
MACD+ADX applied to nine stocks for 200 time periods, 05/10/2015

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Abstract

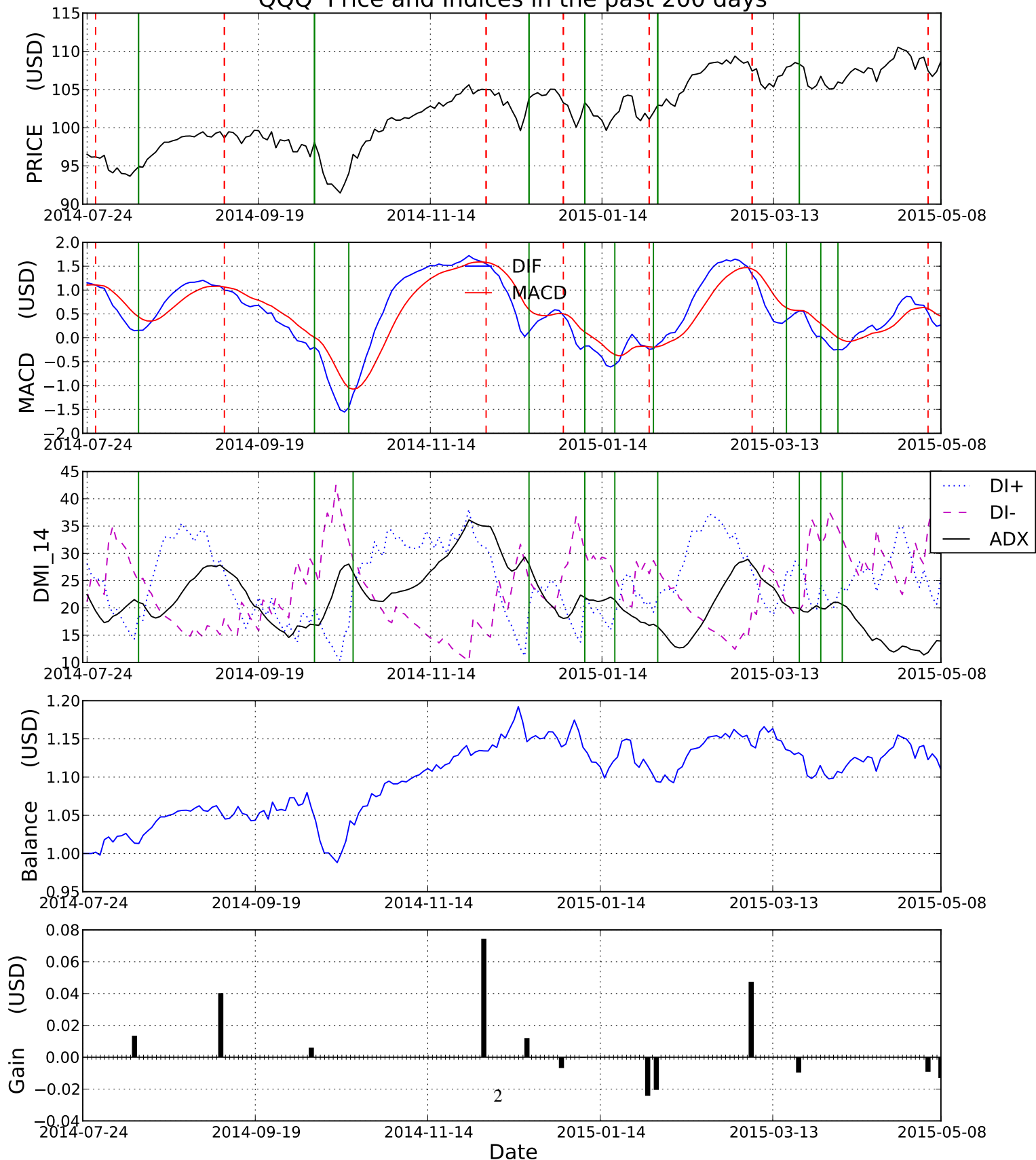
MACD+ADX is applied to QQQ, DIA, IWM, SPY, WMT, GS, EWH, EWG, and EWJ, daily, weekly, and monthly.

1 Protocol

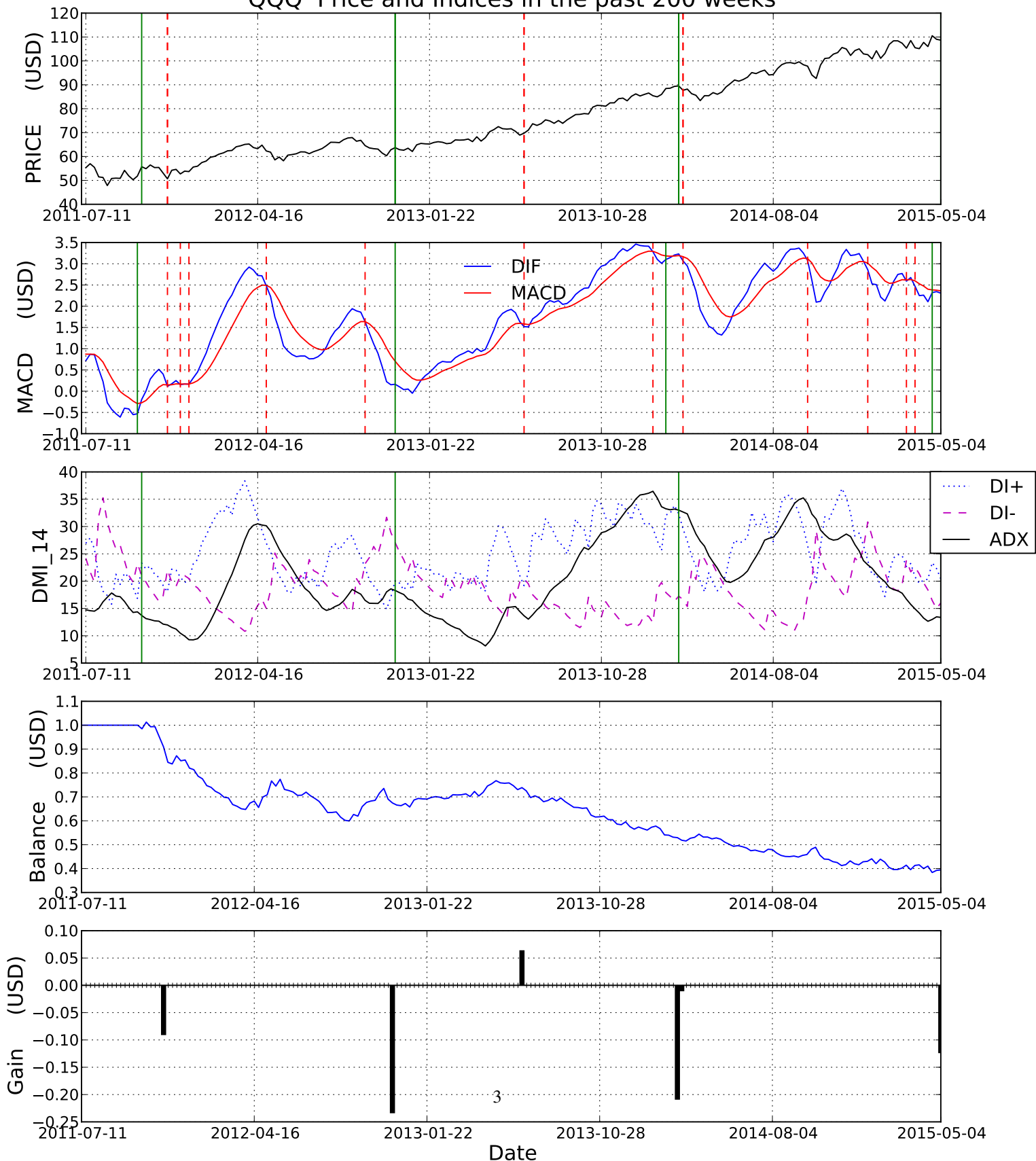
In this study, we buy when DIF (faster line in MACD) and ADX kisses (ADX reaches local maximum when DIF is at local minimum), and sell at "death crossing" in MACD.

2 Figures

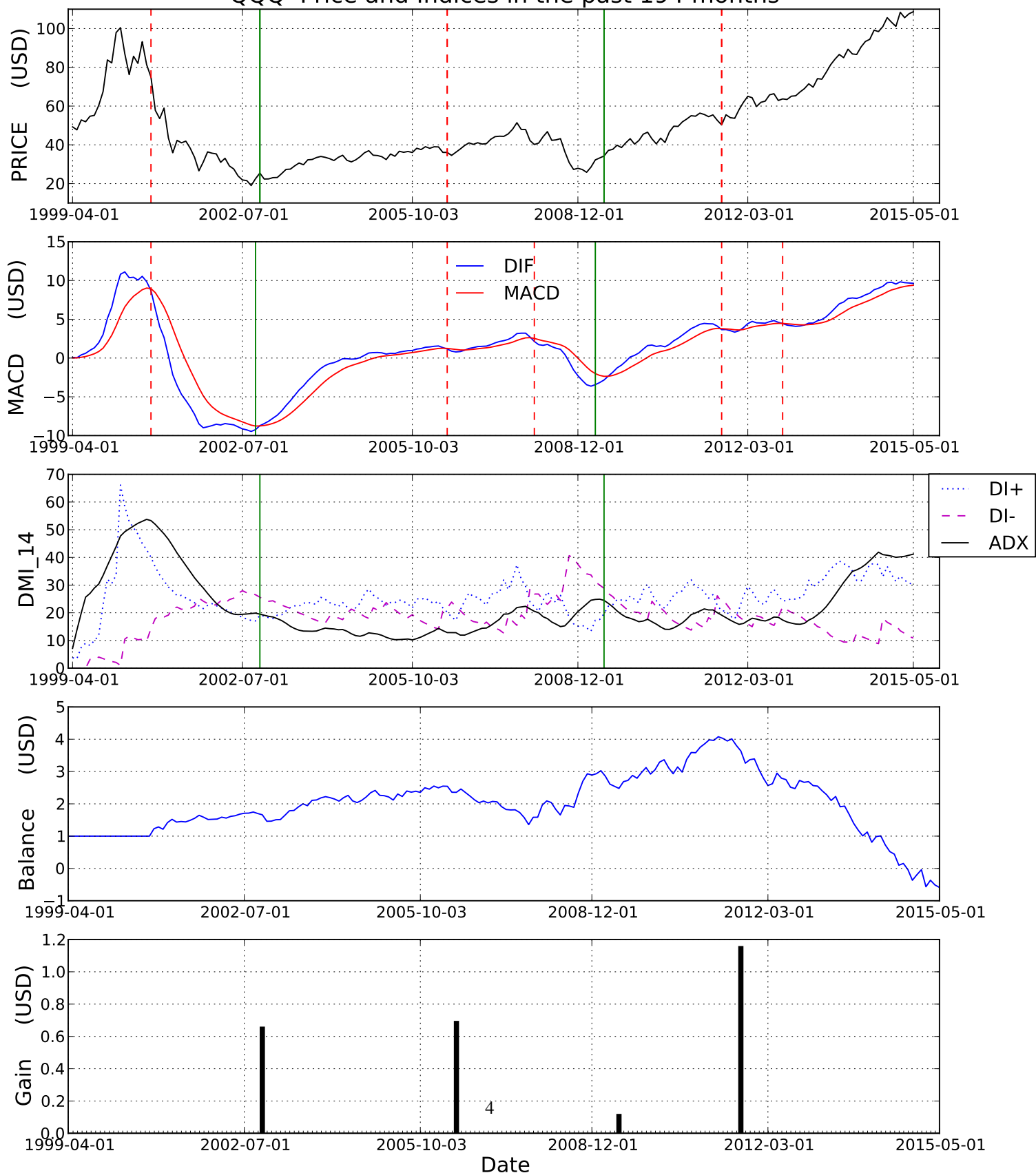
QQQ Price and Indices in the past 200 days



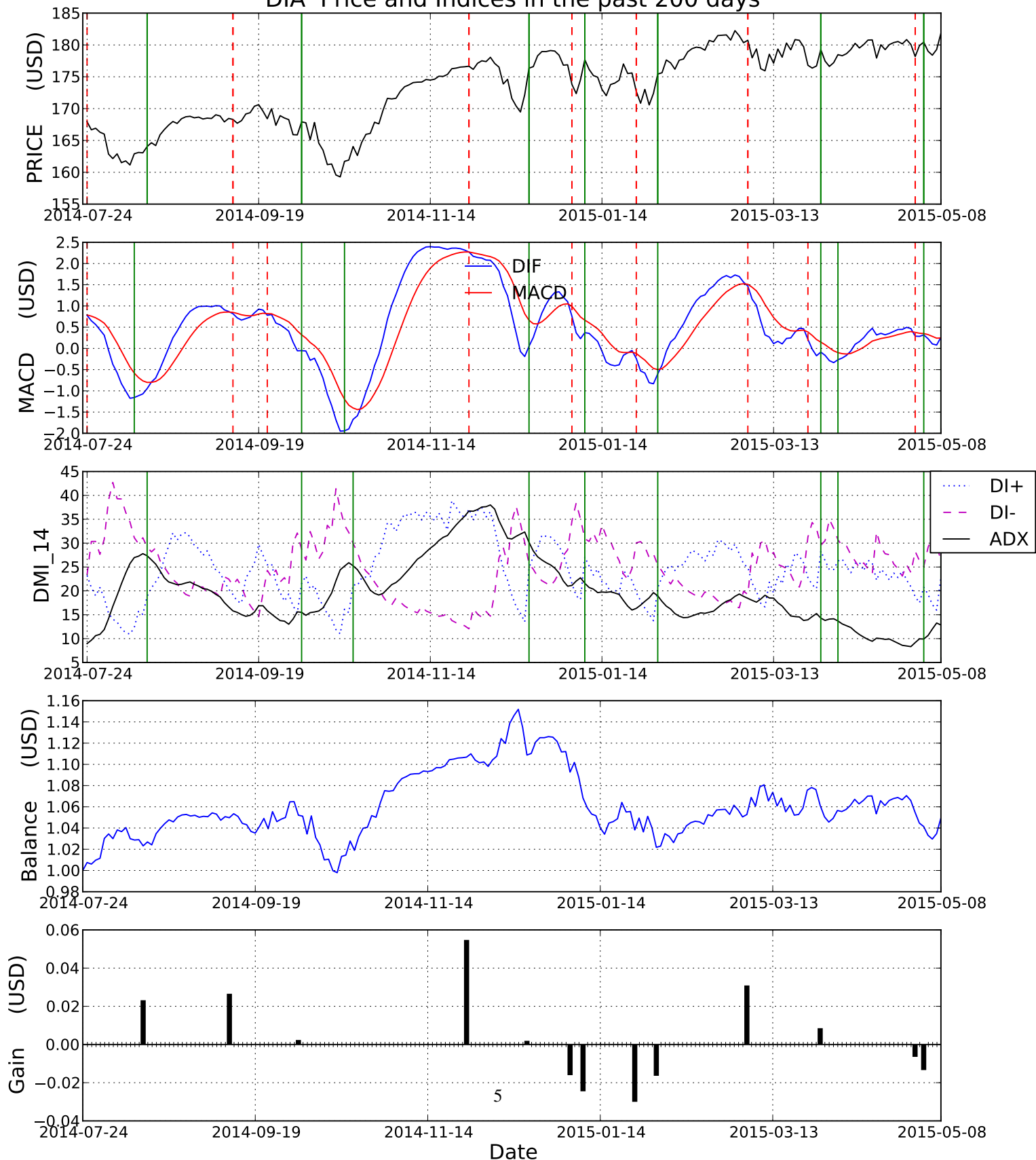
QQQ Price and Indices in the past 200 weeks



