APPENDIX

TradeStation Formulas

The following formulas should produce results exactly as seen in the book or close to it. (There are occasional corrected ticks and other logistical issues that might result in different numbers for different times the tests were run. Sorry—these are just realities we're stuck with.)

One fine point—actual automated trade could be done in intraday trading—that is, any of the systems that work in 5, 10 minute bars, and so forth. When applied to daily bars, however, it is suggested you manually input the trades. Otherwise, the "set exit on close" function will fail to get you out on the close. It will work in historic testing since it can instantly equate a closing price with a trigger. In the real world, though, the close isn't decided until after the fact. There are ways you could work around it including inserting daily bars into intraday, but of course that would necessitate recoding the formulas. The most logical alternative would be to exit on a market order one or two minutes before the close.

TABLE 5.2	Close versus Simple Average

```
inputs: n(40);
if c > average(c,n) then buy next bar at market;
if c < average(c,n) then sell short next bar at market;
setexitonclose;
```

TABLE 6.1	Forever Long S&Ps

```
inputs: P(37);
if c < lowest(c,p)[1] then buy next bar at l limit;
setprofittarget (1250);
```

TABLE 7.1 Two-Day Five-Day Indicator

if average(c,2) < average(c,5) then buy next bar at market;
if average(c,2) > average(c,5) then sell short next bar at market;
setexitonclose;

TABLE 7.4 Fading Two Like Closes in a Row

if c < c[1] and c[1] < c[2] then buy next bar at market;
if c > c[1] and c[1] > c[2] then sell short next bar at market;
setexitonclose;

TABLE 8.2 Order of Extreme 50-Day Extreme Highest/Lowest Close

Input: m(50);
if highestbar(c,m) > lowestbar(c,m) then buy next bar at market;
if highestbar(c,m) < lowestbar(c,m) then sell short next bar at market;
setexitonclose;

TABLE 9.1 First Three Either-Or Indicators Combined

inputs:e(40),n(2),p(5),q(50);
variables: x(0),y(0),z(0);
if c > average(c,e) then x=1;
if c < average(c,e) then x=-1;
IF average(c,n) < average(c,p)then y=1;
if average(c,n) > average(c,p)then y=-1;
if highestbar(c,q) > lowestbar(c,q) then z=1;
if highestbar(c,q) < lowestbar(c,q) then z=-1;
if x+y+z > 0 then buy next bar at market;
if x+y+z < 0 then sell short next bar at market;
setexitonclose;

TABLE 10.5 Complete Range versus 10-Day Average Range Indicator

*(Delete appropriate sides of the "or" equations to individually test each half of
formula.)*
inputs:n(10);
if (range < average(range,n) and c > c[1])or (range > average(range,n) and c < c[1])
then buy next bar at market;
if (range < average(range,n) and c < c[1]) or (range > average(range,n) and c >
c[1])then sell short next bar at market;
setexitonclose;

TABLE 11.1 15 Day High-Low Average

```
if c > (average(h,15)+average(l,15))/2 then buy next bar at market;
if c < (average(h,15)+average(l,15))/2 then sell short next bar at market;
setexitonclose;
```

TABLE 12.1 First Five Either-Or Indicators Combined

```
inputs:e(40),f(2),g(5),j(50),m(10),n(15);
variables: q(0),u(0),x(0),y(0),z(0);
if c > average(c,e) then q=1;
if c < average(c,e) then q=-1;
if average(c,f) < average(c,g) then u=1;
if average(c,f) > average(c,g) then u=-1;
if highestbar(c,j) > lowestbar(c,j) then x=1;
if highestbar(c,j) < lowestbar(c,j) then x=-1;
if (range < average(range,m) and c > c[1]) or (range > average(range,m) and c <
    c[1]) then y=1;
if (range < average(range,m) and c < c[1]) or (range > average(range,m) and c >
    c[1])then y=-1;
if c > (average(h,n)+average(l,n))/2 then z=1;
if c < (average(h,n)+average(l,n))/2 then z=-1;
if q+u+x+y+z > 0 then buy next bar at market;
if q+u+x+y+z < 0 then sell short next bar at market;
setexitonclose;
```

TABLE 12.2 Five Either-Or—+3/-3 Threshold

(Substitute following for last three lines in 12.1.)
```
if q+u+x+y+z > =3 then buy next bar at market;
if q+u+x+y+z < =-3 then sell short next bar at market;
setexitonclose;
```

TABLE 13.1 Various Three Out of Five Either-Or Combos

To test various three out of five combos, select appropriate three variables to plug into buy/sell command lines of Table 12.1 . q=1. u=2. x=3. y=4. z=5.

TABLE 14.1 Fading Open-to-Close

```
if c < o then buy next bar at market;
if c > o then sell short next bar at market;
setexitonclose;
```

TABLE 14.2 Fading Two Same-Way Open-to-Closes

if c < o and c[1] < o[1] then buy next bar at market;
if c > o and c[1] > o[1] then sell short next bar at market;
setexitonclose;

TABLE 15.1 Cups and Caps (Day)

if l > l[1] and l[1] < lowest(l,3)[2] and c > c[1] and c[1] < c[2] then buy next bar at
      market;
if h < h[1] and h[1] > highest(h,3)[2] and c < c[1] and c[1] > c[2] then sell short
      next bar at market;
setexitonclose;

TABLE 15.2 Cups and Caps—Overnight

if l > l[1] and l[1] < lowest(l,3)[2] and c > c[1] and c[1] < c[2] then buy this bar on
      close;
sell next bar at market;
if h < h[1] and h[1] > highest(h,3)[2] and c < c[1] and c[1] > c[2] then sell short this
      bar on close;
buy to cover next bar at market;

TABLE 15.3 Cups-Caps—Overnight with Stops and Targets

if l > l[1] and l[1] < lowest(l,3)[2] and c > c[1] and c[1] < c[2] then buy this bar on
      close;
if marketposition=1 and barssinceentry=1 then sell next bar at market;
sell next bar at highest(h,3)+.25*average(range,3) limit;
sell next bar at lowest(l,3)-(minmove/pricescale) stop;
if h < h[1] and h[1] > highest(h,3)[2] and c < c[1] and c[1] > c[2] then sell short this
      bar on close;
if marketposition=-1 and barssinceentry=1 then buy to cover next bar at market;
buy to cover next bar at lowest(l,3)-.25*average(range,3) limit;
buy to cover next bar at highest(h,3)+(minmove/pricescale) stop;

TABLE 16.1 20 Percent Support-Resistance Indicator

inputs: n(.2);
if highest(l,3)-lowest(l,3) < =n*(highest(h,3)-lowest(l,3)) then buy next bar at
      market;
if highest(h,3)-lowest(h,3) < =n* (highest(h,3)-lowest(l,3))then sell short next bar
      at market;
setexitonclose;

TABLE 17.1 Eight Indicators Combined (Simple Majority)

```
variables: aa(0),bb(0),cc(0),dd(0),ee(0),ff(0),gg(0),hh(0);
if average(c,2) < average(c,5)then aa=1;
if average(c,2) > average(c,5)then aa=-1;
if c > average(c,40) then bb=1;
if c < average(c,40) then bb=-1;
if highestbar(c,50) > lowestbar(c,50) then cc=1;
if highestbar(c,50) < lowestbar(c,50) then cc=-1;
if (range < average(range,10)) and c > c[1] or (range > average(range,10)) and c <
    c[1] then dd=1;
if (range < average(range,10)) and c < c[1] or (range > average(range,10)) and c >
    c[1] then dd=-1;
if c > (average(h,15)+average(l,15))/2 then ee=1;
if c < (average(h,15)+average(l,15))/2 then ee=-1;
if c < o and c[1] < o[1] then ff=1 else ff=0;
if c > o and c[1] > o[1] then ff=-1;
if l > l[1] and l[1] < lowest(l,3)[2] and c > c[1] and c[1] < c[2] then gg=1 else
    gg=0;
if h < h[1] and h[1] > highest(h,3)[2] and c < c[1] and c[1] > c[2] then gg=-1;
if highest(l,3)-lowest(l,3) < =.2*(highest(h,3)-lowest(l,3)) then hh=1 else hh=0;
if highest(h,3)-lowest(h,3) < =.2* (highest(h,3)-lowest(l,3)) then hh=-1;
if aa+bb+cc+dd+ee+ff+gg+hh > 0 then buy next bar at market;
if aa+bb+cc+dd+ee+ff+gg+hh < 0 then sell short next bar at market;
setexitonclose;
```

TABLE 17.7 Eight Indicators—+/– 3 or Beyond

(Substitute following for last three lines in 17.4.)
```
if aa+bb+cc+dd+ee+ff+gg+hh > =3 then buy next bar at market;
if aa+bb+cc+dd+ee+ff+gg+hh < =-3 then sell short next bar at market;
setexitonclose;
```

TABLE 18.4 Eight Indicators—Simple Majority—33 Percent Entry Stop

(Substitute following for final command lines in 17.4.)
```
if aa+bb+cc+dd+ee+ff+gg+hh > 0 then buy next bar at o of
    tomorrow+.33*average(range,3) stop;
if aa+bb+cc+dd+ee+ff+gg+hh < 0 then sell short next bar at o of tomorrow-
    .33*average(range,3) stop;
setexitonclose;
```

