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NINJATRADER 8 INDICATOR · NINJASCRIPT, C#

User Guide

Range filter signals scored on five confluence layers, with reversal markers, an entry, a stop and five targets, a 21-row dashboard and alerts.

PRODUCT	Wolf Blackout Trader for NinjaTrader 8
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SHA-256	`6aafc98b677122e658a0230083896dd7c42ae7e0be73316e75fb6987f4450789`
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01

What it is

Chart indicator for NinjaTrader 8 Desktop (NinjaScript, C#). A range filter follows price and steps only when price moves further than a smoothed range. A signal can only happen on the bar where the filter's direction turns. On that bar the indicator scores the turn, which counts as one point, and four layers, one point each: RSI side, EMA side, a higher-timeframe EMA and a volume burst. The signal fires when the score reaches the Minimum Confluence Score and no signal in the same direction fired within the Signal Cooldown. It marks the signal with a BUY or SELL plate rated in stars, and draws an entry line, a stop and five targets with price tags for the latest signal, each a fixed percentage from the signal bar's close. It also paints the candles in the filter's colour, marks reversal diamonds at RSI extremes, shows a 21-row dashboard with six timeframes, and has 13 alert events. It only draws and alerts: it never places, modifies or closes orders.

Two properties of the score matter when reading it. The turn always scores, so the effective choice is how many of the other four agree. A filter switched off scores its point automatically, so switching one off makes signals more frequent, not rarer.

The dashboard's PERFORMANCE row is a tally of what the drawn plan would have met on the bars this chart has loaded. It is not a backtest: it has no spread, commission, slippage or position size. A stop after TP1 counts as a win, and a trade replaced by a new signal before it reaches TP5 or its stop is not counted.

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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.
- A data connection that delivers bars with volume for the chart and for the other timeframes the indicator requests, daily bars included. The higher-timeframe layer and the dashboard's MTF TREND rows read NinjaTrader's own series of those timeframes, so a gap in them shows on the chart (see `sessions-and-volume.md`).
- No Order Flow+ features, no depth, no tick history.

Import the Add-On package

1. Control Center > Tools > Import > NinjaScript Add-On.
2. Select `WolfBlackoutTrader.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 plenty of bars, 5,000 or more: for example a 1-minute chart with 5 days loaded, or a 5-minute chart with 20 days. **Days to load** is in the chart's Data Series dialog. Press Ctrl+I.
2. In the Available list find **Wolf Blackout Trader**, click add, click OK. The first load requests six more data series of the same instrument, so it takes longer than a single-series indicator.
3. The NinjaScript Output window prints a line such as `Wolf Blackout Trader v1.0.0 by Kestutis Balciunas: tick 0.25, period 1, 4923 bars loaded, 6 secondary series, Calculate OnBarClose`.
4. The chart shows candles in the filter's colour, the Range Filter line, the dashboard in the top-right corner, and BUY and SELL plates where signals printed. The first 13 plates of each direction are not drawn, so on a short chart the plates start late or are missing.

Uninstall / update

- Remove: Control Center > Tools > Remove NinjaScript Assembly > Wolf Blackout Trader.
- 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 **Wolf Blackout Trader** to a chart (Ctrl+I). Leave every setting at its default.
2. Load enough history. The indicator can only draw a plate once it has seen 14 signals of that direction, because a plate's height comes from an average that is updated on signal bars only. So the first 13 BUY and the first 13 SELL plates exist but are not drawn. A chart with 5,000 bars or more shows plates well before its right edge; a chart of a few hundred bars can show none, even though the dashboard already counts signals. **Days to load** is in the chart's Data Series dialog. If a chart has fewer than 5,000 bars, the Output window says so when the indicator loads.
3. Check the percentages. Stops and targets are a percentage of price. On an index future at 20000, the default 1 % stop is 200 points and the default TP5 of 4 % is 800 points, which a 1-minute chart may not reach for days. Set **Stop Loss %** and **TP1 %** to **TP5 %** for your instrument and interval.

Reading the chart

- **Range Filter line**: the filter, coloured by its regime: bullish while it has been stepping up, bearish while it has been stepping down, neutral when neither leads. It lies under the candles.
- **Candles**: painted in the colour of the regime, the Blackout Candles. An up and a down candle of one regime have slightly different shades. **Color Bars by Trend** switches this off.
- **Plates**: `BUY ▲` under the bar and `SELL ▼` over it, on the signal bar. The stars are the score, from one to five. Rest the pointer on a plate to see the confluence score, entry, stop and five targets. The chart keeps the newest 500 to 505 plates, hit labels and tags, and older ones drop off.
- **Diamonds**: a reversal marker under the bar when the Reversal RSI is below the oversold level and below a 10-period average of its earlier readings under that level, over the bar at the mirrored overbought condition. That average needs ten such readings first, so the first diamonds of each kind come late. They are separate from the signals and can appear on a forming bar.
- **Lines and tags**: the latest signal's trade. A solid white entry line, a dashed stop, TP1 to TP3 dashed, TP4 and TP5 dotted, each running 40 bars from the signal bar, with a price tag past its end. When a tag would lie past the right edge of the chart it is pulled inside, and its line ends where the tag starts.
- **Hit labels**: `TP1 HIT` to `TP5 HIT` at the bar's high with the pointer down, in the bullish colour, for a SELL trade too. `SL HIT` at the bar's low, in the bearish colour. Several on one bar overlap.

