

NeuroShell Trader

Multi-instrument strategies as described by Vladimir Vladimirovich Voznjuk in the article “Developing a Multi-level Strategy” can be easily implemented in NeuroShell Trader. Create a new chart with a different chart page for each instrument in the pair or group of instruments in which you want to synchronize trading. So for instance to synchronize trading of EUR/USD and USD/JPY, a new chart would be created with EUR/USD and USD/JPY as the two chart pages. To synchronize trading of three or more instruments like EUR/USD, GBP/USD and EUR/GBP, simply create a new chart with the three or more instruments each as a separate chart page.

To create the trigger indicator for opening and closing positions select ‘**New Indicator ...**’ from the ‘**Insert**’ menu, use the Indicator Wizard to create one of the following and select ‘**Other Instrument Data**’ to choose the instruments as indicator parameters.

TRIGGER (for two instruments moving in the same direction such as EUR/USD and GBP/USD):

Multiply2(Add(Subtract(EUR/USD Close, EUR/USD Open), Subtract(GBP/USD Close, GBP/USD Open)), 10000)

TRIGGER (for two instruments moving in different directions such as EUR/USD and USD/JPY):

Multiply2(Subtract(Subtract(EUR/USD Close, EUR/USD Open), Subtract(USD/JPY Close, USD/JPY Open)), 10000)

To create a threshold or crossover based Trading System for trading a pair or a group of instruments moving in the same direction, select ‘**New Trading Strategy ...**’ from the ‘**Insert**’ menu and enter one of the following in the appropriate locations of the Trading Strategy Wizard:

Threshold System

Generate a buy long market order if all of the following are true:
A>B(TRIGGER, 100)

Generate a sell short market order if all of the following are true:
A<B(TRIGGER, -100)

Crossover System

Generate a buy long market order if all of the following are true:
CrossAbove(TRIGGER, 0)

Generate a sell short market order if all of the following are true:
CrossBelow(TRIGGER, 0)

To create a Trading System for trading a pair or group of instruments in different directions, simply create different entry conditions for each chart page as shown below. Each entry condition below combines both the threshold or crossover condition for each instrument and a condition which compares the chart page’s close history to the other instrument data close history to identify which instrument’s chart page is being fired.

Trading in opposite directions is accomplished by putting the same threshold or crossover condition (for instance Trigger > 100) in the opposite buy long or sell short condition list for each instrument.

Threshold System

Generate a buy long market order if ONE of the following is true:

```
AND2( A>B(TRIGGER,100), A=B(Sum(Close,10), Sum(Instrument1 Close,10) ) )  
AND2( A<B(TRIGGER,-100), A=B(Sum(Close,10), Sum(Instrument2 Close,10) ) )
```

Generate a sell short market order if ONE of the following is true:

```
AND2( A<B(TRIGGER,-100), A=B(Sum(Close,10), Sum(Instrument1 Close,10) ) )  
AND2( A>B(TRIGGER,100), A=B(Sum(Close,10), Sum(Instrument2 Close,10) ) )
```

Crossover System

Generate a buy long market order if ONE of the following is true:

```
AND2( CrossAbove(TRIGGER,0), A=B(Sum(Close,10), Sum(Instrument1 Close,10) ) )  
AND2( CrossBelow(TRIGGER,0), A=B(Sum(Close,10), Sum(Instrument2 Close,10) ) )
```

Generate a sell short market order if ONE of the following is true:

