NeuroShell Trader

The Hybrid Seasonal System can be easily implemented in the NeuroShell Trader by combining a few of the NeuroShell Trader's over 800 indicators in a trading system. To implement the Hybrid Seasonal 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]
        Or2(A>=B(Month of Year(Date),10),A<B(Month of Year(Date),8))
        Or2(A<B(Divide(CBOE Volatility Index Close,Lag(Min(CBOE Volatility Index Close,25),1)),1.6),
            A<B(Divide(ATR(High,Low,Close,15),Lag(Min(ATR(High,Low,Close,15),25),1)),1.9))
        A>B(VFI(High,Low,Close,Volume,0.2,30,2.5,130),-20)

    SELL LONG CONDITIONS: [1 of which must be true]
        August Flag(Date)
        A>B(Divide(CBOE Volatility Index Close,Lag(Max(CBOE Volatility Index Close,25),1)),2.2)
        And2(CrossBelow(VFI(High,Low,Close,Volume,0.2,30,2.5,130),-20),
            A<B(Momentum(Avg(VFI(High,Low,Close,Volume,0.2,30,2.5,130),10),1),0))

Note that the system above uses the Volume Flow custom indicator, which can be created by selecting '**New Indicator …**' from the '**Insert**' menu and using the Indicator Wizard to create the following indicators:

TYPICAL:	Avg3 (High, Low, Close)
CUTOFF:	Multiply3 (0.2, StndDev (Momentum (Ln (*TYPICAL*),1), 30), Close)
VAVE:	LagAvg (Volume, 1, 130)
VC:	Min2 (Volume, Multiply2 (2.5, *VAVE*))
MF :	Momentum (*TYPICAL*, 1)
VFI:	Divide (Sum(IfThenIfThenElse (A>B(*MF*,*CUTOFF*), *VC*,
	A<B(*MF*, Negative(*CUTOFF*)), Negative(*VC*), 0), 130), *VAVE*)

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 Volume Flow Indicator.

Figure A: NeuroShell Hybrid Seasonal System chart