**Trading System Design Doc**

**Our Aim**

* TO DA MOON 🚀🚀🚀
* A reliable trading platform, a convenient strategy development platform, a rich data collection, a strong knowledge base

**Architecture**

**Basic Chart**

Rectangle represents code blocks / documents. Arrow represents flow of data.

图示

描述已自动生成

**Components**

* **Backtest**

This module should **evaluate** a given strategy **comprehensively** and **conveniently**.

* **Strategy/ Risk management Development**

This module should help developer develop Ad-hoc / Math / ML strategies **conveniently**.

* **Trading Execution**

This module should **trade** as **expected** as possible. Latency and Stability are the key points here.

1. 用什么语言 python
2. 这部分放到哪比较好 AWS. 调查成本和部署步骤
3. 痛点：取决实现怎样的策略

Chanllenge：HFT，手续费太高，如果bid ask不理想，跟backtest偏离就太远了。实验：影响多大。

* **Data House**
* **Knowledge Base**

This module should collect **important** info.

1, 从哪拿数据靠谱

2, Alpha

**Deployments & CICD**

1，运维，报错的error handling

**Risks**