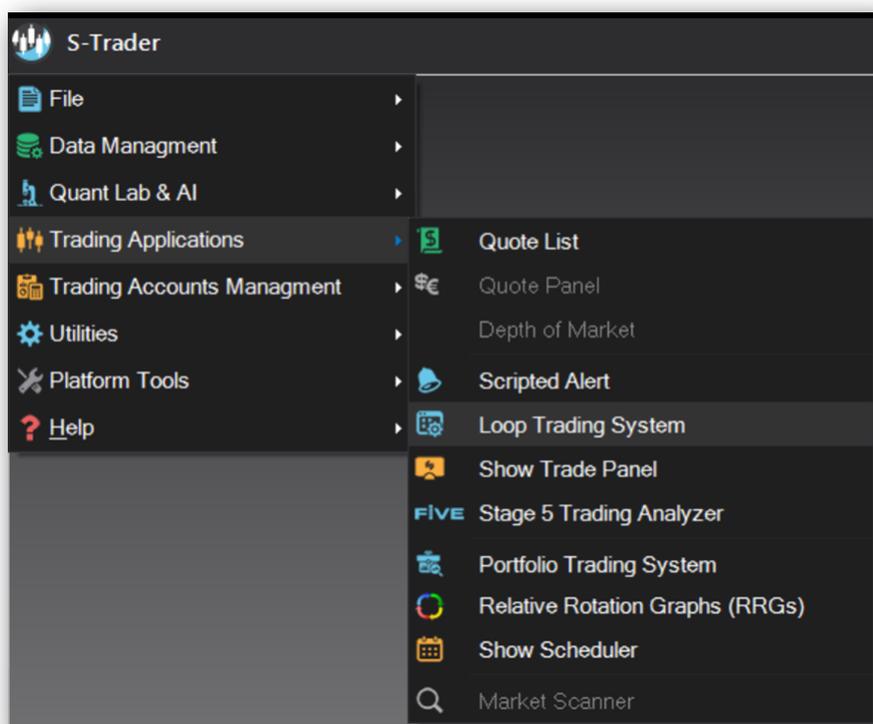




Loop Systems Module

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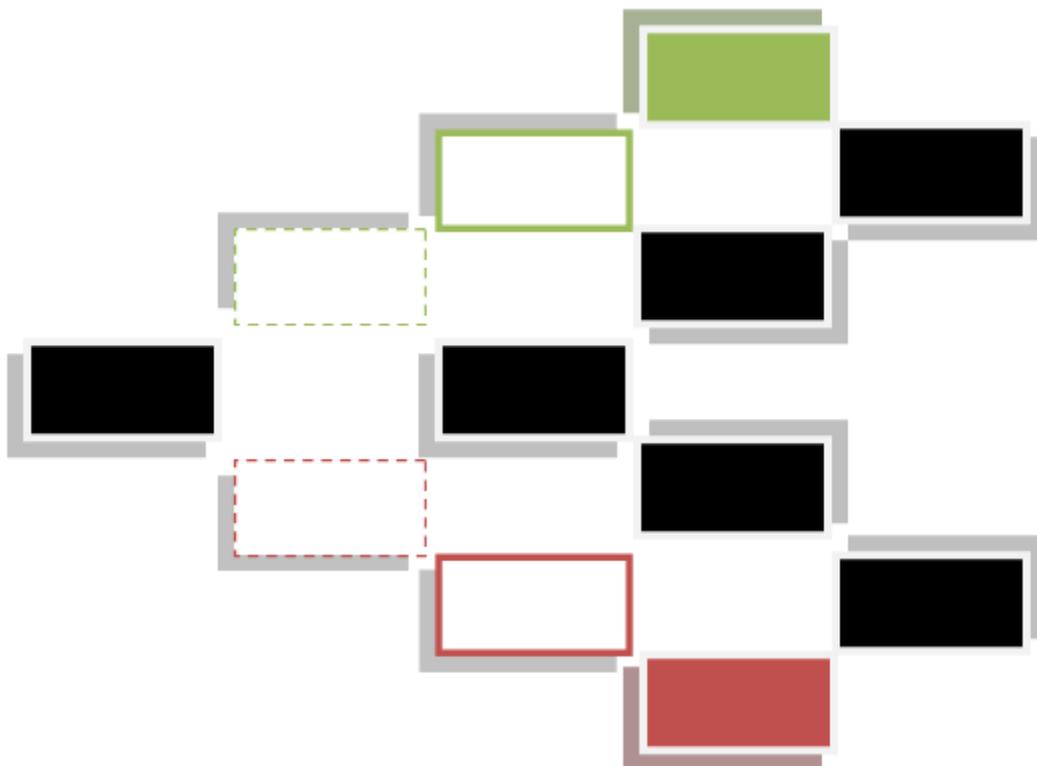


What are loop trading systems

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 T_0 you have no position;
- Then, depending on market conditions, you enter a long or a short position at T_1 ;
- After that point the position will go in your favor or against you, triggering a profit taking or a stop-loss at T_2 and beyond, thus "looping you back" to T_0 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:

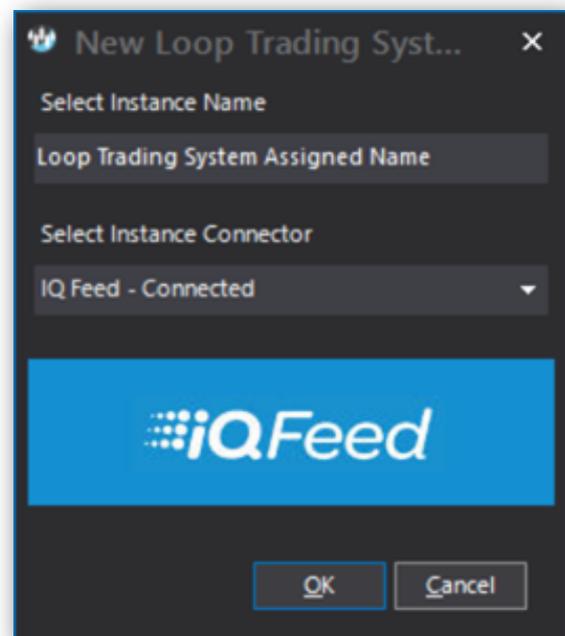
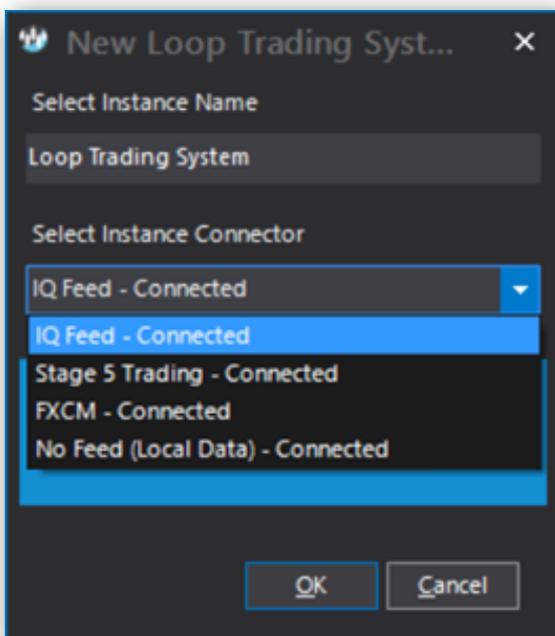
- Conditions can be validated on a print or closing basis in any time frame;
- Multiple conditions make a leg;
- Alternative legs make a step;
- The sequence of all steps makes an entire loop system.



