

NeuroShell Trader

The Volume Positive Negative (VPN) indicator described by Markos Katsanos can be easily implemented with a few of NeuroShell Trader's over 800 indicators. Simply select '**New Indicator ...**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicators:

```
MF      Momentum( Avg3( High, Low, Close ), 1)
MC      Mul2( 0.1, ATR( High, Low, Close, 30 ) )
VP      Sum( IfThenElse( A>B( MF, MC ), Volume, 0 ), 30 )
VN      Sum( IfThenElse( A<B( MF, Neg(MC) ), Volume, 0 ), 30 )
VPN     ExpAvg( Mul2( Divide( Divide( Sub( VP, VN ), Avg( Volume, 30 ) ), 30), 100 ), 3 )
MAVPN  Avg( VPN, 30 )
```

To implement the Volume Positive Negative trading system, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

```
BUY LONG CONDITIONS: [All of which must be true]
  CrossAbove(VPN(High,Low,Close,Volume,30,3),10)
  A>B(Momentum(Avg(Volume,50),50),0)
  A<B(RSI(Close,5),90)
  A>B(Close,Avg(Close,30))

SELL LONG CONDITIONS: [1 of which must be true]
  And2(CrossBelow(VPN(High,Low,Close,Volume,30,3), Avg(VPN(High,Low,Close,Volume,30,3),30)),
    A<B(Close, Sub(Max(High,5),Mul2(3,ATR(High,Low,Close,30))))))
  And2(A<B(Russell 2000 Close, Avg(Russell 2000 Close,50)),
    A<B(%Change(Russell 2000 Close,10),-15))
  BarsSinceFill>=X(Trading Strategy,15)
```

Users of NeuroShell Trader can go to the STOCKS & COMMODITIES section of the NeuroShell Trader free technical support website to download a copy of any of the traders' tips.

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Figure 1: A NeuroShell Trader chart that shows the Volume Positive Negative indicator and trading system.