

## NeuroShell Trader

The Seasonal System for Soybean Futures created by Markos Katsanos can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. First select '**New Indicator ...**' from the '**Insert**' menu and use the Indicator Wizard to create the following indicator:

RS:

ExpAvg( Divide( Close, Seasonal Data Close ), 3 )

LRSNL:

Multiply2 ( Divide ( Divide ( Subtract ( LinTimeRegPredValue(RS, 12, 12), LinTimeRegPredValue(RS, 12, 0) ), LinTimeRegPredValue(RS, 12, 12) ), 12 ), 100 )

LRSDXY:

Multiply2 ( Divide ( Divide ( Subtract ( LinTimeRegPredValue(Dollar Index Close, 25, 25), LinTimeRegPredValue(Dollar Index Close, 25, 0) ), LinTimeRegPredValue(Dollar Index Close, 25, 25) ), 25 ), 100 )

SEASONALBUY:

Or2( A<B( MonthOfYear(Date), 6), A>B(MonthOfYear (Date), 9 )

SEASONALSHORT:

And2( A>B(MonthOfYear (Date), 6), A<B(MonthOfYear (Date), Add2( 9, 1 ) ) )

CHANNELBUY

A>B ( Close, Add2( Max( Lag( Close, 1), 4), 2) )

CHANNELSHORT

A<B ( Close, Subtract( Min( Lag( Close, 1), 4), 2) )

Then to create the Soybean Futures Seasonal Trading System, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Long Entry when all of the following conditions are true:

And4 ( SEASONALBUY, A<B( LRSDXY, 0.3 ), CHANNELBUY, A>B( LRSNL, -0.8 )

Long Exit when ONE of the following conditions are true:

AND2 ( A<B( Close, ExpAvg( Close, 15 ), A<B ( LRSNL, -0.8 ) )  
AND3 ( A<B( Close, ExpAvg( Close, 15 ) ),  
A>B( Momentum( ExpAvg( Dollar Index Close, 50 ), 1), 0),  
A>B( LRSDXY, 0.3 ) )

Short Entry when all of the following conditions are true:  
And4 ( SEASONALSHORT, CHANNELSHORT , A>B( LRSDEXY, -0.3 ) ,  
A<B( LRSNL, 0.8 ) )

Short Exit when ONE of the following conditions are true:  
AND2 ( A>B ( Close, ExpAvg(Close, 15) ), A>B ( LRSNL, 0.8 ) )  
AND3 ( A>B ( Close, ExpAvg(Close, 15) ), A<B( Momentum( ExpAvg( Dollar  
Index Close, 50 ), 1), 0), A>B (Seasonal Data Close, ExpAvg (Seasonal Data  
Close, 15 ) ) )

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

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Figure A: NeuroShell Seasonal System for Soybean Futures.

