

On top of HWK 5:

(Use ALWAYS **10%** of the values used on HWK 5. For example, 100K units LONG and 100K units SHORT; i.e., 20K units are traded in the first execution window, and so on.)

1. Save all executions in a DB.
2. Improve the selection of the LONG and SHORT currency pair freely.
3. Extend HWK 5 as described below:
 - 🌀 At the end of the fourth execution window, you should have stored three values for each trade:
 - a. The TOTAL EXECUTED units.
 - b. The average price $[Avg]$ of the TOTAL EXECUTED units.
 - c. And the TOTAL NON-EXECUTED units.
 - 🌀 **30 minutes** after the end of the last execution window, check the condition:
 - i. If you are LONG:
 - IF $P \geq [Avg]$, THEN go LONG and buy 50% of the TOTAL NON-EXECUTED amount.
 - Otherwise, do nothing.
 - ii. If you are SHORT:
 - IF $P \leq [Avg]$, THEN go SHORT and sell 50% of the TOTAL NON-EXECUTED amount.
 - Otherwise, do nothing.
 - 🌀 **60 minutes** after the end of the last execution window, check the condition:
 - i. If you are LONG:
 - IF $P \geq [Avg]$, and you executed 50% of the TOTAL NON-EXECUTED amount previously, THEN go LONG and buy the remaining 50% of the TOTAL NON-EXECUTED amount.
 - IF $P < [Avg]$, and you executed 50% of the TOTAL NON-EXECUTED amount previously, THEN go LONG and buy the remaining 50% of the TOTAL NON-EXECUTED amount.
 - Otherwise (i.e., if you didn't execute 50% of the TOTAL NON-EXECUTED amount previously, and $P < [Avg]$), start selling the TOTAL EXECUTED units every one-minute (TWAP) whatever the price is until you reach 20% of the initial order (20K units).
 - ii. If you are SHORT:
 - IF $P \leq [Avg]$, and you executed 50% of the TOTAL NON-EXECUTED amount previously, THEN go SHORT and sell the remaining 50% of the TOTAL NON-EXECUTED amount.
 - IF $P > [Avg]$, and you executed 50% of the TOTAL NON-EXECUTED amount previously, THEN go SHORT and buy the remaining 50% of the TOTAL NON-EXECUTED amount.
 - Otherwise (i.e., if you didn't execute 50% of the TOTAL NON-EXECUTED amount previously, and $P > [Avg]$), start buying the TOTAL EXECUTED units every one-minute (TWAP) whatever the price is until you reach 20% of the initial order (20K units).