

「指示」

```
if barfreq <> "Min" or Barinterval <> 1 then RaiseRuntimeError("請設定頻率為1分鐘");

input: length(5, "計算區間"); // 分鐘

input: emaLength1(12, "EMA週期");

input: emaLength2(26, "EMA週期");

input: profitTarget(2.5, "停利(%)");

input: stopLimit(1, "停損(%)");

var:KN(0), MKP(0), SCost(0), SOut(0), SBuy(0);

var:_PercentageChange(0), _BY(0), _ema12(0), _ema26(0);

variable:_totalv(0); //要計算的累計值

var: IntrabarPersist entry_time(0); // 只觸發一次,進場條件 =0,出場條件 =1

_PercentageChange = ((close - GetField("參考價", "D")) / GetField("參考價", "D")) *
100; // 取得當前漲幅，轉換為百分比

_BY = CountIf(close > close[1] and volume < volume[1], 3); //計算5期內價量背離的次數

//EMA值

_ema12 = EMA(Close,emaLength1) -1;

_ema26 = EMA(Close,emaLength2) -1;

//累計每分鐘成交量

if date <> date[1] then // 當不同天期時的第一根要怎麼計算

_totalv = volume

else //非當天第一根的累計規則
```

```
_totalv = _totalv[1] + volume;
```

```
plot91(_totalv,"累積量");
```

```
// 開盤最大值以及當沖均價
```

```
if date <> date[1] then begin
```

```
KN = 1;
```

```
value111 = 0; value222 = 0;
```

```
value111 = (C * V); value222 = V;
```

```
end else begin
```

```
KN = KN+1;
```

```
value111 = value111 + (Close * volume) ; value222 = value222 + Volume;
```

```
value333 = iff(value222 > 0 , value111 / value222 , Close);
```

```
end;
```

```
//===== 條件區 =====
```

```
condition11 = _PercentageChange > 3; //開盤後的漲幅大於3%
```

```
condition13 = _totalv > GetField("成交量", "D")[1] * 0.15; //累計成交量要達到昨量的20%
```

```
condition1 = trueall(close > close[1],3); //連三根K棒都是紅棒
```

```
condition3 = close = Highest(High,5); //收最高
```

```
condition4 = Close > Value333; //股價大於當沖均價
```

```
condition5 = Close > GetField("收盤價", "D")[1]; //股價大於昨收價
```

```
condition6 = volume > averageif(Close > Close[1],highest(volume,1),3); //成交量是3個量中
```

最大量

//回補

condition31 = \_ema12 > \_ema12[2] and Close > Close[2]; //EMA12大於EMA12[2]且收盤價大於收盤價[2]

//濾網

condition21 = (getField("收盤價", "1") - getField("參考價", "D")) / getField("收盤價", "1") [1] < 0.06; // (今開 - 昨收) / 昨收 小於 6% , 符合此條件後才可進場。

//===== 交易邏輯 =====

//JC-1進場

if Time > 090300 and Time < 094500 and condition11 and condition13 then begin

if condition1 and condition6 and condition21 then begin

MKP = -1;

SCost = Close;

SOut = SCost \* 1.009; // 定出停損點

SBuy = SCost \* 0.983; // 定出停利點

plot1(Close, "JC-1");

end;

end;

// JC-2 進場

if Time > 091500 and condition1 and condition3 and condition4 and condition5 and condition21 then begin

