

Project Description – Backtesting Engine

This code represents the work my partner and I did in Java while working on Aquantis Capital Management. The files form a backtesting engine that can easily set up and backtest end of day algorithmic trading strategies.

The main backtesting file is called “MultiThreaded_BackTester.java”.

I spent a lot of time researching and coding risk metrics. Those are primarily deployed in “Risk.java” and “Sharpe.java”.