

# Trend Pullback Reclaim

Expert Advisor Documentation

PLATFORM	TYPE	TIMEFRAME	WEBSITE
MetaTrader 5 (MT5)	Trend-Following Pullback	M15 – H4	<a href="http://www.algotbot.live">www.algotbot.live</a>

**⚠ Important Disclaimer** This document is for educational and informational purposes only. It does not constitute financial or investment advice. Trading forex, CFDs, and other leveraged instruments involves substantial risk of loss and is not suitable for all investors. Past backtest performance does not guarantee future results. Never trade with capital you cannot afford to lose.

## Overview

**Trend Pullback Reclaim** is a trend-following, “buy-the-dip / sell-the-rip” continuation system. It never trades against the prevailing trend and never chases extended moves. Instead, it waits for an established trend to briefly cool through a pullback, and then enters only when momentum *re-ignites* in the trend direction — a high-quality, low-frequency entry that sits close to the mean (small stop, controlled drawdown) while still riding the dominant trend (favourable reward-to-risk).

What keeps the strategy out of chop is a three-filter confluence — a trade fires only when all three line up at once:

- **Trend regime** — the slope of a long EMA must be meaningfully positive (up-regime) or negative (down-regime); a flat, drifting EMA produces no trades at all.
- **Pullback** — momentum (RSI) must cool back toward a defined level, arming the setup for a limited number of bars.
- **Reclaim** — RSI must cross *back through* that level on a bar closing in the trend direction, confirming momentum has resumed.

A “don’t-chase” gate then rejects any reclaim whose price sits too far from the EMA, so the system only ever buys pullbacks that are still near the mean. Risk is managed with an ATR-based stop and target, one position

at a time per Magic number, and equity-scaled position sizing that keeps risk a roughly constant fraction of the account as it grows or shrinks.

**Single timeframe by design.** Every calculation runs on the chart's own timeframe — nothing is hardcoded. The strategy was designed with liquid, trending FX pairs and indices in mind (e.g. EURUSD, GBPUSD, US500 on M15–H4), but you are free to attach it to any timeframe the market suits.

## How It Works

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The Expert Advisor evaluates its logic **once per newly-closed bar** — it does not react to every tick. On each closed bar it computes three indicators over the chart timeframe (an EMA, RSI, and ATR) and steps through the following sequence.

### 1. Trend Regime Filter

The direction of the trend is read from the slope of the trend EMA, measured over `EmaSlopeBars`. The travel of the EMA across that window must exceed `MinSlopeAtrFrac × ATR` to count as a real trend:

- Slope  $\geq$  the minimum travel → **up-regime** (long setups allowed).
- Slope  $\leq$  the negative minimum travel → **down-regime** (short setups allowed).
- Anything in between → **flat** — no trades, and any pending setup is discarded.

Because the threshold is scaled by ATR, the same fraction adapts to each market's volatility rather than using a fixed price distance.

### 2. Pullback — Arming the Setup

Inside an up-regime the system waits for RSI to cool back down to the `PullbackRsi` level (a dip within the uptrend, not a full reversal). This *arms* a long setup and starts a countdown of `ArmExpiryBars`. The short side is fully symmetric: in a down-regime the system waits for RSI to heat up to `100 - PullbackRsi` to arm a short. While price remains in the pullback zone the countdown is refreshed, so the setup stays valid as long as the dip persists.

### 3. Reclaim — The Trigger

The actual entry is the *reclaim*. While armed long, the EA enters only when RSI crosses **back up** through `PullbackRsi` on a bullish bar (close > open) — momentum resuming in the trend direction. While armed short, it enters when RSI crosses **back down** through `100 - PullbackRsi` on a bearish bar (close < open).

**Don't-chase gate.** A reclaim is rejected if the bar's close is more than  $\text{MaxAtrFromEma} \times \text{ATR}$  away from the EMA. This is the primary drawdown-control mechanism — the system only ever enters pullbacks that are still close to the mean, never extended breakouts.

## Exits — Stop Loss & Take Profit

Every position is opened with a fixed ATR-based bracket, set from the ATR at entry:

- **Stop loss** =  $\text{AtrSlMult} \times \text{ATR}$  from the entry price.
- **Take profit** =  $\text{AtrTpMult} \times \text{ATR}$  from the entry price.

With the default multipliers (2.0 stop, 3.0 target) each trade carries a reward-to-risk ratio of roughly **1.5 : 1**. Only one position is held at a time per Magic number; while a trade is live the EA manages nothing new and keeps its arm state clean.

