

MIS4321

**Computational Finance and
Algorithmic Trading**

Fall 2025

Lecture #13

Example of Event Driven Signals

If price > threshold → Sell

If price < threshold → Buy

If percentChange > threshold → Sell

If percentChange < threshold → Buy

If 24h_volume > threshold → Buy or sell

If price1/price2 > threshold → sell pair1 buy pair2

If weightedAvgPrice > price --> buy

If weightedAvgPrice < price --> sell

<https://developers.binance.com/docs/alpha/market-data/general-info>

Next week

- **Trading Strategy Implementation**

Thank you for your participation 😊