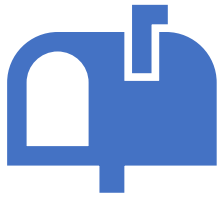
Sprint 3 Stockbrood

Groep 4

Inhoudsopgave



Oplevering

Planning

Reflectie

User stories sprint 3

- As a trader I want be able to upload my trading strategies so I can pass them down to the test program
- As a trader I want to be able to run a strategy test so I can test strategies
- As the system I want to scale the number of tests that run so a user can easily run a lot of tests
- As a trader I want to enter different variable ranges in the frontend.
- As a trader I want to generate a config file of my selected variables.

- As a trader I want to see test results on the platform
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How do we create an infrastructure that can scale with the demand of the software?

In conclusion, creating a scaling infrastructure with demand on the software is possible with:

- Docker
- Kubernetes
- Microservices

Which enables:

- Horizontal
- Vertical scaling
- Load balancing
- Performance monitoring
- Optimizing code and database queries.

Which platform is best for testing trading strategies?

List of platforms:

- NinjaTrader
- MetaTrader 4
- MetaTrader 5
- Zorro
- TradingView

MetaTrader 5 is the best platform!
Why?

- Fast multi-threaded testing
- 99% modeling quality
- Useable data for advice generation

What types of data are we going to handle and how best to store this data?

- Data is primarily document based
- Account data can be handled by third party such as Firebase
- Store data in non-relational database
- MongoDB seems like a good choice.

Which techniques are suitable for communication between microservices?

- Messaging, RabbitMQ

- Scalable (lots of messages, cluster)
- Reliable (scaling with a lot of containers)

Which source is best at providing exchange data for the current automated trading model application?

- Amount of data is important
- TrueFX
- Tick frequency
- Major currency pairs

Group: What is the optimal way to handle importing/exporting large data in/out of a container?

- Kubernetes persistent volume claim (pvc)
- Docker container to database or endpoint
- Docker volume mount
- Docker/Kube copy (ssh)
- Docker export

Group: What is the optimal way of handling MT-accounts when scaling?

One account multiple instances?

Multiple accounts for testing?

The optimal way is not using an account at all!!

As a trader i want be able to upload my trading strategies so i can pass them down to the test program

No .mq(4/5) file uploaded yet.

