

|  |  |
| --- | --- |
| **Branch/Semester** | MSc. IT (Fintech) / III |
| **Subject Name:** | AlgoTrading using Python |
| **Subject Code:** | 05MF0306 |
| **Assignment:** | Assignment No. 1 |
| **Date:** | 5th June 2025 |
| **Faculty Name:** | Prof. Abhishek Chauhan |

|  |  |
| --- | --- |
| **1.** | Backtesting a Simple Trading Strategy: Implement a basic moving average crossover strategy using Python. |
| **2.** | Understanding Market Microstructure: Analyze market orders, bidask spreads, and slippage using real trading data. |