

Strategy:

It starts with orders pending above and below the price of X pip spaced between them, inserted on rounded price levels. When the price touches one of the two levels the x-grid is formed at a time

On each level at a distance of x pip open a buy and sell, divided into stop orders and limit orders,

orders size will be calculated according to the trend in which it is located

FLAT, LONG, SHORT

in SHORT trend, the SELL stop always has the largest size

BUY limit is not entered

BUY STOPs have small size

SELL small size limit, when it becomes SELL and the price goes above and reaches the next grid level up, place order for sell stop difference on the same level

in LONG trend, the buy stop always has the largest size

sell limit is not entered

the sell stop they have small size

small buy limit size but when it comes to buy and the price drops and reaches the next grid level below it is placed order for difference buy stop on the same level

when a level is already occupied by an order of the same size and type the order will be placed at the next higher or lower level up to a maximum of x levels

type size calculation

up to X dollars of balance / equity / budget
the largest fixed size of 0.03 lots
increases X lots
every \$ X

Example FLAT setting:

whether balance on equity or budget is \$ 4,000
increases 0.03 every \$ 1000 the size will be the following:

Buy stop 0,03
Sell stop 0,03
Buy limit 0,01
Sell limit 0,01

Balance 5000\$

Buy stop 0,06
Sell stop 0,06
Buy limit 0,02
Sell limit 0,02

from this will be calculated stop and limit orders according to the criteria described on the next page
FLAT, SHORT, LONG.

BuyStopSize : 0.03
SellStopSize : 0.03
BuyLimitSize : 0.01
SellLimitSize : 0.01

Flat: order stop = see type size calculation on the previous page

Order limit = (order stop / DF (divisor factor))

Order for difference = size of order stop – size for order limit

BuyStopSize : 0.01
SellStopSize : 0.03
BuyLimitSize : 0.00
SellLimitSize : 0.01

Short: sell stop = see type size calculation on the previous page

buy stop = (size sell stop / DF)

buy limit = 0 no order

sell limit = size sell stop / DF

Order sell for difference = size of sell stop – size sell limit

BuyStopSize : 0.03
SellStopSize : 0.01
BuyLimitSize : 0.01
SellLimitSize : 0.00

Long : buy stop = see type size calculation on the previous page

sell stop = (size buy stop/ DF)

sell limit = 0 no order

buy limit = size buy stop/ DF

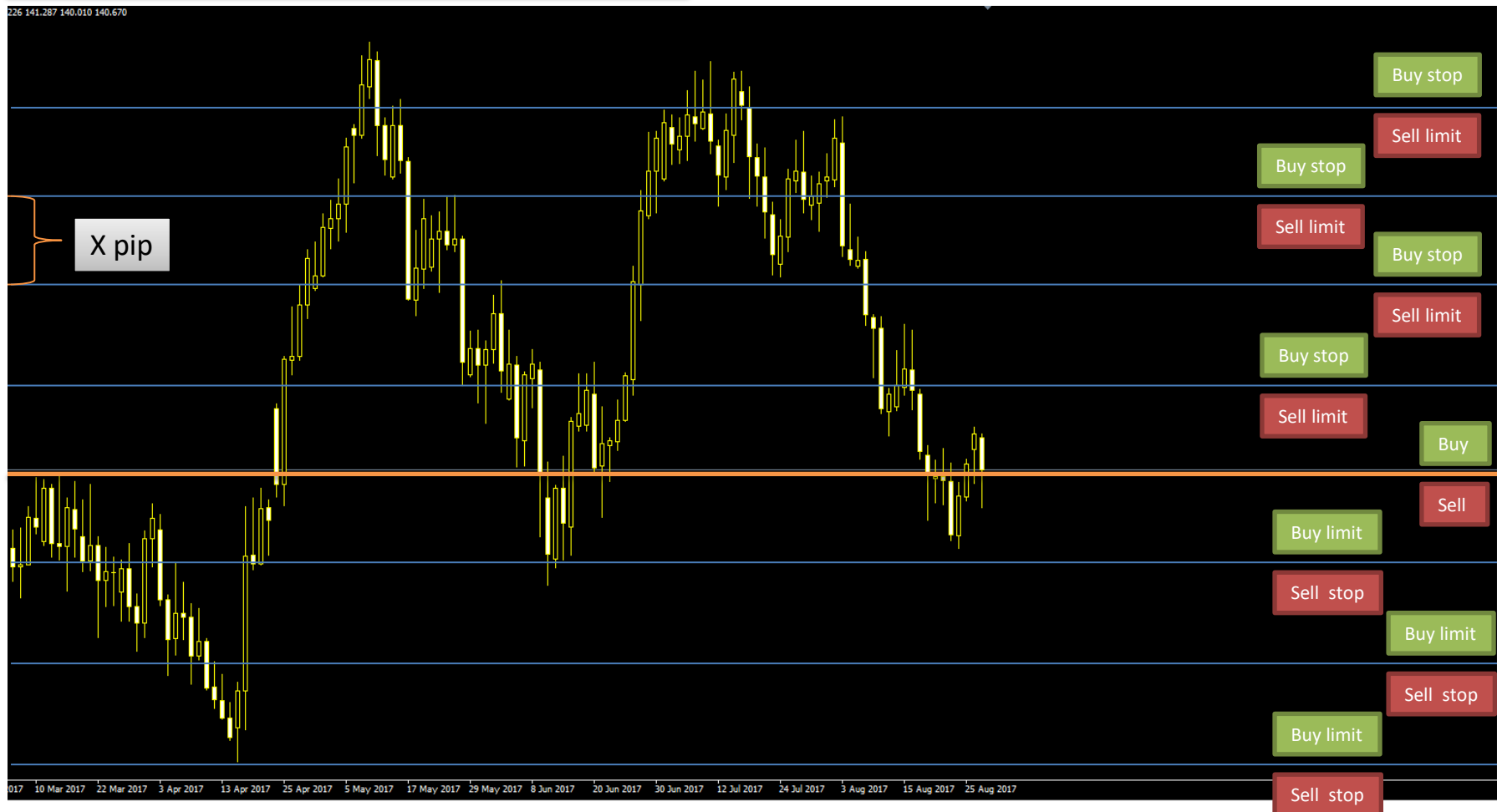
Order buy for difference = size of buy stop – size buy limit

