

Notes

Reverse Chronology for date. Chronological for time.

Anchors are 5m bodies UNO.

All structure testing setups are limit entry for the pivot UNO.

H/L 1/2/3 entries are stop entry UNO.

All stop entries include a slippage deduction per the table below.

A tick through must occur on entry and exit to get a result.

RFE prices are presumed fill on touch. Subtract as needed for trade-through.

H/LOD are logged with the setup that occurs nearest to those values. Only log tradable H/LOD (omit a LL/HH that prints 15m before the close).

Bars are 5m UNO.

Pattern descriptions are 1d UNO.

edit: move these to the system manual - setup parameters.

An eligible open is an abandoned gap-n-go or exhaustion gap. Opens inside range are ignored.

Include HVNs. 1m aggregations and session only UNO.

EMA **Mothballed**

20 period. 5m, 15m, 30m, 1m bars - by priority.

Reference price for logging purposes is the EMA value for the last close prior to test.

A cross and close changes default side.

All EMA setups are limit entry for the pivot at the PB to the EMA, UNO.

1. Basic PB in a trend.
2. Cross and PB (BO/BD PB). A 3 bar gap is required before it sets up.
3. PB to the last cross. Ignores current EMA relationship. May be close to a type 2 setup or not.

Slippage Presumptions by Product:

ES	YM	NQ	RTY	6E	GC	CL	HG		
1t	2t	3t	2t	2t			3t		