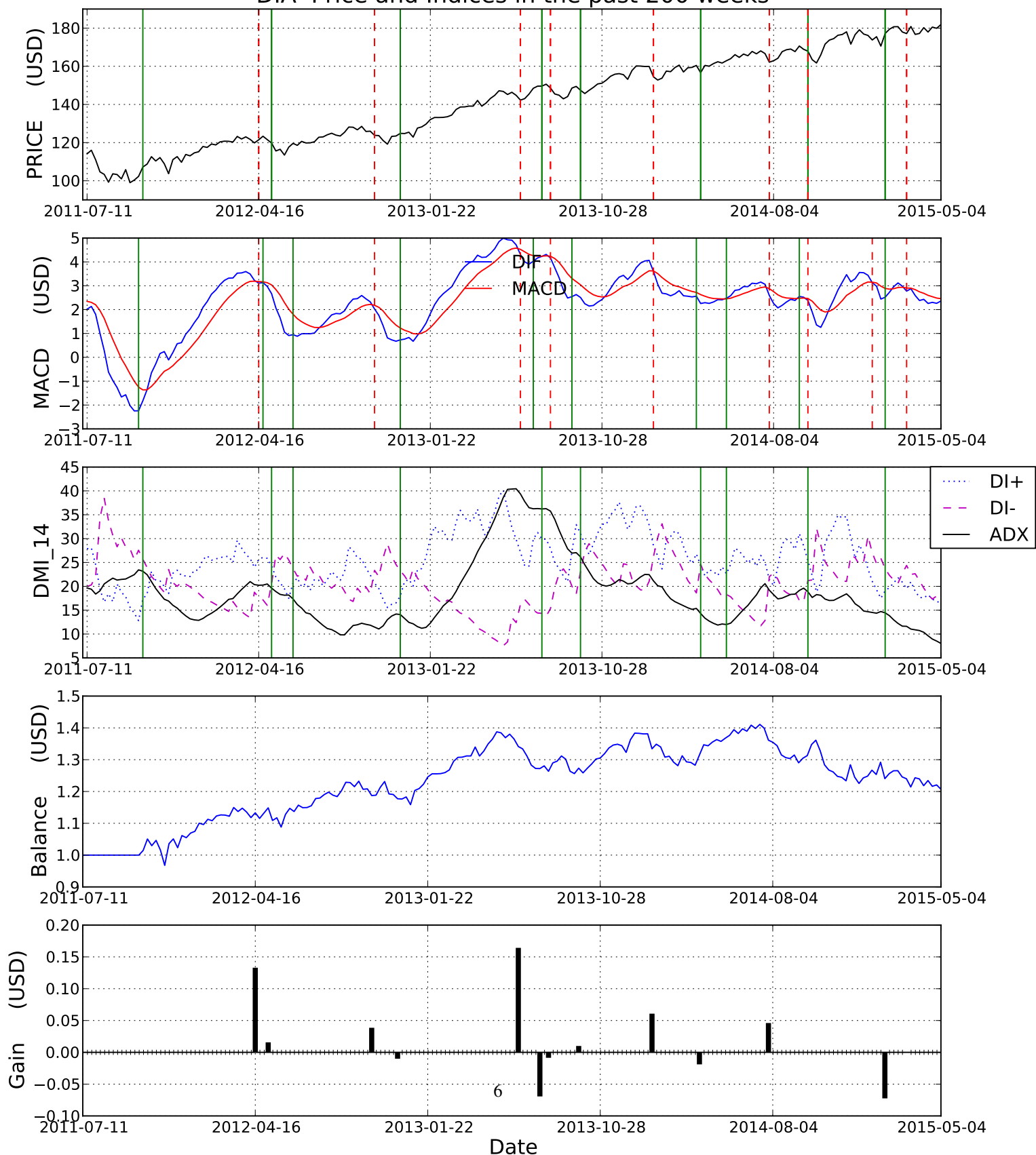
QQQ Price and Indices in the past 194 months



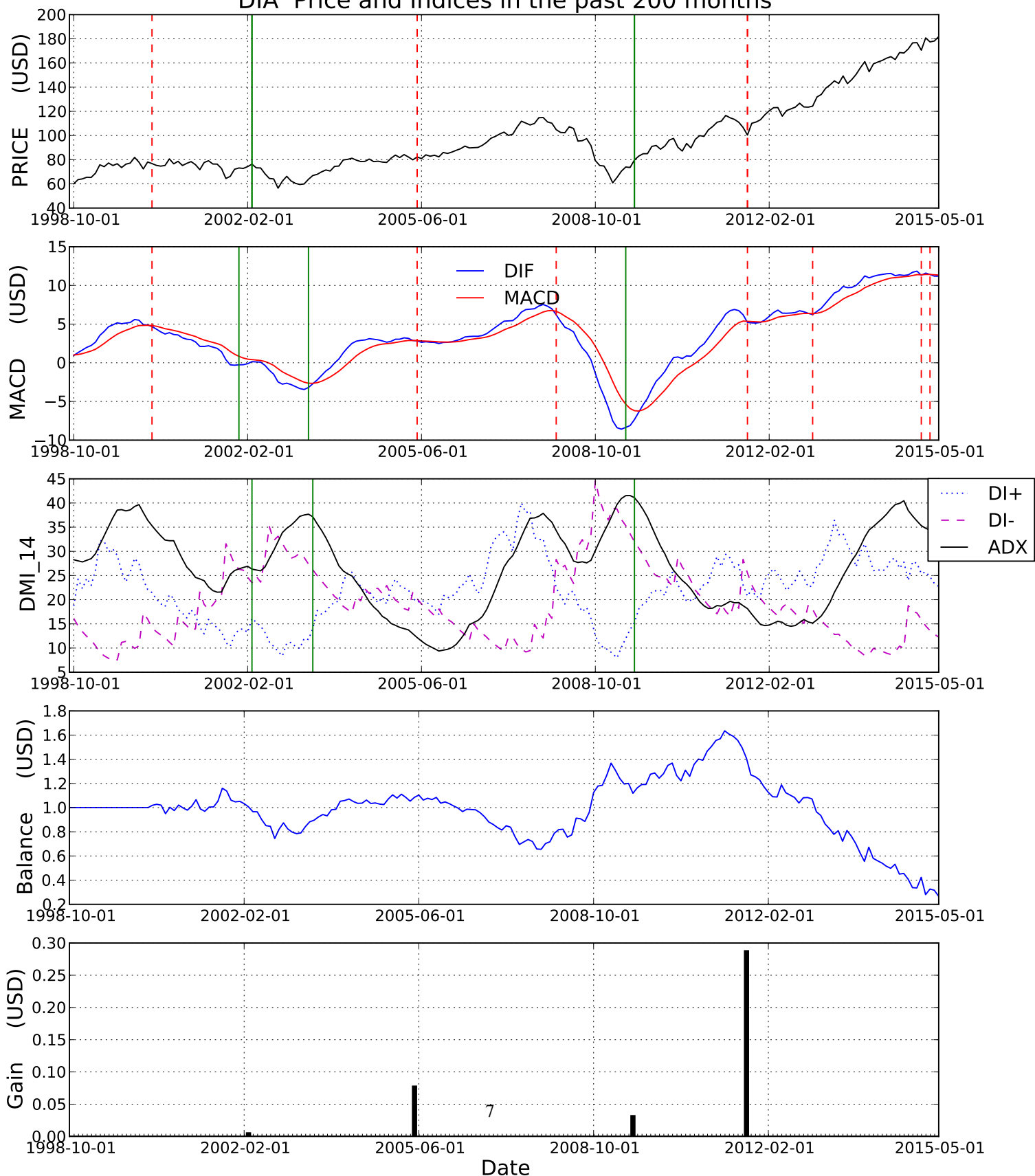
DIA Price and Indices in the past 200 days



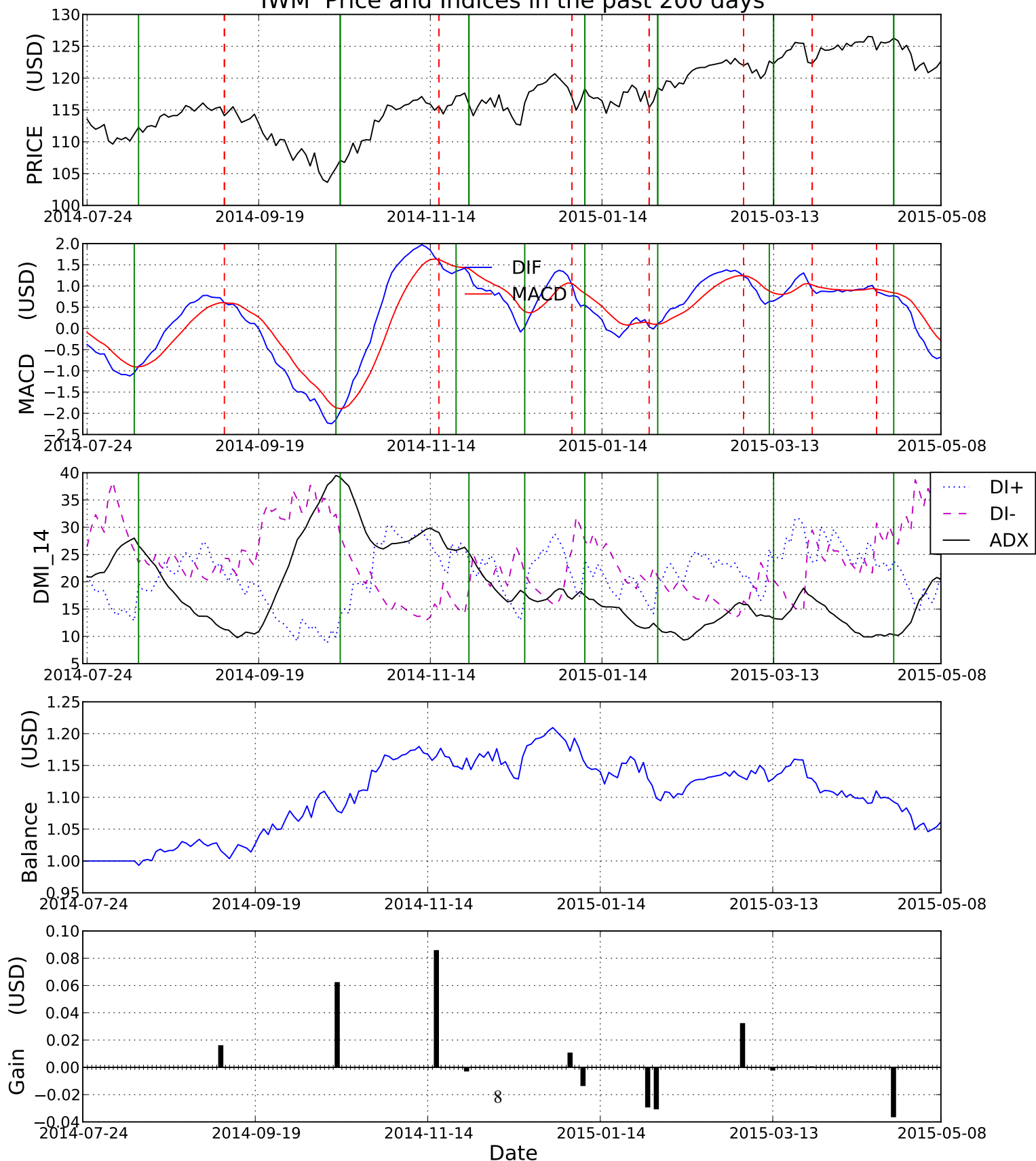
DIA Price and Indices in the past 200 weeks



