



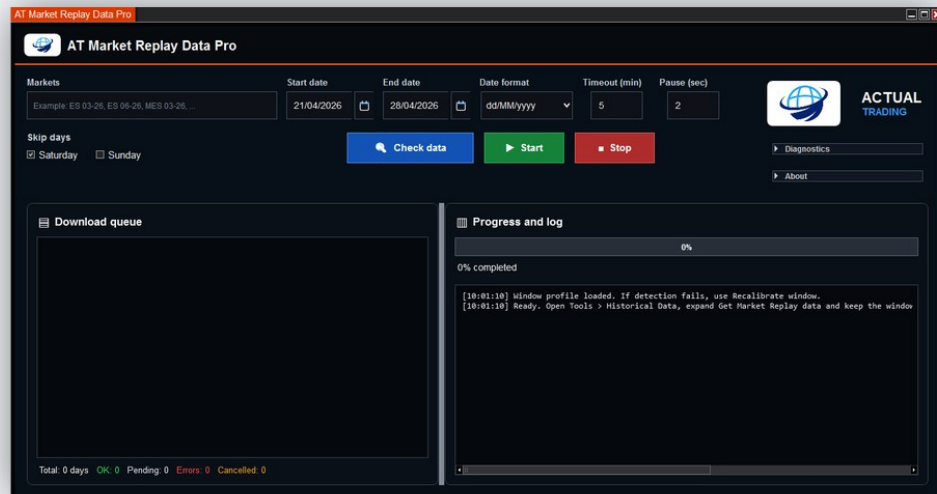
**ACTUAL**  
TRADING

## USER MANUAL

# AT Market Replay Data Pro

Professional AddOn for downloading and managing Market Replay data in NinjaTrader 8

Validated version: NinjaTrader 8.1.6.3



## Actual Trading

Professional software for NinjaTrader users

Manual version: 1.0

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# 1. Introduction

AT Market Replay Data Pro is a professional AddOn for NinjaTrader 8 designed to simplify the management and downloading of Market Replay data.

Its main purpose is to save time by allowing users to select markets, dates and download ranges from a clear, organized interface designed for practical work with Market Replay data.

This AddOn is intended for traders, developers, market researchers and advanced NinjaTrader users who need to prepare Market Replay sessions for analysis, practice, visual validation, trading review, training or system development.

**Important: AT Market Replay Data Pro is not an automated strategy, does not execute trades and does not generate buy or sell signals. Its function is exclusively focused on managing and downloading Market Replay data.**

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## 2. What does the AddOn allow you to do?

AT Market Replay Data Pro allows you to:

- Select one or more markets compatible with NinjaTrader.
  - Enter multiple contracts in a single operation.
  - Choose specific dates or date ranges.
  - Skip Saturdays and/or Sundays if they should not be included in the work queue.
  - Check the data queue in advance using Check data.
  - Start, stop and resume the download process.
  - View the status of each download in a work queue.
  - Review the progress and technical log of the process.
  - Reduce repetitive tasks associated with manual data downloads.
  - Better organize the work required before analysis, practice or validation with Market Replay.
-

### 3. Compatibility and validated version

AT Market Replay Data Pro has been developed, tested and validated to work reliably with NinjaTrader 8.1.6.3, the version used for the main functional validation.

The AddOn is designed to integrate into the NinjaTrader 8 environment using its standard AddOn structure. For this reason, it may work correctly in other NinjaTrader 8 versions that maintain compatibility with the components used. However, to provide a clear and professional reference, the officially validated version is NinjaTrader 8.1.6.3.

When using an earlier or later version of NinjaTrader, it is recommended to verify the AddOn after installation. Actual Trading may review compatibility with new versions when necessary.

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### 4. Prerequisites

Before installing and using AT Market Replay Data Pro, make sure you have:

- NinjaTrader 8 installed, preferably the validated version 8.1.6.3.
- A working NinjaTrader installation compatible with the AddOn.
- A stable internet connection.
- Access to the Market Replay download services available from NinjaTrader.
- Sufficient permissions to install AddOns in NinjaTrader.
- Basic knowledge of how Playback / Market Replay works in NinjaTrader.

The availability of Market Replay data depends on NinjaTrader, the selected market, the contract, the date and the actual availability on the corresponding servers. The AddOn simplifies the download process, but it cannot create data that is not available at the source.

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### 5. Warning about data availability

Market Replay data is not always available for every instrument or for every historical date.

