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NINJATRADER 8 INDICATOR · NINJASCRIPT, C#

User Guide

An eight-EMA ribbon with crossover signals, an ATR stop with up to four targets and shaded zones, a nine-instrument screener, a trend dashboard, three alerts, and series a strategy can read.

PRODUCT	Supply Demand Quadra Zones for NinjaTrader 8
VERSION	1.0.0
DATE	November 2026
NINJATRADER	8.1.x Desktop, tested on 8.1.9.0
PACKAGE	`SupplyDemandQuadraZones.zip`, compiled NinjaScript Add-On
SHA-256	`9ebf8147b94716a322d5357007dfa640526713bdcde98f063e39e92d8a001e0d`
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01

What it is

Chart indicator for NinjaTrader 8 Desktop (NinjaScript, C#): an eight-EMA ribbon with a crossover signal, a drawn trade plan and two panels. A BUY prints when EMA 2 crosses above EMA 8, a SELL when EMA 8 crosses above EMA 2. Each signal draws an entry line, a stop an ATR multiple away, up to four targets, a green target zone and a red risk zone. A screener reads up to nine instruments by the same EMA rule on the chart's own period, and a trend dashboard reads five higher timeframes of the chart's instrument with a majority-vote Status row. It has three alert conditions and series a strategy can read.

The zones in the name are those two shaded areas of the current trade. The indicator does not detect supply and demand areas from price structure, and the signal has no filter or score: it is an EMA crossover with a drawn plan.

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.

02

Installation

Requirements

- NinjaTrader 8.1.x Desktop for Windows (tested on 8.1.9.0). Not for NinjaTrader 8.0 or NinjaTrader Web.
- A data connection that delivers bars for the chart. The signals and trade levels read the chart's open, high, low and close and nothing else. No Order Flow+ features, no depth, no tick history.
- For the panels, the connection also has to deliver the bars they read: higher timeframes of the chart's instrument for the dashboard, and the screener's instruments for the screener. A row your connection cannot serve reads **No data**, and the rest of the indicator carries on. See the screener section of the quick start.

Import the Add-On package

1. Control Center > Tools > Import > NinjaScript Add-On.
2. Select `SupplyDemandQuadraZones.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 hundred bars (any instrument, a 1 to 60 minute interval is a good first look), press Ctrl+I.
2. In the Available list find **Supply Demand Quadra Zones**, click add, click OK. The first load takes longer than a single-series indicator: with the defaults it also loads 14 more data series.
3. The chart shows eight ribbon lines, blue or grey, and a purple Extra EMA once there are 200 bars. The screener sits top right and the trend dashboard bottom right. Where EMA 2 last crossed EMA 8 there is a BUY plate under the bar or a SELL plate over it, with an entry line, a stop line, four target lines, a price tag on each, and a green and a red zone.
4. The NinjaScript Output window prints one line with the version and the number of secondary series, 14 with the defaults. A lower number means a screener name did not resolve; an earlier line in that window names which one.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Supply Demand Quadra Zones.
- 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.

03

Quick start

First chart

1. Add **Supply Demand Quadra Zones** to a chart (Ctrl+I). Leave every setting at its default.
2. Load enough history. EMA 8 needs 34 bars before it exists and the Extra EMA needs 200. The trade on screen comes from the bars before it, and the chart's bars come from the Data Series setting **Days to load**.
3. With the default `Calculate.OnBarClose` everything is decided on closed bars.

Reading the chart

- **Ribbon**: eight EMAs, in shades of blue while EMA 8 is below EMA 2 and grey otherwise. The purple **Extra EMA** is a reference line and feeds no signal.
- **Plates**: a green **BUY** plate under the bar's low, a red **SELL** plate over the bar's high. One plate is on the chart at a time.
- **Levels**: a yellow entry line, a green line per target and a red stop line, each with a price tag: `ENTRY 29307.25`, `TP 1 : 29334.25`, `SL : 29280.25`. The price text keeps every decimal of the instrument's tick.
- **Zones**: a green zone from the entry to the fourth target and a red zone from the entry to the stop. With fewer than four targets see **Number of Take Profits** below.
- **How far they run**: while the trade is open the lines and zones reach ten bars past the current bar. When it ends they stop ten bars past the bar that ended it. A tag that would fall past the right edge is held inside the chart, and it steps left of a panel rather than hiding under it. A trade entirely to the right of a scrolled-back view shows no tag.
- **The levels are a plan, not a tracker**: the lines stop growing when a trade ends, but nothing marks which target was reached or whether the stop was, and outcomes are not counted.

