Surge

A pattern engine on the Nasdaq micro contract. It works both ends of the day — the short side early morning, the long side around midday.

CHART	TICK REPLAY	TRADES
MNQ · 15-min	OFF	~7 / month

At a glance — download to running

1. **Download** — The .zip we sent. Do NOT unzip it.
2. **Import** — Control Center > Tools > Import > NinjaScript Add-On
3. **Restart** — Close and reopen NinjaTrader. Not optional.
4. **Check** — Strategies tab > right-click > New Strategy > Surge
5. **Backtest** — Strategy Analyzer. MNQ · 15-minute Tick Replay OFF
6. **Open chart** — MNQ, 15-minute. Set Tick Replay OFF BEFORE adding it.
7. **Add + enable** — Right-click > Strategies. Account = Sim101. Tick Enabled.
8. **Running** — Panel top-left, clock ticking. Leave it alone.

Follow the eight steps above and you are running. The rest of this guide is the same journey with every click spelled out, plus what to expect once it is live.

1 · Install

Your download is a single NinjaTrader add-on file containing every engine in your subscription. **Do not unzip it** — NinjaTrader needs the zip exactly as it came.

1. In the NinjaTrader **Control Center**, choose **Tools > Import > NinjaScript Add-On...** and select the zip.
2. Click through the confirmation.
3. **Restart NinjaTrader.** The strategies do not appear until you do.

*Check: in the Control Center go to the **Strategies** tab, right-click any white space and choose **New Strategy**. **Surge** should appear in the left-hand panel. If it does not, the import did not finish — repeat the steps above.*

Your licence is attached to the NinjaTrader account you subscribed with and is checked automatically. If a strategy loads but then does nothing at all — no panel, no trades, nothing in the log — that is what a missing licence looks like. Check you are logged in with the subscribing account, then contact support.

2 · Backtest it first

A backtest replays past data through the strategy. Do this before running it on anything, including simulated money. Backtests belong in the **Strategy Analyzer**, not on a chart.

1. Control Center > **New > Strategy Analyzer**.
2. Under **Strategies**, double-click **Surge**.
3. **Instrument**: `MNQ` — pick the front-month contract (nearest expiry).
4. **Data Series**: Type `Minute`, Value `15`.
5. **Tick Replay**: `false`.
6. **From / To**: six months is a sensible first run.
7. **Parameters**: leave them as they are. They arrive prefilled at the published values — **Contracts** · **Trade Direction** — leave on `Both` are the only ones you can change at all, and for a first run leave those too.
8. **Order Fill Resolution** `Standard`, **Slippage** `1`.
9. Click **Run**, then read the **Trades** tab.

Your figures will differ slightly from ours. Cached data, fill resolution and Tick Replay all shift results a little. Expect the shape to match, not the cent.

3 · Run it on simulation

There are two ways to start an engine, and they run exactly the same strategy. Start with the chart — you get the on-chart status panel, which is the easiest way to see what it is doing.

On a chart (recommended to begin with)

1. Control Center > **New > Chart**. Enter `MNQ` and pick the front-month contract, e.g. `MNQ SEP26`.
2. Right-click the chart > **Data Series...** Set Type `Minute`, Value `15`, and leave **Tick Replay** `False` — this engine does not use it. Click **OK**.
3. Right-click the chart > **Strategies...** and select **Surge** in the left-hand panel.
4. Set **Account** to `Sim101`, tick **Enabled**, click **OK**.

*Check: a dark panel appears at the top-left of the chart. It reads `Loading — N of 60 bars`, then switches to the live display. **The clock in its title bar ticks** — that is your proof it is running.*

From the Control Center

1. Control Center > the **Strategies** tab.
2. **Right-click any white space** > **New Strategy**.
3. Select **Surge** in the left-hand panel.
4. Confirm the **Instrument** (`MNQ SEP26` or the current front month) and the **Data Series** (`15` minute).
5. Set the **Account**, tick **Enabled**, click **OK**.

No chart means no status panel — just a row in the grid. Convenient once you trust the engine, less informative while you are learning it.

> **The parameters arrive prefilled — leave them alone.** Every setting is already at the value this engine was tested and published with. The only two things to check are the **contract** (the correct front month, e.g. `MNQ SEP26`) and the **data series** (`15` minute). Everything else is fixed by us.

One engine per account. Two engines sharing an account share one drawdown, and the published figures — which are per engine — stop describing what you are running. If you use a trade copier, enable Surge on the **master account only** and let the copier mirror the fills; do not also enable it on the followers, or they will trade on their own *and* receive the copy.

