

Settings for the Trading (AlphaBoom_HKUST)

Team profile

Team Name	AlphaBoom
University	The Hong Kong University of Science and Technology (HKUST)
Team Members	LIU, Dingdong
	FENG, Xinyu
	ZHOU, Shixu
	FENG, Jinglong

Settings

Name	Details	Name	Details	Name	Details
Initial Capital:	100000.0	Base Currency:	USD	Leverage:	5.0
Data Interval:	1 day	Start Date:	2015-01	End Date:	2019-12
Strategy Name:	final result vf	Enable Short Sell:	True	Trade Cost:	0.0

Name	Details
Instrument(s):	ETXEUR, GRXEUR, HKXHKD, NSXUSD, SPXUSD, US2000USD, US30USD, CORNUSD, NATGASUSD, SOYBNUUSD, SUGARUSD, WHEATUSD, WTIUSD, XAGEUR, XAUEUR, XAUUSD, XAUXAG, XCUUSD, XPTUSD, XPDUSD, EURUSD
UserID	b5633e1998
RunTimeID	20210116_141603_884000
Strategy Script	The file script.py in this document

Changes in Strategy

listed in details in the file changes.pdf