NeuroShell Trader

The Put/Call Ratio Indicators constructed by Sylvain Vervoort 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:

PCLIMIT
Max2(Min2(PCRatio,0.9).0.45)

Rainbow Average Indicator (*TimeSeries*, *Bars*)
Divide(Add4(Add4(LinWgtAvg(*TimeSeries*,*Bars*) ,LinWgtAvg(LinWgtAvg(*TimeSeries*,*Bars*), *Bars*), LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*)), Add4(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*), *Bars*),LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*)),LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*),LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(LinWgtAvg(*TimeSeries*, *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*), *Bars*)), 10)

PCRI FAST
LinWgtAvg(RSI(RainbowAvg(Tema(*PCLIMIT*, 5),5), 5), 5)

PCRI FAST UPPER & LOWER BANDS
BollingerBandHigh (*PCRIFAST*, 200, 1.3)
BollingerBandLow (*PCRIFAST*, 200, 1.3)

PCRI SLOW
LinWgtAvg(RainbowAvg(*PCLIMIT,5*), 1)

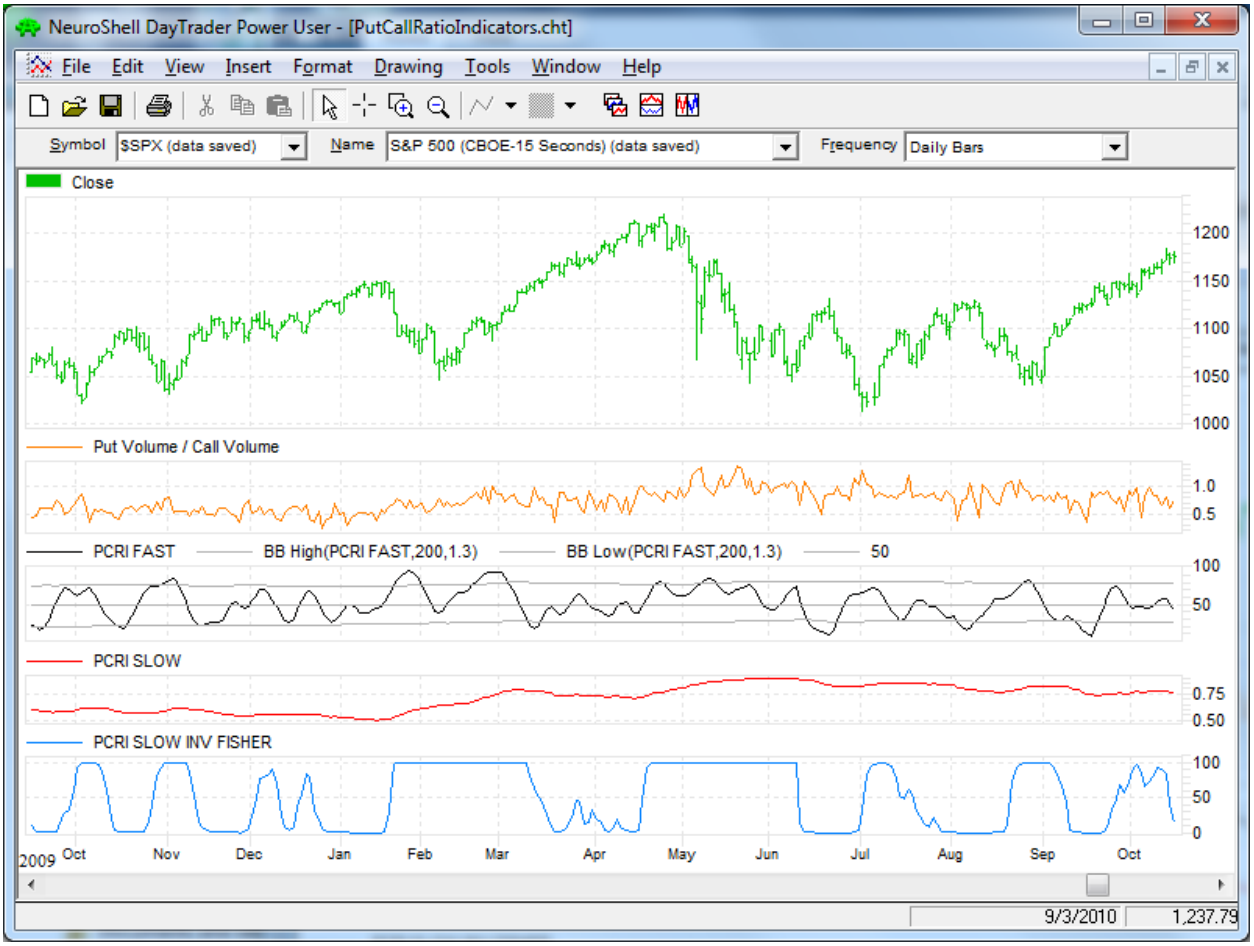
EXPX
Exp(Multiply2(0.2, Subtract(RSI(LinWgtAvg(RainbowAvg(*PCLIMIT,4*), 2), 8), 50)))

PCRI SLOW INVERSE FISHER TRANSFORM
Multiply2(Add2(Divide(Subtract(*EXPX*, 1), Add2(*EXPX*,1))), 1), 50)

Note that the Fast PRCI is based upon the Tema custom indicator. The Tema indicator along with the indicators listed above are included in the chart for this tip, which NeuroShell Trader users can download for free at www.ward.net. No programming is required.

Marge Sherald, Ward Systems Group, Inc
301 662 7950, E-mail sales@wardsystems.com
http://www.neuroshell.com

Figure 1: A NeuroShell Trader Chart that shows the Put/Call Ratio Indicators.


NeuroShell DayTrader Power User - [PutCallRatioIndicators.cht]
File Edit View Insert Format Drawing Tools Window Help
Symbol $SPX (data saved)
Name S&P 500 (CBOE-15 Seconds) (data saved)
Frequency Daily Bars
Close
1200
1150
1100
1050
1000
Put Volume / Call Volume
1.0
0.5
PCRI FAST
BB High(PCRI FAST,200,1.3)
BB Low(PCRI FAST,200,1.3)
50
100
50
PCRI SLOW
0.75
0.50
PCRI SLOW INV FISHER
100
50
0
2009 Oct
Nov
Dec
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
9/3/2010
1,237.79