

User Guide



Grid Master

Grid Master Pro 3.0.4

Your first grid-trading session in NinjaTrader 8

Learn the workflow in simulation

Choose a market. Prepare Range Fade. Review the trade plan. Watch the orders. Stop and review the complete session.

For traders new to NinjaTrader and grid trading. Examples explain software behavior; they are not promises of performance or personalized trading recommendations.

Find what you need

Start with pages 3-10 for your first simulation session. Keep pages 12 and 21 nearby while the bot is running. Click a section below or use the PDF bookmarks.

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Your three starting questions

1. What settings do I use?

For the first learning session, use **Sim101**, one selected instrument, **Range Fade** and **Conservative**. Apply the playbook, then read the actual Current Trade Plan. Start with one contract per entry and review Max Entries, Stop Loss and Profit Target before running.

The starter template is a teaching baseline. It does not evaluate the current market. Tune Playbook uses a historical sample and may produce different values. Neither path removes the need to test and review.

2. When do I turn it on or off?

Prepare Range Fade when price repeatedly rotates through an area and volatility is stable or cooling. Wait when price is breaking out, moving persistently in one direction, or behaving erratically. Run only while you can monitor the session.

Stop when the setup no longer matches the market, your planned observation period ends, or an operational problem needs attention. The configured loss and profit rules can also stop the session. Do not widen the loss limit just to keep a losing session running.

3. What market should I trade?

For this guide, use **MES in simulation** as a consistent learning example. It is a teaching choice, not a claim that MES is the best or most profitable market. MNQ is another micro-contract example, but its smaller tick value alone does not make its price movement less risky.

Your first objective

Be able to explain an entry, an exit, a losing cycle and a complete shutdown. Success in the first exercise means understanding the process, regardless of the session result.

Futures are leveraged and losses can exceed the initial investment. Simulated fills and historical tuning do not establish live performance. Grid trading can accumulate exposure during a persistent move. [4]

Install, connect and activate

Screenshot walkthrough: opening the add-on, page 22.

Before opening Grid Master

Have NinjaTrader 8 Desktop for Windows, the supplied Grid Master 3.0.4 installation package, a working data connection for the instrument, and a simulation account. Keep your purchase email and license key available if you have a paid license. Follow any package-specific installation instructions supplied with your purchase.

- 1. Install the add-on.** In NinjaTrader Control Center, choose **Tools > Import > NinjaScript Add-On**, select the supplied ZIP, and complete the prompts. Use the release package as supplied. Restart NinjaTrader if prompted. [1]
- 2. Connect market data.** Use NinjaTrader's **Connections** menu for your configured provider. Open a chart and confirm that the selected futures contract receives prices. Historical data is also needed for Analyze Market and Tune Playbook.
- 3. Open the window.** From Control Center, choose **New > Grid Master Pro v3.0.4**. Check the version in the window identity or **Help > About**. Grid Master runs as its own add-on window.
- 4. Check access.** Read the Access status. To activate a purchased license, choose **Help > License**, enter the purchase email and license key, and complete activation. An active trial permits Sim, Playback and Demo accounts; live-account access requires an eligible license.
- 5. Select Sim101 in Grid Master.** A chart showing Sim101 does not select the account in every other window. Verify the account in Grid Master itself. NinjaTrader routes orders according to the account selected in the order-entry interface. [2]

Expected result

The title identifies 3.0.4, access is available, Sim101 is selected, and an instrument with current prices is selected. Do not press the start control yet.

If import or activation fails, preserve the exact error text and use the support contact supplied with your purchase. Never post your license key in a screenshot or support forum.

Know your workspace

Screenshot walkthrough: [Guided Setup and Current Trade Plan](#), page 23.

Area	What you do there
Top command bar	Read account, instrument, position, quantity, total PnL and drawdown. The state button starts or stops the bot. Close and Reverse have different meanings; see page 12.
Setup	Choose Account and Instrument. Select the playbook, aggressiveness, guard mode and Max Session Loss. Work through Next Step.
Current Trade Plan	Read the settings that are actually configured: mode, side, size, spacing, entries, approximate exposure, stop and target.
Monitor	Watch position metrics, performance and long/short grid-level information as fills occur.
Advanced / Edit Settings	Review the full Grid Properties editor, including trailing options, reset rules, time values and price limits.
File / Help	Open the evidence folder, view the Quick Start Tutorial, check your license or view About.

Set up Chart Trader for observation

Open a NinjaTrader chart for the same instrument and contract month. Enable Chart Trader from the chart toolbar and select the same simulation account. Use it to observe order lines and the account position. [3]

Grid Master manages its own orders. For the beginner exercise, avoid placing manual orders or running another bot on the same account and instrument. The Grid Master display tracks its own activity; compare it with NinjaTrader's account-level Orders and Positions views.

A label can describe state rather than action

The start/stop button displays the bot state, such as **Stopped** or **Running**. Click Stopped to request a start; click Running to request a stop.

How Range Fade works

Range Fade uses the underlying **Range** mode. It places buy-limit entries below a base price and sell-limit entries above it. A filled level gets a limit exit toward the center. Once an exit completes, that level can be offered again while the bot continues running.

Illustration: base price 6000.00	Initial level
Sell entry 2	6004.50
Sell entry 1	6001.50
Base price	6000.00
Buy entry 1	5998.50
Buy entry 2	5995.50

This hypothetical MES grid uses Level Ticks 12, Offset Ticks -6 and two entries per side. MES ticks are 0.25 points. The first level is 6 ticks from the base; the next is 18 ticks away. Prices illustrate geometry, not a current market quote. [4]

Follow one cycle

With Exit Ticks 5, a buy at the intended 5998.50 level initially has an exit at 5999.75. If filled at those prices, one MES contract earns \$6.25 before costs. The exit is anchored to the grid level, so actual fill prices and later adjustments can change the result.

Why a Range Fade cycle can lose

Range Fade enables Trailing Exits in its starter setup. If price extends far enough against the grid, exit levels can shift with it and a later exit can realize a loss. The session stop can also close losing positions. Exit Ticks is not a separate protective stop for every Range entry.

A rotating market can produce repeated cycles. A persistent move can fill more levels and grow an unrealized loss. Several small winning cycles do not rule out a larger losing session.

Choose a market

Use one instrument while learning. This guide uses MES in Sim101 so the examples remain consistent. First confirm that your provider supplies current prices and historical data, and select the actively traded contract month using NinjaTrader and your provider's rollover guidance.

Contract	Tick size	Value of 1 tick*	5 ticks*
MES: Micro E-mini S&P 500	0.25 points	\$1.25	\$6.25
MNQ: Micro E-mini Nasdaq-100	0.25 points	\$0.50	\$2.50

*Per contract, before commissions, fees and slippage. Contract specifications: CME Group. [4]

Evaluate the market, not just the symbol

Movement: Does price rotate through the same area, or keep extending in one direction? Range Fade needs the former. A familiar symbol can still be unsuitable today.

Spread and liquidity: Can you see normal bid/ask prices and orderly trading? Wide spreads and thin trading make small targets harder to realize. Grid Master flags spreads above two ticks, but passing that check is not proof of good execution conditions.

Costs: Compare the expected value of a cycle with round-trip commissions, exchange fees and slippage. A small gross winner can be a net loser after costs. Use your actual account fee schedule.

Exposure: Review contracts per entry, number of entries and currency exposure together. The same tick settings on another instrument can represent very different dollar amounts.

Changing instruments means preparing again

Stop and verify flat first. Select the new instrument, analyze it, apply or tune the playbook, then review every value in the Current Trade Plan. Do not copy settings solely because the charts look similar.

