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<https://mozilla.org/MPL/2.0/> // © DeuceDavis

//@version=5 indicator("CPR Option Sale Strategy", overlay=true)

tradeSource = input.source(close, title='Source For Trigger')

autoTF = input.string('Auto', title="Select Higher Timeframe", options=[  
 'Auto','Manual'], group='Pivot Settings') manPivotTF = input.timeframe('D', title='If  
 Manual, Time Frame for Pivots', group='Pivot Settings', options=['60','90', '120','D',  
 '2D', '3D', '4D', 'W', '2W', '3W', '4W', 'M', '2M', '3M', '6M'])

//nearStrikePremiumRisk = input.int(1, "Premium Risk Level[1-5 (Higher is riskier)]",  
 maxval=5, step=1, // group="Near Strike Calculation Method") nearStrikeMethod =  
 input.string('Traditional Pivot S1/R1', title="Near Strike Calculation Source", options=[  
 'Traditional Pivot S1/R1', 'Camarilla Pivot R1/S1', 'Camarilla Pivot R2/S2', 'Manual  
 Offset From Central Pivot Point'], group="Near Strike Calculation Method")

nearStrikeManualOffset = input.float(0, "Manual Offset Value", group="Near Strike  
 Calculation Method")

spreadMethod = input.string('Auto', title='Determine Spread', options=['Auto',  
 'Manual'], group='Spread Method') manSpreadValue = input.float(5.0, title="Spread  
 Width, if Manual", group='Spread Method')

showPriorDayHiLo = input.bool(false, title='Show Prior Day High and Low',  
 group='Visual') showCurrentWeekHiLo= input.bool(false, title='Show Current Week  
 Highs and Lows', group='Visual')

priorDayHigh = request.security(syminfo.tickerid, 'D', high[1],  
 lookahead=barmerge.lookahead\_on) priorDayLow =  
 request.security(syminfo.tickerid, 'D', low[1], lookahead=barmerge.lookahead\_on)  
 currentWeekHigh = request.security(syminfo.tickerid, 'W', high,  
 lookahead=barmerge.lookahead\_on) currentWeekLow =  
 request.security(syminfo.tickerid, 'W', low, lookahead=barmerge.lookahead\_on)

pdHigh = plot(showPriorDayHiLo ? priorDayHigh : na, title="Prior Day High",  
 color=color.new(color.red, 0)) pdLow = plot(showPriorDayHiLo ? priorDayLow : na,  
 title="Prior Day Low", color=color.new(color.green, 0)) cwHigh =  
 plot(showCurrentWeekHiLo ? currentWeekHigh : na, title="Current Week High",  
 color=color.new(color.red, 0)) cwLow = plot(showCurrentWeekHiLo ?  
 currentWeekLow : na, title="Current Week Low", color=color.new(color.green, 0))

```
//pivotPeriodShift =input.int(defval=1, title='Lookback Period for Pivot',
group='Primary Settings') pivotPeriodShift = 1
```

```
sendStandardAlert = input.bool(false, title='Enable Standard Alert', group='Alerts')
sendDiscordWebhookAlert = input.bool(false, title='Enable Discord Webhook Alert',
group='Alerts') sendPremiumZoneChangeAlert = input.bool(false, title='Enable Price
Movement Into Different Zone', group='Alerts')
```

```
plotTS1R1 = input.bool(false, title='Plot Traditional Pivot R1/S1', group='Traditional
Pivot Plots') plotTS2R2 = input.bool(false, title='Plot Traditional Pivot R2/S2',
group='Traditional Pivot Plots') plotTS3R3 = input.bool(false, title='Plot Traditional
Pivot R3/S3', group='Traditional Pivot Plots')
```

```
plotCS1R1 = input.bool(false, title='Plot Camarilla Pivot R1/S1', group='Camarilla
Pivot Plots') plotCS2R2 = input.bool(false, title='Plot Camarilla Pivot R2/S2',
group='Camarilla Pivot Plots') plotCS3R3 = input.bool(false, title='Plot Camarilla Pivot
R3/S3', group='Camarilla Pivot Plots') plotCS4R4 = input.bool(false, title='Plot
Camarilla Pivot R4/S4', group='Camarilla Pivot Plots') plotCS5R5 = input.bool(false,
title='Plot Camarilla Pivot R5/S5', group='Camarilla Pivot Plots')
```

```
tradeOnMon = input.bool(true, title='Mondays', group='Trade Days (Good for
Dailies)') tradeOnTue = input.bool(true, title='Tuesdays', group='Trade Days (Good
for Dailies)') tradeOnWed = input.bool(true, title='Wednesdays', group='Trade Days
(Good for Dailies)') tradeOnThu = input.bool(true, title='Thursdays', group='Trade
Days (Good for Dailies)') tradeOnFri = input.bool(true, title='Fridays', group='Trade
Days (Good for Dailies)')
```

```
showHistoricalTradeLabel = input.bool(false, title='Show Historical Strike Value
Labels', group='Visual') showFuture = input.bool(false, title='Extend Developing
Levels Into Future', group='Visual') showHistoricalResults = input.bool(true,
title='Show Historical Win/Loss Percentages', group='Visual') backtestStartDate =
input.time(timestamp("1 Jan 2020"), group="Visual", title="Start Date",
group="Backtest Time Period", tooltip="This start date is in the time zone of the
exchange " + "where the chart's instrument trades. It doesn't use the time " + "zone
of the chart or of your computer.") backtestEndDate = input.time(timestamp("1 Jan
2099"), group="Visual", title="End Date", group="Backtest Time Period", tooltip="This
end date is in the time zone of the exchange " + "where the chart's instrument
trades. It doesn't use the time " + "zone of the chart or of your computer.")
```

```
var tradeTheDay = true switch dayofweek == dayofweek.monday => tradeTheDay :=
tradeOnMon dayofweek == dayofweek.tuesday => tradeTheDay := tradeOnTue
```

```

dayofweek == dayofweek.wednesday => tradeTheDay := tradeOnWed
dayofweek == dayofweek.thursday => tradeTheDay := tradeOnThu
dayofweek == dayofweek.friday => tradeTheDay := tradeOnFri

