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{MARKET INTERNALS MINI SMART CODE (version AUG 2016)
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MARKET INTERNALS COURSE - THIS CODE IS A PART OF AN EDUCATIONAL PRODUCT.
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THIS CODE IS FOR STUDYING PURPOSES ONLY.
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DISCLAIMER: Futures trading systems and commodity trading bear a high degree of risk. People can  
and do lose money.
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Hypothetical results have many inherent limitations. Past performance does not guarantee future  
results.
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}
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Inputs:
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MI_Switch(1),           //1-8
```

```
MI_Parameter(5);       //1-15
```

```
vars:
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```
modeLONG(false),
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```
modeSHORT(false),
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```
myTickLOD(0),
```

```
myTickHOD(0);
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```
// DIFFERENT MARKET INTERNALS CONDITIONS DEFINED AS SWITCHES
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```
Switch (MI_Switch) begin
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```
    Case 1 : Begin
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```
        //MI CONDITION 1A: IS THE TICK DOING THE HIGHEST HIGH OR LOWEST LOW? -- VERSION A (high,low)
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```
            if High of data2 = highest(high, MI_Parameter) of data2 then begin
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```
                modeLONG = true; modeSHORT = false;
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            end;
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```
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
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day)
//Reset on the beginning of day (we are only interested in HH and LL of the actual
//save new values of the HH and LL of tick for the actual day
If Date <> date[1] then begin
    myTickLOD = L of data2;
    myTickHOD = H of data2;
    modeLong = false; modeShort = false;
end;
//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

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//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
//(here we have our first MI example from the course...)

//IF yesterday closed lower than opened...
If closeD(1) < openD(1) and marketposition = 0

//and it is not Friday....
And dayofweek(date) <> 5

//Add Market Internals condition
and ModeLong {<<<<<<<===== JUST ADD THE modeLONG / modeSHORT condition to your execution part}

//Buy the first bar (15-minute) of the day at close
then Buy this bar at close;

//Exit at the end of day
```

setexitonclose;

//*****