When to run Range Fade

What you observe	What to do
Repeated two-sided movement around a balance area; stable or cooling volatility	Consider preparing Range Fade in simulation. Review recent analysis, risk and current order conditions.
Fresh breakout, persistent directional movement or larger expanding swings	Wait. If already running, reassess promptly and stop if your range premise has failed.
Major scheduled news approaching, sudden news reaction or disorderly quotes	For the beginner exercise, stay out until conditions settle and can be reassessed.
Poor / Blocked preflight, missing data or unexplained warning	Resolve the issue before starting. A warning should have a specific explanation.
You cannot stay at the screen or your planned session has ended	Use the stop control. Verify flat and no working grid orders before leaving.

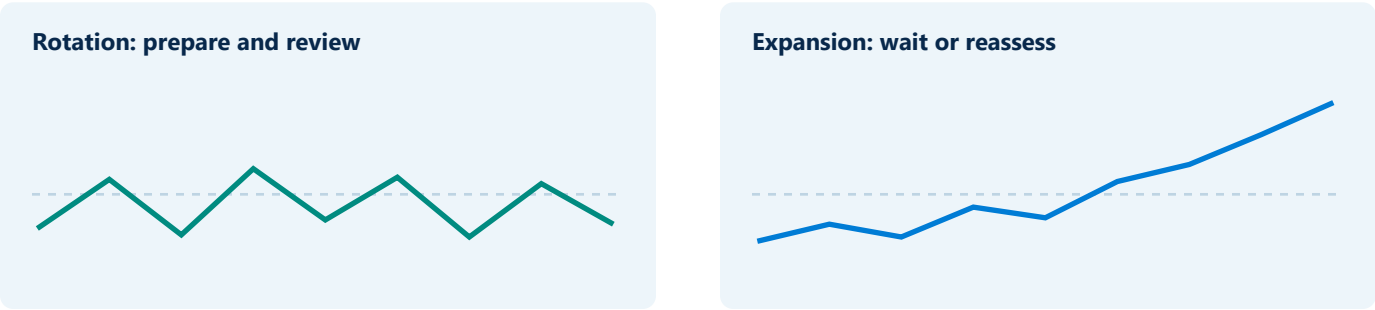
A simple observation exercise

On a one-minute chart, mark the area price has repeatedly crossed in both directions. Watch whether pullbacks return into that area or price holds outside it. Run Analyze Market immediately before preparation. If your observation and the recommendation disagree, wait and investigate instead of forcing Range Fade.

A one-minute chart is convenient for this exercise; it does not configure the bot's trading timeframe. Grid execution responds to market-data events. Analyze Market requests its own recent minute-bar sample.

There is no always-on setting

3.0.4 does not automatically change playbooks or reverse direction when the market changes. Live preflight messages inform you; the two Guard Modes do not add an automatic market-condition pause.



Concept sketches only. These patterns are observations to investigate, not entry signals.

Prepare your first simulation

- 1. Confirm isolation.** Select Sim101 and the intended MES contract in Grid Master. Match them in Chart Trader. Begin with no unrelated position or working orders on that account/instrument.
- 2. Analyze.** Click **Analyze Market**. Read Best Fit, Confidence, reasons and warnings. If the market is directional or unclear, postpone the Range Fade exercise.
- 3. Select the playbook.** Choose **Range Fade**, **Conservative** and **Confirm Before Start**. Use Recommendation is optional: it copies the suggested playbook/aggressiveness into Guided Setup and may change your selections.
- 4. Enter Max Session Loss.** For the worked simulation example, enter **150**. This is a software demonstration amount, not a recommended live risk budget. Click **Apply Playbook Setup**.

Check the resulting plan	Worked example
Mode / Side / Trade Size	Range / Both / 1
Level Ticks / Exit Ticks / Offset Ticks	12 / 5 / -6
Max Entries / Approx Exposure	2 / \$102.50
Stop Loss / Profit Target	\$150 / \$40 on a fresh setup
Reset Mode / Trailing Entries / Trailing Exits	WhenFlat / Off / On

An existing higher Profit Target can be preserved when applying defaults. A different instrument or smaller Max Session Loss can change the result. Read the displayed values; do not assume this table replaced them.

- 5. Review Advanced.** For this demonstration, verify Stop When Flat off, Trailing Stop off, Trailing Target off, Start Price 0 and upper/lower price limits 0. Use an attended exercise with Start Time and Stop Time both 0. Set a personal end time and stop manually.
- 6. Click Check.** Read all notes using page 13. Understand or resolve them before starting. For the first exercise, keep this template; explore Tune Playbook separately on page 11.

Start, observe and review

Screenshot walkthrough: [Chart Trader orders](#); [Monitor on page 29](#), [page 28](#).

7. Start. Click the state button showing **Stopped**. Review any confirmation. Expect a transition through initialization to Running, then grid orders when market data and start conditions permit.

8. Observe one entry. In Chart Trader and Monitor, identify a filled grid level, the resulting position and its exit order. Confirm that the account and contract are still correct.

9. Observe repeated cycles. Notice that realized and unrealized PnL can move differently. A cycle can lose while other levels are still open. Watch total session PnL and inventory as well as individual fills.

10. End deliberately. During the attended simulation, observe a complete run toward the configured target or loss control if conditions remain suitable. Stop earlier if the market premise fails, something unexpected occurs or your planned observation time ends. You do not have to hold a failing setup to its loss limit.

11. Verify shutdown. Click the state button while it shows Running to request a stop. Allow cancellation and closing to complete. Confirm Stopped, no remaining working grid orders and a flat position in NinjaTrader. See page 12 if the status stalls.

12. Review. Read the post-run summary. Use **Copy Summary** to preserve the session, and record whether the observed market matched Range Fade. Do not judge the setup from one cycle or a single profitable run.

Write down these five observations

Question	Your note
Why did this market fit Range Fade?	_____
What settings and loss limit did I use?	_____
Did orders behave as I expected?	_____
Why did the session end?	_____
What one thing will I test next?	_____

Analyze and tune with intent

Screenshot walkthrough: [analysis and preflight](#); [Auto Tune on page 27](#), [page 24](#).

Control	What it changes
Analyze Market	Requests recent historical minute bars and proposes a playbook, aggressiveness and, for Trend Continuation, direction. It does not start trading.
Use Recommendation	Copies the analysis choice into Guided Setup. It does not apply all trading parameters or start the bot.
Apply Playbook Setup	Copies the selected playbook's starter settings into Grid Properties while stopped. It can change sizing, spacing, reset, stop and target.
Tune Playbook	Tests candidate settings on a historical sample within playbook constraints, applies a selected candidate and derives risk controls. Run while stopped.

Tune a separate simulation exercise

Stop and verify flat. Select the intended playbook and Max Session Loss, then click **Tune Playbook** (Trend buttons may read Tune Long or Tune Short). Choose **Today / Current Session**, **Recent Sessions** or **This Week**, and click OK. Check for completion or failure messages, then reread the Current Trade Plan.

These sample names represent configured bar counts and bar intervals. They are not a guarantee of exact calendar coverage. Data availability and the instrument's trading-hours template affect the sample.

Recheck limits after tuning

Auto Tune sets Start Time, Stop Time, Start Price, Upper Price Limit and Lower Price Limit to **0**. Restore any intended time or price restrictions afterward. Recheck Stop Loss, Profit Target, entries and trailing options, then click Check.

Tuning selects from historical simulations, not future outcomes. Confidence in Analyze Market is a relative fit assessment, not a probability of profit. Test tuned settings on subsequent simulation sessions before drawing conclusions.

