Team members : Ryan Chamayrac, Andrea Tombarel, Martin Vantalon

Algorithm language : Python with pyti library

Indicators used :

* Exponential Moving Average
* Simple Moving Average
* Relative Strength Index

Trading strategy details :

We use several moving averages to determine a trend: a fast exponential moving average on 5 period, a slower exponential moving average on 75 period and simple moving average on 20 period. When the simple moving average is below last closed price and the fast exponential moving average is higher than the slow one, we are on an upper trend, and we use the relative strength index to determine if the strength is enough to make a signal for a buy order. And when the simple moving average is higher last closed price and the fast exponential moving average is below than the slow one, we are on a down trend.