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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
```



```
172      [Non-Database Files]
173
174      will contain the initial trade authorization, and the user inputs, authorization for the subsequent auto trades
175      based on the other inputs, or, authorization for the automated trades based on user overridden inputs.
176
177      [Relational Database]
178
179      each row in the data file represents on ticket, all the data on that ticket is related to that particular ticket, each
180      ticket is related to the previous ticket
181
182      [Plain Text Files]
183
184      all data will initially be created as ArrayLists and converted into plain text files.
185
186
187
188  F) Expectations of project fulfillment:
189
190      a.  [Ticket]          instantiates based on user input.
191
192      [AutoTicket]        instantiates based on fulfillment of previous ticket.
193
194      b.  [Controller Classes]  The Ticket.java class is the view class
195
196      UserTicketBuySellDistance.java is the controller class, it sets
197      the limits for automatically generated tickets
198      these automatically generated distances are only suggestions,
199      and can ultimately be overridden by the user in the Ticket.java
200      class.
201
202      AverageTrueRange.java BollingerBandWidth.java  AverageDirectionalIndex.java
203      ExistingBidAskSpread.java CurrentVolume.java TimeHorizon.java
204      are model classes that feed into the UserTicketBuySellDistance.java
205      controller class. these will be calculated, but the user will have the
206      ability to override these values.
207
208      c.  [GUI applications]
209
210      d.  [Arraylist]        Arraylist will be used to log the sequence of trades
211
212      e.  [Exception handling] a user may enter alphabetical values in a field that requires an int or
213      double, and vice versa, an invalid data message will prompt the user.
214
215      f.  [Database]
216
217      g.
218      [Documentation]        very detailed and elaborate notes will be included in every program,
219      class, method, and attribute regarding the purpose, design, development,
220      and miscellaneous other notes as well.  JavaDoc will see extensive use.
221
222  G) Project Report
223
224      a.
225      b.
226      c.
227      d.
228      e.
```

229 f.
230 g.
231 h.
232
233
234