Stop, Close and Reverse

Control	Behavior in 3.0.4
State button: Stopped	Requests a start after access and preflight checks. Orders can follow when market data and start conditions permit.
State button: Running	Requests Stop: cancels the bot's working orders and closes its open level positions, then completes the stop.
Close	Cancels and closes the current grid, then returns to Running. A new grid can form. Use the Running-state stop control to end the session.
Reverse	Changes Trade Side: Long becomes Short; Short or Both becomes Long. It is not an immediate flatten-and-reverse order for the existing position.
Stop When Flat	When enabled, an execution that leaves the bot flat triggers a stop. It does not immediately flatten an open position or impose a waiting-time limit.

The shutdown sequence

Request stop > cancel working orders > close remaining positions > confirm stopped. These steps depend on order acknowledgments and fills. Read NinjaTrader's Orders and Positions views as well as Grid Master's status.

If a stop does not complete

Check connection state, working orders and actual account position. Avoid repeated Start, Close or Reverse clicks. If exposure remains and Grid Master cannot complete the shutdown, use NinjaTrader's account controls or your broker's emergency order-management process. Verify the result before restarting.

Keep the platform available

The session loss/target checks run in the add-on on incoming market data. They are not a separate broker-held protective stop on every Range entry. Loss of platform, connection or data can prevent timely action; a stop threshold does not guarantee a fill price.

Read preflight correctly

Click **Check** after changing settings. Read both the beginner label and the status in parentheses. The wording matters: two different underlying statuses share the Mixed label.

Display	Meaning and action
Good (Ready)	The implemented checks are ready. This is not a prediction of profitability or a complete test of market suitability.
Mixed (CheckSettings)	Review the notes. Non-manual playbooks include a reminder to confirm market fit, so Range Fade can show Mixed even without a blocking error.
Mixed (Warning)	Review an actual warning such as spread, time window or exposure versus stop. Confirm Before Start prompts for a Warning status.
Poor (Blocked)	Fix required items. Examples include an unavailable account, missing instrument, invalid time or Trend Continuation without a direction.

Guard Mode controls the start workflow

Warnings Only: displays warnings without the additional warning-confirmation prompt. Blocked items still prevent a start.

Confirm Before Start: requests confirmation when the start check returns Warning. It does not require confirmation for every CheckSettings note. Both modes allow live status messages without automatically pausing, retuning or changing playbooks.

If the displayed check and start prompt differ

The start check can report unavailable market prices while the live preflight panel has a quote snapshot. In 3.0.4, the start check does not use that live snapshot. Verify that quotes are updating and read the specific note rather than assuming every difference indicates a trading fault.

Check is a review aid

The final decision includes the actual market, current data, account, position, costs and your ability to monitor. Do not click through a warning whose meaning you cannot explain.

Settings: grid construction

Screenshot walkthrough: [Advanced settings](#); [risk controls on page 26](#), [page 25](#).

Setting	Meaning and interaction
Account / Instrument	Where orders are sent and what contract is traded. Verify both before each start. Stop and verify flat before changing either.
Playbook / Mode	A playbook defines a preparation template. Mode controls order behavior. Range uses limit entries and limit exits; Trend uses stop-market entries and protective stop-market exits.
Trade Side	Long, Short or Both. Both builds entry levels on each side of the base; it does not mean risk-free hedging.
Trade Size	Contracts per entry. Increasing it increases the currency effect of each tick and the potential position.
Max Entries	Number of levels created on each enabled side. The bot checks its net position against Trade Size x Max Entries; both-side working-order count can be larger than that number.
Level Ticks	Spacing between neighboring levels. Smaller spacing puts entries closer together. Wider spacing changes both fill frequency and estimated exposure.
Exit Ticks	In Range, initial limit-exit distance toward profit from the intended level. In Trend, initial protective-stop distance. It is measured from grid price, not necessarily actual fill price.
Offset Ticks	Adjusts the initial level distances. First distance = Level Ticks + Offset Ticks. Range Fade defaults use a negative half-spacing offset.
Start Price	0 permits grid creation from the current price when other conditions allow. A nonzero value waits for a subsequent crossing from one side of the trigger; it does not submit a standalone limit entry at that price.

Treat settings as a group. Changing only one number can alter order geometry or exposure. For deliberate changes, stop, edit, review the plan, click Check and begin a new simulation test.

Settings: session risk

Setting or metric	What it means
Max Session Loss	Guided input used when applying defaults or tuning. A positive amount sets the intended Stop Loss. 0 asks preparation to derive risk controls; it does not mean risk-free trading. Apply settings and check the actual plan.
Stop Loss	Currency threshold on this bot run's realized plus unrealized PnL. With Trailing Stop off, a value of 150 triggers shutdown at run PnL of -150 or below. A value of 0 disables this rule.
Profit Target	Currency threshold for ending the run. With Trailing Target off, a value of 40 triggers shutdown at run PnL of +40 or above. A value of 0 disables this rule.
Approx Exposure	A formula-based estimate using spacing, exit ticks, size, entries and tick value. It is not a worst-case loss, margin requirement or promise that losses stay inside it.
Trailing Stop	Measures Stop Loss back from the run's highest total PnL. Example: high +60, Stop Loss 150 gives a trigger at -90.
Trailing Target	Measures Profit Target up from the run's lowest total PnL. Example: low -80, target 40 can trigger at -40. It is not a conventional trailing profit-protection order.

Worked exposure calculation

The estimate is: **Trade Size x Max Entries x [Level Ticks x (Max Entries + 1) + Exit Ticks] x tick value**. For the MES example: $1 \times 2 \times [12 \times 3 + 5] \times \$1.25 = \$102.50$.

A threshold is not a guaranteed final result

Cancellation and market exits take time. The final result can be better or worse than the trigger. Review commissions and fees separately; reconcile reported PnL with your account records. Restarting creates a new run, not a daily account-wide loss cap.

Trailing, resets and time

Setting	What to expect
Trailing Entries	Moves eligible entry levels as the price/base relationship changes. Range and Trend move them under different conditions. Range Fade defaults leave this off.
Trailing Exits	Moves eligible exits with base adjustments. Range Fade defaults turn this on; it can move an exit through a losing price after adverse extension.
Reset Mode: None	No reset is requested by the reset-rule selector. Other controls, such as Close, can still rebuild a grid.
Reset Mode: WhenFlat	Resets when an execution leaves the bot flat and its long/short bases have diverged. Stop When Flat takes precedence if enabled.
DistanceFromBase / TimeInterval	Requests a reset at the chosen tick distance or elapsed seconds. A reset cancels/closes and resumes; it can realize a loss.
Reset Value	Ticks for DistanceFromBase, seconds for TimeInterval. The default for WhenFlat is 1; it is not a one-second shutdown timer.
Start Time / Stop Time	HHmmss values: 093000 means 09:30:00. Start is inclusive; stop is exclusive. Overnight windows are supported. Both 0 means all day.
Upper / Lower Price Limit	A nonzero boundary triggers a stop when price reaches or passes it. 0 disables that boundary.
Market Entry On Rejected Stop	Allows a rejected stop entry to retry at market. Protective stop exits can use market fallback independently. Leave entry fallback off for the beginner exercise.

Stop Time does not flatten in 3.0.4

The time window gates grid creation/recentering and trailing updates. Existing orders can still fill, and execution handling can replace entries. Use the Running-state stop control to end trading. Confirm time behavior in simulation: execution uses market-event time; preflight uses the computer clock.

