PineScript Strategy - Market Structure

```
                              "comment": "[comment_]"
```

STANDARD SETTINGS - Fixed for All Strategies

The following sections contain standard settings that are common across all PineScript strategies with MT5 integration.

MT5 Integration Settings

Default settings for every strategy - all values must be customized:

Input Parameters

Parameter	Variable Name	Default Value
User ID	user_name	"User_1" (replace with your ID)
Lot Size	lot_size	"0.01" (replace with your lots)
Trading Symbol	tr_sym	"" (empty - insert MT5 symbol)
TP Pips	tp_pips	"200" (replace with your TP)
SL Pips	sl_pips	"200" (replace with your SL)
Comment	comment_	"str 1" (replace with your comment)

> **IMPORTANT:** "Yourpasshere" must be replaced with your actual password. All default values must be customized with your specific trading parameters.

JSON Message Format

```
// Long Entry Message
{
    "password": "Yourpasshere",    // REPLACE with your real password
    "timestamp": "{{timenow}}",
    "UsedID": "[user_name]",       // REPLACE with your user ID
    "Openclose": "open",
    "lots": "[lot_size]",          // REPLACE with your lot size
    "direction": "buy",
    "symbol": "[tr_sym]",          // REPLACE with MT5 symbol
    "takeprofitpips": "[tp_pips]",
    "stoplosspips": "[sl_pips]",
    "comments": "[comment_]"
}
```

Session Configuration

Default setting: 15:00 - 18:00 Italian time (NY session)

Can be configured for any time range according to your trading needs.

```
SessionStart = input.string("15:00", "SessionStart", group = 'Strategy Settings')
SessionEnd = input.string("18:00", "SessionEnd", group = 'Strategy Settings')
```

Daylight Savings Time Configuration

Complete DST Settings

```
timezoneA = input("GMT+2", title="Time-Zone A(same year)", group = "Daylight Savings Check")
startDateCheck1 = input.int(title="D:(Start)", defval=01, minval=1, maxval=31, inline = 'Start', group =
"Daylight Savings Check")
startMonthCheck1 = input.int(title="M:(Start)", defval=04, minval=1, maxval=12, inline = 'Start', group =
"Daylight Savings Check")
endDateCheck1 = input.int(title="D:(End)", defval=26, minval=1, maxval=31, inline = 'End', group = "Daylight
Savings Check")
endMonthCheck1 = input.int(title="M:(End)", defval=10, minval=1, maxval=12, inline = 'End', group =
"Daylight Savings Check")
timezoneB = input("GMT+1", title="Time-Zone B (Excluding Timezone A)", group = "Daylight Savings Check")

// Automatic timezone switching logic
inDateRangeCheck1 = (time >= timestamp(syminfo.timezone, year, startMonthCheck1, startDateCheck1, 0, 0))
     and (time < timestamp(syminfo.timezone, year, endMonthCheck1, endDateCheck1, 0, 0))
timezone = inDateRangeCheck1 ? timezoneA : timezoneB
```

STRATEGY SPECIFIC - Market Structure Configuration

From this point, settings are specific to the Market Structure strategy implementation.

Market Structure Analysis

Structure Components

Component	Variable	Description

High Level	hi	Current structure high
Low Level	lo	Current structure low
CHOC High	hi1	Change of Character high level
CHOC Low	lo1	Change of Character low level
Trend	trend	1 = Bullish, -1 = Bearish

Structure Break Detection

```
// BOS (Break of Structure) Conditions
Bullish BOS: Price crosses above previous high (hi)
Bearish BOS: Price crosses below previous low (lo)

// CHOC (Change of Character) Conditions
Bullish CHOC: Price crosses above hi1 after bearish structure
Bearish CHOC: Price crosses below lo1 after bullish structure
```

Structure Filter Option

Setting	Value	Effect
ON SF	Structure Filter Active	Trades only with trend direction
OFF SF	Structure Filter Disabled	Trades in both directions

Ichimoku Cloud Integration

Cloud Parameters

Parameter	Variable	Default
CLL (Conversion)	conversionPeriods	9
BLL (Base)	basePeriods	26
LSBL (Span B)	laggingSpan2Periods	52
LS (Displacement)	displacement	26

EMA Settings

Parameter	Variable	Default
EMA Length	ema_length	50 (hardcoded)

Entry Logic

Trigger Levels

```
// Long trigger level
long_new = math.min(leadLine1[displacement], leadLine2[displacement], ema_line)

// Short trigger level
short_new = math.max(leadLine1[displacement], leadLine2[displacement], ema_line)
```

State Management

```
// Long state activation (aag_l)
if ta.crossover(close, short_new)
    aag_l := true
    aag_s := false

// Short state activation (aag_s)
if ta.crossunder(close, long_new)
    aag_l := false
    aag_s := true
```

Complete Entry Conditions

```
// Buy trigger
btr = (aag_l and aag_s[1] and trading_session1)
     and ((trend == 1 and usestructure) or not usestructure)
     and weekCondition

// Sell trigger
str = (aag_s and aag_l[1] and trading_session1)
     and ((trend == -1 and usestructure) or not usestructure)
     and weekCondition
```

Week Day Filter

Individual day selection for trading:

Day	Variable	Default
Monday	mon	ON MON
Tuesday	tue	ON TUE
Wednesday	wed	ON WED
Thursday	thur	ON THU

Friday	fri	ON FRI
Saturday	sat	ON SAT
Sunday	sun	ON SUN

Stop Loss and Risk Reward

```
slpip = input.int(20, "Stoploss", group = "Stoploss Settings")
mult = input.float(2.0, "RR", group = "Trade Settings")
```

Risk Calculation:
- Stop Loss: Fixed pips from entry (default: 20 pips)
- Take Profit: SL distance × RR multiplier (default: 20 × 2.0 = 40 pips)

Order Management

Entry Logic

```
// Long Entry
if btr and strategy.position_size == 0
    el := close
    sl := el - stopLoss
    tglong := el + mult * (el - sl)
    strategy.order('BuyE', strategy.long, qtyl)

// Short Entry
if str and strategy.position_size == 0
    es := close
    ss := es + stopLoss
    tgshort := es - mult * (ss - es)
    strategy.order('SellE', strategy.short, qtyl)
```

Exit Orders with OCA Groups

Position	Exit Type	Order Type	OCA Group
Long	Take Profit	Limit	"Long"
Long	Stop Loss	Stop	"Long"
Short	Take Profit	Limit	"Short"
Short	Stop Loss	Stop	"Short"

Visual Components

Structure Visualization

Element	Color	Description
BOS Lines	Gray	Break of Structure levels
CHOC Lines	Gray	Change of Character levels
BOS Label	Gray text	Break of Structure marker
CHOC Label	Gray text	Change of Character marker

Ichimoku Cloud

Element	Color	Transparency
Bullish Cloud	Green	90%
Bearish Cloud	Red	90%
EMA Line	Blue	0%

Position Visualization

Element	Color	Style	Transparency
Entry Price	Blue	Line	0%
Stop Loss	Red	Line	0%
Take Profit	Green	Line	0%
Risk Zone	Red	Fill	85%
Reward Zone	Green	Fill	85%