***** Wealth-Lab Strategy - Trade on Ex-Div - 3/12/2018 *****

```csharp
using System;
using System.Collections.Generic;
using System.Text;
using System.Drawing;
using WealthLab;
using WealthLab.Indicators;
using Community.Indicators;
using TASCIndicators;
using Community.Components;

namespace WealthLab.Strategies
{
    public class MyStrategy : WealthScript
    {

        StrategyParameter ESSval;
        StrategyParameter _daysafterdiv;
        public MyStrategy()
        {
            ESSval = CreateParameter("ESS Value", 8, 1, 10, 1);
            _daysafterdiv = CreateParameter("Days After", 3, 2, 5, 1);
        }

        protected override void Execute()
        {
            ClearDebug();
            FundamentalItem fi;
            FundamentalItem fe;
            int barsToNextEvent = -1;
            int dividendbar = -1;
            int earningsbar = -1;
            DataSeries ESSSeries = FundamentalDataSeries(Bars.Symbol, "equity summary score");
            ESSSeries.Description = "ESS";
            Bars.Cache["ESS"] = ESSSeries;
            ChartPane ESSPane = CreatePane( 20, true, true );
            PlotSeries( ESSPane, ESSSeries, Color.Blue, WealthLab.LineStyle.Solid, 2 );

            fi = GetNextFundamentalItem(1, Bars.Symbol, "dividend");
            fe = GetNextFundamentalItem(1, Bars.Symbol, "earnings per share");
            int _start = fe.Bar;
            for(int bar = _start; bar < Bars.Count; bar++)
            {
                // Determine the number of bars until the next event
                PrintDebug("Symbol "+Bars.Symbol);
                PrintDebug("Date "+Date[bar]);
                try
                {
                    fi = GetNextFundamentalItem(bar, Bars.Symbol, "dividend");
                    PrintDebug("Ex Dividend Date " + fi.Date);
                    dividendbar = fi.Bar;
                }
                catch
```

```
                {
                    dividendbar = -1;
                }
                try
                {
                    fe = GetNextFundamentalItem (bar, Bars.Symbol, "earnings per share");
                    PrintDebug("Earnings Date " + fe.Date);
                    earningsbar = fe.Bar;
                }
                catch
                {
                    earningsbar = -1;
                }
                barsToNextEvent = 0;
                if ( dividendbar != -1 && earningsbar != -1 )
                    barsToNextEvent = earningsbar - dividendbar;
                if (IsLastPositionActive )
                {
                    Position p = LastPosition;
                    PrintDebug("Earnings Bar "+earningsbar);
                    if (earningsbar == bar + 2) // Exit on day before earnings
                    {
                        SellAtClose(bar + 1, p, "Ex-div");
                    }
                    else
                    {
                        double Stop = p.EntryPrice * (1 - 15.00 / 100.0 );
                        SellAtStop(bar + 1, p, Stop, "Stop Loss");
                    }
                }
                else
                {
                    if (dividendbar == bar + 1 && barsToNextEvent >= 5 && ESSSeries[bar] >= ESSval.Value )
                    {
                        BuyAtMarket(bar + _daysafterdiv.ValueInt);
                    }
                }
            }
        }
    }
}
```