

Loop Systems Module

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What are loop trading systems

Loop trading systems are complex algo-trading structures that allow unparalleled flexibility in building logical sequences and advanced rule-based trading systems.

Loop trading systems envision the position development cycle as a sequence of steps in a binomial tree:

- At point TO you have no position;
- Then, depending on market conditions, you enter a long or a short position at T1;
- After that point the position will go in your favor or against you, triggering a profit taking or a stop-loss at T2 and beyond, thus "looping you back" to T0 in a new position cycle.





What are position steps

Simply put, position *steps are important milestones* in your position development cycle such as a Long or Short ENTRY, a PARTIAL PROFIT TAKING, a STOP LOSS or a FULL PROFIT TAKING. When a step is fulfilled, a trade of some sort will take place.

Position steps can ideally be fulfilled in more than one way because there should be more than a set of conditions that warrant entering a market or exiting it. *The various ways in which a step can be fulfilled are called legs.*

Leg fulfillment occurs with the simultaneous validation of multiple conditions. Each condition can be validated in a specific time frame on a print (i.e. during the bar) or closing (i.e. at the end of the bar) basis.

TO SUMMARIZE:

- Conditions can be validated on a print or closing basis in any time frame;
- Multiple conditions make a leg;
- Alternative legs make a step;
- The sequence of all steps makes an entire loop system.



Loop trading systems instances

The loop trading system module is a multiple instance module, meaning more copies can be open simultaneously to view different symbol lists, to run different systems or to handle different tasks.

Each Loop Trading Systems instance connects to one of the available (i.e. entitled and started) data-feeds:

🤨 New Loop Trading Syst 🗙
Select Instance Name
Loop Trading System
Select Instance Connector
IQ Feed - Connected
IQ Feed - Connected
Stage 5 Trading - Connected
FXCM - Connected
No Feed (Local Data) - Connected
<u>Q</u> K <u>C</u> ancel



Each Loop Trading Systems module instance will be assigned a name when started. The name can be subsequently Edited from a context menu:

Q Loop Trading System As:	Add New Loop Trading System	
Setup Panel	Edit Loop Trading System	4
↑ Default	Delete Loop Trading System	🔶 Add New System
		🗹 Edit System
		Delete System



Watch List

Symbol Groups

The Groups can be defined either by context menu or by using the categories the newly added symbols belong to in the Instrument Panel:

🔄 Table Color Link		
Add / Remove Columns		
🛞 Add Group		
🔶 Add Symbol		
- Remove Symbol		
🦸 Show / Hide Instrument Name	🖞 Select Group 🛛 🗙	
🚯 Create Live Data Chart	Use Built-In Categories	
🧾 Create Local Data Chart	Default 👻	
••••••••••••••••••••••••••••••••••••••	<u>O</u> K <u>C</u> ancel	
×/32 32nds Format		
🥳 Edit Cell		
🖉 Active Row Color		
📩 Load Workspace		
Save Workspace As		



Adding Symbols

Symbols can be displayed in collapsible / expandable Groups that can be rearranged by drag and drop.

Wat	ch					
	Symbol	Last	BidSize	Bid	Ask	AskSize
^	Global Equities					
	DGT	85.2100	200	85.1300	85.2500	200
	SPY	287.1200	3100	287.1100	287.1200	1400
	тот	66.1100	2800	66.1100	66.1200	6700
	C.XIC	26.0300	3800	26.0300	26.0400	67800
~	Global Fixed Inc	ome				
^	Default					
	EURUSD.FXCM	1.15939	0	1.15939	1.15939	0
	USDCAD.FXCM	1.30227	0	1.30227	1.30233	0

Quote List							
Instrument Panel	- 4	Watch					
😳 Live Data 🛛 👰 Local Data 🛛 👵 Downloaded Data	■ 🗧 Local Composite Data	Symbol	Last	BidSize	Bid	Ask	AskSize
		 Global Equ 	uities				
🗛 8.25 🤤 🧃 🔄 Show Full Names 🛛 🛛 Exact String	- Q Search -	DGT	85.1500	200	84.6600	85.2600	400
4 📼 Default Liete		SPY	286.4000	1700	286.4000	286.4100	10000
		ΙΤΟΤ	65.9480	1900	65.9300	65.9400	2600
		C.XIC	26.0200	4100	26.0100	26.0200	7400
		✓ Global Fixe	ed Income				
Full Lists	 Global Fixed Incom 	A Global Cor	nmodities				
	• crosur rixed meetin	DBC		190900	17.0700	17.0800	90700
Commodity Coverage		GLTR	57.5600	1000	57.5600	57.5900	100
🔺 🔤 Portfolio Models		GLD		5400	112.6100	112.6200	2000
A1. Global Asset Classes							
Global Equities		 Global FX 					
DGT		UUP		97000	25.2600	25.2700	92400
SPY		USDU	26.7410	1	26.7410	26.7410	1





Symbols can be added to and can be monitored from a Watch list. Symbols can be added in three ways.

