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Value Migration Trend Rider

Expert Advisor Documentation

PLATFORM	TYPE	TIMEFRAME	WEBSITE
MetaTrader 5 (MT5)	Trend Pullback (Market Profile)	H1 (recommended)	www.algobot.live

> ⚠ **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

Value Migration Trend Rider is a time-at-price market-profile trend-pullback Expert Advisor. Instead of trading around a moving average or a fixed support/resistance level, it trades around the developing **Point of Control (POC)** — the single price level where the market has spent the *most time* over a rolling window. Traders often call this level the "value magnet" because price is repeatedly drawn back to it.

The core insight is **value migration**. When the POC steadily marches higher over time, value is being accepted at ever-higher prices — the signature of a healthy uptrend. When it marches lower, value is sinking and the market is trending down. A stationary POC signals chop, and the strategy stands aside. Rather than chase breakouts, the EA waits for price to **pull back into developing value** and then resume in the direction the POC is migrating.

> **What makes it different.** The reference line is a genuine time-at-price profile mode, not an indicator smoothing of price. The profile bins are sized from the window's own high/low range, so the POC adapts automatically to any symbol, price scale, or timeframe — no point size or per-instrument tuning required.

How It Works

1. Building the Point of Control (POC)

For the last `ProfileWindow` closed bars, the EA takes each bar's typical price `(High + Low + Close) / 3` and drops it into one of `ProfileBins` equal-width buckets spanning the window's `[min, max]`. The bucket that collected the most bars is the **modal price bucket**; its centre is the POC. Because the bins are derived from the data itself, the profile is fully self-scaling.

```
POC = centre of the price bucket that holds the most bars
      over the last ProfileWindow closed bars
      (typical price = (High + Low + Close) / 3)
```

2. Measuring Value Migration (Drift)

The developing POC is stored on every bar. The EA then measures how far it has drifted over the last `DriftLookback` bars:

```
drift     = POC(now) - POC(DriftLookback bars ago)
driftGate = MinDriftAtr × ATR
```

A rising drift larger than the gate confirms value is migrating up; a falling drift beyond the gate confirms value is migrating down. Sizing the gate as a multiple of ATR keeps the "is it really migrating?" test consistent across instruments and volatility regimes.

3. Entry — Buy the Pullback Into Developing Value

The EA does not buy the breakout. It waits for price to dip back to the value magnet *while value is still being pushed higher*, then closes back above it:

- **Long** — the POC has migrated *up* by at least `MinDriftAtr × ATR`, *and* the just-closed bar dipped down to the POC (its Low came within `PullbackTolAtr × ATR` of it) but **closed back above** the POC.
- **Short** — the mirror image: the POC has migrated *down*, the just-closed bar rallied up to the POC (its High came within tolerance) but **closed back below** it.

```
longSig  = drift >=  driftGate  &&  Low  <= POC + pullTol  &&  Close > POC
shortSig = drift <= -driftGate  &&  High >= POC - pullTol  &&  Close < POC
   where pullTol = PullbackTolAtr × ATR
```

4. Exit & Risk Management

Every position is protected by a symmetric, volatility-scaled stop-loss and take-profit set at entry:

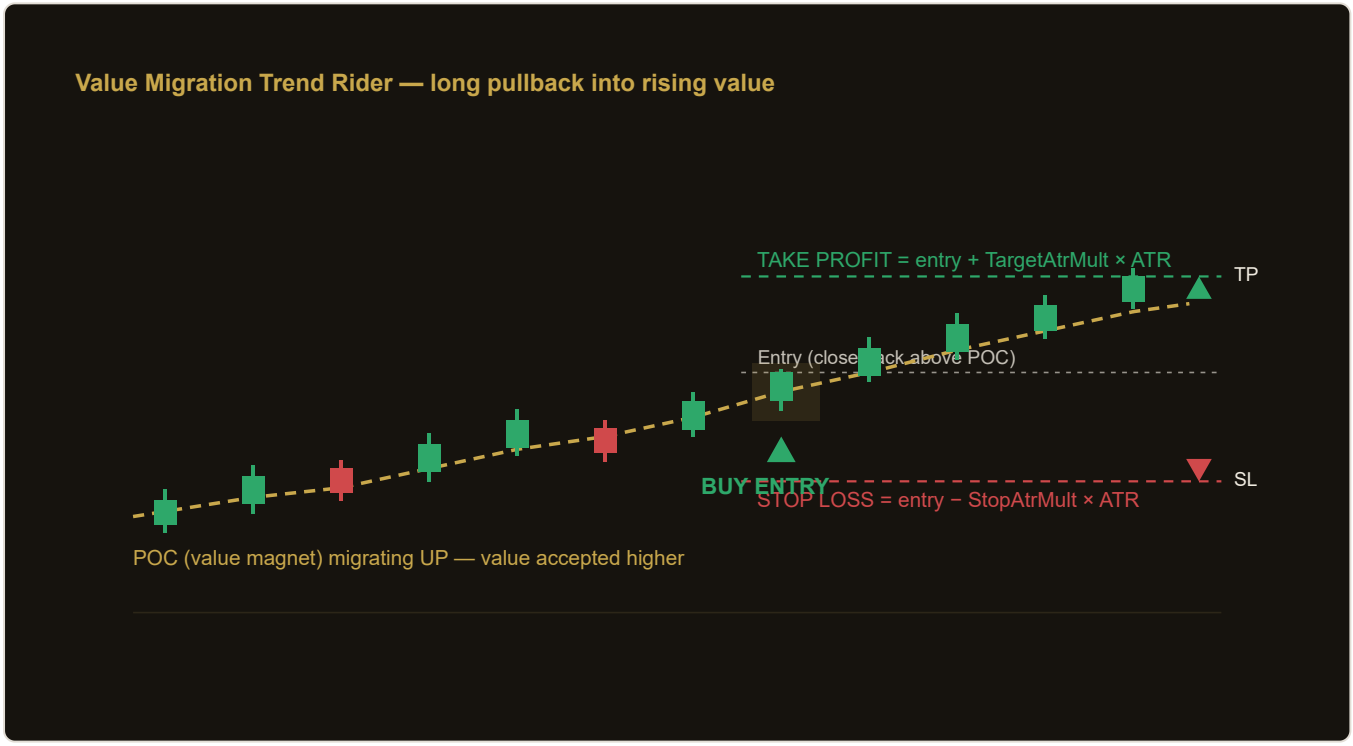
- **Stop-loss** = `StopAtrMult × ATR` away from the entry price.
- **Take-profit** = `TargetAtrMult × ATR` away from the entry price.