Explore other playbooks

Playbook	Intended situation	Key concern
Manual Setup	You deliberately configure the full grid yourself.	Choosing it preserves your settings; it does not prepare a beginner template.
Range Fade	Rotating, two-sided movement with stable or cooling volatility.	A breakout can build adverse inventory. Underlying Range mode; Both sides.
Trend Continuation	Directional movement with controlled pullbacks. Choose Long or Short.	False breakouts and reversals. Uses Trend mode, trailing entries and a distance reset.
Low Volatility Harvest	Quiet, contained rotation with normal spreads.	Small targets are cost-sensitive; sudden expansion can overwhelm the setup. Stop When Flat is enabled by preparation.
Post-Move Cooldown	A large move has slowed and price begins rotating.	The move can resume. Confirm the slowdown yourself. Preparation enables Stop When Flat.

Aggressiveness changes the template

Range Fade starter	Level / Exit ticks	Max Entries*
Conservative	12 / 5	2
Balanced	8 / 4	3
Aggressive	6 / 3	4

*Before risk-based reductions; Auto Tune can select different values. All three use one contract per entry in the starter builder. Conservative is a relative template label, not a guarantee of low loss.

Learn one playbook at a time. When you change playbooks, stop and verify flat, prepare the new setup, read the full plan and run Check. Selecting a new name alone does not rebuild every trading setting.

Read the post-run report

Screenshot walkthrough: [a completed simulation and its report, page 30.](#)

Metric	How to interpret it
Realized / Unrealized / Total	Closed-trade PnL, marked open-position PnL and their sum. Investigate any remaining open exposure after an intended complete shutdown.
Max Drawdown / Max Run Up	Largest tracked decline from a prior PnL high / rise from a prior low. Drawdown can exceed the magnitude of the final loss.
Win Rate / Profit Factor	Share of winning trades / gross profit divided by gross loss. A high win rate can coexist with net losses. Small samples or no losing trades limit interpretation.
Completed Cycles	Completed level-cycle evidence. It may differ from the trade count, especially with partial fills or shutdown activity.
Largest Cycle Adverse Excursion	Largest recorded unfavorable movement for a completed cycle. It is an estimate, not a future maximum-loss bound.
Warning Events / Preflight	Review messages and state changes during the run. Counts are not counts of losing trades or unique failures.
Stopped Because	May show a technical completion label such as OnExecutionUpdate:Stopping. That alone does not identify the original stop trigger.

Preserve a useful session record

Use **Copy Summary** and **Open Evidence** in the report, or **File > Open Evidence Folder** in the main window. Evidence is stored under **Documents\GridMasterPro\evidence** in your Windows Documents location, which may be redirected to OneDrive.

Files include session-events.csv, executions.csv, trade-cycles.csv, warnings.csv, settings-snapshots.csv and post-run-summaries.csv. Use the Session ID to match records. Logging is best-effort; missing files do not mean no orders traded.

Record the market condition, settings, costs, start/end reason and any manual intervention. Compare multiple sessions, including losing ones, and change one deliberate variable at a time.

Troubleshooting

What you see	What to check next
Cannot start / start control disabled	Select an available account and instrument. Check access status and Poor (Blocked) notes. Resolve required items before retrying.
Running, but no orders	Check current data, time window and nonzero Start Price. Confirm the instrument and contract month. Check NinjaTrader logs and account Orders.
Mixed will not turn Good	Read the underlying status. Range Fade includes a market-fit review note by design. Mixed (CheckSettings) is different from Mixed (Warning).
Analysis or tuning fails	Confirm historical data is available for the instrument. Both tools require enough bars. Read the error; do not assume failed tuning updated your settings.
The bot stopped by itself	Review loss/target thresholds, trailing rules, price limits, Stop When Flat and order errors. A generic shutdown label alone cannot prove the cause.
Final loss differs from Stop Loss	The trigger uses realized plus unrealized PnL. Price changes during cancellation and closing can change the final result. Review executions and costs.
Close was clicked but trading resumed	Close clears the grid and returns to Running. Click the Running-state stop control and verify no remaining orders or position.
Losses happen quickly	Reassess market fit, spacing, size, entries and costs in simulation. Stop to investigate; increasing the stop is not the default solution.
Import Grid / Export Grid does nothing	These menu items have no connected action in this release. Preserve settings using the report snapshot and your notes.
Orders/position differ from the bot display	Check the actual account and instrument in NinjaTrader. Look for manual or other automated trades. Stop further testing until the difference is understood.

For support: send version, Session ID, account type, instrument/contract, time and timezone, exact error, settings snapshot, summary and relevant evidence. Hide license keys and personal account details. Use the contact provided with your purchase.

Glossary and reference links

Term	Plain-language meaning
Tick / point	A tick is the smallest permitted price step; a point is a whole price unit. Four 0.25-point ticks equal one point.
Contract / entry / level	A contract is quantity; an entry opens exposure; a level is a grid price location. One entry can contain more than one contract.
Long / short / flat	Exposure that benefits from rising prices / falling prices / no net position.
Limit / stop-market order	A limit sets an execution-price boundary but may not fill. A stop-market triggers a market order and can fill beyond its trigger price.
Spread / slippage	Difference between ask and bid / difference between an expected price and an actual fill.
Inventory / cycle / session	Accumulated open grid exposure / an entry-and-exit sequence / one bot run from start through stop.
Drawdown / margin	Decline from a prior PnL high / collateral required to hold a position. Margin is not a maximum loss.

Official platform and contract references

- [1] [NinjaTrader: Using 3rd Party Add-Ons](#)
- [2] [NinjaTrader: Trading in Simulation](#)
- [3] [NinjaTrader: Chart Trader](#)
- [4] [CME Group: Micro E-mini Equity Index Futures FAQ](#)

If a platform help link redirects by region, open NinjaTrader's Help Guide and search the listed topic. References checked September 17, 2026. Product behavior is based on the supplied 3.0.4 source. Pages 22-31 use actual owner-supplied screenshots; their settings and capture moments differ. Earlier worked values and concept sketches are explanatory examples.

This guide teaches software operation. It does not prescribe a profitable market, risk budget or trading schedule. Validate the behavior in simulation and review current broker, exchange and account requirements before any live use.

Your session checklist

Before you start

- ☐ Account is Sim101 for the learning exercise; instrument and contract match Chart Trader.
- ☐ Current and historical data are available; quotes look orderly.
- ☐ No unrelated orders or positions share this account/instrument.
- ☐ Market fits the selected playbook; I can explain the analysis and warnings.
- ☐ I applied or tuned the setup and read the actual Current Trade Plan.
- ☐ Trade Size, Max Entries, Stop Loss and Profit Target are intentional.
- ☐ Trailing options, resets, Start Price, time values and price limits are checked.
- ☐ I clicked Check, understand the notes and have time to monitor.

While running

- ☐ Watch orders, total PnL and open quantity; do not judge only the last cycle.
- ☐ Stop if the market premise fails, an unexplained problem occurs or observation time ends.