TABLE 18.5 Eight Indicators—33 Percent Entry Stop—+3/–3 Qualifier

(Substitute following for final command lines in 17.4.)
if aa+bb+cc+dd+ee+ff+gg+hh > =3 then buy next bar at o of
    tomorrow+.33*average(range,3) stop;
if aa+bb+cc+dd+ee+ff+gg+hh < =-3 then sell short next bar at o of tomorrow-
    .33*average(range,3) stop;
setexitonclose;

TABLE 19.2 Eight Indicators—Simple Majority—25 Percent Limit Entry

(Substitute following for final command lines in 17.4.)
if aa+bb+cc+dd+ee+ff+gg+hh > 0 then buy next bar at o of tomorrow-
    .25*average(range,3) limit;
if aa+bb+cc+dd+ee+ff+gg+hh < 0 then sell short next bar at o of
    tomorrow+.25*average(range,3) limit;
setexitonclose;

TABLE 19.3 Eight Indicators—25 Percent Limit Entry—+3/–3 Qualifier

(Substitute following for final command lines in 17.4.)
if aa+bb+cc+dd+ee+ff+gg+hh > =3 then buy next bar at o of tomorrow-
    .25*average(range,3) limit;
if aa+bb+cc+dd+ee+ff+gg+hh < =-3 then sell short next bar at o of
    tomorrow+.25*average(range,3) limit;
setexitonclose;

TABLE 20.3 Eight Indicators (Simple Majority) with 66 Percent Stoploss

(Substitute following for final command lines in 17.4.)
if aa+bb+cc+dd+ee+ff+gg+hh > 0 then buy next bar at market;
sell next bar at o of tomorrow-.66*average(range,3) stop;
if aa+bb+cc+dd+ee+ff+gg+hh < 0 then sell short next bar at market;
buy to cover next bar at o of tomorrow+.66*average(range,3) stop;
setexitonclose;

TABLE 21.1 Second High-Low Exit Strategy

variables: hh(0),ll(0),q(0),u(0),x(0),y(0),z(0);
if marketposition=1 and barssinceentry=0 then hh=h;
if marketposition=-1 and barssinceentry=0 then ll=l;
if c > average(c,40) then q=1;
if c < average(c,40) then q=-1;
if average(c,2) < average(c,5) then u=1;
if average(c,2) > average(c,5) then u=-1;
if highestbar(c,50) > lowestbar(c,50) then x=1;
if highestbar(c,50) < lowestbar(c,50) then x=-1;
if (range < average(range,10) and c > c[1]) or (range > average(range,10) and c <
    c[1]) then y=1;
if (range < average(range,10) and c < c[1]) or (range > average(range,10) and c >
    c[1]) then y=-1;
if c > (average(h,15)+average(l,15))/2 then z=1;
if c < (average(h,15)+average(l,15))/2 then z=-1;
if q+u+x+y+z > 0 and c > average(c,20) then buy next bar at o of tomorrow-
    .33*average(range,3) limit;
if barssinceentry=2 and marketposition=1 and highest(h,2) > hh and
    nthhighest(2,h,2) > hh then sell next bar at highest(h,2) limit;
if barssinceentry=3 and marketposition=1 and highest(h,3) > hh and
    nthhighest(2,h,3) > hh then sell next bar at highest(h,3) limit;
if barssinceentry=4 and marketposition=1 and highest(h,4) > hh and
    nthhighest(2,h,4) > hh then sell next bar at highest(h,4) limit;
if barssinceentry=5 and marketposition=1 and highest(h,5) > hh and
    nthhighest(2,h,5) > hh then sell
next bar at highest(h,5) limit;
if barssinceentry=6 and marketposition=1 and highest(h,6) > hh and
    nthhighest(2,h,6) > hh then sell next bar at highest(h,6) limit;
if barssinceentry=7 and marketposition=1 and highest(h,7) > hh and
    nthhighest(2,h,7) > hh then sell next bar at highest(h,7) limit;
if barssinceentry=8 and marketposition=1 and highest(h,8) > hh and
    nthhighest(2,h,8) > hh then sell next bar at highest(h,8) limit;
if barssinceentry=9 and marketposition=1 and highest(h,9) > hh and
    nthhighest(2,h,9) > hh then sell next bar at highest(h,9) limit;
if barssinceentry=10 and marketposition=1 and highest(h,10) > hh and
    nthhighest(2,h,10) > hh then sell next bar at highest(h,10) limit;
if barssinceentry=11 and marketposition=1 and highest(h,11) > hh and
    nthhighest(2,h,11) > hh then sell next bar at highest(h,11) limit;
if barssinceentry=12 and marketposition=1 and highest(h,12) > hh and
    nthhighest(2,h,12) > hh then sell next bar at highest(h,12) limit;
if barssinceentry=13 and marketposition=1 and highest(h,13) > hh and
    nthhighest(2,h,13) > hh then sell next bar at highest(h,13) limit;
if barssinceentry=14 and marketposition=1 and highest(h,14) > hh and
    nthhighest(2,h,14) > hh then sell next bar at highest(h,14) limit;

(continues)

TABLE 21.1   *(Continued)*

if c < average(c,20) then sell next bar at market;
if q+u+x+y+z < 0 and c < average(c,20) then sell short next bar at o of
    tomorrow+.33*average(range,3) limit;
if barssinceentry=2 and marketposition=-1 and lowest(l,2) < ll and nthlowest(2,l,2)
    < ll then buy to
cover next bar at lowest(l,2) limit;
if barssinceentry=3 and marketposition=-1 and lowest(l,3) < ll and nthlowest(2,l,3)
    < ll then buy to cover next bar at lowest(l,3) limit;
if barssinceentry=4 and marketposition=-1 and lowest(l,4) < ll and nthlowest(2,l,4)
    < ll then buy to cover next bar at lowest(l,4) limit;
if barssinceentry=5 and marketposition=-1 and lowest(l,5) < ll and nthlowest(2,l,5)
    < ll then buy to cover next bar at lowest(l,5) limit;
if barssinceentry=6 and marketposition=-1 and lowest(l,6) < ll and nthlowest(2,l,6)
    < ll then buy to cover next bar at lowest(l,6) limit;
if barssinceentry=7 and marketposition=-1 and lowest(l,7) < ll and nthlowest(2,l,7)
    < ll then buy to cover next bar at lowest(l,7) limit;
if barssinceentry=8 and marketposition=-1 and lowest(l,8) < ll and nthlowest(2,l,8)
    < ll then buy to cover next bar at lowest(l,8) limit;
if barssinceentry=9 and marketposition=-1 and lowest(l,9) < ll and nthlowest(2,l,9)
    < ll then buy to cover next bar at lowest(l,9) limit;
if barssinceentry=10 and marketposition=-1 and lowest(l,10) < ll and
    nthlowest(2,l,10) < ll then buy to cover next bar at lowest(l,10) limit;
if barssinceentry=11 and marketposition=-1 and lowest(l,11) < ll and
    nthlowest(2,l,11) < ll then buy to cover next bar at lowest(l,11) limit;
if barssinceentry=12 and marketposition=-1 and lowest(l,12) < ll and
    nthlowest(2,l,12) < ll then buy to cover next bar at lowest(l,12) limit;
if barssinceentry=13 and marketposition=-1 and lowest(l,13) < ll and
    nthlowest(2,l,13) < ll then buy
to cover next bar at lowest(l,13) limit;
if barssinceentry=14 and marketposition=-1 and lowest(l,14) < ll and
    nthlowest(2,l,14) < ll then buy to cover next bar at lowest(l,14) limit;
if c > average(c,20) then buy to cover next bar at market;

TABLE 21.2   Second High-Low Exit Strategy with Added Two Tick Penalty. (See
                  Table 21.2 for docking instructions.)

variables: hh(0),ll(0),q(0),u(0),x(0),y(0),z(0);
if marketposition=1 and barssinceentry=0 then hh=h;
if marketposition=-1 and barssinceentry=0 then ll=l;
if c > average(c,40) then q=1;
if c < average(c,40) then q=-1;
if average(c,2) < average(c,5)then u=1;
if average(c,2) > average(c,5)then u=-1;
if highestbar(c,50) > lowestbar(c,50) then x=1;