How a trade ends

On every bar, before looking for a new signal, the live trade is checked in this order:

1. TP1, then TP2, TP3, TP4 and TP5: a long target is hit when the bar's high reaches it, a short one when the low does. Several can be hit on one bar. TP5 closes the trade as a win and removes the whole set of lines and tags.
2. The stop: the low for a long, the high for a short. It removes the set. A stop after TP1 counts as a win, a stop before TP1 as a loss.

A TP1 to TP4 hit adds a hit label and a tick on the dashboard; the lines stay as they are and the trade stays open. A new signal replaces a live trade without scoring it. When one bar closes the old trade and fires a new signal, the new trade is live on the dashboard, in the alerts and the tally, but its lines are not drawn.

The dashboard

Twenty-one rows, three columns. Every value is the newest record: the last closed bar with `OnBarClose`, the forming bar in a per-tick mode.

SECTION	SHOWS
header	product name, an empty cell, the instrument and interval
MARKET CONTEXT	the filter's regime and value; the EMA with ABOVE or BELOW; ATR 14 in price and as % of price
SIGNAL ENGINE	RSI with OB, OS, Bull or Bear; the higher timeframe's BULL or BEAR with volume against its 20-bar average
CONFLUENCE	the standing BUY and SELL scores with the minimum needed. A standing score is not a signal: a signal also needs the filter's turn and the cooldown

SECTION	SHOWS
ACTIVE SIGNAL	direction with stars and bars since the signal, or WAITING; entry with open result in %; stop with distance in %; five targets, each with a tick once reached
MTF TREND	5 minutes to daily, an up or down triangle for each timeframe's last closed bar against its EMA. Display only: signals never read it
PERFORMANCE	win rate, signals as nB/nS, TP and SL hit counts. A tally of the drawn plan on the loaded bars, not a backtest

A row reads **No data** when its timeframe has no closed bar with a settled EMA. The connection then does not hold that series, or too little of it for the EMA length (see `sessions-and-volume.md`).

Settings to try first

SETTING	WHAT IT CHANGES
Minimum Confluence Score	1 is loosest, 5 strictest. Raise it, or **Signal Cooldown**, for fewer signals.
Require ... filters	A filter switched off scores its point automatically, so switching one off gives more signals, not fewer.
HTF Timeframe	The timeframe of the higher-timeframe layer, default 60 minutes. The layer reads the closed bar before the last closed one.
Range Filter Fast / Slow Length and Sens	How far price must move before the filter steps. Higher values give a calmer line and fewer turns.
Stop Loss %, **TP1 %** to **TP5 %**	The distances from the signal bar's close.
Show SL / 5 TP Levels on Chart	Drawing only: with it off every trade is still tracked, scored, alerted and shown on the dashboard.
BUY Label Text / SELL Label Text	Four wordings each, among them a coloured disc, which the indicator paints itself.
Dashboard Position / Dashboard Size	Six positions and four sizes.

Alerts

Thirteen events, each with its own switch in **10 Alert Delivery**. On by default: BUY Signal, SELL Signal, Reversal Buy, Reversal Sell, TP1 to TP5 and SL Hit. Off by default: Any Signal and the two STRONG events, which repeat BUY and SELL.

Every alert appears in the Alerts Log window. **Alert Log Line** also writes it to the NinjaScript Output window, **Alert Sound** plays a sound with it, and **Alert E-mail** sends it through the Mail share service configured in NinjaTrader. With **Enable Master alert() Pushes** on, BUY and SELL carry the entry, stop, five targets and score. That switch does not turn events off: the per-event switches do.

Alerts fire only on live bars, never for the history loaded when the indicator is added, once per event and bar, when the bar closes. This edition has no webhook.

What it does not do

It places no orders. It marks where its rules fired and draws the levels those rules compute; it does not forecast where price goes next.

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Calculate mode and bar timing

- Default `Calculate.OnBarClose`: one commit per closed bar. The plot, lines, plates and dashboard move when a bar closes. The last historical bar, still forming when the chart loads, is previewed and committed once it has closed.
- `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 before the next one: the series, the trade state, the counters and the drawing. A target touched and un-touched on a forming bar leaves no trace.
- **Non-Repaint Mode** on (default): a signal is decided when its bar closes and never changes. Off, in a per-tick mode: the turn and the score are judged on the forming bar, so a plate can appear and disappear before the bar closes. On history the two are identical, and with `OnBarClose` the only bar the switch can touch is the forming bar previewed when the chart loads. Target and stop checks and the reversal diamonds run on a forming bar in both positions.
- Alerts belong to closed bars only: every event, the target and stop hits included, is delivered when its bar is committed.
- With no tick arriving, a bar has not closed for NinjaTrader. On a closed market the session's last bar stays a preview until the next session opens, so a signal on that bar appears then, and its alert is normally dropped as stale.
- **Other timeframes never look ahead.** The indicator reads a bar of another timeframe only after it has closed, on a forming chart bar as well as on a committed one. A chart bar reads the last bar that had closed by the chart bar's own close, and the higher-timeframe layer reads the closed bar before that one. The rule is the same on history and live, so a signal printed live reads the same after a reload, given the same bars.
- NinjaTrader stamps an intraday bar with its close, a bar shortened by a session end included. A day-based bar counts as closed at the session end of its date.

