

NeuroShell Trader

The VIX Timing System described by Trent Gardner can be easily implemented with a few of NeuroShell Trader's over 800 indicators. After loading a daily chart with SPY and DDM as different chart pages, insert the VIX data series using '**Other Instrument Data ...**' from the '**Insert**' menu. Select '**New Trading Strategy ...**' from the '**Insert**' menu and enter the following in the appropriate locations of the Trading Strategy Wizard:

Generate a buy long market order if all of the following are true:

$A=B(\text{Lag}(\text{Sum}(A<B(\text{VIX Low}, \text{MovAvg}(\text{VIX Low}, 50))))))$

Generate a sell long market order if all of the following are true:

$A=B(\text{Lag}(\text{Sum}(A>B(\text{VIX Low}, \text{MovAvg}(\text{VIX Low}, 50))))))$

If you have the NeuroShell Trader Professional, you can also choose whether or not the moving average and summation window size 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 strategy.

Users of NeuroShell Trader can go to the STOCKS & COMMODITIES section of the NeuroShell Trader free technical support Website to download a copy of any of the traders' tips.

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Figure 1: A NeuroShell Trader Chart that shows the VIX Timing Strategy applied to SPY.



Symbol SPY Name SPDRS Frequency Daily Bars