TABLE 21.2 *(Continued)*

if highestbar(c,50) < lowestbar(c,50) then x=-1;
if (range < average(range,10) and c > c[1])or (range > average(range,10) and c <
    c[1]) then y=1;
if (range < average(range,10) and c < c[1]) or (range > average(range,10) and c >
    c[1]) then y=-1;
if c > (average(h,15)+average(l,15))/2 then z=1;
if c < (average(h,15)+average(l,15))/2 then z=-1;
if q+u+x+y+z > 0 and c > average(c,20) then buy next bar at (o of tomorrow-
    (.33*average(range,3)))-
(minmove/pricescale) limit;
if barssinceentry=2 and marketposition=1 and highest(h,2) > hh and
    nthhighest(2,h,2) > hh then sell next bar at
    (highest(h,2))+(minmove/pricescale) limit;
if barssinceentry=3 and marketposition=1 and highest(h,3) > hh and
    nthhighest(2,h,3) > hh then sell next bar at (highest(h,3))
    +(minmove/pricescale) limit;
if barssinceentry=4 and marketposition=1 and highest(h,4) > hh and
    nthhighest(2,h,4) > hh then sell next bar at (highest(h,4))
    +(minmove/pricescale) limit;
if barssinceentry=5 and marketposition=1 and highest(h,5) > hh and
    nthhighest(2,h,5) > hh then sell next bar at (highest(h,5))
    +(minmove/pricescale) limit;
if barssinceentry=6 and marketposition=1 and highest(h,6) > hh and
    nthhighest(2,h,6) > hh then sell next bar at (highest(h,6))
    +(minmove/pricescale) limit;
if barssinceentry=7 and marketposition=1 and highest(h,7) > hh and
    nthhighest(2,h,7) > hh then sell next bar at (highest(h,7))
    +(minmove/pricescale) limit;
if barssinceentry=8 and marketposition=1 and highest(h,8) > hh and
    nthhighest(2,h,8) > hh then sell next bar at (highest(h,8))
    +(minmove/pricescale) limit;
if barssinceentry=9 and marketposition=1 and highest(h,9) > hh and
    nthhighest(2,h,9) > hh then sell next bar at (highest(h,9))
    +(minmove/pricescale) limit;
if barssinceentry=10 and marketposition=1 and highest(h,10) > hh and
    nthhighest(2,h,10) > hh then sell next bar at (highest(h,10))
    +(minmove/pricescale) limit;
if barssinceentry=11 and marketposition=1 and highest(h,11) > hh and
    nthhighest(2,h,11) > hh then sell next bar at (highest(h,11))
    +(minmove/pricescale) limit;
if barssinceentry=12 and marketposition=1 and highest(h,12) > hh and
    nthhighest(2,h,12) > hh then sell next bar at (highest(h,12))
    +(minmove/pricescale) limit;

(continues)

TABLE 21.2   *(Continued)*

if barssinceentry=13 and marketposition=1 and highest(h,13) > hh and
    nthhighest(2,h,13) > hh then sell next bar at (highest(h,13))
    +(minmove/pricescale) limit;
if barssinceentry=14 and marketposition=1 and highest(h,14) > hh and
    nthhighest(2,h,14) > hh then sell next bar at (highest(h,14))
    +(minmove/pricescale) limit;
if c < average(c,20) then sell next bar at market;
if q+u+x+y+z < 0 and c < average(c,20)then sell short next bar at (o of
    tomorrow+.33*average(range,3))+(minmove/pricescale) limit;
if barssinceentry=2 and marketposition=-1 and lowest(l,2) < ll and nthlowest(2,l,2)
    < ll then buy to cover next bar at lowest(l,2)-(minmove/pricescale) limit;
if barssinceentry=3 and marketposition=-1 and lowest(l,3) < ll and nthlowest(2,l,3)
    < ll then buy to cover next bar at lowest(l,3) -(minmove/pricescale) limit;
if barssinceentry=4 and marketposition=-1 and lowest(l,4) < ll and nthlowest(2,l,4)
    < ll then buy to cover next bar at lowest(l,4) -(minmove/pricescale) limit;
if barssinceentry=5 and marketposition=-1 and lowest(l,5) < ll and nthlowest(2,l,5)
    < ll then buy to cover next bar at lowest(l,5) -(minmove/pricescale) limit;
if barssinceentry=6 and marketposition=-1 and lowest(l,6) < ll and nthlowest(2,l,6)
    < ll then buy to cover next bar at lowest(l,6) -(minmove/pricescale) limit;
if barssinceentry=7 and marketposition=-1 and lowest(l,7) < ll and nthlowest(2,l,7)
    < ll then buy to cover next bar at lowest(l,7) -(minmove/pricescale) limit;
if barssinceentry=8 and marketposition=-1 and lowest(l,8) < ll and nthlowest(2,l,8)
    < ll then buy to cover next bar at lowest(l,8) -(minmove/pricescale) limit;
if barssinceentry=9 and marketposition=-1 and lowest(l,9) < ll and nthlowest(2,l,9)
    < ll then buy to
cover next bar at lowest(l,9) -(minmove/pricescale) limit;
if barssinceentry=10 and marketposition=-1 and lowest(l,10) < ll and
    nthlowest(2,l,10) < ll then buy to cover next bar at lowest(l,10) -
    (minmove/pricescale) limit;
if barssinceentry=11 and marketposition=-1 and lowest(l,11) < ll and
    nthlowest(2,l,11) < ll then buy to cover next bar at lowest(l,11) -
    (minmove/pricescale) limit;
if barssinceentry=12 and marketposition=-1 and lowest(l,12) < ll and
    nthlowest(2,l,12) < ll then buy to cover next bar at lowest(l,12) -
    (minmove/pricescale) limit;
if barssinceentry=13 and marketposition=-1 and lowest(l,13) < ll and
    nthlowest(2,l,13) < ll then buy to cover next bar at lowest(l,13) -
    (minmove/pricescale) limit;
if barssinceentry=14 and marketposition=-1 and lowest(l,14) < ll and
    nthlowest(2,l,14) < ll then buy to cover next bar at lowest(l,14) -
    (minmove/pricescale) limit;
if c > average(c,20) then buy to cover next bar at market;

TABLE 22.1 Second High/Low #2

```
variables: hh(0),ll(0),q(0),u(0),x(0),y(0),z(0);
if marketposition=1 and barssinceentry=0 then hh=h;
if marketposition=-1 and barssinceentry=0 then ll=l;
if c > average(c,25) then buy next bar at o of tomorrow+.5*average(range,3) stop;
if barssinceentry=2 and marketposition=1 and highest(h,2) > hh and
      nthhighest(2,h,2) > hh then sell next bar at highest(h,2) limit;
if barssinceentry=3 and marketposition=1 and highest(h,3) > hh and
      nthhighest(2,h,3) > hh then sell
next bar at highest(h,3) limit;
if barssinceentry=4 and marketposition=1 and highest(h,4) > hh and
      nthhighest(2,h,4) > hh then sell next bar at highest(h,4) limit;
if barssinceentry=5 and marketposition=1 and highest(h,5) > hh and
      nthhighest(2,h,5) > hh then sell next bar at highest(h,5) limit;
if barssinceentry=6 and marketposition=1 and highest(h,6) > hh and
      nthhighest(2,h,6) > hh then sell next bar at highest(h,6) limit;
if barssinceentry=7 and marketposition=1 and highest(h,7) > hh and
      nthhighest(2,h,7) > hh then sell next bar at highest(h,7) limit;
if barssinceentry=8 and marketposition=1 and highest(h,8) > hh and
      nthhighest(2,h,8) > hh then sell next bar at highest(h,8) limit;
if barssinceentry=9 and marketposition=1 and highest(h,9) > hh and
      nthhighest(2,h,9) > hh then sell next bar at highest(h,9) limit;
if barssinceentry=10 and marketposition=1 and highest(h,10) > hh and
      nthhighest(2,h,10) > hh then sell next bar at highest(h,10) limit;
if barssinceentry=11 and marketposition=1 and highest(h,11) > hh and
      nthhighest(2,h,11) > hh then sell next bar at highest(h,11) limit;
if barssinceentry=12 and marketposition=1 and highest(h,12) > hh and
      nthhighest(2,h,12) > hh then sell next bar at highest(h,12) limit;
if barssinceentry=13 and marketposition=1 and highest(h,13) > hh and
      nthhighest(2,h,13) > hh then sell next bar at highest(h,13) limit;
if barssinceentry=14 and marketposition=1 and highest(h,14) > hh and
      nthhighest(2,h,14) > hh then sell next bar at highest(h,14) limit;
if c < average(c,25) then sell next bar at market;
if c < average(c,25) then sell short next bar at o of tomorrow-(.5*average(range,3))
      stop;
if barssinceentry=2 and marketposition=-1 and lowest(l,2) < ll and nthlowest(2,l,2)
      < ll then buy to cover next bar at lowest(l,2) limit;
if barssinceentry=3 and marketposition=-1 and lowest(l,3) < ll and nthlowest(2,l,3)
      < ll then buy to cover next bar at lowest(l,3) limit;
if barssinceentry=4 and marketposition=-1 and lowest(l,4) < ll and nthlowest(2,l,4)
      < ll then buy to cover next bar at lowest(l,4) limit;
if barssinceentry=5 and marketposition=-1 and lowest(l,5) < ll and nthlowest(2,l,5)
      < ll then buy to cover next bar at lowest(l,5) limit;
if barssinceentry=6 and marketposition=-1 and lowest(l,6) < ll and nthlowest(2,l,6)
      < ll then buy to cover next bar at lowest(l,6) limit;
```

(continues)

TABLE 22.1 *(Continued)*

if barssinceentry=7 and marketposition=-1 and lowest(l,7) < ll and nthlowest(2,l,7)
    < ll then buy to cover next bar at lowest(l,7) limit;
if barssinceentry=8 and marketposition=-1 and lowest(l,8) < ll and nthlowest(2,l,8)
    < ll then buy to cover next bar at lowest(l,8) limit;
if barssinceentry=9 and marketposition=-1 and lowest(l,9) < ll and nthlowest(2,l,9)
    < ll then buy to cover next bar at lowest(l,9) limit;
if barssinceentry=10 and marketposition=-1 and lowest(l,10) < ll and
    nthlowest(2,l,10) < ll then buy to cover next bar at lowest(l,10) limit;
if barssinceentry=11 and marketposition=-1 and lowest(l,11) < ll and
    nthlowest(2,l,11) < ll then buy to cover next bar at lowest(l,11) limit;
if barssinceentry=12 and marketposition=-1 and lowest(l,12) < ll and
    nthlowest(2,l,12) < ll then buy to cover next bar at lowest(l,12) limit;
if barssinceentry=13 and marketposition=-1 and lowest(l,13) < ll and
    nthlowest(2,l,13) < ll then buy to cover next bar at lowest(l,13) limit;
if barssinceentry=14 and marketposition=-1 and lowest(l,14) < ll and
    nthlowest(2,l,14) < ll then buy to cover next bar at lowest(l,14) limit;
if c > average(c,25) then buy to cover next bar at market;