• In batches, from the "add symbol" button in the instrument panel:

Instrument Panel 👻 👎	Watch					
💮 Live Data 🛛 👰 Local Data 🛛 🐥 Downloaded Data 🔹 🕂 Local Composite Data	Symbol	Last	BidSize	Bid	Ask	AskSize
	A Global Eq	uities				
🗛 8.25 📮 🧃 🗸 Show Full Names 🛛 Exact String 👻 🔍 Search 📫	DGT	85.2100	200	85.1300	85.2500	200
🖌 🚍 Default Lists	SPY	287.2000	12000	287.1900	287.2000	1000
	ІТОТ	66.1248	2600	66.1200	66.1300	1400
	C.XIC	26.0350	1	26.0350	26.0350	1
▶ IB						
🔺 🔜 IQ Feed	A Global Fix	ed Income				
Full Lists	AGG		2500	106.5800	106.5900	3100
A Quick Lists	C.XBB	30.5000	1	30.5000	30.5000	1
Commodity Coverage	EMB	107.2200	400	107.2100	107.2200	500
✓ Portfolio Models	EMLC		29300	16.5300	16.5400	16200
A1. Global Asset Classes						
	∧ Default					
V ITOT (iSbares Core S&P US Total Market FTF)						
✓ CXIC (iShares Core S&P/TSX Capped Composite ETF)						
✓ ✓ Global Fixed Income						
✓ AGG (iShares Core Total US Bond Market ETF)						
C.XBB (iShares Canadian (DEX) Universe Bond Index ETF (C						
EMB (iShares JP Morgan USD Emerging Markets Bond ETF)						
EMLC (VanEck Vectors JP Morgan LC Emerging Markets Bon						
Global Commodities						

• Individually from the "Add Symbol" command in the context menu:





• In the watch list itself, from the last row under each group:

Symbol	Last	BidSize	Bid	Ask	AskSize
efault					
URUSD.FXCM	1.15930	0	1.15930	1.15931	0
DCAD.FXCM					
	Symbol efault JRUSD.FXCM DCAD.FXCM	Symbol Last efault JRUSD.FXCM 1.15930	Symbol Last BidSize efault JRUSD.FXCM 1.15930 0 DCAD.FXCM	SymbolLastBidSizeBidefaultJRUSD.FXCM1.1593001.15930DCAD.FXCM	SymbolLastBidSizeBidAskefaultJRUSD.FXCM1.1593001.159301.15931DCAD.FXCM





Removing Symbols

Symbols can be removed from a list using the right click context menu and subsequent "Remove Symbol" dialog.



You can remove single symbols, entire groups or all symbols altogether:

🕸 Remove Symbol	×
Symbol EURUSD.FXCM	Remove Symbol
	Remove All From Group
	 Remove All Symbols
<u>O</u> K <u>C</u> ancel	





Watch list columns

You can add / remove columns by accessing the Column Manager dialog via the right click context menu:





You can add any column you want, including columns that will display the running value of selected custom studies in a desired time frame:

🕲 Column Manag	jer		-		×
Non-Selected Items		Selected Items		_	
Time Volume Last Size Open High Low Close Change Range Open Interest Spread Tick Percent Change Settle Extended Trading Cha	 Formula Group Formula Periodicity Bar Interval 	Symbol Last A1 × Bollinger Band Width • Minute • 1			
		<u>Q</u> K <u>C</u> ancel Add Formula			
		Delete Formula	_		
		ОК	Cancel		

Watch						
Symbol	Last	BidSize	Bid	Ask	AskSize	Bollinger Band Width 1 Min
 Global Equities 						
DGT		300	85.1500	85.2800	200	2.3019
SPY	287.0550	100	287.0500	287.0600	10000	0.1681
ІТОТ		200	66.0900	66.1000	2400	0.0445
C.XIC		72600	26.0300	26.0400	3600	0.0421
 Global Fixed Inc 	:ome					
∧ Default						
EURUSD.FXCM		0	1.15976	1.15978	0	0.00113
USDCAD.FXCM		0	1.30215	1.30220	0	0.00078

In addition, when applicable, watch lists will automatically display columns with the validation results pertaining to currently running loop trading systems.

