

StrategyDB is the fastest way to gain trading strategy intelligence! Forex, Futures, and Stocks!

Here's the complete strategy pseudo code used to generate back-tests that populate our database:

1=MACD LE,SE

A Long or Short entry based on a MACD crossover.

FastLength=12, SlowLength=26, MACDLength=9.

2=Keltner Channel LE, SE

A Long entry based on prices crossing the upper Keltner Channel band.

A Short entry based on prices crossing the lower Keltner Channel band.

Price=Close, Length=20, NumATRs=1.5.

3=Bollinger Band LE, SE

A Long entry is based on the highprice crossing below the upper Bollinger Band.

A Short entry is based on the low price crossing above the lower Bollinger Band.

BollingerPrice=Close, TestPriceUBand=Close, Length=20, NumDevsUp=2, NumDevsDn=2.

4=ConsecUpsDwns LE, SE

A Long entry is based on a number of consecutive closes greater than the previous.

A short entry is based on a number of consecutive closes less than the previous.

ConsecutiveUps=3, ConsecutiveDns=3.

5=Gap Up Down LE, SE

A Long entry is based on the occurrence of a Gap Up (if the current low price is higher than the previous bars high.)

A Short entry is based on the occurrence of a Gap Down (if the current high price is lower than the previous bars low.)

6=Inside Bar LE, SE

A Long entry based on the occurrence of an inside bar.(Low greater than the previous Low, High less than the previous High) and the Close is greater than the Open.)

A Short entry based on the occurrence of an inside bar.(Low greater than the previous Low, High less than the previous High) and the Close is less than the Open.)

7=Key Reversal LE, SE

A Long entry based on a Key Reversal bar (a new low and a higher close than the previous bar.)

A Short entry based on a Key Reversal bar (a new high and a lower close than the previous bar.)

Length=1

8=Momentum LE, SE

A Long entry is based on a rising momentum calculation.

A Short entry is based on a declining momentum calculation.

Price=Close, Length=12.

9=MA Cross LE, SE

A Long entry based on prices being above a moving average for a consecutive number of bars.
A Short entry based on prices being below a moving average for a consecutive number of bars.
Price=Close, Length=9, ConfirmBars=1.

10=MA2 Cross LE, SE

A Long entry based on crossing moving averages.
A Short entry based on crossing moving averages.
Price=Close, FastLength=9, SlowLength=18.

11=MA3 Cross LE, SE

A Long entry based on crossing moving averages.
A Short entry based on crossing moving averages.
Price=Close, FastLength=4, MedLength =9, SlowLength=18.

12=NewHighLow LE, SE

A Long entry based on a new high for the specified time period.
A Short entry based on a new low for the specified time period.

13=OutsideBar LE, SE

A Long entry based on the occurrence of an outside bar (Low less than the previous Low, High greater than the previous High and the Close is greater than the Open.)
Short entry based on the occurrence of an outside bar (Low less than the previous Low, High greater than the previous High and the Close is less than the Open.)

14=Parabolic LE, SE

A Long entry based on the value of the Parabolic calculation.
Short entry based on the value of the Parabolic calculation.
AFStep(.02), AFLimit(.2).

15=PercentR LE, SE

A Long entry based on the calculation of PercentR.
A Short Long entry based on the calculation of PercentR.
Length=14, OverSold=20, OverBought=80, Trigger=62.

16=PivotExt LE, SE

A Long entry based on the occurrence of a low pivot point (a bar that is preceded by LeftStrength (Input) number of higher Price values and followed by RightStrength (Input) number of higher Price values.)
A Short entry based on the occurrence of a high pivot point a bar that is preceded by LeftStrength (Input) number of lower Price values and followed by RightStrength (Input) number of lower Price values. Price=High or Low, LeftStrength=4, RightStrength=2.

17=PivotRev LE, SE

A Long entry based on a breakout of a pivot high point.

(A high pivot bar (or a swing high) is a bar that is preceded and followed by lower highs.) A Short entry based on a breakout of a pivot low point.

(A low pivot bar (or a swing low) is a bar that is preceded and followed by higher lows.)

Strength=4.

18=PriceChannel LE, SE

A Long entry based on price crossing above a price channel.

A Short entry based on price crossing below a price channel.Length=20.

19=RSI LE, SE

A Long entry based on an RSI calculation.

A Short entry based on an RSI calculation.

Price=Close, Length=14, OverBought=70, OverSold=30.

20=Stochastic LE, SE

A Long entry based on the crossover of Stochastic lines.

A Short entry based on the crossover of Stochastic lines.

21=VoltyExpan Open LE, SE

A Long entry based on price movement beyond the average range.

A Short entry based on price movement beyond the average range. (At the open of the next bar plus or minus NumRanges (Input) times the average of the range.)

Length=4, NumRanges=1.2.

22=VoltyExpan Close LE, SE

A Long entry based on a percentage of price movement beyond the average range.

A Short entry based on a percentage of price movement beyond the average range. (At a percentage of the average true range above or below the current close.)

Length=5, NumATRs=.75.