Signal rules in one paragraph

A **BUY** prints on a closed bar where EMA 2 is above EMA 8 and was at or below it on the bar before. A **SELL** is the same with the two swapped. There is no filter, score or confirmation. The entry is the signal bar's close. The stop sits **ATR Multiplier for SL** ATRs below the entry for a BUY and above it for a SELL. Target *n* sits on the other side at the stop distance times **TP Multiplier (relative to SL)** times *n*, so the defaults give a ladder of 1R, 2R, 3R and 4R, where R is the stop distance. A trade ends when a bar's low reaches the stop of a BUY (its high, for a SELL) or when every enabled target has been reached, tested from the signal bar itself. A new signal replaces the current trade and all its objects, whether or not it has ended.

The screener

The screener reads nine instruments on the chart's own period and classes each one by the same EMA rule, using your **EMA 2 Length** and **EMA 8 Length**. Each row is read as of the chart's last closed bar, so the panel changes once per chart bar. Rows do not depend on the chart's instrument, and they raise no alert.

CELL	MEANING
Long (green)	EMA 2 crossed above EMA 8 on that instrument, at the chart's last closed bar. It shows for that one bar
Short (red)	EMA 8 crossed above EMA 2, at the chart's last closed bar. It shows for that one bar
Bullish (yellow)	no fresh crossing, EMA 2 above EMA 8
Bearish (orange)	no fresh crossing, EMA 2 not above EMA 8
No data (grey)	no reading is available, so none is shown

The default instruments are nine futures roots: `ES`, `NQ`, `YM` and `RTY` (US equity indexes), `CL` (crude oil), `GC` (gold), and `6E`, `6B` and `6J` (currencies). Each is an extra data series your connection has to serve, so a subscription that does not cover an exchange leaves those rows on No data.

A row reads No data when:

- no instrument goes by that name. The NinjaScript Output window prints `Supply Demand Quadra Zones: no instrument named 'XYZ', that screener row reads No data.`
- the instrument exists but your connection delivers no bars for it;
- too few of its bars have closed by the chart's last bar to start EMA 8;
- the symbol box is blank. To show fewer rows use **Max Symbols to Display** instead.

No data is never a reading. It does not count as Bearish, and the chart's signals and levels do not depend on it.

To type your own, open the indicator's settings, go to **05 Screener Symbols**, and press OK. The chart reloads.

YOU TYPE	WHAT THE ROW READS
`ES`	a future root: the contract NinjaTrader's rollover table calls current when the chart loads
`ES 12-26`	exactly that contract, and it stays there after it expires
`AAPL`	the instrument with that exact name
`$EURUSD` or `EURUSD`	the spot pair, which NinjaTrader names with a leading `$`

A bare name that is also a future root always means the future, even where a stock or an option has the same name. The row shows the text you typed, not the contract it resolved to.

Max Symbols to Display shows and loads only the first rows. **Show Screener** off loads none of them.

The trend dashboard

Six rows for the chart's own instrument. Each timeframe row is **Bullish** (green) when EMA 2 is above EMA 8 on that timeframe, **Bearish** (red) otherwise, and **No data** (grey) when no reading is available. They read 5 minutes, 15 minutes, 30 minutes, 1 hour and Daily, on bars that have finished by the chart's last closed bar, so a row moves only when a bar of its own timeframe has finished.

Status is a majority vote: Bullish when at least two of the three **Combined Trend Timeframe** choices are bullish. It reads No data when one of the three has none. The selectors change the vote only; the five rows below always read the same five timeframes.

The `M240` choice depends on **Compatibility**. On `Reference` that leg is always false: it does not evaluate, and it counts against Bullish in the vote. On `Corrected` it reads a real 240-minute series, which is loaded only then.

The Daily row reads the daily bars your connection delivers. If your daily history has a gap, the row stays on the last finished daily bar it has. **Show Trend Analysis Dashboard** off loads none of these series.

Settings to try first

SETTING	WHAT IT CHANGES
EMA 2 Length, **EMA 8 Length**	The two lines every signal, screener row and dashboard row compares. EMA 1 and EMA 3 to 7 are visual only.
ATR Multiplier for SL	The stop distance, and through it every target.

SETTING	WHAT IT CHANGES
TP Multiplier (relative to SL)	The target spacing as a multiple of the stop distance.
Number of Take Profits	1 to 4 targets. A trade ends at the stop or when every enabled target has been reached. On `Reference` the green zone is drawn only with 4.
Compatibility	`Corrected` draws the green zone to the highest enabled target at any count, and makes the `M240` leg evaluate.
Show EMA Ribbon	The ribbon's colours only. The EMAs, the signals and the panels are computed either way, and the Extra EMA ignores it.
Show TP/SL Lines and Boxes	Not only a display switch. Off, it hides the lines, tags and zones, and the stop and targets are never tested, so a trade stays open until the next signal replaces it. The plates stay.