TABLE 22.2 Second High/Low Exit #3

variables: hh(0),ll(0),q(0),u(0),x(0),y(0),z(0);
if marketposition=1 and barssinceentry=0 then hh=h;
if marketposition=-1 and barssinceentry=0 then ll=l;
if c > h[1] and c > average(c,40) then buy next bar at o of
    tomorrow+.5*average(range,3) stop;
if barssinceentry=2 and marketposition=1 and highest(h,2) > hh and
    nthhighest(2,h,2) > hh then sell next bar at highest(h,2) limit;
if barssinceentry=3 and marketposition=1 and highest(h,3) > hh and
    nthhighest(2,h,3) > hh then sell next bar at highest(h,3) limit;
if barssinceentry=4 and marketposition=1 and highest(h,4) > hh and
    nthhighest(2,h,4) > hh then sell next bar at highest(h,4) limit;
if barssinceentry=5 and marketposition=1 and highest(h,5) > hh and
    nthhighest(2,h,5) > hh then sell next bar at highest(h,5) limit;
if barssinceentry=6 and marketposition=1 and highest(h,6) > hh and
    nthhighest(2,h,6) > hh then sell
next bar at highest(h,6) limit;
if barssinceentry=7 and marketposition=1 and highest(h,7) > hh and
    nthhighest(2,h,7) > hh then sell next bar at highest(h,7) limit;
if barssinceentry=8 and marketposition=1 and highest(h,8) > hh and
    nthhighest(2,h,8) > hh then sell next bar at highest(h,8) limit;
if barssinceentry=9 and marketposition=1 and highest(h,9) > hh and
    nthhighest(2,h,9) > hh then sell next bar at highest(h,9) limit;
if barssinceentry=10 and marketposition=1 and highest(h,10) > hh and
    nthhighest(2,h,10) > hh then sell next bar at highest(h,10) limit;

TABLE 22.2 *(Continued)*

if barssinceentry=11 and marketposition=1 and highest(h,11) > hh and
    nthhighest(2,h,11) > hh then sell next bar at highest(h,11) limit;
if barssinceentry=12 and marketposition=1 and highest(h,12) > hh and
    nthhighest(2,h,12) > hh then sell next bar at highest(h,12) limit;
if barssinceentry=13 and marketposition=1 and highest(h,13) > hh and
    nthhighest(2,h,13) > hh then sell next bar at highest(h,13) limit;
if barssinceentry=14 and marketposition=1 and highest(h,14) > hh and
    nthhighest(2,h,14) > hh then sell next bar at highest(h,14) limit;
if c < average(c,40) then sell next bar at market;
if c < l[1] and c < average(c,40) then sell short next bar at o of tomorrow-
    (.5*average(range,3)) stop;
if barssinceentry=2 and marketposition=-1 and lowest(l,2) < ll and nthlowest(2,l,2)
    < ll then buy to cover next bar at lowest(l,2) limit;
if barssinceentry=3 and marketposition=-1 and lowest(l,3) < ll and nthlowest(2,l,3)
    < ll then buy to
cover next bar at lowest(l,3) limit;
if barssinceentry=4 and marketposition=-1 and lowest(l,4) < ll and nthlowest(2,l,4)
    < ll then buy to cover next bar at lowest(l,4) limit;
if barssinceentry=5 and marketposition=-1 and lowest(l,5) < ll and nthlowest(2,l,5)
    < ll then buy to cover next bar at lowest(l,5) limit;
if barssinceentry=6 and marketposition=-1 and lowest(l,6) < ll and nthlowest(2,l,6)
    < ll then buy to cover next bar at lowest(l,6) limit;
if barssinceentry=7 and marketposition=-1 and lowest(l,7) < ll and nthlowest(2,l,7)
    < ll then buy to cover next bar at lowest(l,7) limit;
if barssinceentry=8 and marketposition=-1 and lowest(l,8) < ll and nthlowest(2,l,8)
    < ll then buy to cover next bar at lowest(l,8) limit;
if barssinceentry=9 and marketposition=-1 and lowest(l,9) < ll and nthlowest(2,l,9)
    < ll then buy to cover next bar at lowest(l,9) limit;
if barssinceentry=10 and marketposition=-1 and lowest(l,10) < ll and
    nthlowest(2,l,10) < ll then buy to cover next bar at lowest(l,10) limit;
if barssinceentry=11 and marketposition=-1 and lowest(l,11) < ll and
    nthlowest(2,l,11) < ll then buy to cover next bar at lowest(l,11) limit;
if barssinceentry=12 and marketposition=-1 and lowest(l,12) < ll and
    nthlowest(2,l,12) < ll then buy to cover next bar at lowest(l,12) limit;
if barssinceentry=13 and marketposition=-1 and lowest(l,13) < ll and
    nthlowest(2,l,13) < ll then buy to cover next bar at lowest(l,13) limit;
if barssinceentry=14 and marketposition=-1 and lowest(l,14) < ll and
    nthlowest(2,l,14) < ll then buy
to cover next bar at lowest(l,14) limit;
if c > average(c,40) then buy to cover next bar at market;

TABLE 22.3 Second High/Low Exit #4—Enter On Limits

```
variables: hh(0),ll(0),q(0),u(0),x(0),y(0),z(0);
if marketposition=1 and barssinceentry=0 then hh=h;
if marketposition=-1 and barssinceentry=0 then ll=l;
if c > h[1] and c > average(c,40) then buy next bar at o of tomorrow-
     .5*average(range,3) limit;
if barssinceentry=2 and marketposition=1 and highest(h,2) > hh and
     nthhighest(2,h,2) > hh then sell next bar at highest(h,2) limit;
if barssinceentry=3 and marketposition=1 and highest(h,3) > hh and
     nthhighest(2,h,3) > hh then sell next bar at highest(h,3) limit;
if barssinceentry=4 and marketposition=1 and highest(h,4) > hh and
     nthhighest(2,h,4) > hh then sell next bar at highest(h,4) limit;
if barssinceentry=5 and marketposition=1 and highest(h,5) > hh and
     nthhighest(2,h,5) > hh then sell next bar at highest(h,5) limit;
if barssinceentry=6 and marketposition=1 and highest(h,6) > hh and
     nthhighest(2,h,6) > hh then sell next bar at highest(h,6) limit;
if barssinceentry=7 and marketposition=1 and highest(h,7) > hh and
     nthhighest(2,h,7) > hh then sell next bar at highest(h,7) limit;
if barssinceentry=8 and marketposition=1 and highest(h,8) > hh and
     nthhighest(2,h,8) > hh then sell next bar at highest(h,8) limit;
if barssinceentry=9 and marketposition=1 and highest(h,9) > hh and
     nthhighest(2,h,9) > hh then sell next bar at highest(h,9) limit;
if barssinceentry=10 and marketposition=1 and highest(h,10) > hh and
     nthhighest(2,h,10) > hh then sell next bar at highest(h,10) limit;
if barssinceentry=11 and marketposition=1 and highest(h,11) > hh and
     nthhighest(2,h,11) > hh then sell next bar at highest(h,11) limit;
if barssinceentry=12 and marketposition=1 and highest(h,12) > hh and
     nthhighest(2,h,12) > hh then sell next bar at highest(h,12) limit;
if barssinceentry=13 and marketposition=1 and highest(h,13) > hh and
     nthhighest(2,h,13) > hh then sell next bar at highest(h,13) limit;
if barssinceentry=14 and marketposition=1 and highest(h,14) > hh and
     nthhighest(2,h,14) > hh then sell next bar at highest(h,14) limit;
if c < average(c,40) then sell next bar at market;
if c < l[1] and c < average(c,40) then sell short next bar at o of
     tomorrow+(.5*average(range,3)) limit;
if barssinceentry=2 and marketposition=-1 and lowest(l,2) < ll and nthlowest(2,l,2)
     < ll then buy to cover next bar at lowest(l,2) limit;
if barssinceentry=3 and marketposition=-1 and lowest(l,3) < ll and nthlowest(2,l,3)
     < ll then buy to cover next bar at lowest(l,3) limit;
if barssinceentry=4 and marketposition=-1 and lowest(l,4) < ll and nthlowest(2,l,4)
     < ll then buy to cover next bar at lowest(l,4) limit;
if barssinceentry=5 and marketposition=-1 and lowest(l,5) < ll and nthlowest(2,l,5)
     < ll then buy to cover next bar at lowest(l,5) limit;
if barssinceentry=6 and marketposition=-1 and lowest(l,6) < ll and nthlowest(2,l,6)
     < ll then buy to cover next bar at lowest(l,6) limit;
```