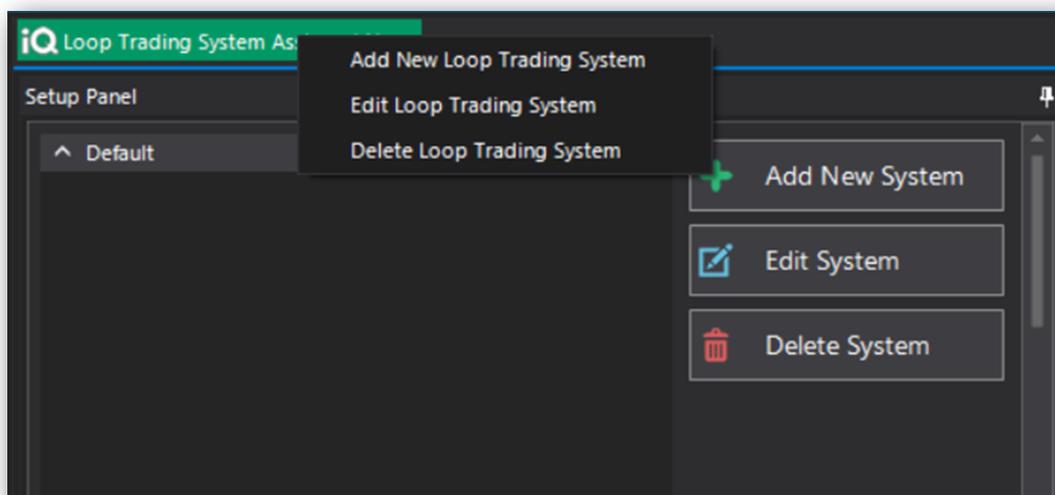
Loop trading systems instances

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:



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

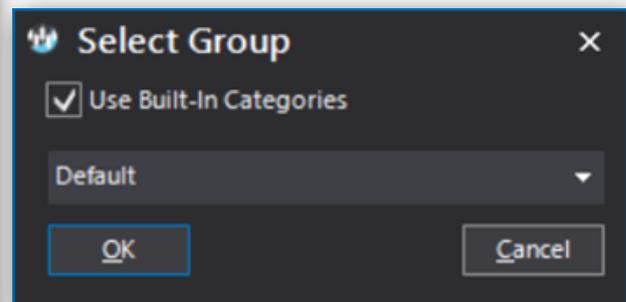
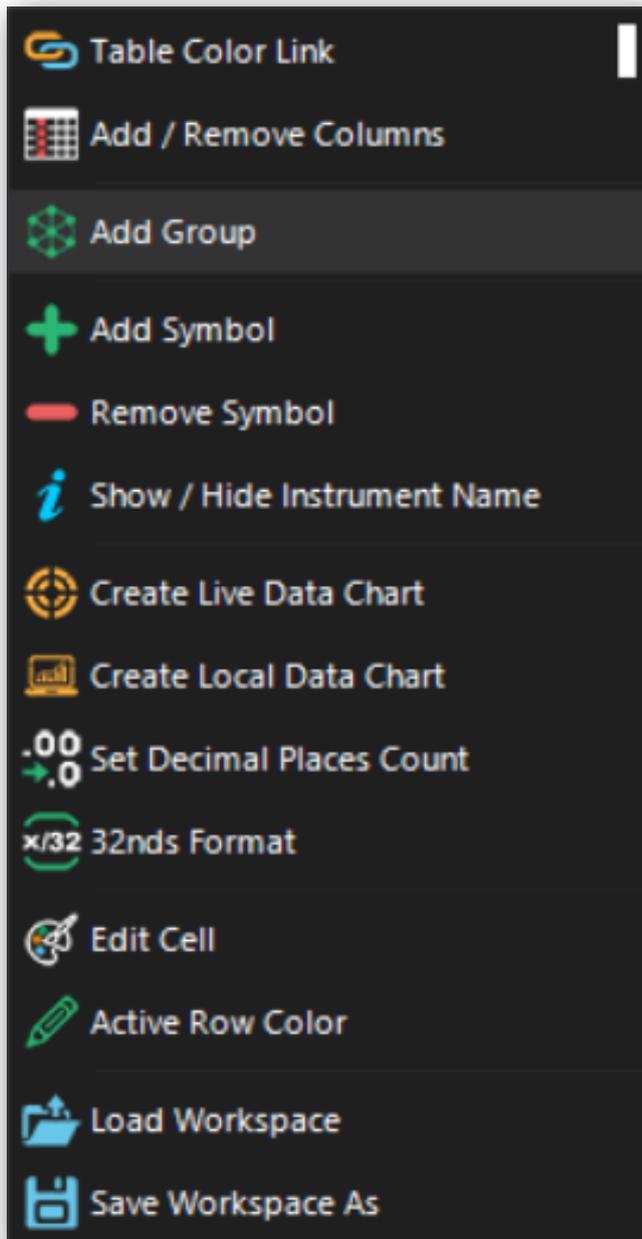




Watch List

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:





Adding Symbols

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

Watch						
	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
	ITOT	66.1100	2800	66.1100	66.1200	6700
	C.XIC	26.0300	3800	26.0300	26.0400	67800
∨	Global Fixed Income					
^	Default					
	EURUSD.FXCM	1.15939	0	1.15939	1.15939	0
	USDCAD.FXCM	1.30227	0	1.30227	1.30233	0

iQ Quote List

Instrument Panel: Live Data, Local Data, Downloaded Data, Local Composite Data

8.25 | Show Full Names | Exact String | Search | +

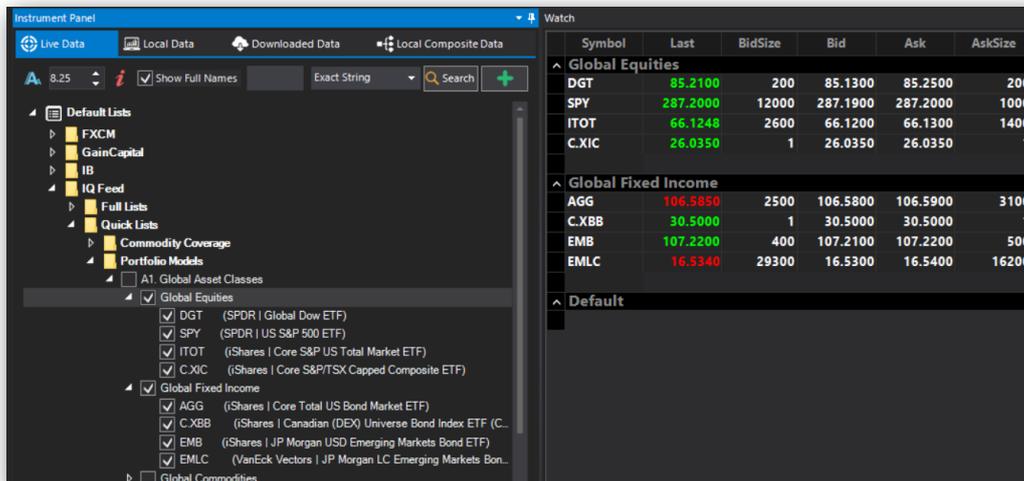
- Default Lists
 - FXCM
 - GainCapital
 - IB
 - IQ Feed
 - Full Lists
 - Quick Lists
 - Commodity Coverage
 - Portfolio Models
 - A1. Global Asset Classes
 - Global Equities
 - DGT
 - SPY
 - ITOT