The ribbon's bullish colours are in the Plots section of the settings. The trade and panel colours are fixed, except the panels' border.

Alerts

Three events, each behind its own switch in **08 Alerts**, under the **Enable Alerts** master switch. They are evaluated on committed bars and only in realtime, never during the history pass, and never for a bar more than two bar periods plus five seconds old.

SWITCH	DEFAULT	FIRES WHEN	TITLE
Alert: BUY Signal	on	a BUY on a closed bar	`Long EMA Cross`
Alert: SELL Signal	on	a SELL on a closed bar	`Short EMA Cross`
Alert: Any Signal	off	either of them	`Supply Demand Quadra Zones`

With **Alert: Any Signal** on beside the other two, one signal raises two alerts. The message carries the instrument, the chart interval, the entry, the stop and every enabled target:

`BUY MNQ 12-26 5 Minute @ 29307.25 | SL 29280.25 | TP1 29334.25 TP2 29361.25 TP3 29388.25 TP4 29415.25`

A target or a stop being reached has no alert, and neither has a panel. **Show TP/SL Lines and Boxes** off does not silence a signal alert.

CHANNEL	DEFAULT	WHAT ARRIVES
Alerts Log	always	one row: `Long EMA Cross: BUY MNQ 12-26 5 Minute @ ...`
NinjaScript Output	always	one line: `[Long EMA Cross] BUY MNQ 12-26 5 Minute @ ...`
Play Sound	on	the file named in **Sound File**: a name inside NinjaTrader's sounds folder or a full path; blank plays `Alert2.wav`
Send Email	off	an e-mail to **Email To**, through NinjaTrader's Mail share service (Tools > Options > Share). The subject is the title, the body is the message

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

The final bar of a session

NinjaTrader closes a bar when the next bar's first tick arrives, so on a closed market a session's last bar is committed only at the first tick after the reopen. Its alert is raised only if the reopen comes within two bar periods plus five seconds of that bar's time; otherwise the signal prints with no alert. A chart loaded while the market is closed can already show that bar's plate, as a preview.

OnEachTick and OnPriceChange

These modes commit the same closed bars, at the next bar's first tick, and also preview the forming bar. A crossing on the forming bar draws its plate, lines and zones while it holds, and they go if it no longer holds a moment later. Only a closed bar raises an alert, writes a series or moves a panel. If you want nothing on the chart until a bar has closed, stay on the default `OnBarClose`.

Using the values in a strategy or the Market Analyzer

Seventeen series are exposed: `Ema1` to `Ema8` and `EmaExtra`, and the hidden `Signal` (1, -1 or 0 on the closed bar), `TradeDirection` (1, -1 or 0), `EntryLevel`, `StopLevel` and `Tp1Level` to `Tp4Level`. Example: `if (SupplyDemandQuadraZones(...).Signal[0] > 0)`. With `OnEachTick` or `OnPriceChange` the bar that just closed is `[1]`. The signals and levels do not read the panels, so switch both panels off in a hosted instance to load no secondary series.

What it does not do

It places no orders and sends nothing over a network of its own. It does not detect supply and demand areas from price structure: the zones are the shaded target and risk areas of the current trade. It draws what the 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. The forming bar is also previewed, at most four times a second. A preview draws the trade objects a crossing would create, and they stay only while the crossing holds: a plate can appear on a forming bar and go again. A preview raises no alert and writes no plot, no hidden series and no table cell, and the committed state is put back after it.
- A BUY or SELL on a closed bar does not change once drawn. The next signal replaces it and every object of its trade, because one trade is on the chart at a time.
- The ribbon, the Extra EMA and the hidden series are written on commit, so in every mode they end at the last closed bar.
- The tables read the last committed bar in every mode, so they change once per chart bar. A row reads the bars of its own series whose period has ended by the close of that chart bar; it does not read a higher-timeframe bar still in progress.
- **A signal on a session's final bar is committed 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 uncommitted until the first tick after the reopen. Its alert is raised only if the reopen comes within two bar periods plus five seconds of that bar's time; otherwise the signal prints with no alert. If NinjaTrader delivers that bar in the history pass, it is previewed, so a chart loaded while the market is closed can already show its plate.
- Historical pass: one call per closed bar. A last bar that may still be forming is previewed, not committed. The engine slot is the NinjaTrader bar index, so the historical to realtime transition can neither double-feed nor skip a bar; a skipped range is refilled from the series.
- 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 within two bar periods plus five seconds of its time, so a catch-up after a suspension or a reconnect does not replay old alerts.
- A bar's OPEN time is its NinjaTrader close time minus the bar period (on non-time bars, the smallest spacing of the first 300 bars). Only the alert's once-per-bar key and the CSV dump read it. The panels map by close time; see the chapter on sessions, time and volume.
- The price axis follows the bars, not the drawings (`IsAutoScale = false`), so a far stop or target can lie outside the panel.

