Inputs and parameters:

fastMAperiod	Set the period for the fast EMA
slowMAperiod	Set the period for the slow EMA
donchian_Period	Set the period for donchian channels
atrKperiod	Set the period for the keltner channel
aTRperiod	Set the period for the ATR
max_positions	Max number of positions open per instrument at once
Risk per trade	Percentage of capital to risk per trade. ('2' = 2%)

Risk Management

```
Lot size is dependent on the distance in pips.
Dollar risk per trade = capital * risk per trade.
All trades risk the same dollar amount. ( Money management).
Ignore entry signals if number of trades open on pair > max_positions.
```

Strategy:

Long Entry

```
IF
        (Close Bearish) AND (Open-Close >  ATR+ATRStdDev) AND (FastEMA> Upper Keltner) AND
        (low != donchian_low) AND (Close > FastEMA)
THEN
        Enter Long, Fixed Stop Loss = Donchian_low*, capital at risk = risk per trade
                              *note that the stop loss should never change for a trade.
```

Long Exit

```
IF
        (Close<FastEMA) OR (FastEMA <= Upper Keltner)
THEN
        Exit All Long Positions
```

Short Entry

```
IF
        (Close Bullish) AND (Close-Open >  ATR+ATRStdDev) AND (FastEMA< Lower Keltner) AND
        (high != donchian_high) AND (Close < Fast EMA)
THEN
        Enter Short, Fixed Stop Loss = Donchian_high*, capital at risk = risk per trade
                              *note that the stop loss should never change for a trade.
```

Short Exit

```
IF
        (Close>FastEMA) OR (FastEMA >= Lower Keltner)
THEN
        Exit All Short Positions
```

BASIC LOGIC

Variables:

```
fastMA = EMA(period = FastMAperiod)
slowMA = EMA(period = SlowMAperiod)

keltner_ATR                       =   ATR(period = atrKperiod)
keltner_Upper                     =   slowMA + keltner_ATR
keltner_Lower                     =   slowMA - keltner_ATR

donchian_high = highest(high, period = donchian_Period)
donchian_low = lowest(low, period = donchian_Period)

spike_ATR = ATR(period = aTRperiod)
atr_stddev = stddev(source = spike_ATR, period =aTRperiod)
```

Conditions:

```
        //Spikebar------------------------------------------------
        if(candle_range>(spike_ATRr+atr_stddev))
                spikebar = True;
        else
                spikebar = False
        //Bullbar-------------------------------------------------
        if(close>open)
                bullbar = True;
        else
                bullbar = False;
        //Bearbar------------------------------------------------
        if(open>close)
                bearbar = True;
```

```
else
       bearbar = False;
//Buy Conditions---------------------------------------
if(
   bearbar,
   && spikebar == True,
   && keltner_Upper<fastMA,
   && close> fastMA,
   && low != donchian_low,
   )
   Enter buy(SL = donchian_low);
//Exit Long Trade--------------------------------------
if(
   Close < fastMA,
   or keltner_Upper >= fastMA,
   )
   Close all long positions;
```

Example Long Trade: