Blessing

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目录

Blessing

1.1 函数说明

1.2 外部参数集

- TradeComment = "Blessing 3.9.5";

- EANumber = 1; // Enter a unique number to identify this EA

- EmergencyCloseAll = false; // Setting this to true will close all open orders immediately

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- LabelAcc = "Account Trading Settings:";

- ShutDown = false; // Setting this to true will stop the EA trading after any open trades have been closed

- StopTradePercent = 10; // percent of account balance lost before trading stops

- NanoAccount = false; // set to true for nano "penny a pip" account (contract size is $10,000)

- PortionPC = 100; // Percentage of account you want to trade on this pair

- MaxDDPercent: 最大回撤率 (%50)

- MaxSpread = 5; // Maximum allowed spread while placing trades

- UseHolidayShutdown = true; // Will shutdown over holiday period

- Holidays = "18/12-01/01"; // List of holidays, each seperated by a comma, [day]/[mth]-[day]/[mth], dates inclusive

- PlaySounds = false; // will sound alarms

- AlertSound = "Alert.wav";

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- LabelIES = "Indicator / Entry Settings:";

- B3Traditional = true; // Stop/Limits for entry if true, Buys/Sells if false

- ForceMarketCond: 市场趋势方向，0 趋势向上，1 趋势向下，2 区间，3 关闭，如果不为 3，将指定趋势方向。

- UseAnyEntry = false; // true = ANY entry can be used to open orders, false = ALL entries used to open orders

- MAEntry = 1; // 0 = Off, 1 = will base entry on MA channel, 2 = will trade in reverse

- CCIEntry = 0; // 0 = Off, 1 = will base entry on CCI indicator, 2 = will trade in reverse

- BollingerEntry = 0; // 0 = Off, 1 = will base entry on BB, 2 = will trade in reverse

- StochEntry = 0; // 0 = Off, 1 = will base entry on Stoch, 2 = will trade in reverse

- MACDEntry = 0; // 0 = Off, 1 = will base entry on MACD, 2 = will trade in reverse

- LabelLS = "Lot Size Settings:";

- UseMM = true; // Money Management

- LAF = 0.5; // Adjusts MM base lot for large accounts

- Lot = 0.01; // Starting lots if Money Management is off

- Multiplier = 1.4; // Multiplier on each level

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- LabelGS = "Grid Settings:";

- AutoCal = false; // Auto calculation of TakeProfit and Grid size;

- GAF = 1.0; // Widens/Squishes Grid on increments/decrements of .1

- EntryDelay = 2400; // Time Grid in seconds, to avoid opening of lots of levels in fast market

- EntryOffset = 5; // In pips, used in conjunction with logic to offset first trade entry

- UseSmartGrid = true; // True = use RSI/MA calculation for next grid order

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- LabelTS = "Trading Settings:";

- MaxTrades = 15; // Maximum number of trades to place (stops placing orders when reaches MaxTrades)

- BreakEvenTrade = 12; // Close All level, when reaches this level, doesn't wait for TP to be hit

- BEPlusPips = 2; // Pips added to Break Even Point before BE closure

- UseCloseOldest = false; // True = will close the oldest open trade after CloseTradesLevel is reached

- CloseTradesLevel = 5; // will start closing oldest open trade at this level

- MaxCloseTrades = 4; // Maximum number of oldest trades to close

- CloseTPPips = 10; // After Oldest Trades have closed, Forces Take Profit to BE +/- xx Pips

- ForceTPPips = 0; // Force Take Profit to BE +/- xx Pips

- MinTPPips = 0; // Ensure Take Profit is at least BE +/- xx Pips

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  - LabelHS = "Hedge Settings:";

  - HedgeSymbol = ""; // Enter the Symbol of the same/correlated pair EXACTLY as used by your broker.

  - CorrPeriod = 30; // Number of days for checking Hedge Correlation

  - UseHedge = false; // Turns DD hedge on/off

  - DDorLevel = "DD"; // DD = start hedge at set DD; Level = Start at set level

  - HedgeStart = 20; // DD Percent or Level at which Hedge starts

  - hLotMult = 0.8; // Hedge Lots = Open Lots * hLotMult

  - hMaxLossPips = 30; // DD Hedge maximum pip loss - also hedge trailing stop

  - hFixedSL = false; // true = fixed SL at hMaxLossPips

  - hTakeProfit = 30; // Hedge Take Profit

  - hReEntryPC = 5; // Increase to HedgeStart to stop early re-entry of the hedge

  - StopTrailAtBE = true; // True = Trailing Stop will stop at BE; False = Hedge will continue into profit

  - ReduceTrailStop = true; // False = Trailing Stop is Fixed; True = Trailing Stop will reduce after BE is reached

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- LabelES = "Exit Settings:";

- MaximizeProfit = false; // Turns on TP move and Profit Trailing Stop Feature

- ProfitSet = 70; // Locks in Profit at this percent of Total Profit Potential

- MoveTP = 30; // Moves TP this amount in pips

- TotalMoves = 2; // Number of times you want TP to move before stopping movement

