



S-Trader





AD | Accumulation Distribution

Contents

| | |
|---|---|
| Description | 3 |
| Formula | 3 |
| Parameters | 3 |
| Output value(s) | 3 |
| Plot | 4 |
| Quant Script™ Syntax | 4 |
| Dialogs | 4 |
| Chart Study Dialog | 4 |
| Sample Chart With Study | 5 |
| Quant Script™ Wizard Study Dialog | 6 |
| Quant Script™ Study Dialog | 7 |



Description

Developed by Marc Chaikin, the Accumulation Distribution Line is a volume-based indicator designed to measure the cumulative flow of money into and out of a security. Chaikin originally referred to the indicator as the Cumulative Money Flow Line. As with cumulative indicators, the Accumulation Distribution Line is a running total of each period's Money Flow Volume. First, a multiplier is calculated based on the relationship of the close to the high-low range. Second, the Money Flow Multiplier is multiplied by the period's volume to come up with a Money Flow Volume. A running total of the Money Flow Volume forms the Accumulation Distribution Line. Chartists can use this indicator to affirm a security's underlying trend or anticipate reversals when the indicator diverges from the security price.

Formula

Step 1: Calculate for the each period Money Flow Multiplier = $MFM = [(CLOSE-LOW) - (HIGH - CLOSE)] / (HIGH - LOW)$

Step 2: Calculate Money Flow Volume , $MFV = MFM * Volume$ for the period

Step 3: Set initial period AD at 0

Step 4: Then calculate AD Current = AD Previous + MFV

Parameters

None

N/A

Output value(s)

There are two output values resulting from the formula, the Accumulation Distribution Individual and the Accumulation Distribution Cumulative.



Plot

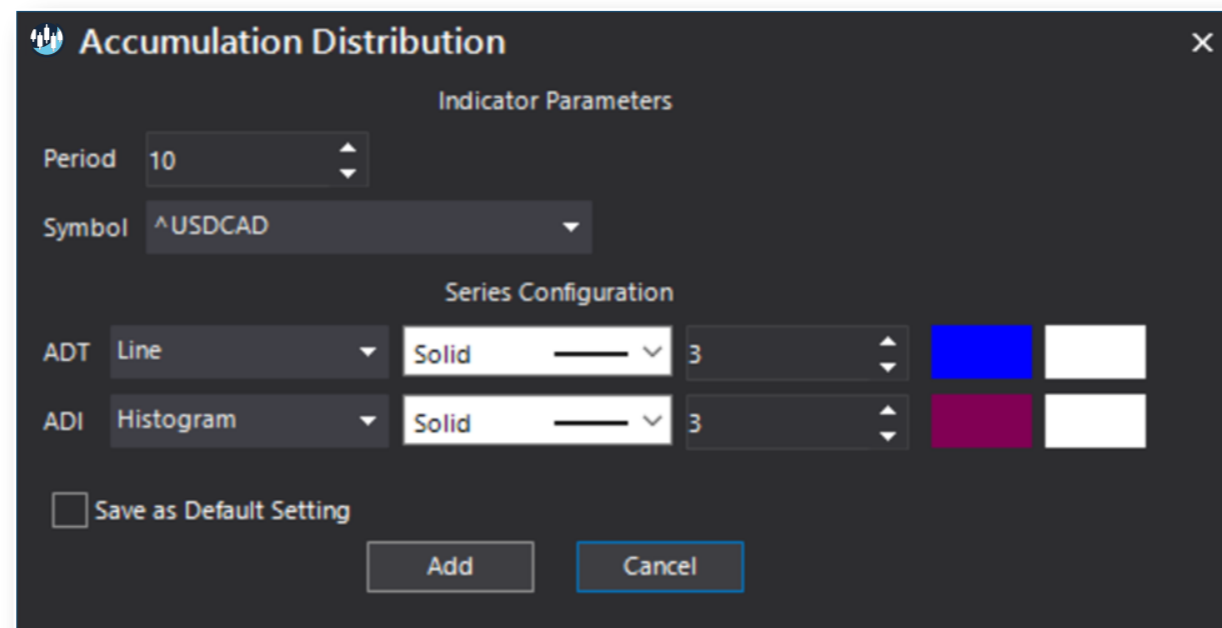
The plot is in a separate panel at the bottom.

Quant Script™ Syntax

| | |
|-------------------|--|
| Short Form | <i>ADI()</i> |
| | <i>ADT()</i> |
| Long Form | <i>AccumulationDistributionIndividual()</i> |
| | <i>AccumulationDistributionCummulative()</i> |