CAUTION:

for SHORT, order by difference is just order sell stop

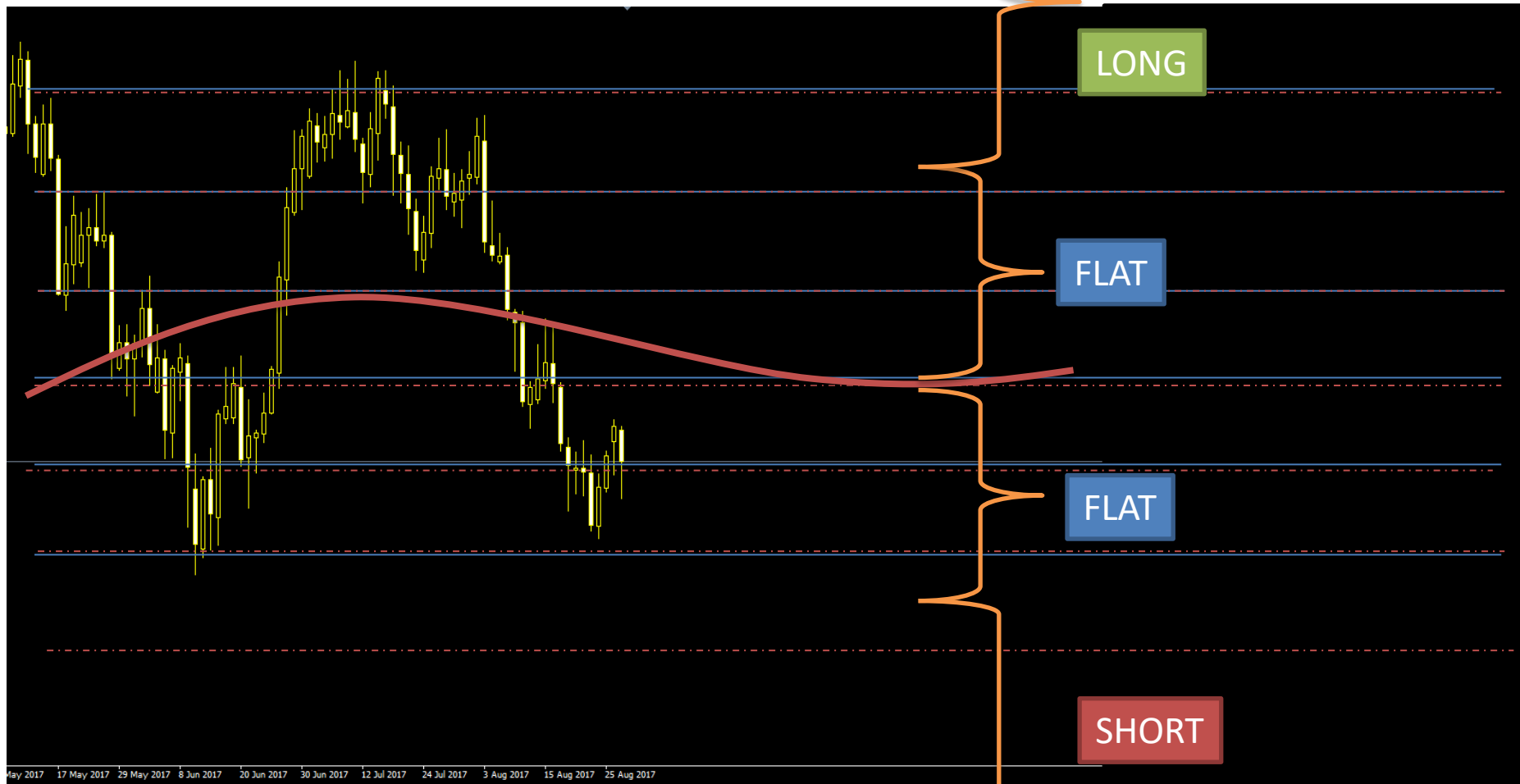
for the LONG function, order by difference is just buy stop

on each level you set up buy and sell orders (limit and stop)
according to the conditions outlined
the take profit is always on the next level



Example: Auto + Use Moving average

this example indicates the size to be calculated when the price is within the distance



When the price is within the distance from the mobile average, the size will be calculated in FLAT mode
when the price is above and off the distance the size will be calculated LONG
when the price is below but out of range the size will be calculated in SHORT mode

Photo 1: FLAT

BuyStopSize : 0.03
SellStopSize : 0.03
BuyLimitSize : 0.01
SellLimitSize : 0.01



Example:

Scenario	tipo	Ordine	Lotti	Prezzo	S / L	Take profit
2016.02.16 00:00	buy stop	1	0.03	1.12800		1.13590
2016.02.16 00:00	sell stop	2	0.03	1.11200		1.10410
2016.02.16 00:00	buy limit	3	0.01	1.11200		1.11990
2016.02.16 00:00	sell limit	4	0.01	1.12800		1.12010