In many cases, practical availability may be limited to a recent period, typically around the last 90 days. For this reason, it is recommended to download and retain the required data in advance when it will be used for analysis, training, practice or strategy validation.

AT Market Replay Data Pro simplifies the download process, but final availability depends on the data sources accessible from NinjaTrader.

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## 6. Installation

AT Market Replay Data Pro is delivered to the end user as a .zip file that can be imported into NinjaTrader.

No manual installation or system file modification is required. Installation must always be performed using the official ZIP installer provided by Actual Trading.

### 6.1. Installation from ZIP file

To install AT Market Replay Data Pro:

1. Open NinjaTrader 8.
2. From the main menu, go to:  
**Tools > Import > NinjaScript Add-On**
3. Select the .zip file received.
4. Confirm the import.
5. Wait for NinjaTrader to complete the import and compilation process.
6. If the import completes successfully, restart NinjaTrader.
7. Open NinjaTrader again and check that the AddOn appears in the corresponding menu.

**Important: use only the official ZIP file provided by Actual Trading. Do not modify, unzip or manually alter the contents of the installer.**

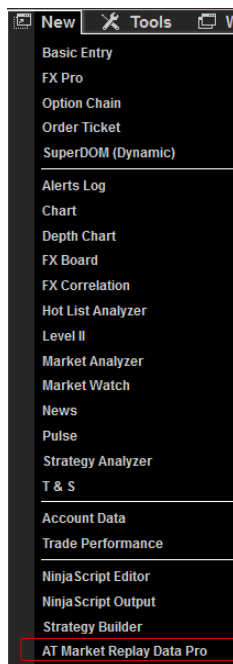
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## 7. Accessing the AddOn

Once correctly installed, AT Market Replay Data Pro will be available from the main NinjaTrader menu.

To open it:

1. Open NinjaTrader 8.
2. In the Control Center, click the New menu.
3. In the list of available windows and tools, select AT Market Replay Data Pro.



Selecting this option opens the main AddOn window.

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## 8. Interface overview

The main AT Market Replay Data Pro screen centralizes the options required to prepare, check and execute the download of Market Replay data.

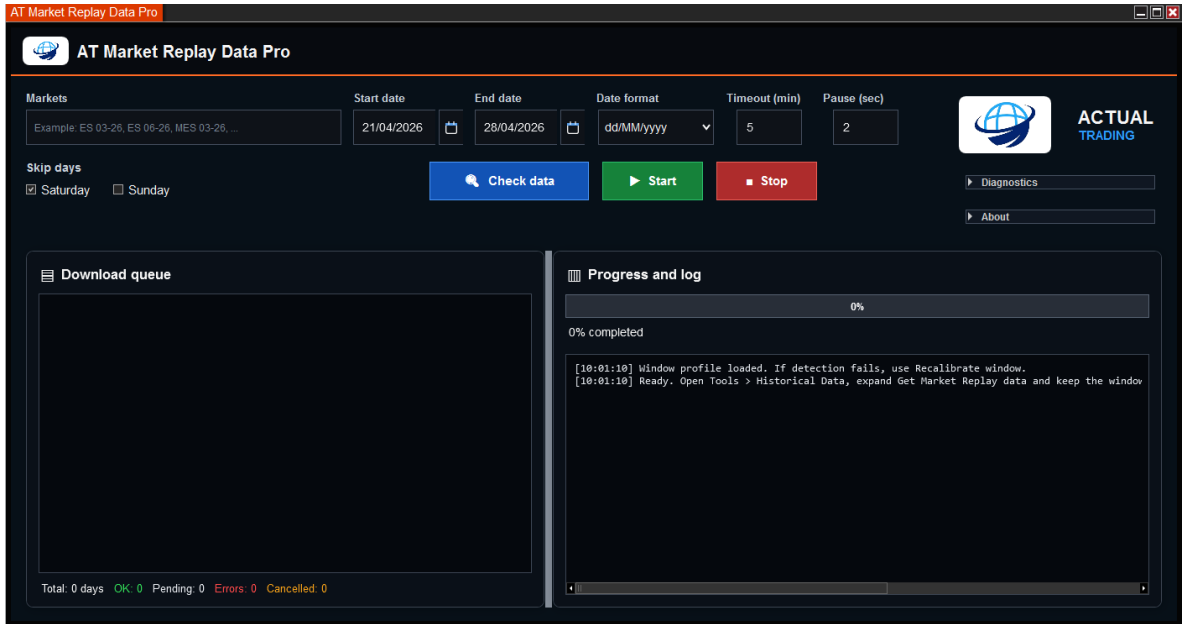
From this window, you can configure markets, dates, date format, timeouts, pauses between actions, data checking, and the start or stop of the process.

