

CONVERTING AN INDICATOR INTO A STRATEGY

Hi

You will need an NT account (sim) to do this. The data is delayed on Futures, check your connection vs real time data. But we can test at delayed anyway.

The purpose of this exercise is to test and trade FORWARD using a strategy code. Forward.

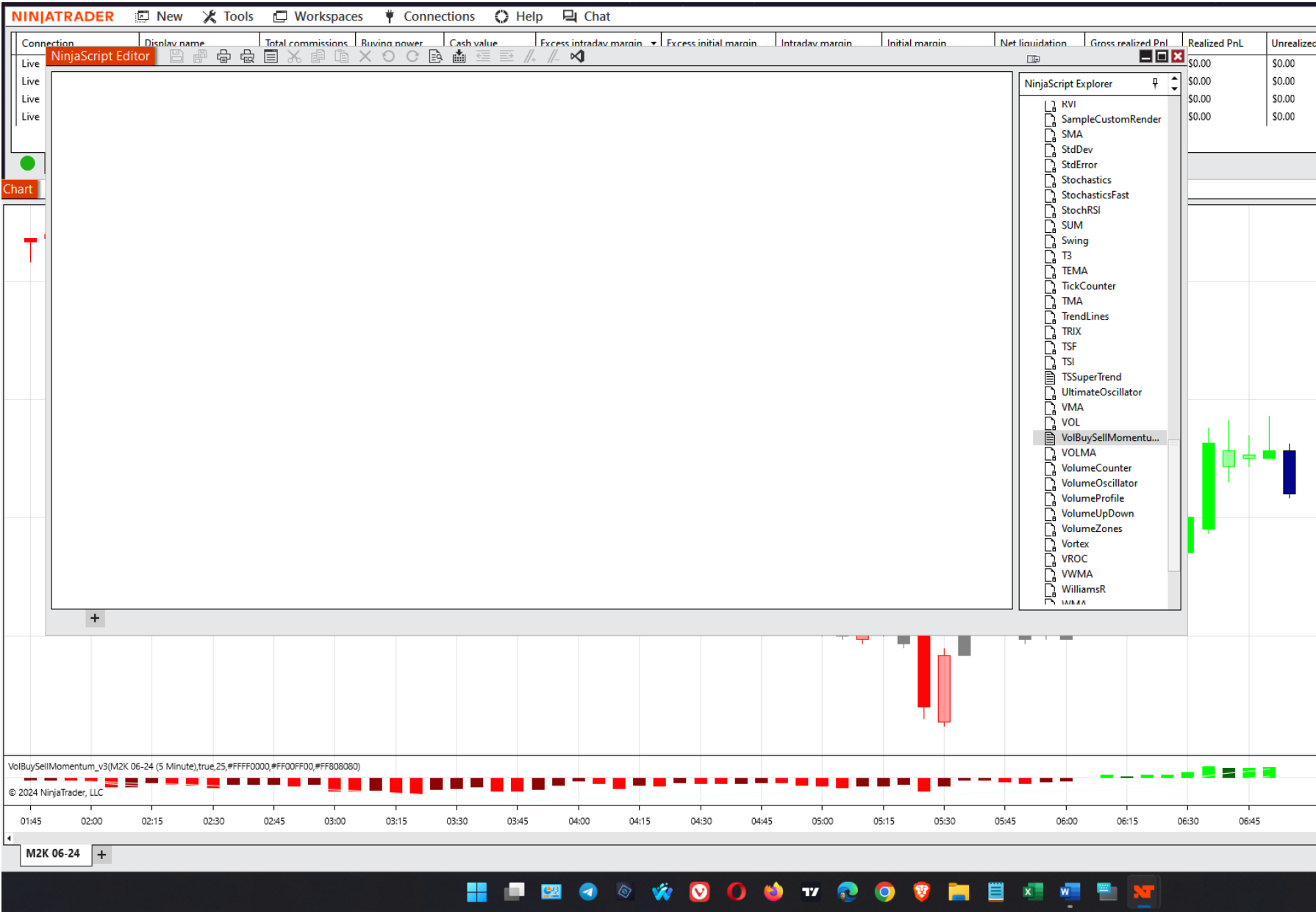
The indicator can be downloaded here :