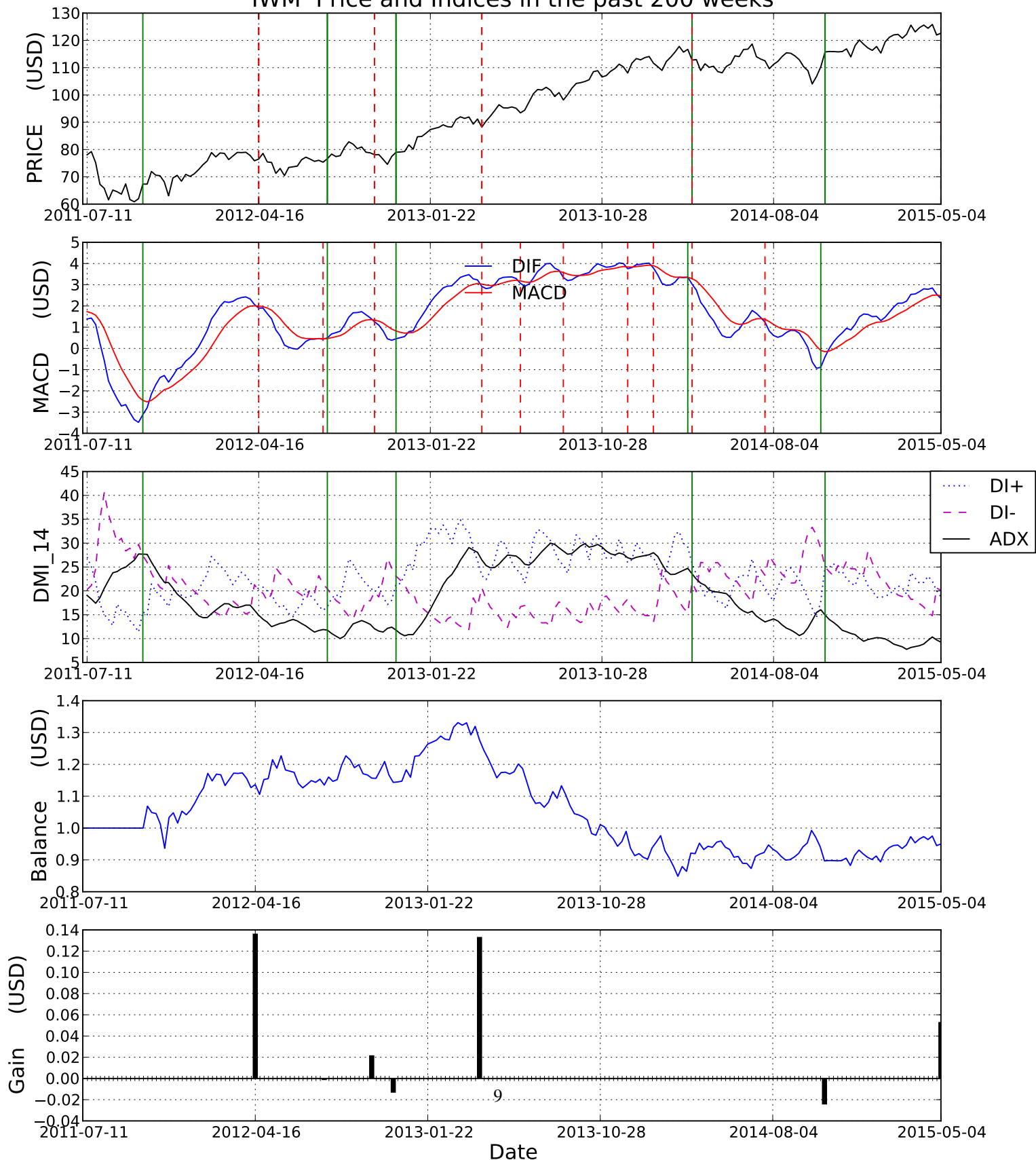
DIA Price and Indices in the past 200 months



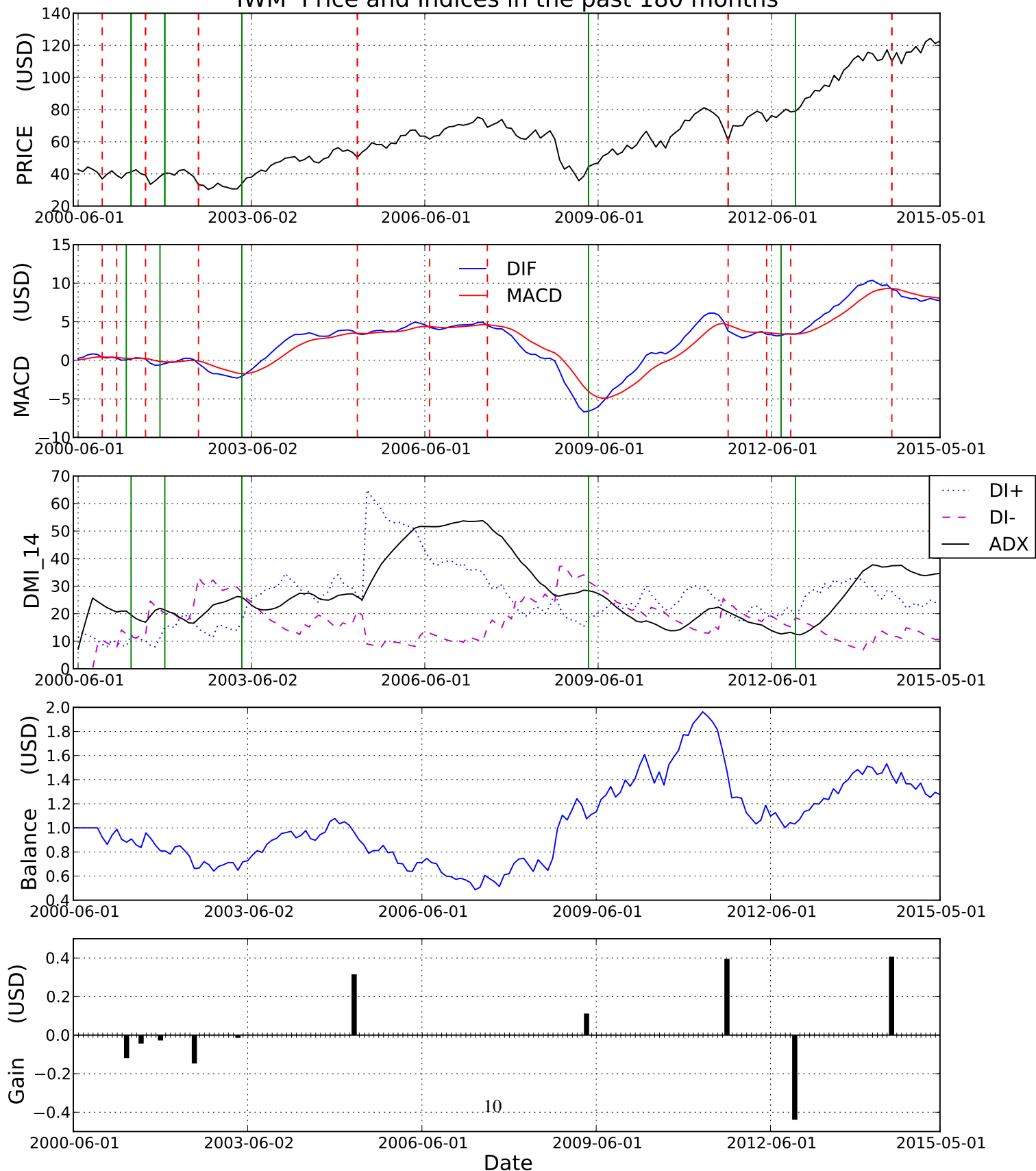
IWM Price and Indices in the past 200 days



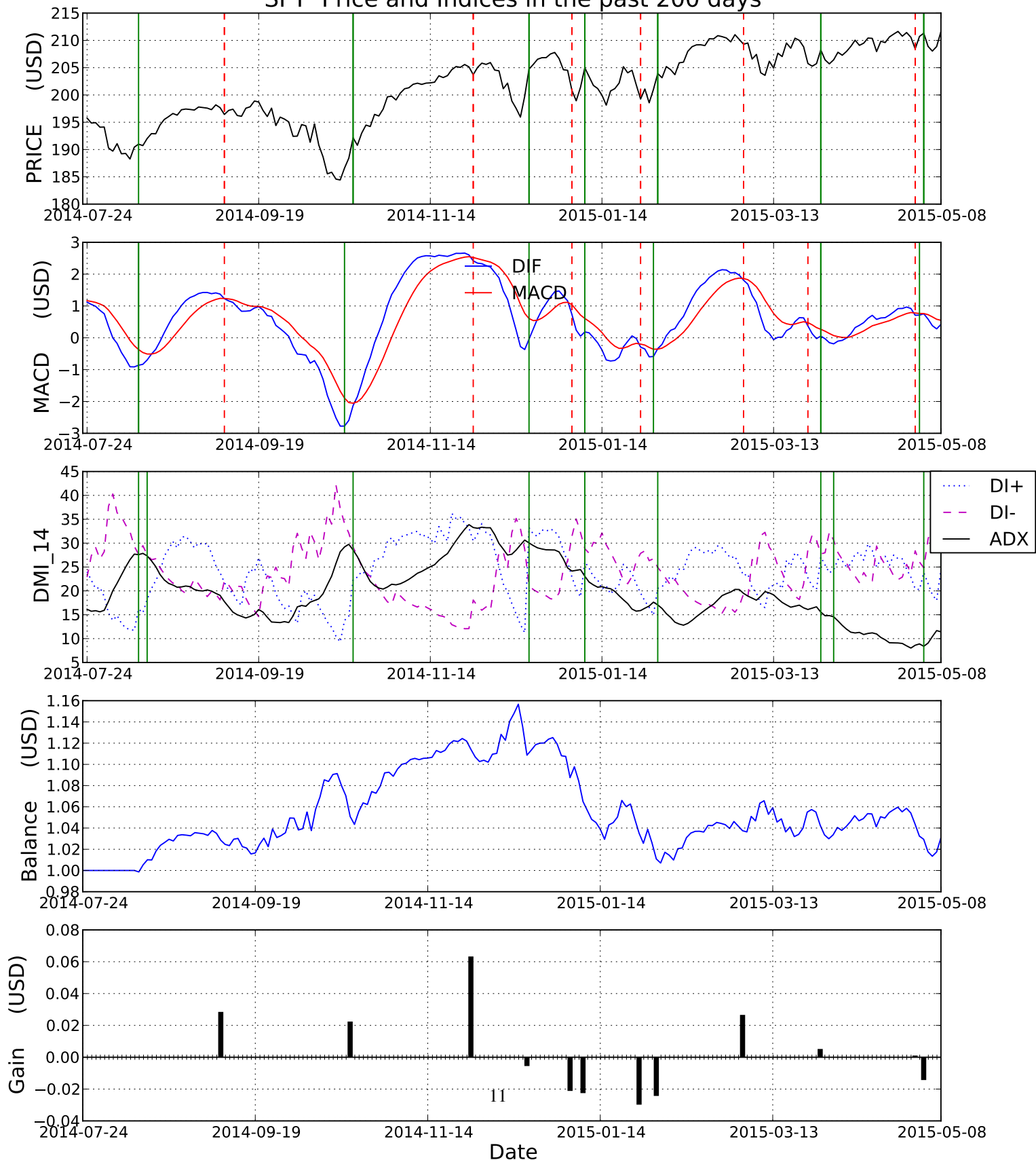
IWM Price and Indices in the past 200 weeks



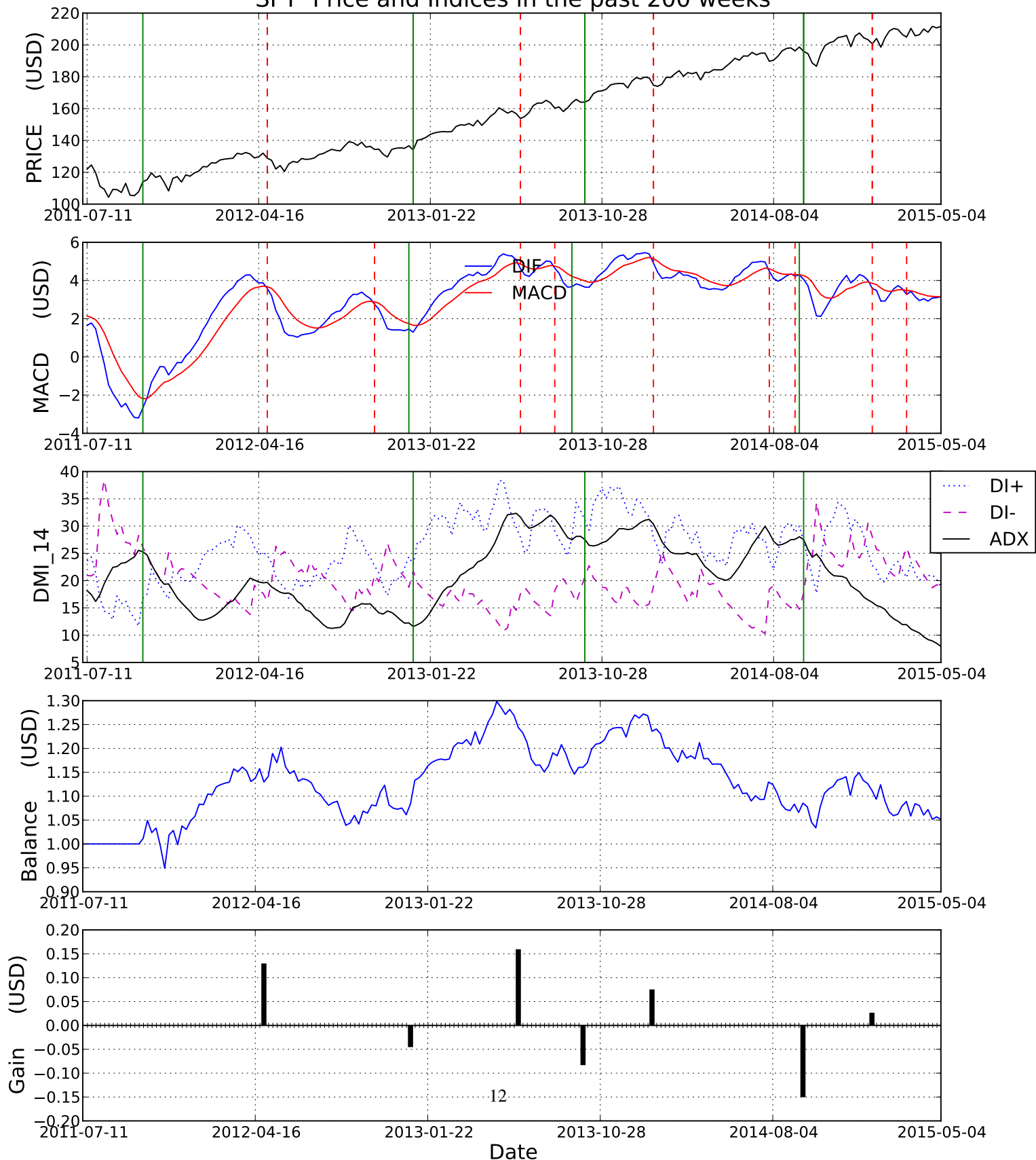
IWM Price and Indices in the past 180 months