The main interface elements are:

- **Markets:** field where one or more markets or contracts are entered.
- **Start date:** initial date of the download range.
- **End date:** final date of the download range.
- **Date format:** date format used by the AddOn.
- **Timeout (min):** maximum waiting time for certain process actions.
- **Pause (sec):** pause between automated actions.
- **Skip days:** allows Saturdays and/or Sundays to be excluded.
- **Check data:** performs a preliminary check and prepares the download queue.
- **Start:** starts or resumes the process.
- **Stop:** stops the current process.
- **Download queue:** displays the list of dates and markets that are pending, downloaded, skipped or in error.
- **Progress and log:** displays the progress percentage and the technical process log.
- **Diagnostics:** diagnostics section.
- **About:** general AddOn information.

### **8.1. Interface language**

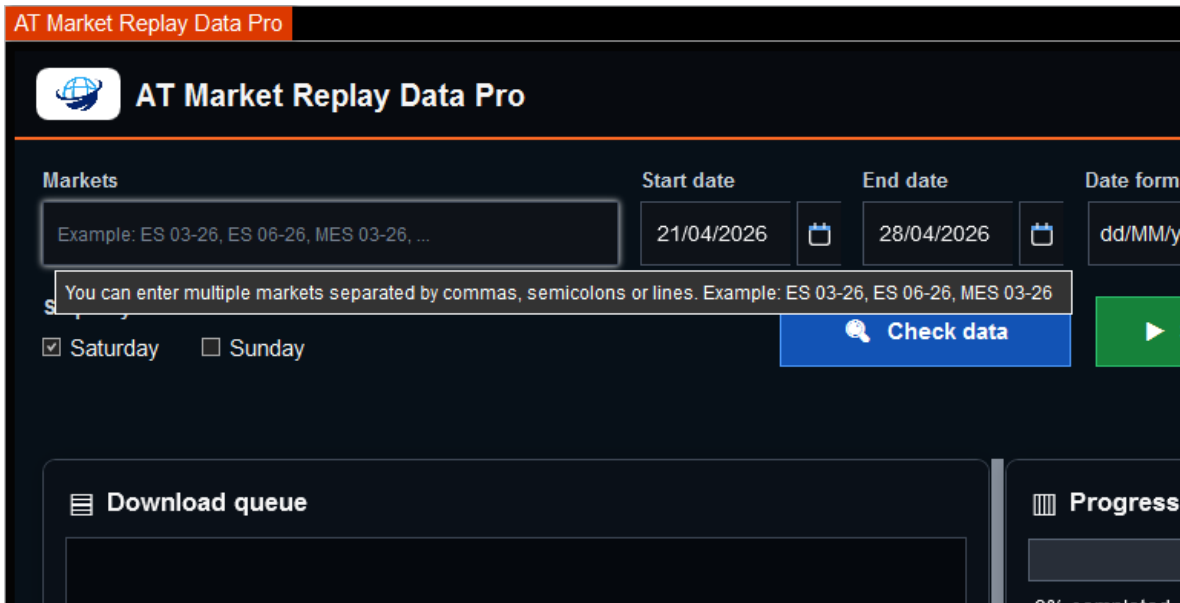
AT Market Replay Data Pro is available in Spanish and English. The AddOn automatically uses the language configured in NinjaTrader and adapts the interface to that language without requiring any additional configuration inside the AddOn.



## 9. Markets field: entering markets

The Markets field allows you to enter one or more markets or contracts for which data downloads should be prepared.

When the cursor is placed over the field, the AddOn displays contextual help indicating that multiple markets can be entered separated by commas, semicolons or separate lines.