05

Outputs for strategies and the Market Analyzer

PLOT / SERIES	VALUES
`Ema1` to `Ema8` (plots 0 to 7)	the eight ribbon EMAs, on closed bars, once each has its length in bars. Readable with **Show EMA Ribbon** off

PLOT / SERIES	VALUES
`EmaExtra` (plot 8)	the Extra EMA, on closed bars
`Signal` (plot 9, hidden)	1 on the closed bar of a BUY, -1 on the closed bar of a SELL, 0 otherwise
`TradeDirection` (plot 10, hidden)	1 while a BUY trade is open, -1 while a SELL trade is open, 0 otherwise
`EntryLevel` (plot 11, hidden)	the newest signal's entry. No value before the first signal; it stays after the trade ends, until the next signal
`StopLevel` (plot 12, hidden)	the newest signal's stop, under the same rule
`Tp1Level` to `Tp4Level` (plots 13 to 16, hidden)	the newest signal's targets, under the same rule. A target past **Number of Take Profits** has no value

The hidden series are not drawn. With **Show TP/SL Lines and Boxes** off the levels still carry values, but a trade never ends, so `TradeDirection` stays at 1 or -1 once the first signal has printed.

With `Calculate.OnBarClose`, `[0]` is the bar that just closed. With `OnEachTick` / `OnPriceChange`, the bar that just closed is `[1]`, and `[0]` on the forming bar holds no value; test with `IsValidDataPoint`.

Example in a strategy: `var q = SupplyDemandQuadraZones(...); if (q.Signal[0] > 0) ...` (the accessor is generated by NinjaTrader on compile; every input except the border colour is one of its arguments). The signals and levels do not read the panels, so pass `false` for **Show Trend Analysis Dashboard** and **Show Screener** to load no secondary series. Hosting from a strategy or a Market Analyzer column has not been exercised on this edition yet.

