

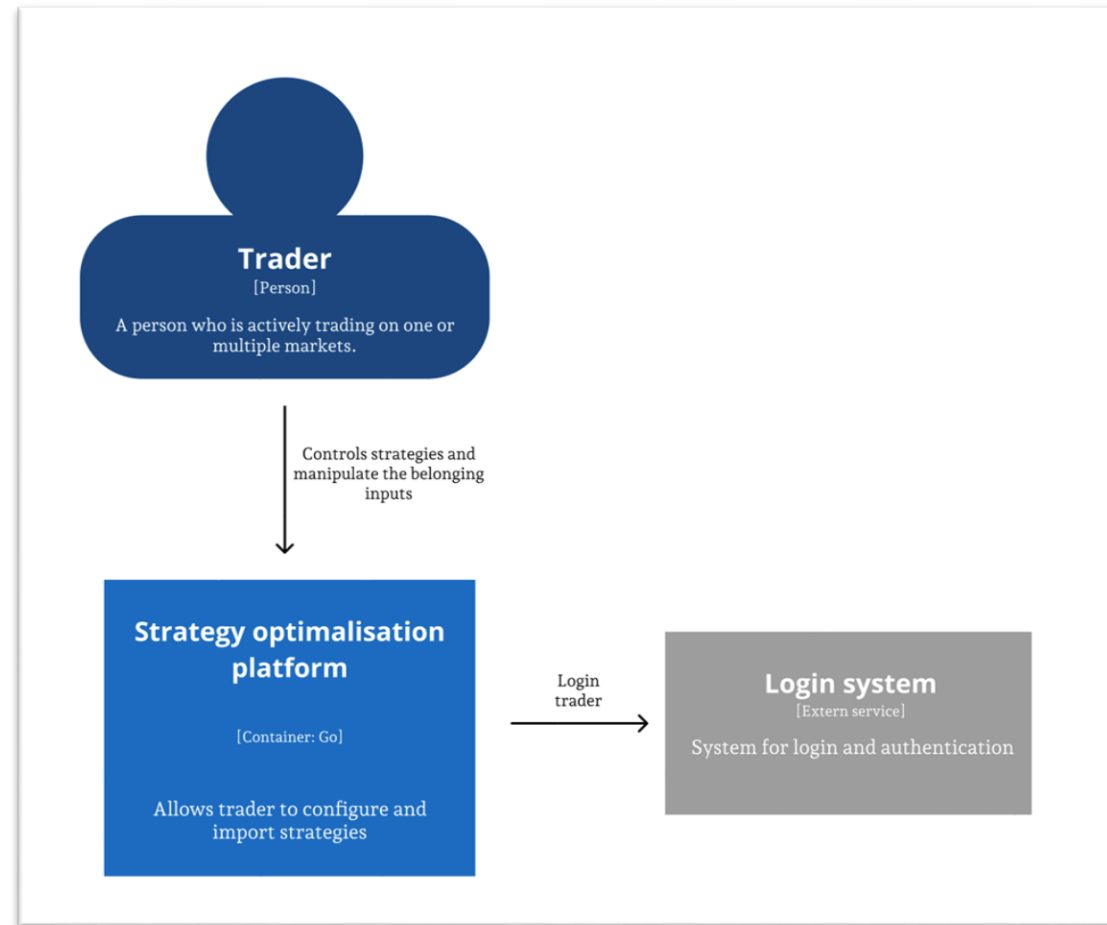
Automated trading model Oplevering sprint 0

