

Stocks & Commodities

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CQG trading system definition for the article “Profit with ETFs.”

Overview

Below is the CQG component pac code for creating the trading system detailed in the article “Profit with ETFs.” The article is featured in the [Technical Analysis of Stocks & Commodities](#) June issue.

Code

Trading system: ETFSystem

Parameters:

Target = 1.075

Costs: 0.00 per trade

Entry#1

Name: t1

Type: Long

Order: Limit

Signal: P1:= (Low(@))*1.025;

t1:= RSI(@,Period:=2,InputChoice:=#High) < 2 AND RSI(@,Period:=2,InputChoice:=#High)[-1] >1 AND

Close(@)> MA(@,MAType:=Sim,Period:=200,InputChoice:=#Close);

t1[-1]

And

Low(@) <= P1[-1]

Price: P1:= (Low(@))*1.025;

P1[-1]

Limit Price: 0

Size: 1

Exit#1 (on)

Name: x1b

Order: Limit

Signal: BarsSinceEntry(@,EntryOffset:=0,EntryType:=All,WhichTrades:=ThisTradeOnly) >1

and

High(@)[-1]> High(@)[-3]*Target

and

Low(@)[-1]>= High(@)[-3]*Target

Code (cont'd)

Price: High(@)[-3]*Target

Limit Price: 0

Size: OpenPositionEntrySize(@,WhichTrades:=ThisTradeOnly)

Exit#2 (on)

Name: x2

Order: Market

Signal: X2:= Close(@)> High(@)[-2];

X2[-1]

Price: Open(@)

Limit Price: 0

Size: OpenPositionEntrySize(@,WhichTrades:=ThisTradeOnly)

Exit#3 (on)

Name: x3

Order: Market

Signal: BarsSinceEntry(@,EntryOffset:=0,EntryType:=All,WhichTrades:=ThisTradeOnly)>=6

Price: Open(@)

Limit Price: 0

Size: OpenPositionEntrySize(@,WhichTrades:=ThisTradeOnly)

Disclaimer

This study has been created based on the documents supplied by Technical Analysis of Stocks & Commodities magazine and is for educational purposes only.

Contact Us

www.cqg.com | websales@cqg.com | Or call your CQG sales representative

US 1-800-525-7082 | **Japan** +81 (0) 3-3286-6633 | **UK** +44 (0) 20-7827-9500 | **Russia** +7 495-795-2410

France +33 (0) 1-74-18-07-81 | **Germany** +49 (0) 69-920-7920 | **Singapore** +65 6720-3165 | **Australia** +61 (2) 9235-2009