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Outputs for strategies and the Market Analyzer

PLOT / SERIES	DRAWN	VALUES
`RangeFilter` (plot 0, "Range Filter")	yes	the filter line; unset during its warm-up and with Plot Range Filter Line off
`BuySignal` (plot 1)	no	1 on the bar of a BUY signal, otherwise 0
`SellSignal` (plot 2)	no	1 on the bar of a SELL signal, otherwise 0
`ReversalBuy` (plot 3)	no	1 on the bar of a reversal buy marker, otherwise 0
`ReversalSell` (plot 4)	no	1 on the bar of a reversal sell marker, otherwise 0
`BuyScore` (plot 5)	no	the standing BUY score, 1 to 5, on every bar
`SellScore` (plot 6)	no	the standing SELL score, 1 to 5, on every bar
`ActiveDirection` (plot 7)	no	the live trade after the bar: 1 long, -1 short, 0 none
`EntryPrice` (plot 8)	no	the live trade's entry; unset when no trade is live
`StopLevel` (plot 9)	no	the live trade's stop; unset when no trade is live
`Target1` to `Target5` (plots 10 to 14)	no	the live trade's targets; unset when no trade is live

The drawn plot takes its colours from the inputs **Bullish Color**, **Bearish Color** and **Neutral Color**, bar by bar, at 30 % transparency. A colour picked for it in the indicator's Plots section is overridden; its width and dash style can be changed there.

