Build an
Automated
Stock Trading
System in Excel

Lawrence H. Klamecki

Build An Automated Stock Trading System In Excel

LP Steffe

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Build an Automated Stock Trading System in Excel Lawrence H. Klamecki, 2012-12-07 Build an Automated Stock Trading System in Excel is a step by step how to guide on building a sophisticated automated stock trading model using Microsoft Excel Microsoft's Visual Basic VBA language is used in conjunction with Excel's user interface formulas and calculation capabilities to deliver a powerful and flexible trading tool The Model includes five proven technical indicators ADX moving average crossovers stochastics Bollinger bands and DMI You are guided in a detailed fashion through creating worksheets files ranges indicator formulas control buttons DDE Active X links and code modules The model incorporates both trend trading and swing trading features The swing trading feature can be turned on or off depending upon your investing style After building the model you simply import the data you need run the model automatically with a click of a button and make your trading decisions The system operates with your choice of FREE ASCII TXT files available on the internet from Yahoo Finance or other provider or your subscription data service with our without a DDE link The model can be used alone or in conjunction with your existing fundamental and market analysis to improve investment timing and avoid unprofitable situations A separate pre built Backtesting Model is included by email for historical analysis and testing various stocks and time periods What You Get A Tremendous 3 in 1 Value A complete how to guide PLUS VBA Code and FAQs sections Detailed instructions on importing price data into Excel using a DDE link or Yahoo Finance Pre built Backtesting Model in Excel with graphs and trade statistics for your historical analysis Features Benefits Learn to integrate Excel VBA formulas and data sources into a profitable trading tool Acquire unique knowledge applicable to any Excel modeling or analysis project Save money by eliminating recurring software costs Calculate trading signals on a large number of stocks within seconds Technical Requirements Microsoft Excel 2 megabytes disk space for files and stock data storage Intraday daily or weekly Open High Low Close Volume price data Internet access Technical Analysis of Stocks and Commodities ,2008 AnIntroduction to Algorithmic Trading Edward Leshik, Jane Cralle, 2011-04-04 Interest in algorithmic trading is growing massively it s cheaper faster and better to control than standard trading it enables you to pre think the market executing complex math in real time and take the required decisions based on the strategy defined We are no longer limited by human bandwidth The cost alone estimated at 6 cents per share manual 1 cent per share algorithmic is a sufficient driver to power the growth of the industry According to consultant firm Aite Group LLC high frequency trading firms alone account for 73% of all US equity trading volume despite only representing approximately 2% of the total firms operating in the US markets Algorithmic trading is becoming the industry lifeblood But it is a secretive industry with few willing to share the secrets of their success The book begins with a step by step guide to algorithmic trading demystifying this complex subject and providing readers with a specific and usable algorithmic trading knowledge It provides background information leading to more advanced work by outlining the current trading algorithms the basics of their design what they are how they work how

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