RSI-2 XIV Buy Strategy

```
input: RSILen(2), BuyZone(90), SellZone(35), Buy1Pct(10), Buy2Pct(20), Buy3Pct(30),
InitialCapital(20000);

vars: xRSI(0), MP(0), Num(0), zRSI(0), Acct(InitialCapital);

xRSI = RSI(Close,RSILen) data2;

Acct = InitialCapital + NetProfit + OpenPositionProfit;

if CurrentBar > 1 then begin
	if MP = 0 and xRSI > BuyZone then begin
		Num = 0.01 * Buy1Pct * Acct / (Close * BigPointValue);
		Buy ("B1") Num shares this bar on Close;
		zRSI = xRSI;
		MP = 1;
		Print(ELDateToString(Date), MP:6:0, Num:6:0, zRSI[1]:9:2, xRSI:9:2, zRSI:9:2);
	end else
	if MP = 1 and xRSI > zRSI then begin
		Num = 0.01 * Buy2Pct * Acct / (Close * BigPointValue);
		Buy ("B2") Num shares this bar on Close;
		zRSI = xRSI;
		MP = 2;
		Print(ELDateToString(Date), MP:6:0, Num:6:0, zRSI[1]:9:2, xRSI:9:2, zRSI:9:2);
	end else
```

```
        if MP = 2 and xRSI > zRSI then begin
                Num = 0.01 * Buy3Pct * Acct / (Close * BigPointValue);
                Buy ("B3") Num shares this bar on Close;
                zRSI = xRSI;
                MP = 3;
                Print(ELDateToString(Date), MP:6:0, Num:6:0, zRSI[1]:9:2, xRSI:9:2, zRSI:9:2);
        end ;

        if xRSI crosses below SellZone then begin
                Sell ("X") this bar on Close;
                MP = 0;
        end;
end;
```

RSI-2 VXX Sell Short Strategy

```
input: RSILen(2), SellShortZone(90), BuyToCoverZone(49), SellShort1Pct(4), SellShort2Pct(8),
SellShort3Pct(12), InitialCapital(70000);

vars: xRSI(0), MP(0), Num(0), zRSI(0), Acct(InitialCapital);

xRSI = RSI(Close,RSILen) data2;

Acct = InitialCapital + NetProfit {+ OpenPositionProfit};

if CurrentBar > 1 then begin
	if MP = 0 and xRSI > SellShortZone then begin
		Num = 0.01 * SellShort1Pct * Acct / (Close * BigPointValue);
		Sell Short ("S1") Num shares this bar on Close;
		zRSI = xRSI;
		MP = 1;
		Print(ELDateToString(Date), MP:6:0, Num:6:0, zRSI[1]:9:2, xRSI:9:2, zRSI:9:2);
	end else
	if MP = 1 and xRSI > zRSI then begin
		Num = 0.01 * SellShort2Pct * Acct / (Close * BigPointValue);
		Sell Short ("S2") Num shares this bar on Close;
		zRSI = xRSI;
		MP = 2;
		Print(ELDateToString(Date), MP:6:0, Num:6:0, zRSI[1]:9:2, xRSI:9:2, zRSI:9:2);
	end else
```

```
    if MP = 2 and xRSI > zRSI then begin

        Num = 0.01 * SellShort3Pct * Acct / (Close * BigPointValue);

        Sell Short ("S3") Num shares this bar on Close;

        zRSI = xRSI;

        MP = 3;

        Print(ELDateToString(Date), MP:6:0, Num:6:0, zRSI[1]:9:2, xRSI:9:2, zRSI:9:2);

    end ;


    if xRSI crosses below BuyToCoverZone then begin

        Buy To Cover ("X") this bar on Close;

        MP = 0;

    end;

end;
```