Because both distances scale with ATR, the trade's risk and reward automatically adjust to the instrument's current volatility. Only **one position per Magic number** is allowed at a time; once open, the SL and TP alone manage the trade.

> **Bar-close driven.** The EA evaluates its logic only once per newly-closed bar (via a new-bar check). Signals are computed on completed candles, avoiding intrabar noise and repainting.

Strategy in Action

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.



Illustrative example only. Actual market behaviour varies.

Parameters

Parameter	Default	Description
ProfileWindow	`100`	Number of closed bars in the rolling time-at-price profile. Larger windows produce a slower, more stable POC. Range 40–200, step 10.
ProfileBins	`40`	How many equal-width price buckets the profile is split into — the resolution of the POC. More bins give a finer level; fewer bins give a coarser, steadier one. Range 15–80, step 5.
DriftLookback	`20`	Number of bars over which the POC's migration (drift) is measured. Shorter values react faster to fresh trends; longer values demand more sustained migration. Range 5–60, step 5.
MinDriftAtr	`0.60`	Minimum POC drift, as a multiple of ATR, required to call the profile "migrating". Higher values filter out chop and demand a stronger trend. Range 0.10–2.00, step 0.10.
PullbackTolAtr	`0.30`	How close the pullback bar must come to the POC, as a multiple of ATR, before a signal is valid. Larger tolerances accept shallower dips. Range 0.00–1.00, step 0.05.
AtrPeriod	`14`	Averaging period for the ATR used to size the drift gate, pullback tolerance, stop-loss and take-profit. Range 7–30, step 1.
StopAtrMult	`2.00`	Stop-loss distance from entry, expressed as a multiple of ATR. Range 1.00–5.00, step 0.25.
TargetAtrMult	`3.00`	Take-profit distance from entry, expressed as a multiple of ATR. The 3:2 default gives a positive reward-to-risk ratio. Range 1.00–8.00, step 0.25.
Lots	`0.10`	Fixed order volume in lots for each trade. Range 0.01–1.00, step 0.05.
Magic	`5417`	Unique magic number identifying this EA's positions. One position per magic is allowed at a time. Range 0–9,999,999, step 1.

Recommended Settings

The defaults are tuned for trending FX majors and metals on the H1 timeframe. The strategy performs best where price makes sustained directional moves that repeatedly pull back into developing value.

- **Symbols:** liquid trending instruments such as EURUSD, GBPUSD, USDJPY, or XAUUSD (gold).
- **Timeframe:** H1 is the natural home. The self-scaling profile also runs on other timeframes; retest before deploying.

- **Trend filter:** raise `MinDriftAtr` (e.g. 0.80–1.00) to trade only strongly migrating markets and skip more chop.
- **Pullback depth:** a smaller `PullbackTolAtr` demands a cleaner touch of the POC; a larger value accepts shallower dips and produces more trades.
- **Reward:risk:** the default `TargetAtrMult` 3.0 vs `StopAtrMult` 2.0 gives a 1.5:1 ratio. Adjust both together to fit your risk appetite.

Example configuration — XAUUSD, H1

ProfileWindow = 120, ProfileBins = 45, DriftLookback = 25, MinDriftAtr = 0.80, PullbackTolAtr = 0.30, AtrPeriod = 14, StopAtrMult = 2.25, TargetAtrMult = 3.50, Lots = 0.10. This asks for a well-established value migration and a clean pullback to the POC before committing, with volatility-scaled protective orders.

> **Tip.** Always run a backtest and a period of forward testing on a demo account with your broker's spread and execution before trading live. Because every distance is ATR-relative, the same parameter set can behave very differently on a low-volatility major versus a high-volatility metal — validate per instrument.

How to Install on MetaTrader 5

1. Copy `ValueMigrationTrendRider.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.