06

Parameters

The 33 inputs in groups 01 to 06 keep the titles, order and ranges of the other editions, and their defaults except the nine screener symbols, which default to futures roots (the group names carry a number prefix because NinjaTrader sorts groups alphabetically). Groups 07 Compatibility, 08 Alerts and 09 NinjaTrader hold the 11 platform settings: 44 parameters in total.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
01 EMA Ribbon	Show EMA Ribbon	bool	true		`ShowRibbon`	Colours the eight ribbon lines: blue while EMA 8 is below EMA 2, grey otherwise. A colour switch only: the EMAs, the signals, the screener and the dashboard are computed either way. The Extra EMA ignores it.
01 EMA Ribbon	EMA 1 Length	int	5	from 1	`Ema1Len`	Fastest ribbon line. Visual only: no signal reads it.
01 EMA Ribbon	EMA 2 Length	int	11	from 1	`Ema2Len`	The fast leg. Every signal, every screener cell and every dashboard cell compares it with EMA 8.
01 EMA Ribbon	EMA 3 Length	int	15	from 1	`Ema3Len`	Ribbon line 3. Visual only.
01 EMA Ribbon	EMA 4 Length	int	18	from 1	`Ema4Len`	Ribbon line 4. Visual only.
01 EMA Ribbon	EMA 5 Length	int	21	from 1	`Ema5Len`	Ribbon line 5. Visual only.
01 EMA Ribbon	EMA 6 Length	int	24	from 1	`Ema6Len`	Ribbon line 6. Visual only.
01 EMA Ribbon	EMA 7 Length	int	28	from 1	`Ema7Len`	Ribbon line 7. Visual only.
01 EMA Ribbon	EMA 8 Length	int	34	from 1	`Ema8Len`	The slow leg. BUY is EMA 2 crossing above EMA 8; SELL is the reverse.
01 EMA Ribbon	Extra EMA Length	int	200	from 1	`EmaExtraLen`	A purple reference line. Visual only and not used in any signal. It also ignores Show EMA Ribbon.
02 Trade Management	Number of Take Profits	int	4	1 to 4	`TpCount`	How many targets are drawn and tracked, 1 to 4. The trade closes when the stop is hit or every enabled target has been reached.
02 Trade Management	ATR Multiplier for SL	double	2.0	from 0.01	`AtrMultiplier`	Stop distance in ATRs. The stop sits this far below entry for a BUY and above it for a SELL.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
02 Trade Management	TP Multiplier (relative to SL)	double	1.0	from 0.01	`TpFactor`	Target spacing as a multiple of the stop distance. At the defaults the ladder is 1R, 2R, 3R, 4R.
02 Trade Management	ATR Length	int	14	from 1	`AtrLen`	ATR length used for both the stop and the target ladder.
02 Trade Management	Show TP/SL Lines and Boxes	bool	true		`ShowTpSlLines`	Not a display switch: with it off the stop and targets are never tested and a trade stays open forever. Leave it on unless you want the ribbon alone.
03 Dashboard	Show Trend Analysis Dashboard	bool	true		`ShowDashboard`	The six-row trend panel. Off, its five higher-timeframe series are not loaded.
03 Dashboard	Dashboard Position	corner	BottomRight		`DashboardPosition`	Which corner the panel sits in.
03 Dashboard	Combined Trend Timeframe 1	timeframe	M5		`CombinedTf1`	First leg of the Status row's majority vote. The five timeframe rows below Status always read 5 minutes, 15 minutes, 30 minutes, 1 hour and Daily.
03 Dashboard	Combined Trend Timeframe 2	timeframe	M15		`CombinedTf2`	Second leg of the majority vote.
03 Dashboard	Combined Trend Timeframe 3	timeframe	M30		`CombinedTf3`	Third leg of the majority vote. Status reads Bullish when at least two of the three legs are bullish.
04 Screener	Show Screener	bool	true		`ShowScreener`	The multi-instrument panel, every instrument on the chart's own period. Off, its series are not loaded.
04 Screener	Screener Position	corner	TopRight		`ScreenerPosition`	Which corner the screener sits in.
04 Screener	Max Symbols to Display	int	9	1 to 9	`MaxSymbols`	How many of the nine instruments are shown and loaded, 1 to 9.
05 Screener Symbols	Symbol 1	string	"ES"		`Symbol1`	Screener row 1. A future root such as ES takes the current contract; a full name such as ES 12-26, AAPL or $EURUSD is used as typed; EURUSD also finds $EURUSD. An instrument outside your data subscription reads No data.
05 Screener Symbols	Symbol 2	string	"NQ"		`Symbol2`	Screener row 2.
05 Screener Symbols	Symbol 3	string	"YM"		`Symbol3`	Screener row 3.
05 Screener Symbols	Symbol 4	string	"RTY"		`Symbol4`	Screener row 4.
05 Screener Symbols	Symbol 5	string	"CL"		`Symbol5`	Screener row 5.
05 Screener Symbols	Symbol 6	string	"GC"		`Symbol6`	Screener row 6.
05 Screener Symbols	Symbol 7	string	"6E"		`Symbol7`	Screener row 7.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
05 Screener Symbols	Symbol 8	string	"6B"		`Symbol8`	Screener row 8.
05 Screener Symbols	Symbol 9	string	"6J"		`Symbol9`	Screener row 9.
06 Widget Style	Screener and Dashboard Border Colour	colour	#000000		`WidgetBorderBrush`	Border and frame colour for both panels.
07 Compatibility	Compatibility	choice	Reference		`Compatibility`	Reference keeps two behaviours of the other editions: the M240 dashboard option never evaluates, and the green target zone is drawn only with four targets. Corrected fixes both.
08 Alerts	Enable Alerts	bool	true		`EnableAlerts`	Master switch for the alert channels below.
08 Alerts	Alert: BUY Signal	bool	true		`AlertBuy`	Fires on a confirmed BUY.
08 Alerts	Alert: SELL Signal	bool	true		`AlertSell`	Fires on a confirmed SELL.
08 Alerts	Alert: Any Signal	bool	false		`AlertAny`	Fires on either side, for one combined feed.
08 Alerts	Play Sound	bool	true		`PlaySound`	
08 Alerts	Sound File	string	"Alert2.wav"		`AlertSoundFile`	File name inside the NinjaTrader sounds folder or a full path to a .wav. Blank uses Alert2.wav.
08 Alerts	Send Email	bool	false		`SendEmail`	Uses the Mail share service configured in NinjaTrader (Tools > Options > Share).
08 Alerts	Email To	string	""		`EmailTo`	Recipient address.
09 NinjaTrader	Debug Mode	bool	false		`DebugMode`	Writes diagnostics to sdqz_nt_debug.log in the NinjaTrader 8 folder.
09 NinjaTrader	Dump Bars + Outputs CSV	bool	false		`DebugDumpCsv`	Writes the bars and the engine outputs to sdqz_dump_(instrument)_(period).csv and the secondary bars to the sdqz_alt folder beside it (parity checks).

44 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 chart bars exist. With an ETH template (for example `CME US Index Futures ETH`) the overnight bars take part in the EMAs, the crossings and the ATR; with an RTH template they do not. Both are valid, and the signals differ, as they do for any indicator.

