko 11/2),100,10)
- OrderFlowVWAP(MYM 09-19 (ninZaRenko 11/2),100,10)**

**Properties**

**Parameters**

- Resolution: Tick
- Trading hours: <Use data series settings>
- Std Dev bands: Two
- Std Dev 1 multiplier: 1
- Std Dev 2 multiplier: 2
- Std Dev 3 multiplier: 3
- Color for above price: Red
- Color for below price: Lime
- Color for band area: Transparent
- Base opacity for band area: 15

**Data Series**

- Input series: MYM 09-19 (ninZaRenko 11/2)

**Set up**

- Calculate: On bar close
- Label:
- Maximum bars look back: 256

**Visual**

- Auto scale:
- Displacement: 0
- Display in Data Box:
- Panel: Same as input series
- Price marker(s):
- Scale justification: Right
- Visible:

**Plots**

- Order Flow VWAP: Yellow Line, Solid, 4px
- Std Dev 1 Upper: Purple Line, Solid, 3px
- Std Dev 1 Lower: Purple Line, Solid, 3px
- Std Dev 2 Upper: Red Line, Solid, 3px
- Std Dev 2 Lower: Green Line, Solid, 3px
- Std Dev 3 Upper: Blue Line, Solid, 1px
- Std Dev 3 Lower: Blue Line, Solid, 1px

