Xie jing: CCI strategy:

Wang jue: MACD ISI

Wang wei: MACD ADX

Hu Fangzheng:

**Implement pair-trading strategy**

**Evaluate sample strategy**

Evaluated by the number of series which produce a satisfied PD ratio (>= -2)

**Choose the best one**

The performance might not be robust since even the random and fixed strategy could produce result which looks promising.

However, we still choose one as starting point. **Simple limit** is selected since it gives satisfied result and contain more potential to be modified.

**Data analysis**

Volatility:

**Develop my own idea**

Advanced limit order