## 9.1. Valid ways to enter markets

Markets can be entered in different ways. For example, separated by commas:

ES 06-26, MES 06-26, NQ 06-26

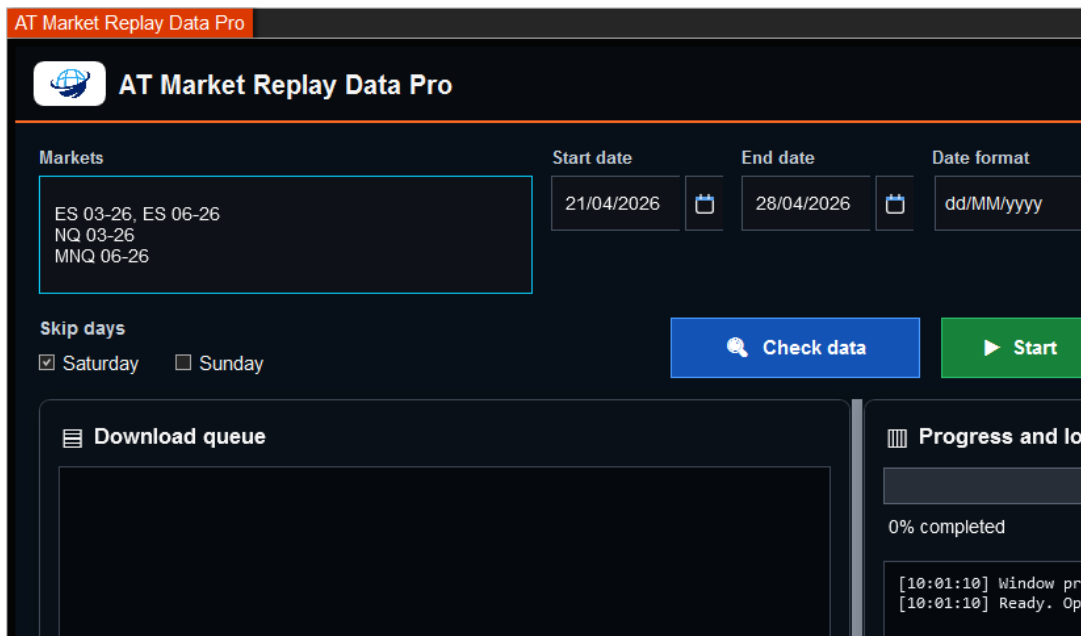
They can also be entered on separate lines:

ES 06-26

NQ 06-26

MNQ 06-26

The AddOn will interpret the list and prepare the corresponding work queue for each selected market and date.



## 9.2. Recommendations

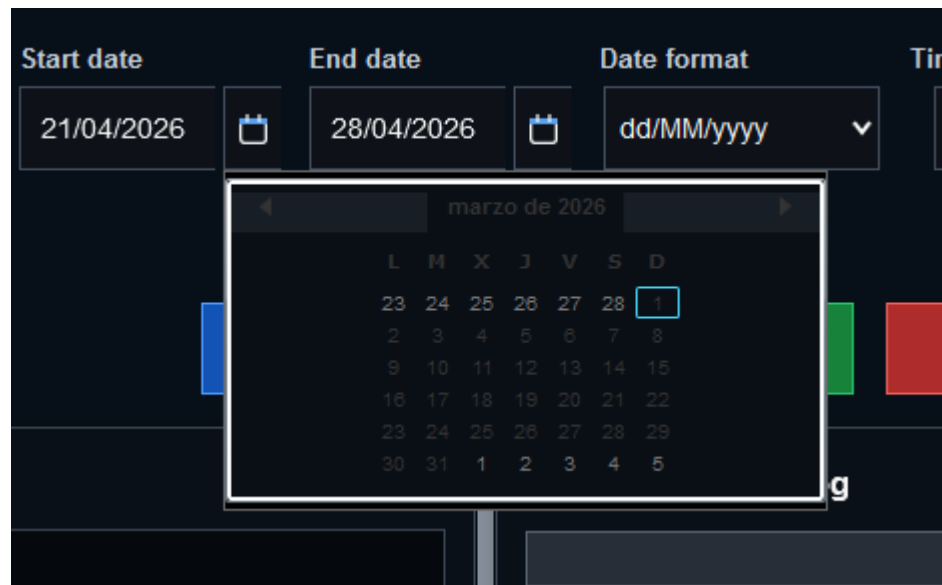
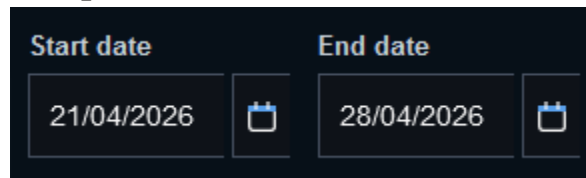
- Verify that each market is written exactly as NinjaTrader recognizes it.
  - Use the correct contract for the period you want to download.
  - Avoid mixing contracts that do not correspond to the selected date range.
  - If the process returns errors for a specific market, first check that the symbol and contract exist in NinjaTrader.
-

## 10. Date selection

AT Market Replay Data Pro allows you to select a start date and an end date to generate the download range.

