

Description:  
The CAVE PIPS version A

Averages Calculation

Simple moving average 309 □ (Calculated on close price)  
Simple moving average 321 □ (Calculated on close price)  
Simple moving average 297 □ (Calculated on close price)

Simple moving average 927 □ (Calculated on close price)  
Simple moving average 3708 □ (Calculated on close price)

Averages of Averages Calculation

Simple moving average 3 on Price Simple moving average 309  
Simple moving average 9 on Price Simple moving average 927  
Simple moving average 36 on Price Simple moving average 3708

Buy Signal when:

Close cross above Simple moving average 321 □ (This means that previous bar was closing below the Simple moving average 321)  
And  
Simple moving average 309 > Simple moving average 927  
And  
Simple moving average 927 > Simple moving average 3708  
And  
Simple moving average 309 > Simple moving average 3 on Price Simple moving average 309  
And  
Simple moving average 927 > Simple moving average 9 on Price Simple moving average 927  
And  
Simple moving average 3708 > Simple moving average 36 on Price Simple moving average 3708

Target Price TP and Stop Loss Calculation for Buy Signal

Calculate :  
Signal Bar close price □ Referred below as A  
MAX price in last 309 bars including signal bar □ Referred below as B  
MIN price in last 309 bars including signal bar □ Referred below as C  
Calculate (A+B+C)/3 □ Referred below as D  
Buy Signal Target Price  
D + (B-C)  
Buy Signal Stop Loss  
(2\*D) – B – (2\*Adjustment Factor) ( Adjustment factor will be an INPUT)

Sell Signal when:

Close cross below Simple moving average 297 ☐ (This means that previous bar was closing above the Simple moving average 297)

And

Simple moving average 309 < Simple moving average 927

And

Simple moving average 927 < Simple moving average 3708

And

Simple moving average 309 < Simple moving average 3 on Price Simple moving average 309

And

Simple moving average 927 < Simple moving average 9 on Price Simple moving average 927

And

Simple moving average 3708 < Simple moving average 36 on Price Simple moving average 3708

Target Price TP and Stop Loss Calculation for Sell Signal

Calculate :

Signal Bar close price ☐ Referred below as A

MAX price in last 309 bars including signal bar ☐ Referred below as B

MIN price in last 309 bars including signal bar ☐ Referred below as C

Calculate (A+B+C)/3 ☐ Referred below as D

Sell Signal Target Price

$D - (B - C) + \text{Adjustment Factor}$  ( Adjustment factor will be an INPUT)

Sell Signal Stop Loss

$(2 * D) - C + (3 * \text{Adjustment Factor})$  ( Adjustment factor will be an INPUT)

Trailing Stop

Calculate signal price

Calculate TP price

When closing price move more than 65% of distance between Signal price and TP price , Raise Stop loss price to breakeven

Expert Advisor INPUTS

Only the following:

Lot Size

Adjustment Factor

Magic Number

Others:

New Buy signal to be ignored if system already has open buy position. New Sell signal to be ignored if system already has open sell position

AT any time system will not have 2 buy open trades and will not have 2 sell open trades.