

# OrbTrader - User Guide

NT8 Futures Pack - NinjaTrader 8. Educational tools only. Not investment advice. Past performance does not guarantee future results. Futures and leveraged products involve substantial risk of loss. 7-day free trial from first indicator run on this PC. After purchase, use the server-signed unlock download (RSA-SHA256; not a DIY plain-text file) saved as FuturesPack/unlock under user data. Machine ID must match Control Center - Help - About. No refund policy - evaluate fully during the trial before you buy.

## What it does

Trader-focused opening-range behavior overlay. The OR window can run as a fixed clock window (Window start and Window end) or as a full-session fallback when one/both are zero. The active OR builds from the first OR bar and freezes at window end (or at session boundary in fallback mode). Historical OR boxes are retained, and an optional borderless carry-forward OR zone extends OR high/low to the right so late-session breaks are obvious. HUD is high-contrast (black text on solid white). Stats include width percentile context, directional break bias, follow-through distributions, and confidence. Live expectation lines include per-side mean and sigma rails, plus failed-break reversal means and symmetry projections (same-distance opposite-side target from the current first-break extension).

## Trading use ideas

Use OR width percentile to classify day type quickly (narrow, normal, wide), then combine with first-break bias and follow-through context. If a first break fails, compare two opposite-side targets: historical reversal mean (Rev up/dn mean) versus pure symmetry (Sym up/dn). The carry-forward OR zone acts as a visual framework for late breaks, retests, and failed auctions. Max excursion end can cap extension measurement to your active trading horizon so late-session tails do not dominate targets.

## Install

Import the ZIP (Tools - Import - NinjaScript), then add as an overlay (OnBarClose). After purchase, place the signed unlock under user data FuturesPack/unlock. Recommended starter preset for US index futures: Window start 93000, Window end 94500, Max excursion end 113000.

## Parameters (OR timing and stats)

Window start (HHmmss) and Window end (HHmmss): when both are > 0, OR uses that fixed clock window. If one/both are 0, OR falls back to session behavior and finalizes at session boundary (using chart session template first-bar markers). Max excursion end (HHmmss): extension measurement cutoff; 0 disables cap. Lookback sessions controls rolling sample size for stats. ATR period powers OR/ATR normalization. Confidence min sample controls low/medium/high confidence labeling in the verdict row.

## Parameters (Display)

Display mode: 0 Minimal, 1 Trader, 2 Research. Draw OR rectangles and Show historical OR rectangles control box visibility. Extend OR zone after window draws a borderless carry-forward fill from OR high/low; Extended OR zone opacity sets intensity. Show expectation bands enables extension/reversal/symmetry rails. Show OR width expectation fills enables width bands (mainly for research), with current-session-only control and fill opacity. Label graph lines prints on-chart tags (Up mean, Up +1 sigma, Rev dn mean, Sym dn, etc.). Compact HUD toggles short vs full readout. Auto-scale Y to current expectations includes active OR and rails in axis fitting.

## Appearance

Visual profile: 0 Standard (original OR / width / extension palette), 1 Vivid (higher-contrast OR, cyan width bands, extension lines). HUD panel is intentionally hard-coded to solid white with black text for readability.

## HUD notes

Compact HUD focuses on timing, width regime, bias, reversal means, and verdict. Full HUD adds deeper percentile and follow-through breakdowns. Confidence is sample-size driven and should gate aggressiveness in interpretation.

## Limitations

Reversal statistics require a first break and a later opposite-side break in the same session; sample counts may be small. Symmetry lines are scenario projections, not probabilities. Time inputs use chart-bar timestamps, so always match session template and chart timezone to your intended OR definition.