To select the range:

1. Enter the initial date in Start date.
2. Enter the final date in End date.
3. Select the correct format in Date format.
4. Use the calendar icon if you prefer to select the date visually.
5. Enable Saturday or Sunday under Skip days if you want to exclude those days from the queue.



### 10.1. Date format

The Date format field defines the format used to interpret the dates entered in the interface. In the configuration shown in the screenshots, the format used is:

dd/MM/yyyy

It is important to use a format consistent with the dates entered to avoid interpretation errors.

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## 11. Skipping unwanted days

The Skip days section allows certain days of the week to be excluded from the process.

The available options are:

- **Saturday: skips Saturdays.**
- **Sunday: skips Sundays.**

This option is useful when working with markets that do not have regular weekend sessions or when you want to prevent the queue from including days with no relevant data.

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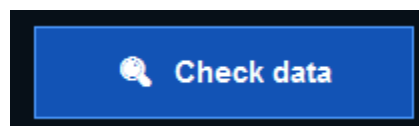
## 12. Preliminary check with Check data

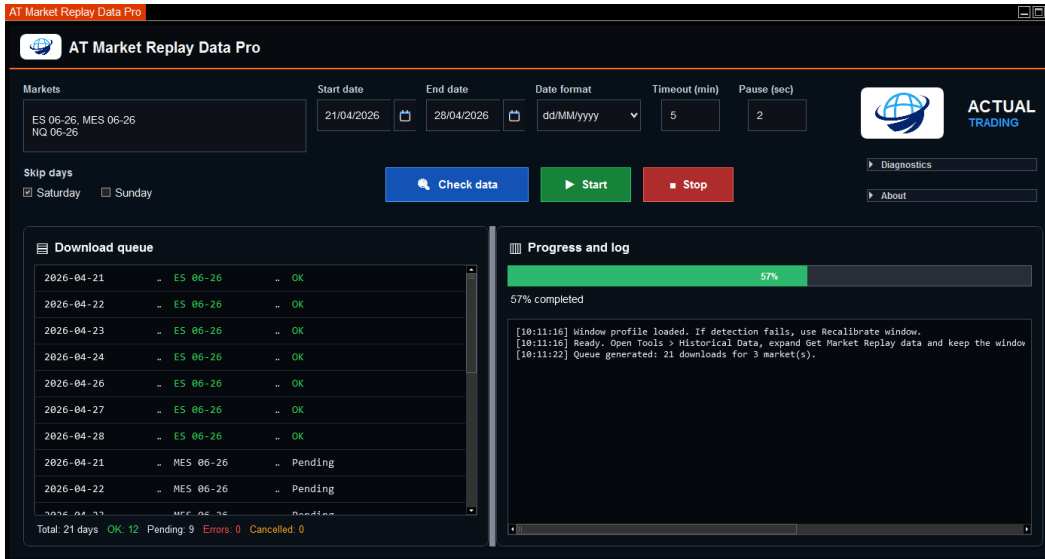
Before starting the download, it is recommended to use the Check data button.

This function prepares the work queue based on the selected markets and dates. This allows the user to review how many days have been generated, which items remain pending and which records appear as available, skipped or already existing.

To use it:

1. Enter the markets in the Markets field.
2. Select Start date and End date.
3. Review whether you want to skip Saturdays or Sundays.
4. Click Check data.
5. Check the information generated in Download queue and Progress and log.





## 13. Starting, stopping and resuming the process

Once the download queue has been reviewed, the process is controlled using the Start and Stop buttons.

- **Start:** starts the download or allows the process to continue if it had previously been stopped.
- **Stop:** stops the current process in a controlled manner.

Data that has already been downloaded correctly is retained. If the process is run again over the same range, the AddOn can detect existing items and skip them when appropriate, avoiding unnecessary repeated work.



## 14. Monitoring progress

During the process, the AddOn displays information in two main areas: Download queue and Progress and log.

### 14.1. Download queue

The download queue shows each combination of date and market together with its status.

Common statuses:

- **Pending:** waiting to be processed.
- **Downloading:** download in progress.
- **OK:** download completed or data already available.
- **Errors:** records with errors.
- **Cancelled:** cancelled or stopped records.

## 14.2. Progress and log

The Progress and log area shows the progress percentage and the process event log. This log is useful for confirming which dates have been downloaded, which already existed and where the work currently stands.

