

NeuroShell Trader

The low frequency trading system based upon advancing and declining issues described by Ron McEwan can be easily implemented in NeuroShell Trader. To create the cumulative advance decline line indicator, select '**New Indicator ...**' from the '**Insert**' menu, use the Indicator Wizard to create the following indicators and select '**Other Instrument Data**' to choose the advancing and declining issue data as indicator parameters.

Cumulative Advance-Dcline Line

CumSum(Multiply2(Advance-Dcline/Advance+Dcline Ratio(*NYSE Advancing Issues*, *NYSE Declining Issues*)), 0)

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

Generate a buy long market order if all of the following are true:
Price>Average(*Cumulative Advance-Dcline Line*, 254)

Generate a sell long market order if all of the following are true:
Price<Average(*Cumulative Advance-Dcline Line*, 254)

If you have the NeuroShell Trader Professional, you can also choose whether or not the moving average size should be optimized. After back testing the trading strategy, use the 'Detailed Analysis ...' button to view the back test and trade by trade statistics for the strategy.

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.

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Figure 1: A NeuroShell Trader Chart that shows the advancing and declining issues based low frequency trading system.



Symbol SINDU Name Dow Jones Industrial Average Frequency Daily Bars

