

Market Signals II (2022)

Robotic Equity Trading Platform Prototype Architecture

November 12, 2022

Main Bot:

Robot Talks to Elasticsearch and reads latest alerts and processes latest change in each alert types and identify market hours and various conditions and places orders during day and extended hours. Buy orders are divided and sent to 2 accounts. Short orders goes to one account.

Two Account Holding Monitor Bots do equity position profit loss calc and collects profit via trail stops and profit threshold (phase III, moving average cross under and p/l check together will do selling .larger profit collection

Prototype III by Early 2023

- * sell optimization based on MVA signals reversal
- *add more buy automation from more alert types-test small positions
- * Enhancements to ver II features and bug fixes
 - * options automation
 - *bottom fishing automation
- *kubernetes container design for bots

Main Features

- * Profit monitor of accounts holding
- * Current holding Position monitor
- *Fund usage threshold monitor before order placement
- * Order qty position threshold for net liq control ceiling per stock
- *Automatic buying or selling (shorting)
- * Automatic selling when profit is shown
- * no selling of losses is by bot.-alerts adds to position automatically till it shows profit -this works due to small postions.
- *Control Panel web button to stop and start bot trading, to review bot logs and ToS alert logs buttons remotely

Multi Strategies:

- * ToS Moving averages Charts and other accompanying studies
- * Day trading 6:30-8:30 am PT
 - *GapUPs
- *TopLoss bottom fishing during day
- *Swing trading , hold till it hits top of channel 5d/5m or 20d/1hr, 1yr/1d charts
- *Extened hours buying/selling limit orders
- *Earnings alert buy or bottom fishing
- *Most expensive stock bottoms fishing- order placed at bottom using charts and they get triggered , then place limit order using chart studies and they get triggered by bot to collect profit:manual
- *options :manual

ToS Alert Processing system

TD Ameritrade
ThinkorSwim
Chart Studies
Crossovers,
Scanners,
Options Alert
System

Live Email
Alerts captured
in mail server

Elasticsearch
module ingest
emails and
creates
email/alert
index