

NeuroShell Trader

The trigger trading system based on Pendergast's system can be easily implemented with a few of NeuroShell Trader's over 800 indicators. Simply select 'New Trading Strategy ...' from the 'Insert' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

BUY LONG CONDITIONS: [All of which must be true]

$A < B(\text{Min}(\text{RSI}(\text{Close}, 2), 25), 5)$

$\text{CrossAbove}(\text{Close}, \text{Lag}(\text{Max}(\text{High}, 25), 1))$

LONG TRAILING STOP PRICES:

$\text{IfThenElse}(A < B(\text{Close}, \text{ExpAvg}(\text{Close}, 6)), \text{MaxValEntryAct}(\text{Trading Strategy}, \text{Min}(\text{Low}, 3), 1), *)$

SELL LONG CONDITIONS

$\text{CrossBelow}(\text{Close}, \text{ExpAvg}(\text{Close}, 6))$

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