Watch						
	Symbol	Last	BidSize	Bid	Ask	AskSize
^	Global Equities					
	DGT	85.1500	200	84.6600	85.2600	400
	SPY	286.4000	1700	286.4000	286.4100	10000
	ITOT	65.9480	1900	65.9300	65.9400	2600
	C.XIC	26.0200	4100	26.0100	26.0200	7400
∨	Global Fixed Income					
∨	Global Commodities					
	DBC	17.0735	190900	17.0700	17.0800	90700
	GLTR	57.5600	1000	57.5600	57.5900	100
	GLD	112.6150	5400	112.6100	112.6200	2000
^	Global FX					
	UUP	25.2652	97000	25.2600	25.2700	92400
	USDU	26.7410	1	26.7410	26.7410	1

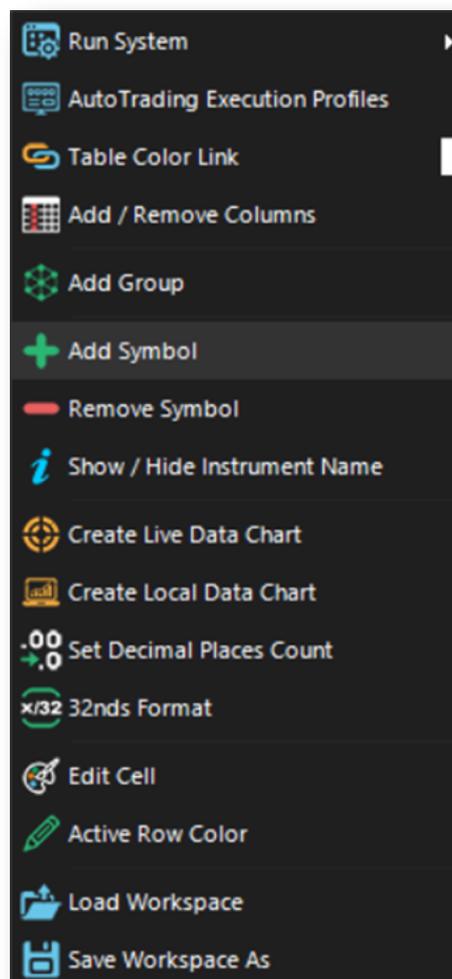


Symbols can be added to and can be monitored from a Watch list. Symbols can be added in three ways.

- In batches, from the “add symbol” button in the instrument panel:



- Individually from the “Add Symbol” command in the context menu:





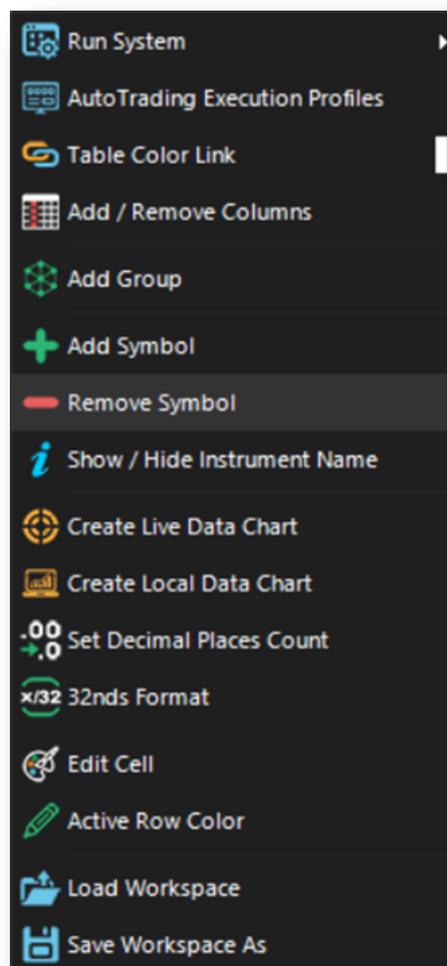
- In the watch list itself, from the last row under each group:

Watch						
	Symbol	Last	BidSize	Bid	Ask	AskSize
^	Default					
	EURUSD.FXCM	1.15930	0	1.15930	1.15931	0
	USDCAD.FXCM					

