

NeuroShell Trader

The VIX ETF Trading Systems can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators into two trading systems. To implement the "VIX ETF System", select 'New Strategy ...' from the 'Insert' menu and use the Trading Strategy Wizard to create the following strategy:

```
BUY LONG CONDITIONS: [All of which must be true]
  A>B(Avg(Stoch%K(High,Low,Close,25),3),Avg(Stoch%K(SPY High, SPY Low, SPY Close,25),3))
  A>B(Avg(Stoch%K(High,Low,Close,10),3),Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3))
  A>B(Momentum(Avg(Stoch%K(High,Low,Close,10),3),1),0)
  A>B(Mul2(Sub(Divide(Close,Lag(PriceLow(Low,6),1)),1),100),50)
  A>B(LinTimeReg r(Close,5),0.8)
  A>B(Momentum(LinTimeReg r(Close,5),1),0)

SELL LONG CONDITIONS: [1 of which must be true]
  A>B(Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3),Avg(Stoch%K(High,Low,Close,10),3))
  A<B(Momentum(Avg(Stoch%K(High,Low,Close,10),3),1),0)

SELL SHORT CONDITIONS: [All of which must be true]
  A<=B(Close,PriceLow(Low,3))
  A<B(Mul2(Sub(Divide(Close,Lag(PriceLow(Low,6),1)),1),100),50)
  A<B(Mul2(Sub(Divide(Close,Lag(PriceHigh(High,6),1)),1),100),-20)
  A>B(Close,15)
  A>B(Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3),Avg(Stoch%K(High,Low,Close,10),3))
  A>B(Momentum(Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3),1),0)

COVER SHORT CONDITIONS: [All of which must be true]
  A>B(Mul2(Sub(Divide(Close,Lag(PriceLow(Low,6),1)),1),100),50)
  A>B(Momentum(Avg(Stoch%K(High,Low,Close,10),3),1),0)
  A>B(LinTimeReg r(Close,5),0.8)
```

To implement the "Short VIX System", select 'New Strategy ...' from the 'Insert' menu and use the Trading Strategy Wizard to create the following strategy:

```
BUY LONG CONDITIONS: [All of which must be true]
  A<B(Mul2(Sub(Divide(Close,Lag(PriceHigh(High,6),1)),1),100),-20)
  A>B(Close,15)
  A<=B(Close,PriceLow(Low,3))
  A>B(Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3),Avg(Stoch%K(High,Low,Close,10),3))
  A<B(Mul2(Sub(Divide(Close,Lag(PriceLow(Low,6),1)),1),100),50)

SELL LONG CONDITIONS: [All of which must be true]
  A>B(Mul2(Sub(Divide(Close,Lag(PriceLow(Low,6),1)),1),100),50)
  A>B(Momentum(Avg(Stoch%K(High,Low,Close,10),3),1),0)
  A>B(LinTimeReg r(Close,5),0.8)

SELL SHORT CONDITIONS: [All of which must be true]
  A>B(Avg(Stoch%K(High,Low,Close,25),3),Avg(Stoch%K(SPY High, SPY Low, SPY Close,25),3))
  A>B(Momentum(Avg(Stoch%K(High,Low,Close,10),3),1),0)
  A>B(Avg(Stoch%K(High,Low,Close,10),3),Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3))
  A>B(Mul2(Sub(Divide(Close,Lag(PriceLow(Low,6),1)),1),100),50)
  A>B(LinTimeReg r(Close,5),0.8)
  A>B(Momentum(LinTimeReg r(Close,5),1),0)

COVER SHORT CONDITIONS: [1 of which must be true]
  A>B(Avg(Stoch%K(SPY High, SPY Low, SPY Close,10),3),Avg(Stoch%K(High,Low,Close,10),3))
  A<B(Momentum(Avg(Stoch%K(High,Low,Close,10),3),1),0)
```

Users of NeuroShell Trader can go to the STOCKS & COMMODITIES section of the NeuroShell Trader free technical support Website to download a sample chart with the two VIX trading systems.

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Figure A: VIX Trading Systems in NeuroShell Trader