<https://ninjatraderecosystem.com/user-app-share-download/volume-based-buy-and-sell-momentum-v3/>

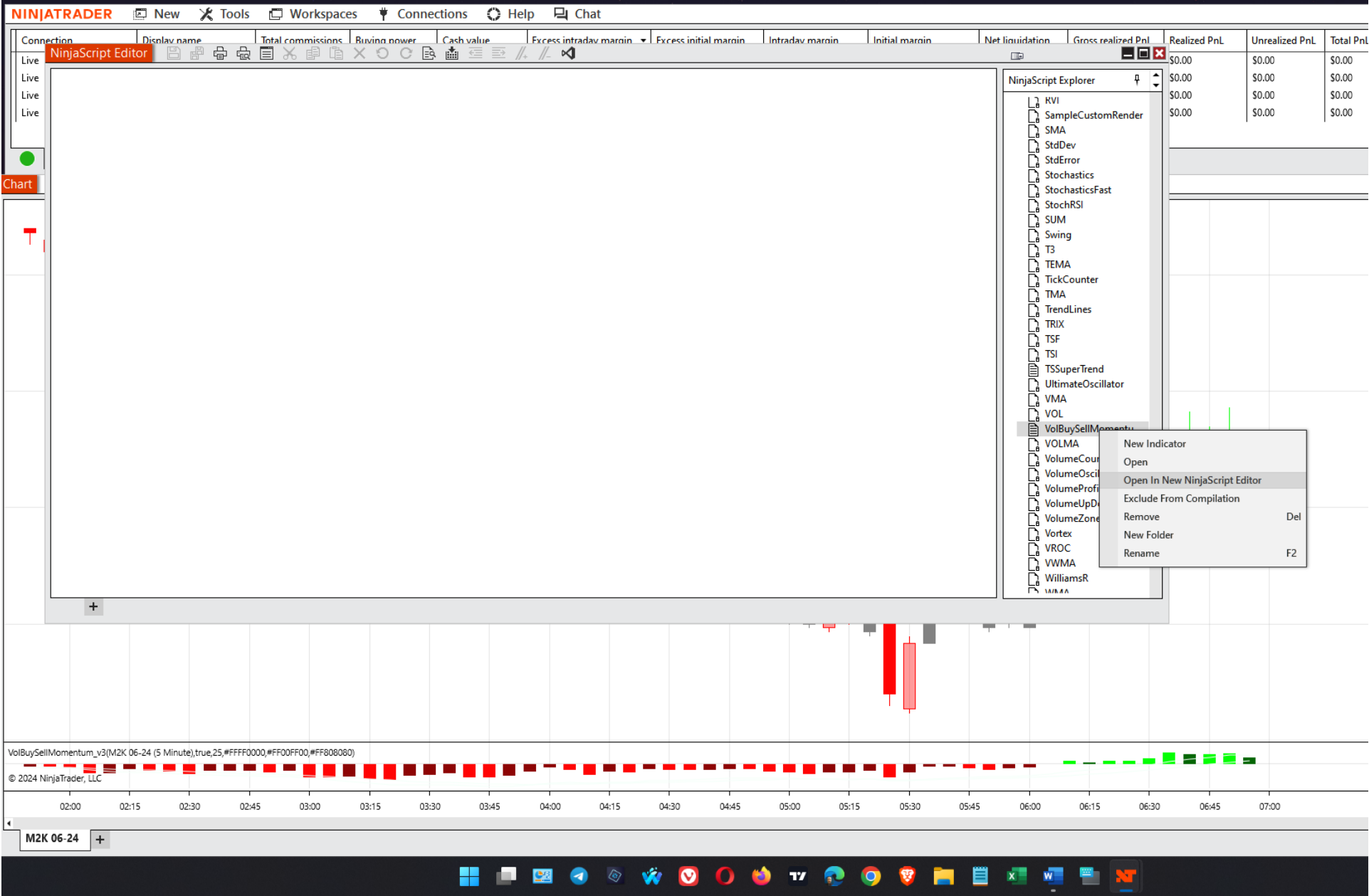
STEP 1 : Using the import tool as shown below :