add remove up down template

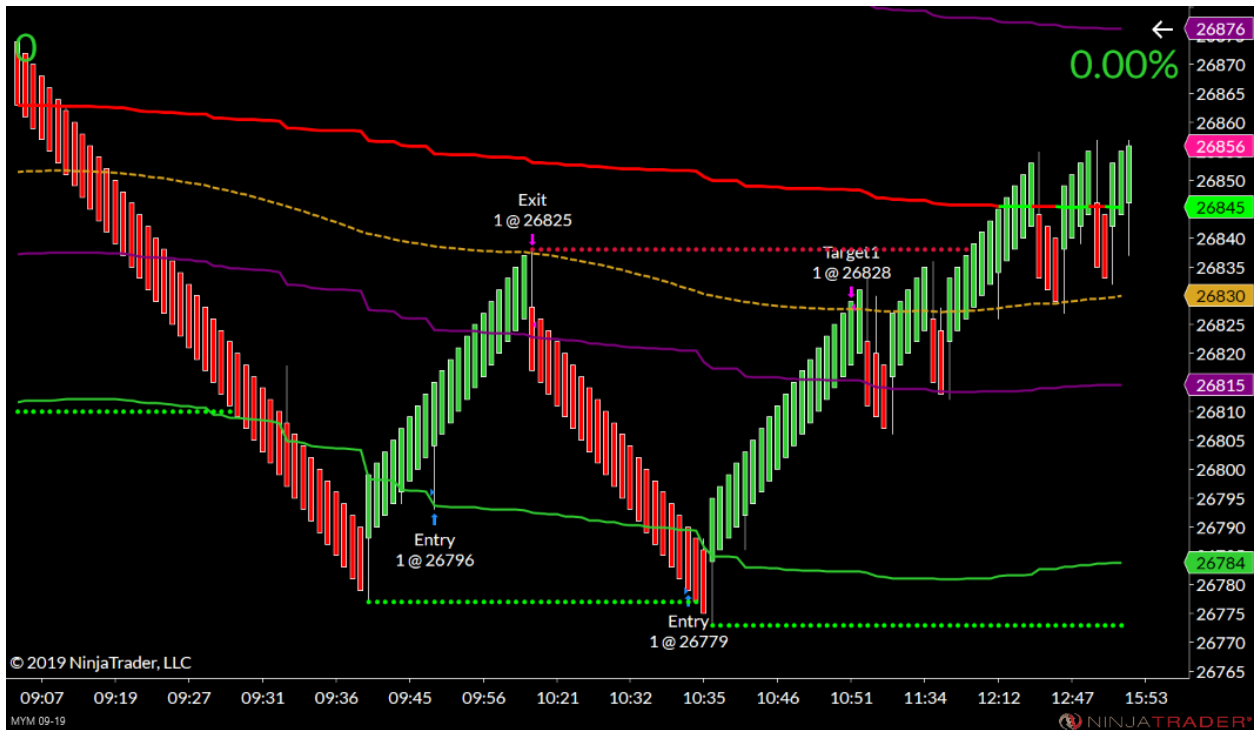
OK Cancel Apply

# SIYL Entry Logic

## Entries

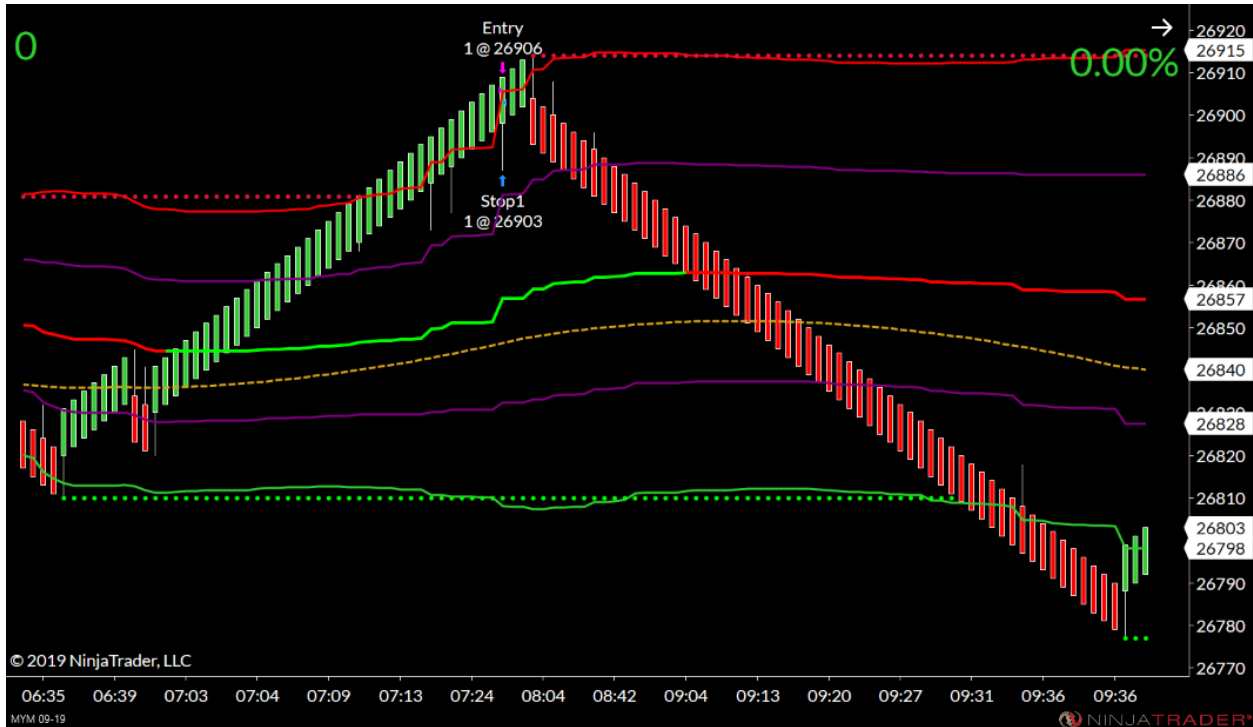
### Greenline Buy (Long at SD2 Support)

Working Buy Limit or Buy Bid entry as price approaches level. Always countertrend (CT) to SIYL trading timeframe. Visually look for separation from T-Line and VWAP. The greater the distance from VWAP measured in points, the higher probability of a short term reversal. Filters may include ToD, pending news, KPP levels violated on higher time frame, or relative value deltas. Example of each filter covered in the FoF VTF.



