**Moderate Retain Mode v3.0 Strategy Guide**  
  
**Strategy Rules**  
**1. 7-Period ATR + Fallback**  
Compute the ATR over the last 7 price ticks. Set your dynamic thresholds to ±ATR, but if ATR-derived values are smaller (in absolute terms) than your base thresholds (±0.5%), fall back to those base thresholds.  
  
**2. 2-of-3 Tick Confirmation**  
Maintain a rolling history of the last 3 tick directions (up / down).  
- Buys require at least 2 of the 3 ticks to be up.  
- Sells require at least 2 of the 3 ticks to be down.  
  
**3. Grid Levels**  
Divide your (dynamic) thresholds into 3 equal slices. Higher levels correspond to larger price moves; trades fire at the highest level met.  
  
**4. Cost-Basis Filter**  
- Buy only if price < costBasis.  
- Sell only if price > costBasis.  
  
**5. Trade Limits & Safety Nets**  
- Max 22 buys per rolling 24 h.  
- Max 23 profit-sells per 24 h.  
- Max 5 stop-loss sells per 24 h (triggered at price ≤ costBasis × 70%).  
- Counters reset every 24 h (immediately in demo mode).  
  
**6. Grid Position Management**  
After each buy, recompute your weighted average cost basis across all lots and stagger entries according to your 3 grid levels.  
  
**7. Fallback to Base Thresholds**  
If ATR-derived thresholds are too small, revert to your configured baseBuyThreshold (–0.5%) and baseSellThreshold (+5%).  
  
**8. Configurable Cadence & Slippage**  
- Price checks every 30 s (via checkInterval).  
- Applies defaultSlippage on live trades; in testMode, slippage is bypassed.  
  
**Tuning Variables**

* **Entry/Exit Thresholds**
  + Adjust baseBuyThreshold / baseSellThreshold, or alter the ATR lookback (7 → smaller for more sensitivity, larger for smoothing).
* **Trend Confirmation**
  + Change the “2-of-3” requirement to “1-of-3” for looser entries or “3-of-3” for stricter, more certain moves.
* **Grid Granularity**
  + Modify gridLevels (e.g. 3 → 2 to require bigger moves, or 3 → 5 to capture finer slices of volatility).
* **Risk & Trade Limits**
  + Tweak buyLimit, sellLimit, stopLossLimit, and stopLossPercent to allow more/fewer trades and deeper/shallower drawdowns.
* **Cadence & Sensitivity**
  + Alter checkInterval and minTradeAmount to capture more frequent small moves (shorter interval, lower minimum) or to filter noise (longer interval, higher minimum).
* **Execution Adjustments**
  + Tweak defaultSlippage, and flip testMode / liveTest flags to simulate trades without slippage or to force tiny live trades for smoke testing.