Submission Dashboard

Problem Statement for ROUND 2

Mandatory Backtest settings:

- Dataset : NSE
- Starting Capital: 1000000
- Start Date: January 1, 2018
- End Date: December 31, 2022
- Shorting is allowed: Yes

Build a trading strategy of your choice either in no-code or python builder and backtest it to achieve the highest score in the leaderboard.

The Scoring Function

$$\text{score} = 0.2\,(\text{sharpe ratio}) + 0.2\left(\frac{\text{cummulative return}}{100}\right) + 0.1\left(\frac{\text{annual return}}{100}\right)$$
$$-0.25\left(\frac{\text{annual volatility}}{100}\right) - 0.25\left(\frac{\text{max drawdown}}{100}\right)$$

N.B: Make sure to only use the above backtesting setting else your submission will not be considered. We will be verifying your submissions