BUILD E-MINI BREAKOUT STRATEGIES FAST

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Design & Prototype MINI BOS code v1.0, July 2017

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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Inputs:
{GENERAL SETUP}
int   L_S_B(1),                   // 1=LONG strategies only, 2=SHORT
strategies only, 3=LONG and SHORT strategies
int TradesPerDay(1),      // maximum allowed trades per day (start with 1
only, recommended no more than 3)

{BREAKOUT MODEL SETUP}
int POI_Switch(1),                // 1-5 STEP 1
int   POI_N1(1),                  // 1-8 STEP 1
int   NATR(9),                    // 5-60 STEP 5
double      Fract(1.3),           // 0.6 - 3.5 STEP 0.1 or 0.15

{FILTER MAIN TIMEFRAME SETUP}
int   Filter1_Switch(15),         // 1-8
int   Filter1_N1(8),            // 1-20 step 1
int   Filter1_N2(16);     // 1-20 step 1

vars:
double POI_Long(0), double POI_Short(0),
double BO_Level_LONG(0), double BO_Level_SHORT(0),
bool filter1_long(false), bool filter1_short(false);

{***** REAKOUT LEVEL CALCULATION (as POI +/- DISTANCE) *****}
{1. POINT OF INITIATION DEFINITION}
Switch ( POI_Switch )
Begin
      Case 1 : begin
            POI_Long = CloseD(1);
            POI_Short = POI_Long;
      end;
      Case 2 : begin
            POI_Long = OpenD(0);
            POI_Short = POI_Long;
      end;
      Case 3 : begin
            POI_Long = LowD(0);
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            POI_Short = HighD(0);
      end;
      Case 4 : begin
            POI_Long = LowD(1);
            POI_Short = HighD(1);
      end;
    Case 5 : Begin
            POI_Long = Xaverage(MedianPrice, POI_N1 * 5 )[1];
        POI_Short = POI_Long;
      end;
End;

{ 2. ADDING DISTANCE AS VOLATILITY MULTIPLICATION AND CALCULATING THE FINAL
BREAKOUT LEVEL }
BO_level_LONG = POI_Long + (Fract * AvgTrueRange(NATR) );
BO_Level_SHORT = POI_Short - (Fract * AvgTrueRange(NATR) );

{***** PART II: FILTERS *****}
{ Filter for the MAIN timeframe (0 = No Filter) }
Switch (Filter1_Switch)
Begin
      Case 0: begin
            Filter1_Long = True;
            Filter1_Short = True;
      end;
    Case 1 : begin
        Filter1_Long =  DMIplus( Filter1_N1 * 10 ) < DMIminus(Filter1_N2 *
10);
        Filter1_Short = DMIplus(Filter1_N1 * 10) > DMIminus(Filter1_N2 *
10);
    end;
    Case 2 : begin
            Filter1_Long =  ADX(Filter1_N2 * 5) < Filter1_N1 * 2;
        Filter1_Short = Filter1_Long;
    end;
      Case 3 :  begin
            Filter1_Long = ( Close - CloseD(1) ) > 0;
            Filter1_Short = ( CloseD(1) - Close ) > 0;
    end;
    Case 4 :  begin
            Filter1_Long = ( Close - CloseD(1) ) < 0;
            Filter1_Short = ( CloseD(1) - Close ) < 0;
    end;
      Case 5 : begin
            Filter1_Long = close > OpenD(0) ;
            Filter1_Short = close < OpenD(0) ;
      end;
      Case 6 : begin
            Filter1_Long = close < OpenD(0) ;
            Filter1_Short = close > OpenD(0) ;
      end;
      Case 7 : begin
            Filter1_Long =  Volume  > average(volume, 3 * Filter1_N1) ;
            Filter1_Short = Filter1_Long;
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    end;
    Case 8 : begin
            Filter1_Long =  Volume  < average(volume, 3 * Filter1_N1);
            Filter1_Short = Filter1_Long;
    end;
End;

{***** EXECUTION *****}
{Executes LONG entries}
if (MarketPosition = 0 or time = SessionEndTime(0, 1)) and Filter1_Long =
true
      and EntriesToday(Date) < TradesPerDay and (L_S_B = 1 or L_S_B = 3)
then
            buy next bar at BO_Level_LONG stop;

{Executes SHORT entries}
if (MarketPosition = 0 or time = SessionEndTime(0, 1)) and Filter1_Short =
true
      and EntriesToday(Date) < TradesPerDay and (L_S_B = 2 or L_S_B = 3)
then
            sellshort next bar at BO_Level_SHORT stop;

{***** EXIT *****}
{ End of Day (EOD) exit}
setexitonclose;
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