
ptp//helloworld
Pirate Trading Platform
Open source automated trading for everyone
PIRATE TRADING PLATFORM
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“I got a really big team.” - Aubrey Graham

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Pirate Trading Platform is the first open-source automated trading platform.

Using vanilla 🍦 code frameworks and our own algorithms 🤓, we did what is only really being done by big banks 💵 🐖 💰 🎩

The platform is:

- **Modular** b.y.o. data and algorithms
- **Lightweight** deploy anywhere
- **Extendable** adding new features without hassle

Case Study: Bid-Ask Arbitrage

Automation allows us to take advantage of discrepancies between bid prices and ask prices.

Design Considerations - Buy

Conditions for buying:

- If the bid price is more than the (ask price + threshold), buy.

The threshold can be configured by the user. It exists so that the user can declare a larger bid-ask spread on the fly.

Design Considerations - Sell

Conditions for selling:

- If current price is less than our bought at threshold, sell.
- If the current price is stagnant for *N* number of observations, sell.
  - *N being a risk appetite supplied to program by user*
- If the current price is descending and cannot recover peak after N number of observations, sell.
  - *N being a risk appetite supplied to program by user*

If these conditions are not met, program will continue to hold stock.

Let’s demo.

Improvements and Conclusion

- Expanding selling and hunting algorithms to take into consideration industry health and find volatile stocks.
- Currently the user determines risk appetite and we want to replace that with an automated evaluation of risk appetite.
- Programming optimization for speed & deployment.

Check it out!

http://fordhamcss.me/ptp

http://github.com/fordham-css/ptp