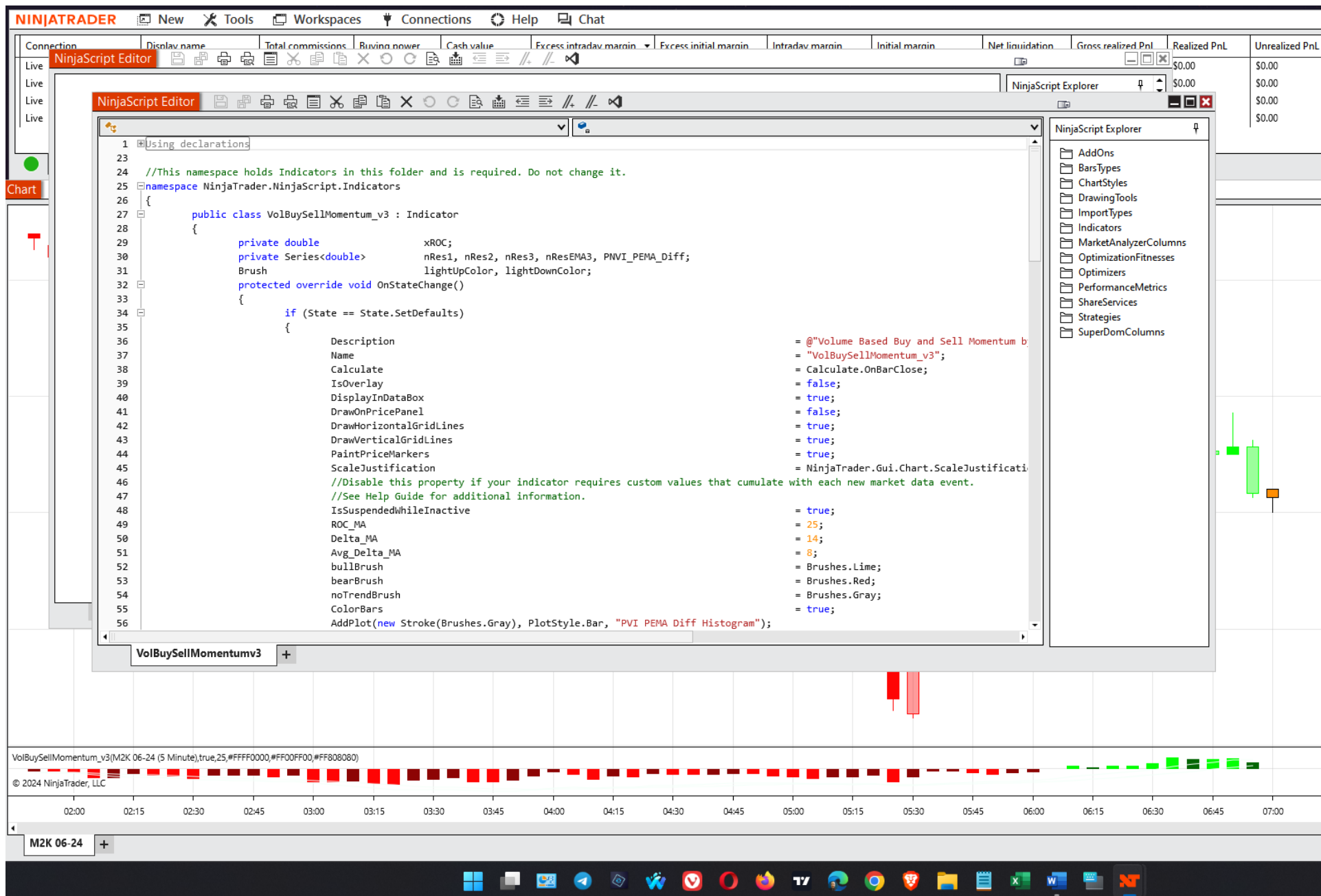


STEP 2 : Find the code in your NT 8 Folder
Go to New, Ninja Script Editor, locate the code in Ninja Script Explorer



STEP 3 : Open the code by right clicking and then opening in Ninja Scrip editor and show the code.





