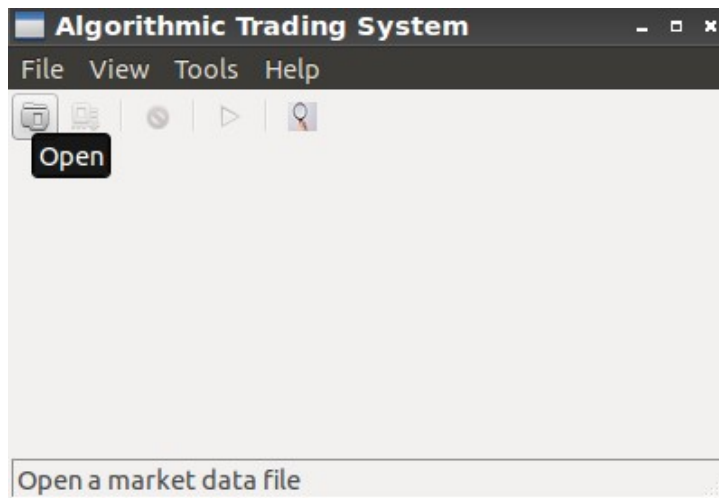


Our system will run on Linux lab machines. Other systems have not been tested

To run our system, go into the root folder of our directory and run “./runsimulator.sh”

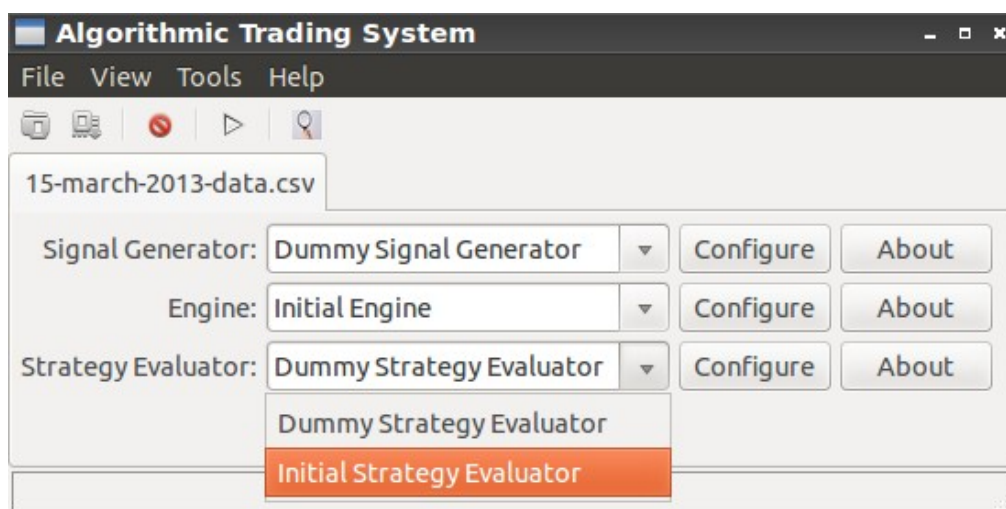
To supply a csv file click the open button like in the following picture



and supply a sirca data file (csv) from within our sample folder (or use your own sirca file)

Name	Size	Modified
1-march-2013-data.csv	1.2 MB	Tuesday
15-march-2013-data.csv	7.4 MB	Tuesday
sample.csv	8.6 MB	Tuesday
test1.csv	373 bytes	Tuesday
test2.csv	663 bytes	Tuesday
test3.csv	486 bytes	Tuesday
test4.csv	600 bytes	Tuesday
test5.csv	463 bytes	Tuesday
test6.csv	1023 bytes	Tuesday

now you can choose the plugins (different evaluators, signal generators and engines) by clicking the arrows



For Engine choose Initial Engine

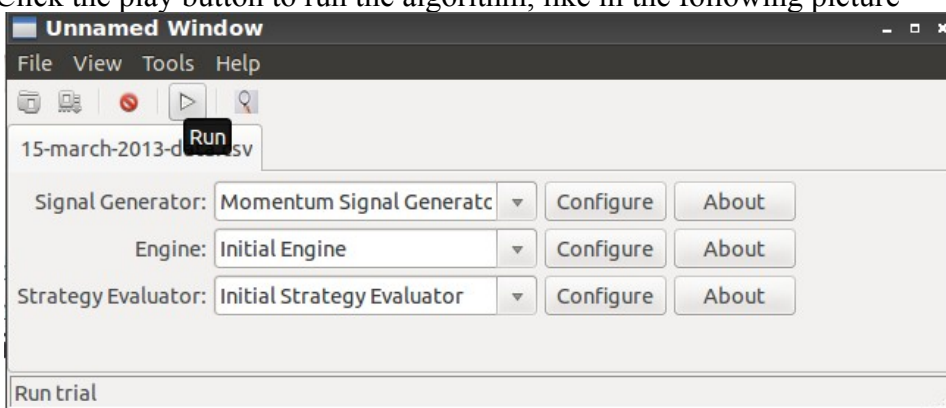
For Strategy Evaluator choose Initial Strategy Evaluator

For the signal you may use the momentum or mean reversion signal generator. The initial signal generator will add random orders. There is an option to manually configure the signal generator by clicking configure, but for evaluation purposes, the default options are suitable.

For example, if you configure the momentum signal generator, you can change the following parameters:

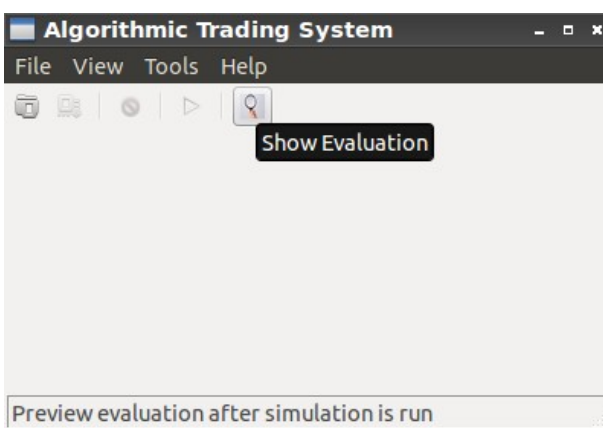
- momentumInterval – how long a trend must maintain before the signal generator performs and action
- historicalOutlook – how far back to look when making decision (i.e. calculating average and detecting price changes)
- sellPacketSize – volume of the ask orders
- buyPacketSize – volume of the bid orders
- maxBuyPacketSurplus – maximum buy packets to hold without selling

Click the play button to run the algorithm, like in the following picture



A progress bar will pop up and when it closes, the simulation has finished.

To preview the evaluation of the simulation, click the magnifying glass, like in the following picture



Now the homepage of our website should open, like in the following picture

algorithmic trading system

Group 3 Evaluation



PROFIT OVER TIME

This graph will display the amount of money our trading algorithm has over the course of the day.



IMPACT ANALYSIS

This graph shows the Impact that our trading algorithm has on the market.



GRAPH TEMPLATE

Graph template description.

If you click “PROFIT OVER TIME” you will see the profit graph

If you click “IMPACT ANALYSIS” you will see the impact analysis graph

You may also click “VIEW THE REPORT HERE” to view a brief summary of the strategies performance.