The Wall Street Club Inductions – Quant and Analytics Team Task

The Quant and Analytics team at The Wall Street Club, BITS Pilani Hyderabad, welcomes the applicants to embark on their first task - creating a stock portfolio based on historical price movements and technical indicators. This task is designed to provide applicants with hands-on experience in quantitative analysis in the financial markets, using Python as the primary tool.

Task Overview

Below is a comprehensive dataset containing the stock price movements of 10-12 diverse stocks over the past year. This dataset includes information such as open price, closing price, trading volume, and adjusted closing price.

The task is to apply your quantitative analysis skills to select the top 3-4 stocks from this dataset using comparative analysis using various Quantitative methods and indicators.

[Click here for the Dataset.]

Stock Selection Criteria:

To make your stock selections, you are encouraged to utilise various quantitative methods. You can focus on any of the following indicators:

- Historical price performance
- Moving averages (SMA and EMA)
- Trading volumes - on - Balance Volume (OBV)
- Stochastic Oscillator - Using a %K line is mandatory for a Stochastic Oscillator.

Use at least two of the above technical indicators in combination to select the final 3-4 stocks. (Brownie points for using more).

We encourage you to acquire a foundational understanding of these indicators before attempting to build, apply and utilize them in your Python file.

Deadline: 11:59 PM, 17th September 2023

Final Submission

Upon completing your analysis, present your findings in the form of a concise presentation consisting of no more than seven slides. Alongside your presentation, attach the Python code file containing your analysis. Attach both of them in the google form sent on the email containing this file.

Good luck!