Trade Tool User Guide

# Document History

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| --- | --- | --- | --- |
| Cheng Yi | 2012/02/28 |  | V1.0 |
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# Terminology

* MF: Mid File, private text based format to store usable basic data

# System Setup

1. Download Eclipse classic
2. Install maven for eclipse: maven - <http://m2eclipse.sonatype.org/sites/m2e>
3. Install h2 database: <http://www.h2database.com/html/main.html>

# Data Setup

## Initial Setup

1. Get base data
2. Down load from <http://f10.gaotime.com/>
3. Unzip to “SH” and “SZ” folders respectively under the folder specified in the “TTConfig/BasicDataCfg/GAZXBaseInfoDir”
4. Delete all the files suffixed by “f10”
5. Get daily data
6. Using TDX, export daily date using “YY\_XXXXXX” format to the folder specified in the “TTConfig/TradingDataCfg:TEDDNoAdjustDir”
7. In order to make sure the TE selected has the basic info covered, select
8. Create/Update the ttconfig
9. Generate Market Data

tt-data/com.tt.test.type.GenerateMarketSection

1. Generate **Mid File Data** grouped by market id (“SH”, “SZ”)

tt-data/com.tt.test.tools.GenerateMidFile

1. Populate the DB by running

tt-data/com.tt.test.tools.PopulateDB

1. Start ui/

## Incremental Update

# Strategy Scripting

## Trend Strategy

### Buy Opportunity

#### Short Term Price based

##### Over Sell



Figure Over Sell Strategy

Condition: Down Range followed by an Up Range

##### Rush In



Figure Rush In Strategy

Condition: Up Range followed by an Up Range

##### Erection



Figure Erection

#### Price & Volume Up



Figure Price & Volume Up

### Sell Opportunity

#### FixedDayRate1

##### Stop Win

##### Stop Loss

##### Max Holding Day

## Compare Strategy