

NeuroShell Trader

A seasonal trading system as described in the article “A Seasonal Strategy with Leveraged ETFs” by Gerald Gardner can be easily implemented with a few of NeuroShell Trader’s over 800 indicators. After loading a daily chart with the desired ETFs as different chart pages, simply create the trading system by selecting ‘**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:

October Flag (Date)
Price>Avg(Close, 50)

Generate a sell long market order if all of the following are true:

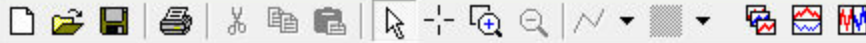
May Flag (Date)

If you have the NeuroShell Trader Professional, you can also choose whether or not the moving average parameter 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 seasonal strategy applied to PowerShares DB Commodity Index Tracking (DBC).



Symbol DBC Name PowerShares DB Commodity Index Tracking Frequency Daily Bars