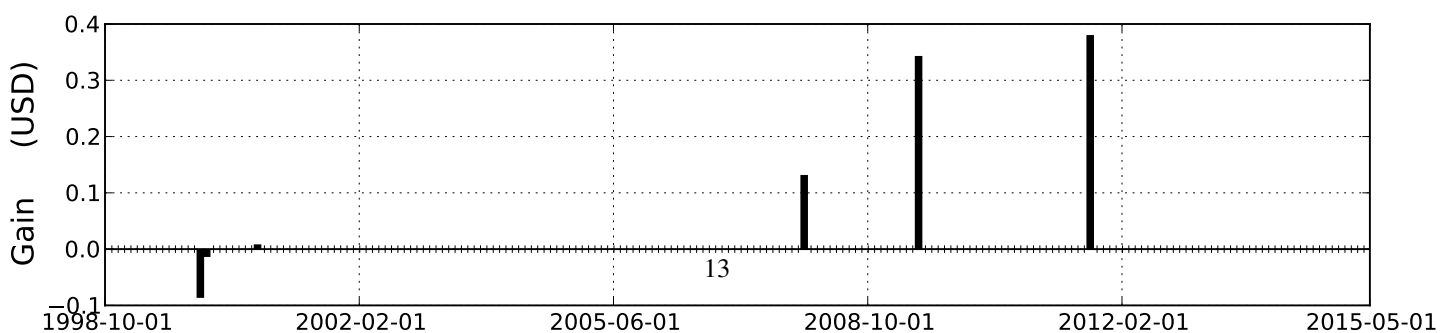
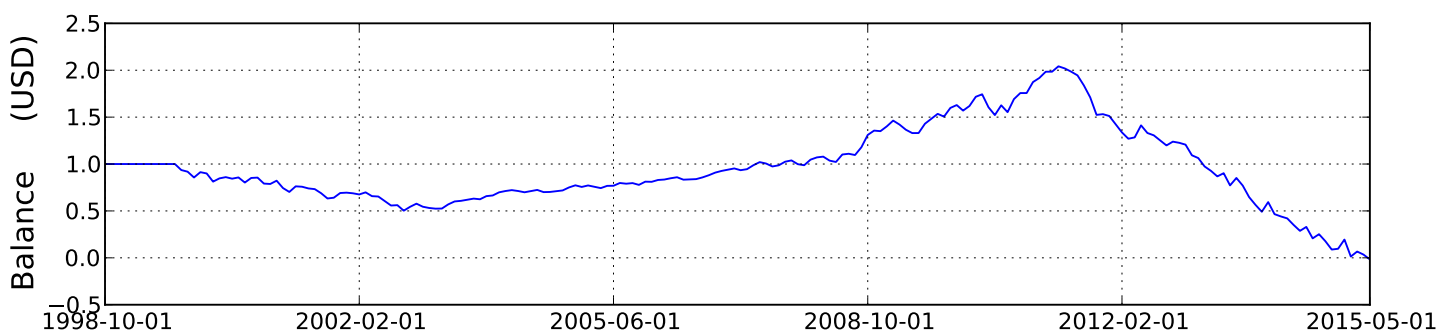
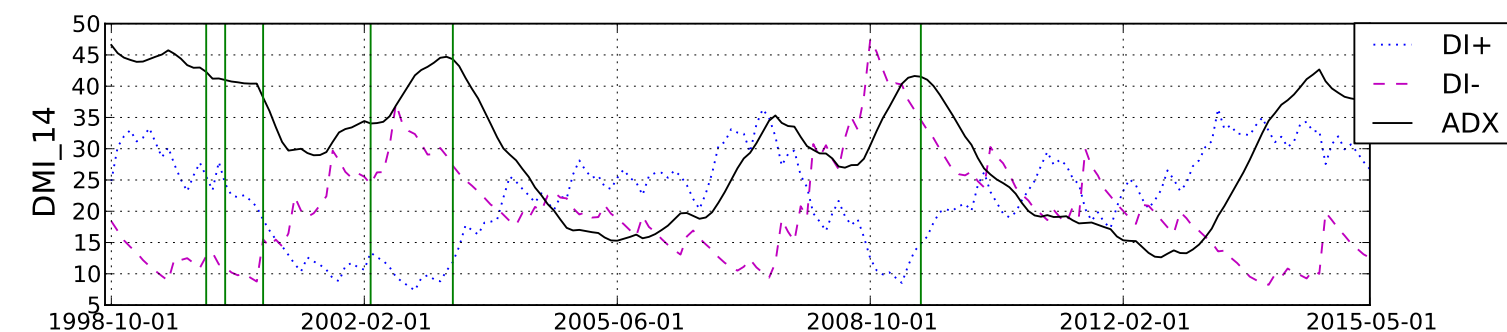
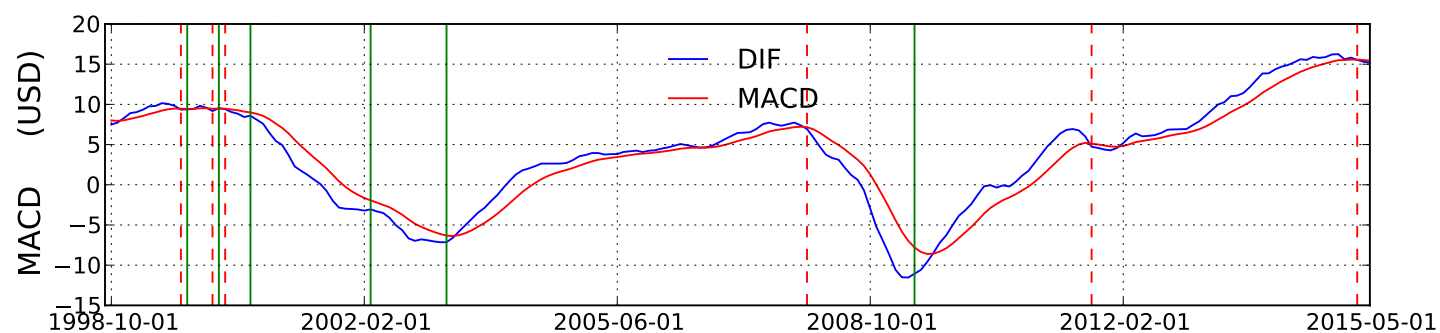
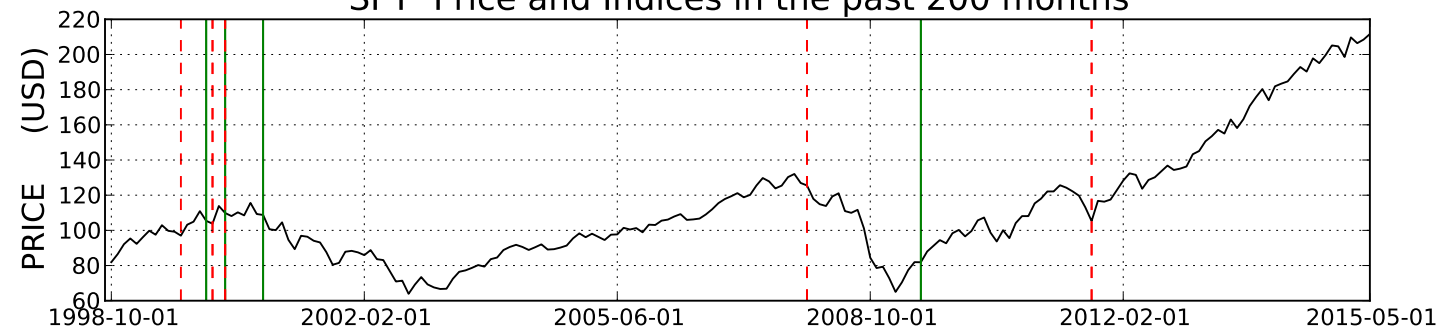
SPY Price and Indices in the past 200 days



