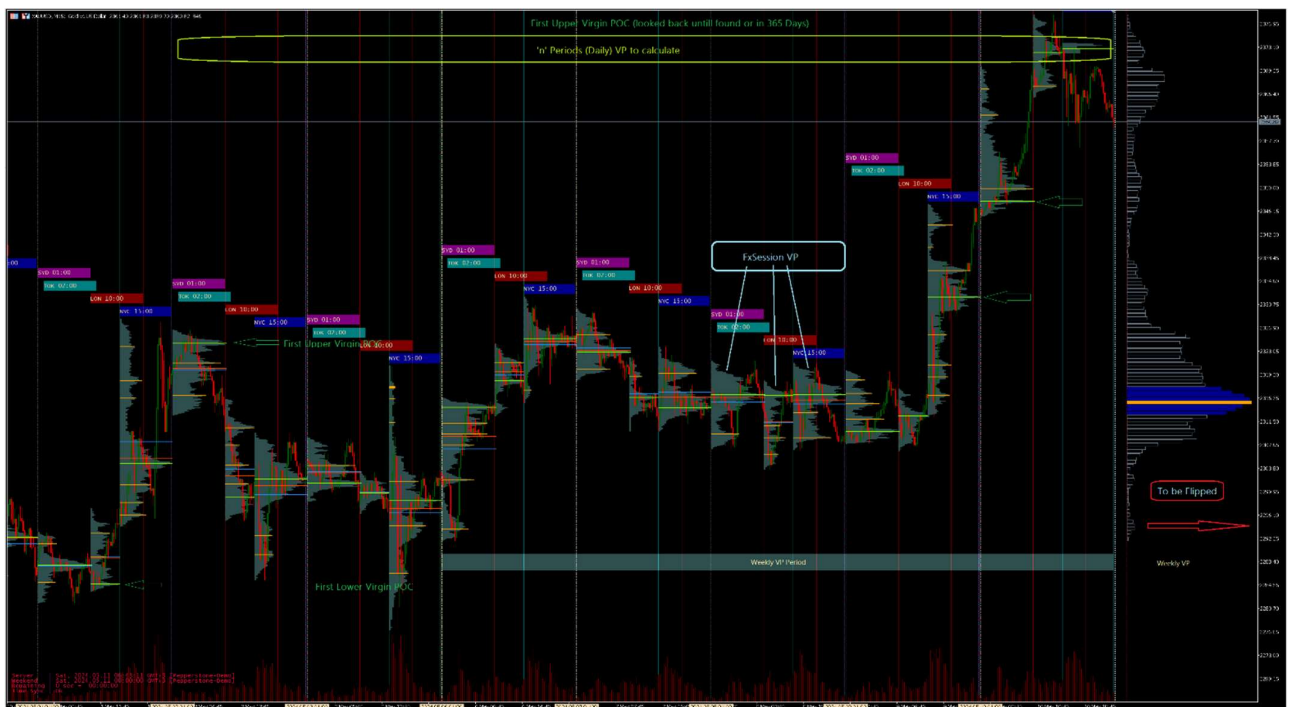


Volume Profile (VP) Mql5 Class

REQUIREMENT SPECIFICATIONS

- 1) VP Histogram(s)
 - a) VP Histo(a): Based on FxSession(s) or Daily Period plotted on Intraday Timeframe Chart.
 - b) VP Histo(b): Based on Weekly or Monthly Period plotted on the right hand side of the Chart.
 - c) Forex Market Session based on library from <https://www.mql5.com/en/code/48842>. The library takes care for DST and Broker's Offset.
 - i) Variable useFxSession = true, then three VPs on intraday chart:
 - (1) SydneyStart to LondonStart
 - (2) LondonStart to NewYorkStart
 - (3) NewYorkStart to SydneyStart
 - ii) Variable useFxSession = false, then plot single VP on intraday chart for Daily period.
 - d) Calculation Timeframe:
 - i) For FxSession and Daily VP, the data should be calculated on PERIOD_M1.
 - (1) For Broker's current day, FxSession VPs shall be plotted as the day progress and FxSession become active. Current active session should be kept updating on PERIOD_M1.
 - (2) For Daily VP current day data should be kept updated on PERIOD_M1.
 - ii) For Weekly and Monthly VP, the data should be calculated on PERIOD_M5.
 - (1) Weekly or Monthly VPs should be kept updating on PERIOD_M5.
- 2) Class to define 'Value Area (VA)' calculation percentage as double variable.
- 3) Class method getVP(SVPFxs VPFXS[], int pCount, int idxVPDay) where:
 - a) SVPFxs stands for structure array VP {double VAHigh, double POC, double VALow}.
 - b) pCount stands for number of previous VP(s) calculated.
 - c) idxVPDay stand for Broker's daily index.
- 4) Class method getVPWeekly(SVPWk VPWk, idxVPDay) where:
 - a) SVPWk stands for structure VP { double VAHigh, double POC, double VALow }.
 - b) idxVPDay stands for currDay.
- 5) Class method to return first Upper (lowest) VirginPOC above current prices and first Lower (highest) VirginPOC below current prices. Virgin POC(s) to be checked on PERIOD_M1.
- 6) Look and feel as below:



- 7) All calculated VPHisto to be plotted on chart to visual display purpose.
- 8) Calculated VAH, POC, VAL, Virgin POC(s) Upper and Lower to be plotted as OBJ_TREND.
- 9) The VP Class must be optimal in terms of performance.
- 10) Deliverable:
 - a) Demonstration version within 'x' days from order acceptance.
 - b) Final version within 'y' days from approval of demonstration version.
 - c) Mql5 source code of the Class.
- 11) Agreed price for the Order is USD xx.00