

A dark, grayscale background image showing a person's hands interacting with a smartphone. One hand is holding the phone, while the other hand's index finger is touching the screen. The image is dimly lit, with the hands and phone being the primary light sources.

Stonks Algothon 2021

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Strategy

Mean Reversion:

- 8-Day Moving Average
- Z-Score



RESULTS

- 01 Daily Mean Profit Loss: \$6,583
- 02 Daily Returns: 1.044%
- 03 Sharpe Ratio: 37.43
- 04 Volume Traded: 31,533,414

Future Improvements



Market Consideration

Determine trends between individual stocks and the market.



Momentum Analysis

Analyse current trend of stocks and determine the impact of momentum.