When finished

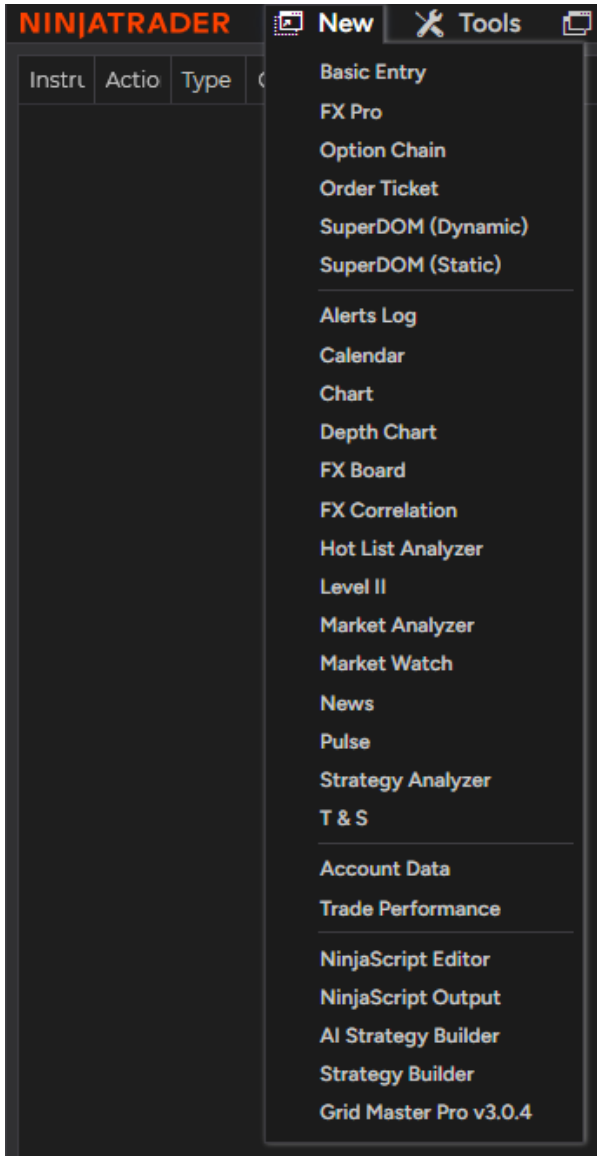
- ☐ Click the state button showing Running to stop. Close can resume trading.
- ☐ Verify Stopped, canceled grid orders and a flat account position.
- ☐ Copy the report, preserve the Session ID and record one lesson.

The first-session workflow

Sim101 > MES > Analyze Market > Range Fade / Conservative > Max Session Loss > Apply Playbook Setup > Review > Check > Start > Monitor > Stop > Verify > Review.

Open Grid Master

In NinjaTrader Control Center, open **New** and choose **Grid Master Pro v3.0.4** at the bottom of the menu. This is the installed add-on entry described on page 4.



1. Open New

The add-on is launched from Control Center, not added as a chart indicator.

2. Find the version

The entry shown here reads Grid Master Pro v3.0.4.

3. Verify the account next

The menu image does not establish which account Grid Master will use. Select and confirm Sim101 inside the add-on.

Follow the images

23 Setup

24 Analysis and preflight

25-26 Advanced settings

27 Auto Tune

28 Chart Trader

29 Monitor

30-31 Session report

How to read these examples

The screenshots show real interface states, but not one verified continuous run. The Balanced starter setup, later settings and Conservative report differ. Keep the page 9 learning exercise separate from these examples.

Read the actual trade plan

This capture shows **Range Fade / Balanced** on Sim101 and MES 12-26. It differs from the Conservative example on page 9. The contract month shown is historical context, not a standing instruction to select that expiry.

Market

Account Sim101
Instrument MES 12-26

Guided Setup

Playbook Fit

Range Fade: For rotating, two-sided markets where price is moving around a balance area.

Best: When movement is choppy, two-sided, and volatility is stable or cooling.

Avoid: When price is breaking out, volatility is expanding, or a strong trend is active.

Playbook Range Fade
Aggressiveness Balanced
Guard Mode Warnings Only
Max Session Loss 0

Current Trade Plan

Account	Sim101
Instrument	MES 12-26
Mode	Range
Side	Both
Size	1
Level Ticks	8t
Exit Ticks	4t
Max Entries	3
Approx Exposure	\$135
Stop Loss	\$200
Profit Target	\$60

1. Market

Verify the account and contract before preparing or starting.

2. Guided Setup

Range Fade is selected with Balanced aggressiveness, Warnings Only and Max Session Loss 0.

3. Current Trade Plan

The applied values are Range / Both, size 1, level spacing 8 ticks, exits 4 ticks and 3 max entries.

4. Risk controls

Approx Exposure is \$135; Stop Loss is \$200; Profit Target is \$60. These are different concepts, not interchangeable loss limits.

Zero does not disable all risk controls

Max Session Loss is 0 in Guided Setup while the actual Stop Loss remains \$200. Read the plan after applying or tuning.

The related preflight capture says the existing stop loss was preserved. That explains this screenshot; it does not establish that every fresh Balanced setup will produce the same stop.

Compare analysis and preflight

1. Analysis recommends a different playbook

Market Recommendation

Best Fit: Trend Continuation

Confidence: Medium

Aggressiveness: Balanced

Direction: Long

Why:

- Directional movement is stronger than rotation. Efficiency 0.35, slope 3.2 ticks/bar.
- Recent slope favors continuation to the long side.
- Scores: trend 0.62, range 0.53, volatility 0.45, cooldown 0.08.

Best Fit is **Trend Continuation**, confidence **Medium**, aggressiveness **Balanced**, direction **Long**. The reasons describe directional movement and a positive recent slope. This image is not a recommendation to start Range Fade.

2. Preflight reviews the selected Range Fade setup

Preflight Review

Mixed (CheckSettings): Check Settings: review notes before starting.

- Playbook Fit: Range Fade selected. Confirm market matches: When movement is choppy, two-sided, and volatility is stable or cooling. Avoid: When price is breaking out, volatility is expanding, or a strong trend is active.
- Range Fade default setup uses Balanced spacing with 3 max entries. No max session loss was provided, so stop loss is 200 and profit target is 60. Estimated grid risk is 135. Tune these values for the current market and conditions, or use Auto Tune before trading live.
- No max session loss was provided, so the existing stop loss was preserved.

The label is **Mixed (CheckSettings)**. The yellow note asks you to confirm rotating, two-sided conditions and avoid breakouts or strong trends. The white text describes the Balanced template: 3 entries, \$200 stop, \$60 target and estimated exposure \$135.

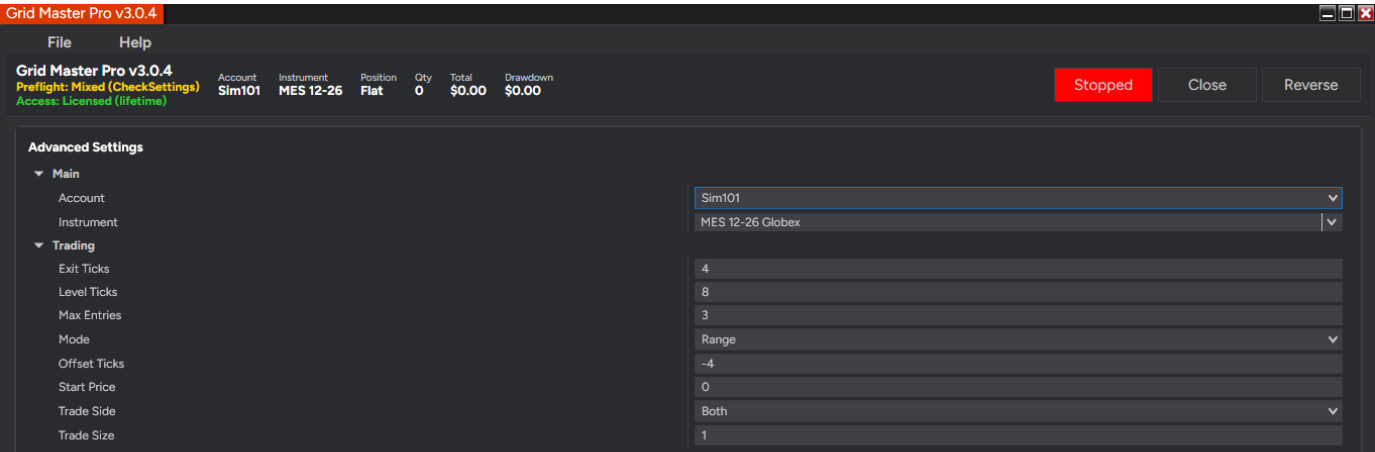
Different questions, different answers

Analyze Market proposes a fit from recent data. Preflight reviews your selected setup and asks for judgment. If these screens occur together during preparation, investigate the mismatch before starting. Selecting Range Fade does not make a directional market suitable for it.