The panels do not follow the chart's template. Each secondary series uses its own instrument's default template, so a chart on an RTH template still gets dashboard rows built from the instrument's default session, and a screener row uses the session of the instrument it reads.

The final bar of a session

NinjaTrader closes a bar when the next bar's first tick arrives, and the indicator commits a bar only once it has closed, so on a closed market the last bar stays uncommitted until the first tick after the reopen. Its alert is raised only if the reopen comes within two bar periods plus five seconds of that bar's time; 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. If NinjaTrader delivers that bar in the history pass, it is previewed, so a chart loaded while the market is closed can already show its plate.

History

The chart's bars. The EMAs, the ATR and the trade on screen are built from the bars before them, starting from the first bar the chart loaded. The indicator does not extend the chart's data, so the Data Series setting **Days to load** decides how much history is behind them. An EMA starts from the average of its first *length* values, so two charts that loaded different amounts of history can differ for a while from where the shorter one starts.

The panels' bars. Secondary series have their own fixed counts and do not follow **Days to load**, which is what lets a short chart still read a Daily row:

SERIES	BARS REQUESTED
5 minutes	2,000
15 minutes	1,500
30 minutes	1,000
60 minutes	1,000
Daily	500
240 minutes, only under `Corrected` with an `M240` choice	500
each screener instrument, on the chart's own period	1,000

A count is raised to five times **EMA 8 Length** when that is larger. Your connection can deliver fewer. A row reads **No data** until enough bars have closed to start EMA 8.

How a panel row picks its bar

A row reads the newest bar of its own series whose period has ended by the close of the chart's last closed bar. A bar still in progress is not read, so a row cannot show a value from later than the chart. A quiet or closed market holds its last finished value. Each row's EMAs are calculated on that series' own bars, then read across, which is a different number from an EMA on the chart's bars.

The bars come from your connection, so a row on one connection can differ from the same row on another. If a series has a gap, for example days missing from a daily history, the row stays on the last finished bar before the gap.

Time stamps

NinjaTrader stamps an intraday bar with its CLOSE time in the platform time zone. The bar's open time is reconstructed as close time minus the bar period; on non-time bars the smallest spacing of the first 300 bars stands in for the period. Only the alert's once-per-bar key and the CSV dump read it. What a chart draws is positioned by bar index. Slots past the last bar, where the lines usually end, are placed at the average bar spacing of the view.

A daily bar is stamped with its trading date at midnight (measured on 8.1.9.0), which is before that session has ended. So a daily, weekly, monthly or yearly bar stamped at midnight counts as finished at the midnight after its date: never early, and some hours late in the evening, once the session has ended. This is why the Daily row can lag the session's end.

Volume

The calculation does not read volume: the EMAs, the ATR, the signals, the levels and both panels come from prices alone. The CSV dump writes the bar's volume for bar identity only.

Contract rollover

On the chart. A continuous contract (merge policy `MergeBackAdjusted` or `MergeNonBackAdjusted` in the Data Series dialog) shows a price jump at the roll unless back-adjusted. The EMAs and the ATR behind the stop are built from prices, so a non-back-adjusted roll can produce a false crossing and an oversized ATR for a while; with back adjustment there is no jump. State the merge policy when comparing values across machines.

In the screener. A bare future root such as `ES` takes the contract NinjaTrader's rollover table calls current when the chart loads. A chart left open across a rollover keeps that contract until it reloads. A full name such as `ES 12-26` stays on that contract, and after it expires its row stops moving.

08

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, with up to 15 secondary data series.
Instruments	Any instrument with bars: futures, micro futures, forex, stocks. Verified on MNQ (CME) 1-minute, with the nine default screener instruments.
Bar types	Time-based (second, minute, day, week, month, year) are handled. Tick, volume, range, Renko and other non-time bars have a code path and have not been exercised on a chart yet. On them each new bar re-maps every secondary series, so on a very fast chart switch off the panels you do not need.
Calculate modes	OnBarClose (default), OnEachTick, OnPriceChange. A bar is committed once, when it has closed. The per-tick modes also preview the forming bar for the eye only. With OnEachTick or OnPriceChange, Tick Replay takes the per-tick path.
Session close	A signal on a session's final bar is committed after the reopen, at the next bar's first tick. See the chapter on sessions, time and volume.
Multi-instance	Yes. Every instance paints its own surface, and every alert id carries the instrument, the period and an instance hash.
Market Analyzer	The series are public, but a Market Analyzer column has not been exercised on this edition yet. Not advertised as a scanner.
Strategies	The series can be referenced from a strategy. Every input except the border colour is a `[NinjaScriptProperty]`. Hosting has not been exercised on this edition yet. The signals and levels do not read the panels, so a hosted instance can switch both off and load no secondary series.
Data requirements	The chart's bars for the signals and levels; the calculation does not read volume. The dashboard needs the chart instrument's 5, 15, 30 and 60 minute and Daily bars, and the screener needs each row's instrument on the chart's own period. A row your connection cannot serve reads No data.
Rendering	SharpDX in `OnRender` with DPI scaling and full resource cleanup on render-target change and termination. No draw objects.
Dark and light charts	The ribbon's bullish colours (Plots section) and the panels' border are inputs. The trade and panel colours are fixed. There is no automatic switch between chart backgrounds.
Templates and workspaces	All settings serialize (the border colour through the standard brush serializer).
Minimized chart	Keeps calculating and alerting while its chart window is minimized (`IsSuspendedWhileInactive` off). A bar more than two bar periods plus five seconds old 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.

