

**Momentum Trading Algorithm**

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*“Buy Low, Sell Lower”*

A Project Completed by the Trading Team in conjunction with

**The University of Western Australia**

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**1. Introduction**

1.1 Momentum definition

**2. Algorithm Selection**

1.1 Momentum definition

**3. Algorithm Performance**

1.1 Momentum definition

**4. Coin Performance**

1.1 Momentum definition

**4. Summary and Results**

1.1 Momentum definition

Quantitative Finance Momentum Trading 2021

“Buy Low Sell Lower” – Kane Alexander, Angus Jackson, Jake Lyell