調 Run System	SYSTEM FX
EXECUTION Profiles	2



Charts

The chart creation dialog will appear if you double click on the "last price" column of each symbol:

😻 Select Chart		>	ĸ					
Chart Name								
Symbol	DGT							
Bar Interval / Periodicity	1 ‡	Minute 🗸						
Bar History	Display Bar Count	 2000 						
	Display Bars Since	O 11/17/2016 12:49 PM 🔹						
	Display All Bars	(This can take a lot of time))					
Price Source (Composite Symbols Only)		•						
Select a chart template		+						
		<u>O</u> K <u>C</u> ancel]					



Þ

Likewise, live or local data charts can be created via the right click context menu:

🐻 Run System

E AutoTrading Execution Profiles 🔄 Table Color Link

Add / Remove Columns

😪 Add Group

Add Symbol

Remove Symbol



🚯 Create Live Data Chart

📶 Create Local Data Chart



×/32 32nds Format

🧭 Edit Cell





눰 Load Workspace



📩 Save Workspace As



If the right color link exists between a chart and the watch list, a new symbol will be loaded within an existing chart frame if you click on any column other than the "Last Price" or "Symbol" columns:







Loop system results (step icons) can be posted on charts by enabling them from the right click context menu available in the chart component.





Creating and managing loop systems

Managing groups

Like it is the case with RRGs and Portfolio Systems, Loop Systems can be managed in groups using the right click context menu in the setup panel. You can organize groups per feed, per Loop System style or any other criteria you want.

Setup Panel	4
↑ Default	🔶 Add New System
Add Group	Edit System
	Delete System
	-

iQu	pop Trading System	
Inst	Setup Panel	ą.
rument	 ▲ Default ▲ Intraday ▲ Add New System 	
Panel	SYSTEM FX E-Minis Edit System	I
	💼 Delete System	



The same structure will be inherited inside the Organizer which can export your custom lists of Loop Trading Systems to share with peers or to migrate on other computers. You can password protect your work at the package as well as individual item level.

🕲 Orga	nizer	×
Import	custom studies, expert advisors, systems, templates and worksp	ases
• Export	ustom studies, expert advisors, systems, templates and workspa	ises
File path		Browse
File name		
Password	•	
Choo	se Custom Studies	
Choo	se Expert Advisers	
Choo	se Workspaces	
Choo	se Chart Templates	
🕑 Choo	se Portfolio Tests	
Choo	se Portfolio Systems	
Choo	se RRG Baskets	
Choo	se Loop Systems	Select All
Default		
	STEM FY	Â
	Minis	H
<u> </u>		
(v) Choo	se Scanners	
	<u>S</u> ave	<u>C</u> ancel



Creating loop systems

You can easily create loop systems using the Loop Systems Setup Dialog.

✓ Loop System Setup × SYSTEM NAME (password protected) ● 4 Steps ✓ Buy Loop ✓ Sell Loop Confirm Steps Configuration ✓ Buy Step 1 Step 2 Step 3 Step 4 > Sell Step 1 Step 2 Step 3 Step 4 > Sell Set 4

STEP 1: Define the System's basic logical sequence

STEP 2: Define individual step structure

StepSetup	
B Step1	🕶 🏹 Active 🛛 👻 🏹
Legs:	Stop Conditions: Trade Size:
3	¢ 0
	Confirm
1 Loop System Se	etup ×
SYSTEM NAME (password	protected)
•••	
4	Steps V Buy Loop V Sell Loop Confirm Steps Configuration
 Buy Step 1 Leg 1 Leg 2 Leg 3 Step 2 Step 4 Sell 	
D Step 1 Step 2 Step 3 Step 4	



STEP 3: Define Individual leg structure and forward linking

Leg Setup									
B Step1				-	Leg1				-
								3	\$
Close	- 3	\$	Minutely	Ŧ	Offset?		~	Close	-
(High+Low)/2	▼ 1	• ‡	Minutely	-	Offset?	1.000001 ÷	~	Print	-
(Open + High + Lo	• 1	¢	Hourly	-	Offset?		~	Print	•
Forward Link									
BuySide_Step_2_Leg	1_1								
BuySide_Step_2_Leg	1_2								
BuySide_Step_2_Leg	_3								
BuySide_Step_2_Sto	p_1								
BuySide_Step_2_Sto	p_2								



Running loop trading systems

You can run and even auto-execute to pre-defined execution profiles your Loop Trading Systems directly from watch lists.

Execution Profi	le <u>–</u>		×
Select Profile	Default FX 100K YConf	•	×
Profile Name	Default FX 100K YConf		
Position Order Type	Market		•
S\L Order Type	Stop Loss		•
Require User Confirmation	\checkmark		
Size Conversion	1 Standard Unit = 100,	000	\$
	Ok Ca	ncel	

iQu	oop Trading System									
¥.	Watch									
Ð	AutoTrade Account	Execution Profile	Execution Symbol	Symbol	Last	BidSize	Bid	Ask	AskSize	Loop
ane	 Default 									
				EURUSD.FXCM	1.15548	0	1.15548	1.15548		O 🖨 BUY
Instr										
L.										
Int										
ane										







In addition, loop systems that run in the background in a module instance can be monitored on the chart trading panel.

You can conveniently switch between markets and systems to monitor different developments by simply making selections of available instruments and systems in drop-down lists.

