

## **Trader without Adaptive Trailing**

1. Prerequisites:-

Data connection feed from Database (MySQL/ MariaDb ).

Python modules – MySQLdb, numpy, math, time.

2. The Input data table should have the following fields for each tick:-

- Tick\_Date
- Tick\_Time
- Open
- High
- Low
- Close

3. It creates 3 Output tables in the DB to which input data table belongs.

- OHLC table
- Position/Results table
- Signal table

It also creates a Rina CSV file in the same directory of the code.

4. The code creates the required tables if they don't exist. The code has all sql commands included in it for creating the tables if they don't exist and delete the data from the table if they exist previously.

Also, the Rina CSV file is created if it does not exists else the previous content is flushed.

5. The Output tables are as follows:-

- OHLC table: It stores the OHLC values with corresponding Date and Time for each bar formed for the period for which the code runs.
- Results Table: It contains the Date, Time and Position for each bar. The position can be 1(Long), -1(Short) and 0(Neutral).
- Signal Table: It contains the Signals to be executed. Each entry stores the information - Date, Time, Price, Type of Trade, Quantity and Remarks.
- The Rina CSV file is generated in the specified format at the end of trading session.

6. The code reads from a configuration file named 'ConfFile.txt'. The file should contain the following as specified and ordered:-

- Name of Database
- Username
- Password
- Name of Tick Data Table

- Name of Results Table
- Name of Signal Table
- Name of OHLC Table
- Rina File name
- Bar Size
- Session Close Time (Should have same format as Tick\_Time in DataTable)
- Run Start Date (Should have same format as Tick\_Time in DataTable)
- Run Stop Date (Should have same format as Tick\_Time in DataTable)