// MAHold 159915 创业板ETF的均线站稳策略(日内) 5Min

策略逻辑：

交易标的：300ETF

向上连续突破均线，做多

向下突破均线，做空

止损：ATR初始止损

Params

Numeric MALength(10);

Numeric LongHoldBars(3);

Numeric ShortHoldBars(1);

Numeric TrailStart1(2);

Numeric TrailStop1(60);

Numeric ATRK(3);

Numeric ExitATRK(2);

Numeric EntryLots(1);

Vars

NumericSeries TodayOpen;

NumericSeries MA;

NumericSeries AboveAvgCount;

NumericSeries BelowAvgCount;

NumericSeries UpperBand;

NumericSeries LowerBand;

NumericSeries TempHighest;

NumericSeries TempLowest;

NumericSeries ATRValue;

NumericSeries TempHigh;

NumericSeries TempLow;

BoolSeries TradeTime;

Numeric StopLine;

Begin

TodayOpen=OpenD(0);

TradeTime=Time>9.30/100 && Time<=14.0/100;

MA=Average((High+Low+Close)/3,MALength);

PlotNumeric("MA",MA,0,Blue);

ATRValue=AvgTrueRange(14);

If(BarStatus==0)

{

AboveAvgCount=0;

BelowAvgCount=0;

UpperBand=99999;

LowerBand=0;

}

If(Low>=MA)

AboveAvgCount=AboveAvgCount+1;

Else

AboveAvgCount=0;

If(High<=MA)

BelowAvgCount=BelowAvgCount+1;

Else

BelowAvgCount=0;

TempHighest=Highest(High,AboveAvgCount);

TempLowest=Lowest(Low,BelowAvgCount);

If(AboveAvgCount>=LongHoldBars)

UpperBand=TempHighest;

Else

UpperBand=99999;

If(BelowAvgCount>=ShortHoldBars)

LowerBand=TempLowest;

Else

LowerBand=0;

If(UpperBand<99999)

PlotNumeric("UpperBand",UpperBand);

If(LowerBand>0)

PlotNumeric("LowerBand",LowerBand);

If(MarketPosition!=1 && High>UpperBand[1] && High[1]<=UpperBand[1] && TradeTime)

Buy(EntryLots,Max(UpperBand[1],Open));

If(MarketPosition!=-1 && Low<LowerBand[1] && Low[1]>=LowerBand[1] && TradeTime)

SellShort(EntryLots,Min(LowerBand[1],Open));

TempHigh=Highest(High[1],BarsSinceEntry);

TempLow=Lowest(Low[1],BarsSinceEntry);

If(MarketPosition==1 && BarsSinceEntry>1)

{

If(TradeTime)

{

If(TempHigh>LastEntryPrice\*(1+TrailStart1\*0.01))

{

StopLine=TempHigh-(TempHigh-LastEntryPrice)\*TrailStop1\*0.01;

If(Low<StopLine)

Sell(0,Min(StopLine,Open));

}

Else

If(TempHigh<=LastEntryPrice\*(1+TrailStart1\*0.01))

{

StopLine=LastEntryPrice-ATRK\*ATRValue[1];

If(Low<StopLine)

Sell(0,Min(StopLine,Open));

}

}

Else If(Time<=9.30/100 && Close[1]<LastEntryPrice)

{

StopLine=Min(LastEntryPrice-ATRK\*ATRValue[1],TodayOpen-ExitATRK\*ATRValue[1]);

If(Low<StopLine)

Sell(EntryLots,Min(StopLine,Open));

}

}

If(MarketPosition==-1 && BarsSinceEntry>1)

{

If(TradeTime)

{

If(TempLow<LastEntryPrice\*(1-TrailStart1\*0.01))

{

StopLine=TempLow+(LastEntryPrice-TempLow)\*TrailStop1\*0.01;

If(High>StopLine)

BuyToCover(0,Max(StopLine,Open));

}

Else

If(TempLow>=LastEntryPrice\*(1-TrailStart1\*0.01))

{

StopLine=LastEntryPrice+ATRK\*ATRValue[1];

If(High>StopLine)

BuyToCover(0,Max(StopLine,Open));

}

}

Else If(Time<=9.30/100 && Close[1]>LastEntryPrice)

{

StopLine=Max(LastEntryPrice+ATRK\*ATRValue[1],TodayOpen+ExitATRK\*ATRValue[1]);

If(High>StopLine)

BuyToCover(EntryLots,Max(StopLine,Open));

}

}

If(Time==14.55/100)

{

If (MarketPosition==1)

Sell(EntryLots,Open);

If(MarketPosition==-1)

BuyToCover(EntryLots,Open);

}

End