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Parameters

The 43 inputs in groups 01 to 08 keep the titles, order, defaults and ranges of the other editions (the group names carry a number prefix because NinjaTrader sorts groups alphabetically). Groups 09 Display, 10 Alert Delivery and 11 NinjaTrader hold the 24 platform settings: 67 parameters in total.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
01 Signal Engine (Range Filter)	Enable BUY/SELL Signals	bool	true		`EnableSignals`	Master switch for signals. Off: no BUY or SELL, so no trades, plates, levels or signal alerts. The filter line, the candles, the reversal markers and the dashboard keep running.
01 Signal Engine (Range Filter)	Signal Source	NinjaTrader.NinjaScript.WbtSource	NinjaTrader.NinjaScript.WbtSource.Close		`Src`	The price series the range filter and the RSI follow: Open, High, Low, Close, HL2 (high+low)/2, HLC3 (high+low+close)/3, OHLC4 (open+high+low+close)/4 or HLCC4 (high+low+close+close)/4. The EMA and the Reversal RSI always read the close.
01 Signal Engine (Range Filter)	Range Filter Fast Length	int	32	1 to 200	`FastLen`	Length of the fast smoothed range. The filter moves by the mean of the fast and the slow range.
01 Signal Engine (Range Filter)	Range Filter Fast Sens	double	1.67	0.1 to 5.0	`FastSens`	Multiplier of the fast smoothed range. Higher values make the filter step less often.
01 Signal Engine (Range Filter)	Range Filter Slow Length	int	89	1 to 200	`SlowLen`	Length of the slow smoothed range. The filter line starts once this range has warmed up, about three lengths into the chart.
01 Signal Engine (Range Filter)	Range Filter Slow Sens	double	6.0	0.1 to 20.0	`SlowSens`	Multiplier of the slow smoothed range. Higher values make the filter step less often.
01 Signal Engine (Range Filter)	Signal Cooldown (bars)	int	8	1 to 200	`SignalCooldown`	Minimum bars between two signals in the same direction. A BUY does not block a SELL.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
01 Signal Engine (Range Filter)	Non-Repaint Mode (close-confirmed)	bool	true		`NonRepaintMode`	On: a signal only fires when its bar closes. Off, with Calculate OnEachTick or OnPriceChange: it can appear on the forming bar and disappear again if the condition goes away before the close. On history the two are identical.
02 Confluence Filters	Minimum Confluence Score	int	2	1 to 5	`MinConfluence`	1=loosest, 5=strictest. A range filter turn scores 1, and four layers add 1 each when they agree: RSI side, EMA side, higher-timeframe EMA, volume burst. A layer switched off below scores its point automatically.
02 Confluence Filters	Require RSI Side Confirmation	bool	true		`UseRsiConfirm`	A BUY scores this point with RSI above 50, a SELL with RSI below 50. Off awards the point to every signal, so signals become more frequent, not fewer.
02 Confluence Filters	RSI Length	int	14	2,int.MaxValue	`RsiLen`	RSI period for this layer and the dashboard's RSI row. It reads the Signal Source.
02 Confluence Filters	Require EMA Trend Filter	bool	true		`UseEmaConfirm`	A BUY scores this point with the close above the EMA, a SELL below it. Off awards the point automatically.
02 Confluence Filters	EMA Length	int	144	10,int.MaxValue	`EmaLen`	Period of the chart EMA for this layer and the dashboard, and of the higher-timeframe EMA.
02 Confluence Filters	Require HTF EMA Agreement	bool	true		`UseHtfConfirm`	A BUY scores this point when the higher timeframe closed above its EMA, a SELL when it did not. It reads the closed bar before the last closed one. Off awards the point automatically.
02 Confluence Filters	HTF Timeframe	NinjaTrader.NinjaScript.WbtHtfTimeframe	NinjaTrader.NinjaScript.WbtHtfTimeframe.H1		`HtfRes`	The timeframe of the higher-timeframe layer, from 1 minute to 1 week. M = minutes, H = hours, D1 = daily, W1 = weekly. The dashboard prints it as HTF 60, HTF 240, HTF 1D.
02 Confluence Filters	Require Volume Burst (≥ 1.0× SMA20)	bool	true		`UseVolConfirm`	Scores this point when the bar's volume is at or above its 20-bar average, for a BUY and a SELL alike. Off awards the point automatically.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
03 Reversal Detector	Show Reversal Markers (RSI extremes)	bool	true		`ShowReversal`	Draws a diamond under the bar when the Reversal RSI is below the oversold level and below a 10-period average of its earlier readings under that level, and over the bar at the mirrored overbought condition. Off also stops the two reversal alerts. They do not affect the signals.
03 Reversal Detector	Reversal RSI Length	int	28	2,int.MaxValue	`RevRsiLen`	RSI period of the reversal markers. It always reads the close.
03 Reversal Detector	Reversal Overbought	double	78.0	50.0 to 100.0	`RevOb`	The level the Reversal RSI must be above for a reversal sell marker.
03 Reversal Detector	Reversal Oversold	double	27.0	0.0 to 50.0	`RevOs`	The level the Reversal RSI must be below for a reversal buy marker.
04 Risk Management (SL / 5 TPs)	Show SL / 5 TP Levels on Chart	bool	true		`ShowSlTp`	Draws the entry, stop and five target lines with their price tags. Drawing only: with it off every trade is still tracked, counted, alerted and shown on the dashboard.
04 Risk Management (SL / 5 TPs)	Stop Loss %	double	1.0	0.05 to 20.0	`SlPct`	Stop distance from the signal bar's close, in percent of that price. Percent distances are wide on an index future: at 20000 the default 1 % is 200 points.
04 Risk Management (SL / 5 TPs)	TP1 %	double	0.5	0.05 to 20.0	`Tp1Pct`	First target, in percent from the signal bar's close. Reaching it turns a later stop-out into a win in the tally.
04 Risk Management (SL / 5 TPs)	TP2 %	double	1.0	0.05 to 20.0	`Tp2Pct`	Second target, in percent from the signal bar's close.
04 Risk Management (SL / 5 TPs)	TP3 %	double	1.5	0.05 to 20.0	`Tp3Pct`	Third target, in percent from the signal bar's close.
04 Risk Management (SL / 5 TPs)	TP4 %	double	2.5	0.05 to 20.0	`Tp4Pct`	Fourth target, in percent from the signal bar's close.
04 Risk Management (SL / 5 TPs)	TP5 %	double	4.0	0.05 to 20.0	`Tp5Pct`	Fifth target, in percent from the signal bar's close. Reaching it closes the trade as a win and removes its lines.
04 Risk Management (SL / 5 TPs)	Level Line Extension (bars)	int	40	5 to 500	`ExtendBars`	How many bars to the right of the signal bar the level lines run. Each price tag sits one bar past its line.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
05 Multi-Timeframe Trend	Show MTF Row in Dashboard	bool	true		`ShowMtf`	Shows the MTF TREND block: 5 minutes to daily, each with an up or down triangle for its close against its EMA. Off, or with the dashboard off, those six data series are not loaded. Display only: signals never read it.
05 Multi-Timeframe Trend	MTF EMA Length	int	144	10,int.MaxValue	`MtfEmaLen`	Period of the EMA on each of the six MTF timeframes.
06 Visuals	Bullish Color	colour	#00E5A8		`BullBrush`	BUY plates, the filter line and candles in an up regime, reversal buy markers, every target and every TP HIT label.
06 Visuals	Bearish Color	colour	#FF3B5C		`BearBrush`	SELL plates, the filter line and candles in a down regime, reversal sell markers, the stop and the SL HIT label.
06 Visuals	Neutral Color	colour	#7C8895		`NeutralBrush`	The filter line and candles while neither regime leads, and neutral dashboard readings.
06 Visuals	Color Bars by Trend	bool	true		`ColorBars`	Paints every candle in the colour of the filter's regime: the Blackout Candles.
06 Visuals	Plot Range Filter Line	bool	true		`ShowFilter`	Draws the filter line, coloured by its regime. Off also leaves the Range Filter series unset; the calculation keeps running.
06 Visuals	BUY Label Text	NinjaTrader.NinjaScript.WbtBuyLabel	NinjaTrader.NinjaScript.WbtBuyLabel.BuyTriangle		`BuyLblStyle`	Wording on the BUY plate: BuyTriangle = BUY with an up triangle, BuyCircle = a green disc and BUY, Buy = BUY, LongArrow = an up arrow and LONG.
06 Visuals	SELL Label Text	NinjaTrader.NinjaScript.WbtSellLabel	NinjaTrader.NinjaScript.WbtSellLabel.SellTriangle		`SellLblStyle`	Wording on the SELL plate: SellTriangle = SELL with a down triangle, SellCircle = a red disc and SELL, Sell = SELL, ShortArrow = a down arrow and SHORT.
07 Dashboard	Show Info Dashboard	bool	true		`ShowDash`	The 21-row panel: market context, signal engine, confluence, the active signal, the MTF trend and a running tally.
07 Dashboard	Dashboard Position	NinjaTrader.NinjaScript.WbtDashPos	NinjaTrader.NinjaScript.WbtDashPos.TopRight		`DashPos`	Which corner or edge the panel sits in, six choices.
07 Dashboard	Dashboard Size	NinjaTrader.NinjaScript.WbtDashSize	NinjaTrader.NinjaScript.WbtDashSize.Tiny		`DashSize`	Panel text size, Tiny to Large. Row labels and highlighted values use two ladders one step apart.
07 Dashboard	Dashboard Header Color	colour	#1A237E		`DashAccBrush`	Colour of the panel's top row.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
08 Alerts	Enable Master alert() Pushes	bool	true		`EnableAlerts`	Chooses the richer message for ten events: BUY and SELL carry entry, stop, five targets and score; reversals and hits get the short WBT line. Off, every event uses its one-line message. Which events are delivered at all is chosen in 10 Alert Delivery.
08 Alerts	Webhook JSON Format	bool	false		`WebhookJson`	Writes the BUY / SELL alert text as one JSON object instead of the multi-line text. This edition posts no webhook: the setting changes the text only.
09 Display	Label Glyphs	NinjaTrader.NinjaScript.WbtGlyphs	NinjaTrader.NinjaScript.WbtGlyphs.Unicode		`Glyphs`	Unicode prints the arrows, stars and ticks as designed. Ascii substitutes plain characters for a machine whose fonts cannot draw them.
09 Display	Emoji Rendering	NinjaTrader.NinjaScript.WbtEmojiMode	NinjaTrader.NinjaScript.WbtEmojiMode.Drawn		`EmojiMode`	How the green and red circle label options draw their disc. Drawn paints a coloured disc; Font leaves the character to the system font, which may show one colour or a box.
09 Display	Clamp Right-Edge Labels	bool	true		`ClampRightEdgeLabels`	Keeps the ENTRY / SL / TP price tags inside the right edge of the chart when their bar lies beyond it; the line ends where its tag starts. Off lets them run off-screen unless the chart has room on the right.
09 Display	Show Hover Tooltips	bool	true		`ShowTooltips`	Rest the pointer on a BUY or SELL plate to see its confluence, entry, stop and five targets. Dragging and zooming are unaffected.
10 Alert Delivery	Alert Log Line	bool	true		`AlertLogLine`	Writes each alert to the NinjaScript Output window. Every alert also appears in the Alerts Log window.
10 Alert Delivery	Alert Sound	bool	false		`AlertSound`	Plays a sound with each alert.
10 Alert Delivery	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.
10 Alert Delivery	Alert E-mail	bool	false		`AlertEmail`	Sends each alert by e-mail through the Mail share service configured in NinjaTrader (Tools > Options > Share).
10 Alert Delivery	E-mail To	string	""		`EmailTo`	Recipient address for alert e-mails. Blank sends none.

