Introduction

Design of an expert advisor for trading MNQ/NQ on Ninja Trader 8. The charts used will be 3,300 Ticks and 10,000 Ticks. Entry points will be validated based on price behavior concerning the Supertrend, Stochastic, and EMA indicators.

Indicators:

- 1. TSSuperTrend applied to the bar close, Period 3, and Multiplier:
 - Fast (closest to price):
 - 1.9 for 10,000 Ticks
 - 2.2 for 3,300 Ticks
 - Middle: 2.6
 - **Slow:** 5 (farthest from price)
- 2. Stochastics Fast applied to each tick, %D = 1 and %K = 4
- 3. EMA applied to each tick, Period 21

Entry Conditions

Buy Signal:

- If Price is > at least 2 Supertrends + Stochastic < 20 + Price > EMA 21 or
- If Price is > at least 2 Supertrends and the price crosses above a Supertrend line

Sell Signal:

- If Price is < at least 2 Supertrends + Stochastic > 80 + Price < EMA 21 or
- If Price is < at least 2 Supertrends and the price crosses below a Supertrend line

Inputs:

- **Fast TSS Multiplier:** 1.9 / 2.2
- EMA Period: 21
- **Take profit:** 40 ticks by default
- **Stop loss:** 40 ticks by default
- Volume/lot size: 5 Micro Contracts by default
- **Daily Profit Limit:** \$1000 by default
- **Daily Loss Limit:** \$1000 by default
- Consecutive Loss Limit: 5 by default
- **Double position if loss:** Yes/No
- **News Times:** 14:30, 15:30, 16:30, etc.
- **Stop trading before/after news in:** 10 minutes
- **Close position before news in:** 1 minute
- Alert if double lot: Yes/No