

NeuroShell Trader

Jim Berg's Volatility Trading System can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To create the Volatility Trading System, select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following entry and exit conditions in the appropriate locations of the Trading Strategy Wizard:

Generate a buy long **MARKET** order if **ALL** of the following are true:

$A > B$ (Close, Add2 (PriceLow (Low, 20), Multiply (2, AverageTrueRange (High, Low, Close, 10)))

Generate a sell short **MARKET** order if **ONE** of the following is true:

$A < B$ (Close, Subtract (PriceHigh (High, 20), Multiply (2, AverageTrueRange (High, Low, Close, 10)))

$A < B$ (Max (Close, 2), Max (Subtract (Close, Multiply (2, AverageTrueRange (High, Low, Close, 10))), 15))

$A > B$ (Close, Add2 (ExpAvg (High, 13), Multiply (2, AverageTrueRange (High, Low, Close, 10))))

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 Volatility Trading System.

Users of NeuroShell Trader can go to the STOCKS & COMMODITIES section of the NeuroShell Trader free technical support website to download a sample chart which includes the Average True Range (ATR) indicator used above and the Volatility Trading System.

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Figure A: NeuroShell Volatility Trading System

