

TDM	729.89	915.51	185.62▲25.43%	FLR	660.27	745.28	85.01▲12.88%
HUM	749.73	924.29	174.56▲23.28%	UVD	155.59	181.57	25.98▲16.70%
DMW	833.72	1004.01	170.29▲20.43%	QUV	440.55	540.21	99.66▲22.62%
YZJ	903.49	1127.46	223.97▲24.79%	HZT	285.51	344.98	59.47▲20.83%
GLY	982.07	1219.39	237.32▲24.17%	PCW	811.44	1029.66	218.22▲26.89%
VDA	113.74	143.41	29.67▲26.09%	AIK	361.77	451.39	89.62▲24.77%
UVV	468.08	535.41	67.33▲14.38%	ZJJ	858.36	994.57	136.21▲15.87%
HJS	545.49	659.05	113.56▲20.82%	RHJ	894.79	1046.68	151.89▲16.97%
EQC	566.96	664.69	97.73▲17.24%	V0V	425.08	509.95	84.87▲19.97%

PPJ	912.63	1038.36	125.73▲13.78%	ZBK	391.59	491.48	99.89▲25.51%
UAQ	1309.55	1655.62	346.07▲26.43%	BNY	969.21	1130.65	161.44▲16.66%
DAQ	1295.17	1641.66	346.49▲26.75%	SDM	735.44	913.39	177.95▲24.20%
BNB	654.33	775.84	121.51▲18.57%	TDQ	1223.91	1515.32	291.41▲23.86%

ALGORITHMIC TRADING



WITH

QUANTCONNECT

MAN V BOT



WHICH IS BETTER?

WHAT IS THE DIFFERENCE?

IT COMES DOWN TO...





EMOTIONS

VS



LOGIC

HUMANS ARE EMOTIONAL



MACHINES ARE NOT



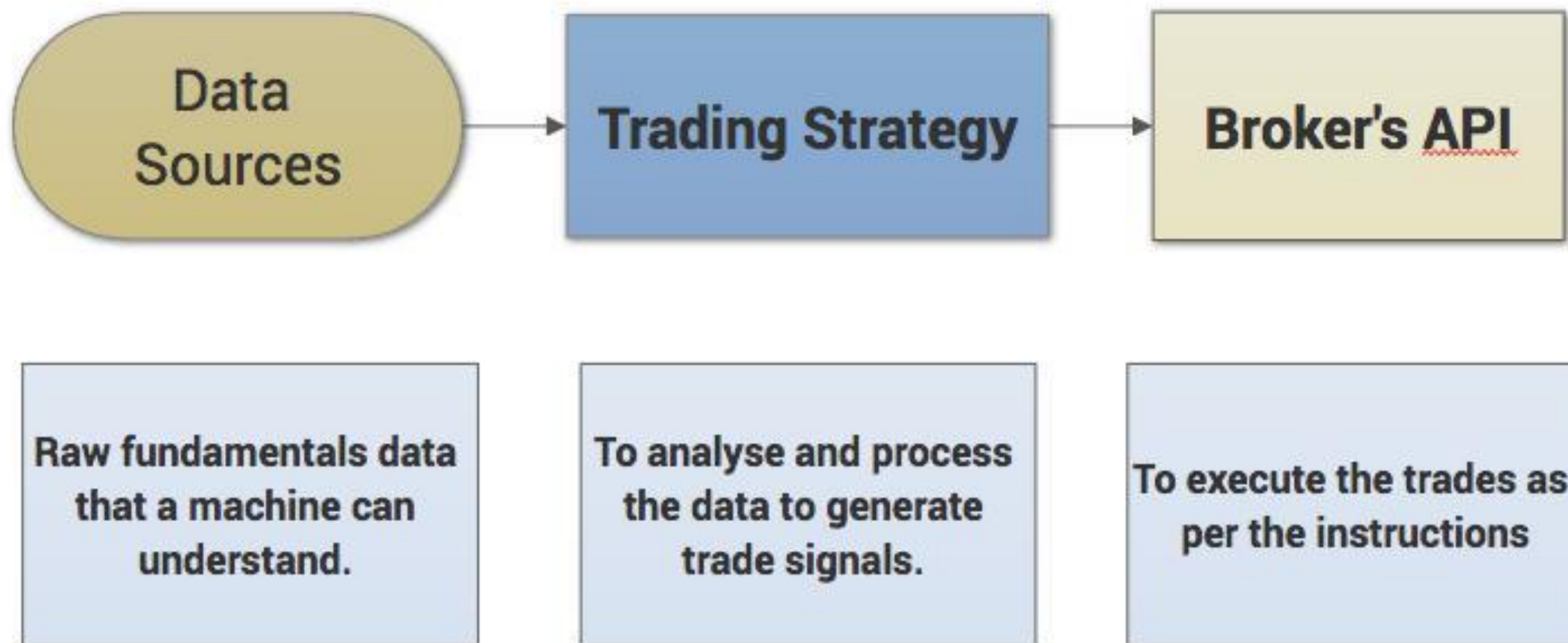
CAN WE REMOVE EMOTIONS FROM TRADING?





WITH ALGOS WE CAN

Algorithmic Trading in a Nutshell



Can our algorithm beat the market by purchasing crypto
when the price exceeds the models
forecasted price?