These are separate supplied captures. Their timing is not established. Neither screenshot proves that a market-fit warning automatically paused a running bot. See page 13 for the guard-mode rules.

Inspect grid construction

This detail from the Advanced tab shows the **Balanced Range Fade** values seen in the earlier setup capture. The top bar reads Stopped, Flat and quantity 0.



Read the setting	Interpret this example
Exit Ticks 4 / Level Ticks 8	Adjacent entries are 8 ticks apart; initial Range exits are 4 ticks from their intended grid level.
Max Entries 3 / Trade Size 1	Three levels are created on each enabled side, with one contract per entry. Do not equate total working-order count with net position.
Mode Range / Trade Side Both	Range order behavior with buy and sell-short entry levels. Both is not a risk-free hedge.
Offset Ticks -4 / Start Price 0	First entry distance is $8 - 4 = 4$ ticks from the base. Start Price 0 permits creation without a separate crossing trigger.

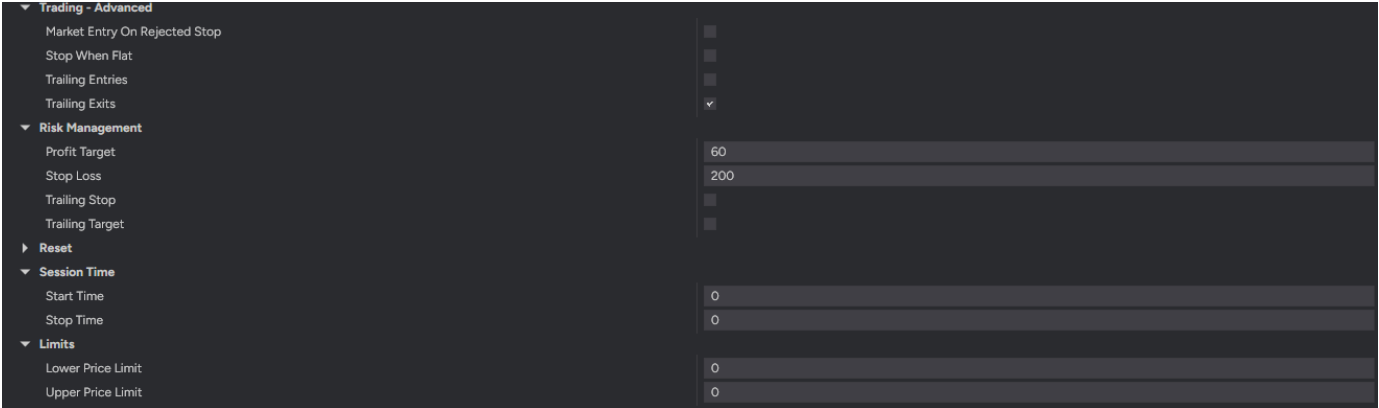
Make edits while stopped

Compare the selected values with your intended plan before restarting. The screenshot is a reference for locating fields, not a signal to copy them into every market.

Image detail: the upper portion of the supplied Advanced screen. The next page shows the lower controls from the same capture.

Inspect risk and time controls

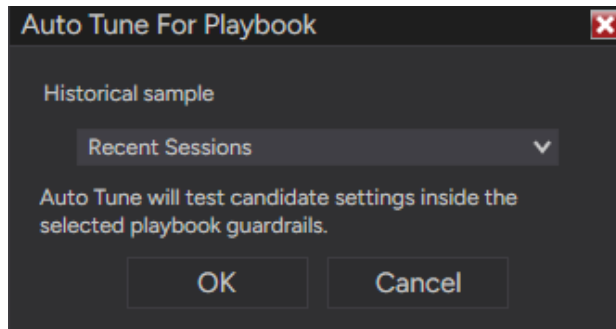
The lower portion of the same Advanced screen shows the settings that can easily be overlooked after preparing a grid.



Visible setting	What to notice
Trailing Exits checked	Range Fade can shift exits after adverse movement. A shifted exit can realize a loss.
Stop When Flat unchecked	Becoming flat does not, by itself, end this configured run.
Profit Target 60 / Stop Loss 200	These are the actual currency thresholds in this capture. Both trailing PnL options are unchecked.
Start Time 0 / Stop Time 0	The all-day setting is selected. Even with a nonzero Stop Time, 3.0.4 does not use it as a flatten command.
Lower and Upper Price Limit 0	No boundary-based shutoff is configured in this capture.

The **Reset** section is collapsed in the supplied image, so its selected mode and value cannot be read here. Expand it during your review; do not infer hidden settings from a screenshot. See page 16 for their meanings.

