



# Quest in pursuit of the Golden Fleece in Forex chaos

**Argo & OANDA Case Study** 

### Overview

Alberto Santini is a dedicated OANDA client and an avid developer. He has been with OANDA since 2004 and has used OANDA's REST API to develop Argo – an open sourced trading platform, based on HTML5 technology. Argo connects directly with OANDA through the powerful API to develop trading strategies.

Learn more about Argo here: http://argo.js.org/

#### Why did you choose OANDA REST API?

**ALBERTO:** OANDA REST API was natural choice for me, because I am an OANDA customer. OANDA REST API is a perfect storm, because OANDA offers a very competitive platform, behind the scenes, with a complete interface through APIs. Rates and Events streaming as well as instruments, like CFDs, mixed with currencies are the main drivers to develop quantitative trading strategies.



Argo Platform using OANDA API

### What does the OANDA API integration achieve?

**ALBERTO:** OANDA API integration allowed me to develop applications, like Argo, suited to specific needs, generally speaking, to the customers, improving time to market. For example, Argo can integrate a statistical framework, like R, without adding technology complexity because APIs and application share the same technology layer.

## Please explain your customer segment and target.

**ALBERTO:** Quantitative traders.

fxTrade is a wonderful cockpit for the trading activity. MetaTrader is the tool to apply the trading strategies. Argo is a programmable trading box using the flexibility of OANDA REST API.

### What was your integration process?

**ALBERTO:** I created a reverse engineering of my requirements to simplify the real-time quantitative trading.

Firstly, I developed the trading strategies and then I developed a few scripts to verify the results of those strategies. Eventually, I developed an application to integrate strategies and scripts that can be embedded in a browser.

#### What features and APIs did you use?

**ALBERTO:** The coverage is quite wide. I have been using rates and event streaming and most of the other APIs to offer the following features:

- Account summary updated for each event
- Quotes and spreads list updated tick-by-tick
- Charts with different time frames updated tick-by-tick
- Market and limit orders with stop loss, take profit and trailing stop
- Trades list with current and profit updated tick-by-tick
- Orders list with distance updated tick-by-tick
- Positions summary
- Expositions summary
- Transactions history
- Economic calendar
- Execution of trading strategies as a plugin