09

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 belongs on the price panel: on another panel its lines and levels have no price bars to sit on. On a chart with very few bars some lines are legitimately absent: EMA 8 needs 34 bars and the Extra EMA 200.
A screener row reads No data	No instrument goes by that name, your connection delivers no bars for it, too few of its bars have closed to start EMA 8, or the box is blank. The NinjaScript Output window names a name it could not find. See the screener section of the quick start for what to type.
Every screener row reads No data	The default instruments are futures, so a connection without futures data cannot serve them. Type instruments your connection carries in **05 Screener Symbols**.
The Output line shows fewer than 14 secondary series	A screener name did not resolve or a symbol box is blank, or a panel or some rows are switched off, which also loads less. With the defaults the count is 14.
A screener row reads the wrong contract	A bare root takes the contract the rollover table calls current when the chart loads. Reload the chart after a rollover, or type the full name, such as `ES 12-26`. A bare name that is also a future root always means the future.
A dashboard row reads No data	Your connection delivers too few bars of that timeframe to start EMA 8. A longer **EMA 8 Length** needs more bars.
Status reads No data	One of the three **Combined Trend Timeframe** choices has no data. Check its row.
The Daily row looks behind	It reads the last daily bar that has finished. A daily bar counts as finished at the midnight after its date, and a gap in your connection's daily history leaves the row on the last bar before the gap. Check the instrument on a Daily chart.
The `M240` choice always reads false	On **Compatibility** `Reference` that leg never evaluates, and it counts against Bullish in the Status vote. Set `Corrected`.
No green zone	On **Compatibility** `Reference` the green zone is drawn only with **Number of Take Profits** at 4. Set it to 4, or set `Corrected`.
A trade never ends	**Show TP/SL Lines and Boxes** is off. It is not only a display switch: off, the stop and targets are never tested.
The previous trade's lines are gone	Only one trade is on the chart. A new signal removes the previous plate, lines, tags and zones, whether or not that trade had ended.
A plate appeared and went away	With OnEachTick or OnPriceChange the forming bar is previewed, and a crossing that no longer holds takes its drawings with it. No alert was raised. On the default OnBarClose nothing is drawn until the bar has closed.
The ribbon stops one bar short	The ribbon is written on closed bars in every Calculate mode, so the forming bar has no point.
No signal on the last bar	The bar is still forming, or the session has ended. A signal on a session's final bar is committed after the reopen, at the next bar's first tick.
The panels do not change on every tick	By design. They read the last closed chart bar in every Calculate mode, so they change once per chart bar.

SYMPTOM	CAUSE AND FIX
A price tag is not at its line's end	A tag that would fall past the right edge is held inside the chart, and it steps left of a panel rather than hiding under it. The price on the tag is exact.
No tags after scrolling back	A trade entirely to the right of the view shows no tag.
A level lies outside the panel	The price axis follows the bars, not the drawings. Drag the price axis to see it.
The chart loads slowly	With the defaults the indicator loads 14 more data series. Lower **Max Symbols to Display**, or switch off **Show Screener** or **Show Trend Analysis Dashboard**: what is hidden is not loaded.
Alerts do not fire	Alerts fire only in realtime, only on bars that close after the chart loaded, and only with **Enable Alerts** and the per-event switch on. A target, a stop or a panel has no alert. A bar more than two bar periods plus five seconds old is not alerted, and that includes a session's final bar after a long break.
Sound not played	**Play Sound** must be on. **Sound File** is a name inside `<NinjaTrader 8 install>\sounds\` or a full path to a .wav file; blank plays `Alert2.wav`.
No e-mail	**Send Email** must be on with **Email 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.
Values differ from another platform on the same symbol	Bars differ by feed and session template; compare on identical bars (see the chapter on how this edition was verified).
The picture differs between two charts	The EMAs and the trade on screen are built from the bars before them. Compare charts with the same **Days to load** and Trading Hours template.
Text is tiny or huge	The text sizes are fixed and follow the Windows display scaling.
An error line names Supply Demand Quadra Zones in the Log tab	Set **09 NinjaTrader > Debug Mode** on, reproduce it, and send `Documents\NinjaTrader 8\sdqz_nt_debug.log` with the chart interval, instrument and NinjaTrader version. Its line starting `sources:` says how many screener rows and timeframes have bars.
Everything is drawn twice	Two instances are configured (Ctrl+I, Configured list). Remove one.

