

NeuroShell Trader

The Accumulation/Distribution Range, ATR and ADX Indicators described by Domenic D'Errico 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 indicator:

```
A<B(Divide(PriceRange(High,Low,4),Lag(PriceRange(High,Low,4),4)),0.75)
A<B(Divide(ATR(High,Low,Close,4),Lag(ATR(High,Low,Close,4),4)),0.75)
A<B(ADX(High,Low,Close,4,4),30)
```

To implement the Portfolio Rule Based trading system, create a chart containing the S&P 100 stock symbols as chart pages, 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]

```
A>B(Close, SelectiveAvg(PriceHigh(High, 4), A<B(Divide(PriceRange(High, Low, 4),
Lag(PriceRange(High, Low, 4), 4)), 0.75), 1))
A>B(Momentum(SelectiveAvg(PriceLow(Low,4), A<B(Divide(PriceRange(High,Low,4),
Lag(PriceRange(High,Low, 4), 4)), 0.75), 1), 12), 0)
A>B(Lag(Avg(Volume, 4), 4), Mul2(1, Lag(Avg(Volume, 4), 8)))
```

SELL LONG CONDITIONS: [All of which must be true]

```
A<B(Close,SelectiveAvg(PriceLow(Low,4),A<B(Divide(PriceRange(High,Low,4),Lag(PriceRange(Hig
h,Low,4),4)),0.75),1))
```

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 Accumulation/Distribution Indicators and Portfolio Trading System.

Figure 2: The results of applying the Accumulation/Distribution Portfolio Trading Strategy across the S&P 100 stocks.