RESEARCH QUESTION

THE TREND... IS YOUR FRIEND

Buy

Sell

Buy

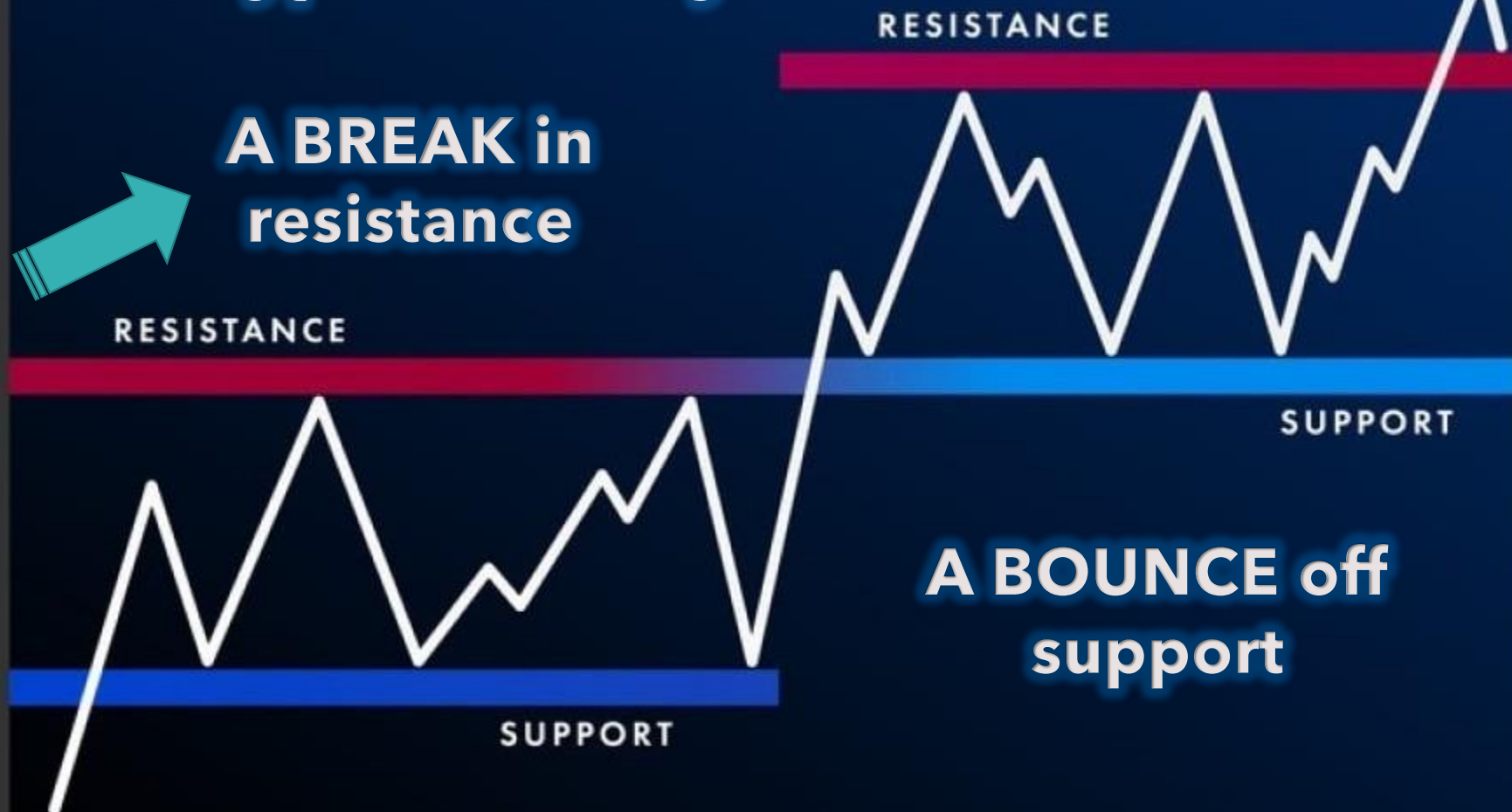
Sell



TREND TRADING - trading style that attempts to capture gains through the analysis of an asset's momentum in a particular direction.

HOW DO WE ENTER OUR POSITIONS?

Two types of Entry Points



BY TRAINING THE ALGO TO ENTER A POSITION

WHEN THE PRICE IS **HIGHER** THAN THE PREDICTION...

IT'S SIMILAR TO ENTERING ON A **BREAK** OF

RESISTANCE.

HOW DO WE EXIT OUR POSITIONS?

BY TRAINING THE ALGO TO EXIT A POSITION
WHEN THE PRICE IS LOWER THAN THE PREDICTION
IT'S SIMILAR TO EXITING ON A BREAK OF
SUPPORT

**CUT YOUR
LOSSES
SHORT
AND LET
YOUR
WINNERS
RUN.**

A COMMON TRADING STRATEGY...

BECOMES AUTOMATED



NOT ALL ALGOS ARE CREATED EQUAL

What affects Algorithmic Trading?



Speed



Bandwidth



Distance



Colocation



Strategy

TUNING THE CODE

TUNING THE MODEL IN A RESEARCH NOTEBOOK

ADJUSTING THE WEIGHT'S LOGIC

ADJUSTING THE TIME WE LOOK BACK

ADDING INDICATORS

ADJUSTING THE WINDOW

ADDING MORE/DIFFERENT ASSETS

**THANK
YOU!**