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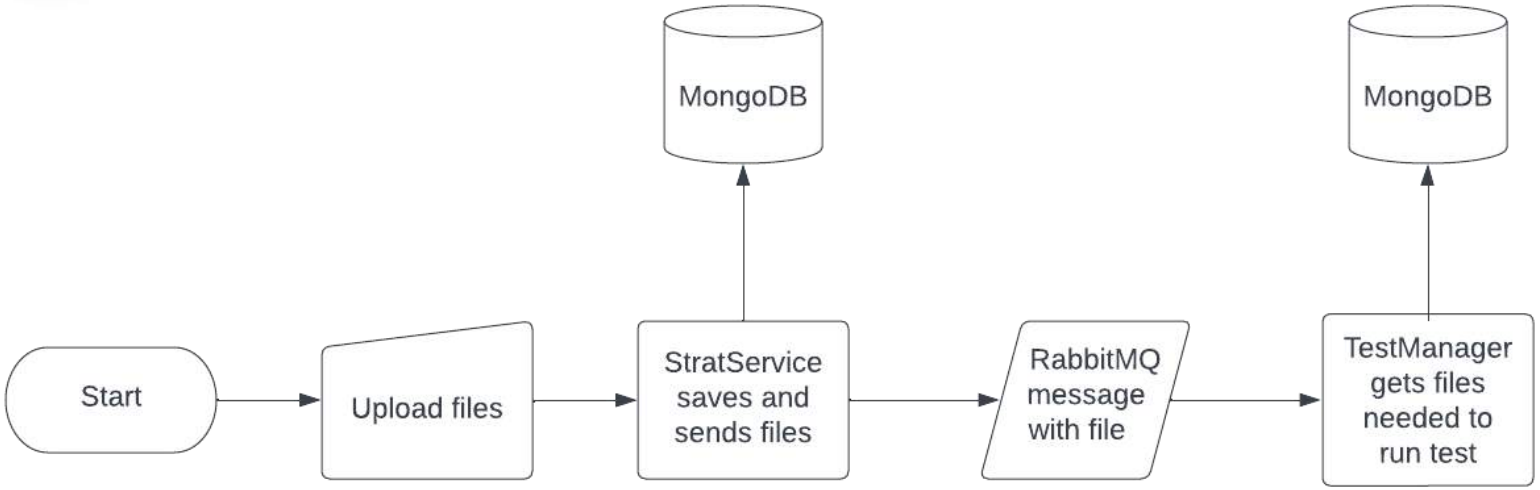
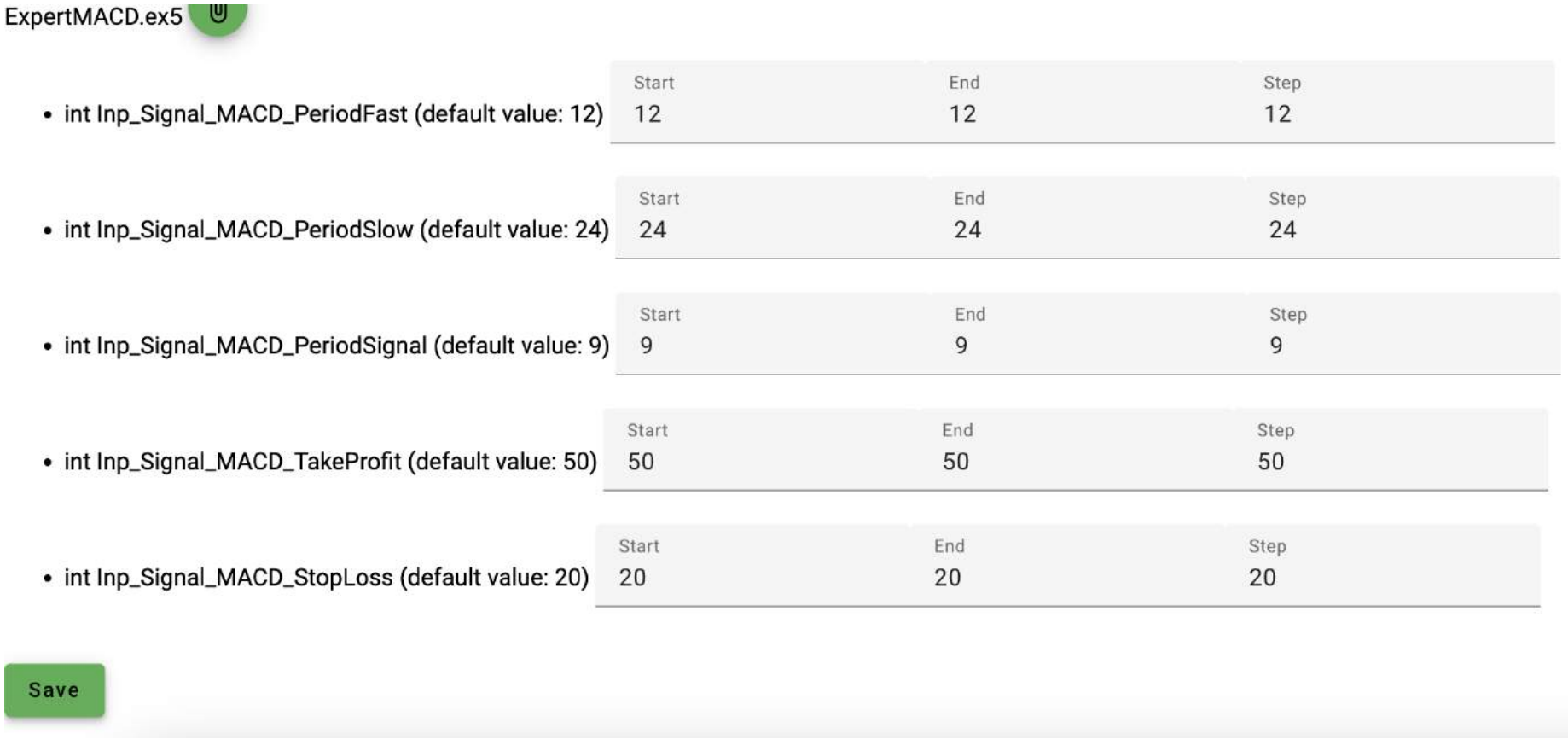
Save



As a trader I want to enter different variable ranges in the frontend.