The screenshot displays the AT Market Replay Data Pro application window. At the top, a 'Progress and log' section shows a green progress bar at 90% completion. Below this, the main interface includes a 'Markets' section with 'ES 06-26', 'MES 06-26', and 'NQ 06-26' selected. The 'Start date' is 21/04/2026 and the 'End date' is 28/04/2026. The 'Date format' is set to 'dd/MM/yyyy', 'Timeout (min)' is 5, and 'Pause (sec)' is 2. There are 'Check data', 'Start', and 'Stop' buttons. A 'Skip days' section has 'Saturday' checked and 'Sunday' unchecked. The 'Download queue' table shows the following data:

Date	Market	Status
2026-04-24	ES 06-26	OK
2026-04-26	ES 06-26	OK
2026-04-27	ES 06-26	OK
2026-04-28	ES 06-26	OK
2026-04-21	MES 06-26	OK
2026-04-22	MES 06-26	OK
2026-04-23	MES 06-26	Downloading...

Summary: Total: 21 days OK: 14 Pending: 6 Errors: 0 Cancelled: 0

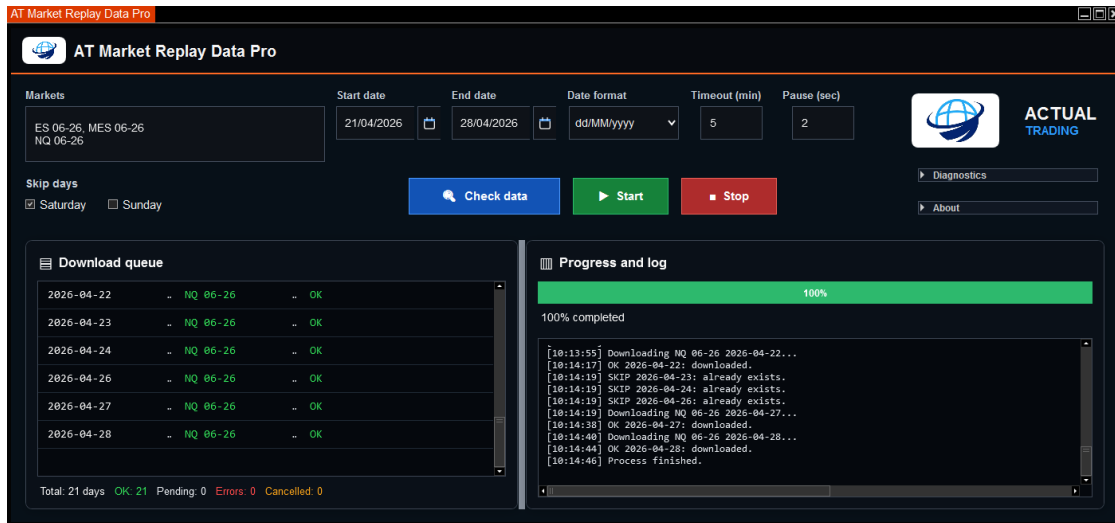
The 'Progress and log' section shows a green progress bar at 67% completion and a log with the following entries:

```
[10:12:02] SKIP 2026-04-23: already exists.
[10:12:02] SKIP 2026-04-24: already exists.
[10:12:02] SKIP 2026-04-26: already exists.
[10:12:02] SKIP 2026-04-27: already exists.
[10:12:02] SKIP 2026-04-28: already exists.
[10:12:02] Downloading MES 06-26 2026-04-21...
[10:12:23] OK 2026-04-21: downloaded.
[10:12:24] Downloading MES 06-26 2026-04-22...
[10:12:33] OK 2026-04-22: downloaded.
[10:12:35] Downloading MES 06-26 2026-04-23...
```

## 15. Download completed

When the process completes successfully, the progress bar reaches 100% and the log displays the completion message.

In the download queue, completed items appear as OK. If all records have been processed correctly, the lower summary shows the total days, correct records, pending records, errors and cancelled records.



