



WSC Induction Project

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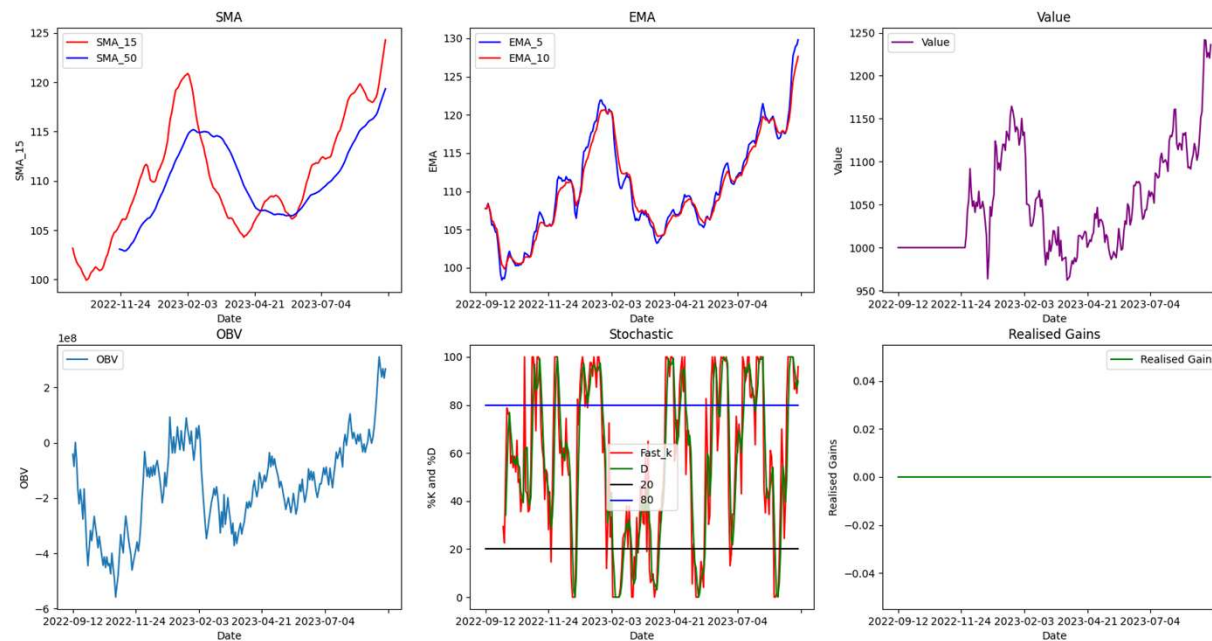
Indicators used:

- Simple Moving Average over 15 and 50 days (SMA 15 and SMA 50)
- On Balance Volume (OBV)
- Stochastic Oscillator(%K)

Algorithm:

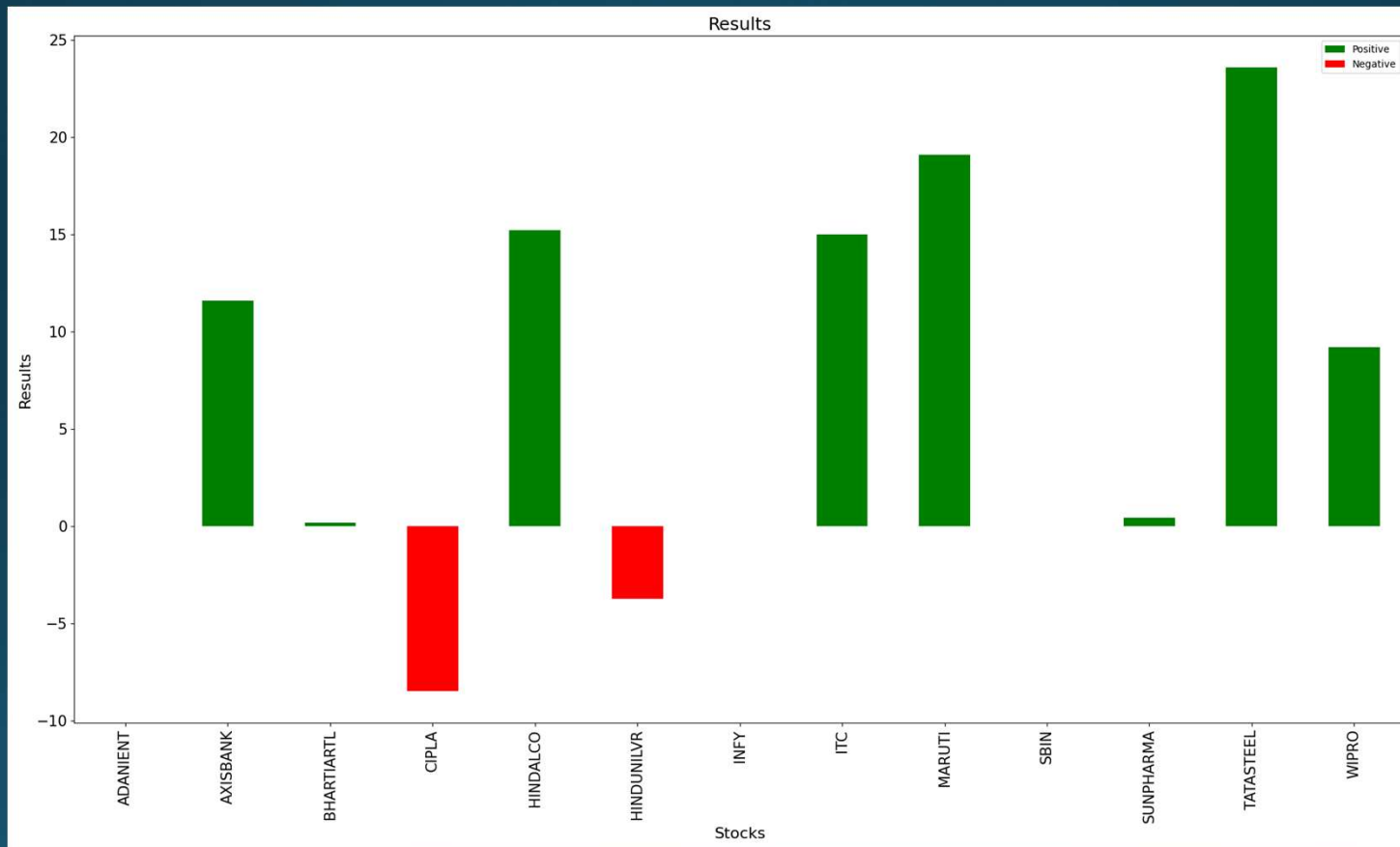
- Buy when the %K line crosses above 20% and OBV is moving up and the close is above SMA 50 and SMA 15
- Sell when the %K line crosses below 80% and OBV is moving down and the close is below SMA 50 and SMA 15
- Any profit made is reinvested in the stock
- Initial amount was 1000 Rs

Example : Tata Steel



Realised Gains are zero as sell conditions have not been met in the given time frame, positions are long positions

Results



Best Performing Stocks:

Best Stocks	Profit Percentage
TATASTEEL	23.609799
MARUTI	19.089127
HINDALCO	15.234701
ITC	14.988954

Worst Stocks	Loss Percentage
ADANIENT	0.000000 (Not traded)
INFY	0.000000 (Not traded)
SBIN	0.000000 (Not traded)
HINDUNILVR	-3.742152
CIPLA	-8.509122

Appendix

- Other algorithms implemented and tested:
- Buying when close is less than SMA 15 and selling when close is greater than SMA 15
- Using EMA 10 instead of SMA 15
- Buying when OBV increases and selling when OBV decreases independent of other factors
- Using %D line (average of %K over the last three trading days) instead of %K
- Various combinations of the above indicators