PSEUDOCODE

Module: TradingSystem

Class: Trader

Inherit the classes Algorithm and RinaCsvGenerate publically.

Member Function:__init__

1. Initialize UserName='Username'
2. Initialize Password='Password'
3. Initialize DbName=Initialise 'DatabaseName'
4. Initialize TrainingDataTable='TraininngDataTableName'
5. Initialize SignalTable='SignalTableName'.
6. Initialize RinaFileName

Member Function:Login(UserName,Password,DbName)

Purpose: Login into database

1. Login into database using Username and Password

Member Function: CreateDbTable

Purpose: Create input and output tables.

1. If tbl_USDTrainingData doesn't exist, create table tbl_USDTrainingSignals.
2. Else delete data from tbl_USDTrainingData.
3. If tbl_TrainingSignals doesn't exist, create table tbl_TrainingSignals.
4. Else delete data from tbl_TrainingSignals.
5. If tbl_TrainingResults doesn't exist, create table tbl_TrainingResults.
6. Else delete data from tbl_TrainingResults.
7. Load data fromUSD1min.csv to tbl_USDTrainingdata.

Member Function: CreateOhlc(OneMinuteDataMatrix)

1. OHLCMatrix(open)=RoundedoffTo2Digits(OneMinuteDataMatrix(start,open))
2. OHLCMatrix(close)=RoundedoffTo2Digits(OneMinuteDataMatrix(end,close))
3. OHLCMatrix(high)=RoundedoffTo2Digits(Max(Open(OneMinuteDataMatrix(start:end,close))))

4. OHLCMatrix(low)=RoundedoffTo2Digits(Min(OneMinuteDataMatrix(start:end, close)))
5. OHLCMatrix(date)=OneMinuteDataMatrix(start:end,date)
6. OHLCMatrix(time)=OneMinuteDataMatrix(start:end,time)
7. CurrentBarDate=OHLCMatrix(date)
8. CurrentBarTime=OHLCMatrix(time)
9. CurentBarClosePrice=OHLCMatrix(close)

Module:Strategy(PositionVector,CurrentBarDate,CurrenBarTime,CurrentBarClosePrice,CurrentMarketPosition,DbHandle,DbCursor)

Purpose: Write Signals into Signal Table

1. If PositionVector(CurrentTimeIndex-1)==0 and PositionVector(CurrentTimeIndex)==-1 and CurrentMarketPosition==0
   1.1.Tradetype=1
   1.2.MarketEnterPrice=CurrentBarClose
   1.3.CurrentMarketPosition=-1
   1.4.Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’SELL’,Qty,’Enter_Short1’)
2. If PositionVector(CurrentTimeIndex-1)==0 and PositionVector(CurrentTimeIndex)==1 and CurrentMarketPosition==0
   2.1.Tradetype=1
   2.2.MarketEnterPrice=CurrentBarClose
   2.3.CurrentMarketPosition=1
   2.4.Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’BUY’,Qty,’Enter_Long1’)
3. If PositionVector(CurrentTimeIndex-1)==1 and PositionVector(CurrentTimeIndex)==-1 and CurrentMarketPosition==1 and TradeType==1
   3.1.CurrentMarketPosition=0
   3.2.Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’SELL’,Qty,’Long_Exit1’)

4. If PositionVector(CurrentTimeIndex-1)==1 and PositionVector(CurrentTimeIndex)==-1 and CurrentMarketPosition==1 and TradeType==2
   4.1. CurrentMarketPosition=0
   4.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’SELL’,Qty,’Long_Exit2’)
5. If PositionVector(CurrentTimeIndex-1)==1 and PositionVector(CurrentTimeIndex)==-1 and CurrentMarketPosition==0
   5.1. Tradetype=2
   5.2. MarketEnterPrice=CurrentBarClose
   5.3. CurrentMarketPosition=-1
   5.4. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’SELL’,Qty,’Enter_Short2’)
6. If PositionVector(CurrentTimeIndex-1)==-1 and PositionVector(CurrentTimeIndex)==1 and CurrentMarketPosition==-1 and TradeType==1
   6.1. CurrentMarketPosition=0
   6.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Buy’,Qty,’Short_Exit1’)
7. If PositionVector(CurrentTimeIndex-1)==-1 and PositionVector(CurrentTimeIndex)==1 and CurrentMarketPosition==-1 and TradeType==2
   7.1. CurrentMarketPosition=0
   7.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Buy’,Qty,’Short_Exit2’)
8. If PositionVector(CurrentTimeIndex-1)==-1 and PositionVector(CurrentTimeIndex)==1 and CurrentMarketPosition==0
   8.1. Tradetype=2
   8.2. MarketEnterPrice=CurrentBarClose
   8.3. CurrentMarketPosition=-1
   8.4. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Buy’,Qty,’Enter_Long2’)

9. If PositionVector(CurrentTimeIndex-1)==-1 and PositionVector(CurrentTimeIndex)==0 and CurrentMarketPosition==-1 and TradeType==1
    9.1. CurrentMarketPosition=0
    9.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Buy’,Qty,’Short_Exit3)
10. If PositionVector(CurrentTimeIndex-1)==-1 and PositionVector(CurrentTimeIndex)==0 and CurrentMarketPosition==-1 and TradeType==2
    10.1. CurrentMarketPosition=0
    10.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Buy’,Qty,’Short_Exit4)
11. If PositionVector(CurrentTimeIndex-1)==1 and PositionVector(CurrentTimeIndex)==0 and CurrentMarketPosition==1 and TradeType==1
    11.1. CurrentMarketPosition=0
    11.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Sell’,Qty,’Long_Exit3)
12. If PositionVector(CurrentTimeIndex-1)==1 and PositionVector(CurrentTimeIndex)==0 and CurrentMarketPosition==1 and TradeType==2
    12.1. CurrentMarketPosition=0
    12.2. Insert into SignalTable (CurrentBarDate,CurrentBarTime,CurrentBarClose,’Sell’,Qty,’Long_Exit4)