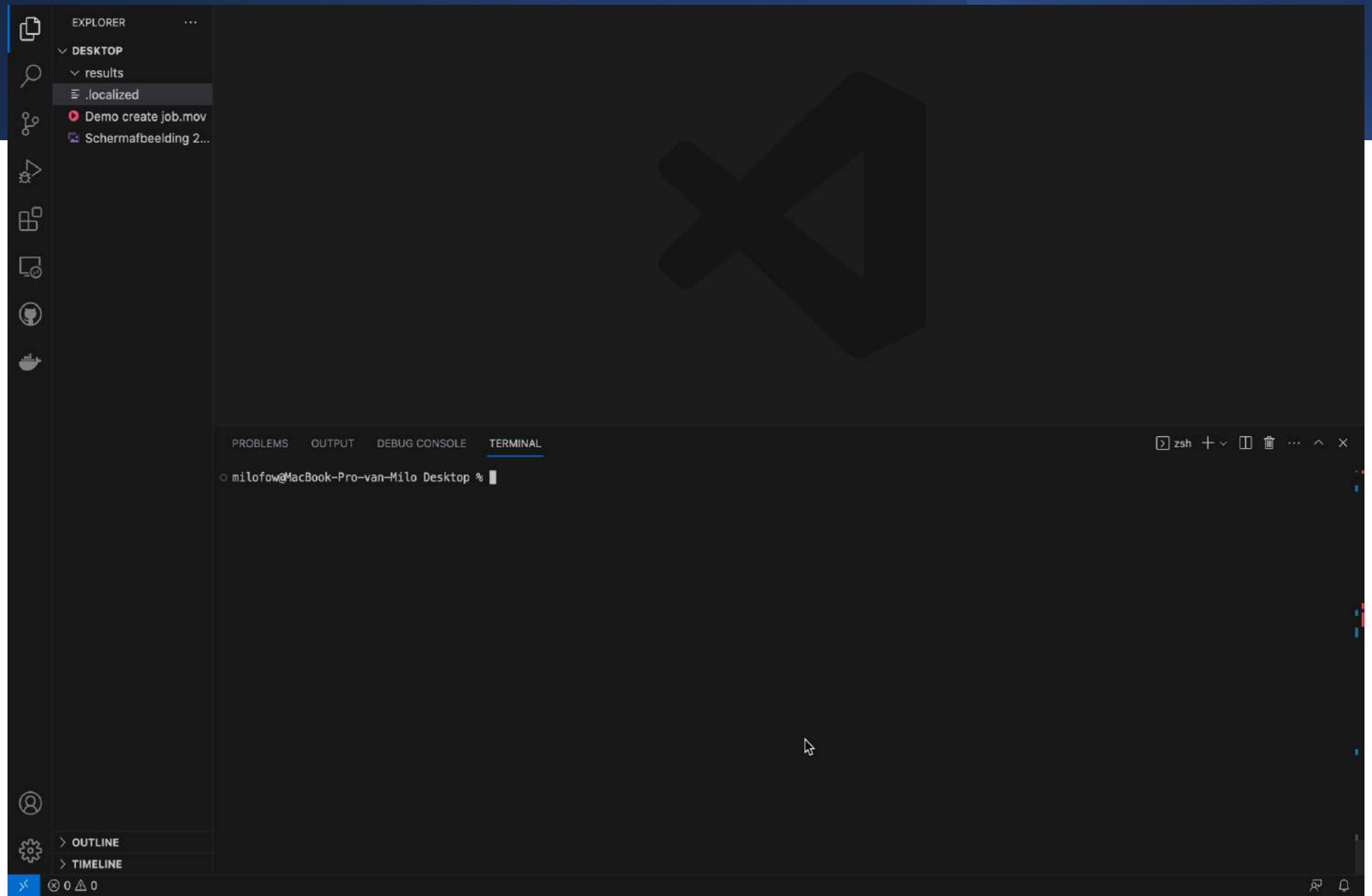


As a trader I want to generate a config file of my selected variables.

```
[Tester]
Expert=test
Symbol=EURUSD
Period=H1
Deposit=10000
Leverage=1:100
Model=0
ExecutionMode=1
Optimization=0
OptimizationCriterion=0
FromDate=2011.01.01
ToDate=2011.04.01
Report=test_macd
ReplaceReport=1
ShutdownTerminal=0
[TesterInputs]
testvar=1||1||1||1||N
testvar=1||1||1||1||N
testbool=false||false||0||true||N
```

Demo

As the system I want to scale the amount of tests that run so a user can easily run a lot of tests



