Trading Blox menu options:
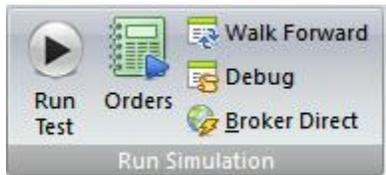
Use **Run Test** to run a normal simulation. If Broker Connection set to Data Only or Data and Orders, then the data will be updated before the test is run. If the data is already updated or static from an external source, then set the Broker Connection to Offline.

Use **Orders** to generate orders. If Broker Connection is set to Orders Only or Data and Orders, then the open positions will be synchronized and the orders will be sent to the broker.

Use **Broker Direct** to start the automated process that generates orders every bar. The first run is a plain simulation run, as it could be mid bar, but starting on the second run going forward, the Order Generation process will be run every bar as the new bar is created. Data is updated, positions are synchronized between TB and the broker, and new orders are sent to the broker. The Broker Connection should be set to Data and Orders when running Broker Direct with IB or FXCM.

Broker Direct Broker Connection parameter options:
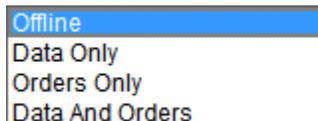
Broker Connection: Offline, Data Only, Orders Only, Data and Orders

- Offline: The existing data will be used, no data from broker, no orders to broker
- Data Only: TB will first update the data from the broker, if possible.
- Orders Only: TB will use existing data only, synch positions, and send orders to broker.
- Data and Orders: TB will update data from broker, synch positions, and send orders.

When using the Data option, the Dictionary entry for each instrument needs to be set for the Broker. If the data format is ASCII, then the data will not be updated from the broker. If the data format is IB, then the data will be requested from TWS, and if FXCM the data requested from the FXCM servers.

Broker Direct Broker parameter options:

FXCM: Use FXCM as the broker for data and orders.

IB: Use Interactive Brokers as the broker for data and orders.

Broker Direct parameters for Interactive Brokers:

IB Port: Set to same port as TWS API global option

IB Client ID: Set to a unique number for each Trading Blox installation that is running concurrently against TWS. Useful for multiple installs that might be running different timeframes of different asset classes.

IB Global Cancel: Set to true for a full cancel and replace of all orders for each order generation run. This global cancel will cancel all orders placed in TWS or through any API connection.

Reporting: Set to true to create all normal simulation reports and order reports. Set to false to disable all the normal reports, charts, and graphs when running an intraday system that does not use or need that information. When running broker direct on small bar sizes, the number of reports can grow large over time. If set to true be sure to clean out the Results folder periodically or set the Days of Results/Orders to Keep in preferences to a manageable number of days.

Broker Direct parameters for FXCM:

FXCM Login: Enter the login information provided by FXCM.

FXCM Password: Enter the password provided by FXCM.

FXCM Account Type: Set to Demo or Real. Set based on account type.

Reporting: Set to true to create all normal simulation reports and order reports. Set to false to disable all the normal reports, charts, and graphs when running an intraday system that does not use or need that information. When running broker direct on small bar sizes, the number of reports can grow large over time. If set to true be sure to clean out the Results folder periodically or set the Days of Results/Orders to Keep in preferences to a manageable number of days.

TWS example. Check Enable, set port, check Allow Localhost.

Select Create API message log if you want to track IB messages and debug issues. Log will be located in the IB installation directory.
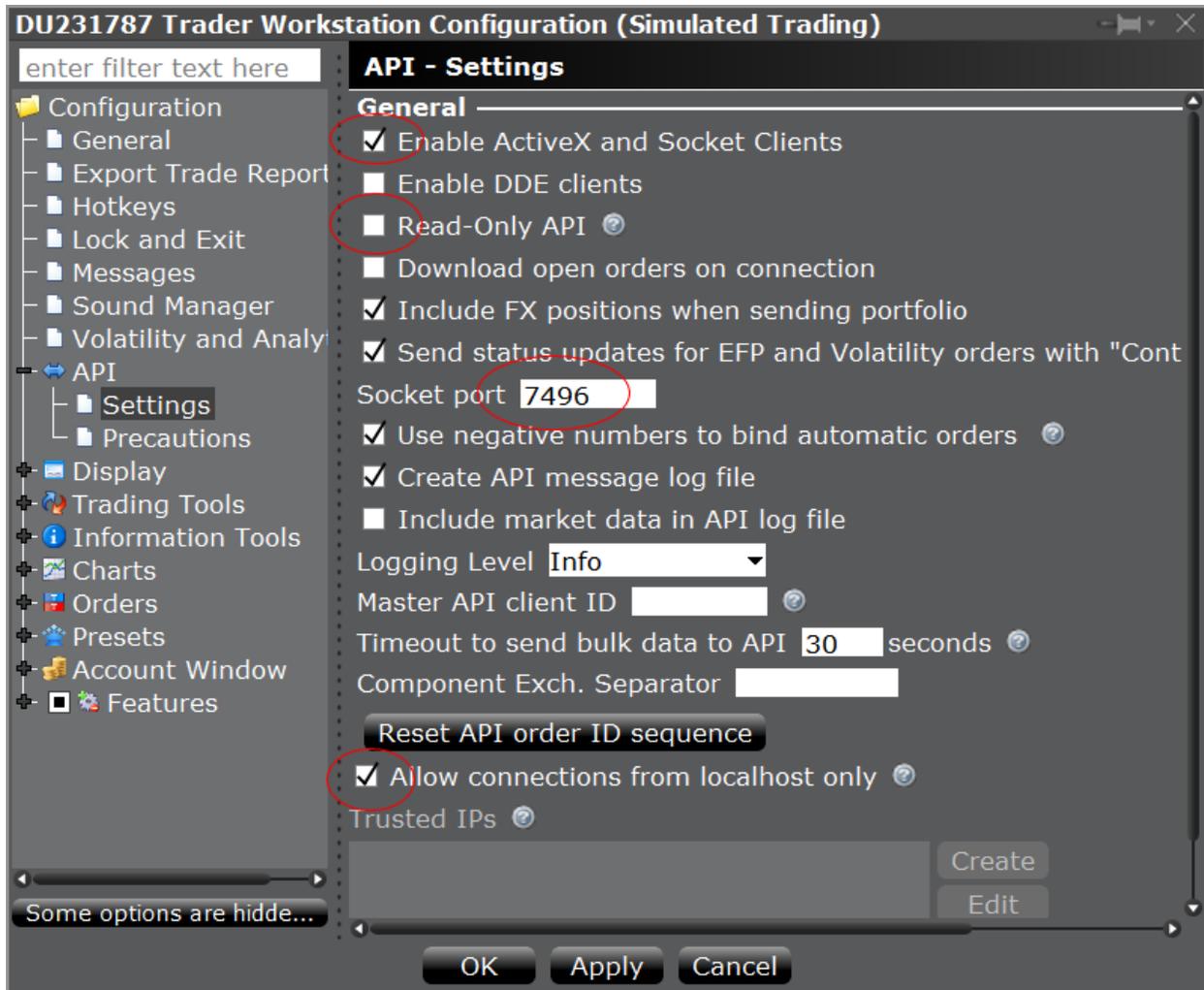
Be sure to use a Paper Trading Account Only.