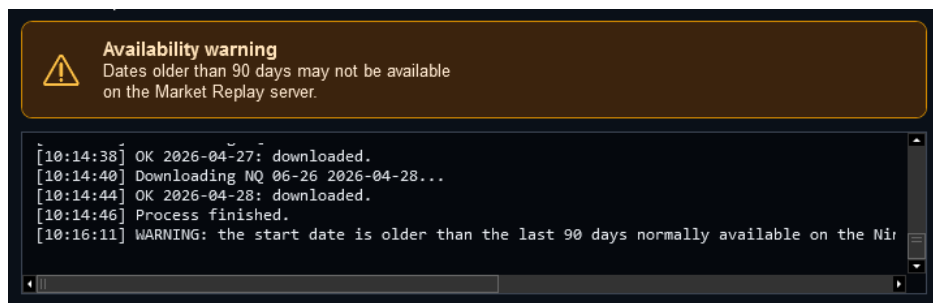
After completing the download, you can open Playback or Market Replay in NinjaTrader and select the corresponding instrument and date to work with the downloaded data.

## 16. Warning about data older than 90 days

During use of the AddOn, a warning related to the availability of older data may appear.

NinjaTrader typically provides limited Market Replay data availability, usually focused on a recent period. For this reason, data older than approximately 90 days may not be available on the Market Replay server.

This warning does not necessarily indicate an AddOn error. It informs you that the selected date may be outside the usual data availability range.



### 16.1. Recommendations

- Download in advance the data you need to keep.

- Do not wait too long if you need specific sessions for analysis, training or validation.
  - If an older date is not available, try more recent dates.
  - Keep in mind that final availability depends on NinjaTrader and its Market Replay servers.
- 

## 17. Verifying downloaded data

After downloading the data, it is recommended to confirm that it is available inside NinjaTrader.

To verify it:

1. Open a Market Replay or Playback window.
2. Select the downloaded instrument.
3. Select one of the downloaded dates.
4. Start playback.
5. Check that price movement appears and that the data loads correctly.

This verification confirms that the downloaded data is available for use within the NinjaTrader Playback / Market Replay environment.

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## 18. Recommended professional workflow

A recommended workflow may be:

1. Define in advance the markets to be studied.
2. Select the relevant date ranges.
3. Enter the markets in AT Market Replay Data Pro.
4. Run Check data to prepare and review the queue.
5. Start the download with Start.
6. Monitor progress in Download queue and Progress and log.
7. Verify availability in Playback or Market Replay.
8. Run practice, visual analysis or validation sessions.
9. Record observations, screenshots or results.
10. Repeat the process with new contracts or periods.

This approach creates a more organized working base for research, training, trading review and strategy development.

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## 19. Common use cases

### 19.1. Trading practice

The user can download several days of Market Replay data to practice specific market sessions without depending on real-time market conditions.

### 19.2. Review of past sessions

It allows specific sessions to be prepared for reviewing price behavior, volatility, relevant zones, news events or market patterns.

### 19.3. Training

It simplifies the preparation of training exercises using real market data replayed in Replay mode.

### 19.4. Indicator and strategy development

Developers can use downloaded data to review how indicators, AddOns or strategies behave during reproducible historical sessions.

### 19.5. Visual validation

It allows the same session to be studied multiple times, scenarios to be compared and observed patterns to be documented.

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## 20. Best practices

For best results:

- Download data in advance.
- Do not wait until the last moment if you need a specific session.
- Work with reasonable date blocks.
- Always verify data after downloading it.
- Keep NinjaTrader updated within a compatible version.
- Avoid running too many simultaneous processes during the download.

- Do not close NinjaTrader during an active process.
  - Do not use NinjaTrader intensively while the AddOn is running a download.
  - Keep a backup of important data if your workflow requires it.
  - Document which markets and dates have been downloaded.
- 

## 21. Troubleshooting

### 21.1. The AddOn does not appear in NinjaTrader

Possible causes:

- The AddOn was not imported correctly.
- NinjaTrader was not restarted after installation.
- Errors occurred during import.
- The installed ZIP file does not correspond to the correct version.

Recommended solutions:

1. Restart NinjaTrader.
  2. Check the New menu again.
  3. Review whether NinjaTrader displayed any message during the import.
  4. Reinstall the AddOn following the indicated method.
  5. Contact support if the problem continues.
- 

### 21.2. Error during installation or import

Possible causes:

- Conflict with another installed script.
- Incompatible NinjaTrader version.
- Incomplete, damaged or modified ZIP file.
- Previous AddOn installation causing a conflict.

Recommended solutions:

1. Review the exact error message.
2. Check that the ZIP file has not been unzipped, edited or manually modified.

3. Remove older versions if they cause a conflict.
  4. Verify that you are using a compatible version of NinjaTrader.
  5. Contact support and provide a screenshot of the full error.
- 

### 21.3. No data is downloaded for a specific date

Possible causes:

- The date is not available in NinjaTrader.
- The market has no data for that day.
- The selected contract does not correspond to that date.
- The date is outside the usual availability range.
- There was a connection interruption.

