



STUFIC, VERSION 12.33

PARAMETERS UPDATE 23rd Jan 2016

For latest version please check sites:

<https://www.mql5.com/en/market/product/10080>

<http://stufic.com> – in progress

About:

Stufic system is primary developed for real accounts of 10.000 USD and more. System is used for our own trading from January 2015. There are no things which we don't like. It's specially designed for us and our primary target is the best stability across the years. We recommend You use adequate lots for real trading. We are testing with 10.000 USD and with fixed lot size of 0.1 lots (with no money management) but in real we always look on backtest drawdowns. Then we determine the proper volume.

Using multiple settings (more instruments) into a single account depends on your balance which is going hand in hand with the possibility of reducing/increasing lot sizes. We are using this settings for our 50K USD account and leverage 100:1 but it can be adjusted yourself based on your mindset:

\$ 1.000 = 0.01 lots (only 1 or 2 settings)

\$ 10.000 = 0.05 (2 - 3 settings)

\$ 25.000 = 0.10 (4 and more settings)

\$ 50.000 = 0.15 (covering complete portfolio of EURUSD, AUDUSD, GBPUSD, GBPJPY, AUDNZD, USDCAD, NYDUSD, USDJPY, EURGBP)

Basic Parameters:

StrategyName = Stufic / name your EA for journal tab and log

CommentShortcut = 12.3 / shortcut for identifying orders of this version of EA in comments

SetStartDate = 14.01.2016 / date of actual set file (its good to know the age of settings)

Magic Number Base = 800 / Basic Magic Number starting point for identifying trades of STUFIC and its indicators. Its important to set different Magic Numbers when you use STUFIC on more charts.

Please remember that Stufic has five indicators which can working as a groups of trades.

Each group has its own magic number which is connected with Magic Number Base.

WPR = 01, CCI = 02, STO = 03, MA = 04, ECR = 05.

Finally one Stufic will use magics 80001, 80002, 80003, 80004 and 80005 in this case.



M5_Bar_EA = true / Special EA which is based on opening price of M5 candles. Perfect for high accuracy testing with *Open Price Method* (its processor time saving optimizing) - results are the same like *Every Tick Mode* and like real trading!

Set it true if you want to optimizing with *Open Price Method* such as *Every Tick Mode*. Remember to make everytick confirmation before use in real and also don't set it to false if you optimize with true.

GMT_Offset_Winter = 2 & **GMT_Offset_Summer** = 3 / Greenwich Mean Time offset for winter and summer time. Adjust offset to your broker GMT. We are testing on data with GMT_Offset_Winter +2 and GMT_Offset_Summer +3 (its with Daylight Saving Time). Please ask your broker which GMT you have in your MT4 platform. before

Portfolio management:

These settings are global. It means that they are used for all indicators and trades of Stufic system.

Lots = 0.1 / fixed basic lot size. It's recommended to use fixed lot in optimization because you can see if your test have constant power

MoneyManagement = false / Lot size will be adapted to each 10000 USD amount.

Example: when balance is increased to 20000 USD, Lot 0.1 will be $(20000 / 10000) * 0.1 = 0.20$ lots

MaxAllowedLotSize = 10.0 / set your maximum acceptable lot size

MaxAllowedSpread = 40 (points) / New trades will be opened only when spread is smaller or equal MaxAllowedSpread. Five digits brokers use 40 = 4.0 pips. Four digits brokers use 4 = 4.0 pips.

SL and TP global parameters:

These settings are also global – used for all trades.

SLTP_tr_start_hours = 36 (hours) / give some time to trailing take profit and trailing stop loss.

When Stufic place and order (Stop or Market) this value freeze trailing stop loss and trailing take profit for stated hours.

SL_tr_spike = 350 (points) / for unexpected positive spikes and big movements you can use this parameter. It activate and tighten trailing stop loss to SL_tr_Offset from actual Ask/Bid price. If SL_tr_spike is above 0 it is activated. When there is a big „*spike*“ candle on the market (news for example) stop loss is tightened.