- UseStopLoss = false; // Use Stop Loss and/or Trailing Stop Loss

- SLPips = 30; // Pips for fixed StopLoss from BE, 0=off

- TSLPips = 10; // Pips for trailing stop loss from BE + TSLPips: +ve = fixed trail; -ve = reducing trail; 0=off

- TSLPipsMin = 3; // Minimum trailing stop pips if using reducing TS

- UsePowerOutSL = false; // Transmits a SL in case of internet loss

- POSLPips = 600; // Power Out Stop Loss in pips

- UseFIFO = false; //

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- LabelEE = "Early Exit Settings:";

- UseEarlyExit = false; // Reduces ProfitTarget by a percentage over time and number of levels open

- EEStartHours = 3; // Number of Hours to wait before EE over time starts

- EEFirstTrade = true; // true = StartHours from FIRST trade: false = StartHours from LAST trade

- EEHoursPC = 0.5; // Percentage reduction per hour (0 = OFF)

- EEStartLevel = 5; // Number of Open Trades before EE over levels starts

- EELevelPC = 10; // Percentage reduction at each level (0 = OFF)

- EEAllowLoss = false; // true = Will allow the basket to close at a loss : false = Minimum profit is Break Even

- LabelAdv = "Advanced Settings Change sparingly";

- LabelGrid = "Grid Size Settings:";

- SetCountArray = "4,4"; // Specifies number of open trades in each block (separated by a comma)

- GridSetArray = "25,50,100"; // Specifies number of pips away to issue limit order (separated by a comma)

- TP_SetArray = "50,100,200"; // Take profit for each block (separated by a comma)

- LabelMA = "MA Entry Settings:";

- MAPeriod = 100; // Period of MA (H4 = 100, H1 = 400)

- MADistance = 10; // Distance from MA to be treated as Ranging Market

- LabelCCI = "CCI Entry Settings:";

- CCIPeriod = 14; // Period for CCI calculation

- LabelBBS = "Bollinger Bands Entry Settings:";

- BollPeriod = 10; // Period for Bollinger

- BollDistance = 10; // Up/Down spread

- BollDeviation = 2.0; // Standard deviation multiplier for channel

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- LabelSto = "Stochastic Entry Settings:";

- BuySellStochZone:Determines Overbought and Oversold Zones(20);

- KPeriod:Stochastic KPeroid(20)

- DPeriod:Stochastic DPeriod(2)

- Slowing:Stochastic Slowing(2)

- LabelMACD = "MACD Entry Settings:";

- LabelMACDTF = "0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1";

- MACD_TF = 0; // Time frame for MACD calculation

- FastPeriod = 12; // MACD EMA Fast Period

- SlowPeriod = 26; // MACD EMA Slow Period

- SignalPeriod = 9; // MACD EMA Signal Period

- MACDPrice = 0; // 0=close, 1=open, 2=high, 3=low, 4=HL/2, 5=HLC/3 6=HLCC/4

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- LabelSG = "Smart Grid Settings:";

- LabelSGTF = "0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1";

- RSI_TF = 3; // Timeframe for RSI calculation - should be less than chart TF.

- RSI_Period = 14; // Period for RSI calculation

- RSI_Price = 0; // 0=close, 1=open, 2=high, 3=low, 4=HL/2, 5=HLC/3 6=HLCC/4

- RSI_MA_Period = 10; // Period for MA of RSI calculation

- RSI_MA_Method = 0; // 0=Simple MA, 1=Exponential MA, 2=Smoothed MA, 3=Linear Weighted MA

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- LabelOS = "Other Settings:";

- RecoupClosedLoss = true; // true = Recoup any Hedge/CloseOldest losses: false = Use original profit target.

- Level = 7; // Largest Assumed Basket size. Lower number = higher start lots

- slip = 99; // Adjusts opening and closing orders by "slipping" this amount

- SaveStats = false; // true = will save equity statistics

- StatsPeriod = 3600; // seconds betwen stats entries - off by default

- StatsInitialise = true; // true for backtest - false for foward/live to ACCU-
  MULATE equity traces

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- LabelUE = "Email Settings:";

- UseEmail = false;

- LabelEDD = "At what DD

- EmailDD1 = 20;

- EmailDD2 = 30;

- EmailDD3 = 40;

- LabelEH = "Number of hours before DD timer resets";

- EmailHours = 24; // Minimum number of hours between emails

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- LabelDisplay = "Used to Adjust Overlay";

- displayOverlay = true; // Turns the display on and off

- displayLogo = true; // Turns off copyright and icon

- displayCCI = true; // Turns off the CCI display

- displayLines = true; // Show BE, TP and TS lines

- displayXcord = 100; // Moves display left and right

- displayYcord = 22; // Moves display up and down

- displayCCIxCord = 10; // Moves CCI display left and right

- displayFontSize = 9; // Changes size of display characters

- displaySpacing = 14; // Changes space between lines

- displayRatio = 1; // Ratio to increase label width spacing

- displayColor = DeepSkyBlue; // default color of display characters

- displayColorProfit = Green; // default color of profit display characters

- displayColorLoss = Red; // default color of loss display characters

- displayColorFGnd = White; // default color of ForeGround Text display characters

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- Debug = false;

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- LabelOpt = "These values can only be used while optimizing";

- UseGridOpt = false; // Set to true if you want to be able to optimize the grid settings.

