

Complete Spread Trading package for NT8

first look: very simple, second look: very sophisticated

The SpreadTrader for NT8 is a tool for the active trader trading spreads included scalping. Any instrument can be part of the spread legs and you can trade a spread as a (synthetic) single unit. Exit strategies are supplied and can be further customized. The use of strategies to manage exit rules is also supported and you can also create much complexer exit rules using the full potential of NinjaTrader strategies.

- Spread chart display
- made for spread trading
- quick order entry
- multiple order supported
- customize exit rules

Sample spread:
2 GC 12-17 MINUS 1 ES 12-17
Flight into safety vs faith in economy

Right click here to open chart

GoLong

Reverse

GoShort

Close

LONG 1

-14,50

720,60

Realized=0,00

Price=-24,30

PNL=720,60 x Units(1) Long

1@-30|_2ProfitTargets(Stop

Del

1@-30

Add

RuntimeEdi...

ExitHandling

_2ProfitTa...

Units

1

Profit1PerU...

450 \$

Profit2PerU...

800 \$

StoplossPe...

120 \$

Leg1 Entry...

Market

Leg2 Entry...

Market

Order buttons and unrealized PNL in familiar design.

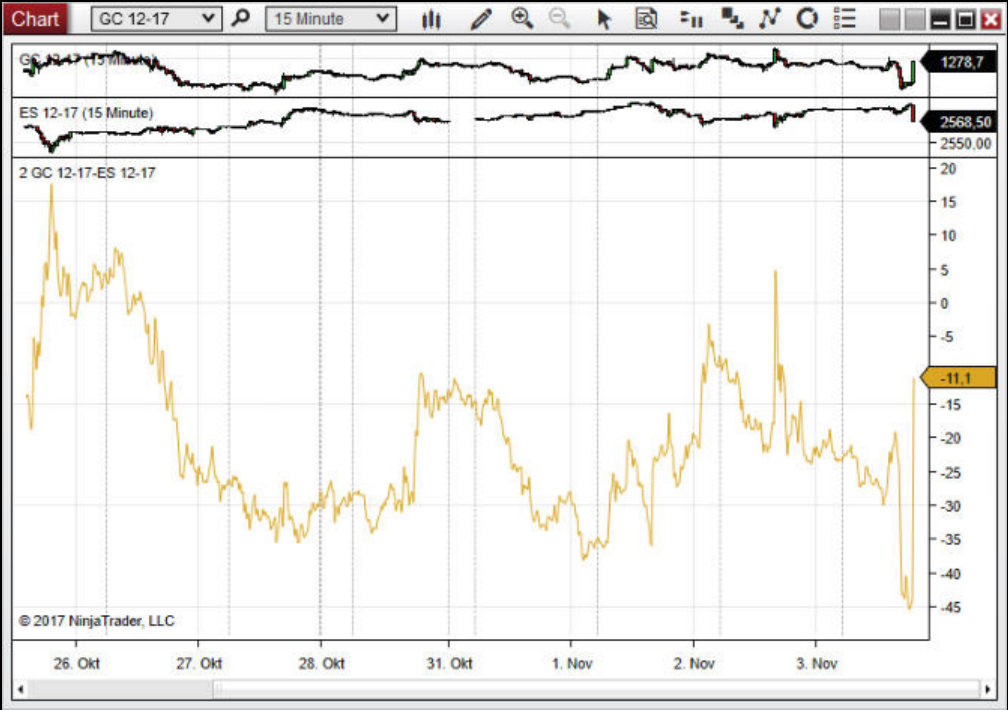
Price of the spread and info for each open trade