TABLE 22.3 *(Continued)*

if barssinceentry=7 and marketposition=-1 and lowest(l,7) < ll and nthlowest(2,l,7)
    < ll then buy to cover next bar at lowest(l,7) limit;
if barssinceentry=8 and marketposition=-1 and lowest(l,8) < ll and nthlowest(2,l,8)
    < ll then buy to cover next bar at lowest(l,8) limit;
if barssinceentry=9 and marketposition=-1 and lowest(l,9) < ll and nthlowest(2,l,9)
    < ll then buy to cover next bar at lowest(l,9) limit;
if barssinceentry=10 and marketposition=-1 and lowest(l,10) < ll and
    nthlowest(2,l,10) < ll then buy to cover next bar at lowest(l,10) limit;
if barssinceentry=11 and marketposition=-1 and lowest(l,11) < ll and
    nthlowest(2,l,11) < ll then buy to cover next bar at lowest(l,11) limit;
if barssinceentry=12 and marketposition=-1 and lowest(l,12) < ll and
    nthlowest(2,l,12) < ll then buy to cover next bar at lowest(l,12) limit;
if barssinceentry=13 and marketposition=-1 and lowest(l,13) < ll and
    nthlowest(2,l,13) < ll then buy to cover next bar at lowest(l,13) limit;
if barssinceentry=14 and marketposition=-1 and lowest(l,14) < ll and
    nthlowest(2,l,14) < ll then buy to cover next bar at lowest(l,14) limit;
if c > average(c,40) then buy to cover next bar at market;

TABLE 23.1 Optimizing Original Five Either-Or Indicators

(Use Table 9.1.)

TABLE 24.1 The One-Minute "Mega System"

variables:e(0),f(0),g(0),j(0);
e=(h-o);
f=(o-l);
g=average(e,5);
j=average(f,5);
if time > =845 and time < 1455 then buy next bar at o of tomorrow-j limit;
if time=1500 then sell next bar at market;
if time > =845 and time < 1455 then sell short next bar at o of tomorrow+g limit;
if time=1500 then buy to cover next bar at market;

TABLE 25.1 Yen Weekly Range Expansion

buy next bar at o of tomorrow+range stop;
sell short next bar at o of tomorrow-range stop;

TABLE 25.4 1.5 Daily Range Expansion

inputs: q(1.5),n(25);
if c > average(c,n) then buy next bar at o of tomorrow+(q*range) stop;
sell next bar at o of tomorrow-(q*range) stop;
if c < average(c,n) then sell short next bar at o of tomorrow-(q*range) stop;
buy to cover next bar at o of tomorrow+(q*range) stop;

TABLE 26.5 Days of the Week Indicator (Complete)

(Delete appropriate lines to test individual days of week.)
variables: e(0),f(0),j(0);
if c > o then e=c-o;
if c < o then f=o-c;
if c > o then j=1;
if c < o then j=-1;
if dayofweek(date)=5 and c > c[1] then buy next bar at market;
if dayofweek(date)=1 and c < c[1] then buy next bar at market;
if dayofweek(date)=2 and highest(e,2) < highest(f,2) then buy next bar at
    market;
if dayofweek(date)=3 and highest(e,3) < highest(f,3) then buy next bar at
    market;
if dayofweek(date)=4 and highest(e,4) < highest(f,4) then buy next bar at
    market;
if dayofweek(date)=5 and c < c[1] then sell short next bar at market;
if dayofweek(date)=1 and c > c[1] then sell short next bar at market;
if dayofweek(date)=2 and highest(e,2) > highest(f,2) then sell short next bar at
    market;
if dayofweek(date)=3 and highest(e,3) > highest(f,3) then sell short next bar at
    market;
if dayofweek(date)=4 and highest(e,4) > highest(f,4) then sell short next bar at
    market;
setexitonclose;

TABLE 27.1 Perennially Short S&Ps

inputs:n(21),p(6);
if dayofmonth(date) > =p and dayofmonth(date) < =(p+3) then sell short next bar
    at market;
if dayofmonth(date) > =n and dayofmonth(date) < =(n+3) then buy to cover next
    bar at market;

TABLE 27.3 Days of Month Indicator (Full)

```
inputs:n(21),p(6);
if dayofmonth(date) > =n and dayofmonth(date) < =(n+3) then buy next bar at
    market;
if dayofmonth(date) > =p and dayofmonth(date) < =(p+3) then sell short next bar
    at market;
```

TABLE 27.4 Days of Month—Day Trades

```
inputs:n(21),p(6);
if dayofmonth(date) > =n or dayofmonth(date) < p then buy next bar at market;
if dayofmonth(date) > =p and dayofmonth(date) < n then sell short next bar at
    market;
setexitonclose;
```

TABLE 27.5 Days of Month—Buying after Lower Closes, Selling after
Higher—Day

```
inputs:n(21),p(6);
if c < c[1] and dayofmonth(date) > =n or dayofmonth(date) < p then buy next bar
    at market;
if c > c[1] and dayofmonth(date) > =p and dayofmonth(date) < n then sell short
    next bar at market;
setexitonclose;
```

TABLE 28.1 Index Month of the Year Indicator

```
inputs:n(10),p(4);
variables: e(0),m(0);
m=month(date);
if m < > m[1] and m[1]=n then e=1;
if m < > m[1] and m[1]=p then e=-1;
if e=1 then buy next bar at market;
if e=-1 then sell short next bar at market;
```

TABLE 28.3   Month of Year and Day of Month Combined

```
inputs:n(10),p(4);
variables: e(0),f(0),m(0);
m=month(date);
if m < > m[1] and m[1]=n then e=1;
if m < > m[1] and m[1]=p then e=-1;
if (dayofmonth(date) > =21 or dayofmonth(date) < 6) then f=1;
if (dayofmonth(date) > =6 and dayofmonth(date) < 21) then f=-1;
if e+f=2 then buy next bar at market;
if e+f < 2 then sell next bar at market;
if e+f=-2 then sell short next bar at market;
if e+f > -2 then buy to cover next bar at market;
```

TABLE 28.4   Month of Year—Day of Month Combined—Day System

(Substitute following for final command lines in Table 28.3.)
```
if o of tomorrow < c and e+f=2 then buy next bar at market;
if o of tomorrow > c and e+f=-2 then sell short next bar at market;
setexitonclose;
```

TABLE 28.5   Three Calendar Indicators Agree

```
inputs:n(10),p(4);
variables: e(0),f(0),x(0),u(0),g(0),m(0);
if c > o then e=c-o;
if c < o then f=o-c;
if (dayofweek(date)=5 and c > c[1]) or
(dayofweek(date)=1 and c < c[1]) or
(dayofweek(date)=2 and highest(e,2) < highest(f,2)) or
(dayofweek(date)=3 and highest(e,3) < highest(f,3)) or
(dayofweek(date)=4 and highest(e,4) < highest(f,4)) then g=1;
if (dayofweek(date)=5 and c < c[1]) or
(dayofweek(date)=1 and c > c[1]) or
(dayofweek(date)=2 and highest(e,2) > highest(f,2)) or
(dayofweek(date)=3 and highest(e,3) > highest(f,3)) or
(dayofweek(date)=4 and highest(e,4) > highest(f,4)) then g=-1;
m=month(date);
if m < > m[1] and m[1]=n then x=1;
if m < > m[1] and m[1]=p then x=-1;
if (dayofmonth(date) > =21 or dayofmonth(date) < 6) then u=1;
if (dayofmonth(date) > =6 and dayofmonth(date) < 21) then u=-1;
if x+u+g=3 then buy next bar at market;
if x+u+g < 3 then sell next bar at market;
if x+u+g=-3 then sell short next bar at market;
if x+u+g > -3 then buy to cover next bar at market;
```

TABLE 28.6 Two of Three Calendar Signals—Day System

(Substitute following for final command lines in Table 28.5.)
if o of tomorrow < c and x+u+g > 0 then buy next bar at market;
if o of tomorrow > c and x+u+g < 0 then sell short next bar at market;
setexitonclose;

TABLE 29.1 Monthly Dates, Day of Week, Eight Indicators Combined

variables: aaa(0),bbb(0),ccc(0),e(0),f(0),g(0),xx(0),j(0),x(0),uuu(0);
if c > o then e=c-o else e=0;
if c < o then f=o-c else f=0;
if (dayofweek(date)=5 and c > c[1]) or
(dayofweek(date)=1 and c < c[1]) or
(dayofweek(date)=2 and highest(e,2) < highest(f,2)) or
(dayofweek(date)=3 and highest(e,3) < highest(f,3)) or
(dayofweek(date)=4 and highest(e,4) < highest(f,4)) then aaa=1;
if (dayofweek(date)=5 and c < c[1]) or
(dayofweek(date)=1 and c > c[1]) or
(dayofweek(date)=2 and highest(e,2) > highest(f,2)) or
(dayofweek(date)=3 and highest(e,3) > highest(f,3)) or
(dayofweek(date)=4 and highest(e,4) > highest(f,4)) then aaa=-1;
if (dayofmonth(date) > =21 or dayofmonth(date) < 6) then bbb=1;
if (dayofmonth(date) > =6 and dayofmonth(date) < 21) then bbb=-1;
if average(c,2) < average(c,5)then g=1;
if average(c,2) > average(c,5)then g=-1;
if c > average(c,40) then xx=1;
if c < average(c,40) then xx=-1;
if highestbar(c,50) > lowestbar(c,50) then j=1;
if highestbar(c,50) < lowestbar(c,50) then j=-1;
if (range < average(range,10)) and c > c[1] or (range > average(range,10)) and c <
     c[1] then x=1;
if (range < average(range,10)) and c < c[1] or (range > average(range,10)) and c >
     c[1] then x=-1;
if c > (average(h,15)+average(l,15))/2 then uuu=1;
if c < (average(h,15)+average(l,15))/2 then uuu=-1;
if g+xx+j+x+uuu > 0 then ccc=1;
if g+xx+j+x+uuu < 0 then ccc=-1;
if aaa+bbb+ccc > 0 then buy next bar at market;
if aaa+bbb+ccc < 0 then sell short next bar at market;

