NeuroShell Trader

The RSMK described by Markos Katsanos can be easily implemented in the NeuroShell Trader. Select '**New Indicator …**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicator:

RSMK:
    Mul2(ExpAvg(Momentum(Ln(Divide(Close, S&P500 Close)), 90), 3), 100)

To create an RSMK trading system, select '**New Trading Strategy …**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

BUY LONG CONDITIONS:
    CrossAbove(RSMK, 0)

SELL LONG CONDITIONS:
    BarsSinceAct>=X(Trading Strategy,180)

After entering the system conditions, you can also choose whether the 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 system.

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.

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

Figure 1: A NeuroShell Trader chart showing the RSMK indicator and trading system applied to Align Technologies.