## Position Sizing

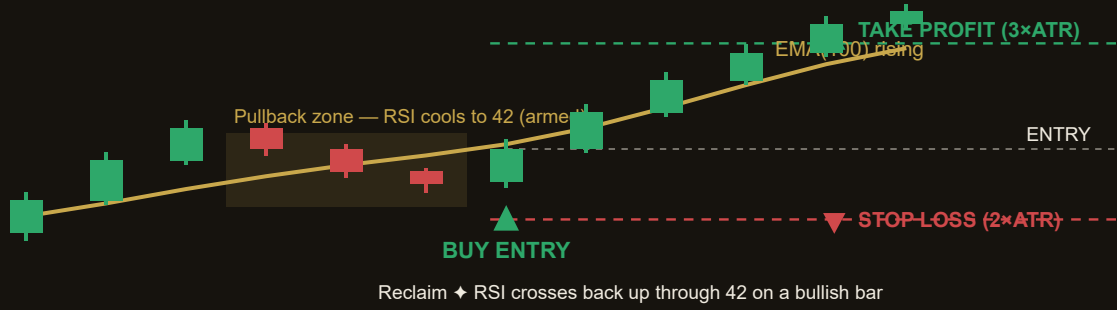
Position size is equity-scaled so risk stays a roughly constant fraction of the account. The lot is  $\text{BaseLots} \times (\text{equity} / \text{starting equity})$ , snapped to 0.01-lot steps, floored at 0.01, and capped at  $\text{MaxLots}$ . As the account grows the base lot grows with it (compounding without a fixed lot); on drawdown it shrinks. The MQL5 build additionally clamps the result to the broker's minimum, maximum, and volume-step constraints so orders are not rejected.

## Strategy in Action

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The illustration below shows an example of how the strategy identifies a setup and triggers its entry and exit. This is a simplified, illustrative example for educational purposes — not real market data.

## Uptrend continuation — buy the pullback reclaim



*Illustrative example only. Actual market behaviour varies.*

## Parameters

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Parameter	Default	Description
TrendEmaPeriod	100	Length of the trend-defining EMA. Range 40–200 (step 10).
EmaSlopeBars	5	How many bars back the EMA slope is measured over. Range 2–15 (step 1).
MinSlopeAtrFrac	0.15	Minimum EMA travel over the slope window, as a fraction of ATR, to count as a real trend. Filters out flat / choppy regimes. Range 0.0–1.0 (step 0.05).
RsiPeriod	14	RSI momentum lookback. Range 6–25 (step 1).
PullbackRsi	42	Pullback / reclaim RSI level for longs; shorts mirror at $100 - \text{this}$ . Range 30–48 (step 2).
MaxAtrFromEma	2.5	Reject a reclaim if price is further than this many ATRs from the EMA (“don’t-chase” gate). Range 0.5–5.0 (step 0.5).
ArmExpiryBars	6	Bars an armed pullback stays valid before it expires unfilled. Range 2–15 (step 1).
AtrPeriod	14	ATR period for stop / target sizing. Range 7–28 (step 1).
AtrSlMult	2.0	Stop-loss distance = $\text{AtrSlMult} \times \text{ATR}$ . Range 1.0–4.0 (step 0.25).
AtrTpMult	3.0	Take-profit distance = $\text{AtrTpMult} \times \text{ATR}$ . Range 1.0–6.0 (step 0.25).
BaseLots	0.10	Base lot size at the starting equity (scaled up/down with the account). Range 0.01–1.0 (step 0.05).
MaxLots	2.0	Hard cap on the scaled lot size. Range 0.1–10.0 (step 0.1).
Magic	7314	Magic number identifying this EA’s positions. Used to enforce one open position at a time per instance.

## Recommended Settings

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The default parameters are a balanced starting point tuned for liquid, trending markets. Suggested usage:

- **Symbols:** liquid, trending instruments — e.g. EURUSD, GBPUSD, or the US500 index.
- **Timeframe:** M15 through H4. Higher timeframes produce fewer but cleaner setups; lower timeframes trade more often but with more noise.
- **Trend / pullback:** keep `TrendEmaPeriod` long enough that the EMA reflects the dominant trend rather than short-term wiggle. Lower `PullbackRsi` demands a deeper dip before arming (fewer, higher-quality

signals); higher values arm on shallower pullbacks (more frequent).

- **Risk:** the 2.0 / 3.0 ATR stop and target give roughly 1.5 : 1 reward-to-risk. Size the account so `BaseLots` reflects a risk you are comfortable with, and leave `MaxLots` as a sane ceiling on compounded growth.

#### Example — conservative vs. more active

For a slower, higher-conviction profile, raise `MinSlopeAtrFrac` to `0.25` (demands a stronger trend) and lower `PullbackRsi` to `38` (deeper pullbacks). For a more active profile on the same market, lower `MinSlopeAtrFrac` toward `0.10` and raise `PullbackRsi` to `46`. Always re-validate any change with a backtest before trading live.

**Tip:** because the trend threshold and the SL/TP are all scaled by ATR, the defaults tend to travel reasonably well across instruments and timeframes without re-tuning — but a quick backtest per market is always worthwhile.

## How to Install on MetaTrader 5

- 1 Copy `TrendPullbackReclaim.ex5` to your MT5 `MQL5\Experts\` folder
- 2 Restart MetaTrader 5 and refresh the Navigator panel
- 3 Drag the EA onto a chart matching the recommended symbol and timeframe
- 4 Configure the input parameters and click **OK**
- 5 Enable **Algo Trading** in the MT5 toolbar

## Risk Warning

Trading foreign exchange, CFDs, and other leveraged financial instruments involves substantial risk of loss and is not suitable for all investors. The strategies and tools described in this document are provided for **educational purposes only** and do not constitute financial advice, investment recommendations, or solicitation to trade. Always consult a qualified financial adviser before making trading decisions. Past backtest performance is not indicative of future results.