

```

//+-----+
//|                                     C_TradeManagement.mqh |
//|                                     Copyright 2017, M Wilson. |
//|                                     https://www.algotrader.blog |
//+-----+
#property copyright "Copyright 2017, M Wlson"
#property link      "https://www.algotrader.blog"
#property version   "1.00"
#property strict

//+-----+
//|                                     |
//+-----+
class C_TradeManagement
{
public:
    //Constructor/Destructor
    C_TradeManagement();
    C_TradeManagement(const int intMagicNo=0):m_intMagicNo(intMagicNo){};
    ~C_TradeManagement();
    //Public Functions
    int CountLiveTrades();
    double CalculateAtRisk1Lot(const double dblSpotStopLossDifference);
    double RoundLotSize(const double dblLots);
    bool DoWeContinueAttemptingToTrade(int intErr);
protected:
    int m_intMagicNo;
private:
};
//+-----+
//| Constructors                                     |
//+-----+
C_TradeManagement::C_TradeManagement()
{
}
//+-----+
//| Destructors                                     |
//+-----+
C_TradeManagement::~C_TradeManagement()
{
}
//+-----+
int C_TradeManagement::CountLiveTrades()
{
    //Count the number of open trades
    int intRet=0;
    int intNoTrades=OrdersTotal();

    for(int i=0;i<intNoTrades;i++)
    {
        if(OrderSelect(i,SELECT_BY_POS,MODE_TRADES))
        {
            if(OrderMagicNumber()==this.m_intMagicNo && OrderSymbol()==Symbol()) intRet++;
        }
        else
            Print(__FILE__+" : "+__FUNCTION__," Error Selecting Trade Position ",i);
    }

    return intRet;
}
double C_TradeManagement::CalculateAtRisk1Lot(const double dblSpotStopLossDifference)
{
    double dblMarketTickSize=MarketInfo(Symbol(),MODE_TICKSIZE);
    double dblMarketTickValue=MarketInfo(Symbol(),MODE_TICKVALUE);

    double dblRet=(MathAbs(dblSpotStopLossDifference)/dblMarketTickSize)*
dblMarketTickValue;

    return dblRet;
}
double C_TradeManagement::RoundLotSize(const double dblLots)
{

```

```

double dblLotStepSize=MarketInfo(Symbol(),MODE_LOTSTEP);
double dblLotMax=MarketInfo(Symbol(),MODE_MAXLOT);
double dblLotMin=MarketInfo(Symbol(),MODE_MINLOT);

double dblLotRet=MathRound(dblLots/dblLotStepSize)*dblLotStepSize;
if(dblLotRet>dblLots)  dblLotRet-=dblLotStepSize;

if(dblLotRet>dblLotMax)  dblLotRet=dblLotMax;
if(dblLotRet<dblLotMin)  dblLotRet=0;

return dblLotRet;
}
bool C_TradeManagement::DoWeContinueAttemptingToTrade(int intErr)
{
switch(intErr)
{

//If there is no error or no result, assume success and stop attempting to impliment the tra
case ERR_NO_ERROR :
case ERR_NO_RESULT :
return True;

// Wrong Price, or the Price has changed, then refresh the rates and attempt to trade again.
case ERR_INVALID_PRICE:           // Wrong price
case ERR_PRICE_CHANGED:           // Price changed
RefreshRates();
return True;

//If Off Quotes, sleep for up to 10 seconds, refreshing the rates, but returning true if we
case ERR_OFF_QUOTES:
for(int i=0;i<10000;i++)
{
if(RefreshRates()!=False)
{
return True;
}
Sleep(1);
}
return False;

//If Trade Context is busy, sleep for 500 milliseconds, refresh the rate and then try to tra
case ERR_TRADE_CONTEXT_BUSY:      // The trade subsystem is busy
Sleep(500);                       // Simple solution
RefreshRates();                   // Renew data
return True;                      // Error is overcomable
// Critical errors - do not attempt to continue to trade, but log the error
case ERR_COMMON_ERROR :           // Common error
case ERR_OLD_VERSION :           // Old version of the client terminal
case ERR_ACCOUNT_DISABLED:       // Account blocked
case ERR_TRADE_DISABLED:         // Trading is prohibited
default:                          // Other variants
return False;
}
}

```