GROUP	PARAMETER	TYPE	DEFAULT	RANGE	PROPERTY	NOTES
10 Alert Delivery	Alert: BUY Signal	bool	true		`AlertBuySignal`	Delivers an alert when a BUY signal fires.
10 Alert Delivery	Alert: SELL Signal	bool	true		`AlertSellSignal`	Delivers an alert when a SELL signal fires.
10 Alert Delivery	Alert: Any Signal	bool	false		`AlertAnySignal`	Delivers an alert on either direction. Off by default, because the two above already cover it.
10 Alert Delivery	Alert: STRONG BUY (5★)	bool	false		`AlertStrongBuy`	A BUY signal with a score of 5. Off by default: with Enable Master alert() Pushes on, the BUY alert already says STRONG.
10 Alert Delivery	Alert: STRONG SELL (5★)	bool	false		`AlertStrongSell`	A SELL signal with a score of 5. Off by default: with Enable Master alert() Pushes on, the SELL alert already says STRONG.
10 Alert Delivery	Alert: Reversal Buy	bool	true		`AlertReversalBuy`	A reversal buy marker on the bar that closed.
10 Alert Delivery	Alert: Reversal Sell	bool	true		`AlertReversalSell`	A reversal sell marker on the bar that closed.
10 Alert Delivery	Alert: TP1 Hit	bool	true		`AlertTp1Hit`	The first target reached.
10 Alert Delivery	Alert: TP2 Hit	bool	true		`AlertTp2Hit`	The second target reached.
10 Alert Delivery	Alert: TP3 Hit	bool	true		`AlertTp3Hit`	The third target reached.
10 Alert Delivery	Alert: TP4 Hit	bool	true		`AlertTp4Hit`	The fourth target reached.
10 Alert Delivery	Alert: TP5 Hit	bool	true		`AlertTp5Hit`	The fifth target reached; the trade is closed.
10 Alert Delivery	Alert: SL Hit	bool	true		`AlertSlHit`	The stop reached; the trade is closed.
11 NinjaTrader	Debug Mode	bool	false		`DebugMode`	Writes diagnostics to wbt_nt_debug.log in the NinjaTrader 8 folder.
11 NinjaTrader	Dump Bars + Outputs CSV	bool	false		`DebugDumpCsv`	Writes every committed bar with the engine outputs to wbt_dump_<instrument>_<period>.csv and the other-timeframe bars to the folder beside it (parity checks).