TABLE 30.1 Dow-Spoo Perpetual

variables: g(0);
if c/closed(1) > (c of data(2)/(closed(1) of data(2)))then g=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2)))then g=-1;
if g > 0 then buy next bar at market;
if g < 0 then sell short next bar at market;

TABLE 30.2 Dow-Spoo Basic Day Trade Version

variables: g(0);
if c/closed(1) > (c of data(2)/(closed(1) of data(2)))then g=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2)))then g=-1;
if time > =845 and time < =1445 and g > 0 then buy next bar at market;
if time=1500 then sell next bar at market;
if time > =845 and time < =1445 and g < 0 then sell short next bar at market;
if time=1500 then buy to cover next bar at market;

TABLE 30.5 Dow-Spoo with Three Bar Requirement

inputs:u(3);
variables: g(0);
if c/closed(1) > (c of data(2)/(closed(1) of data(2)))then g=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2)))then g=-1;
if time > =930 and time < =1445 and lowest(g,u) > 0 then buy next bar at market;
if time=1500 then sell next bar at market;
if time > =930 and time < =1445 and highest(g,u) < 0 then sell short next bar at
     market;
if time=1500 then buy to cover next bar at market;

FIGURE 30.8 Dow-Spoo with 50-Day Average

inputs:e(50);
variables: g(0);
if c/closed(1) > (c of data(2)/(closed(1) of data(2)))then g=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2)))then g=-1;
if time > =900 and time < =1445 and c > average(c,e) and c[1] < =average(c,e)[1]
     and g > 0 then buy next bar at market;
if time > =900 and time < =1445 and c < average(c,e) and c[1] > =average(c,e)[1]
     and g < 0 then sell short next bar at market;

TABLE 30.10 Dow-Spoo—Six Bar High/Low Stop—Day

```
inputs:n(.5),u(6);
variables: g(0);
if c/closed(1) > c of data(2)/(closed(1) of data(2))then g=1;
if c/closed(1) < c of data(2)/(closed(1) of data(2))then g=-1;
if time > =900 and time < =1430 and lowest(g,u) > 0 then buy next bar at
     highest(h,6) stop;
if time=1500 then sell next bar at market;
if time > =900 and time < =1430 and highest(g,u) < 0 then sell short next bar at
     lowest(l,6) stop;
if time=1500 then buy to cover next bar at market;
```

TABLE 30.11 Dow-Spoo—Six Bar High/Low Limit—Day

```
variables: g(0);
if c/closed(1) > (c of data(2)/(closed(1) of data(2))) then g=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2))) then g=-1;
if time > =845 and time < =1445 and c > average(h,6) and g > 0 then buy next bar
     at c-.5*range limit;
if time=1500 then sell next bar at market;
if time > =845 and time < =1445 and c < average(l,6) and g < 0 then sell short
     next bar at c+.5*range limit;
if time=1500 then buy to cover next bar at market;
```

TABLE 30.12 Dynamic Dow-Spoo—Day

```
variables: g(0);
if c/(closed(1)) > c of data(2)/(closed(1) of data(2))then g=1;
if c/(closed(1)) < c of data(2)/(closed(1) of data(2))then g=-1;
if ((time > =930 and time < 1000 and average(g,12) > 0) or
(time > =1000 and time < 1030 and average(g,18) > 0) or
(time > =1030 and time < 1100 and average(g,24) > 0) or
(time > =1100 and time < 1130 and average(g,30) > 0) or
(time > =1130 and time < 1200 and average(g,36) > 0) or
(time > =1200 and time < 1230 and average(g,42) > 0) or
(time > =1230 and time < 1300 and average(g,48) > 0)) then buy next bar at market;
if time=1500 then sell next bar at market;
if ((time > =930 and time < 1000 and average(g,12) < 0) or
(time > =1000 and time < 1030 and average(g,18) < 0) or
(time > =1030 and time < 1100 and average(g,24) < 0) or
(time > =1100 and time < 1130 and average(g,30) < 0) or
(time > =1130 and time < 1200 and average(g,36) < 0) or
(time > =1200 and time < 1230 and average(g,42) < 0) or
(time > =1230 and time < 1300 and average(g,48) < 0)) then sell short next bar at
     market;
if time=1500 then buy to cover next bar at market;
```

TABLE 31.2   Entering Re Daily Opening—Index Version

(For bond-currency versions, substitute following for first line—
    inputs:x(8.2),y(14.00);)
inputs:x(9.3),y(15.15);
if time=(x*100) and c > opend(0) then buy next bar at market;
if time=(y*100) then sell this bar on close;
if time=(x*100) and c < opend(0) then sell short next bar at market;
if time=(y*100) then buy to cover this bar on close;

TABLE 31.3   Two Bar in Row versus Open—60-Minute Bars—Index Version

---

(For bond-currency versions, substitute following for first line—
    inputs:b(9.2),x(13.20);)
inputs:b(10.3),x(14.3);
if time > =(b*100) and time < (x*100) and c > opend(0) and c[1] > opend(0) and c
    > c[1] then buy next bar at market;
if time=(x*100) then sell next bar at market;
if time > =(b*100) and time < (x*100)and c < opend(0) and c[1] < opend(0) and c <
    c[1] then sell short next bar at market;
if time=(x*100) then buy to cover next bar at market;

TABLE 31.4   Final Third of Day System—Index Version

(For bond-currency versions, substitute following for first line—
    inputs:x(11.5),y(14.00);)
inputs:x(13),y(15.15);
if time=(x*100) and c > opend(0) and c[1] > opend(0) then buy next bar at market;
if time=(y*100) then sell this bar on close;
if time=(x*100) and c < opend(0) and c[1] < opend(0) then sell short next bar at
    market;
if time=(y*100) then buy to cover this bar on close;

TABLE 32.1 Soybean Switch 1

inputs:q(2),n(20),y(.5),z(.4),u(.1);
variables:x(0),mp(0),rr(0),xx(0);
if average(range,5) > =q*average(range,n)[5] then x=1 else x=0;
mp=marketposition;
rr=highest(h,n)-lowest(l,n);
if highest(h,n)-c < =u*rr then xx=1 else xx=0;
if x+xx > =1 then buy next bar at o of tomorrow+range stop;
if mp=1 then sell next bar at o of tomorrow+y*rr limit;
if mp=1 then sell next bar at o of tomorrow-z*rr stop;
if mp=1 then sell next bar at l-range stop;
if x+xx > =1 then sell short next bar at o of tomorrow-range stop;
if mp=-1 then buy to cover next bar at o of tomorrow-y*rr limit;
if mp=-1 then buy to cover next bar at o of tomorrow+z*rr stop;

TABLE 33.1 Range Expansion with "Two Same-way" Filter

inputs:u(.6),n(20);
variables: x(0);
if (c > c[1] and c[1] > c[2])or (c < c[1] and c[1] < c[2]) then x=1 else x=0;
if average(x,n) > =u then buy next bar at o of tomorrow+(.5*average(range,3))
      stop;
sell next bar at o of tomorrow-(.5*average(range,3)) stop;
if average(x,n) > =u then sell short next bar at o of tomorrow-
      (.5*average(range,3)) stop;
buy to cover next bar at o of tomorrow+(.5*average(range,3)) stop;

TABLE 34.1 12:30 Entry System—Index Version

(For bond-currency versions, substitute following for first line— inputs:x(13.5);
inputs: x(15.05);
variables:hh(0),ll(0),hhh(0),lll(0);
if time=930 then hh=highd(0);
if time=930 then ll=lowd(0);
if time=1130 then hhh=highd(0);
if time=1130 then lll=lowd(0);
if time=1230 and opend(0)-lowd(0) < =.25*(highd(0)-lowd(0))and highd(0) > hhh
      and hhh > hh then buy next bar at market;
if time=(x*100) then sell next bar at market;
if time=1230 and highd(0)-opend(0) < =.25*(highd(0)-lowd(0))and lowd(0) < lll and
      lll < ll then sell short next bar at market;
if time=(x*100) then buy to cover next bar at market;

TABLE 35.1   Majority Direction of 9 Open-Closes (5 Min)

```
variables:e(0);
if c > o then e=1 else e=0;
if c < o then e=-1;
if time > =915 and time < =1445 and average(e,9) > 0 then buy next bar at
     market;
if time=1500 then sell next bar at market;
if time > =915 and time < =1445 and average(e,9) < 0 then sell short next bar at
     market;
if time=1500 then buy to cover next bar at market;
```

TABLE 35.2   Daily Midpoint as Demarcation Line

```
if time > =915 and time < =1445 and c > (highd(0)+lowd(0))/2 then buy next bar
     at market;
if time=1500 then sell next bar at market;
if time > =915 and time < =1445 and c < (highd(0)+lowd(0))/2 then sell short next
     bar at market;
if time=1500 then buy to cover next bar at market;
```