Order tickets management: You can place order tickets , for example enter 1 long at limit price -30 using Exithandling _2ProfitTargets

exit handling parameters, customizable

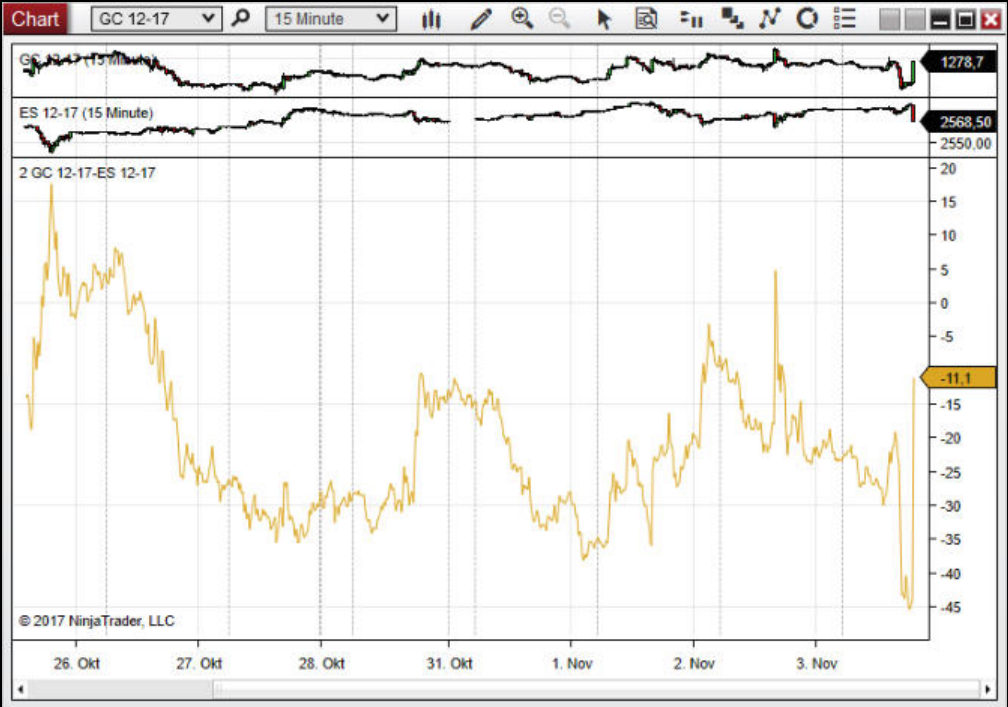
Spread price is charted for you

chart can be further customized by you



Spread price is charted for you

chart can be further customized by you



Exit strategies are included as source code

and can be modified to your own needs

2 exit strategies supplied (can be further customized)

2ProfitTargets
TrailingStopSimple

2ProfitTargets: The name explains it all: There are 2 targets and you can define the part of the position to exit at the relative targets. E.g. You can exit 50% at ProfitTarget1 and all at ProfitTarget2. ProfitTargets and percentages to exit can be fully customized.

2ProfitTargets
TrailingStopSimple

TrailingStopSimple: This exit rule starts trailing 2 minutes after entry. The trail distance is equal to the initial stoplossprice. This means if the pnl is equal to the stoploss then the stop is set to break-even.

```
public TargetExitQuantity ExitNow(SingleSpread spread){
    if(DateTime.Now<created.AddMinutes(2)) return TargetExitQuantity.None;
    // let the trade breath for the first 2 minutes and therefore do never exit within that time

    double pnl=spread.PnlPerUnit();

    if(stoplossperunit!=0 && pnl<=-1*stoplossperunit) {
        return TargetExitQuantity.All;
        // this is the case of a hard stop
    }

    if(pnl<=minPnl) {
        return TargetExitQuantity.All;
        // trailing stop hit
    }
    if(pnl-stoplossperunit>minPnl){
        //adjust trailing
        minPnl=pnl-stoplossperunit;
        if(spread.StrategyBase().TraceOrders) spread.StrategyBase().Print("MinPnl:"+minPnl.ToString());
    }

    NinjaTrader.NinjaScript.Strategies.Strategy s=spread.StrategyBase() as NinjaTrader.NinjaScript.Strategy;
    var spreadpriceseries=s.Spread(S.Closes[0],S.PriceString,spread.Lots1,S.StrLeg2Instrument,spread.Lots2);
    // use all Indicators on the spread price series!!!
    // and applying SMA to it
    double smoothed=s.SMA(spreadpriceseries.SpreadValue,3)[0];

    return TargetExitQuantity.None;
}
```

- Some goodies:
- multi currency support (you can define stop loss in EUR or JPY or GBP and trade spreads on the Nasdaq)
 - source code for the exit rules is supplied and can be modified (above :TrailingstopSimple)
 - even more parameters can be modified easily