Set that script aside you may not need it. We are not altering the indicator but building a strategy around the indicator.

STEP 4 : START A NEW STRATEGY BUILDER

NINJATRADER

NewToolsWorkspacesConnectionsHelpChat

Connection

LiveLiveLiveLiveLive

AccountsPos

Basic Entry

FX Pro

Option Chain

Order Ticket

SuperDOM (Dynamic)

Alerts Log

Chart

Depth Chart

FX Board

FX Correlation

Hot List Analyzer

Level II

Market Analyzer

Market Watch

News

Strategy Analyzer

T & S

Account Data

Trade Performance

NinjaScript Editor

NinjaScript Output

Strategy Builder

Commissions

Buying power

Cash value

Excess intraday margin

Excess initial margin

Intraday margin

Initial margin

Net liquidation

Gross realized PnL

Realized PnL

Unrealized PnL

Total PnL

Filled Buys

Strategies

Log

Messages

+

Chart

M2K 06-24

VolBuySellMomentum_v3(M2K 06-24 (5 Minute),true,25,#FFFF0000,#FF00FF00,#FF808080)

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M2K 06-24

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Commissions	Buying power	Cash value	Excess intraday margin	Excess initial margin	Intraday margin	Initial margin	Net liquidation	Gross realized PnL	Realized PnL	Unrealized PnL	Total PnL	Filled Buys
0	\$0.00	\$3,501.40	\$3,501.40	\$3,501.40	\$0.00	\$0.00	\$3,501.40	\$0.00	\$0.00	\$0.00	\$0.00	0
0	\$0.00	\$3,500.00	\$3,500.00	\$3,500.00	\$0.00	\$0.00	\$3,500.00	\$0.00	\$0.00	\$0.00	\$0.00	0
0	\$0.00	\$3,459.76	\$3,459.76	\$3,459.76	\$0.00	\$0.00	\$3,459.76	\$0.00	\$0.00	\$0.00	\$0.00	0
0	\$0.00	\$2,788.18	\$2,788.18	\$2,788.18	\$0.00	\$0.00	\$2,788.18	\$0.00	\$0.00	\$0.00	\$0.00	0

It will look like this, a NEW strategy builder code. Title it : **STRATEGYVOLUME**

NINJATRADER New Tools Workspaces Connections Help Chat

Connection	Display name	Total commissions	Buying power	Cash value	Excess intraday margin	Excess initial margin	Intraday margin	Initial margin	Net liquidation
Live		\$0.00	\$0.00	\$3,501.40	\$3,501.40	\$3,501.40	\$0.00	\$0.00	\$3,501.40
Live		\$0.00	\$0.00	\$3,500.00	\$3,500.00	\$3,500.00	\$0.00	\$0.00	\$3,500.00
Live		\$0.00	\$0.00	\$3,459.76	\$3,459.76	\$3,459.76	\$0.00	\$0.00	\$3,459.76
Live		\$0.00	\$0.00	\$2,788.18	\$2,788.18	\$2,788.18	\$0.00	\$0.00	\$2,788.18

Accounts Posi

Chart M2K 06-24

Strategy Builder ? - □ ×

✦ Welcome
 General
 Default Properties
 Additional Data
 Inputs and Variables
 Conditions and Actions
 Stops and Targets
 Finish

Create a new Strategy

This wizard will guide you through the process of creating a new Strategy.

To continue, click Next.

Strategy New strategy...

View Code
Unlock Code
Compile
< Back
Next >
Cancel

VolBuySellMomentum_v3(M2K...
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M2K 06-24 +

STEP 5 : Build the strategy using the indicator:

Variables should be :

- 1-) A simple super basic SL function in ticks
- 2-) Order quantity by default set at 1

Conditions and Alerts (and this is where I got stuck)

Condition 1 :

- 1-) If candle color **grey** followed by candle color at close **green**, then buy ASK I default unit.
- 2-) Close trade when candle color **green** is followed by a **grey** candle. Close at close of grey candle at sell BID.

