# Strategy class:

|  |  |  |
| --- | --- | --- |
| IN | | |
| Name: | **Description:** | **Data type:** |
| Data | Price data of the stock(s) | (List of) dataframes as retrieved from database |
| Parameters | ? | ? |
|  |  |  |
| OUT | | |
| Name: | **Description:** | **Data type:** |
| Order | The order per stock, per time point. Varies from -1 (sell max) to 1 (buy max) | Numpy array with order per time point. In case of multiple stocks, each point is also a numpy array |
| Order time | Dates corresponding to the order array | Numpy array |
| Log | Valuable other information | Dictionary |

# Backtesting class:

|  |  |  |
| --- | --- | --- |
| IN | | |
| Name: | **Description:** | **Data type:** |
| Data | See “Strategy Class” – IN | See “Strategy Class” – IN |
| Order | See “Strategy Class” – OUT | See “Strategy Class” – OUT |
| Order time | See “Strategy Class” – OUT | See “Strategy Class” – OUT |
| ? | ? | ? |
| OUT | | |
|  | Depends on which tests/performance measures were requested |  |