

{MARKET INTERNALS MINI SMART CODE (version AUG 2016)

MARKET INTERNALS COURSE - THIS CODE IS A PART OF AN EDUCATIONAL PRODUCT.

THIS CODE IS FOR STUDYING PURPOSES ONLY.

DISCLAIMER: Futures trading systems and commodity trading bear a high degree of risk. People can and do lose money.

Hypothetical results have many inherent limitations. Past performance does not guarantee future results.

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DATA 2: TICK

DATA 3: UVOL

DATA 4: DVOL

}

Inputs:

MI_Switch(1), //1-8

MI_Parameter(5); //1-15

vars:

modeLONG(false),

modeSHORT(false),

myTickLOD(0),

myTickHOD(0);

// DIFFERENT MARKET INTERNALS CONDITIONS DEFINED AS SWITCHES

Switch (MI_Switch) begin

Case 1 : Begin

//MI CONDITION 1A: IS THE TICK DOING THE HIGHEST HIGH OR LOWEST LOW? -- VERSION A (high,low)

```

if High of data2 = highest(high, MI_Parameter) of data2 then begin
    modeLONG = true; modeSHORT = false;
end;

if Low of data2 = lowest (low, MI_Parameter) of data2 then begin
    modeSHORT = true; modeLONG = false;
end;
end;

Case 2 : Begin
//MI CONDITION 1B: IS THE TICK DOING THE HIGHEST HIGH OR LOWEST LOW? -- VERSION B (close)
if High of data2 = highest(close, MI_Parameter) of data2 then begin
    modeLONG = true; modeSHORT = false;
end;

if Low of data2 = lowest (close, MI_Parameter) of data2 then begin
    modeSHORT = true; modeLONG = false;
end;
end;

Case 3 : Begin
//MI CONDITION 2A: Absolute values of TICK - extremes -- VERSION A (high,low)
modeLong = High of data2 > 100 * MI_Parameter;
modeSHORT = Low of data2 < -100 * MI_Parameter;
end;

Case 4 : Begin
//MI CONDITION 2B: Absolute values of TICK - extremes -- VERSION B (close)
modeLong = Close of data2 > 100 * MI_Parameter;
modeSHORT = Close of data2 < -100 * MI_Parameter;
end;

```

Case 5 : Begin

```
//MI CONDITION 3: Valid if new TICK highest high or lowest low for the day
//Reset on the beginning of day (we are only interested in HH and LL of the actual
day)

If Date <> date[1] then begin
    myTickLOD = L of data2;
    myTickHOD = H of data2;
    modeLong = false; modeShort = false;
end;

//save new values of the HH and LL of tick for the actual day
If L of data2 < myTickLOD then myTickLOD = L of data2;
If H of data2 > myTickHOD then myTickHOD = H of data2;
//Market Internals condition valid if new TICK highest high or lowest low for the day
If myTICKhod > myTickHod[1] then begin
    modeLONG = TRUE; modeSHORT = false;
end;

If myTICKlod < myTickLod[1] then begin
    modeSHORT = true; ModeLONG = false;
end;

end;
```

Case 6 : Begin

```
//MI CONDITION 4: Bollinger Bands Application to TICK
if h of data2 > bollingerBand(c of data2, 5*MI_Parameter, 2) then begin
    modeLONG = true; modeSHORT = false;
end;

if l of data2 < bollingerBand(c of data2, 5*MI_Parameter, -2) then begin
    modeSHORT = true; modeLong = false;
end;

end;
```

Case 7 : Begin

```
//MI CONDITION 5: Market Strenght by UVOL-DVOL difference  
modeLong = Close of data3 - Close of data4 > ( 20000 * MI_Parameter );  
modeSHORT = Close of data4 - Close of data3 > ( 20000 * MI_Parameter );  
end;
```

Case 8 : Begin

```
//BONUS CONDITION -- MI CONDITION 6: UVOL-DVOL MOVING AVERAGE below/above UVOL-DVOL ZERO LINE  
modeLong = Average( ( Close of data3 - Close of data4) , MI_Parameter * 5) > 0;  
modeSHORT = Average( ( Close of data3 - Close of data4) , MI_Parameter * 5) < 0;  
end;
```

End;

```
//*****  
//INSERT YOUR OWN STRATEGY HERE  
//add modeLONG condition for long trades and modeSHORT condition for short trades  
//*****
```