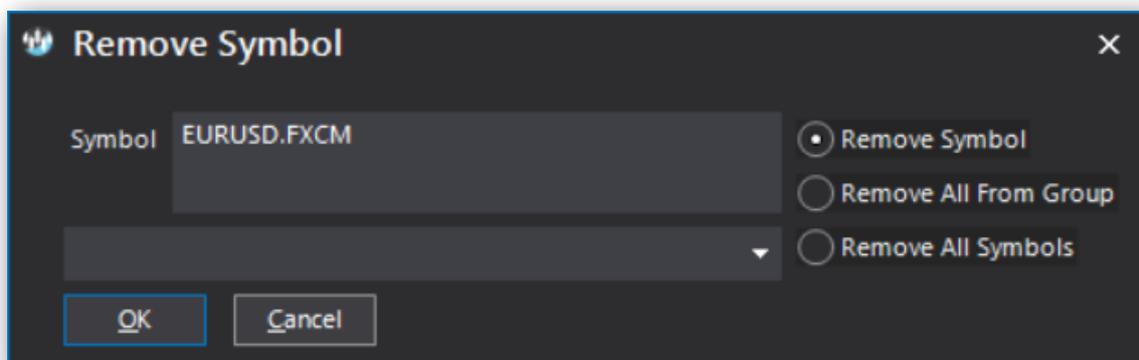


Removing Symbols

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



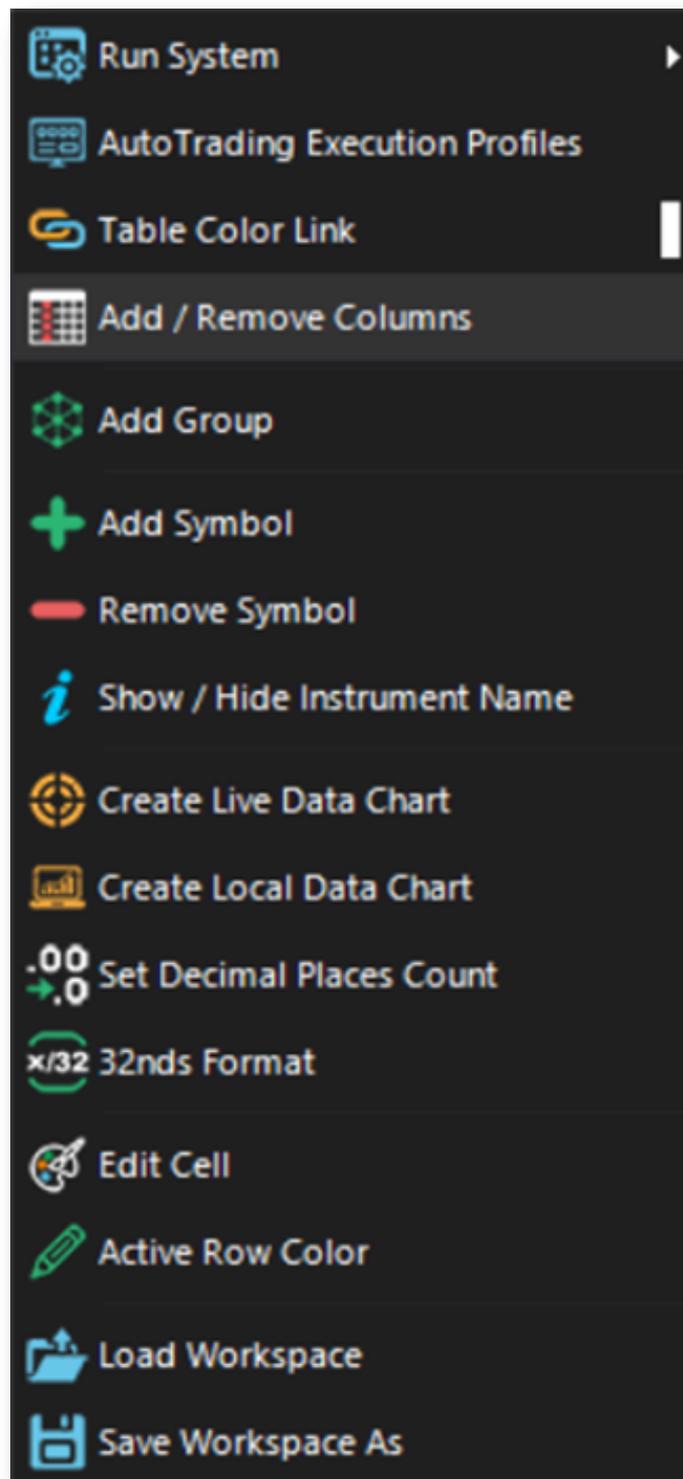
You can remove single symbols, entire groups or all symbols altogether:





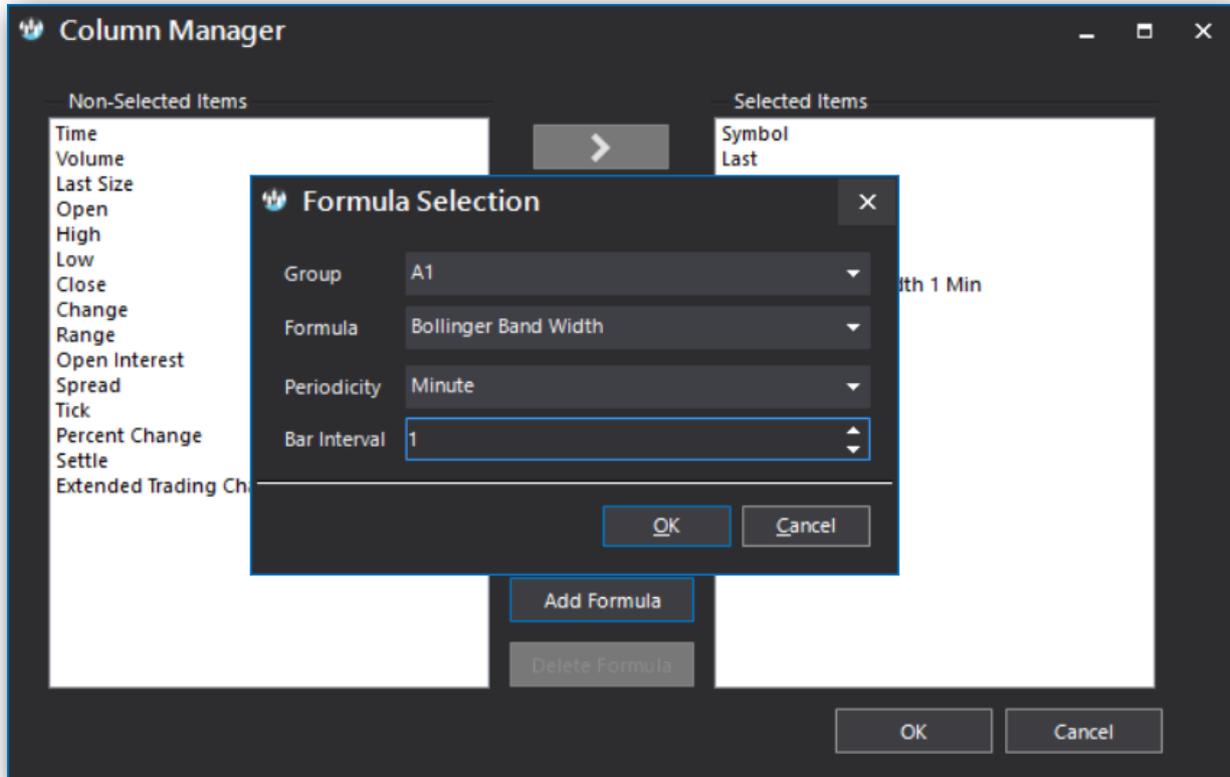
Watch list columns

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



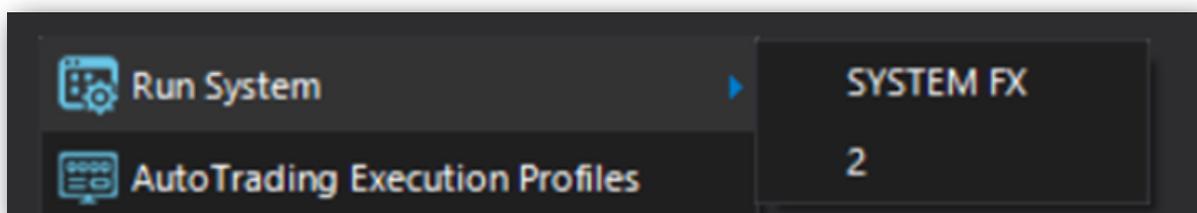


You can add any column you want, including columns that will display the running value of selected custom studies in a desired time frame:



Symbol	Last	BidSize	Bid	Ask	AskSize	Bollinger Band Width 1 Min
Global Equities						
DGT	85.1936	300	85.1500	85.2800	200	2.3019
SPY	287.0550	100	287.0500	287.0600	10000	0.1681
ITOT	66.0952	200	66.0900	66.1000	2400	0.0445
C.XIC	26.0350	72600	26.0300	26.0400	3600	0.0421
Global Fixed Income						
Default						
EURUSD.FXCM	1.15976	0	1.15976	1.15978	0	0.00113
USDCAD.FXCM	1.30215	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.