67 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. With an ETH template (for example `CME US Index Futures ETH`) the overnight bars take part in the filter, the averages and the signals; with an RTH template they do not. Both are valid; the values differ, as they do for any indicator.

The other timeframes are requested for the chart's instrument, with the template left to NinjaTrader's default for such a request. A chart on an RTH template may read other timeframes on the instrument's default template rather than the chart's.

The final bar of a session

With no tick arriving, a bar has not closed for NinjaTrader. On a closed market the session's last bar stays a preview until the first tick after the reopen, and it is committed then. So a signal on that bar appears at the reopen, and 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.

Other timeframes

The HTF Timeframe and the six MTF TREND rows are separate data series of the chart's instrument. Each loads its own bars, independent of the chart's setting, and you get what your feed holds:

SERIES	BARS REQUESTED
1 minute	8,000
2 to 5 minutes	6,000
10 and 15 minutes	3,000
30 minutes	2,000
45 and 60 minutes	1,500
2 to 4 hours	800
6 to 12 hours	500
daily	600
weekly	260

The request rises to three times the EMA length, plus 15 bars, when that is more. On a chart that reaches further back than one of these series, the chart's oldest bars have no delivery from it, and its layer reads as not bullish there. The series with the same period as another share one load.

A bar of another timeframe reaches the chart only once it has closed. A chart bar reads the last bar that had closed by the chart bar's own close; a forming chart bar reads the last one closed by now. A bar shortened by a session end counts as closed at that end, and it is stamped there. The rule is the same on history and live, so a signal printed live reads the same after a reload, given the same bars. One thing can still move it: each series reloads a fixed number of bars, so its EMA starts from a later bar after a reload, and a very short EMA history can read differently.

- **The higher-timeframe layer** compares the close with the EMA on the closed bar BEFORE the last closed one. On a 5-minute chart with the default 60 minutes, at 14:05 that is the bar of 12:00 to 13:00. Before that series has a settled EMA, the layer gives a BUY no point and a SELL its point, and the dashboard row reads **No data**.
- **The MTF TREND rows** compare the close with the EMA on the last closed bar of each timeframe. They only inform: signals never read them.
- **A timeframe shorter than the chart** reads its last bar closed by the chart bar's close.

When the daily bars have a gap

The dashboard's D row, and the higher-timeframe layer when HTF Timeframe is D1 or W1, are only as current as NinjaTrader's daily and weekly series. They are separate series from the chart's bars, and on some connections they can lag or have holes while the minute bars are complete. A daily series that stops leaves those readings on its last closed bar, and the indicator raises no message. To check it, open a daily chart of the instrument and see where its bars stop. If they are old, use the chart's right-click menu > Reload All Historical Data on a connection that delivers daily history. **Debug Mode** writes each series' asked and loaded bar count to `wbt_nt_debug.log`.

Time stamps

NinjaTrader stamps an intraday bar with its CLOSE time in the platform time zone chosen under Tools > Options, and a bar's open time is reconstructed as close time minus the bar period, in UTC. A daily bar carries its trading date at midnight, a weekly bar the Friday of its week and a monthly bar the last day of its month, so these count as closed at the session end of that date, and failing that at the next midnight, which errs late and never early.

Volume

Volume on a futures chart is real contract volume. The volume layer scores when the bar's volume is at or above its own 20-bar average, for a BUY and a SELL alike, and the dashboard shows the ratio. On a forex feed the volume is whatever the feed supplies, usually a tick count. A forming bar's volume is still growing, so on a per-tick preview the layer reads the volume so far; the signal is decided on the closed bar's volume.

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. A non-back-adjusted roll produces one oversized move, which widens the filter's smoothed range for a while and can produce a turn of its own. State the merge policy when comparing values across machines.

History

EMA and Wilder averages settle over a few hundred bars, and the Range Filter line starts only after about three Slow Lengths (265 bars at the default 89), so the first bars of a short chart can differ slightly from a chart with more days loaded. The dashboard's PERFORMANCE row counts the bars the chart has loaded, so it changes with **Days to load**. So does the point where the plates start: the first 13 of each direction are not drawn.