Photo 2 FLAT

BuyStopSize : 0.03
SellStopSize : 0.03
BuyLimitSize : 0.01
SellLimitSize : 0.01



1) when the price rises and reaches a level opens the stop and limit orders and place the following orders on the top level

buy stop 0.03
sell limit 0.01

on the lower level

buy limit 0.01
sell stop 0.03

when there are 0.01 open orders on the levels
a buy stop or sell stop will be placed for a difference of 0.02

CAUTION:

for **SHORT**, order by difference is just order sell stop
for the **LONG** function, order by difference is just buy stop

Photo 3 FLAT

BuyStopSize : 0.03
SellStopSize : 0.03
BuyLimitSize : 0.01
SellLimitSize : 0.01



Photo 4 FLAT

```
BuyStopSize : 0.03
SellStopSize : 0.03
BuyLimitSize : 0.01
SellLimitSize : 0.01
```



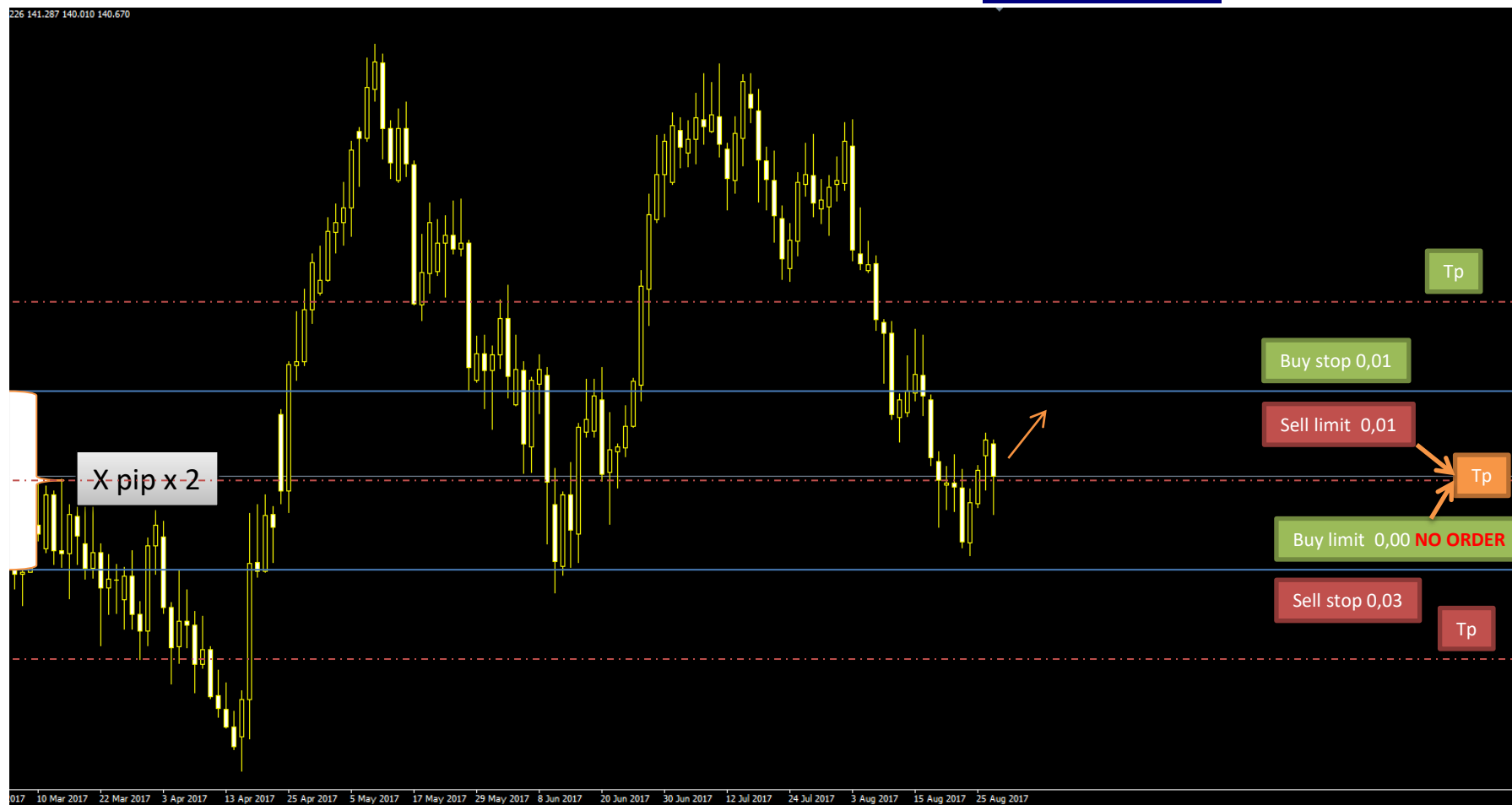
example:

when a buy limit of 0.01 starts and becomes a buy but the price goes against reaching the level below
By default, a buy stop 0.02 order will be placed

when a Sell limit of 0.01 starts and becomes a Sell but the price goes against reaching the level up
By default, a sell stop 0.02 order will be placed

Photo 1: SHORT

BuyStopSize : 0.01
 SellStopSize : 0.03
 BuyLimitSize : 0.00
 SellLimitSize : 0.01



Example:

Data/Orario	Tipo	Ordine	Lotti	Prezzo	S / L	Take profit
2016.02.16 00:00	buy stop	1	0.01	1.12800		1.13590
2016.02.16 00:00	sell stop	2	0.03	1.11200		1.10410
2016.02.16 00:00	sell limit	3	0.01	1.12800		1.12010

