PSEUDOCODE

Module: main

Purpose: To create the signals using 1 minute data file.

1. Create an object of class Trader :TraderObject
2. l_loopvar=1
3. l_OnemiuteDatamatrix=[]
4. l_iBarSize
5. l_iRangeStart=0
6. l_iRangeEnd=0
7. l_iTimeIndex=0
8. l_iTrail=0
9. l_dTrailPrice=0.0
10. l_GenerateRina=1
11. l_RunInteractive=0
12. l_iLiveSession=0
13. l_SignalsOfDay=[]
14. call m_Login(UserName,Password,DbName)
15. While(loopvar==1)
    - 15.1. Read 1 line of data for DataTable
    - 15.2. If no data read, break from loop
    - 15.3. l_iRangeEnd+=1
    - 15.4. Append line read to l_OneMinuteDataMatrix
    - 15.5. l_strDateNow=lineread(date)
    - 15.6. l_strTimeNow=lineread(time)
    - 15.7. l_dCloseNow=lineread(close)
    - 15.8. If (l_iRangeEnd-l_iRangeStart==l_iBarSize) or end of the day
        - 15.8.1 Call OHLC(OneMiuteDataMatrix[l_iRangeStart:l_iRangeEnd,:])
        - 15.8.2 l_iTimeIndex+=1
        - 15.8.3 l_iRangeStart=l_iRangeEnd
        - 15.8.3 If l_iTimeIndex>=TradingWindow
            - 15.8.3.1. PositionCalculation(CurrentBarDate,CurrentBartime, CurrentBarClsosePrice,l_iTimeIndex)
        - 15.8.4 Else

15.8.4.1 PositionVector(l_iTimeIndex-1)=0

15.8.5 If l_iTimeUnits>=2

15.8.5.1 Strategy(PositionVector, CurrentBarDate, CurrentBarClosePrice,DbTHandle,DbCursor)

15.9. If (CurrentMarketPosition==1 and l_iTrail==1 and l_dCloseNow>= l_dTrailPrice)

15.9.1 l_dTrailPrice=l_dCloseNow

15.10. Else IF (CurrentMarketPosition==1 and l_iTrail==1 and l_dCloseNow<=l_dTrailPrice-0.005*l_dTrailPrice)

15.10.1 CurrentMarketPosition=0

15.10.2 l_iTrail=0

15.10.3 l_dTrailPrice=0.0

15.10.4 Insert into SignalTable(l_straDateNow,l_strTimeNow,l_dCloseNow,’SELL’,Qty,’Long_TL_Hit’)

15.11. Else IF (CurrentMarketPosition==1 and l_iTrail==0 and l_d_CloseNow>=MarketEnterPrice+0.025*MarketEnterPrice)

15.11.1 l_iTrailPrice=l_dCloseNow

15.11.2 l_i_Trail=1

15.12. If (CurrentMarketPosition==-1 and l_iTrail==-1 and l_dCloseNow<= l_dTrailPrice)

15.12.1 l_dTrailPrice=l_dCloseNow

15.13. Else IF (CurrentMarketPosition==-1 and l_iTrail==-1 and l_dCloseNow>=l_dTrailPrice+0.005*l_dTrailPrice)

15.13.1 CurrentMarketPosition=0

15.13.2 l_iTrail=0

15.13.3 l_dTrailPrice=0.0

15.13.4 Insert into SignalTable(l_straDateNow,l_strTimeNow,l_dCloseNow,’BUY’,Qty,’Short_TL_Hit’)

15.14. Else IF (CurrentMarketPosition==-1 and l_iTrail==0 and l_d_CloseNow <=MarketEnterPrice-0.025*MarketEnterPrice)

15.14.1 l_iTrailPrice=l_dCloseNow

15.14.2 l_i_Trail=-1

15.15. If (CurrentMarketPosition==1 and CurrentClose<=MarketEnterPrice-0.025*MarketEnterPrice)

15.15.1 CurrentMarketPosition=0

15.15.2 Insert into SignalTable(l_strDateNow, l_strTimeNow,l_CloseNow, 'SELL','Qty','Long_SL')

15.16. If (CurrentMarketPosition==-1 and CurrentClose>=MarketEnterPrice-0.025*MarketEnterPrice)

15.16.1 CurrentMarketPosition=0

15.16.2 Insert into SignalTable(l_strDateNow, l_strTimeNow,l_CloseNow, 'BUY','Qty','Short_SL')

15.17. If End Of Day Reached

15.17.1 If l_iGenerateRinaCSV==1

15.17.1.1 Read l_SignalsofDay from SignalTable where date= l_strDateNow

15.17.1.2 GenerareRina(l_SignalsofDay,FileHandle)

15.17.2 If l_iRunInteractive==1

15.17.2.1 Give an option to Exit from loop

15.18. If LiveSession==1

15.18.1 Pause for 60 seconds.

15.19. End of While loop