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 secondary data series of the chart's own instrument (six at the defaults: 5, 15, 30, 60 and 240 minutes, daily).
Instruments	Any instrument with bars and volume: futures, micro futures, forex, stocks. Prices print at the decimals of the instrument's tick.
Bar types	Time-based (second, minute, day, week, month, year). Tick, volume, range, Renko and other non-time bars run; on them the alert age limit is five minutes, or two of the smallest bar spacings of the first 300 bars plus five seconds, whichever is longer.
Calculate modes	`OnBarClose` (default), `OnEachTick`, `OnPriceChange` (forming bar previewed at most four times a second).
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`.
Data requirements	Bars with volume, of the chart and of the other timeframes, daily bars included. A timeframe with no closed bar or too few to seed its EMA reads No data on the dashboard. On a feed without volume the volume layer scores no point.
Load and speed	Every tick updates the six secondary series as well. **Show MTF Row in Dashboard** off, or **Show Info Dashboard** off, leaves only the HTF series.
Multi-instance	Yes. Every instance paints its own surface. Two dashboards at one position overlap: use **Dashboard Position**.
Market Analyzer	Not tested. The code draws nothing without a chart and the series in the README's outputs section are plots, but each instrument loads the secondary series too: use **Show MTF Row in Dashboard** off. Not advertised as a scanner.
Strategies	Not tested. The series are plots and every input except the colours is a `[NinjaScriptProperty]`. NinjaTrader expects a calling strategy to add the same secondary series; a series the strategy has not added stays empty, and the HTF layer then reads as not bullish.
Rendering	SharpDX in `OnRender` with DPI scaling and full resource cleanup on render-target change and termination. No draw objects. The Range Filter line is NinjaTrader's own plot.
Candle colours	`BarBrushes` and `CandleOutlineBrushes`, on candlestick and other bar styles the chart supports. The patches that keep the filter line under the candles are painted on candlestick charts only; on other bar styles the line lies over the bars.
Dark and light charts	Bull, bear and neutral colours are inputs. The entry line and the plates' text are white and the dashboard's own colours are fixed, chosen for a dark chart.

ITEM	STATUS
Templates and workspaces	All settings serialize (colours through the standard brush serializer).
Minimized chart	Keeps calculating and alerting while its chart window is minimized. 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.
Alerts	Alerts Log, NinjaScript Output, sound, and e-mail through NinjaTrader's Mail share service. No webhook, and no network call of its own.
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 paints in the price panel: with the indicator in its own panel it is not visible over the candles.
Few plates or none, while the dashboard counts signals	The first 13 BUY and the first 13 SELL plates have no height to be drawn at, because their height comes from an average updated on signal bars only. Raise **Days to load** in the Data Series dialog; 5,000 bars or more is a good start.
Grey candles, no filter line, the dashboard reads NEUTRAL and WAITING	At the default lengths the Range Filter needs about 270 bars before it exists, and a short chart does not hold them: a 30 Minute chart with few days loaded, for example. Raise **Days to load** in the Data Series dialog.
Stops and targets are very far away, TP HIT never appears	They are percentages of price. On an index future the default 1 % stop is hundreds of points. Set **Stop Loss %** and **TP1 %** to **TP5 %** for your instrument and interval.
I switched a filter off and got more signals	By design. Each of the four optional layers scores its point automatically when switched off, so switching one off raises every score. To make signals rarer, raise **Minimum Confluence Score** or **Signal Cooldown**.
The levels disappeared	The last trade reached TP5 or its stop: its lines and tags are removed and ACTIVE SIGNAL reads WAITING until the next signal. On a signal bar that also closed the previous trade, the new trade is tracked but its lines are not drawn.
A trade shows as a win although the stop was hit	A stop after TP1 was reached counts as a win in the PERFORMANCE row. That is the tally's rule.
A trade vanished from the tally	A new signal replaces a live trade without scoring it. W/L counts only trades that ended at TP5 or at the stop.
TP labels on a SELL trade are green	By design: every TP HIT label sits at the bar's high in the bullish colour, for a SELL trade too, and several on one bar overlap.
The dashboard shows a score of 4 but no signal fired	The score row is the standing reading of the layers on the newest bar. A signal also needs the filter's turn on that bar and no same-direction signal within the cooldown.
A row reads No data	That timeframe has no closed bar with a settled EMA yet. The connection may not hold that series, or too little of it for the EMA length. While the HTF row reads No data, the layer gives a BUY no point and a SELL its point. Load more data, pick another **HTF Timeframe**, or switch **Require HTF EMA Agreement** off.
The D row looks old	NinjaTrader's daily series can lag or have holes while the minute bars are complete. See the chapter on sessions: open a daily chart of the instrument, and reload its historical data on a connection that delivers daily history.
A month is not in the HTF Timeframe list	It is not offered. An EMA of 144 monthly bars needs twelve years of them, which the layer would rarely have.
Old plates vanished on a long chart	The indicator keeps the newest 500 to 505 labels and drops the oldest. Nothing about the calculation changes.
Everything updates only when a bar closes	That is the default `OnBarClose`. Choose OnEachTick or OnPriceChange to see the forming bar.
A signal on the session's last bar appears only after the next open	With no tick arriving, a bar has not closed for NinjaTrader. It is committed when the next session opens, and its alert is normally dropped as stale.
A diamond came and went on a forming bar	The reversal markers are not gated on the close. In a per-tick mode a diamond can appear on the forming bar and go if the condition goes. Its alert fires only if it is there when the bar closes.
Values differ from another platform on the same symbol	Bars differ by feed and session template, and so do the bars of the other timeframes; compare on identical bars (see the chapter on how the port was verified).
A signal on this edition is on another bar than in another edition, live	This edition reads a higher-timeframe bar only after it has closed, on a live chart too. An edition that reads the bar in progress on live bars can score a live bar differently.