NOTES:

SL_tr_spike has higher priority than SLTP_tr_start_hours because we want to keep new fast profits! SL_tr_spike is respond to H1 timeframe and its automatically adjusted (for M1, M5, M15, M30 or H4, D1, W1) by used Timeframe of each indicator.

SL_tr_Offset = 300 (points) / depends on SL_tr_spike. Actual stop loss will be moved to distance of SL_tr_Offset from Bid price when last candle was bigger than SL_tr_spike.



Group Settings:

These settings are applied to groups of orders of every indicator

StopStartDistance = 100 (points) / it will place **STOP** orders instead of **MARKET** orders. This advantage activate **TRAILING STOP ORDER** which follow better price in the predefined distance (points).

OrdDistanceOpen = 100 (points) / it never open new trade if the price is not far than OrdDistanceOpen from the same indicator order. **OrdDistanceOpen is like a safety space** around Order Open Price.

OrdMinutesDelayOpen = 120 (minutes) / it never open new trade of the same indicator if there is no required delay after last open

OrdMinutesDelayClose = 60 (minutes) / it never open new trade of the same indicator if there is no required delay after last close

Portfolio Indicators:

Stufic is portfolio EA. So, you have the option to choose which indicators will produce sigbals for new trades. There is no weight and it not depends on order.

Remember to try test of correlation if you have a plan to use more indicators.

They can produce new orders in the same time.

WPR = true/false

Williams %R and candles trend; small amount of trades but very stable for some markets

CCI = true/false

CCI special cross: amounts of trades; good for faster trading, not good for some markets

STO = true/false

Stochastic levels and cross; very stable on 90% of all markets, average amount of trades

MA = true/false

LW and Exp Moving Averages cross with matrix of CCI values; its makes nice trades on exotic pairs

ECR = true/false

Exponential MA, candles and RSI combination; for all instruments

Similar parameters for all indicators:

These parameters are similar (or the same) for all indicators groups.

NOTES:

XXX mean WPR, CCI, STO, MA, ECR in this case:



XXX_Timeframe = M15 / Timeframe which will be used for this indicator.

Sure, you can combine more timeframes with one Stufic EA. Let's run and enjoy your portfolio!

XXX_MaxOrders = 3 / how many orders can be opened by this indicator for each direction.

Value of 3 means 3x SELL and 3x BUY.

Some instruments and Timeframes are good with MaxOrders = 1.

XXX_Hedging = true / allow hedging or not, if there are BUY orders, SELL must wait for closing and vice versa. There is false generated by optimization in the most of cases.

XXX_SLTP_Atr = 0 / ATR period. ATR of defined **XXX_Timeframe** will be used for stop loss, take profit, trailing stop loss and trailing take profit.

0 means ATR deactivated; From 1 to 100 and more = ATR used.

If ATR is used XXX_SL, XXX_TP, XXX_SL_tra, XXX_TP_tra are changed from points values to multiplier values!

XXX_SL = 2000 (points) or 10.0 (multiplier) / Stop Loss in points (100 = 10 pips with five digits brokers). Stop Loss will be placed when market order is realized or when STOP order change to market order (STOP orders have no stop loss immediately but it is placed after converting to real order).

XXX_TP = 1600 (points) or 10.0 (multiplier) / Take Profit. The same principle like stop loss.

XXX_tra_individual = true / Individual size of trailing will be used if true. It means that XXX_SL size will be changed to XXX_SL_tra.

XXX_SL_tra = 1200 (points) or 5.0 (multiplier) / Trailing stop loss will be used after stated hours by **SLTP_tr_start_hours** of order.

XXX_TP = 800 (points) or 5.0 (multiplier) / Trailing take profit. The same principle like stop loss.

NOTES:

ATR Info: If you are using XXX_SLTP_Atr than you must use values instead of points

Applies to XXX_SL, XXX_TP, XXX_SL_tra, XXX_TP_tra = from 3.0 up to 20.0 +/-.