```

```

//auto higher time frame HTFo = timeframe.period == '1' ? '30' : timeframe.period ==
'3' ? '60' : timeframe.period == '5' ? '240' : timeframe.period == '15' ? 'D' :
timeframe.period == '30' ? 'D' : timeframe.period == '45' ? 'D' : timeframe.period ==
'60' ? 'W' : timeframe.period == '120' ? 'W' : timeframe.period == '180' ? 'W' :
timeframe.period == '240' ? 'W' : timeframe.period == 'D' ? 'W' : timeframe.period ==
'W' ? '4W' : 'D'

```

```

pivotTF = autoTF == 'Auto' ? HTFo : manPivotTF

```

```

devPivotTFHigh = request.security(syminfo.tickerid, pivotTF, high,
lookahead=barmerge.lookahead_on) devPivotTFLow =
request.security(syminfo.tickerid, pivotTF, low, lookahead=barmerge.lookahead_on)
devPivotTFClose = request.security(syminfo.tickerid, pivotTF, close,
lookahead=barmerge.lookahead_on) pivotTFHigh =
request.security(syminfo.tickerid, pivotTF, high[pivotPeriodShift],
lookahead=barmerge.lookahead_on) pivotTFLow = request.security(syminfo.tickerid,
pivotTF, low[pivotPeriodShift], lookahead=barmerge.lookahead_on) pivotTFClose =
request.security(syminfo.tickerid, pivotTF, close[pivotPeriodShift],
lookahead=barmerge.lookahead_on) priorPivotTFHigh =
request.security(syminfo.tickerid, pivotTF, high[pivotPeriodShift + 1],
lookahead=barmerge.lookahead_on) priorPivotTFLow =
request.security(syminfo.tickerid, pivotTF, low[pivotPeriodShift + 1],
lookahead=barmerge.lookahead_on) priorPivotTFClose =
request.security(syminfo.tickerid, pivotTF, close[pivotPeriodShift + 1],
lookahead=barmerge.lookahead_on) pivotLastBar =
request.security(syminfo.tickerid, pivotTF, barstate.islast,
lookahead=barmerge.lookahead_on)

```

```

RANGE = pivotTFHigh - pivotTFLow

```

```

//CPR Calculations centralPivot = (pivotTFHigh + pivotTFLow + pivotTFClose) / 3
tempBottomPivot = (pivotTFHigh + pivotTFLow) / 2 tempTopPivot = (centralPivot -
tempBottomPivot) + centralPivot