A daily row, a VWAP or a previous-day level looks wrong or stops updating

NinjaTrader can keep using an older copy of its daily or minute history on your PC, and reloading the chart does not refresh it. Open **Control Center > Tools > Historical Data**, expand **Download**, pick the instrument, select **Day**, set the dates to cover the missing days and press **Download**. Do the same with **Minute** if intraday bars are missing, then reload the chart.

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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 bars, stage 2 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 on 20,989 EURUSD M5 bars across seven check generations, and compared cell by cell with a reference capture of the same bars. The screener symbols and the dashboard timeframes were fed as real bars, not as finished values. Drawn objects were compared field by field on two more datasets.

GATE	DATA	COMPARED	MISMATCHES
what the indicator draws: the ribbon and its direction, the signals, the ATR trade levels and their geometry, every screener cell, every dashboard verdict	EURUSD M5, 20,989 bars, 7 generations	within 3,047,203 cells	0
drawn objects (lines, tags, plate, zones, table cells), each on position, price, colour, style, text colour, font size, alignment and merge span	EURUSD M5, 10,300 bars, 47 objects	339 fields	0
the same	AUDCAD H1, 3,307 bars, 47 objects	339 fields	0

The 3,047,203 cells also hold 5,394 differences in two diagnostic columns, neither of which is drawn. 504 are a bar-close time stamp on session-closing bars, where the engine uses open time plus period. 4,890 are a daily EMA(34) seed residue, bounded at 2.6e-9, from a shorter daily history; the Daily verdict the dashboard draws from it has no difference.

No input sweep was captured, so what stage 1 proves bar by bar is the default configuration. The `Corrected` branch, the target ladder at counts other than four and the stop and target tests in both directions are covered by the engine's 72 self-tests, and a mutation test shows those tests catch 10 of 10 deliberate defects. **Show TP/SL Lines and Boxes** off has no bar-by-bar proof.

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 eight EMAs and the Extra EMA, the ribbon direction, the signals, the ATR, the trade state, the entry, stop and four target levels with their hit flags, the drawn-object counts and geometry; for each of the nine screener instruments the two EMAs, the crossings, the verdict and the time of the delivered bar; and for each of the five dashboard timeframes the same without the crossings. It also writes the secondary bars it read. The same bars are replayed through a build of the identical engine outside NinjaTrader, with no host in between, and every column both files share is compared.

RUN	BARS	SERIES	CELLS	MISMATCHES
MNQ 1 Minute, historical load, NinjaTrader 8.1.9.0, default inputs	4,923	112	551,376	0

Bar times matched on every row, and the replay reads its prices from the same file. On this run the engine produced 81 buy and 82 sell signals, on the same bars on both sides. All nine screener rows (`ES`, `NQ`, `YM`, `RTY`, `CL`, `GC`, `6E`, `6B`, `6J`) and all five timeframes ran from real bars.

What stage 2 proves: on a historical load 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.

Live run, 2 Nov 2026: MNQ 1 Minute with Calculate set to OnEachTick, across the switch from history to live bars, with about 20 bars closing live: 4,213 bars, 112 series, 471,856 cells, 0 mismatches, 0 bar-identity mismatches.

Complete daily data, 2 Nov 2026: after the daily and minute history were downloaded, a further live run had no holes (5,371 bars, 27 October to 2 November) and the daily series delivered new bars for 26 to 30 October: 112 series, 601,552 cells, 0 mismatches, 0 bar-identity mismatches. The Daily row stepped through 4 daily bars on that run.

What it does not cover:

- **Painting.** How the surface paints is checked on a chart, not by this diff.
- **The future.** None of this says anything about future performance.

11

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 **09 NinjaTrader > Debug Mode** on, reproduce it once and attach `sdqz_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/supply-demand-quadra-zones/. 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.

Supply Demand Quadra Zones is a technical analysis tool. It draws an EMA ribbon, crossover signals, trade levels and two panels computed from bar data; it does not place, modify or close orders and it gives no trade advice. The entry, stop and target lines are a plan drawn when a signal prints: the indicator stops extending them when the trade ends and does not report which level was reached. Nothing in the software or its documentation is a promise of returns, win rates or funded-account success.

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