NeuroShell Trader

The Bollinger Band Z system described by Jacinta Chan can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators. To create the breakout 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, BollingerBandHigh (Close, 20, 1.0))

  Generate a sell long **MARKET** order if **ALL** of the following are true:
    A<B (Close, BollingerBandHigh (Close, 20, 1.0))

  Generate a sell short **MARKET** order if **ALL** of the following are true:
    A<B (Close, BollingerBandLow (Close, 20, 1.0))

  Generate a cover short **MARKET** order if **ALL** of the following are true:
    A>B (Close, BollingerBandLow (Close, 20, 1.0))

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 Bollinger Band Z trading system.

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Figure A: NeuroShell Trend Bollinger Band Z system