Inverse for shorts:

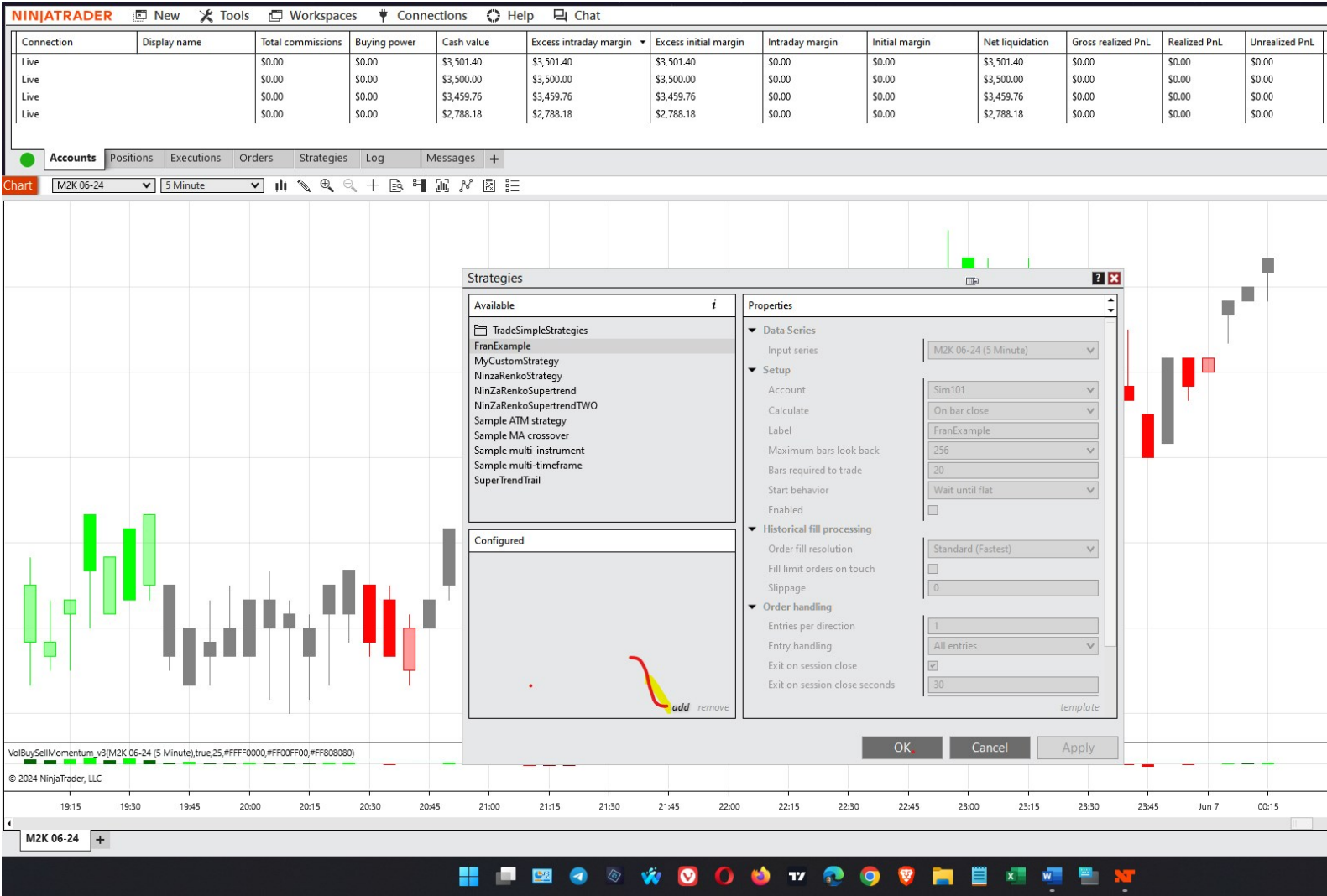
- 1-) If candle color **grey** followed by candle color at close **red**, then sell BID 1 default unit.
- 2-) Close trade when candle color **red** is followed by a **grey** candle. Close at close of grey candle.



That s it. As simple as this.

STEP 6 : Save the strategy code and test.

By opening a chart, any chart and adding the newly created strategy :



And test. Deliver the Strategy code in a zip so that it can be imported.