Recognize changed settings

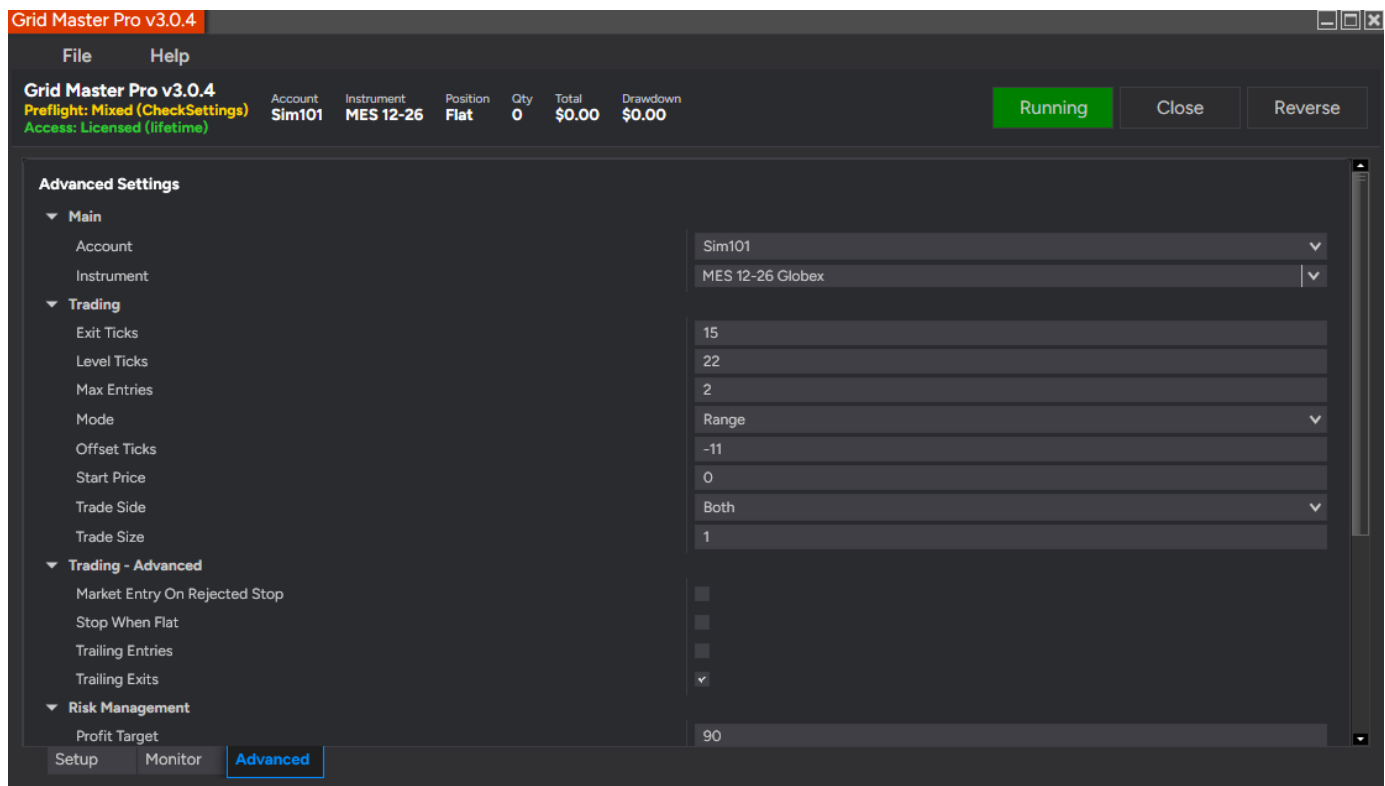


Auto Tune For Playbook

The dialog shows Recent Sessions selected. Choose the sample and click OK to tune, or Cancel to leave the dialog.

The dropdown is closed in this capture. The available sample choices and tuning behavior are explained on page 11.

A separate capture shows different values



Here, Exit Ticks is **15**, Level Ticks **22**, Max Entries **2** and Offset Ticks **-11**. Profit Target **90** is visible at the lower edge; Stop Loss is outside the captured area. The image does not establish what action produced these settings.

Running and flat can occur together

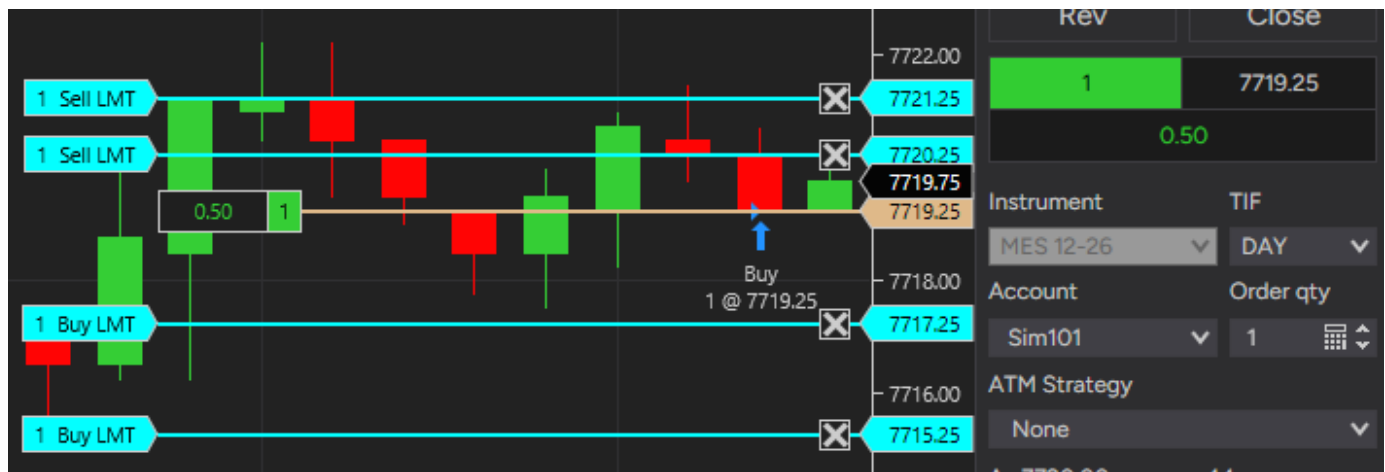
The button reads Running while position is Flat and quantity is 0. Flat describes current net exposure; it does not mean the bot has stopped. Review settings after tuning while stopped, then begin the next test.

Read working orders on a chart

Chart Trader shows MES 12-26 on a one-minute chart with **Sim101** selected. This screenshot demonstrates order reading; the rising price path is not evidence of ideal Range Fade conditions.



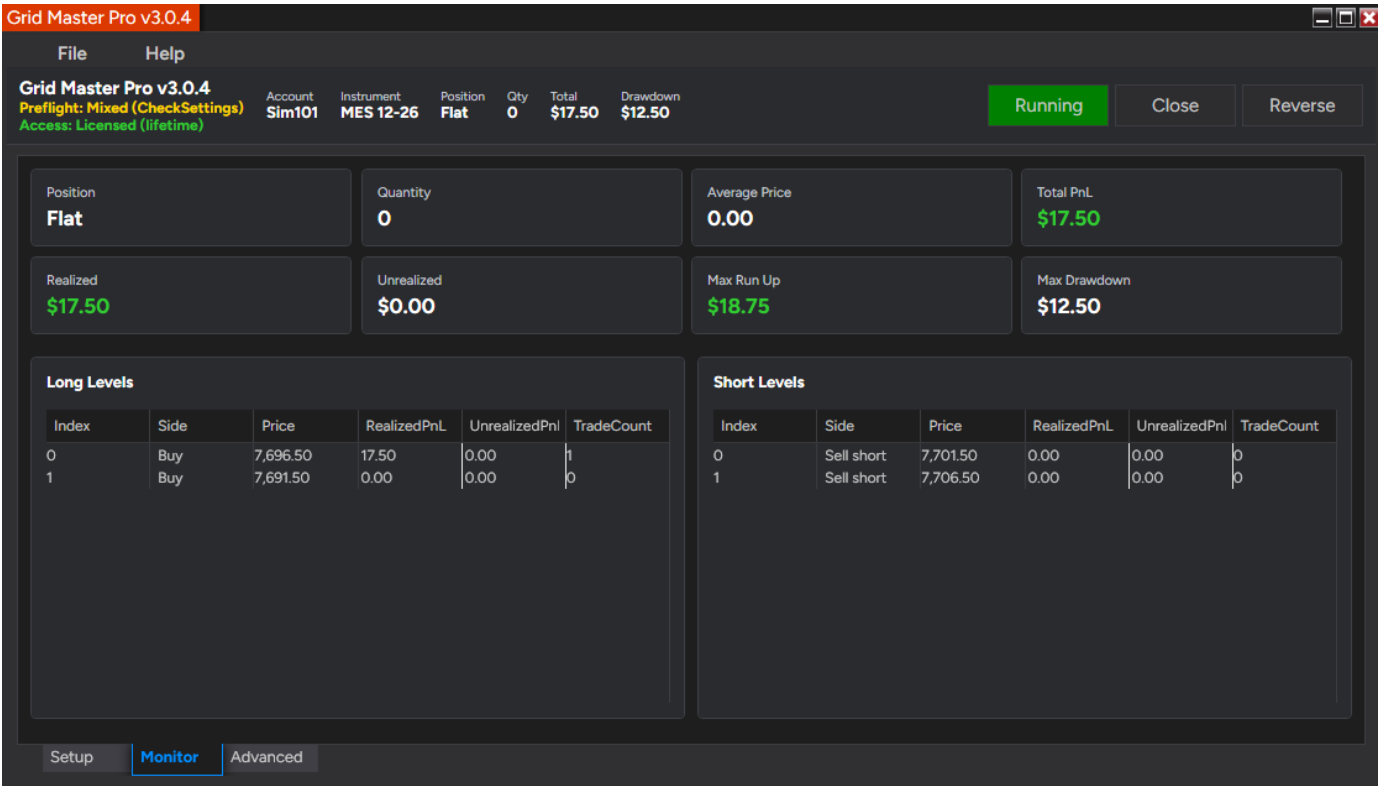
Order detail: account, position and prices



Position: the account panel shows a long quantity of 1 at 7719.25. **Working orders:** buy limits appear at 7717.25 and 7715.25; sell limits appear at 7720.25, 7721.25, 7723.25 and 7725.25.