Photo 2: SHORT

BuyStopSize : 0.01
 SellStopSize : 0.03
 BuyLimitSize : 0.00
 SellLimitSize : 0.01



1) when the price rises and reaches a level opens the stop and limit orders and place the following orders on the top level

buy stop 0.01

sell limit 0,01

on the lower level

buy limit 0.00 NO ORDER

sell stop 0.03

CAUTION:

for SHORT, order by difference is just order sell stop

for the LONG function, order by difference is just buy stop

Photo 3 SHORT

BuyStopSize : 0.01
SellStopSize : 0.03
BuyLimitSize : 0.00
SellLimitSize : 0.01

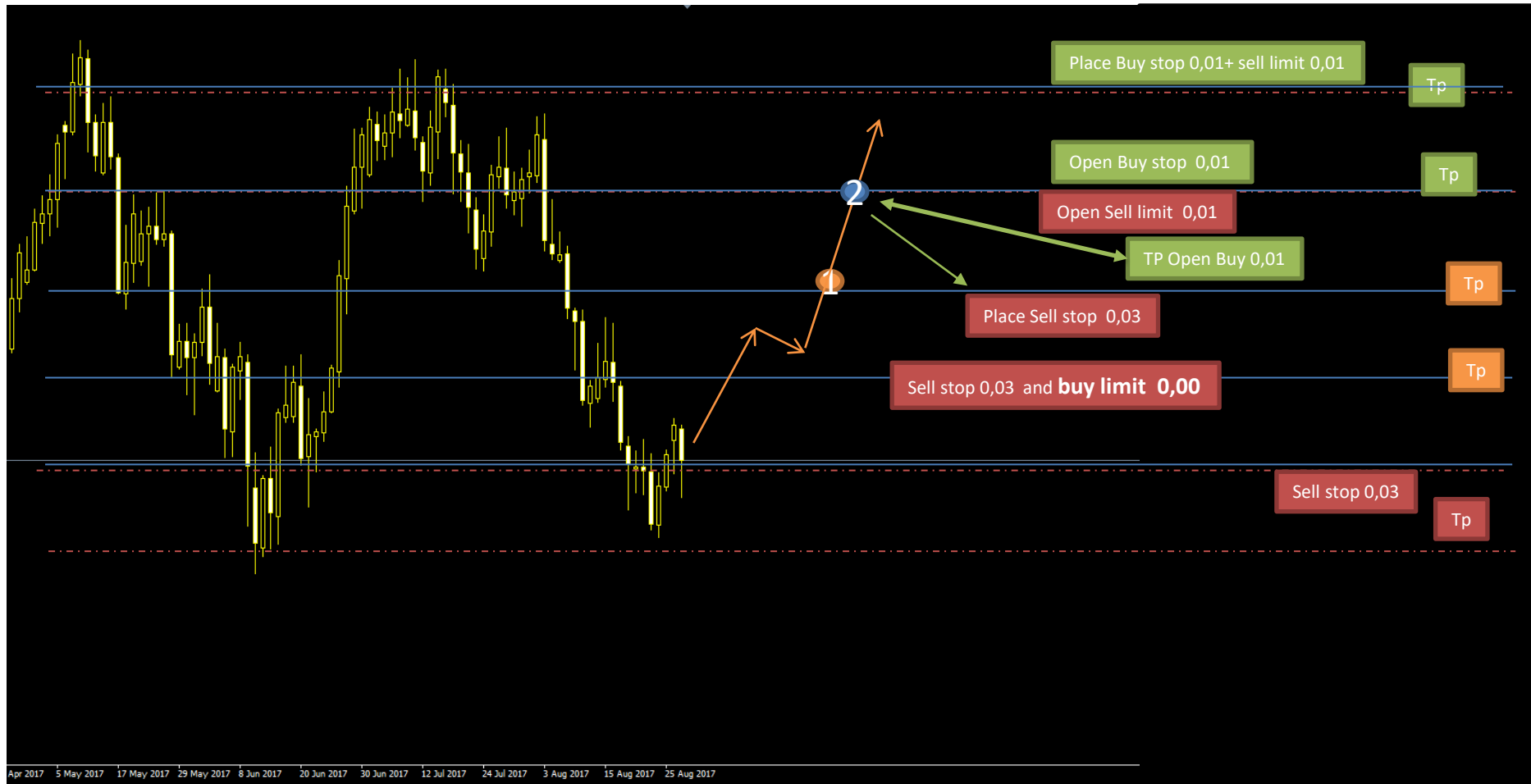


Photo 4: SHORT

BuyStopSize : 0.01
SellStopSize : 0.03
BuyLimitSize : 0.00
SellLimitSize : 0.01

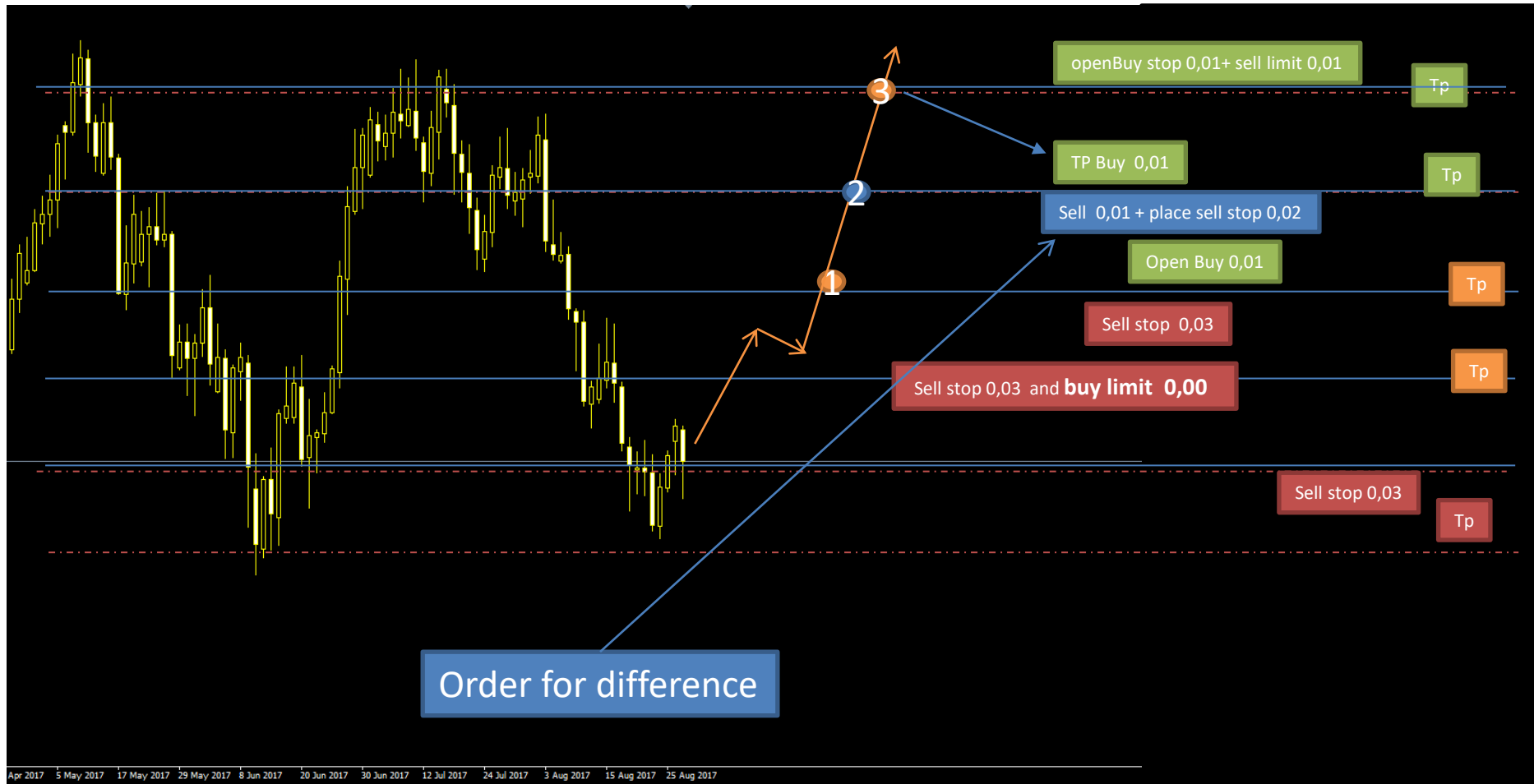
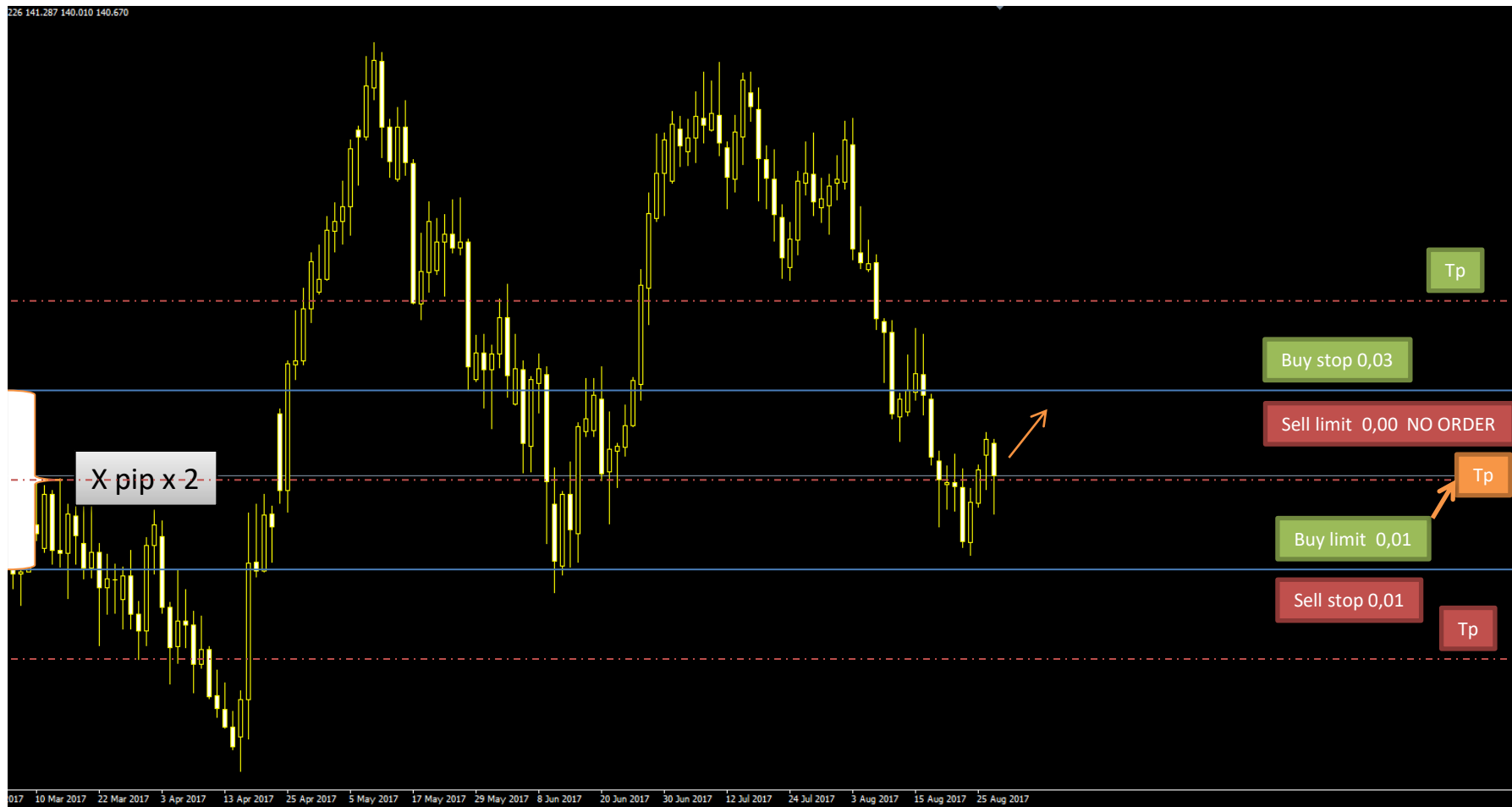