SPY Price and Indices in the past 200 weeks

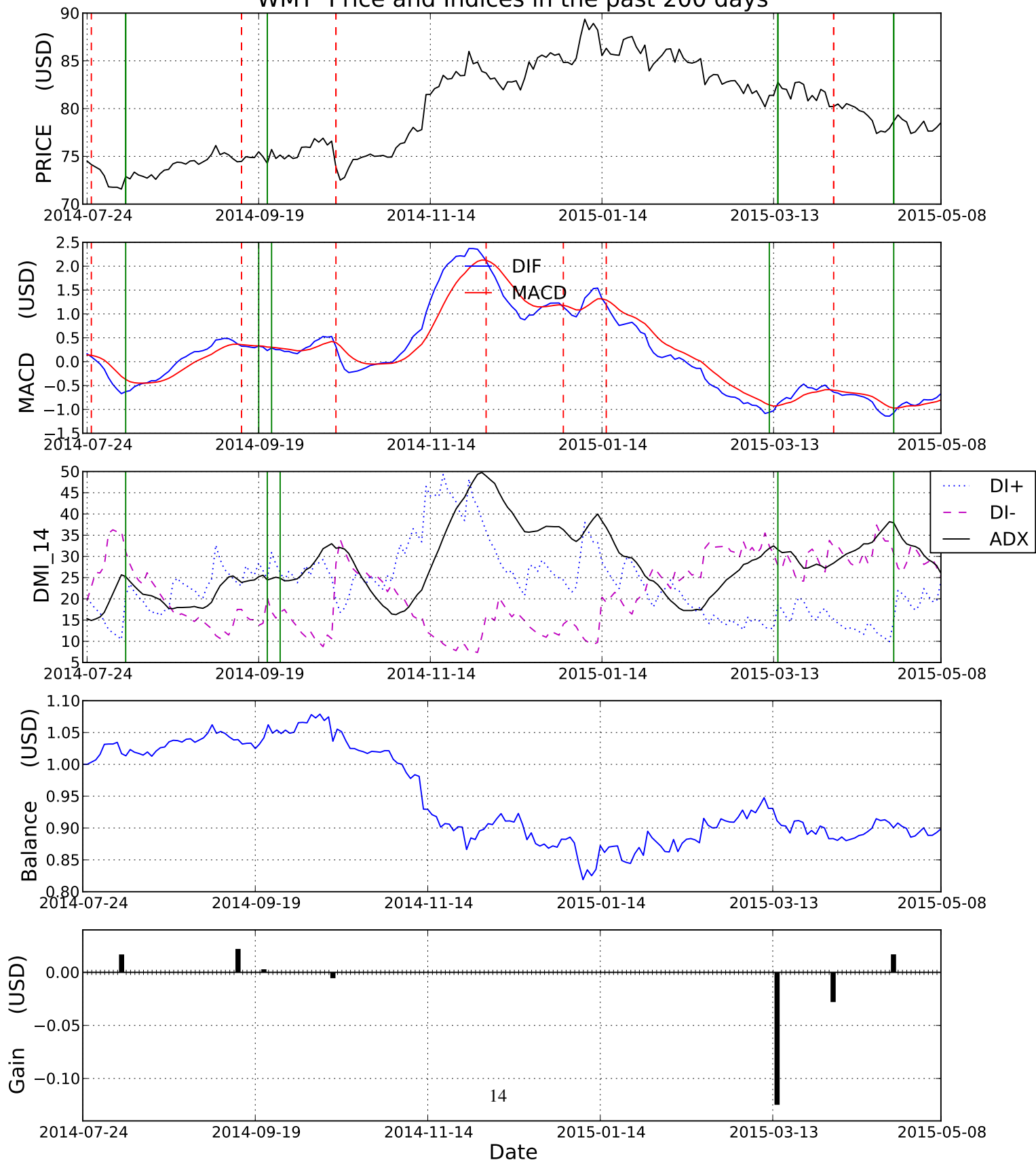


SPY Price and Indices in the past 200 months

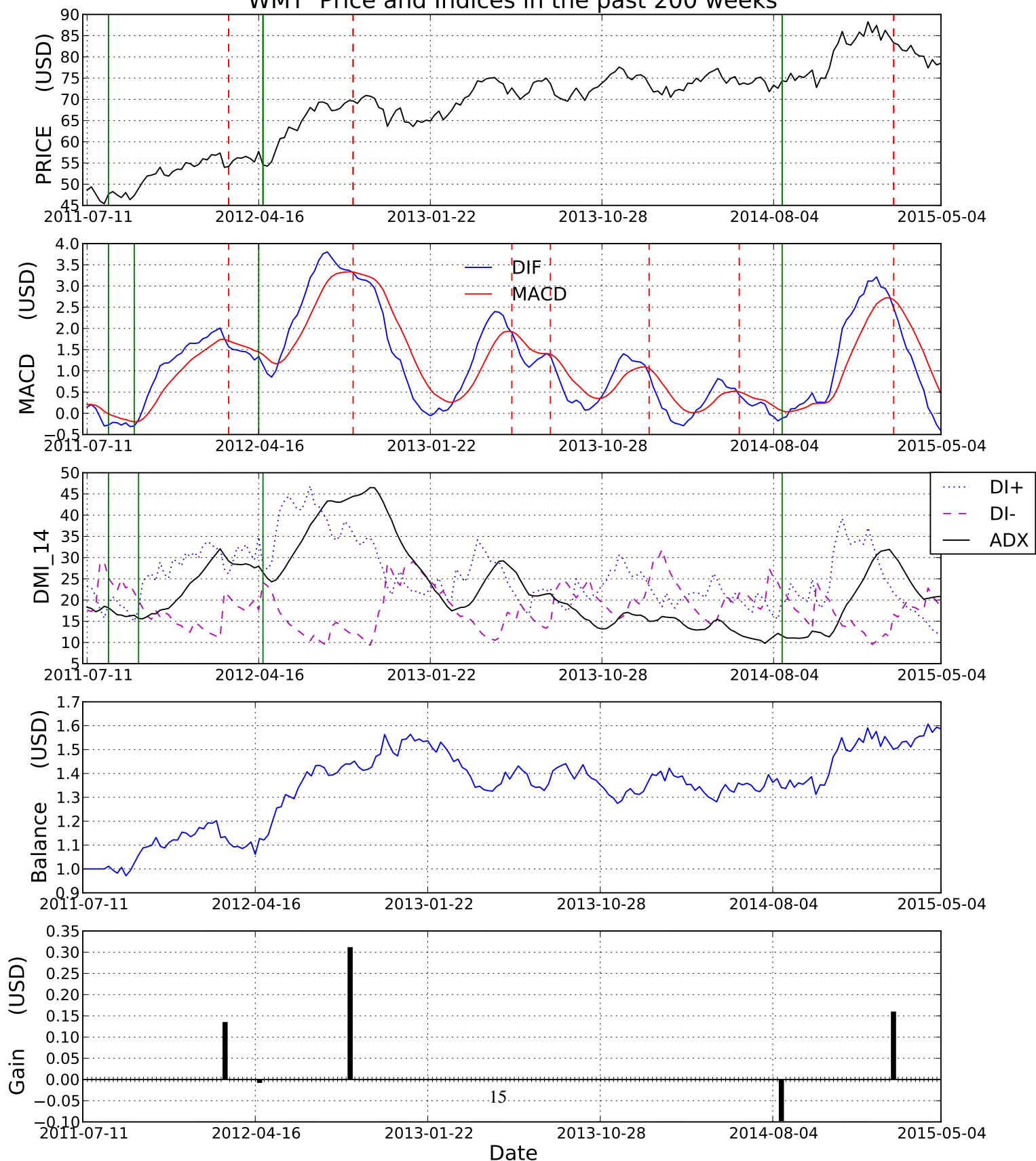


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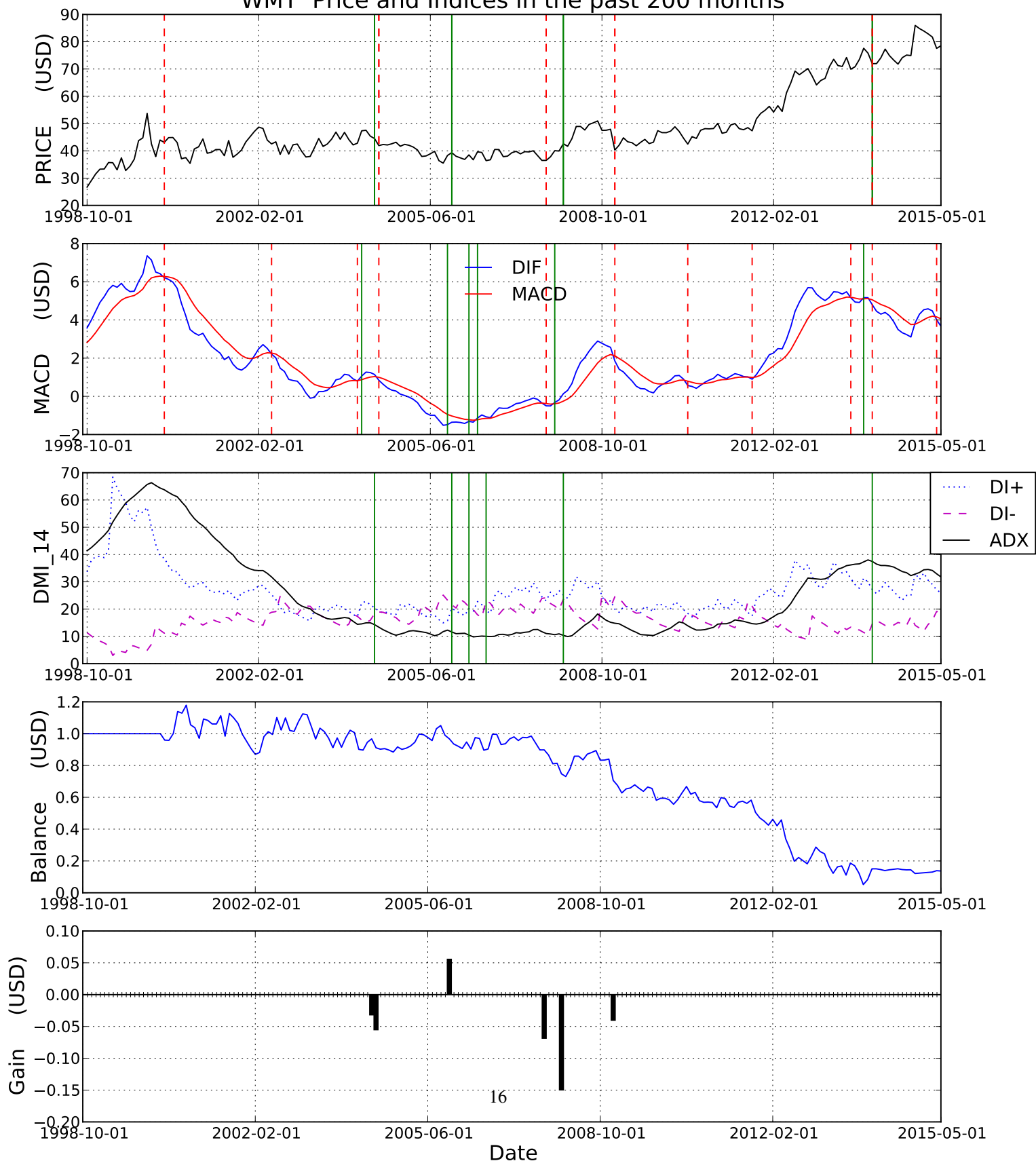
WMT Price and Indices in the past 200 days



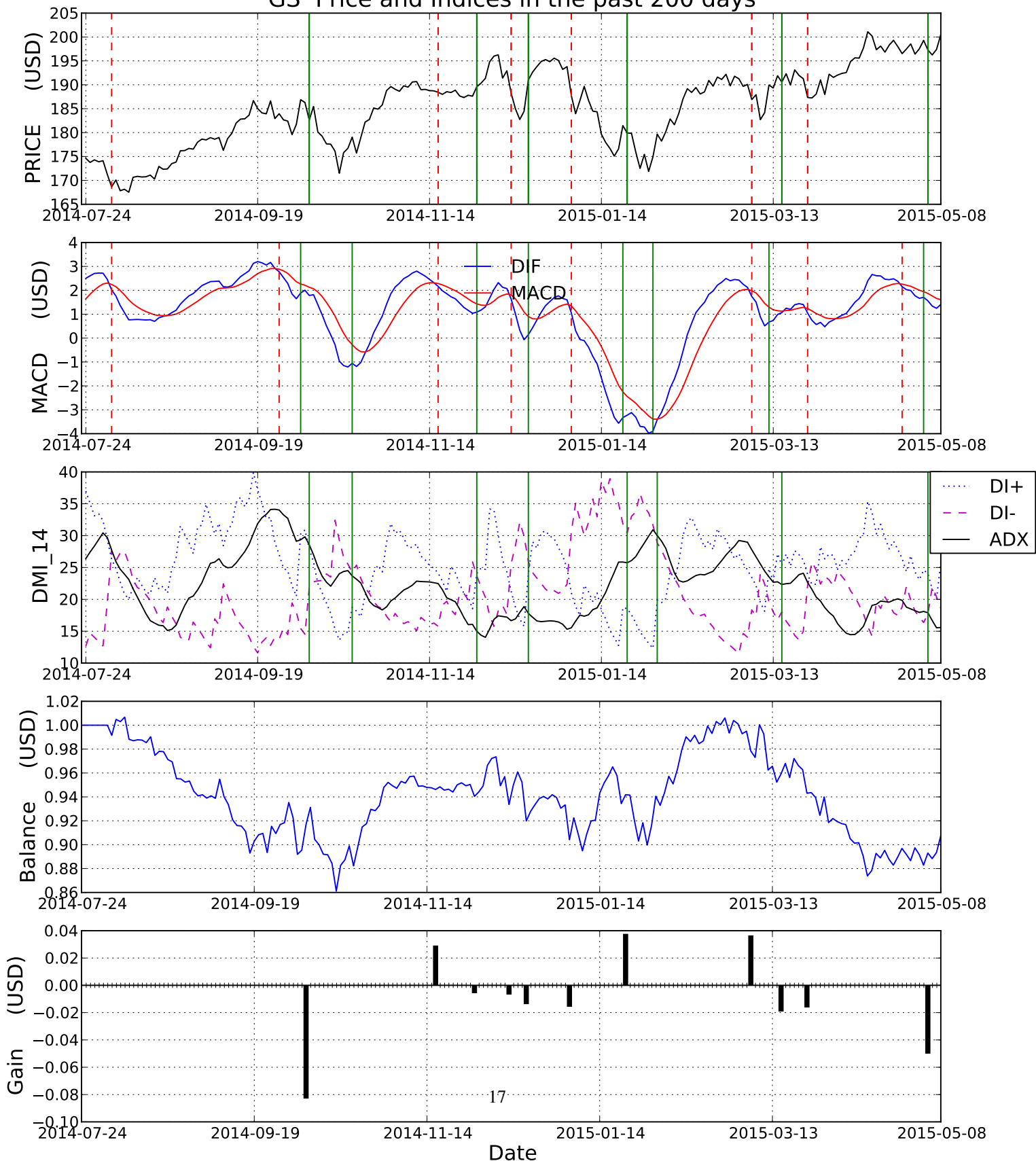
WMT Price and Indices in the past 200 weeks



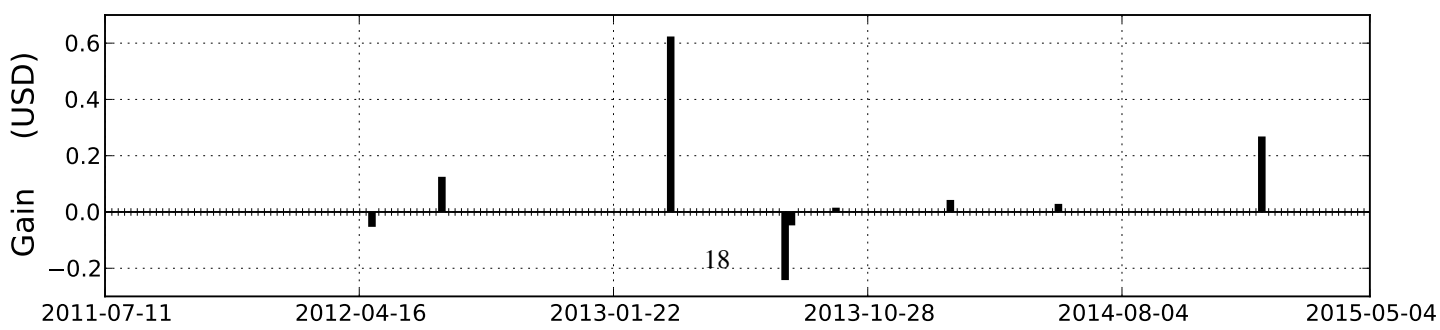
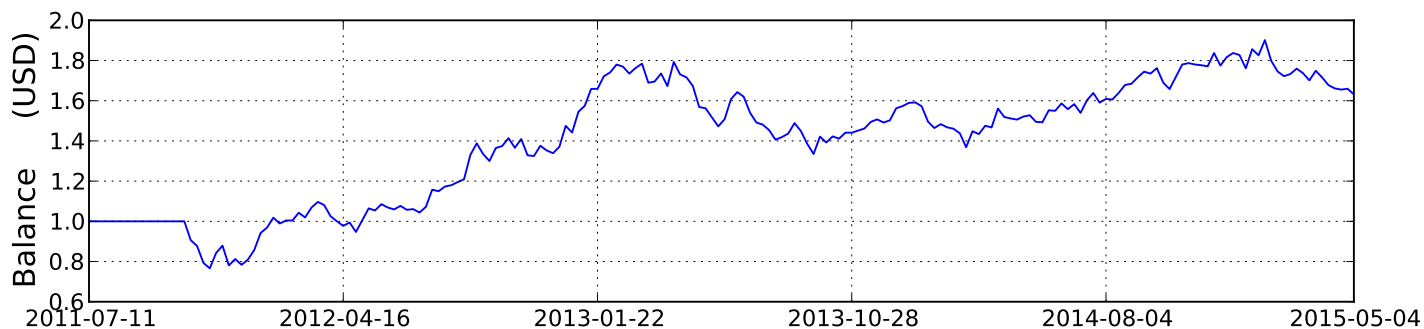
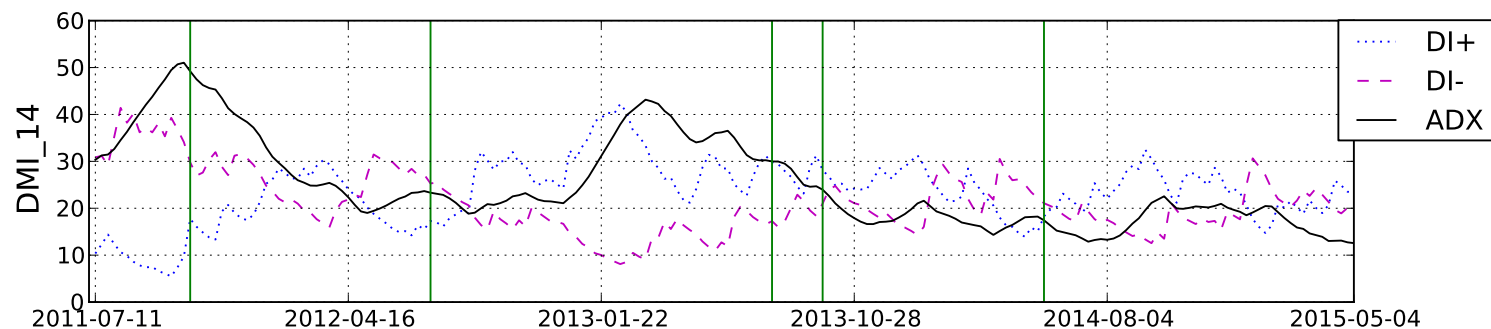
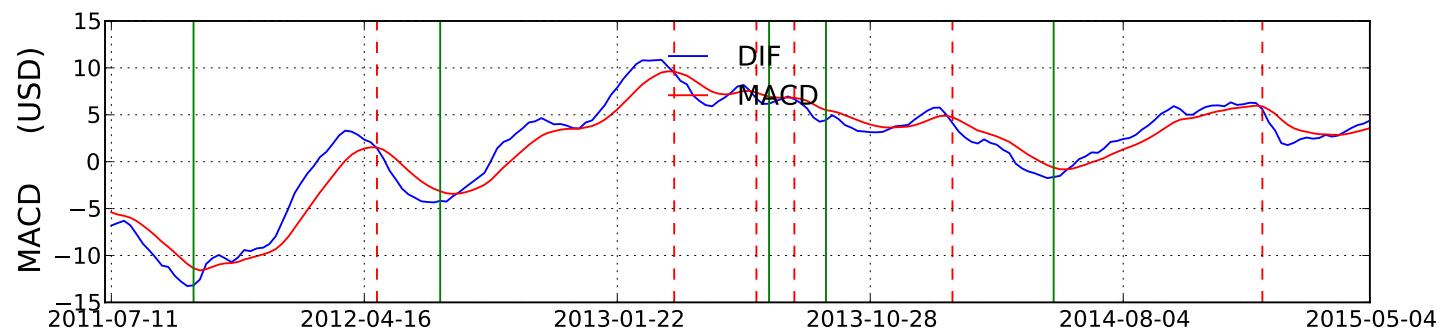
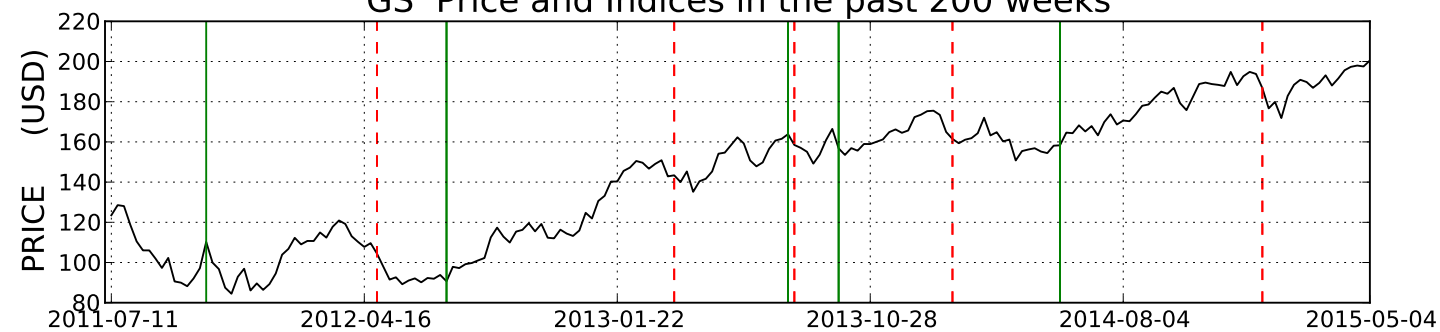
WMT Price and Indices in the past 200 months



