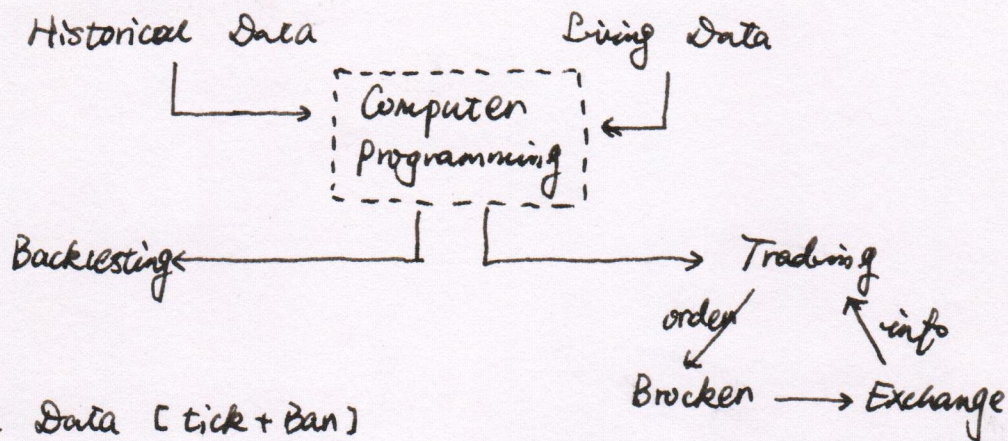


Chapter 01. The Basics of Algorithmic Trading



Historical Data [tick + Bar]

- ✓ FundDC: 20100416 ~ 20161101
- ✓ CiticPublic: 20160801 ~ 20170822
- ✓ CTPMD.

Living Data

- ✓ vnpyData: 20170001 - Now: Daily Updating
(CTP)
 - daily + minute
 - tick
 - info

- ✓ viRank: 20100416 - Now. Updating

web-scraping ⇒ China Futures Exchange

- CFFEX
- CZCE
- DCE
- SHFE

Backtesting.

- ✓ R

Trading

- ✓ C++: CTP

- ✓ Python: vnpy

⇒ ChinaFuturesTrading

Linux OS

Performance Metrics

- Sharp Ratio
- Calman
- Max Drawdown (Duration)