The strategy is to use Relative Strength Index(RSI) as basis for executing trades, which in turn is based on Exponential Moving Averages(EMA).

In this strategy, RSI is used to determine whether to execute trades based on well accepted rules of considering markets with RSI > 70 to be overbought, and markets with RSI < 30 to be oversold. We also use the standard period for RSI calculation to be = 14days.

We buy stocks with all available capital, when RSI moves from value above 30 to value below 30, while we sell our complete portfolio of the stock when RSI moves from value less than 70 to value above 70.

Note: We buy only after a sell signal has been generated after the previous buy signal, to ensure we stay within our capital limit.

We calculate our net profit/loss through checking closing prices at the points where the value of ‘Current Position’ changes.

**Parameters**:

Total number of Buy(Entry) signals generated = 5

Total number of Sell (Exit) signals generated = 5

Total number of trades executed (with timestamp) = 10

2016-06-28 buy

2016-08-01 sell

2016-09-08 buy

2017-05-18 sell

2018-10-26 buy

2019-02-04 sell

2019-09-23 buy

2019-10-30 sell

2020-03-12 buy

2020-07-06 sell

Total Strategy Profit = 70283.0 (70.283%)

Benchmark Profit = 70287.25539701834 (70.287%)

Each Trade was successful (can be seen in graph in colab)