Charts

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

Select Chart

Chart Name: DGT 1 Minute

Symbol: DGT

Bar Interval / Periodicity: 1 Minute

Bar History:

- Display Bar Count: 2000
- Display Bars Since: 11/17/2016 12:49 PM
- Display All Bars: (This can take a lot of time)

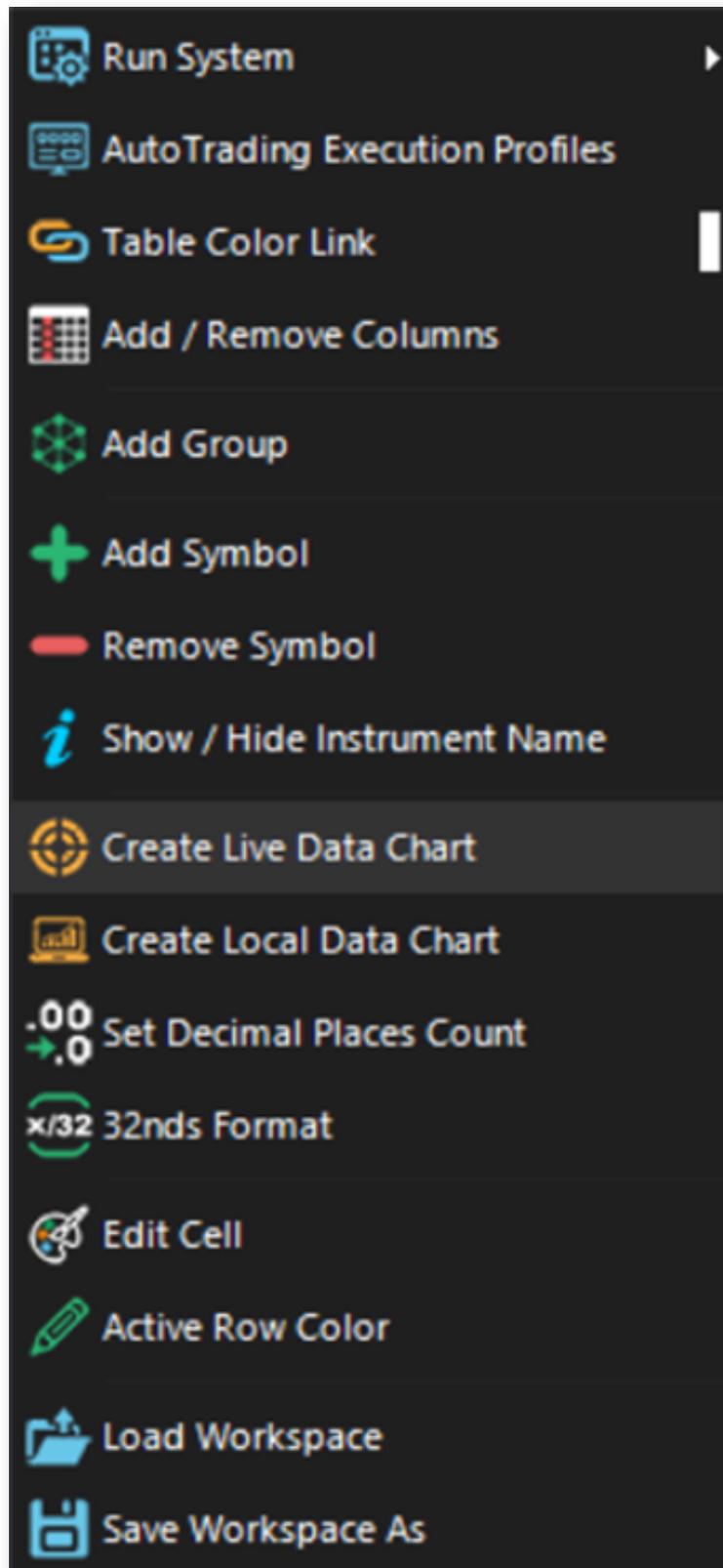
Price Source (Composite Symbols Only):

Select a chart template:

OK Cancel

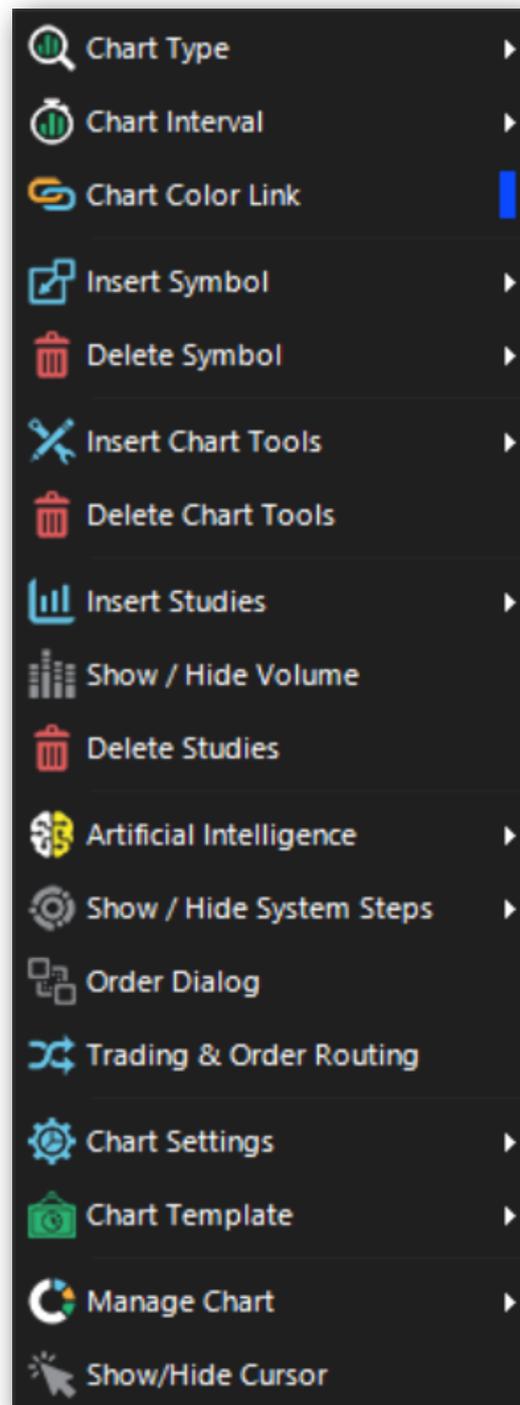
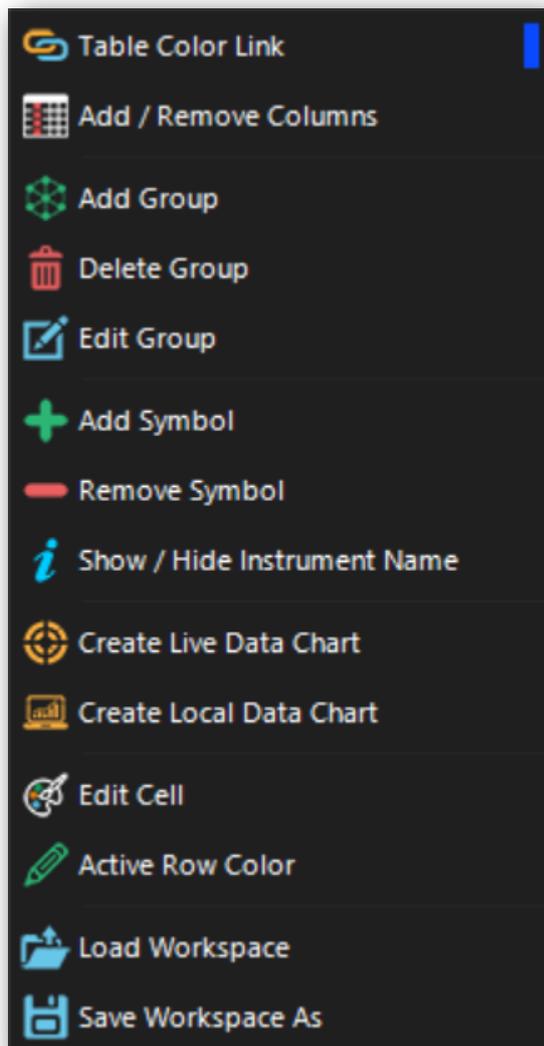


Likewise, live or local data charts can be created via the right click context menu:





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.