MKP = -1;

```
SCost = Close;
SOut = HighD(0) * 1.009; // 定出停損點
SBuy = SCost * 0.983; // 定出停利點
plot2(Close,"JC-2");
end;
```

```
//停損線
if date = date[1] and MKP = -1 then begin
plot3(SOut,"停損線");
end;
```

```
//停損出場
if MKP = -1 and SCost = SOut then begin
MKP = 0;
plot4(SOut,"停損點");
end;
```

```
//獲利線
if date = date[1] and MKP = -1 then begin
plot5(SBuy,"停利線");
end;
```

```
//獲利出場
if MKP = -1 and SCost = SBuy then begin
```

```

MKP = 0;

plot6(SBuy,"停利點");

end;

//尾盤全部出場

if Time >= 131000 and MKP = -1 then begin

MKP = 0;

plot7(SBuy,"尾盤出場點");

end;

「警示」

if barfreq <> "Min" or Barinterval <>1 then RaiseRuntimeError("請設定頻率為1分鐘");

input: length(5, "計算區間"); // 分鐘
input: emaLength1(12, "EMA週期");
input: emaLength2(26, "EMA週期");
input: profitTarget(2.5, "停利(%)");
input: stopLimit(1, "停損(%)");

var:KN(0), MKP(0), SCost(0), SOut(0), SBuy(0);
var:_PercentageChange(0), _BY(0), _ema12(0), _ema26(0);
variable:_totalv(0); //要計算的累計值
var: IntrabarPersist entry_time(0); // 只觸發一次,進場條件 =0,出場條件 =1

_PercentageChange = ((close - GetField("參考價", "D")) / GetField("參考價", "D")) *
100; // 取得當前漲幅，轉換為百分比

```

```
_BY = CountIf(close > close[1] and volume < volume[1], 3); //計算5期內價量背離的次數
```

```
//EMA值
```

```
_ema12 = EMA(Close,emaLength1) -1;
```

```
_ema26 = EMA(Close,emaLength2) -1;
```

```
//累計每分鐘成交量
```

```
if date <> date[1] then // 當不同天期時的第一根要怎麼計算
```

```
_totalv = volume
```

```
else //非當天第一根的累計規則
```

```
_totalv = _totalv[1] + volume;
```

```
// 開盤最大值以及當沖均價
```

```
if date <> date[1] then begin
```

```
KN = 1;
```

```
value111 = 0; value222 = 0;
```

```
value111 = (C * V); value222 = V;
```

```
end else begin
```

```
KN = KN+1;
```

```
value111 = value111 + (Close * volume) ; value222 = value222 + Volume;
```

```
value333 = iff(value222 > 0 , value111 / value222 , Close);
```

```
end;
```

```
//===== 條件區 =====
```

```

condition11 = _PercentageChange > 3;           //開盤後的漲幅大於3%

condition13 = _totalv > GetField("成交量", "D")[1] * 0.15; //累計成交量要達到昨量的
20%

condition1 = trueall(close > close[1],3);      //連三根K棒都是紅棒

condition3 = close = Highest(High,5);          //收最高

condition4 = Close > Value333;                 //股價大於當沖均價

condition5 = Close > GetField("收盤價", "D")[1]; //股價大於昨收價

condition6 = volume > averageif(Close > Close[1],highest(volume,1),3); //成交量是3個量中
最大量

//濾網

condition21 = (getField("收盤價", "1") - getField("參考價", "D")) / getField("收盤價", "1")
[1] < 0.06; // (今開 - 昨收) / 昨收 小於 6% ，符合此條件後才可進場。

//===== 交易邏輯 =====

//JC-1進場

if Time > 090300 and Time < 094500 and condition11 and condition13 then begin

if condition1 and condition6 and condition21 then begin

MKP = -1;

SCost = Close;

SOut = SCost * 1.009; // 定出停損點