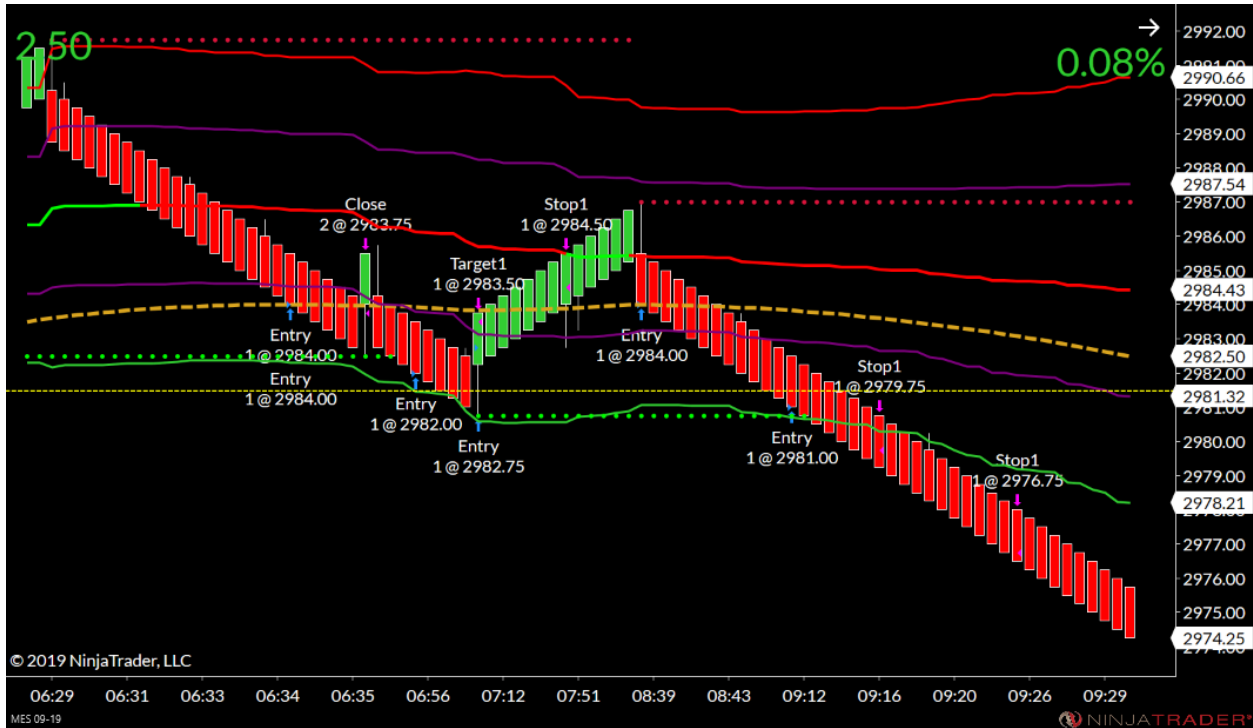
### Redline Sell (Short at SD2 Resistance)

Working Sell Limit or Sell Ask entry as price approaches level. Always countertrend (CT) to SIYL trading timeframe. Visually look for separation from T-Line and VWAP. The distance from VWAP measured in points, the higher probability of a short term reversal. Filters may include ToD, pending news, KPP levels violated on higher time frame, or relative value deltas. Example of each filter covered in the FoF VTF.



## T-Line Buy & VWAP

Working Buy Limit or Buy Bid entry as price approaches level. Caution or filter if VWAP is not positive and upward sloping. Profitable T-Line and VWAP trades will tend to work quickly.



## T-Line Sell & VWAP

### Color rotation Buy

### Color rotation Sell

### Initial Stop Loss

ISL = 10-15% of the instrument 7D ATR

### Situational Fluency

Look to develop an internal clock

Be impatience with unprofitable trades

Tighten stops on countertrend

### Other terms

Graceful exit

Adverse Excursion