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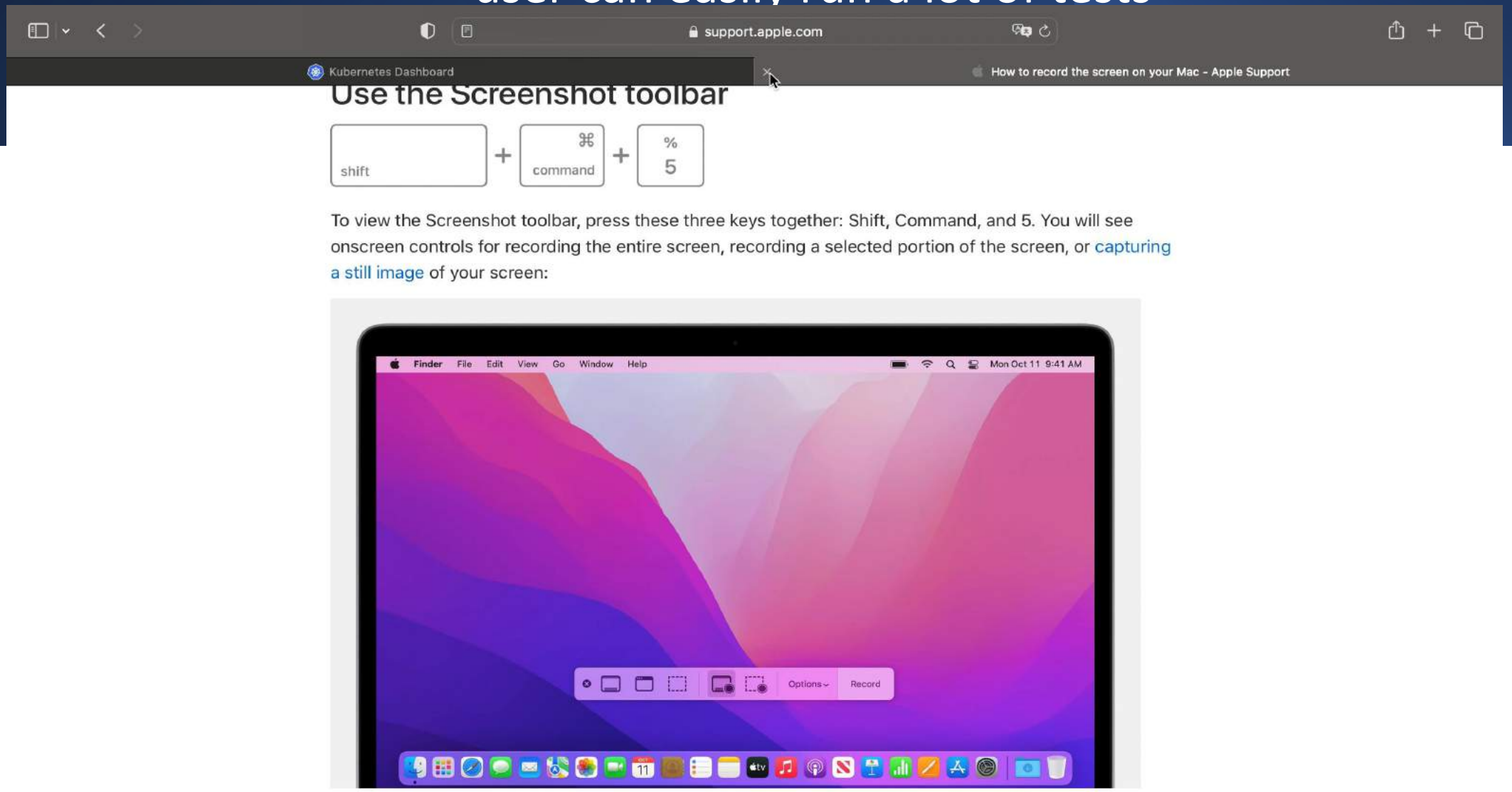
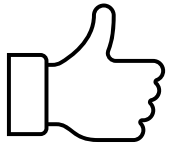
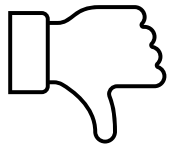


Reflectie



- Veel onderzoeken afgerond
- Flow heeft al goede progressie



- Flow is nog niet helemaal af (blocked door research)
- Niet aan advice toegekomen

Sprint 4 planning

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