Recommended solutions:

1. Try another nearby date.
  2. Verify the correct contract.
  3. Check the internet connection.
  4. Try downloading a smaller range.
  5. Confirm availability using the standard NinjaTrader tools.
- 

### 21.4. The download seems slow

Possible causes:

- Large date range.
- Several markets selected at the same time.
- Slow or overloaded data server.
- Unstable internet connection.
- Simultaneous processes in NinjaTrader or on the computer.

Recommended solutions:

1. Reduce the date range.
2. Work with fewer markets per batch.
3. Close unnecessary processes.
4. Check the connection.
5. Wait for the process to finish before starting another one.

---

## 21.5. Downloaded data does not appear in Playback

Possible causes:

- Incomplete download.
- Market or contract different from the one selected in Playback.
- Incorrect date.
- NinjaTrader has not updated availability correctly.

Recommended solutions:

1. Close and reopen Playback.
  2. Restart NinjaTrader.
  3. Verify market, contract and date.
  4. Repeat the download for that specific date.
- 

## 22. Information required for support

If you need technical support, provide the following information:

- NinjaTrader version.
- AddOn version.
- Market used.
- Selected contract.
- Date or date range.
- Description of the problem.
- Screenshot of the AddOn.
- Screenshot of the error, if any.
- Indicate whether the problem always occurs or only with certain days or markets.

The more information provided, the easier it will be to diagnose the problem.

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## 23. Known limitations

AT Market Replay Data Pro depends on the NinjaTrader environment, the installed version and the availability of external data.

The stable version of the AddOn has been validated on NinjaTrader 8.1.6.3. Although it may work correctly in other NinjaTrader 8 versions, any earlier or later version should be considered pending validation until its actual behavior has been checked.

Therefore:

- It does not guarantee that all days will be available.
  - It does not guarantee availability for all markets.
  - It does not replace NinjaTrader's own limitations.
  - It does not execute trades.
  - It does not perform automatic backtesting.
  - It does not generate trading signals.
  - It does not modify market data.
- 

## 24. Risk notice

The use of Market Replay, simulation, visual backtesting or historical playback does not guarantee future results.

Financial markets involve risk. Trading futures, derivatives or other leveraged instruments may result in losses exceeding the initial capital.

AT Market Replay Data Pro is a productivity and data management tool. It does not constitute financial advice, an investment recommendation or an automated trading system.

Each user is responsible for their own decisions, analysis, testing and trading activity.

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## 25. Frequently asked questions

**Does AT Market Replay Data Pro trade automatically?**

No. The AddOn does not open, modify or close trades. Its function is related to Market Replay data management.

**Does the AddOn guarantee that data exists for any date?**

No. Availability depends on NinjaTrader and the accessible data sources.

## Can I download several days?

Yes. The AddOn is designed to simplify the management of multiple days or date ranges, subject to data availability.

## Can I enter multiple markets at the same time?

Yes. You can enter multiple markets separated by commas, semicolons or separate lines.

## What happens if I stop the process?

The process stops in a controlled manner. Data that has already been downloaded correctly is retained. When the process is run again, the AddOn can detect existing data and continue while avoiding unnecessary repetitions.

## Is it useful for backtesting?

It is useful for preparing Market Replay data that can be used in review, practice, visual validation or development processes. It does not by itself replace a backtesting engine.

## Do I need advanced knowledge?

Not necessarily, but basic knowledge of NinjaTrader, instruments, contracts and Market Replay is recommended.

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## 26. Final recommendations

AT Market Replay Data Pro is intended for users who work methodically with market data.

To get the most out of the AddOn:

- Plan in advance what you want to download.
- Use coherent date ranges.
- Check the queue before starting the process.
- Always verify data after the download.
- Keep your session library organized.
- Combine use of the AddOn with a clear analysis or practice methodology.

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## 27. Contact

For support, commercial inquiries or additional information:

[info@actualtrading.es](mailto:info@actualtrading.es)[info@actual-trading.com](mailto:info@actual-trading.com) **Actual Trading**

**Website: [actualtrading.es](http://actualtrading.es) / [actual-trading.com](http://actual-trading.com)**

**Email: [info@actualtrading.es](mailto:info@actualtrading.es) / [info@actual-trading.com](mailto:info@actual-trading.com)**

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