XXX_LocTimeZone = London / Just choose your preferred world trading timezone or combination by world location, instead StartHour and EndHour parameter (below) will be used.

XXX_TimeZone = -1 / we divide day to **230 timezones** which cover all important trading timezones. If you set -1 TimeZone is not active and StartHour and EndHour parameter (below) will be used. Otherwise StartHour and EndHour will be set by predefined TimeZone. Its very useful for consistent optimizing of the EA.

NOTES:

You can check timezones from 0 to 230 here <http://tools.parbest.com/>

XXX_DisableDay = Disabled / There are global settings of trading days for all indicators but this parameter can discard one day specially for selected indicator.

NOTES:

Priority of Time zones (high to low):

XXX_DisableDay (+all days below)

XXX_LocTimezone



XXX_TimeZone
StartHour & EndHour

And what about minutes?

StartMinute, EndMinute are used everytime and are combined with XXX_LocTimeZone, XXX_TimeZone and StartHour and EndHour!

XXX_SL_Group = 3000 (points = 300.0 pips) / Indicator group stop loss based on bulk profit ideology. XXX_SL_Group is activated when XXX_MaxOrders is over 1 and sum of points = XXX_SL_Group.

If XXX_SL_Group will reach higher sum of points of indicators orders it starts trailing = like high water mark. When sum of orders drops below high water mark all orders are closed.

NOTES:

The plan is easy. Reach a sum of pips with more orders and than activate safeguard which can keep our break even!

XXX_TP_Group = 2000 (points = 200.0 pips) / Indicator group take profit based on bulk profit ideology. It closing all positions of specific indicator when sum of orders reach predefined sum of pips.

NOTES:

XXX_SL_Group and XXX_TP_Group adds (+) pips of profit SELL and profit BUY orders and deduct (-) losing SELL and BUY pips.

XXX_Period = 50 / Number of bars for selected indicator. Bars depends on XXX_Timeframe

XXX_Reverse = false / Will produce opposite signal (BUY = SELL and vice versa)

Special Williams %R parameters:

WPR_Shift = 3 / Previous candles shift of Williams %R

WPR_Level = 0 / maximal level of Williams %R of actual bars; Between: 0 - 80

Special Commodity Channel Index parameters:

CCI_PeriodPlus = 30 / CCI slow period offset = **CCI_Period** + **CCI_PeriodPlus**.

CCI_EMA_Period = 26 / Period of Exp. Moving average filter.

CCI_ZeroOffset = 0 / Indicator boundaries are approximately between -240 to +240, so Zero Offset means offset from 0 level which will be accepted for signal. Example: CCI_ZeroOffset = 180 will produce valid signal when CCI will be over 180 level and also for opposite below -180.



Special Stochastic indicator parameters:

STO_Slow_K = 21 / Slow Stochastic K period

STO_Slow_S = 10 / Slow Stochastic Slowing

STO_Fast_K = 5 / Fast Stochastic K period

STO_Fast_S = 2 / Fast Stochastic Slowing

STO_Level = 20 / Stochastic levels are from 100 to 0. This value is used for both sides. 20 means levels 100-20 = 80 and 0+20 = 20.

Special Moving Average indicator parameters:

MA_LW_Period = 80 / Linear Weighted Moving Average; 50 – 120

MA_EX_Period = 40 / Exponential Moving Average; 20 – 100

MA_CCI_Period = 36 / CCI buffer filter period; 20 – 55

MA_TrendBars = 36 / CCI buffer, number of bars; 3 - 12

Special EMA, RSI indicator parameters:

ECR_EMA_Period = 24 / Exponential Moving Average; 16 – 50

ECR_100_Offset = 0 / Uni filter level offset; -50 up to +50

ECR_50_Offset = 0 / RSI filter level offset; -35 up to +35

Portfolio Time filter parameters:

StartHour = 0 / From 0 to 23 hour. StartHour defining the start of markets monitoring for new signals. Trailing Stop Losses and Take Profits are controlled whole time and not depends on StartHour. If XXX_LocTimeZone or XXX_TimeZone is used StartHour will be ignored.