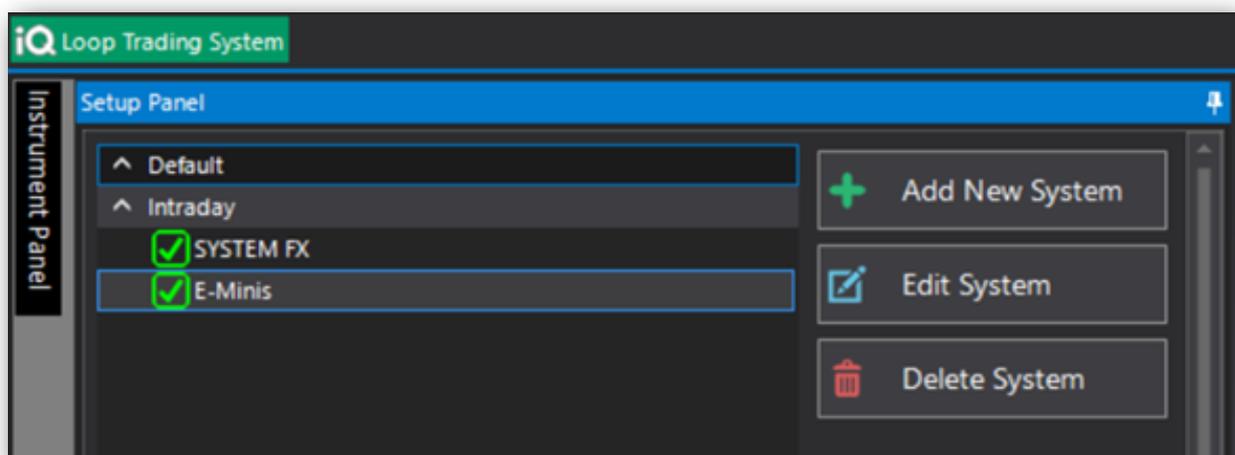
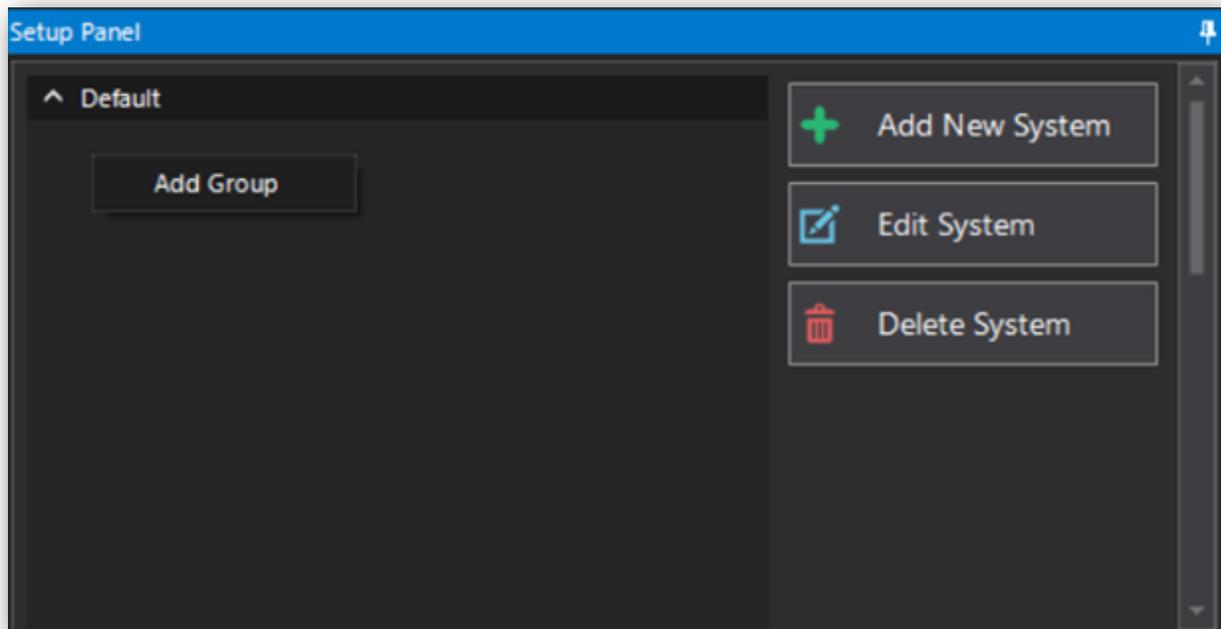




