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SAMPLE (PSEUDO)STRATEGY WITHOUT MARKET ITNERNALS

2016(c)Tomas Nesnidal

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//data 1: EMD.D - 15 min

This code is for educational purposes only.

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If high = highest(h,20) then buy this bar at close;

setstoploss(600);

setexitonclose;

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SAMPLE (PSEUDO)STRATEGY WITH MARKET ITNERNALS

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//data 1: EMD.D - 15 min

//data2: UVOL, the same timeframe as data 1

//data3: DVOL, the same timeframe as data 1

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Inputs:

MarketIntN1(3);

Vars:

modeLong(false),

modeShort(false),

myDiff(0),

myDiffAvg(0),

MP(0);

//Variables

MP = MarketPosition;

//MI condition : calculations

myDiff = Close of data2 - Close of data3;

myDiffAvg = average(myDiff, 10 \* MarketIntN1);

//MI condition : LONG/SHORT modes

If myDiff > 0 and myDiff > myDiffAvg and myDiffAvg > 0 then begin

modeLONG = TRUE; modeSHORT = false;

end;

If myDiff < 0 and myDiff < myDiffAvg and myDiffAvg < 0 then begin

modeSHORT = true; ModeLONG = false;

end;

//cancel MI condition

If modeLONG = True and ((myDiff < 0)or (myDiffAvg < 0)) then modeLong = false;

If modeSHORT = True and ((myDiff > 0)or (myDiffAvg > 0)) then modeSHORT = false;

//The entry condition + exit + SL

If H = highest(H, 20) and ModeLong then buy this bar at close;

SetStopLoss(600);

SetExitOnClose;

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