GS Price and Indices in the past 200 days

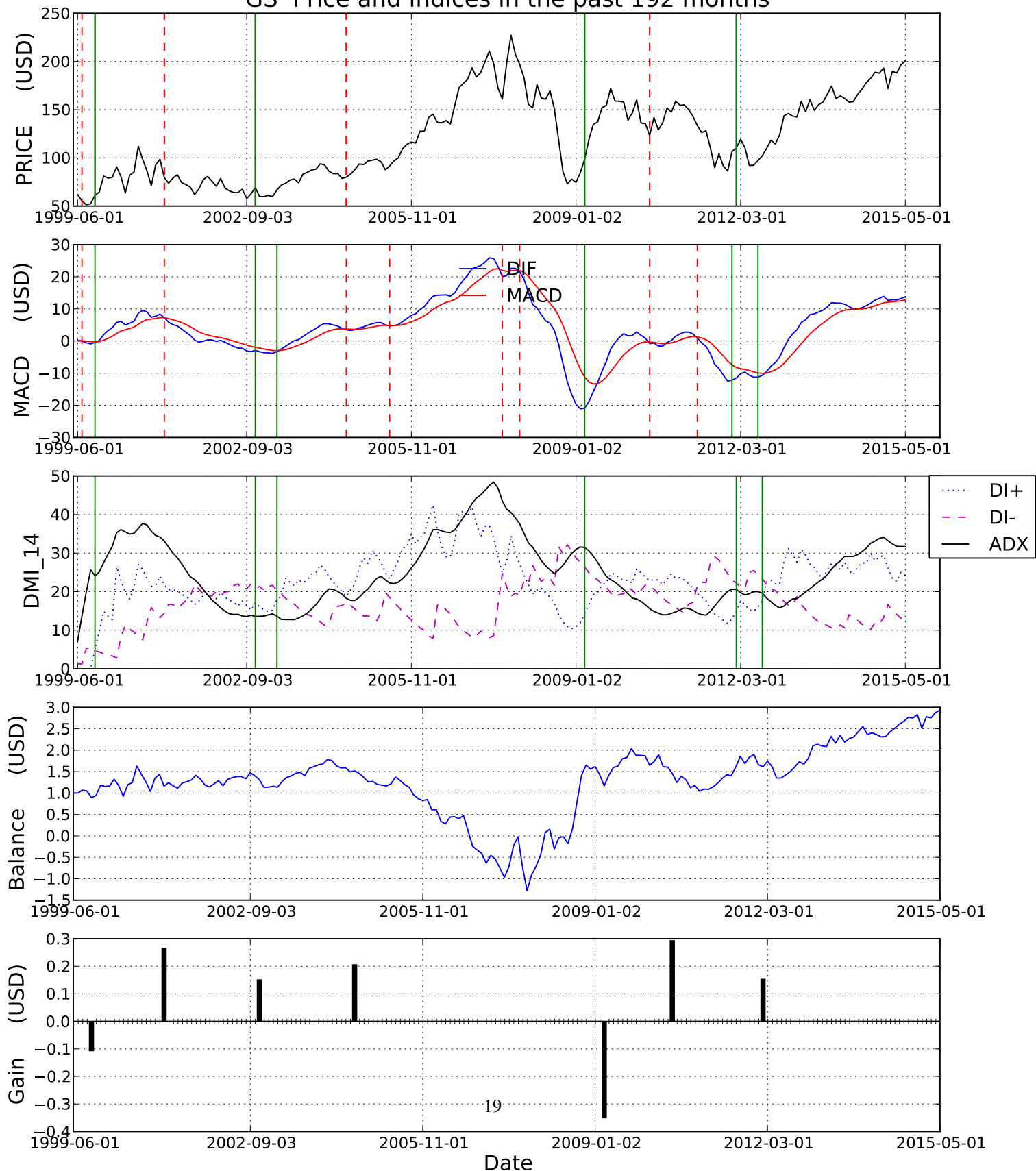


GS Price and Indices in the past 200 weeks

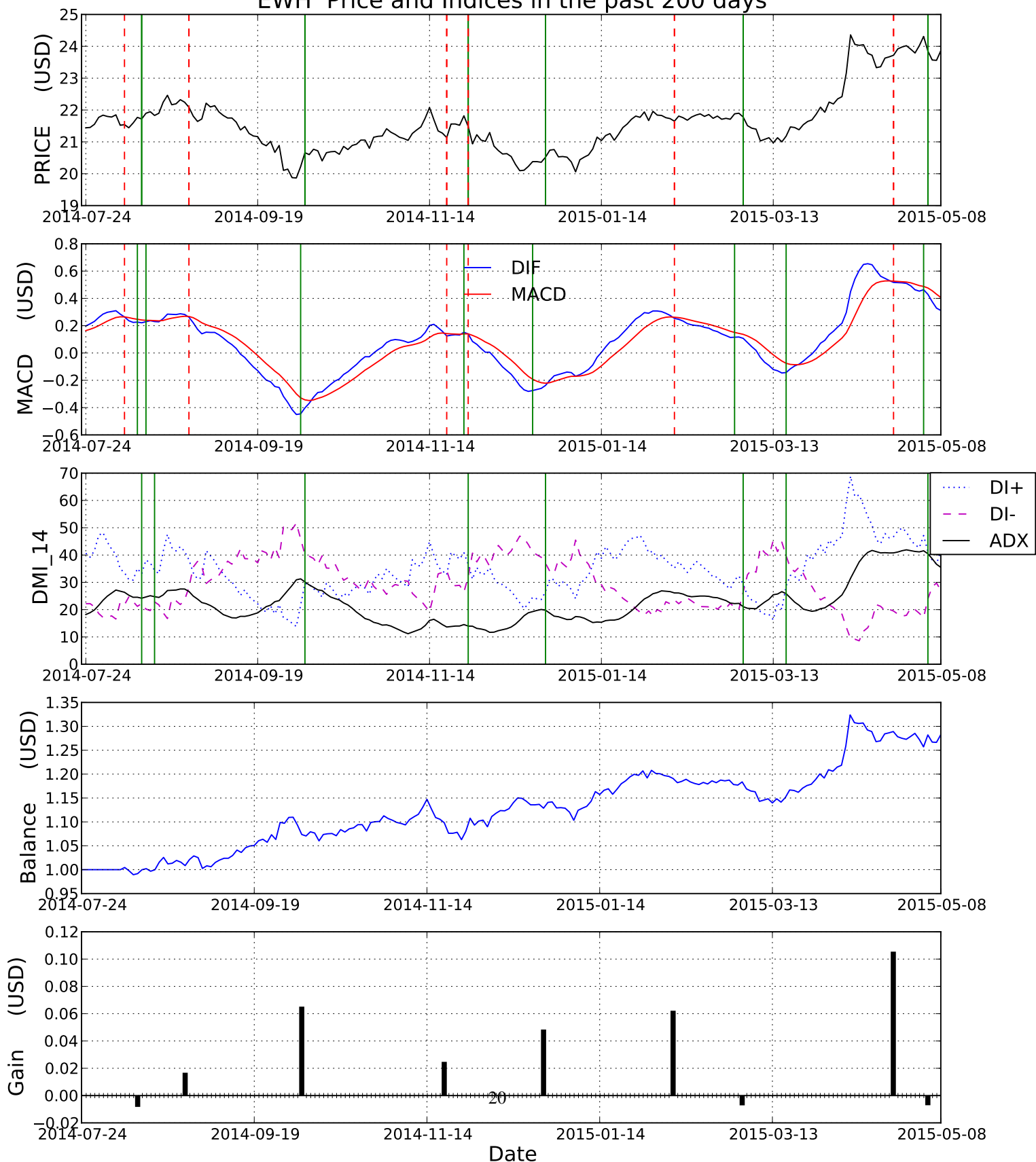


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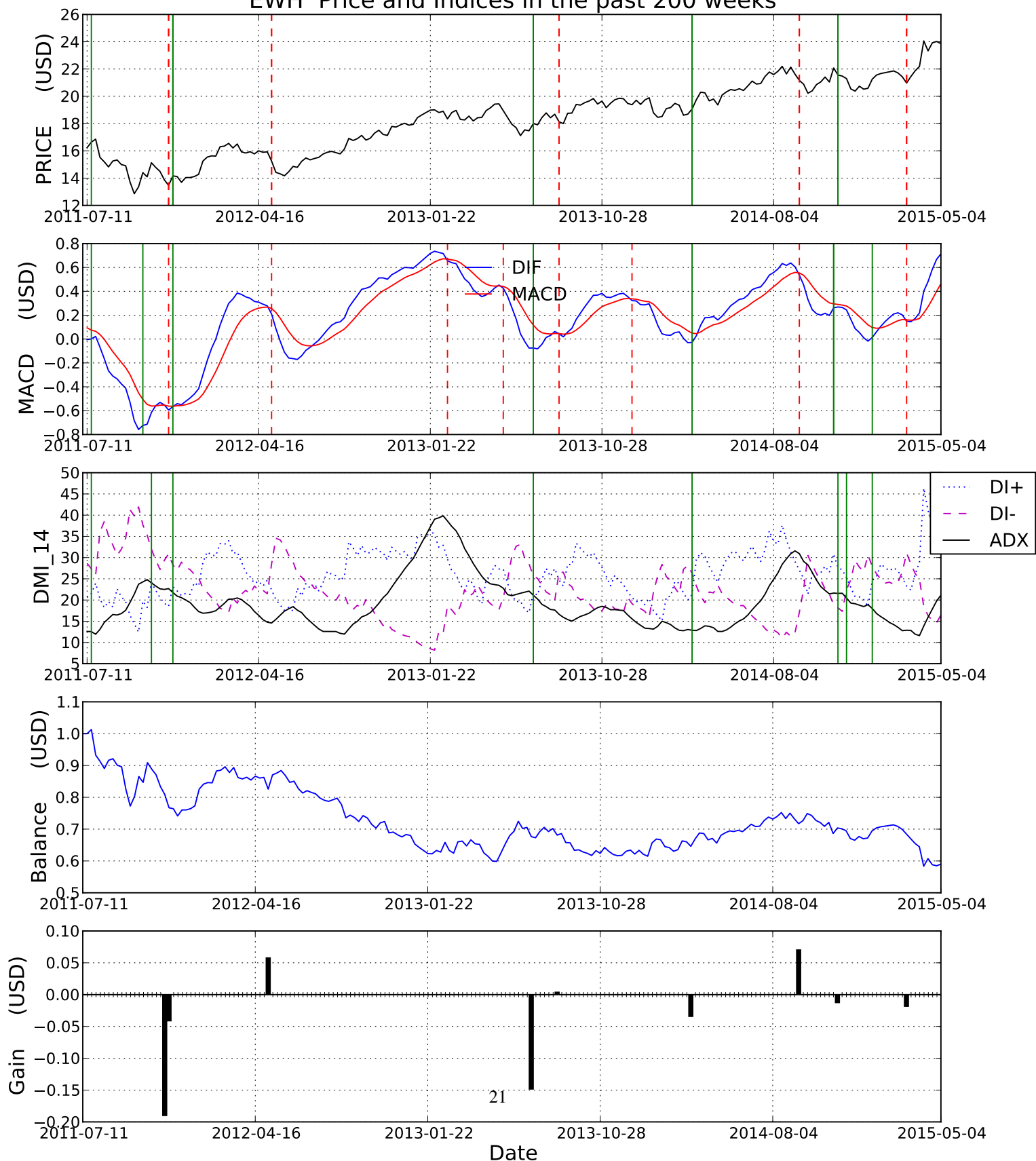
GS Price and Indices in the past 192 months



