

Migrating Autotrader™ Strategies to ADL™ Setup Guide

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Introduction

TT's new ADL (Algo Design Lab) is a visual programming platform that represents a major breakthrough in algorithmic trading. Using drag-and-drop building blocks, traders and programmers alike can rapidly design, test and deploy automated futures and options trading programs without writing a single line of code. With ADL, you can generate executable strategies in hours to seize and act on fleeting market opportunities in timeframes that were previously thought to be impossible.

This document is intended for Trading Technologies (TT) customers who currently use Autotrader and are interested in taking their automated trading to the next level with ADL.

Benefits of ADL

Converting Autotrader strategies to ADL strategies is easy and allows users to take advantage of the noteworthy benefits of ADL, such as...

Benefit	Description
Ultra low-latency execution	ADL strategies are deployed to proximity-based Algo Strategy Engine (Algo SE) servers to achieve exceptional performance. This means that you can run multiple ADL strategies without relying on your desktop machine for execution.
Superior flexibility	Instead of forcing you to design logic within a pre-defined framework, ADL allows you to create free-form algos by using its event-driven mechanic. For example, you can design logic to wait for a particular number of entry-side fills, hedge in multiple markets, and then trigger a new set of downstream events to perpetuate the logic.
Rapid development	As you drag and drop blocks in ADL, the blocks are automatically converted into well-tested and optimized code, allowing for rapid development, testing, and deployment. This approach allows you to focus on the logic of the strategy rather than minute programming details, ultimately reducing the time required to bring trade ideas to the market.
Seamless integration with the TT platform	By declaring user-defined variables with an algo, you can interact with a running algo using X_TRADER. In addition, you can design algos to drive existing Autospreaders, launch algos directly from MD Trader, or use Excel links to import external data into algos.

Converting Existing Autotrader Strategies to ADL

An Autotrader strategy consists of two main components:

- Entry order price /quantity derivation
- Hedge order submission following an entry-side fill (optional)

For any given Autotrader strategy, an ADL counterpart can be easily designed for each of these two main components. In this section, we will explore how to convert these components to an ADL strategy.

Entry order price/quantity derivation

An Autotrader strategy can use market data, custom formulas, or Excel links to derive the price and the quantity of the entry order.

Example: Market Data

If market data is used in an Autotrader strategy to derive the price or quantity of the entry order, you can use the ADL **Instrument Field** block to convert the Autotrader strategy.

In the example shown below, the Autotrader strategy is designed to join the best bid price of CME ES Jun13 with a five-lot order.

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Autotrader Strategy using market data

Example: Market Data - continued

Below is the converted Autotrader strategy to ADL. The **Order** block is instructed to join the best bid price of CME ES Jun13 with a five-lot order.



ADL Strategy using market data

Example: Autotrader Strategy Using Custom Formulas

If custom formulas are used in an Autotrader strategy to derive the price or quantity of the entry order, you can use ADL arithmetic and Boolean blocks in combination to convert the Autotrader strategy to ADL.

In this example, the Autotrader strategy is designed to join the best bid price of CME ES Jun13 with a five-lot order if the best bid quantity is greater than 50. If the best bid quantity is less than 50, the strategy will not work an order.

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Autotrader Strategy using a custom formula

Example: Autotrader Strategy Using Custom Formulas - continued

In the converted strategy, the **Order** block is instructed to join the best bid price of CME ES Jun13 with a five-lot order if the best bid quantity is greater than 50. If the best bid quantity is less than 50, the **Order** block will not work the order.



ADL Strategy using custom formulas

Example: Autotrader Strategy Using Excel Links

If Excel links are used in an Autotrader strategy to derive the price or quantity of the entry order, you may use ADL user-defined variable functionality to convert the Autotrader strategy to ADL.

In the example shown below, the Autotrader strategy is designed to join the best bid price of CME ES Jun13 with an order quantity determined in an Excel worksheet.



Autotrader Strategy using Excel Links

Example: Autotrader Strategy Using Excel Links - continued

In the converted ADL strategy, the **Order** block is instructed to join the best bid price of CME ES Jun13 with an order quantity determined in the Excel worksheet. Note that the Excel link was established via the **Algo Dashboard** window available in X TRADER.



Hedge Order Submission

Following an entry order fill, an Autotrader strategy can be designed to submit a hedge order at an offset price from the fill price. An ADL counterpart can be easily designed to convert such hedge order submission mechanism.

Example: Autotrader Strategy Designed to Submit a Hedge Order

In this example, the Autotrader strategy is designed to submit a hedge order one tick higher than the entry-side fill price.

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Autotrader Strategy Designed to Submit a Hedge Order

Example: Autotrader Strategy Designed to Submit a Hedge Order - continued

In the converted ADL strategy, few blocks have been placed "downstream" from the **Order** block (the blue colored block) which maintains the entry-side order.

When the entry-side order incurs a complete or partial fill, one tick is added to the fill price to derive the hedge order price. This is shown by the **Add** block labeled "Hedge Order Price" in the example shown below.

Then a block called the **Discrete Order** block (the red colored block) uses the derived hedge order price to submit a hedge order. The order quantity of the hedge order is simply the fill quantity of the entry-side order shown in the "QtyFormula" of the **Edit DiscreteOrder Block** window.



ADL Strategy Designed to Submit a Hedge Order

Viewing and Modifying Strategies

As with Autotrader, users can view and modify ADL strategies. You can launch ADL-generated algorithms, change user-defined variables, and monitor all running algorithms from several X_TRADER windows, including the **Algo Dashboard**, **Parent Order Book**, and **MD Trader**.

In the example shown below, the Autotrader strategies have been converted into automated trading strategies created with ADL, deployed to an Algo SE server and launched. All running algos can be monitored via the **Algo Dashboard**.

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The **Algo Dashboard** allows you to manage, edit, and launch your library of algos created in ADL. Using the **Algo Variable Pane**, you can modify the parameters associated with the algo. The **Algo Orders Pane**, located on the right side of the **Algo Dashboard**, displays information about your launched algos and allows you to take action on one or more selected algos (i.e., cancel, pause and resume algos).

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