Creating and managing loop systems

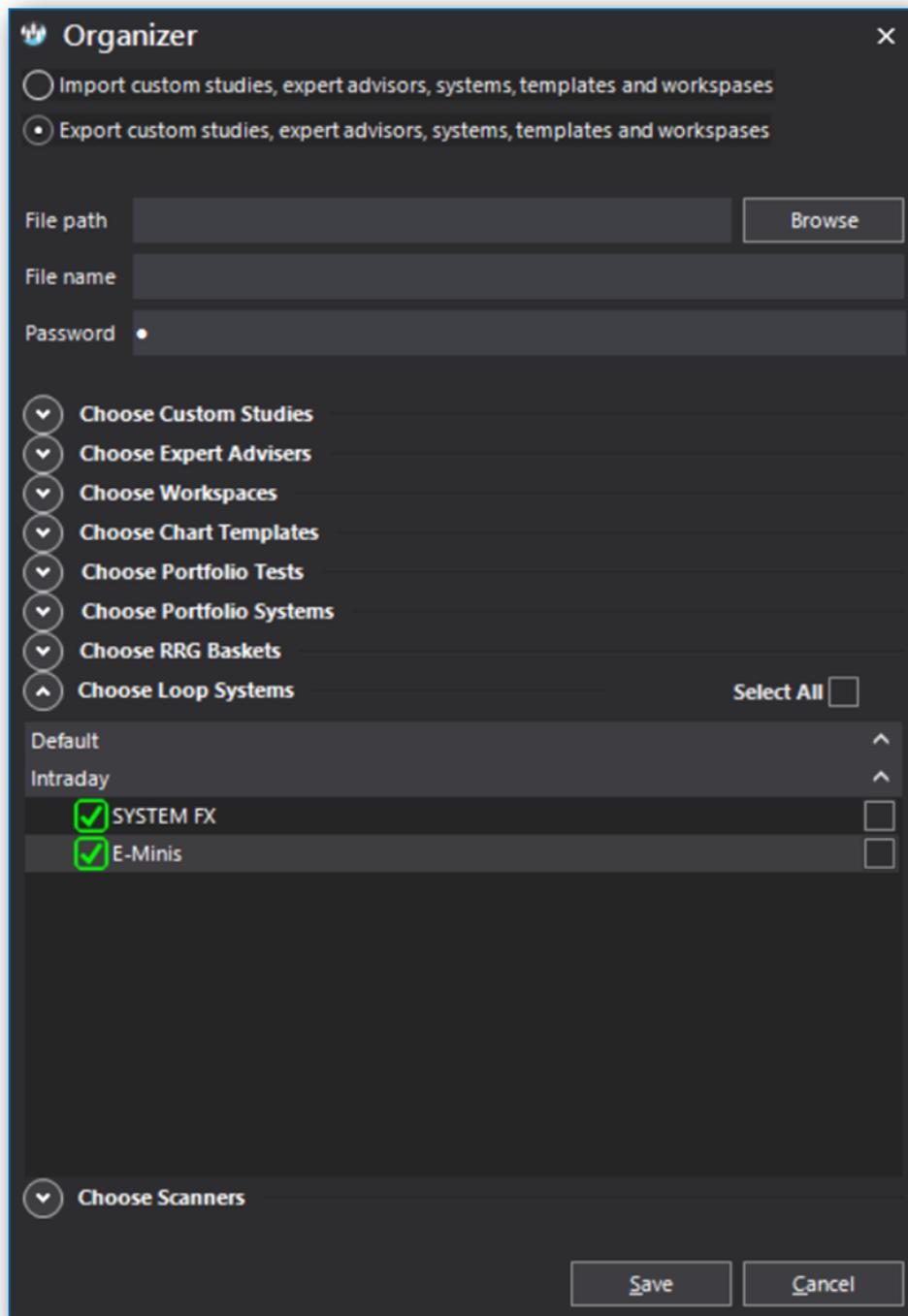
Managing groups

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.





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.

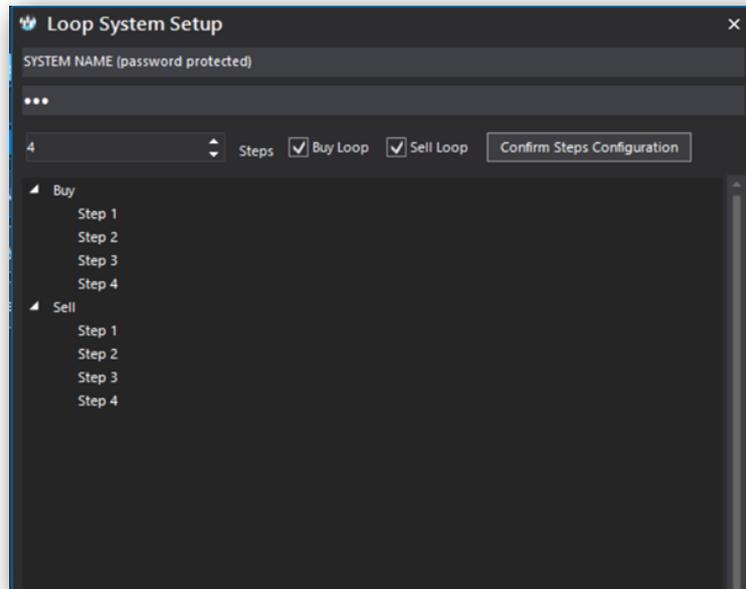




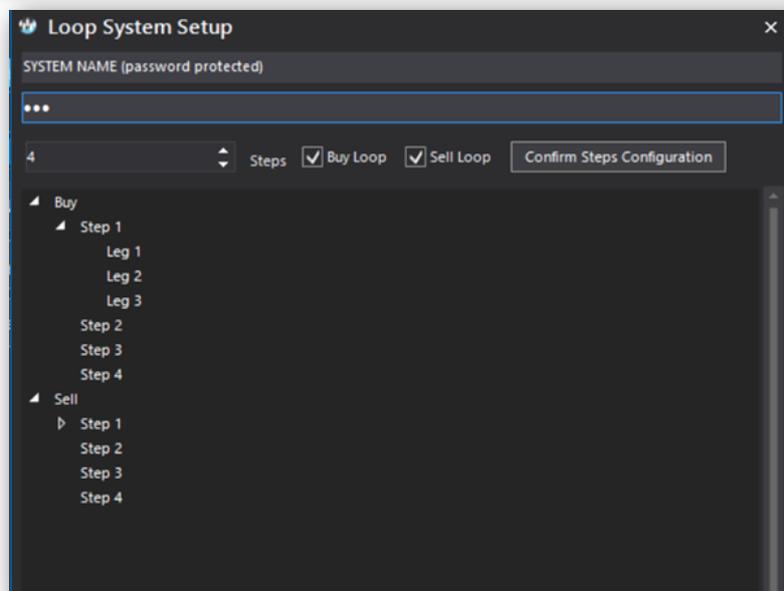
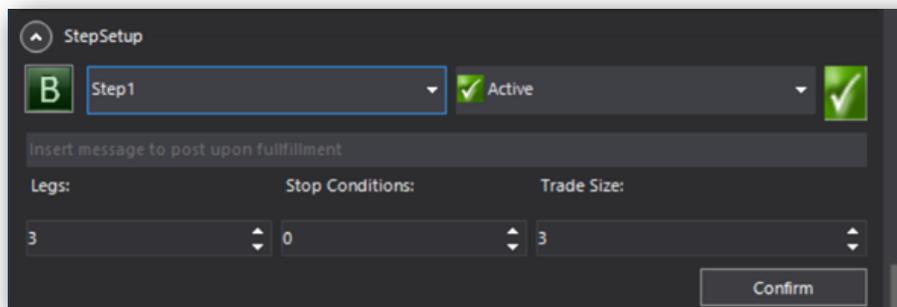
Creating loop systems

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

STEP 1: Define the System's basic logical sequence



STEP 2: Define individual step structure





STEP 3: Define Individual leg structure and forward linking

Leg Setup

Step1 Leg1

Insert Description 3

Close 3 Minutely Offset? Close

(High+Low)/2 10 Minutely Offset? Print

(Open + High + Lo 1 Hourly Offset? Print

Forward Link

- BuySide_Step_2_Leg_1
- BuySide_Step_2_Leg_2
- BuySide_Step_2_Leg_3
- BuySide_Step_2_Stop_1
- BuySide_Step_2_Stop_2

Loop System Setup

SYSTEM NAME (password protected)

