

NeuroShell Trader

The High Relative Strength Mutual Funds system developed by Gerald Gardner can be implemented in NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators and NeuroShell Trader's trading strategy wizard. To allow analysis with two different data streams, simply create a HOTFX chart and then add the FHYTX data to the chart by selecting '**Other Instrument Data ...**' from the '**Insert**' menu. To create the system, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Buy Long when all of the following conditions are true:

$A > B(\text{StndNormZScore}(\text{FHYTX Close}, 20), 1)$

$A > B(\text{Close}, \text{Avg}(\text{Close}, 10))$

Sell Long when all of the following conditions are true:

$A < B(\text{StndNormZScore}(\text{FHYTX Close}, 20), -1)$

$A < B(\text{StndNormZScore}(\text{Close}, 10), -1)$

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 strategy.

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Figure A: NeuroShell Trader High Relative Strength Mutual Funds System.

