

# Custom Strategies:

Changes will need to be made to **Bot\_Class.py**, **TradingStrats.py** and **app.py** in order to add a custom strategy or new TP/SL function.

TradingStrats.py:

Create a new function to contain your strategy, it should have the following definition at the bare minimum:

```
def <Strategy Name>(Trade_Direction, current_index, ...(Any indicators you need for the strategy)):
```

So for example if I wanted to make a simple ema crossover strategy with two EMA's, I would have this definition:

```
def ema_crossover(Trade_Direction, current_index, ema_short, ema_long):|
```

inputs: the two required fields Trade\_Direction and current\_index & then two ema's which we will pass in for our strategy.

Now the Trading logic:



If we wanted to go short when the ema\_short crosses below the ema\_long, see 1<sup>st</sup> crossover above.

We would look for a candle where the ema\_short is below the ema\_long and on the

previous candle the `ema_short` was above the `ema_long`. We would enter a short here, by setting `Trade_Direction` to 0 (indicating a short).

Code:

Similarly for the long we would look for a candle where the `ema_short` is above the `ema_long` and on the previous candle the `ema_short` was below the `ema_long`.

So together this would give the Code:

```

698 def ema_crossover(Trade_Direction, current_index, ema_short, ema_long):
699     if ema_short[current_index-1] > ema_long[current_index-1] and ema_short[current_index] < ema_long[current_index]:
700         Trade_Direction = 0
701     elif ema_short[current_index-1] < ema_long[current_index-1] and ema_short[current_index] > ema_long[current_index]:
702         Trade_Direction = 1
703     return Trade_Direction
704

```

Next in `update_indicators()` in `Bot_Class.Bot` we need to add an `elif` clause that generates the `emas` for us when `self.strategy == 'ema_crossover'`:

```
elif self.strategy == 'ema_crossover':
    Close = pd.Series(self.Close)
    self.indicators = {"ema_short": {"values": list(ema_indicator(Close, window=20)),
                                     "plotting_axis": 1},
                       "ema_long": {"values": list(ema_indicator(Close, window=50)),
                                    "plotting_axis": 1},
                       }
```

We define each indicator we need in a Dict object like so:

```
{ "ema_short":
  {
    "values": list(ema_indicator(Close, window=20)), ← this generates an EMA of window size 20 for us
    "plotting_axis": 1 ← this is needed to graph the trades correctly, see end of document for info on plotting_axis.
  },
  ....
}
```

Now in `Bot_Class.Make_decision(self)`: we need to add another `elif` clause to call our strategy to see if we get a signal to enter a trade:

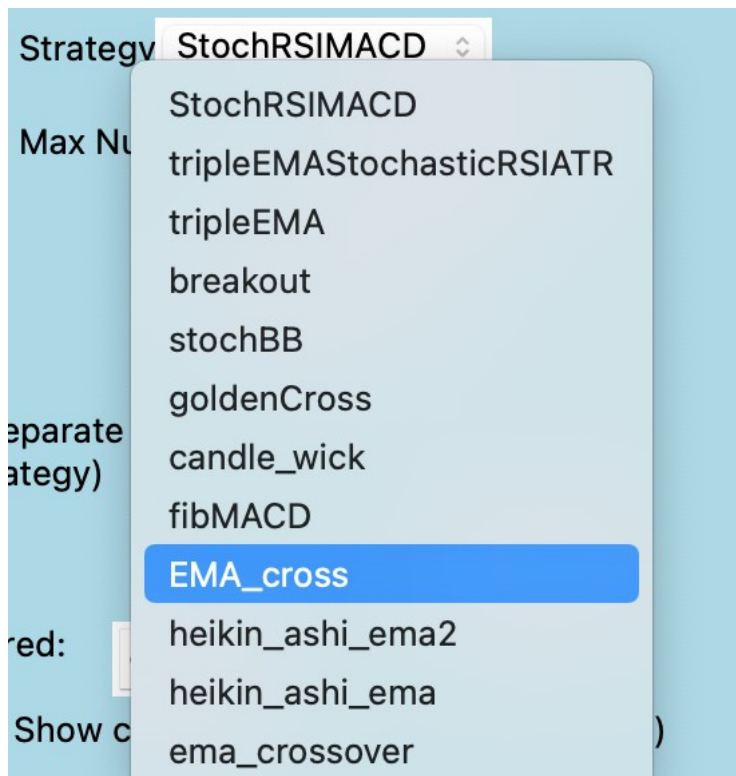
```
elif self.strategy == "ema_crossover":  
    Trade_Direction = TS.ema_crossover(Trade_Direction, self.current_index,  
                                        self.indicators["ema_short"]["values"],  
                                        self.indicators["ema_long"]["values"])
```

You can now run the strategy directly from the backtesting script by replacing the strategy name with “ema\_crossover” in \_\_main\_\_.

To get the strategy to display in the UI we need to make a change to app.py:

```
328 strategy_options = ["StochRSIMACD", "tripleEMASTochasticRSIATR", "tripleEMA", "breakout", "stochBB", "goldenCross",  
329 "candle_wick", "fibMACD", "EMA_cross", "heikin_ashi_ema2", "heikin_ashi_ema", "ema_crossover"]  
330 strategy = StringVar()
```

It will now display on the dropdown for the UI:



← see here

# plotting\_axis:

This is needed for the new graphing functionality I've added, there's not much to this other than selecting the correct axis for the trade graph to display nicely:

Axis 1: this is where the candle sticks are displayed, so if you have any indicators you want to display overlapping the candles you can give that indicator a "plotting\_axis": 1.

Axis 2: this is where volume is displayed, I just have it in as a line graph but it isn't hard to change to bars if that's something you wanted to do. If you want any indicators to overlap with the volume chart you would give them a "plotting\_axis": 2.

Any Axis higher than 1 is found below the main candlestick chart:

So if you want overlap between any indicators say a fast and slow stochastic you might give them both "plotting\_axis": 3 so that they are separated from the candles but still overlap with each other.

See Image on plotting\_axis:



plotting\_axis: 1

plotting\_axis: 2

plotting\_axis: 3

plotting\_axis: 4

plotting\_axis: 5