

NeuroShell Trader

A sector rotation strategy can be easily implemented with a few of NeuroShell Trader's over 800 indicators. Simply select 'New Strategy ...' from the 'Insert' menu and use the Trading Strategy Wizard to create the following strategy, which implements the strategy of selecting the top 2 performing sectors based upon their 13-week percent change, excluding those below their 20-week moving average and then rebalancing after 26 week:

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

A<=B(ChartPageURank(IfThenElse(A>=B(Close,Avg(Close,20)),%Change(Close,13),*)),2)
A=B(Remainder(CumSum(Add2(1,0),0),26),0)

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

A>B(ChartPageURank(%Change(Close,13)),2)
A=B(Remainder(CumSum(Add2(1,0),0),26),0)

To determine the most profitable parameters, simply use NeuroShell Trader built in genetic optimizer to optimize the momentum, moving average, rebalance and number of top performer parameters. 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 a genetically optimized sector rotation trading strategy.