The nearest sell limit at 7720.25 is consistent with a four-tick exit above the displayed long entry. A Sell LMT label alone does not distinguish a long exit from a new short entry; confirm order identity in the bot or NinjaTrader Orders view.

Read Monitor without guessing



Visible evidence	Meaning
Running + Flat + Quantity 0	The bot remains active even though net exposure is currently flat.
Realized \$17.50 / Unrealized \$0.00	At this moment, Total PnL is \$17.50 and comes from closed activity.
Max Run Up \$18.75 / Max Drawdown \$12.50	These record the path of PnL during the run, not just the final or current amount.
Long level index 0: TradeCount 1	This row attributes one completed trade and \$17.50 realized PnL to that level in the display.

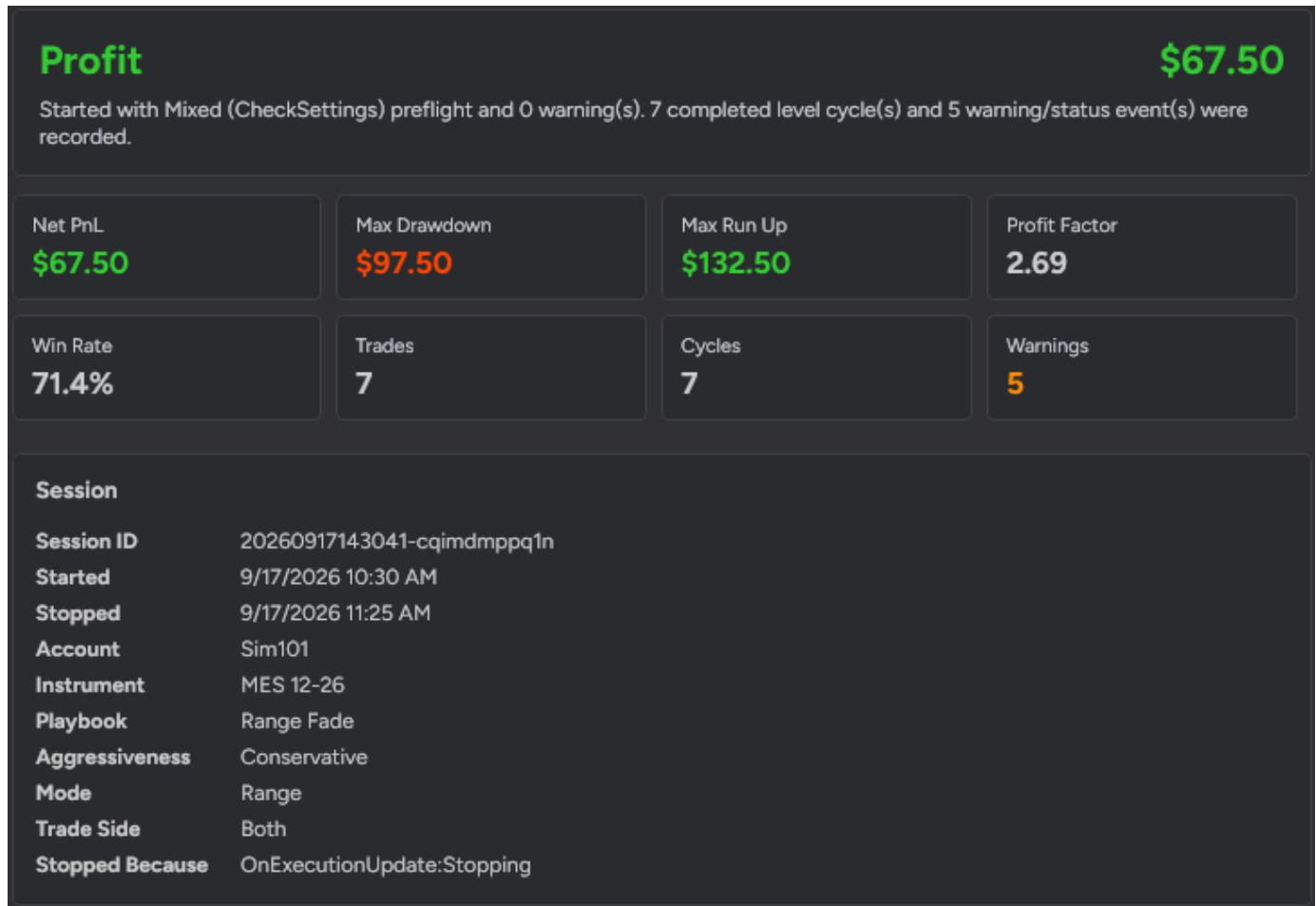
Do not combine unmatched captures

These grid prices differ from the Chart Trader image on page 28. Treat the images as separate observations, not synchronized views of the same fill. A Flat display also does not prove all working orders are canceled.

For end-of-session verification, check Stopped and NinjaTrader's actual Orders and Positions views. A screenshot of Running/Flat is not shutdown confirmation.

Understand a completed session

This supplied report is for a **Conservative Range Fade** run on Sim101 / MES 12-26. It is a separate example from the Balanced setup screenshots.



Result: +\$67.50, with \$97.50 max drawdown and \$132.50 max run up. Seven trades and seven completed cycles are shown, with a 71.4% win rate and profit factor 2.69.

Profit does not mean the path was smooth

A profitable final result can coexist with a much larger drawdown during the run. This single simulated report does not establish a repeatable return or a suitable live risk budget.

Stopped Because reads OnExecutionUpdate:Stopping. That is a technical completion label. It does not, on its own, establish whether the original trigger was a manual stop, loss control or another condition.

Use the report for review

The screenshot shows a trading report window with a dark background. The title is 'Performance'. Below it is a table of performance metrics. At the bottom, there is a 'Settings Snapshot' section that is currently collapsed, indicated by a right-pointing arrow. To the right of the report, there are three buttons: 'Copy Summary', 'Open Evidence', and 'Close'.

Performance	
Realized PnL	\$67.50
Unrealized PnL	\$0.00
Average Winner	\$21.50
Average Loser	(\$20.00)
Wins / Losses / Flat	5 / 2 / 0
Largest Cycle Adverse Excursion	\$63.75
Average Cycle Duration	8:45
Preflight	Mixed (CheckSettings, 0 warning(s))
Start Override	No

▶ Settings Snapshot

Copy Summary Open Evidence Close

Translate the numbers into questions

Five winners and two losers: average winner \$21.50 and average loser \$20.00. The displayed arithmetic is $5 \times \$21.50 - 2 \times \$20.00 = \text{\$67.50}$. Check trading costs separately when evaluating results.

Largest Cycle Adverse Excursion \$63.75: a completed cycle experienced that recorded unfavorable movement. This differs from the whole run's \$97.50 maximum drawdown.

Preflight Mixed, zero warnings at start: CheckSettings notes are not the same as Warning-severity items. The report's five warning/status events describe activity over the run; those numbers need not match.

Settings Snapshot: expand it to compare actual settings with your intended plan. It is collapsed here, so this image cannot confirm the run's stop, target or full configuration.

Copy Summary / Open Evidence: preserve the report and retrieve the session records when reviewing a result or contacting support. Closing this report dismisses the report window; it is different from the main trading window's Close command.

What this example teaches

Read the result, the path to that result, the configuration and the shutdown evidence together. Keep a record of losses and warnings as well as profitable sessions.