This is beta test functionality, not to be used for real trading. You are responsible for all trades sent from TB to IB, so be sure to monitor the process closely. Do not leave unattended.

Trading Blox is not responsible for your trading choices or actions.

Futures Dictionary Example:

1) Broker symbol needs to match the IB symbol (look in TSW)
2) Exchange needs to match the IB exchange (look in TSW)
3) Select IB as the Format
4) Set the bar size (m1, m2, m3, m4, m5, m15, m20, m30, H1, H2, H3, H4, H8, D1)
5) Press "Synch IB" to gather all other required information from IB for this market.
6) If Synch IB data is incorrect or needs to be modified:
    a. Set the active trading months and days before expiration. Example: **GJMQVZ,30**. When loading data from IB, including for the first time, data will be loaded from the computed 'current month' and back adjusted. Contracts will be rolled based on desired days before expiration.
    b. Enter a descriptive file name including symbol and bar size. File name is used to save cached data loaded from IB. Each run will load more data and append to file. Delete file as needed if data becomes corrupted for any reason. Example: GC-m5.TXT.
    c. Enter @ as the Folder, to use the default Futures Data Folder.
    d. The Big Point Value and Minimum Tick info need to be entered like normal futures contracts.

Forex IB Dictionary Example:

1) Set Format to IB
2) Use **combo box** to select market (EURUSD) and bar size (m1). The symbol, broker symbol, description, and file name will be auto populated.
3) Set the tick unit, min tick, spread, and commission as needed.
4) File name is used to save cached data loaded from IB. Each run will load more data and append to file. Delete as needed if data corruption problems.

Forex FXCM Dictionary example:

Use the Portfolio Editor to add new stocks to the dictionary, and populate the portfolios.

1) Set the Default Stock Data Folder to "Stocks IB" in preferences.
2) In the Portfolio Editor, select stocks, and create a new portfolio.
3) Use the Add Market button to add stock markets to this portfolio.

4) The symbol field can contain many symbols delimited by commas, like "TSLA,IBM,EBAY"
5) Set the exchange, currency and bar size as desired.

These markets will then be added to the stock dictionary and the selected portfolio, and can be used to get data from IB, and run simulations, and generate orders.

*This automated process requires TWS to be running, and uses port 7496 by default.

To add markets to the stock dictionary manually:

1) Set the symbol as needed, with bar size or other descriptors.
2) Set the Broker Symbol to match what IB expects.
3) Set the Exchange to SMART
4) Set the format to IB
5) Set the bar size as needed
6) Cached data file is created as symbol.txt in the stock data folder set in preferences. Delete as needed if data corruption problems.

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Symbol	Description	Exchange	Sector	Industry	Country	Data Vendor ID	Broker Symbol	Active Status	Round Lot	Currency	Format	Bar Size
UPRO_m1	UPRO	SMART			USD		UPRO	A	1	USD	IB	m1
UPRO_m5	UPRO	SMART			USD		UPRO	A	1	USD	IB	m5
QQQ_m1	QQQ	SMART			USD		QQQ	A	1	USD	IB	m1
QQQ_m5	QQQ	SMART			USD		QQQ	A	1	USD	IB	m5

Note that when using daily data from an external source, the stock dictionary does not need to be changed. The IB format is only used for getting data from IB, not for sending orders. The bar size defaults to daily. A normal stock dictionary with ASCII as format and D1 as bar size can be used when using existing daily data and just sending daily orders to IB.