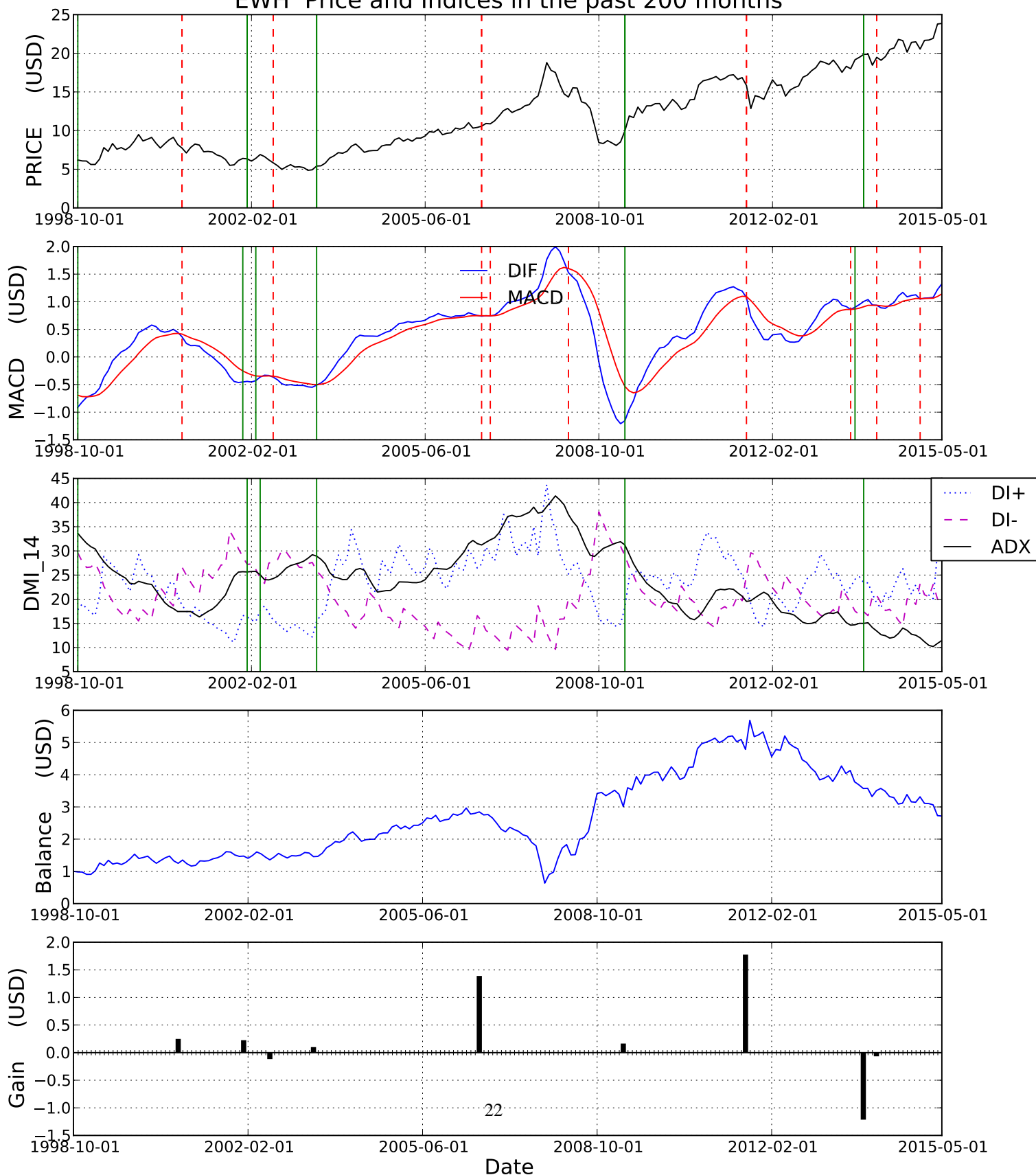
EWH Price and Indices in the past 200 days



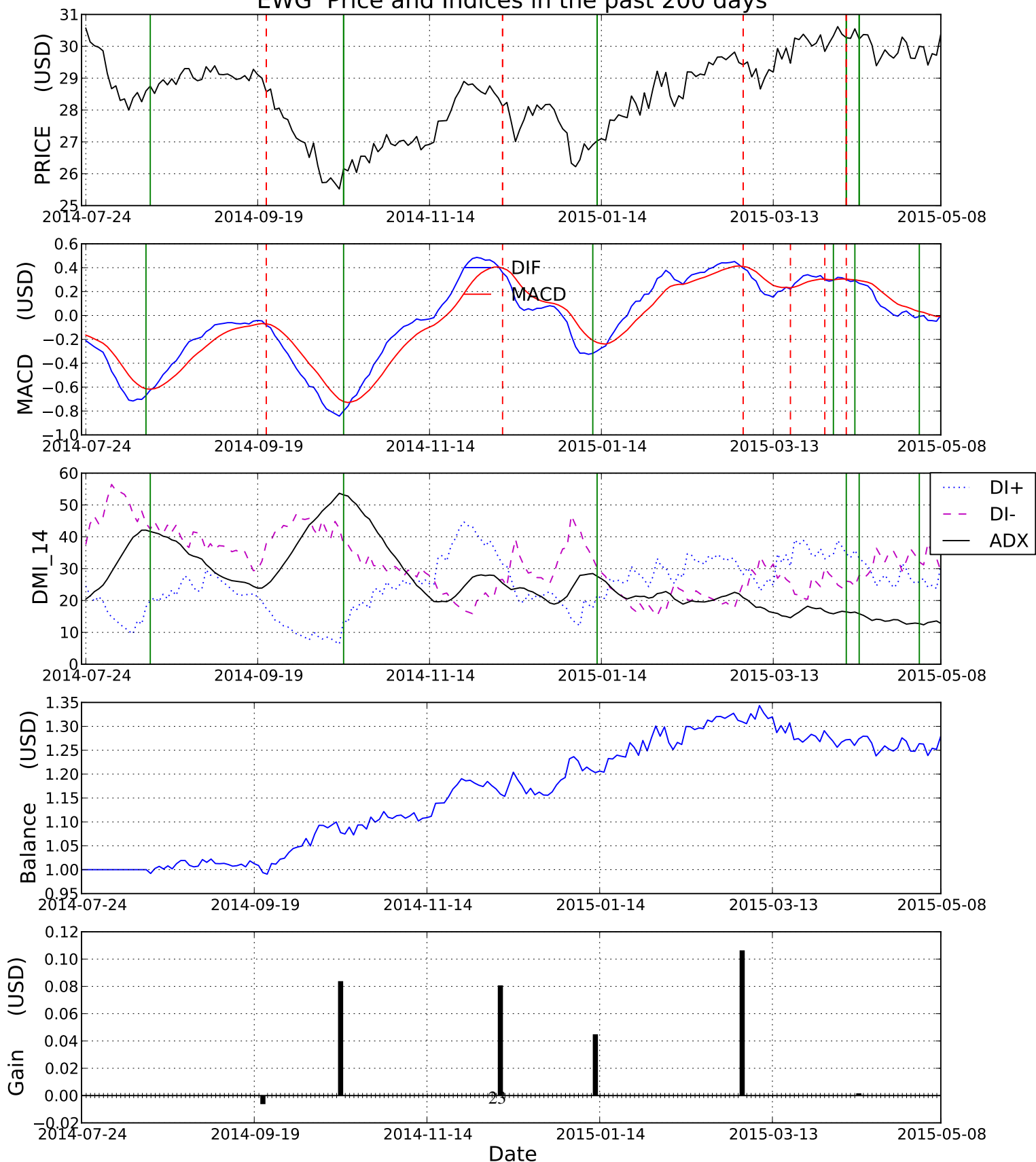
EWH Price and Indices in the past 200 weeks



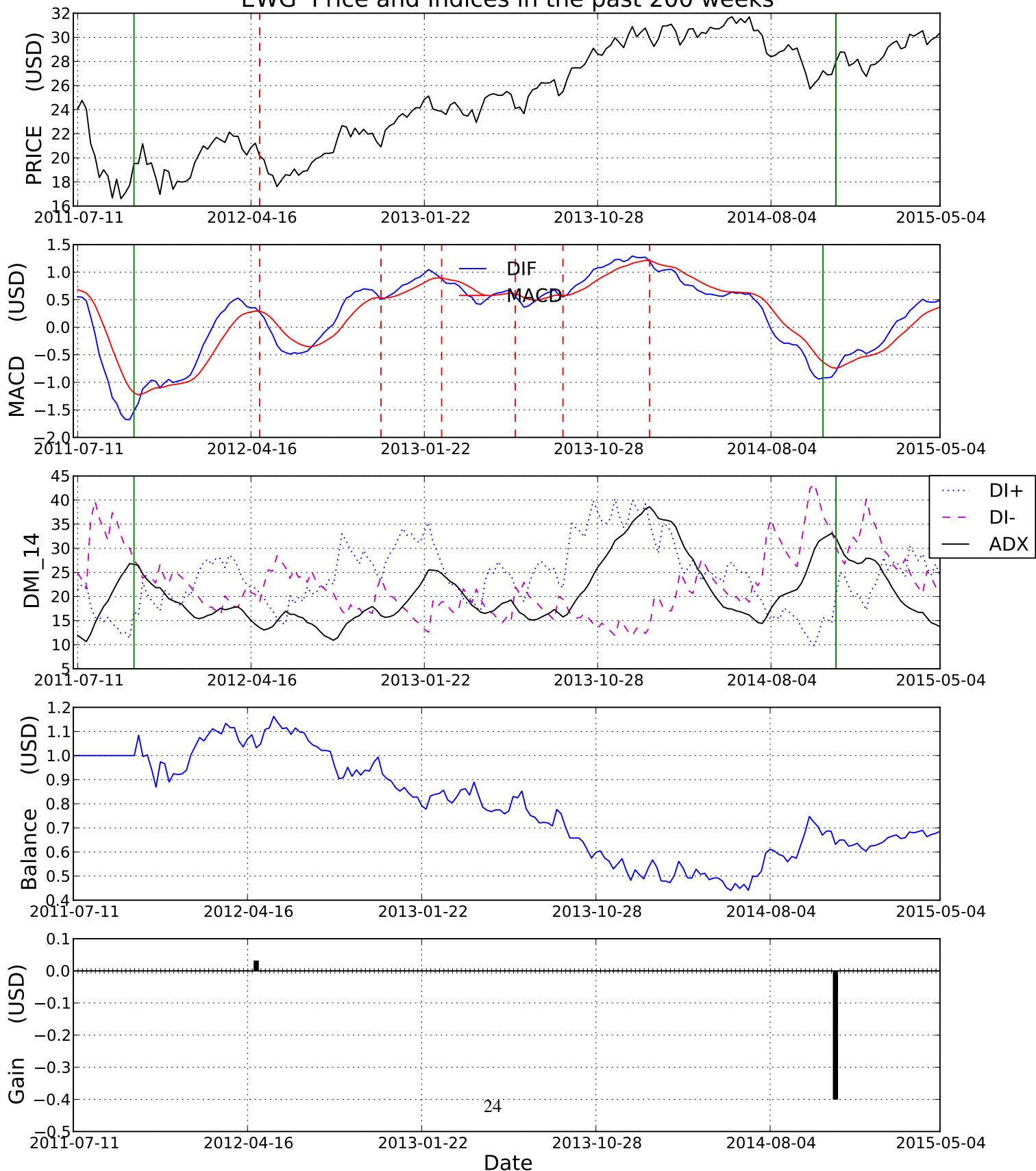
EWH Price and Indices in the past 200 months



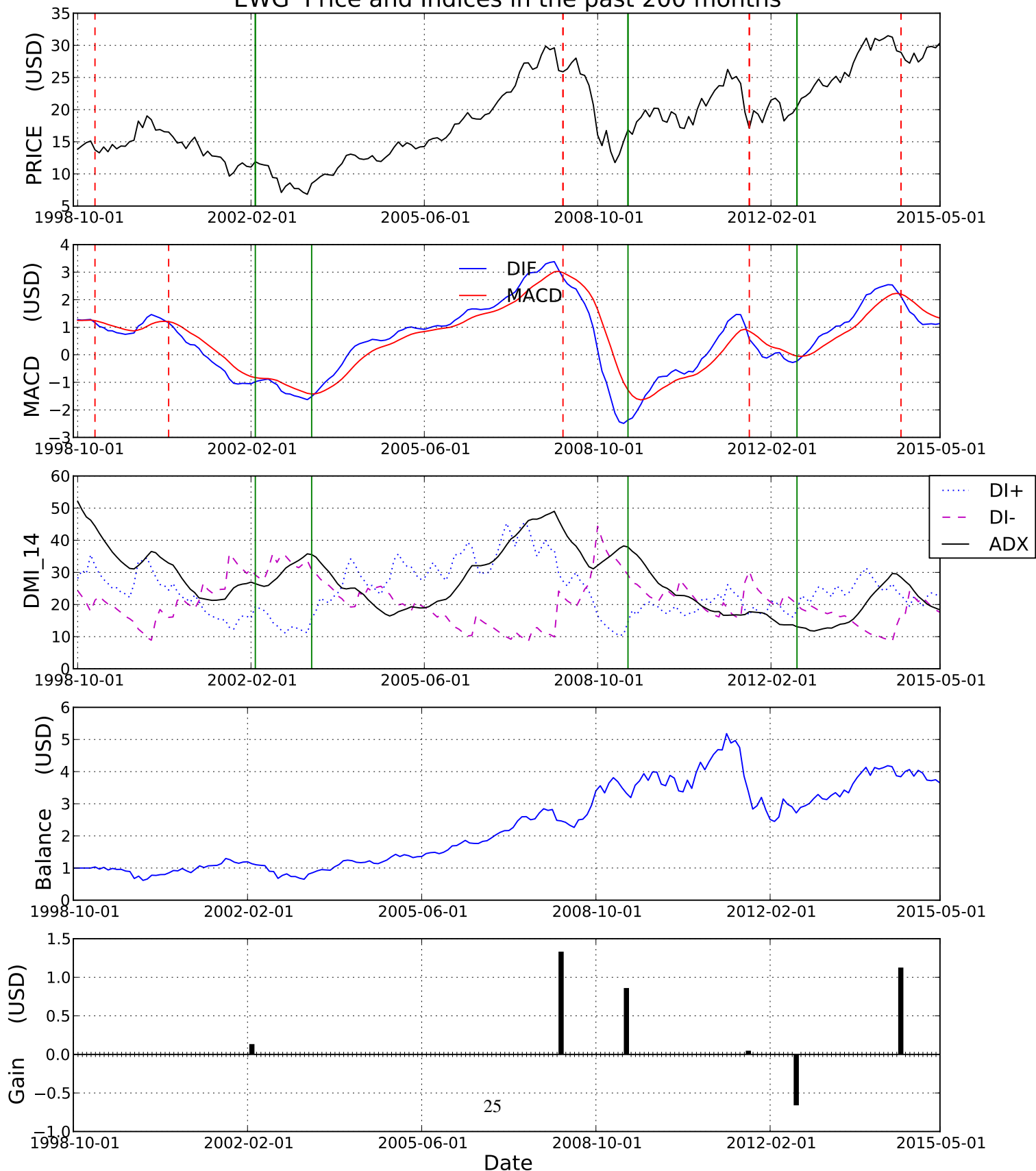
EWG Price and Indices in the past 200 days