4 · When Surge trades

TRADES BETWEEN	FLAT BY
Shorts **04:30–07:30** · Longs **12:00–13:30**	session close

Times are your chart's clock. This engine does **not** trade all day — it works the stretch of the session where its edge was found and sits out the rest. Silence outside its window is the engine working correctly.

> **Enable it before its window opens, not during.** A strategy switched on mid-window has not seen the bars it needs and will wait for the next opportunity.

> A news blackout from 08:00 to 12:00 keeps it out of the middle of the day, which is why the long side effectively starts at 12:00.

> Leave **Trade Direction** on `Both`. That is the setting the published results come from; a one-sided run is not comparable to them.

5 · What to expect

Trades per month	~7
Typical gap between trades	3 days
Longest gap in the record	21 days
Win rate	51%
Average winner / loser	\$347 / -\$171
Share of net from the best 3 trades	70%
Longest run of losing trades	5
Deepest fall from a high point	\$987
Sample	87 trades, 06 Aug 2025 to 11 Aug 2026

Quiet stretches are normal

A gap of 3 days between trades is typical for this engine, and 21 days has happened. It only takes a setup when its conditions are present.

The profit is lumpy

A small number of trades carry most of the result — the best three are about 70% of the net. That is the design, not a defect, and it has a consequence worth planning for: you can go a long time without one of them. A month of small wins and small losses that nets out flat is an ordinary month, not a warning sign.

The best-five figure is over 100%: those five trades are worth more than the engine's entire net, because everything else taken together is slightly negative. That is the clearest statement of what this engine is.

What a bad stretch looks like

5 losing trades in a row appears in the published record, and the engine carried on afterwards. Seeing that stretch is not evidence it has stopped working. The drawdown figure is measured on closed trades — intraday, an open position can be further offside than that before it resolves.

6 · Letting it work

> **The hardest part of running an automated strategy is leaving it alone.** Read this section before your first live trade, not after it.

Surge exits on its own rules. Those rules were chosen across the whole history, not for the trade in front of you. Two consequences follow, and both feel wrong in the moment:

- **Some trades that are comfortably in profit will give a good part of it back.** The engine is holding for a larger outcome that, on the record, arrives often enough to be worth the ones that do not.
- **Some trades will run much further than seems reasonable.** The same rule that gives profit back is the one that stays in for the big move.

They are not two behaviors. They are one rule, and you only get the second if you tolerate the first.

Why closing a trade by hand is more costly than it looks

Taking a decent win early feels like good management. It is not symmetrical, though: it removes your largest outcomes while leaving every loss exactly where it was. Section 5 shows how concentrated this engine is — the best three trades are about 70% of its net. A habit of banking wins early is a habit of cutting off precisely those trades.

At that point you are no longer running the strategy you subscribed to. It has become a different strategy, one that has never been tested, and the published figures stop describing it.

One engine is one component

Surge is designed as one part of a portfolio, not as a standalone answer. Each engine works a different market, a different session and a different set of conditions, and they are not expected to move in step. In any given week some may be flat or negative while others are not — that is what running components that behave differently looks like from the inside.

The design intent is that the collection is assessed over months and quarters rather than day to day, and that no single trade or single week carries much weight in that assessment.

> None of the above is a prediction. Results vary, losing periods occur, and no strategy is expected to profit in every market condition. The point is narrower: judge the engine against the way it was designed to be run, and give it enough trades to be judged on.

7 · Position size and risk

Every engine in this range was built and tested to the same budget: **a $2,000 drawdown allowance, with roughly $200 of risk on any single trade** at the position sizes used in the published results. This engine reaches it through the contract count you set and its own stop distance.

That shared basis is what makes the engines comparable to one another, and what makes the published figures describe the thing you are actually running. **If you change position size, the profit and the drawdown both change with it**, and those figures no longer describe your setup.

A design target is not a guarantee. A price gap or a fast market can produce a loss larger than the intended risk on a trade. Beyond that, sizing is your decision — the strategy sizes the trade in front of it and cannot see the rest of your account.

8 · Reading the panel

Panel shows	Meaning	Action
Clock ticking	Alive and updating	None
`armed`	In its window, watching for a setup	None
`halted for the day`	Daily loss limit reached; resumes next session	None
`bracket ok`	A protective order is live at the broker	None
`loading — N of 60 bars`	Still loading history	Wait
`NOT TRADING`	Wrong chart — the panel names the fix	Fix the chart
`▲ NAKED`	**In a position with no protective order**	**Flatten manually, contact support**
Clock has stopped	No longer updating	Check it is still enabled

9 · Support

support@orthantfutures.com — tell us the engine, the chart it was on (instrument and timeframe) and what the panel was showing. A screenshot with the panel visible answers most questions immediately.

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