StockStrategy runs backtests in Python 3.5 on raw OHLC (Open, High, Low, Close) data to enable testing of entry and exit strategies in the stock market.

The intention is to eventually create a data request interface for requesting real-time data instead of the stored data files, then do the backtest and analysis in real-time. This can be run as microservices which then report the data out as a webpage or a message.

The python code has classes to separate the data handling from the analysis per the diagram below.

Stock Ticker

Data Files

* gets raw OHLC file data
* Instantiates StockData

with raw OHLC data

* Plots candlesticks and

indicators

StockStrategy.py

StockData.py

StockData:

- takes raw data and

does data cleanup

- calculates stock indicators

- instantiates backtest with

calculated data

- executes strategies

BackTest.py

BackTest:

- creates data points for

running backtests

- runs backtest strategies

- reports results