

```
1      /*
2          Author's Name:      Kenneth Larot Yamat
3
4          Purpose of Program:  To create a program that automatically creates
5                               trading tickets for a security, for example, buy
6                               and sell orders for shares of an exchange traded fund.
7
8          Date Due:           11:59 PM on March 4th, 2024
9      */
10
11     Project Proposal:        To create a program that automatically creates
12                               trading tickets for a security, for example, buy
13                               and sell orders for shares of an exchange traded fund.
14
15                               A user would only manually enter the first order, either to
16                               buy or sell a security, the program would populate and submit
17                               a new ticket based on the fulfillment of the previous ticket,
18                               the chain of tickets would continue until the user decided to
19                               cancel the chain.
20
21     A) Background and the needs:
22
23                               This program is needed because there are many securities
24                               that are difficult to trade because they are illiquid as
25                               a result of large bid and ask spreads, or because they lack
26                               volume.
27
28                               The goal is to reduce spreads while increasing volume.
29
30                               Another need is due to the fact that manually performing this task
31                               is laborious and prone to error.
32
33
34     B) Function list:
35
36                               getSecurityPrice
37                               setSecurityPrice
38
39                               setPurchasePrice
40                               getPurchasePrice
41
42                               setLiquidationPrice
43                               getLiquidationPrice
44
45                               setAvarageTrueRange
46                               getAverageTrueRange
47
48                               setBollingerBandWidth
49                               getBollingerBandWidth
50
51                               setAverageDirectionalIndex
52                               getAverageDirectionalIndex
53
54     C) User interface (UI) design:
55
56         Step 1
57
```

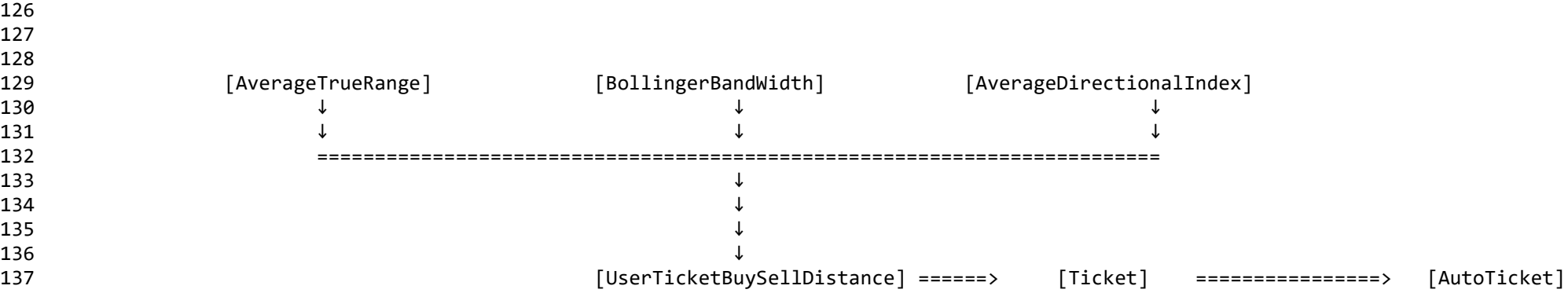
```
58
59         Trade Ticket
60         =====
61
62         Security:      [User Input Element]
63         Buy or Sell:   [User Input Element]
64         Limit:         [User Input Element]
65         Quantity:      [User Input Element]
66         ATR:           [User Input Element]
67         BBW:           [User Input Element]
68         ADX:           [User Input Element]
69
70     Step 2
71
72
73     Your initial [Buy/Sell] Trade ticket for [Security] has been
74     submitted at the following price [Limit Price] and quantity [Quantity].
75
76     Subsequent orders will be automatically generated and submitted contingent
77     upon the fulfillment of the previous order, with buy limits and sell limits
78     based on the Average True Range, Bollinger Band Width, and Average Directional
79     Index entered on the initializing ticket.
80
81     Sell orders will be generated with a limit of  [Calculated Amount] above the previously filled ticket
82     Buy  orders will be generated with a limit of  [Calculated Amount] below the previously filled ticket
83
84     [  User Input Element  [Accept and Submit]  [Override and Submit]  [Start Over]  ]
85
86     Step 3
87
88     [Ticker Symbol]      [Buy/Sell]      [Order Quantity]      [Limit Price]      [Ticket Status]
89
90     [  HFH.P              Buy              1              86.86              Open              ]
91
92     Step 4
93     [Ticker Symbol]      [Buy/Sell]      [Order Quantity]      [Limit Price]      [Ticket Status]
94
95     [  HFH.P              Buy              1              86.86              Filled              ]
96
97     Step 5
98
99     [Ticker Symbol]      [Buy/Sell]      [Order Quantity]      [Limit Price]      [Ticket Status]
100
101     [  HFH.P              Sell             1              86.89              Open              ]
102
103     Step 6
104
105     [Ticker Symbol]      [Buy/Sell]      [Order Quantity]      [Limit Price]      [Ticket Status]
106
107     [  HFH.P              Sell             1              86.89              Filled              ]
108
109     Step 7
110
111     [Ticker Symbol]      [Buy/Sell]      [Order Quantity]      [Limit Price]      [Ticket Status]
112
113     [  HFH.P              Buy              1              86.87              Open              ]
114
```

115 Step 8

116

117	[Ticker Symbol]	[Buy/Sell]	[Order Quantity]	[Limit Price]	[Ticket Status]	
118						
119	[HFH.P	Buy	1	86.87	Filled]
120						
121	Notes:	this sequence is based on + 00.03 to Sell orders and - 00.02 to				
122		Buy orders for first issue preferred shares for the security HFH				
123						

124 D) Class diagram



145 E) File and database design:

146 [Data Dictionary for Database Tables and Non-Database Files]

147 [File and Database Design]

148 data will be instantiated as an ArrayList and printed initially and stored as .txt files, a program will be created

149 to convert these .txt files into .xml and .csv files where and when appropriate.

150 [Data Dictionary]

151 the data dictionary will define the columns ticker symbol, buy/sell, order quantity, limit price, and ticket status.

152 the data dictionary will also contain the methods and classes that modify or control this data.

153 [Database Tables]

154 will be organized by column headers such as date, ticker symbol, order quantity, limit price, ticket status

155 [Non-Database Files]

156 will contain the initial trade authorization, and the user inputs, authorization for the subsequent auto trades

157 based on the other inputs, or, authorization for the automated trades based on user overridden inputs.

158 [Relational Database]

159 each row in the data file represents on ticket, all the data on that ticket is related to that particular ticket, each

160 ticket is related to the previous ticket

```
172
173     [Plain Text Files]
174
175         all data will initially be created as ArrayLists and converted into plain text files.
176
177
178
179 F) Expectations of project fulfillment:
180
181     a. [Ticket]             instantiates based on user input.
182
183         [AutoTicket]       instantiates based on fulfillment of previous ticket.
184
185     b. [Controller Classes]
186
187     c. [GUI applications]
188
189     d. [Arraylist]          Arraylist will be used to log the sequence of trades
190
191     e. [Exception handling] a user may enter alphabetical values in a field that requires an int or
192                             double, and vice versa, an invalid data message will prompt the user.
193
194     f. [Database]
195
196     g.
197         [Documentation]     very detailed and elaborate notes will be included in every program,
198                             class, method, and attribute regarding the purpose, design, development,
199                             and miscellaneous other notes as well.  JavaDoc will see extensive use.
200
201 G) Project Report
202
203     a.
204     b.
205     c.
206     d.
207     e.
208     f.
209     g.
210     h.
211
212
213
```