TABLE 35.3   Four Indicator System

```
inputs:n(9);
variables:aa(0),bb(0),cc(0),dd(0),x(0);
if c > o then x=1 else x=0;
if c < o then x=-1;
if c/closed(1) > (c of data(2)/(closed(1) of data(2)))then aa=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2)))then aa=-1;
if c > opend(0) then bb=1;
if c < opend(0) then bb=-1;
if average(x,n) > 0 then cc=1;
if average(x,n) < 0 then cc=-1;
if c > (highd(0)+lowd(0))/2 then dd=1;
if c < (highd(0)+lowd(0))/2 then dd=-1;
if time > =915 and time < =1445 and aa+bb+cc+dd=4 then buy next bar at
     market;
if time=1500 then sell next bar at market;
if time > =915 and time < =1445 and aa+bb+cc+dd=-4 then sell short next bar at
     market;
if time=1500 then buy to cover next bar at market;
```

TABLE 35.6 Four Indicator with Exit Qualifier

```
inputs:n(9);
variables:aa(0),bb(0),cc(0),dd(0),x(0),u(0);
if c > o then x=1 else x=0;
if c < o then x=-1;
u=aa+bb+cc+dd;
if c/closed(1) > (c of data(2)/(closed(1) of data(2))) then aa=1;
if c/closed(1) < (c of data(2)/(closed(1) of data(2))) then aa=-1;
if c > opend(0) then bb=1;
if c < opend(0) then bb=-1;
if average(x,n) > 0 then cc=1;
if average(x,n) < 0 then cc=-1;
if c > (highd(0)+lowd(0))/2 then dd=1;
if c < (highd(0)+lowd(0))/2 then dd=-1;
if time > =915 and time < =1445 and aa+bb+cc+dd=4 then buy next bar at
    market;
if u < 0 and u[1] < 0 then sell next bar at market;
if time=1500 then sell next bar at market;
if time > =915 and time < =1445 and aa+bb+cc+dd=-4 then sell short next bar at
    market;
if u > 0 and u[1] > 0 then buy to cover next bar at market;
```

TABLE 36.1 Going with First Contrary Close after Five Same Directional
in Row

```
if c > c[1] and c[1] < c[2] and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] <
    c[6] then buy next bar
at market;
if c < c[1] and c[1] > c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] >
    c[6] then sell short next bar at market;
setexitonclose;
```

TABLE 36.2 Going with Five Same-way Closes in Row—Long Term Perpetual

```
if c < c[1] and c[1] > c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] >
    c[6] then buy next bar at market;
if c > c[1] and c[1] < c[2]and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] <
    c[6] then sell short next bar at market;
```

TABLE 36.3   Five One-way Closes, One Opposite, One Irrelevant—Perpetual

(Type "setexitonclose" at the end for day version.)
if c[1] < c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] > c[6] and c[6] >
    c[7] then buy next bar at market;
if c[1] > c[2] and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] < c[6] and c[6] <
    c[7] then sell short next bar at market;

TABLE 37.1   Third Day Fade

if marketposition < 1 and c < l[1] and c[1] < l[2] then buy next bar at o of
    tomorrow-.33*average(range,3) limit;
if marketposition=1 then sell next bar at h limit;
if marketposition=1 then sell next bar at l-(minmove/pricescale)stop;
if marketposition=1 then setexitonclose;
if marketposition > -1 and c > h[1] and c[1] > h[2] then sell short next bar at o of
    tomorrow+.33*average(range,3) limit;
if marketposition=-1 then buy to cover next bar at l limit;
if marketposition=-1 then buy to cover next bar at h+(minmove/pricescale)stop;
if marketposition=-1 then setexitonclose;

TABLE 37.2   Closes Beyond Five-Day Low/High Averages

variables:x(0),y(0);
inputs:n(5);
if c < average(l,5) then x=1 else x=0;
if c > average(h,5) then y=1 else y=0;
if marketposition < 1 and lowest(x,3)=1 and c < c[1] and c[1] < c[2] then buy next
    bar at market;
if marketposition=1 and barssinceentry > 0 then sell next bar at h limit;
if marketposition=1 and barssinceentry > 0 then sell next bar at l-
    (minmove/pricescale)stop;
if marketposition=1 and barssinceentry > 1 then setexitonclose;
if marketposition > -1 and lowest(y,3)=1 and c > c[1] and c[1] > c[2] then sell short
    next bar at market;
if marketposition=-1 and barssinceentry > 0 then buy to cover next bar at l limit;
if marketposition=-1 and barssinceentry > 0 then buy to cover next bar at
    h+(minmove/pricescale)stop;
if marketposition=-1 and barssinceentry > 1 then setexitonclose;

TABLE 38.1	20 Day N-Day System

buy next bar at highest(h,20) stop;
sell short next bar at lowest(l,20) stop;

TABLE 38.3	N Day with 10-Day Stops

if marketposition < 1 then buy next bar at highest(h,20) stop;
if barssinceentry > =10 and (c[10] > highest(c,10) or h[10] > highest(h,10))
then sell next bar at market;
if marketposition > -1 then sell short next bar at lowest(l,20) stop;
if barssinceentry > =10 and (c[10] < lowest(c,10) or l[10] < lowest(l,10))
then buy to cover next bar at market;

TABLE 39.1	Five-Minute RSI Go-with System—Index Version

(For bond-currency versions, substitute following for first line—
inputs: Length(9),n(15),b(8.35),x(13.3),z(13.55);)
inputs: Length(9),n(15),b(9.15),x(14.45),z(15.1);
variables: e(0);
e = RSI(Close, Length);
if time > =(b*100) and time < =(x*100) and e > (100-n) then buy next bar at
      market;
if time=(z*100) then sell next bar at market;
if time > =(b*100) and time < =(x*100) and e < n then sell short next bar at
      market;
if time=(z*100) then buy to cover next bar at market;

TABLE 40.1	Fading Reversals

inputs:p(2);
variables:hh(0),ll(0);
if marketposition=1 and barssinceentry=0 then hh=h;
if marketposition=-1 and barssinceentry=0 then ll=l;
if marketposition < 1 and h > h[1] and c < c[1] then buy next bar at market;
if(h < =h[1] or c > =c[1]) then sell next bar at hh limit;
if barssinceentry > 0 then sell next bar at ll-minmove/pricescale stop;
if marketposition > -1 and l < l[1] and c > c[1] then sell short next bar at market;
if (l > =l[1] or c < =c[1]) then buy to cover next bar at ll limit;
if barssinceentry > 0 then buy to cover next bar at hh+minmove/pricescale stop;

TABLE 41.1 Four-Day Range Expansion

```
buy next bar at o of tomorrow+2*average(range,3) stop;
if barssinceentry=2 then sell next bar at h limit;
if barssinceentry=2 then sell next bar at l stop;
if barssinceentry=2 then setexitonclose;
sell short next bar at o of tomorrow-(2*average(range,3))stop;
if barssinceentry=2 then buy to cover next bar at l limit;
if barssinceentry=2 then buy to cover next bar at h stop;
if barssinceentry=2 then setexitonclose;
```

TABLE 41.3 9 Day 66 Percent Momentum System

```
variables:mp(0),hc(0),lc(0),xx(0);
hc=highest(h,9)-c;
lc=c-lowest(l,9);
if hc > lc then xx=hc;
if hc < lc then xx=lc;
mp=marketposition;
if mp < 1 and hc > lc then buy next bar at o of tomorrow+(.66*lc) stop;
if mp=1 and barssinceentry > 0 then sell next bar at entryprice-(1.32*xx) stop;
if mp > -1 and lc > hc then sell short next bar at o of tomorrow-(.66*hc) stop;
if mp=-1 and barssinceentry > 0 then buy to cover next bar at
    entryprice+(1.32*xx) stop;
```

TABLE 41.6 Contracting Range—Fade Close on Momentum

```
if (average(range,10) < average(range,25)) and (c < c[1] and c < average(c,5)) then
    buy next bar (o of tomorrow+(.2*range)) stop;
if (c > average(c,10) and c > average(c,25)) then sell next bar at (o of tomorrow-
    (.2*range)) stop;
if barssinceentry > 0 then sell next bar at entryprice-average(range,25) stop;
if (average(range,10) < average(range,25)) and (c > c[1] and c > average(c,5)) then
    sell short next bar (o of tomorrow-(.2*range)) stop;
if (c < average(c,10) and c < average(c,25)) then buy to cover next bar (o of
    tomorrow+(.2*range)) stop;
if barssinceentry > 0 then buy to cover next bar at entryprice+average(range,25)
    stop;
```

TABLE 41.7 5 vs 15-Day Closing Averages

if average(c,5) > average(c,15) and average(c,5)[1] > average(c,15)[1] and
    average(c,5)[2] > average(c,15)[2]and average(c,5)[3] < average(c,15)[3] then
    buy next bar at market;
if average(c,5) < average(c,15) and average(c,5)[1] < average(c,15)[1] and
    average(c,5)[2] < average(c,15)[2] and average(c,5)[3] > average(c,15)[3] then
    sell short next bar at market;

TABLE 41.8 Soybean Seasonal—Buy in March

variables: e(0);
e=month(date);
if e=3 and e < > e[1] then buy next bar at market;
if month(date)=7 then sell next bar at market;
setprofittarget(2000);
setstoploss (4000);

