



iCahn Scalp is a simple trend following system that takes advantage of a high rate of change market. Obviously, these forceful trends do not happen every day. CT developed back in 2011 a volatility matrix that signals market context, as in when to expect a forceful trend. It is not a disclaimer to say its not perfect, but it does increase your odds of success; and my best team is always working toward perfect.

CT does not suggest fooling around with inputs except the ones that impact contract sizing. This is based on Richard Dennis's Turtle contract sizing strategy, but macro filtered by the above-mentioned Technical Event Matrix.

Format Strategy: 1L_iCahnScalp-Indices

Inputs	Entries	Exits	Calculation
Name			Value
AgroTF			true
AgroUP			1
AgroDN			-1
MinContract			2
MaxContract			11

To turn off contract sizing set Agro to "False" and to set the number of contracts you want to trade, input that number at mini-contracts."

PClbB	25
PChbB	67
HVlbB	42
HVhbB	64
RuleTOAgro	2
RuleTOAgro2	4
RuleTOAgro3	0
RuleTOBlock	3
RuleTOBlock2	3
RuleTOBlock3	0

When Agro is set to “True” after a winning trade the next trade will be increased by the number of contracts in the AgroUp field, after a loser, it will revert to the min contracts when AgroDn is set to -1. MaxContracts should be self-explanatory and adjusted for your contract size and risk profile.

Keep in mind that with Turtle contract sizing (Agro) set to true, it does not come into play unless a favorable market condition exists. Below you will see RuleToAgro inputs, where 2 and 4 are inputted. These two Macro conditions are supportive of breakout expansion and forceful trend markets.

Whereas Rule2Block is after a rule number 3 is signals which calls for a low energy, low volatility market independent of direction. If the market has signaled a rule number 1, only minum number of contracts are allowed to be traded. The idea is clear. As in everyday life and business, 80% of your productivity and profits come from 20% of your activity. This is what the Macro filter is striving for and achievable to increase your odds of success.

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Great and Many Thanks,

Jack F. Cahn, CMT

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