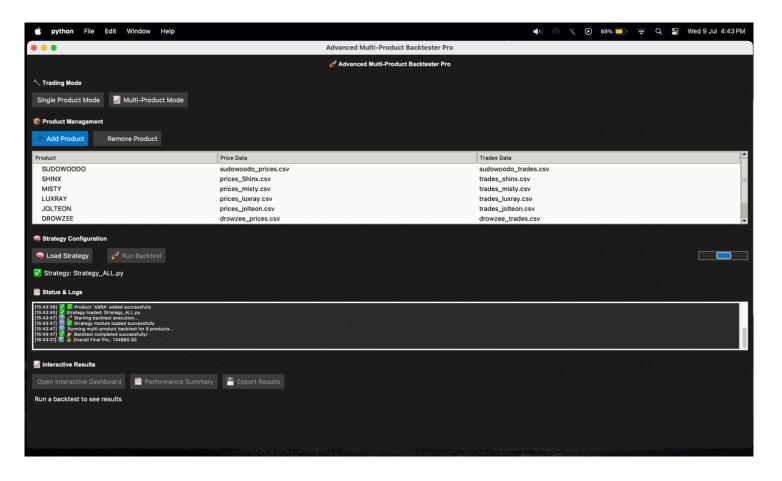
Final Result of the backtesting:



Strategy I chose to get this profit:

- After analyzing all the products using pandas, matplot, bid_price was visibly less than the ask_price over 10000 timestamps.
- Therefore, z-score, mean inversion strategies felt useless.
- I used momentum method to buy/sell orders in order to make this profit.