Photo 1: LONG

BuyStopSize : 0.03
SellStopSize : 0.01
BuyLimitSize : 0.01
SellLimitSize : 0.00

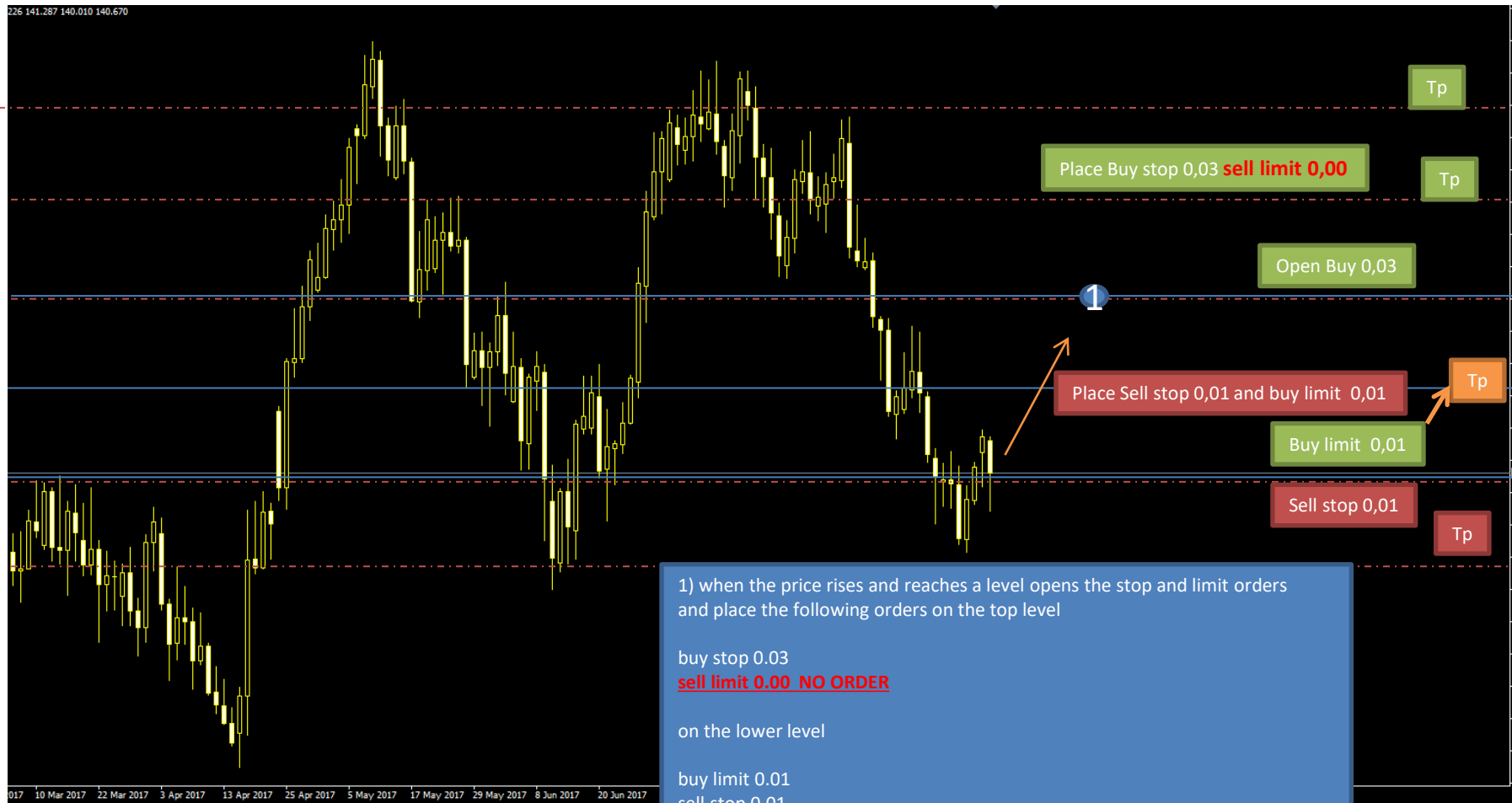


Example:

