NeuroShell Trader

The System Management indicators described by Giorgos Siligardos can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To implement the primary system management indicators described in the article for an existing trading strategy, select '**New Indicator …**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicators:

Initial Shares to purchase based upon Risk Per Trade and Max % Stable Equity:

Shares = Min2(Divide(Mult(Add2(*Initial Equity*, NetProfit(Trading Strategy)), Divide(*RiskPerTrade%*,100)), Sub(Close , *ProtectiveStopPrice*)), Divide(Mult(Add2(*Initial Equity*, NetProfit(Trading Strategy)), Divide(*Max%StableEquity*,100)), Close))

Barrier for Stops (SB) based upon MinDRR:

Sub(Close, Divide(Sub (*TargetPrice*, Close), *MinDRR*))

Dynamically Risk / Reward (DRR)

Abs (Divide (Mult(Divide(*StopPrice*, Close), 100), Mult(Divide(*ExitLimitPrice*, Close), 100)))

For more information on the NeuroShell Trader visit www.NeuroShell.com.

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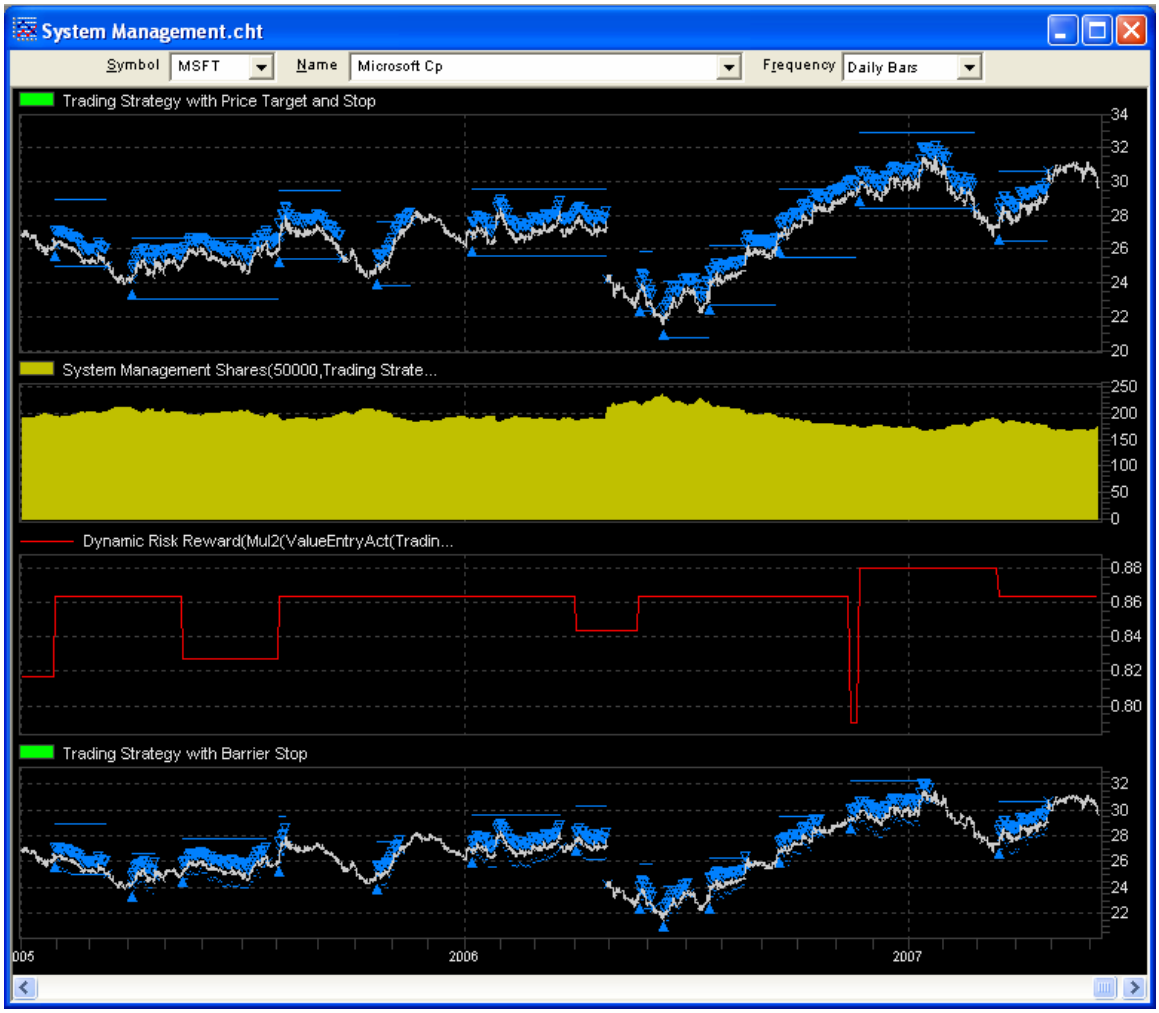
Figure A: NeuroShell Trader System Management chart


System Management.cht
Symbol
MSFT
Name
Microsoft Cp
Frequency
Daily Bars
Trading Strategy with Price Target and Stop
34
32
30
28
26
24
22
20
System Management Shares(50000,Trading Strate...
250
200
150
100
50
0
Dynamic Risk Reward(Mul2(ValueEntryAct(Tradin...
0.88
0.86
0.84
0.82
0.80
Trading Strategy with Barrier Stop
32
30
28
26
24
22
005
2006
2007