SYMPTOM	CAUSE AND FIX
Arrows, stars or ticks show as boxes	The system fonts lack the glyphs. Set **Label Glyphs** to `Ascii`.
The green or red circle shows as a box or in one colour	Set **Emoji Rendering** to `Drawn` (the default): the indicator paints the coloured disc itself.
Changing the Range Filter colour in the Plots section does nothing	The line takes its colours from **Bullish Color**, **Bearish Color** and **Neutral Color**.
The filter line lies over the bars	On candlestick charts it is kept under the candles, with **Color Bars by Trend** on. With that switch off, or on another bar style, it lies over them.
The white entry line or tag is hard to see	They are white by design and read on a dark chart background. Use a dark chart, or read the entry from the dashboard.
Price tags sit inside the chart instead of beyond the last bar	**Clamp Right-Edge Labels** keeps them readable when they would fall past the right edge. Turn it off and add room with chart Properties > Right side margin to see them past the last bar.
No alerts arrive	Check the event's own switch in **10 Alert Delivery**. Alerts fire only on live bars, when the bar closes, never for the history loaded when the indicator is added. E-mail needs the Mail share service under Tools > Options > Share and an address in **E-mail To**.
Webhook	This edition has none. **Webhook JSON Format** changes the alert text only.
The chart loads slowly	Six more data series load with it. **Show MTF Row in Dashboard** off leaves only the HTF series.
Text is tiny or huge	Sizes follow the Windows display scaling and **Dashboard Size**.
An error line names Wolf Blackout Trader in the Log tab	Set **11 NinjaTrader > Debug Mode** on, reproduce it, and send `Documents\NinjaTrader 8\wbt_nt_debug.log` with the chart interval, instrument and NinjaTrader version.
Two dashboards on one chart	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 and gold 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 and one declared correction to the decimals printed for a tick that is not a power of ten, which changes text only. That engine was replayed bar by bar in the cTrader edition, on the same bars and the same bars of the seven other timeframes as the reference values it was compared with:

CHECK	SCOPE	COMPARISONS	MISMATCHES
Calculated values	EURUSD M5 (about 20,000 bars) and XAUUSD M5 (20,558 bars), 5 sets of columns each; EURUSD M15, M30 and M60 (21,355 to 23,134 bars), 2 sets each; 27 input sweeps	25,867,799	0
Colours, plotted values and the 13 alert conditions, per bar	the same 43 runs	22,833,382	0
Drawn objects: every plate, hit label, line, tag and table cell	14 cases, EURUSD M5 and XAUUSD M5	38,407 fields	0

The one declared difference in the drawn objects is the dashboard header's middle cell, which ships empty.

This proves the engine on those bars. It does not claim that a NinjaTrader chart equals any other platform's chart: the feeds differ, volume differs, and history depth moves the first bars' averages and every other-timeframe EMA's warm-up.

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 filter, the averages and oscillators, the scores, the signals, the trade state and its counters, the alert conditions, the per-bar colours, the counts of drawn objects, and what each of the seven other-timeframe reads delivered. It also writes the bars of each other timeframe. The same bars are replayed through a build of the cTrader edition's 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	121	595,683	0

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: 4,169 bars, 121 series, 504,449 cells, 0 mismatches, 0 bar-identity mismatches.

The bars run from 27 October 22:00 UTC to 2 November 2026 12:02 UTC. On this run the engine produced 51 BUY and 52 SELL signals and 11 TP1 hits, on the same bars on both sides. No trade reached TP5 or its stop, so those two paths were not exercised on NinjaTrader bars. Six of the seven other-timeframe reads stepped through new bars. The daily read did not on this run, because the daily series on that PC then held no bar between 23 October and the forming bar of 2 November.

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: 121 series, 649,891 cells, 0 mismatches, 0 bar-identity mismatches.

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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 **11 NinjaTrader > Debug Mode** on, reproduce it once and attach `wbt_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/wolf-blackout-trader/. 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.

Wolf Blackout Trader is a technical analysis tool. It draws signals, reversal markers and levels computed from historical and live bars; it does not place, modify or close orders and it gives no trade advice. The stars and the confluence score count how many of the indicator's own conditions agree on a bar; they are a description, not a probability and not a forecast. The dashboard's PERFORMANCE row is a tally of what the drawn levels would have met on the loaded bars, with no spread, commission, slippage or position size; it is not a backtest. Nothing in the software or its documentation is a promise of returns, win rates or funded-account success.

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