I used **Bollinger Bands** trading strategy. Bollinger bands are a technical indicator showing trend lines plotted above and below simple moving averages of a given stock.

For each of the 10 stocks, I calculated simple moving average and upper and lower Bollinger bands in a window of size **win.**

This allowed me to observe the volatility of a stock over a period of time.

Using the price of stock, upper and lower bands, the trade signal is determined as follows:

On trying for different values of **win,** the best result came for win = 30, with **sharpe ratio ~= 0.5**