```

```

bottomPivot = (tempBottomPivot > tempTopPivot) ? tempTopPivot :
tempBottomPivot topPivot = bottomPivot == tempBottomPivot ? tempTopPivot :
tempBottomPivot

```

cprRange = topPivot - bottomPivot

//Traditional Pivot Point Calculations  
 $tS1 = 2 * \text{centralPivot} - \text{pivotTFHigh}$   
 $tS2 = \text{centralPivot} - (\text{pivotTFHigh} - \text{pivotTFLow})$   
 $tS3 = tS1 - (\text{pivotTFHigh} - \text{pivotTFLow})$   
 $tR1 = 2 * \text{centralPivot} - \text{pivotTFLow}$   
 $tR2 = \text{centralPivot} + (\text{pivotTFHigh} - \text{pivotTFLow})$   
 $tR3 = tR1 + (\text{pivotTFHigh} - \text{pivotTFLow})$

//Camarilla Pivot Point Calculations  
 $\text{camR5} = \text{pivotTFHigh} / \text{pivotTFLow} *$   
 $\text{pivotTFClose}$   
 $\text{camR4} = \text{pivotTFClose} + \text{RANGE} * 1.1 / 2$   
 $\text{camR3} = \text{pivotTFClose} + \text{RANGE} * 1.1 / 4$   
 $\text{camR2} = \text{pivotTFClose} + \text{RANGE} * 1.1 / 6$   
 $\text{camR1} = \text{pivotTFClose} + \text{RANGE} * 1.1 / 12$   
 $\text{camS1} = \text{pivotTFClose} - \text{RANGE} * 1.1 / 12$   
 $\text{camS2} = \text{pivotTFClose} - \text{RANGE} * 1.1 / 6$   
 $\text{camS3} = \text{pivotTFClose} - \text{RANGE} * 1.1 / 4$   
 $\text{camS4} = \text{pivotTFClose} - \text{RANGE} * 1.1 / 2$   
 $\text{camS5} = \text{pivotTFClose} - (\text{camR5} - \text{pivotTFClose})$

//Developing CPR & tR1 & tS1  
 $\text{devCentralPivot} = (\text{devPivotTFHigh} + \text{devPivotTFLow} + \text{devPivotTFClose}) / 3$   
 $\text{devTempBottomPivot} = (\text{devPivotTFHigh} + \text{devPivotTFLow}) / 2$   
 $\text{devTempTopPivot} = (\text{devCentralPivot} - \text{devTempBottomPivot}) + \text{devCentralPivot}$

$\text{devBottomPivot} = (\text{devTempBottomPivot} > \text{devTempTopPivot}) ? \text{devTempTopPivot} : \text{devTempBottomPivot}$   
 $\text{devTopPivot} = \text{devBottomPivot} == \text{devTempBottomPivot} ? \text{devTempTopPivot} : \text{devTempBottomPivot}$   
 $\text{devTS1} = 2 * \text{devCentralPivot} - \text{devPivotTFHigh}$   
 $\text{devTR1} = 2 * \text{devCentralPivot} - \text{devPivotTFLow}$

//spreadValue Floor & Ceiling  
 $\text{spreadValueCalc}(\text{calcValue}, \text{spreadValue}, \text{callOrPutSide}) \Rightarrow \text{var retValue} = 0.00$   
 switch callOrPutSide == 'Call' =>  $\text{retValue} := (\text{math.ceil}(\text{calcValue} / \text{spreadValue})) * \text{spreadValue}$   
 callOrPutSide == 'Put' =>  $\text{retValue} := (\text{math.floor}(\text{calcValue} / \text{spreadValue})) * \text{spreadValue}$

//Strike Values  
 $\text{spreadValue} = \text{spreadMethod} == \text{"Auto"} ? \text{close} \geq 1000 ? 50.0 : \text{close} \geq 500 ? 10.0 : \text{close} \geq 100 ? 5.0 : \text{close} \geq 50 ? 2.5 : \text{close} \geq 20 ? 1 : \text{close} < 20 ? 0.5 : 0 : \text{manSpreadValue}$