Data/Orario	Tipo	Ordine	Lotti	Prezzo	S / L	Take profit
2016.02.16 00:00	buy stop	1	0.03	1.12800		1.13590
2016.02.16 00:00	sell stop	2	0.01	1.11200		1.10410
2016.02.16 00:00	buy limit	3	0.01	1.11200		1.11990

Photo 2 LONG

BuyStopSize : 0.03
SellStopSize : 0.01
BuyLimitSize : 0.01
SellLimitSize : 0.00



1) when the price rises and reaches a level opens the stop and limit orders and place the following orders on the top level

buy stop 0.03
sell limit 0.00 NO ORDER

on the lower level

buy limit 0.01
sell stop 0.01

CAUTION:

for SHORT, order by difference is just order sell stop
for the LONG function, order by difference is just buy stop

Photo 3 LONG

BuyStopSize : 0.03
 SellStopSize : 0.01
 BuyLimitSize : 0.01
 SellLimitSize : 0.00



LONG trend, the buy stop always has the largest size

sell limit is not entered

i sell stop they have small size

small buy limit size but when it comes to buy and the price drops it is placed order for difference buy stop on the same level

Photo 4 LONG

BuyStopSize : 0.03
SellStopSize : 0.01
BuyLimitSize : 0.01
SellLimitSize : 0.00

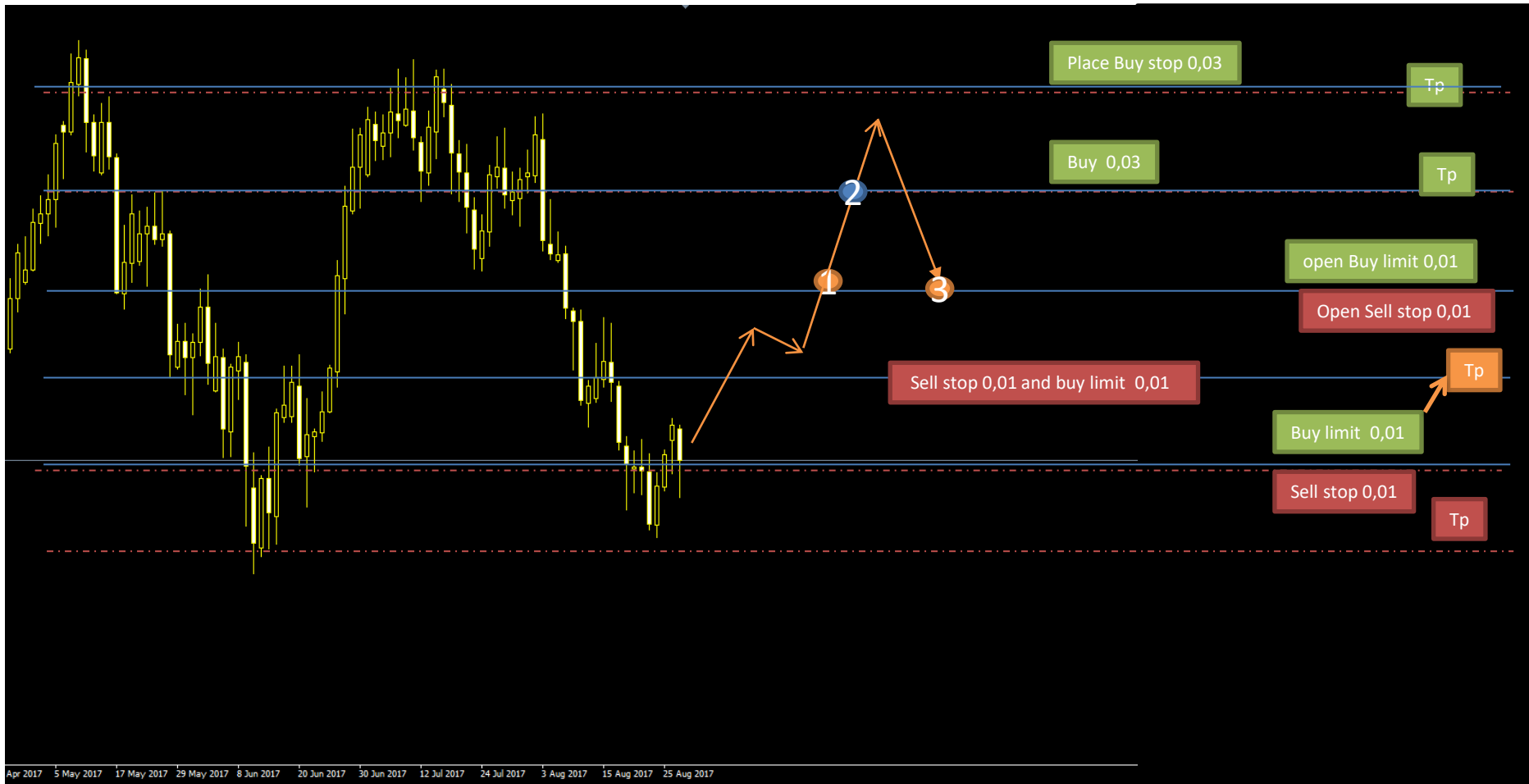
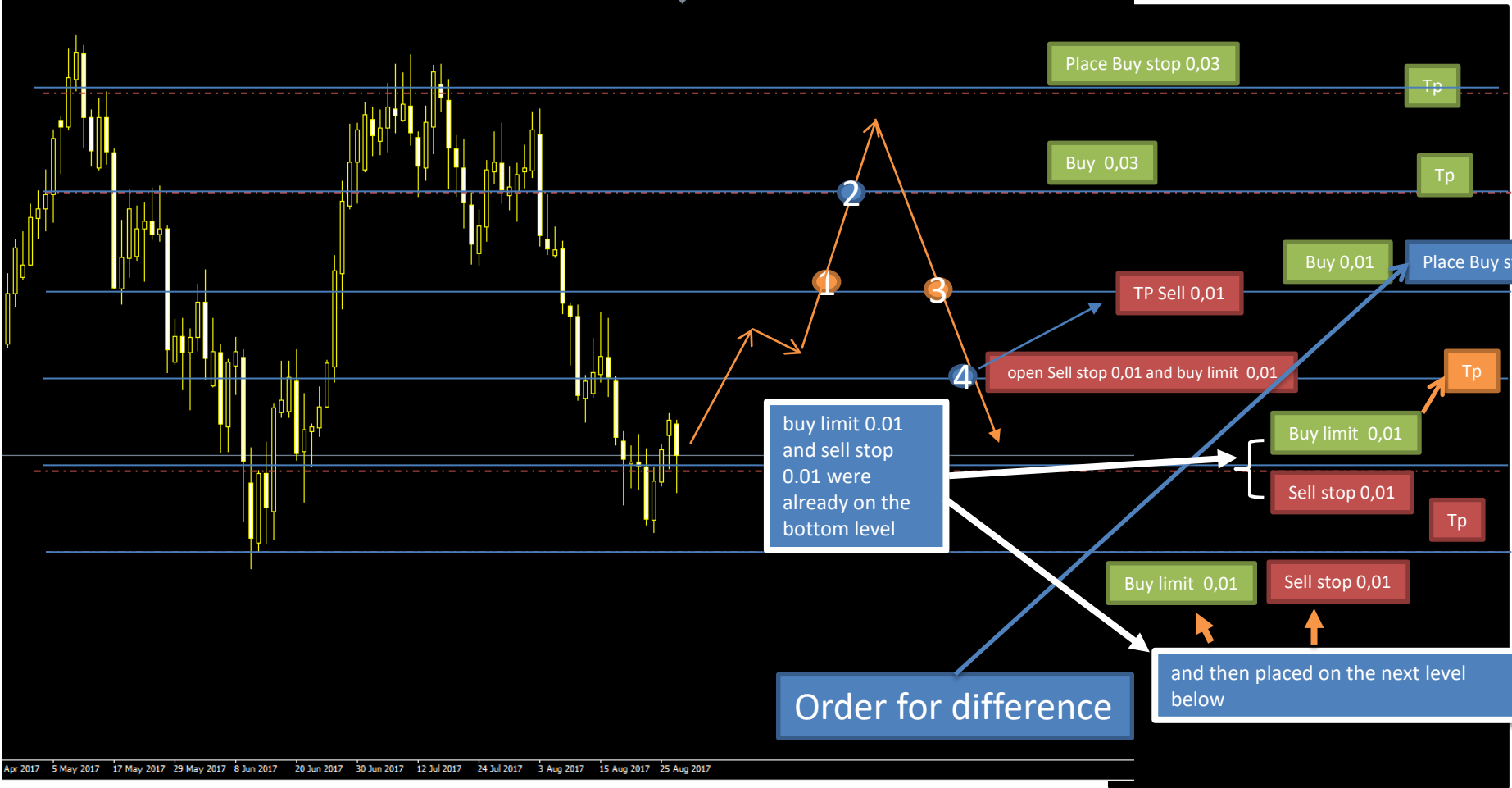