- SetArray1 = 4; // These values will replace the normal SetCountArray,

- SetArray2 = 4; // GridSetArray and TP_SetArray during optimization.

- SetArray3 = 0; // The default values are the same as the normal array defaults

- SetArray4 = 0;

- GridArray1 = 25; // REMEMBER:

- GridArray2 = 50; // There must be one more value for GridArray and T-PArray

- GridArray3 = 100; // than there is for SetArray

- GridArray4 = 0;

- GridArray5 = 0;

- TPArray1 = 50;

- TPArray2 = 100;

- TPArray3 = 200;

- TPArray4 = 0;

- TPArray5 = 0;

1.3 内部参数集

- ca;

- Magic,hMagic: 魔数，用于判断是否是属于 EA

- CbT: 单子总数，不包括 EA

$$CbT = 买单数量 + 卖单数量$$

- CpT: 所有挂单总数

$$CpT = buylimit + selllimit + buyorder + sellorder$$

- ChT: EA 所开单子总数

- Pip,hPip;

- POSLCount;

- SLbL;

- Moves;

- MaxDD;

- SLb;

- AccountType;

- StopTradeBalance;

- InitialAB;/* the initial acount balance at the ea beginning */

- Testing,Visual;

- AllowTrading: 判断是否允许交易，true 允许，false 不允许。

- EmergencyWarning;

- MaxDDPer;

- Error,y;

- Set1Level,Set2Level,Set3Level,Set4Level;

- EmailCount;

- sTF;

- EmailSent;

- GridArray[,2];

- Lots[],MinLotSize,LotStep,LotDecimal;

- LotMult,MinMult;

- PendLot;

- CS,UAE;

- HolShutDown;

- HolArray[,4];

- HolFirst,HolLast,NextStats,OTbF;

- RSI[];

- Digit[,2],TF[10]=0,1,5,15,30,60,240,1440,10080,43200;

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- Email[3];

- EETime,PbC,PhC,hDDStart,PbMax,PbMin,PhMax,PhMin,LastClosedPL,ClosedPips,SLh,

- hActive,EECount,TbF,CbC,CaL,FileHandle;

- TradesOpen,FileClosed,HedgeTypeDD,hThisChart,hPosCorr,dLabels,FirstRun;

- FileName,ID,StatFile;

- TPb,StopLevel,TargetPips,LbF,bTS;

1.4 变量含义

- CpBL:Buy limit 订单数量

- CpSL:Sell limit 订单数量

- CpBS:Buy stop 订单数量

- CpSS:Sell stop 订单数量

- CbB: 已开的买单的订单数量，不包括 EA 所开

- CbS: 已开的卖单的订单数量，不包括 EA 所开

- LbB: 买单总的手数，不包括 EA 所开

- LbS: 卖单总的手数，不包括 EA 所开

- LbT: 总的手数量，不包括 EA 所开

$$LbT = LbB + LbS$$

- LhB: EA 所开买单总手数

- LhS: EA 所开卖单总手数

- LhT: EA 所开单单子总手数

$$LhT = LhB + LhS$$

- BEh: EA 所开单子总的价格

平均价格 = 总的价格/总的手数

- Ph: EA 单子所赚的总利润。

- OThO: EA 最后开仓单子的开仓时间

- ThO: EA 最后开仓单子的订单号

- OPhO: EA 最后开仓单子的开仓价格

- OPpBL =0; // Buy limit open price

- OPpSL =0; // Sell limit open price

- SLbB =0; // stop losses are set to zero if POSL off

- SLbS =0; // stop losses are set to zero if POSL off

- BCb,BCh,BCa; // 交易商手续费

- ProfitPot =0; // The Potential Profit of a basket of Trades

- PipValue,PipVal2;

- OrderLot;

- OPbL

- OTbL; // last open time

- g2,tp2,Entry,RSI_MA,

- OPbO,OTbO,

- TbO

- Ticket,ChB,ChS,IndEntry;

- Pb: 所有单子所赚的总利润，不包括 EA 所赚

- PaC,PbPips,PbTarget,DrawDownPC,

- BEb: 所开单子总的价格，不包括 EA

- BEa: 所有单子的总价格

$$BEb(非EA) + BEh(非EB)$$

- BuyMe,SellMe,Success,SetPOSL;

- IndicatorUsed;

1.5   EA 流程

- 计算相关变量的值,包括所开的订单总数量,订单总价格,等等

- 根据均线计算趋势方向