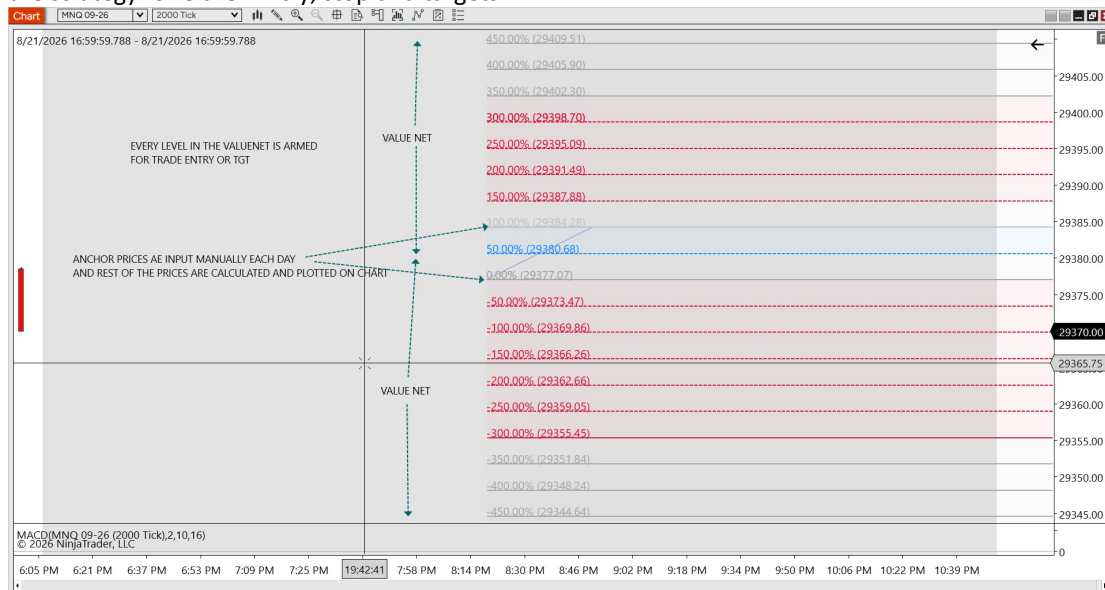


Value Net

Two Anchor levels are specified for each session for the Fib retracement tool, which maps out levels of 50% increment above and below price like below, by 9.25Am est. Each of these levels are used in the strategy for either Entry, stop and targets.



Indicator used for filter - MACD

Long allowed when Avg less than macd

Short trades allowed when Avg greater than macd



Order Entry

Each price level and the next level (example, -50% to -100%) act as the trade zone. If a candle closes from higher zone into the trade zone, then a sell MIT order is placed at the level just breached (normally above close price) which is 50% level OR 7688.25. **if the price is not triggered within the next 3 candles then the pending order at 7683.25 is cancelled.**



Trade Management

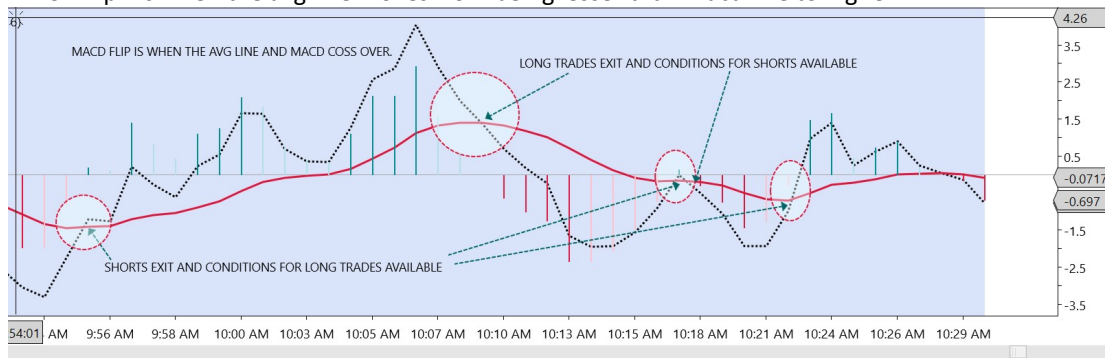
Notes - MACD filter for direction

When a long trade is in play any reversal set up (for shorts) is ignored as long as the MACD, AVG line is lesser than the MACD line. The long trade continues to be in play until exit. Similarly for short trades - the trade is in Play until there is MACd flip.

Long trades entry valid only when Avg line is lesser than Macd line.

Short trades valid only when AVG line is higher than Macd line.

MACD flip - Is when the avg line moves from being lesser than macd line to higher.

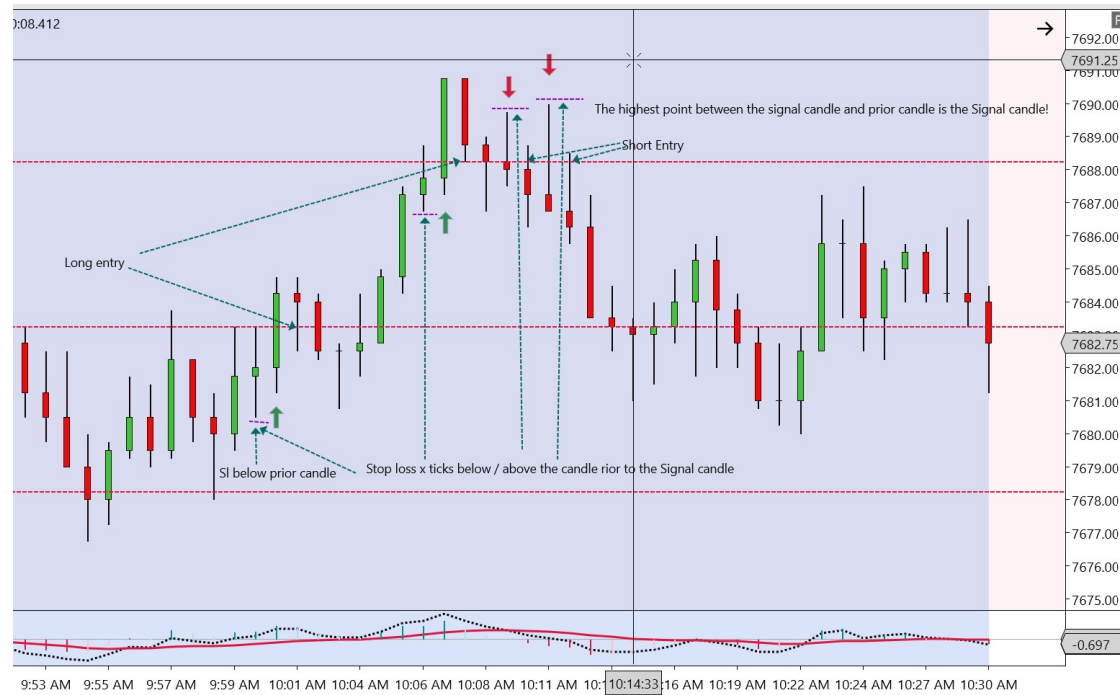


When a Macd Flip happens within a trade then the trade is closed.

A pending order is cancelled when a macd flip happens to negate the trade validity.

Stop Loss placement -

Above the highest point between the VN/signal candle and the candle prior.



TARGET

The next nearest price / valueNet level in the direction of trade.

Money management

- Number of contracts to trade setting
- Stop loss moved breakeven plus ticks when x% of target reached.
- Max loss per session
- max profit per session

Strategy settings

- Trade start time
- Trade End time (no trades after this time)
- Close all trades and strategy at time -