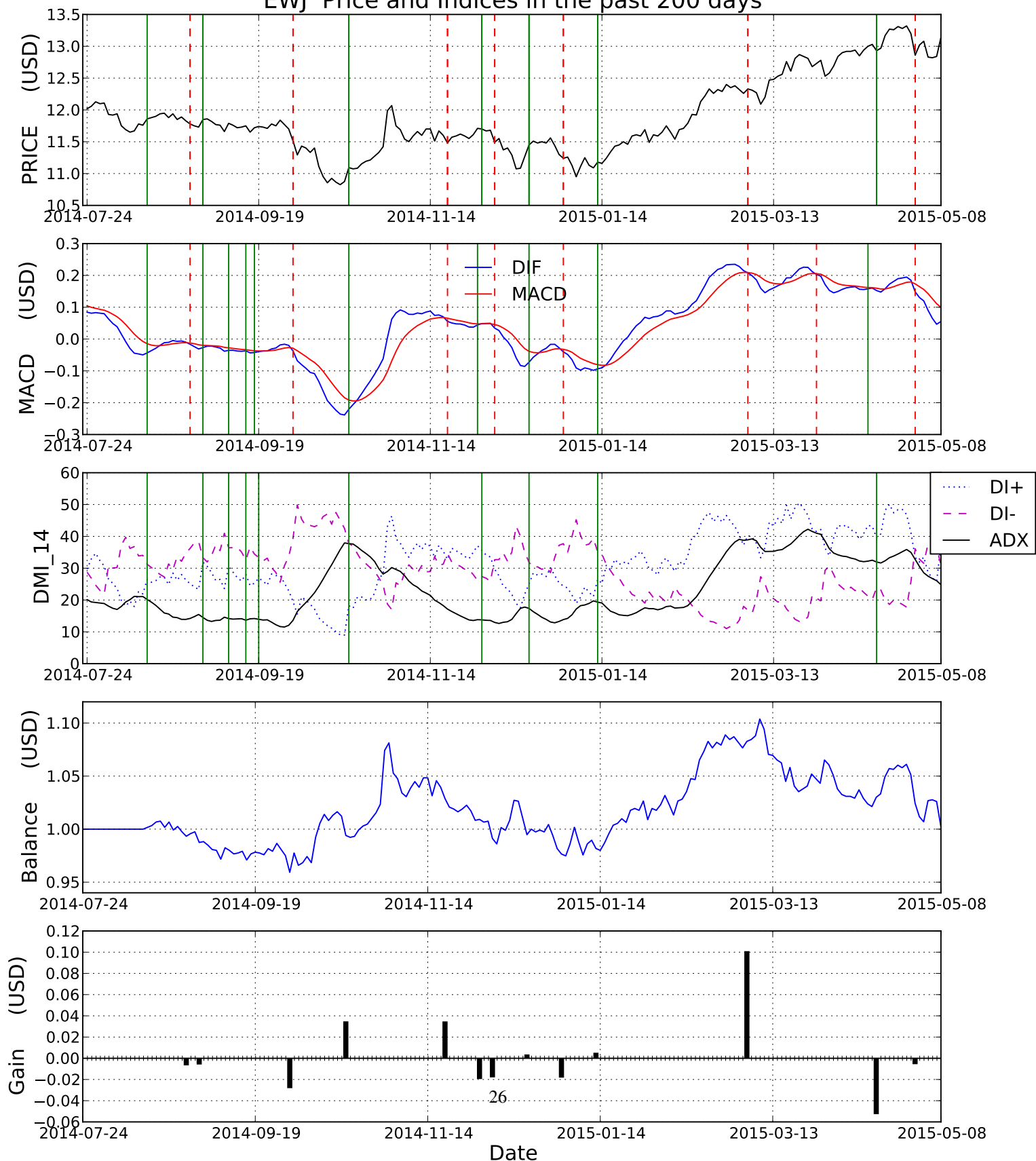
EWG Price and Indices in the past 200 weeks



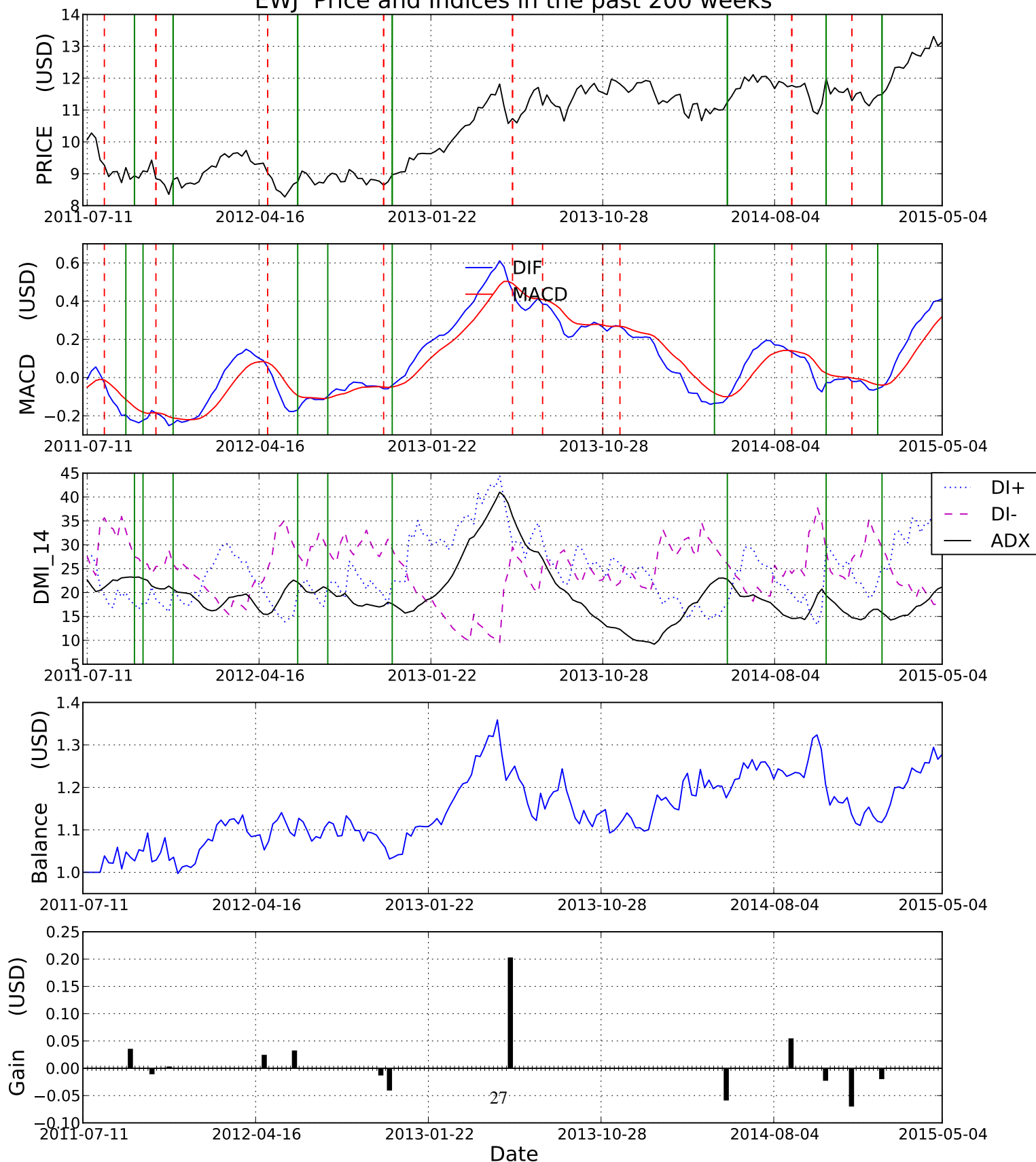
EWG Price and Indices in the past 200 months



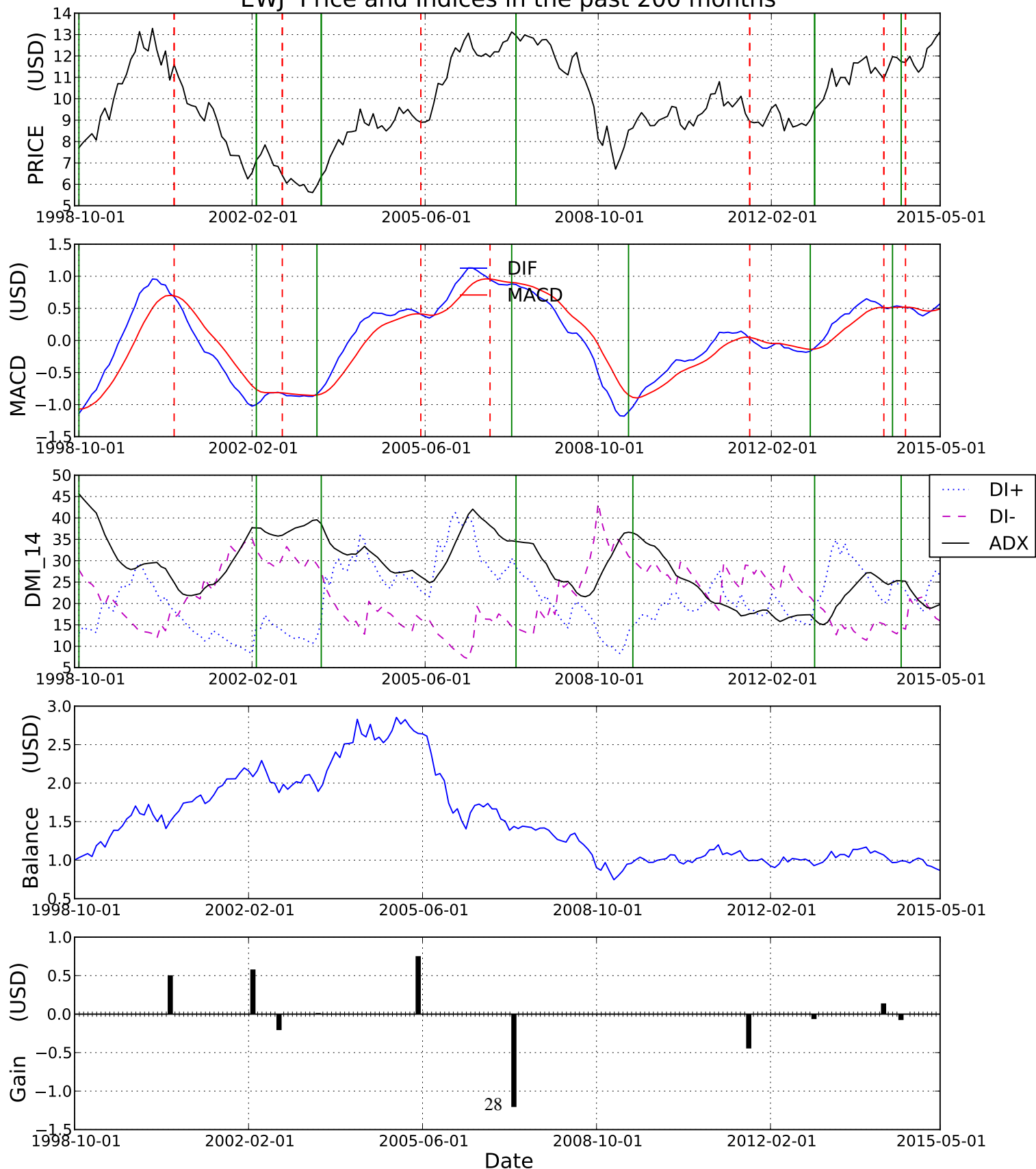
EWJ Price and Indices in the past 200 days



EWJ Price and Indices in the past 200 weeks



EWJ Price and Indices in the past 200 months



3 Tables

Table 1: Performance in the past 200 days based on the daily MACD+ADX chart.

Stock name	Transactions	#Gain	#Loss	Avg_Gain	Avg_Loss	Balance	Ref_Balance	%Extra
qqq	13	6	7	0.03	-0.01	1.11	1.13	-1.43
dia	13	7	6	0.02	-0.02	1.05	1.08	-3.08
iwm	12	6	6	0.03	-0.02	1.06	1.08	-1.71
spy	12	6	6	0.02	-0.02	1.03	1.08	-4.64
wmt	7	4	3	0.01	-0.05	0.90	1.05	-14.74
gs	11	3	8	0.03	-0.03	0.91	1.15	-20.97
ewh	11	6	5	0.05	-0.01	1.28	1.11	15.27
ewg	8	5	3	0.06	-0.01	1.28	0.99	28.78
ewj	13	5	8	0.04	-0.02	1.00	1.09	-8.34

Table 2: Performance in the past 200 weeks based on the weekly MACD+ADX chart.

Stock name	Transactions	#Gain	#Loss	Avg_Gain	Avg_Loss	Balance	Ref_Balance	%Extra
qqq	6	1	5	0.06	-0.13	0.39	1.97	-79.93
dia	15	7	8	0.07	-0.03	1.21	1.59	-24.24
iwm	9	4	5	0.09	-0.08	0.95	1.57	-39.53
spy	7	4	3	0.10	-0.09	1.05	1.74	-39.41
wmt	5	3	2	0.20	-0.05	1.59	1.62	-1.87
gs	9	6	3	0.18	-0.11	1.63	1.62	0.50
ewh	9	3	6	0.04	-0.08	0.59	1.47	-59.86
ewg	2	1	1	0.03	-0.40	0.69	1.26	-45.75
ewj	13	6	7	0.06	-0.03	1.28	1.30	-2.06

Table 3: Performance in the past 200 months based on the monthly MACD+ADX chart.

Stock name	Transactions	#Gain	#Loss	Avg_Gain	Avg_Loss	Balance	Ref_Balance	%Extra
qqq	4	4	0	0.66	0.00	-0.59	2.21	-126.68
dia	4	4	0	0.10	0.00	0.27	3.03	-91.24
iwm	10	4	6	0.31	-0.13	1.28	2.88	-55.65
spy	8	4	4	0.22	-0.04	-0.02	2.58	-100.66
wmt	8	1	7	0.06	-0.13	0.14	2.94	-95.35
gs	7	5	2	0.22	-0.23	2.94	3.24	-9.26
ewh	9	6	3	0.65	-0.47	2.72	3.85	-29.44
ewg	6	5	1	0.70	-0.66	3.65	2.20	66.12
ewj	11	5	6	0.40	-0.33	0.87	1.70	-49.16