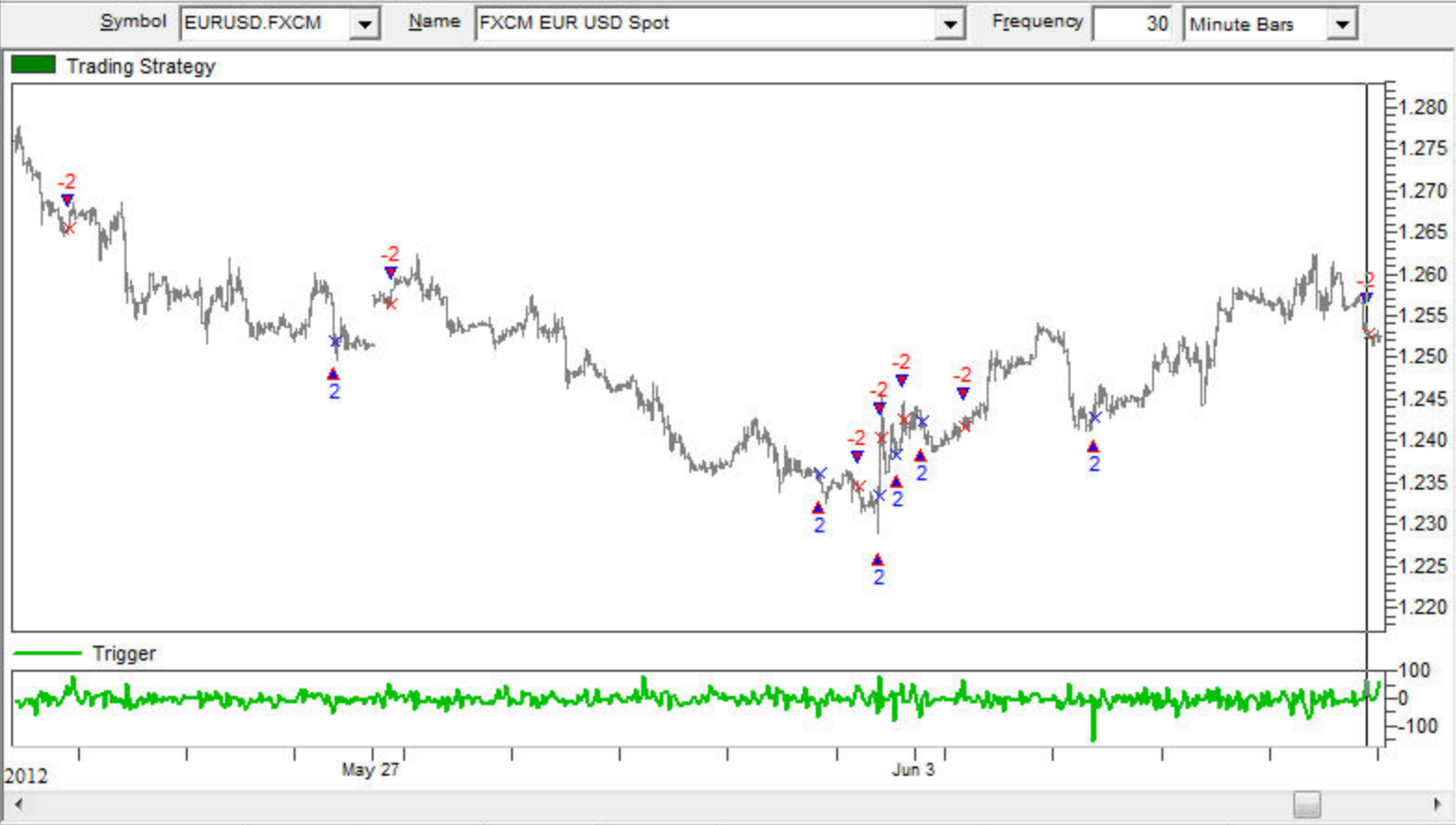
```
AND2( CrossBelow(TRIGGER,0), A=B(Sum(Close,10), Sum(Instrument1 Close,10) ) )  
AND2( CrossAbove(TRIGGER,0), A=B(Sum(Close,10), Sum(Instrument2 Close,10) ) )
```

If you have the NeuroShell Trader Professional, you can also choose whether or not the parameters like the trigger threshold 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.

Marge Sherald, Ward Systems Group, Inc
301 662 7950, E-mail sales@wardsystems.com
<http://www.neuroshell.com>

Figure 1: A NeuroShell Trader Chart that shows a multi-currency trading system.



6/7/2012 9:30:00 PM	Open	High	Low	Close	Trading Strategy	Trigger
EURUSD.FXCM	1.25386	1.25408	1.25259	1.25273	Sell Long & Sell Short	71.05299
USDJPY.FXCM	79.647	79.654	79.444	79.464	Cover Short & Buy Long	71.05299