EndHour = 0 / From 0 to 23 hour. If XXX_LocTimeZone or XXX_TimeZone is used EndHour will be ignored.

StartMinute = 5 / Define your preferred minute for new trades. We dont like opening trades on the hour, so we are using 5 minute.

EndMinute = 55 / We would like to finish opening new trades before some news which are often in whole hour.



Sunday = true / Disable opening of new orders for selected days. SL and TP is managed whole time.

Monday = true; / One day can also be switched off using XXX_DisableDay of selected indicator

Tuesday = true;

Wednesday = true;

Thursday = true;

Friday = true;

Protection parameters:

MaxUsedMargin = 70 / New orders will not be accepted when this level of margin will be reached

MinimalBalance = 3000 / Absolute value of minimal balance on your account accepted for opening new trades

MaxRiskCloseAll = 30 / Set maximal drawdown in % value which close all positions

MaxRiskExpertRemove = false / Stufic will be removed from MetaTrader if true and if MaxRiskCloseAll level will be reached in actual floating profit.

Speacial monitoring parameters:

SaveValuesToCSV = true / This parameter prevents the loss of values such as Highest Equity, Lowest Equity, Maximal Spread, Minimal Spread which can be lost due to MetaTrader restart.

SaveValuesCSVFilename = "" / Its filename. If you leave empty the filename will be „values-MagicNumberBase-AccountNumber.csv"

SaveValuesToCSVMinutes = 30 / Save values every SaveValuesToCSVMinutes minutes

SoundAlert = false / Sound notification if Stufic open or close orders. You can choose another sounds in your ProgramFiles/MetaTrader folder.

Optimization parameters:

Stufic using speacial method for testing. It is appropriate to make the best use of the possibilities MetaTrader and genetic optimization.

HideInfo = false / Hide Control Panel (if you dont like it)

HideInfoBG = false / Hide only background of Control Panel

PanelColor = clrDarkGoldenrod / Change the color of Control Panel, see color at mq15.com



GA_ScoringMethod = SQN / You can choose special method for optimization of STUFIC EA.
This method produce speacial value for genetic algorithm. You can see this value in OnTester column.

You can choose one of:

- **Balance/Equity Drawdown ratio** / this method is based on ratio between Balance or Equity and Drawdown
- **Weight method** / special weighted value which cover drawdown, profit, number of trades, expected payoff and profit factor
- **STUFIC Score & OutOfSample profit** / this method combine System Quality Number with OutOfSample profit (OutofSample is based on data after PeriodEndDate below).
If you see this number in your reports 5.31001450 it means SQN = 5.31 and OutOfSample profit is 1450 USD.
- **SQN** / Pure System Quality Number based on Van K Tharp formula
- **SQN Score** / SQN with score based on number of trades

MinStopLevelTesting = 20 / Set your StopLevel for testing (because some brokers have fake StopOut it better to count with some amount of StopLevel)

MaxDrawdownRatio = 0.2 / Genetic Algorithm will be affected by this ratio. If you perefer optimization results with drawdown smaller than 20% from your deposit, set it to 0.2.

MinProfitRatio = 0.5 / Lets play with Genetic Algorithm. Say them that you want to get results with profit of 50% from your deposit.

PeriodEndDate = 2015.05.01. / YYYY.MM.DD, Hide data from optimization to Our Of Sample period using this date.

Yeah. Its a forward test. How to? Select Use Date and From: To: in Strategy Tester. PeriodEndDate must be set to few weeks before the end of testing date.

Example: From 2012.05.01 To: 2015.12.01 and PeriodEndDate: 2015.05.01.

Genetic algorithm will use only 2012.05.01 to 2015.05.01 date but this 2015.05.01 to 2015.12.01 is your OutOfSample result.

If you have any questions please contact us on info@parbest.com or info@tomashruby.com