$\text{callTriggerValue} = \text{nearStrikeMethod} == \text{"Traditional Pivot S1/R1"} ? tS1 : \text{nearStrikeMethod} == \text{"Camarilla Pivot R1/S1"} ? \text{camS1} : \text{nearStrikeMethod} == \text{"Camarilla Pivot R2/S2"} ? \text{camS2} : \text{centralPivot}$

$\text{putTriggerValue} = \text{nearStrikeMethod} == \text{"Traditional Pivot S1/R1"} ? tR1 : \text{nearStrikeMethod} == \text{"Camarilla Pivot R1/S1"} ? \text{camR1} : \text{nearStrikeMethod} == \text{"Camarilla Pivot R2/S2"} ? \text{camR2} : \text{centralPivot}$

$\text{callNearStrikeSource} = \text{nearStrikeMethod} == \text{"Traditional Pivot S1/R1"} ? \text{math.max}(\text{pivotTFHigh}, tR1) : \text{nearStrikeMethod} == \text{"Camarilla Pivot R1/S1"} ?$

```

math.max(pivotTFHigh, camR1) : nearStrikeMethod == 'Camarilla Pivot R2/S2' ?
math.max(pivotTFHigh, camR2) : centralPivot + nearStrikeManualOffset

```

```

putNearStrikeSource = nearStrikeMethod == 'Traditional Pivot S1/R1' ?
math.min(pivotTFLow, tS1) : nearStrikeMethod == 'Camarilla Pivot R1/S1' ?
math.min(pivotTFLow, camS1) : nearStrikeMethod == 'Camarilla Pivot R2/S2' ?
math.min(pivotTFLow, camS2) : centralPivot - nearStrikeManualOffset

```

```

calcCallValue = close < callTriggerValue ? topPivot : math.avg(centralPivot,
callNearStrikeSource) callStrikeValue = spreadValueCalc(calcCallValue, spreadValue,
'Call') callStrikeValue2 = callStrikeValue + spreadValue calcPutValue = close >
putTriggerValue ? bottomPivot : math.avg(centralPivot, putNearStrikeSource)
putStrikeValue = spreadValueCalc(calcPutValue, spreadValue, 'Put') putStrikeValue2
= putStrikeValue - spreadValue icCallStrikeValue = spreadValueCalc(tR1,spreadValue,
'Call') icCallStrikeValue2 = icCallStrikeValue + spreadValue icPutStrikeValue =
spreadValueCalc(tS1, spreadValue, 'Put') icPutStrikeValue2 = icPutStrikeValue -
spreadValue

```

```

//Tomorrow's Strikes calcDevCallValue = close < devTS1 ? devTopPivot :
math.avg(devCentralPivot, math.max(devPivotTFHigh, devTR1)) calcDevPutValue =
close > devTR1 ? devBottomPivot : math.avg(devCentralPivot,
math.min(devPivotTFLow, devTS1)) devCallStrikeValue =
spreadValueCalc(calcDevCallValue, spreadValue, 'Call') devPutStrikeValue =
spreadValueCalc(calcDevPutValue, spreadValue, 'Put')

```

```

plot(callStrikeValue, "Current Call", style=plot.style_line,
color=color.new(color.orange, 75)) plot(putStrikeValue, "Current Put",
style=plot.style_line, color=color.new(color.orange, 75))

```

```

plot(devCallStrikeValue, "Developing Call", style=plot.style_line,
color=color.new(color.yellow, 95)) plot(devPutStrikeValue, "Developing Put",
style=plot.style_line, color=color.new(color.yellow, 95)) plot(devTopPivot,
"Developing Top Pivot", style=plot.style_line, color=color.new(color.blue, 95))
plot(devCentralPivot, "Developing Central Pivot", style=plot.style_line,
color=color.new(color.purple, 95)) plot(devBottomPivot, "Developing Bottom Pivot",
style=plot.style_line, color=color.new(color.blue, 95))

```

```

//Plots //Central Pivot Range plot(topPivot, "CP Top", style=plot.style_circles)
plot(centralPivot, "Central Pivot", style=plot.style_cross, linewidth=2,
color=color.orange) plot(bottomPivot, "CP Bottom", style=plot.style_circles)