Photo 4 LONG

```
BuyStopSize : 0.03
SellStopSize : 0.01
BuyLimitSize : 0.01
SellLimitSize : 0.00
```



Mode Auto, short, long, flat
☐ Type_Size Balance, equity, budget

size minimum (0.03) to \$: X

☐ UseTakeProfit

☐ Custom_Budget

add size X

any increase in balance / equity / budget of X dollars

Divisor Factor X

<input type="checkbox"/> Use_Moving_Average	true
<input type="checkbox"/> TimeframeMA	1 Hour
<input type="checkbox"/> PeriodMA	50
<input type="checkbox"/> MethodMA	Simple
<input type="checkbox"/> PriceMA	Close price
<input type="checkbox"/> DistanceMA	100

<input type="checkbox"/> Spread_Adjust
<input type="checkbox"/> Max_Order
<input type="checkbox"/> Delete_Buy_Stop_Distance
<input type="checkbox"/> Delete_Sell_Stop_Distance

<input type="checkbox"/> Grid_Width
<input type="checkbox"/> Lives

<input type="checkbox"/> Close_Buy_Order_After_Day	1000
<input type="checkbox"/> Close_Sell_Order_After_Day	3000
<input type="checkbox"/> Slippage Max in pip	2
<input type="checkbox"/> Equity_Target	2001.0
<input type="checkbox"/> Use_Equity_Raise_After_Close	true
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<input type="checkbox"/> Run_Equity_Raise_Continuously	true
<input type="checkbox"/> Close_All_Now	true
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<input type="checkbox"/> Profitable_Trade_Amount	1.0
<input type="checkbox"/> Close_Pending_Only	false
<input type="checkbox"/> Use_Alerts	false

Fino a bilancio x size fissa
Dopo aumenta 0,03
Ogni x \$

level numbers higher and lower than the price, where you can place orders if the next level is busy with orders from the strategy

At the end of the job I need 5 types of files:

1. one without lock and deadline
2. one with lock account number
3. one with lock account number and expiry date
4. one with only expiration
5. one with lock cross (example EUR/USD)