

NeuroShell Trader

The Daytrading with Night Volume trading system as described by Domenico D'Errico can be easily implemented in NeuroShell Trader. Simply 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]

```
X<=Time<=Y(Date,10:45:00 AM,4:00:00 PM)
A>B(SelectiveLag(Sub(CumSum(Volume,0),SelectiveLag(CumSum(Volume,0),Time=X(Date,12:00:00 AM),1)), Time=X(Date,9:30:00 AM),1), SelectiveAvg( Sub( CumSum(Volume,0), SelectiveLag( CumSum( Volume,0), Time=X(Date,12:00:00 AM),1)), Time=X(Date,9:30:00 AM),5))
A>B(Close,SelectiveLag(PriceHigh(High,4),Time=X(Date,10:30:00 AM),1))
```

SELL LONG CONDITIONS:

```
Time=X(Date,4:15:00 PM)
```

SELL SHORT CONDITIONS:

```
X<=Time<=Y(Date,10:45:00 AM,4:00:00 PM)
A>B(SelectiveLag(Sub(CumSum(Volume,0),SelectiveLag(CumSum(Volume,0),Time=X(Date,12:00:00 AM),1)), Time=X(Date,9:30:00 AM),1), SelectiveAvg( Sub( CumSum(Volume,0), SelectiveLag( CumSum( Volume,0), Time=X(Date,12:00:00 AM),1)), Time=X(Date,9:30:00 AM),5))
A<B(Close,SelectiveLag(PriceLow(Low,4),Time=X(Date,10:30:00 AM),1))
```

COVER SHORT CONDITIONS: [All of which must be true]

```
X<=Time<=Y(Date,10:45:00 AM,4:00:00 PM)
```

Note that the times were adjusted to EST. If you have the NeuroShell Trader Professional, you can also choose whether or not the parameters should be optimized. After backtesting the trading strategy, use the 'Detailed Analysis ...' button to view the backtest and trade by trade statistics for the strategy.

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 showing the Daytrading with Night Volume system.