```

```
//Traditional Pivots plot(plotTS1R1 ? tR1 : na, "tR1", style=plot.style_circles,
color=color.red) plot(plotTS1R1 ? tS1 : na, "tS1", style=plot.style_circles,
color=color.green) plot(plotTS2R2 ? tR2 : na, "tR2", style=plot.style_circles,
color=color.new(color.red, 30)) plot(plotTS2R2 ? tS2 : na, "tS2",
style=plot.style_circles, color=color.new(color.green, 30)) plot(plotTS3R3 ? tR3 : na,
"tR3", style=plot.style_circles, color=color.new(color.red, 60)) plot(plotTS3R3 ? tS3 :
na, "tS3", style=plot.style_circles, color=color.new(color.green, 60))
```

```
// plot(plotCS3R3 ? camR3 : na, "cR3",style=plot.style_line, color=color.red)
plot(plotCS3R3 ? camS3 : na, "cS3", style=plot.style_line, color=color.green)
plot(plotCS1R1 ? camR1 : na, "cR1",style=plot.style_line, color=color.new(color.red,
75)) plot(plotCS1R1 ? camS1 : na, "cS1", style=plot.style_line,
color=color.new(color.green, 75)) plot(plotCS2R2 ? camR2 : na,
"cR2",style=plot.style_line, color=color.new(color.red, 90)) plot(plotCS2R2 ? camS2 :
na, "cS2", style=plot.style_line, color=color.new(color.green, 90)) plot(plotCS4R4 ?
camR4 : na, "cR4",style=plot.style_line, color=color.new(color.red, 25)) plot(plotCS4R4
? camS4 : na, "cS4", style=plot.style_line, color=color.new(color.green, 25))
plot(plotCS5R5 ? camR5 : na, "cR5",style=plot.style_line, color=color.new(color.red,
90)) plot(plotCS5R5 ? camS5 : na, "cS5", style=plot.style_line,
color=color.new(color.green, 90))
```

```
//New Bar is_newbar(res, sess) => t = time(res, sess) na(t[1]) and not na(t) or t[1] < t
```

```
openingBarClosed = is_newbar(pivotTF, session.regular)[1] openingBarOpen =
is_newbar(pivotTF, session.regular)
```

```
//Trade Calculations string tradeType = switch tradeSource > topPivot => "Sell Put"
tradeSource < bottomPivot => "Sell Call" (tradeSource < topPivot and tradeSource >
bottomPivot) => "Sell IC"
```

```
var tradeDecision = "No Trade" var strikeValue = 0.00 var strikeValue2 = 0.00 var
yPlacement = 0.00 var labelStyle = label.style_label_lower_right
```

```
var tradeLabelText = "None" var alertText = "None"
```

```
inBacktestRange = time >= backtestStartDate and time <= backtestEndDate
```

```
if openingBarClosed and tradeTheDay and inBacktestRange tradeDecision :=
```

```
tradeType[1] strikeValue := tradeDecision == "Sell Put" ? putStrikeValue :
```

```
tradeDecision == "Sell Call" ? callStrikeValue : tradeDecision == "Sell IC" ?
```

```
icCallStrikeValue : na strikeValue2 := tradeDecision == "Sell Put" ? putStrikeValue2 :
```

```
tradeDecision == "Sell Call" ? callStrikeValue2 : tradeDecision == "Sell IC" ?
icPutStrikeValue : na
```

```
tradeLabelText := tradeDecision + ' for ' + str.toString(strikeValue, '#.##')
yPlacement :=
  tradeDecision == "Sell Put" ? putStrikeValue :
  tradeDecision == "Sell Call" ? callStrikeValue :
  tradeDecision == "Sell IC" ? icCallStrikeValue : na
labelStyle :=
  tradeDecision == "Sell Put" ? label.style_label_upper_left:
  tradeDecision == "Sell Call" ? label.style_label_lower_left:
  tradeDecision == "Sell IC" ? label.style_label_lower_left: label.style_label_lower_le
```

```
alertText :=
  tradeDecision == "Sell Put" ?
    "Sell Put Strike " + str.toString(strikeValue, '#.##') + " | " +
    "Buy Put Strike " + str.toString(strikeValue2, '#.##') :
  tradeDecision == "Sell Call" ?
    "Sell Call Strike " + str.toString(strikeValue, '#.##') + " | " +
    "Buy Call Strike " + str.toString(strikeValue2, '#.##') :
  tradeDecision == "Sell IC" ?