TABLE 41.10 Soybean Seasonal—Sell in July

variables: e(0);
e=month(date);
if e=7 and e < > e[1]then sell short next bar at market;
if month(date)=11 then buy to cover next bar at market;
setprofittarget(4000);
setstoploss (5000);

TABLE 41.11 Three-Day 30-Day Crossover

if average(c,3)[3] < average(c,30)[3] and average(c,3)[2] > average(c,30)[2] and
    average(c,3)[1] > average(c,30)[1] and average(c,3) > average(c,30) then buy
    next bar at market;
if average(c,3) < average(c,30) then sell next bar at market;
if average(c,3)[3] > average(c,30)[3] and average(c,3)[2] < average(c,30)[2] and
    average(c,3)[1] < average(c,30)[1] and average(c,3) < average(c,30)then sell
    short next bar at market;
if average(c,3) > average(c,30) then buy to cover next bar at market;

TABLE 41.12 15 and 30 Days Back Indicator

if c > c[15] and c > c[30] then buy next bar at market;
if c < c[15] or c < c[30] then sell next bar at market;
if c < c[15] and c < c[30] then sell short next bar at market;
if c > c[15] or c > c[30] then buy to cover next bar at market;

TABLE 41.14 Bond-Index

if time=1000 and c > opend(0)and c of data2 > opend(0)of data2 and highd(0)of
    data2-c of data2 < =.25*(highd(0)of data2-lowd(0)of data2) then buy next bar
    at market;
if time=1000 and c > opend(0)and c of data2 < opend(0) and c of data2-lowd(0)of
    data2 < =.25*(highd(0)of data2-lowd(0)of data2) then buy next bar at market;
if time=1510 then sell next bar at market;
if time=1000 and c < opend(0)and c of data2 < opend(0) and c of data2-lowd(0)of
data2 < =.25*(highd(0)of data2-lowd(0)of data2) then sell short next bar at
    market;
if time=1000 and c < opend(0)and c of data2 > opend(0) and highd(0)of data2-c of
    data2 < =.25*(highd(0)of data2-lowd(0)of data2) then sell short next bar at
    market;
if time=1510 then buy to cover next bar at market;

TABLE 42.1 Fading Two Out of Three Open-To-Closes

variables: e(0);
if c > o then e=1;
if c < o then e=-1;
if average(e,3) < 0 then buy next bar at market;
if average(e,3) > 0 then sell short next bar at market;
setexitonclose;

TABLE 42.2 6 Indicator (Simple Majority)

variables: e(0),aa(0),bb(0),cc(0),dd(0),ee(0),ff(0),gg(0);
if c > o then e=1;
if c < o then e=-1;
if average(c,2) < average(c,5)then aa=1;
if average(c,2) > average(c,5)then aa=-1;
if c > average(c,40) then bb=1;
if c < average(c,40) then bb=-1;
if highestbar(c,50) > lowestbar(c,50) then cc=1;
if highestbar(c,50) < lowestbar(c,50) then cc=-1;

TABLE 42.2 *(Continued)*

---

if (range < average(range,10)) and c > c[1] or (range > average(range,10)) and c <
    c[1] then dd=1;
if (range < average(range,10)) and c < c[1] or (range > average(range,10)) and c >
    c[1] then dd=-1;
if c > (average(h,15)+average(l,15))/2 then ee=1;
if c < (average(h,15)+average(l,15))/2 then ee=-1;
if average(e,3) < 0 then ff=1;
if average(e,3) > 0 then ff=-1;
if aa+bb+cc+dd+ee+ff > 0 then buy next bar at market;
if aa+bb+cc+dd+ee+ff < 0 then sell short next bar at market;
setexitonclose;

TABLE 42.3 Six Indicator with 66 Percent Stoploss

(Substitute following for final command lines in Table 42.2.)
if aa+bb+cc+dd+ee+ff > 0 then buy next bar at market;
sell next bar at o of tomorrow-.66*average(range,3) stop;
if aa+bb+cc+dd+ee+ff < 0 then sell short next bar at market;
buy to cover next bar at o of tomorrow+.66*average(range,3) stop;

TABLE 43.1 Five Combined Non-Either-or Indicators

---

variables:aa(0),bb(0),cc(0),dd(0),ee(0);
if c[1] < c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] > c[6] then aa=1
    else aa=0;
if c[1] > c[2] and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] < c[6] then aa=-
    1;
if c[1] < c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] > c[6] and c[6] >
    c[7] then bb=1 else bb=0;
if c[1] > c[2] and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] < c[6] and c[6] <
    c[7] then bb=-1;
if l > l[1] and l[1] < lowest(l,3)[2] and c > c[1] and c[1] < c[2]then cc=1 else cc=0;
if h < h[1] and h[1] > highest(h,3)[2] and c < c[1] and c[1] > c[2]then cc=-1;
if highest(l,3)-lowest(l,3) < =.2*(highest(h,3)-lowest(l,3)) then dd=1 else dd=0;
if highest(h,3)-lowest(h,3) < =.2* (highest(h,3)-lowest(l,3))then dd=-1;
if c < o and c[1] < o[1] then ee=1 else ee=0;
if c > o and c[1] > o[1] then ee=-1;
if aa+bb+cc+dd+ee > 0 then buy next bar at market;
if aa+bb+cc+dd+ee < 0 then sell short next bar at market;
setexitonclose;

TABLE 44.1 Six Indicator with Five Non–Either-or Qualifier—Version 1

```
variables:e(0),aa(0),bb(0),cc(0),dd(0),ee(0),ff(0),aaa(0),bbb(0),ccc(0),ddd(0),eee(0);
if c > o then e=1 else e=0;
if c < o then e=-1;
if c[1] < c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] > c[6] then
    aaa=1 else aaa=0;
if c[1] > c[2] and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] < c[6] then
    aaa=-1;
if c[1] < c[2] and c[2] > c[3] and c[3] > c[4] and c[4] > c[5] and c[5] > c[6] and c[6] >
    c[7] then bbb=1 else bbb=0;
if c[1] > c[2] and c[2] < c[3] and c[3] < c[4] and c[4] < c[5] and c[5] < c[6] and c[6] <
    c[7] then bbb=-1;
if l > l[1] and l[1] < lowest(l,3)[2] and c > c[1] and c[1] < c[2]then ccc=1 else ccc=0;
if h < h[1] and h[1] > highest(h,3)[2] and c < c[1] and c[1] > c[2]then ccc=-1;
if highest(l,3)-lowest(l,3) < =.2*(highest(h,3)-lowest(l,3)) then ddd=1 else ddd=0;
if highest(h,3)-lowest(h,3) < =.2* (highest(h,3)-lowest(l,3))then ddd=-1;
if c < o and c[1] < o[1] then eee=1 else eee=0;
if c > o and c[1] > o[1] then eee=-1;
if average(c,2) < average(c,5)then aa=1;
if average(c,2) > average(c,5)then aa=-1;
if c > average(c,40) then bb=1;
if c < average(c,40) then bb=-1;
if highestbar(c,50) > lowestbar(c,50) then cc=1;
if highestbar(c,50) < lowestbar(c,50) then cc=-1;
if (range < average(range,10)) and c > c[1] or (range > average(range,10)) and c <
    c[1] then dd=1;
if (range < average(range,10)) and c < c[1] or (range > average(range,10)) and c >
    c[1] then dd=-1;
if c > (average(h,15)+average(l,15))/2 then ee=1;
if c < (average(h,15)+average(l,15))/2 then ee=-1;
if average(e,3) < 0 then ff=1;
if average(e,3) > 0 then ff=-1;
if aa+bb+cc+dd+ee+ff > 0 and aaa+bbb+ccc+ddd+eee > =0 then buy next bar at
    market;
if aa+bb+cc+dd+ee+ff < 0 and aaa+bbb+ccc+ddd+eee < =0 then sell short next
    bar at market;
setexitonclose;
```

TABLE 44.2 Filtered Six Indicator with 66 Percent Stop

(Substitute following for last three lines in 44.1.)
if aa+bb+cc+dd+ee+ff > 0 and aaa+bbb+ccc+ddd+eee > =0 then buy next bar at market;
sell next bar at o of tomorrow-.66*average(range,3) stop;
if aa+bb+cc+dd+ee+ff < 0 and aaa+bbb+ccc+ddd+eee < =0 then sell short next bar at market;
buy to cover next bar at o of tomorrow+.66*average(range,3) stop;
setexitonclose;

TABLE 44.3 Filter Indicator—66 Percent Stop—Version 2

(Substitute following for last three lines in 44.1.)
if (aa+bb+cc+dd+ee+ff > 0 and aaa+bbb+ccc+ddd+eee > =0) or
    (aa+bb+cc+dd+ee+ff=0 and aaa+bbb+ccc+ddd+eee > 0) then buy next bar at market;
sell next bar at o of tomorrow-.66*average(range,3) stop;
if (aa+bb+cc+dd+ee+ff < 0 and aaa+bbb+ccc+ddd+eee < =0) or
    (aa+bb+cc+dd+ee+ff=0 and aaa+bbb+ccc+ddd+eee < 0) then sell short next bar at market;
buy to cover next bar at o of tomorrow+.66*average(range,3) stop;
setexitonclose;