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Input: ATR_Length(14, "ATR 計算天數");
Input: RSI_Length (14, "RSI 計算天數");
Input: MA_Length (50, "移動平均線天數");
Input: BB_Length (20, "布林通道天數");
Input: BB_Deviation (2, "布林通道標準差");
Input: stoploss_point (100, "停損點(點)");
Input: takeprofit_point (200, "停利點(點)");

Var: grid_gap (0);
Var: grid_maxcount(2);
Var: grid_started (false);
Var: grid_base (0);
Var: grid_current_base (0);
Var:grid_current_ord(0);
Var:grid_buycount(0);
Var:grid_sellcount(0);
Var: LastTradePrice (0);
Var: TotalProfit (0);
Var: MA_Value (0);
Var: BB_Upper (0), BB_Lower (0);

// 計算指標
Grid_gap = ATR (ATR_Length);
MA_Value = Average (Close, MA_Length);
BB_Upper = BollingerBand (Close, BB_Length, BB_Deviation, 1); // 布林通道上軌
BB_Lower = BollingerBand (Close, BB_Length, BB_Deviation, -1); //布林通道下軌

// 啟動網格交易邏輯
If not grid_base <> 0 then
    begin
        //檢查總盈虧，達到停利或停損點時停止交易
        If Total Profit >= takeprofit_point then
            begin
                SetPosition (0, label:= "網格: 達到獲利目標,停止交易");
                Grid_base = 0; // 停止網格交易
            End
        else
            begin //未達停利點則繼續執行網格交易

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// 根據布林通道與 ATR 動態調整網格區間
    Grid_gap = (BB_Upper- BB_Lower) / 4 + ATR (ATR_Length);
// 檢查價格突破網格判斷，計算穿越的網格數量
    If Close >= grid_current_base + grid_gap then
        begin
            Value2 = grid_current_ord + IntPortion ((Close –
grid_current_base) / grid_gap);
            If value2 >= grid_maxcount then value2 =
grid_maxcount;
            Value2 = value2 – grid_current_ord; // 往
上移動的網格數
            // 只在價格高於 MA 時允許做空
            If value2 > 0 and Close > MA_Value then
                begin
                    Grid_current_base = grid_current_base
+ value2 * grid_gap;
                    Grid_current_ord = grid_current_ord +
value2;
                    Grid_sellcount = grid_sellcount + value2;
                    SetPosition(Position – value2, label :=
"網格: 上漲賣出");
                    LastTradePrice = Close;

                    // 計算盈虧
                    TotalProfit = TotalProfit + (Close –
grid_base) * value2;
                end;
            end
        else
            if Close <= grid_current_base – grid_gap then
                begin
                    Value2 = grid_current_ord – IntPortion
((grid_current_base – Close) / grid_gap);
                    If value2 <= -1 * grid_maxcount then value2 = -1 *
grid_maxcount;
                    Value2 = grid_current_ord – value2; //往下
移動的網格數
                    // 只在價格低於 MA 時允許做多

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value2 * grid_gap;

value2;

"網格: 下跌買進");

//計算盈虧

Close) * value2;

end;

end;

end;

If value2 > 0 and Close < MA_Value then
begin
    grid_current_base = grid_current_base -
    grid_current_ord = grid_current_ord -
    grid_buycount = grid_buycount + value2;
    SetPosition (Position + value2, label: =
    LastTradePrice = Close;
    TotalProfit = TotalProfit + (grid_base -
end;
end;
end;

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