

## NeuroShell Trader

The Megan Ratio described by Oscar Cagigas can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To create the Megan Ratio based upon a previously created Trading Strategy, select '**New Indicator ...**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicators:

geom:

Power( Add2( 1, Divide( NetProfit(TradingStrategy),  
RequiredAccountSize(TradingStrategy) ) ), Divide ( 1 , NumTrades(TradingStrategy) ) )

mtpy:

Divide( 252, Divide( TotalTradeSpan(TradingStrategy), NumTrades(TradingStrategy) ) )

Geometric Percentage:

Multiply2( 100, Subtract( *geom*, 1 ) )

Meagan Ratio:

Multiply2 ( mtpy, ln( *geom* ) )

To create the System 1 described in the article, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Long Entry when all of the following conditions are true:

HighChannelBreakout ( *High*, 20 )

Long Exit when all of the following conditions are true:

LowChannelBreakout ( *Low*, 10 )

To create the System 2 described in the article, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Long Entry when all of the following conditions are true:

HighChannelBreakout ( *High*, 1 )

A=B( Lag( AvgCrossoverAbove( Close, 5, 20 ), 1), 1 )

Long Exit when all of the following conditions are true:

LowChannelBreakout ( *Low*, 2 )

If you have the NeuroShell Trader Professional, you can also choose whether or not the system 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 strategies.

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Figure A: NeuroShell Megan Ratio chart for AAPL.