```

```
SBuy = SCost * 0.983; // 定出停利點
```

```
ret = 1;
```

```
retMsg = "JC-1進場";
```

```
end;
```

```
end;
```

```
// JC-2 進場
```

```
if Time > 091500 and condition1 and condition3 and condition4 and condition5 and  
condition21 then begin
```

```
MKP = -1;
```

```
SCost = Close;
```

```
SOut = HighD(0) * 1.009; // 定出停損點
```

```
SBuy = SCost * 0.983; // 定出停利點
```

```
ret = 1;
```

```
retMsg = "JC-2進場";
```

```
end;
```

```
//停損線
```

```
if date = date[1] and MKP = -1 then begin
```

```
//plot3(SOut,"停損線");
```

```
end;
```

```
//停損出場
```

```
if MKP = -1 and SCost = SOut then begin
```

```
MKP = 0;
```

```
ret = 1;

retMsg = "停損出場";

end;

//獲利線
if date = date[1] and MKP = -1 then begin
//plot5(SBuy,"停利線");
end;

//獲利出場
if MKP = -1 and SCost = SBuy then begin
MKP = 0;
ret = 1;
retMsg = "獲利出場";
end;

//尾盤全部出場
if Time >= 131000 and MKP = -1 then begin
MKP = 0;
ret = 1;
retMsg = "尾盤出場";
end;

「交易」程式

if barfreq <> "Min" or Barinterval <> 1 then RaiseRuntimeError("請設定頻率為1分鐘");
```

```

input: length(5, "計算區間"); // 分鐘

input: emaLength1(12, "EMA週期");

input: emaLength2(26, "EMA週期");

input: profitTarget(2.5, "停利(%)");

input: stopLimit(1, "停損(%)");

var:KN(0), MKP(0), SCost(0), SOut(0), SBuy(0);

var:_PercentageChange(0), _BY(0), _ema12(0), _ema26(0);

variable:_totalv(0); //要計算的累計值

var: IntrabarPersist entry_time(0); // 只觸發一次,進場條件 =0,出場條件 =1

_PercentageChange = ((close - GetField("參考價", "D")) / GetField("參考價", "D")) *
100; // 取得當前漲幅，轉換為百分比

_BY = CountIf(close > close[1] and volume < volume[1], 3); //計算5期內價量背離的次數

//EMA值

_ema12 = EMA(Close,emaLength1) -1;

_ema26 = EMA(Close,emaLength2) -1;

//累計每分鐘成交量

if date <> date[1] then // 當不同天期時的第一根要怎麼計算
    _totalv = volume
else //非當天第一根的累計規則
    _totalv = _totalv[1] + volume;

```

```

// 開盤最大值以及當沖均價
if date <> date[1] then begin
KN = 1;
value111 = 0; value222 = 0;
value111 = (C * V); value222 = V;
end else begin
KN = KN+1;
value111 = value111 + (Close * volume) ; value222 = value222 + Volume;
value333 = iff(value222 > 0 , value111 / value222 , Close);
end;

//===== 條件區 =====

condition11 = _PercentageChange > 3;           //開盤後的漲幅大於3%

condition13 = _totalv > GetField("成交量", "D")[1] * 0.15; //累計成交量要達到昨量的
20%

condition1 = trueall(close > close[1],3);      //連三根K棒都是紅棒

condition3 = close = Highest(High,5);          //收最高

condition4 = Close > Value333;                 //股價大於當沖均價

condition5 = Close > GetField("收盤價", "D")[1]; //股價大於昨收價

condition6 = volume > averageif(Close > Close[1],highest(volume,1),3); //成交量是3個量中
最大量

//濾網

condition21 = (getField("收盤價", "1") - getField("參考價", "D")) / getField("收盤價", "1")

```

[1] < 0.06; // (今開 - 昨收) / 昨收 小於 6% , 符合此條件後才可進場。

//===== 交易邏輯 =====

//JC-1進場

if Time > 090300 and Time < 094500 and condition11 and condition13 then begin

if condition1 and condition6 and condition21 then begin

setposition(-1);

SCost = Close;

SOut = SCost \* 1.009; // 定出停損點

SBuy = SCost \* 0.983; // 定出停利點

end;

end;

// JC-2 進場

if Time > 091500 and condition1 and condition3 and condition4 and condition5 and condition21 then begin

setposition(-1);

SCost = Close;

SOut = HighD(0) \* 1.009; // 定出停損點

SBuy = SCost \* 0.983; // 定出停利點

end;

//停損出場

if Filled <> 0 and SCost = SOut then begin

```
setposition(0);
```

```
end;
```

```
//獲利出場
```

```
if Filled <> 0 and SCost = SBuy then begin
```

```
setposition(0);
```

```
end;
```

```
//尾盤全部出場
```

```
if Time >= 131000 and Filled <> 0 then begin
```

```
setposition(0);
```

```
end;
```