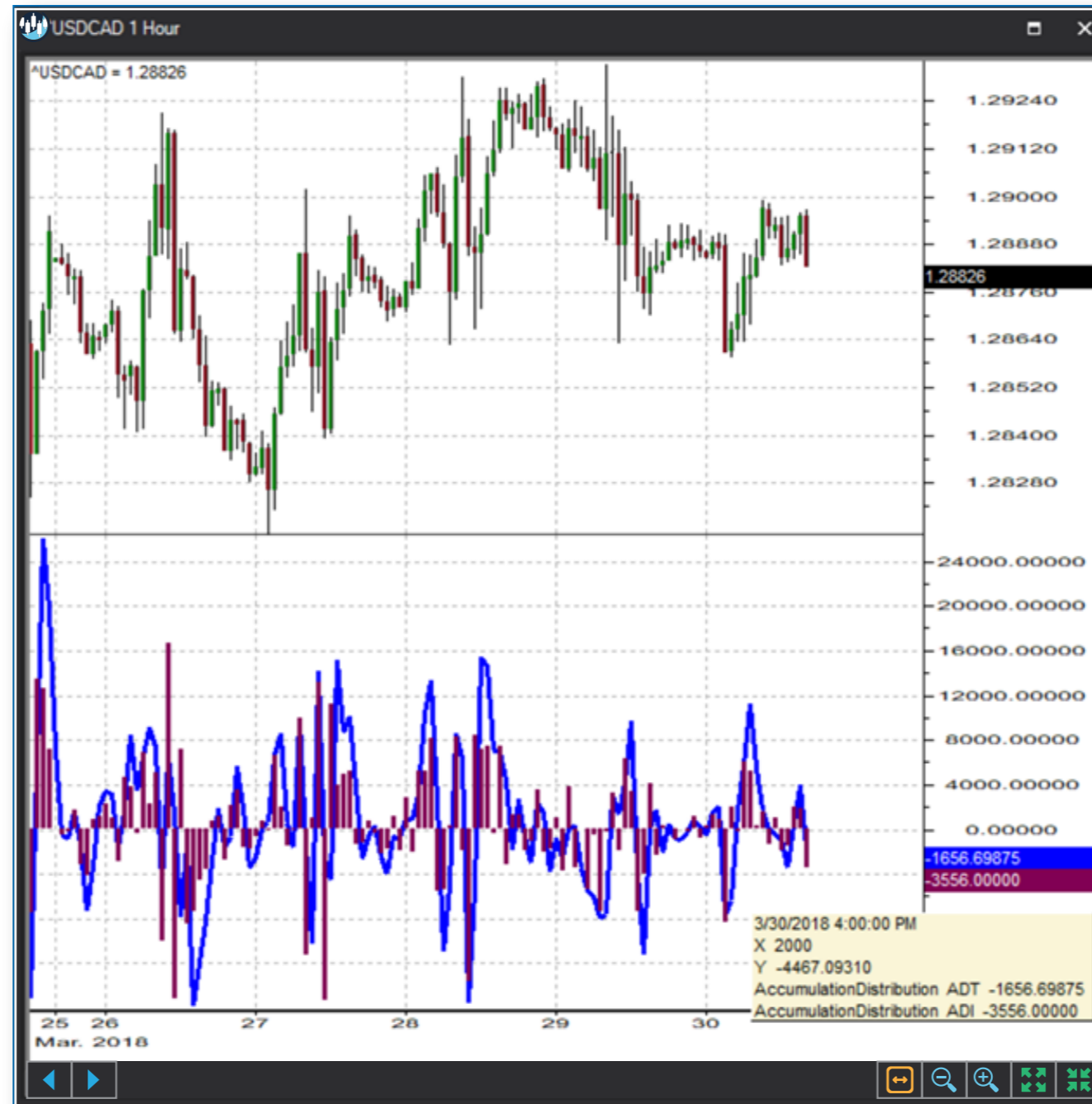
Dialogs

Chart Study Dialog





Sample Chart With Study





Quant Script™ Wizard Study Dialog

The image shows two overlapping dialog boxes in the S-Trader desktop platform. The 'Custom Study Wizard' dialog is on the left, and the 'Add Variable' dialog is on the right.

Custom Study Wizard

- Save To Group: Default
- Custom Study Name: [Empty text box]
- Password: [Empty password box]
- Result: Line, Solid, 2, [Color selection]
- Reverse_Result: Line, Solid, 2, [Color selection]
- Buttons: Add To New Panel (checked), Add New Variable, Edit Selected Variable
- Table:

| Name | Description |
|------|-------------|
|------|-------------|
- Buttons: OK, Cancel

Add Variable

- Name: [Empty text box]
- Description: [Empty text box]
- Tree view:
 - Envelopes
 - General Indicator Functions
 - Math Function - Algebraic
 - Math Function - Trigonometric
 - Moving Averages
 - Operator - Comparison
 - Operator - Logical
 - Operator - Mathematical
 - Oscillators - Money Flow
 - AccDistCummulative (Selected)
 - AccDistIndividual
 - ADI
 - ADT
 - ChaikinMoneyFlow
 - CMF
 - EaseOfMovement
 - EFI
 - ElderForceIndex

- Period: 10
- Button: Create Script Line
- Text box: AccDistCummulative(10)
- Buttons: OK, Cancel



Quant Script™ Study Dialog

Custom Study Editor [Close]

Save To Group: 4_OSCILLATORS_MONEY_FLC [Dropdown] A 14.25 [Dropdown]

Custom Study Name: ADI [Text]

Password: [Text]

Result: Line [Dropdown] Solid [Dropdown] 2 [Dropdown] [Color Picker] [Color Picker]

Reverse_Result: Line [Dropdown] Solid [Dropdown] 2 [Dropdown] [Color Picker] [Color Picker]

Formula Add To New Panel

```
SET RESULT = ADI(10)
SET REVERSE_RESULT = AccDistIndividual(10)
```

[OK] [Cancel]