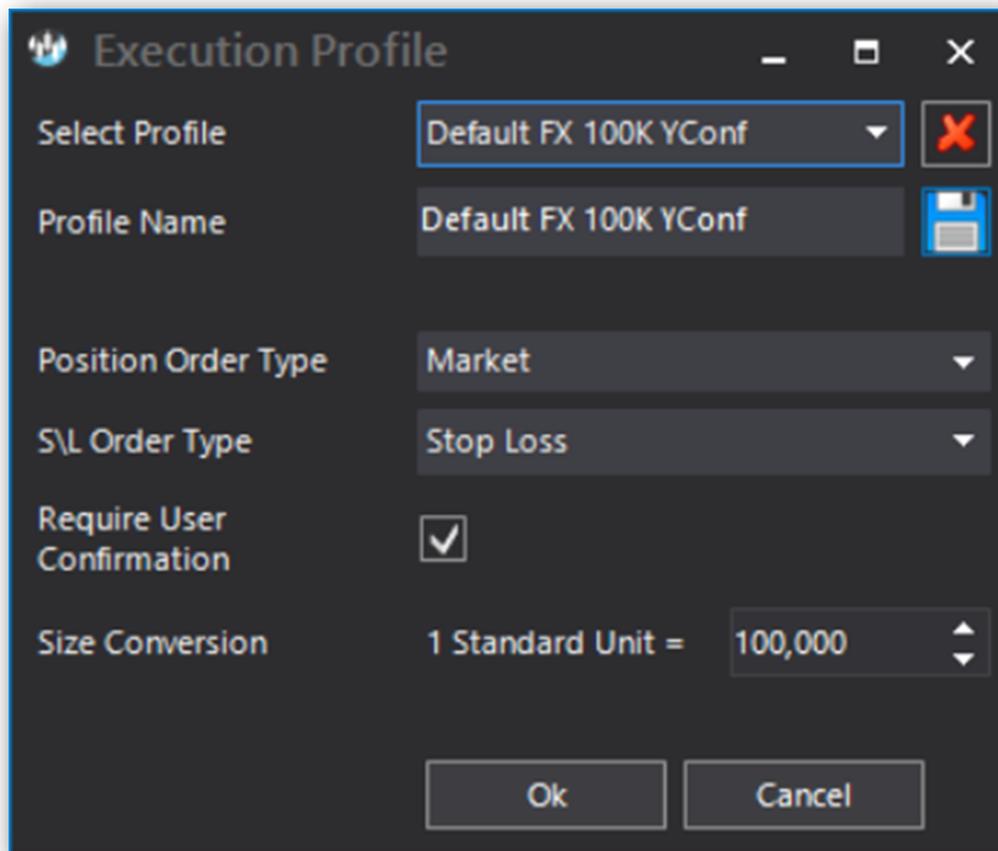
4 Steps Buy Loop Sell Loop

- Buy
 - Step 1
 - Leg 1
 - Bollinger Band Width, Close, 3, Minutely, Closing
 - Bollinger Band Width Percentage, HighPlusLowPer2, 10, Minutely, Print
 - RSI Histogram, OpenPlusHighPlusLowPlusClosePer4, 1, Hourly, Print
 - Leg 2
 - Leg 3
 - Step 2
 - Step 3
 - Step 4
- Sell
 - Step 1
 - Step 2
 - Step 3
 - Step 4

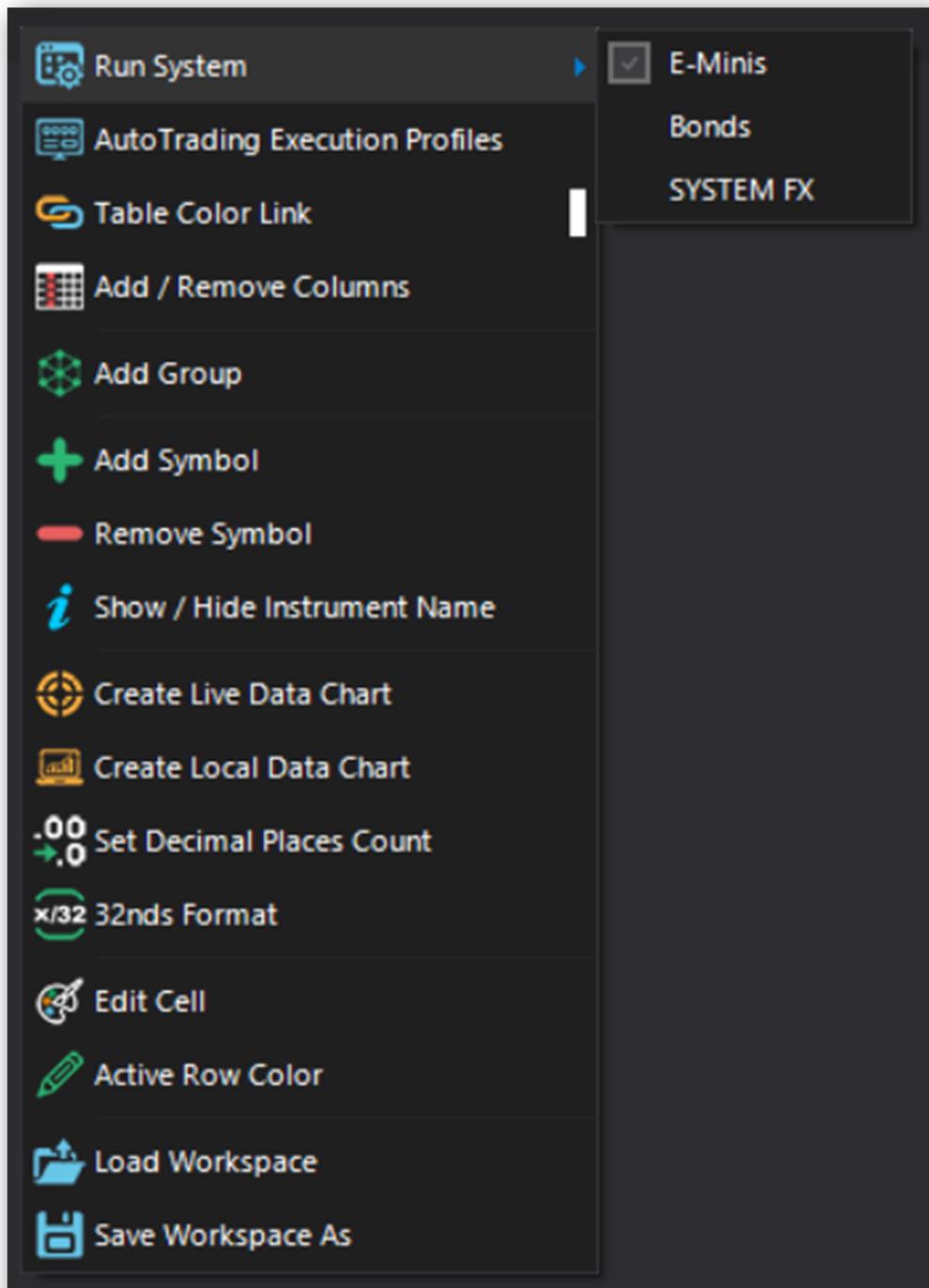


Running loop trading systems

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



AutoTrade Account	Execution Profile	Execution Symbol	Symbol	Last	BidSize	Bid	Ask	AskSize	Loop
^ Default									
			EURUSD.FXCM	1.15548	0	1.15548	1.15548	0	BUY





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.