Stockbrood

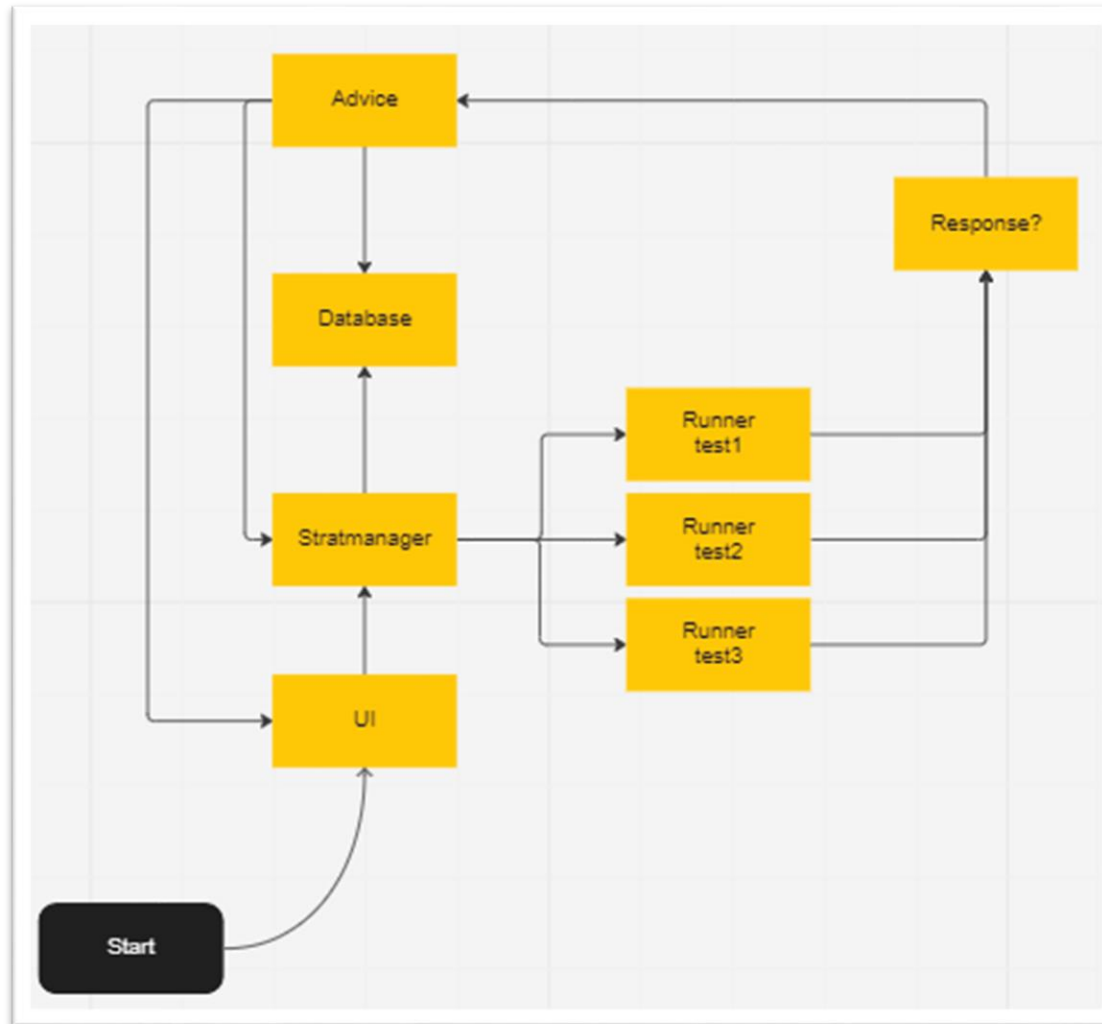
Inhoud

- Architectuur
- Prototype
- User stories
- Reflectie
- Planning voor volgende sprint
- Vragen?


Architectuur



Architectuur



Prototype

 **Automated Trader** [Test](#) [Test Status](#) [Test Results](#) [Advices](#) John Doe

Strategy
Mean reversion V1

From date
13:30 / 28 / 2 / 2022

To date
19:00 / 28 / 2 / 2022

Tick Length
1M




Exchange
EURUSD

[+ Upload strategy](#)

Amount of runs with current settings: **128**

Estimated time: **4 minutes**

Run Tests

					Range	Step size	
Maximum Risk Percentage	0.02		0.2		0.13	0.16	0.01
Decrease Factor	0.02		0.2		0.13	0.16	0.01
Moving Average period	0.02		0.2		0.13	0.16	0.01
Test using	True and False						
Bool							

User Stories

Title: Strategy upload	Priority: 5/5	Estimate: 100/500
As a trader I want to be able to upload my trading strategies So I can pass them down to the test program.		
Acceptance criteria: <ul style="list-style-type: none">I can select a trading strategy on my local machine and upload it with the UI.All uploaded strategy should only be visible in my own account.I should be able to only upload supported file formats.		

Title: Historical data	Priority: 5/5	Estimate: 100/500
As a trader I want to be able to test my strategies on historical data So I can determine its performance over multiple time frames		
Acceptance criteria: <ul style="list-style-type: none">The trading data is from the last 3 weeksI am able to run tests with this data		

Title: Interval	Priority: 5/5	Estimate: 100/500
As a trader I want to be able to select a desired tick interval So I can test specifically on position changes in a specific time.		
Acceptance criteria: <ul style="list-style-type: none">The user can select a tick interval from a drop down.The tick interval values are determined upfront and should match the available data.While running the test the trading strategy should only be tested every selected tick interval.		

Title: Scalability	Priority: 5/5	Estimate: 450/500
As a trader I want to test my strategies as fast as possible So I can find the most optimal trading strategy easier		
Acceptance criteria: <ul style="list-style-type: none">The system will add a test instance if it improves the speed of the current testMultiple tests are running simultaneously		

Title: Advice	Priority: 5/5	Estimate: 200/500
As a trader I want to be able to get an advice So I can use the best possible strategy.		
Acceptance criteria: <ul style="list-style-type: none">This advice contains information about the profit that will be made from the running test		

Title: Strategy variables	Priority: 5/5	Estimate: 200/500
As a trader I want to test different variable ranges in my strategies So the system can determine all possible outcomes.		
Acceptance criteria: <ul style="list-style-type: none">All variables used in the strategy are visible to the user.The numeric variables can be ranged by the user.While testing the strategy all of the possible values inside the selected ranges need to be tested.		

Title: Advice criteria	Priority: 4/5	Estimate: 200/500
As a trader I want to be able to select criteria to formulate the advice So I can adjust the advice to my personal preference.		
Acceptance criteria: <ul style="list-style-type: none">The user can select a variable from the trading strategy to test the results on.The user can select properties of the graphs representing the strategy performance.		

Documenten



Reflectie

- Basis
- Kennis van technieken
- Metatrader 5
- Basis kennis over automated trading

Sprint 1 planning

- US prioriteren
- Skelet van architectuur
- Front-end
- Inlogsysteem

Vragen?

- Gelegenheid voor opmerkingen/vragen