

SUMMARY

Parameters: Variables

Exchange:	Bybit
Trading Pair:	BTC
RSI Tradingview Settings	Length: 10 ; Source: Close; Upper Band: 69 ; Lower Band: 31
RSI Entry Long: Crossing Up on Close	31
RSI Entry Short: Crossing Down on Close	69
Keltner Channel Tradingview Settings	Length: 8 ; Multiplier: 1.7 ; Source: Close ; Exponential ; Bands Style: True Range
Entry Order Amount	1
Entry Order Spread	0.5
Order Size Parameter	10000
Chart Time Frame:	1 Hour
Stop Order Set Price Above or Below Low:	10
Number of candles to determine bar for stop price	48
Max Stop Price to Entry	150
Profit Target 1: % of Active Order Amount	70%
Profit Target 2: % of Active Order Amount	20%
Profit Target 3: % of Active Order Amount	10%
Order Not filled: completely cancel after # candles	7
Trade Entry Type of Order:	Limit
Profit Target 1 Order Type	Limit
Profit Target 2 Order Type	Market
Profit Target 3 Order Type	Market

Entry Buy or Sell

Entry Buy or Sell	Parameter	Unit	Condition
Long Entry:			RSI 10 Oversold RSI Crossing Up Above 31 on close of candle period (ie 1 hour, 4 hour etc.)
Long Entry: Check: If open trade position	Open Trade?		If open trade do not close existing position on RSI signal
Long Entry: Price below mid keltner(basis).			Entry Condition: If price is below mid keltner set entry at close price of candle.
Long Entry: Price above mid keltner(basis).			Entry Condition: If price is above mid keltner(basis) then set buy limit order at mid kelter. Each new candle at end of period (ie hour) update order to new mid kelter (basis) price until filled.

Entry Buy or Sell	Parameter	Unit	Condition
Long Entry: Entry Order Amount Parameter			If parameter equals one then one entry order is placed. If Entry order amount is greater than one then multiple orders equal sized limit orders placed according to the Entry order Spread Parameter. Example: If Entry Order Amount is 3 and Entry Order Spread is .5 then If Long Entry Price is 3800 then first order is 3800, second 1 order is 3799.5, third 3799 and so on.
Long Entry: Entry Order Spread		0.5	
Long Entry: When to cancel order. Candles #		7	Cancel If: If order does not fill for 7 bars from signal then cancel order.
Stop Order:	Number of candles	48	Entry Long: Below Lowest Candle for [48] periods (ie 1 hour candles)
	Long: Units above low	15	First determine low candle then subtract 15 from low for stop price
	Units for max stop	150	If stop loss units to entry are greater than max then set max unit condition for stop loss distance from stop to entry
Adjust Stop:			***After Profit Target 2 hit move stop price to breakeven**
Profit Target 1:	70% of active order		If Candle Closing price Below Mid Keltner (Basis): Profit target is mid keltner line if greater than 10 point distance from entry to mid keltner (basis), If below 10 points 70% then set take profit order at 10 pts.
			If Entry is at mid keltner because price was above the mid keltner (Basis): Calculate Profit Target 1: (Upper Keltner - Mid Keltner Basis)/4 + Entry Price
Profit Target 2: Recalculate P2 each new candle	20% of active order	20%	Calculate Profit Target 2: (Upper Keltner - Mid Keltner Basis)/2 + Entry Price
Profit Target 3:	10% of active order	10%	When Lower Keltner line is higher than break even stop price move stop every period (1 hour) until stopped out. Stop can only move up not down.
Short Entry:			RSI 10 Overbought RSI Crossing Down Below 69 on close of candle period (ie 1 hour, 4 hour etc.)
Short Entry: Check: If open trade position	Open Trade?		If open trade do not close existing position on RSI signal
Short Entry: Price above mid keltner(basis).			Entry Condition: If price is above mid keltner set entry at close price of candle.

Entry Buy or Sell	Parameter	Unit	Condition
Short Entry: Price below mid keltner(basis).			Entry Condition: If price is below mid keltner(basis) then set sell limit order at mid kelter. Each new candle at end of period (ie hour) update order to new mid kelter (basis) price until filled.
Short Entry: Entry Order Amount Parameter			If parameter equals 1 then one entry order is placed. If Entry order amount is greater than 1 then multiple equal sized limit orders placed according to the Entry order Spread Parameter. Example: If Entry Order Amount is 3 and Entry Order Spread is .5 then If Short Entry Price is 3800 then first order is 3800, second order 1 is 3800.5, third 3801 and so on.
ShortEntry: Entry Order Spread		0.5	
Short Entry: When to cancel order. Candles #		7	Cancel If: If order does not fill for 7 bars after entry signal then cancel order.
Stop Order:	Number of candles	48	Entry Short: Above highest Candle for [48] periods (ie 1 hour candles)
	Short: Units above high	15	First determine high candle then add 15 to high for stop price
	Units for max stop	150	If stop loss units to entry are greater than max then set max unit condition for stop loss distance from stop to entry
Adjust Stop:			***After Profit Target 2 hit move stop price to breakeven**
Profit Target 1:	70% of active order		If Candle Closing price Above Mid Keltner (Basis): Profit target is mid keltner line if greater than 10 point distance from entry to mid keltner (basis), If below 10 points 70% then set take profit order at 10 pts.
			If Entry is at mid keltner because price was below the mid keltner (Basis): Calculate Profit Target 1: Entry Price - (Mid Keltner Basis - Lower Keltner)/4
Profit Target 2: Recalculate P2 each new candle	20% of active order	20%	Calculate Profit Target 2: Entry Price - (Mid Keltner Basis - Lower Keltner)/2
Profit Target 3:	10% of active order		When Upper Keltner line is lower than break even stop price move stop every 10% period (1 hour) until stopped out. Stop can only move down not up during short.