    "IC | Sell Call Strike " + str.toString(icCallStrikeValue, '#.##') + " | " +
    "Buy Call Strike " + str.toString(icCallStrikeValue2, '#.##') + " | " +
    "Sell Put Strike " + str.toString(icPutStrikeValue, '#.##') + " | " +
    "Buy Put Strike " + str.toString(icPutStrikeValue2, '#.##') : na
```

```
if showHistoricalTradeLabel or pivotLastBar
  label.new(x=bar_index, y=yPlacement, color=color.new(color.blue,50),
    textcolor=color.white, size=size.small,
    style=labelStyle,
    text=alertText)
```

```
alertText := "Ticker: " + syminfo.ticker + " - " + alertText
```

```
plot((tradeTheDay and not openingBarOpen and inBacktestRange) ? strikeValue : na,
"Strike Value", color=color.white, style=plot.style_linebr)
```

```
//Prior Day Trade Result var wins = 0 var losses = 0
```

```
var callWins = 0 var callLosses = 0 var icWins = 0 var icLosses = 0 var putWins = 0 var
putLosses = 0 var callCount = 0 var icCount = 0 var putCount = 0 var tradeResult =
"No Trade"
```

```
if openingBarOpen and tradeTheDay[1] and inBacktestRange[1] if tradeDecision ==
"Sell Put" wins := close[1] > strikeValue ? wins + 1 : wins losses := close[1] <
strikeValue ? losses + 1 : losses tradeResult := close[1] > strikeValue ? "Win" : "Loss"
putWins := close[1] > strikeValue ? putWins + 1 : putWins putLosses := close[1] <
strikeValue ? putLosses + 1 : putLosses putCount := putCount + 1 if tradeDecision ==
"Sell Call" wins := close[1] < strikeValue ? wins + 1 : wins losses := close[1] >
strikeValue ? losses + 1 : losses tradeResult := close[1] < strikeValue ? "Win" : "Loss"
callWins := close[1] < strikeValue ? callWins + 1 : callWins callLosses := close[1] >
strikeValue ? callLosses + 1 : callLosses callCount := callCount + 1 if tradeDecision ==
"Sell IC" wins := (close[1] > strikeValue2 and close[1] < strikeValue) ? wins + 1 : wins
losses := (close[1] < strikeValue2 or close[1] > strikeValue) ? losses + 1 : losses
tradeResult := (close[1] > strikeValue2 and close[1] < strikeValue) ? "Win" : "Loss"
icWins := (close[1] > strikeValue2 and close[1] < strikeValue) ? icWins + 1 : icWins
icLosses := (close[1] < strikeValue2 or close[1] > strikeValue) ? icLosses + 1 : icLosses
icCount := icCount + 1
```

```
label.new(x=bar_index - 1, y=yPlacement, color=color.new(tradeResult == "Win" ? co
textcolor=color.white, size=size.small,
style=labelStyle,
text=tradeResult)
```

```
// Results & Current Trade
```

```
string premiumValue = switch (strikeValue < bottomPivot and close < bottomPivot)
or (strikeValue > topPivot and close > topPivot) => "Optimal (Hedge)" (strikeValue <
bottomPivot and close < centralPivot) or (strikeValue > topPivot and close >
centralPivot) => "Good" (strikeValue < bottomPivot and close < topPivot) or
(strikeValue > topPivot and close > bottomPivot) => "Decent" => "Standard"
```

```
var table resultsDisplay = table.new(position.bottom_right, 4, 5) var table
currentSetup = table.new(position.top_right, 2, 3) if barstate.islast var tfLabelText
="nothing" tfLabelText := '----Current Setup----\n\n' tfLabelText := tfLabelText + 'Pivot
Timeframe: ' + pivotTF tfLabelText := tfLabelText + '\n' + tradeLabelText
table.cell(currentSetup, 0, 0, 'Pivot TF', text_color=color.white)
table.cell(currentSetup, 1, 0, pivotTF, text_color=color.white) table.cell(currentSetup,
0, 1, tradeDecision, text_color=color.white) table.cell(currentSetup, 1, 1,
```



```
str.toString(strikeValue, '#.##'), text_color=color.white) table.cell(currentSetup, 0, 2,
'Timing', text_color=color.white) table.cell(currentSetup, 1, 2, premiumValue,
