

## NeuroShell Trader

The RSI Systems described by Gerald Gardner and Trent Gardner in the Profit with ETFs article can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To create the RSI trading strategy, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Buy long limit order if all of the following are true:

A<B( RSI( Close, 2 ), 2 )  
A>B( Lag( RSI( Close, 2), 1), 1 )  
A>B( Close, Avg( Close, 200 ) )

Limit Price: Multiply2( 1.025, Low )

Sell Long limit order if all of the following are true:

A=B(Close, Close )

Limit Price: IfThenElse( And2( A>B(Close, Lag(High,2)),  
BarsSinceFill>=X(Trading Strategy, 6) ), Low, Mult2(1.075,High) )

To implement the author's restriction to not trade an additional ETF if 3 are already being traded, you can add the following rule to the long entry conditions or to a second strategy that utilizes the output signals of the first:

A<B ( ChartPageSum ( Position ( Trading Strategy, 0 ), 3 )

If you have the NeuroShell Trader Professional, you can also choose whether or not the system parameters should be optimized. After backtesting the trading strategies, use the '**Detailed Analysis ...**' button to view the backtest and trade-by-trade statistics for the trailing reversal strategy.

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Figure A: NeuroShell Trader ETF RSI chart.