text_color=color.white)
```

```
//Plot Future Values
```

```
if showFuture
```

```
    futureCall = line.new(x1=bar_index, y1=devCallStrikeValue, x2=bar_index + 5, y2=
    futurePut = line.new(x1=bar_index, y1=devPutStrikeValue, x2=bar_index + 5, y2=
    futureTopPivot = line.new(x1=bar_index, y1=devTopPivot, x2=bar_index + 5, y2=
    futureCentralPivot = line.new(x1=bar_index, y1=devCentralPivot, x2=bar_index +
    futureBottomPivot = line.new(x1=bar_index, y1=devBottomPivot, x2=bar_index +
```

```
    line.delete(futureCall[1])
```

```
    line.delete(futurePut[1])
```

```
    line.delete(futureTopPivot[1])
```

```
    line.delete(futureCentralPivot[1])
```

```
    line.delete(futureBottomPivot[1])
```

```
// We only populate the table on the last bar.
```

```
if showHistoricalResults
```

```
    table.cell(resultsDisplay, 1, 0, 'Trades', text_color=color.white)
```

```
    table.cell(resultsDisplay, 2, 0, 'Wins', text_color=color.white)
```

```
    table.cell(resultsDisplay, 3, 0, 'Win %', text_color=color.white)
```

```
    table.cell(resultsDisplay, 0, 1, 'All', text_color=color.white)
```

```
    table.cell(resultsDisplay, 1, 1, str.toString(wins+losses, '#'), text_color=color.white)
```

```
    table.cell(resultsDisplay, 2, 1, str.toString(wins, '#'), text_color=color.white)
```

```
    table.cell(resultsDisplay, 3, 1, str.toString(wins/(wins+losses)*100, '#.##'), text_color=
```

```
    table.cell(resultsDisplay, 0, 2, 'Calls', text_color=color.white)
```

```
    table.cell(resultsDisplay, 1, 2, str.toString(callWins + callLosses, '#'), text_color=co
```

```
    table.cell(resultsDisplay, 2, 2, str.toString(callWins, '#'), text_color=color.white)
```

```
    table.cell(resultsDisplay, 3, 2, str.toString(callWins/(callWins+callLosses)*100, '#.##
```

```
    table.cell(resultsDisplay, 0, 3, 'Puts', text_color=color.white)
```

```
    table.cell(resultsDisplay, 1, 3, str.toString(putWins + putLosses, '#'), text_color=co
```

```
    table.cell(resultsDisplay, 2, 3, str.toString(putWins, '#'), text_color=color.white)
```

```
    table.cell(resultsDisplay, 3, 3, str.toString(putWins/(putWins + putLosses)*100, '#.
```

```
    table.cell(resultsDisplay, 0, 4, 'ICs', text_color=color.white)
```

```
    table.cell(resultsDisplay, 1, 4, str.toString(icWins + icLosses, '#'), text_color=color.w
```

```
table.cell(resultsDisplay, 2, 4, str.tostring(icWins, '#') , text_color=color.white)
table.cell(resultsDisplay, 3, 4, str.tostring(icWins/(icWins + icLosses)*100, '#.#') , te
```

```
//Alerts
```

```
sendAlert = close < 6000
```

```
webHookAlertMessage = '{"content":"' + alertText + '"}'
```

```
//{"content":"{{ticker}} Long Entry Triggered | Open: {{open}} | Close: {{close}} |  
Low: {{low}} | High: {{high}}"}"
```

```
if (sendStandardAlert and openingBarClosed) alert(alertText,  
alert.freq_once_per_bar)
```

```
if (sendDiscordWebhookAlert and openingBarClosed) alert(webHookAlertMessage,  
alert.freq_once_per_bar)
```

```
premiumZoneChange = (premiumValue == "Optimal (Hedge)" and  
premiumValue[1] != "Optimal (Hedge)") or (premiumValue == "Good" and  
(premiumValue[1] != "Optimal (Hedge)" and premiumValue[1] != "Good")) or  
(premiumValue == "Decent" and (premiumValue[1] != "Optimal (Hedge)" and  
premiumValue[1] != "Good" and premiumValue[1] != "Decent"))
```

```
if premiumZoneChange and sendPremiumZoneChangeAlert alert(syminfo.ticker + "  
Premium Zone has changed to " + premiumValue, alert.freq_once_per_bar)
```