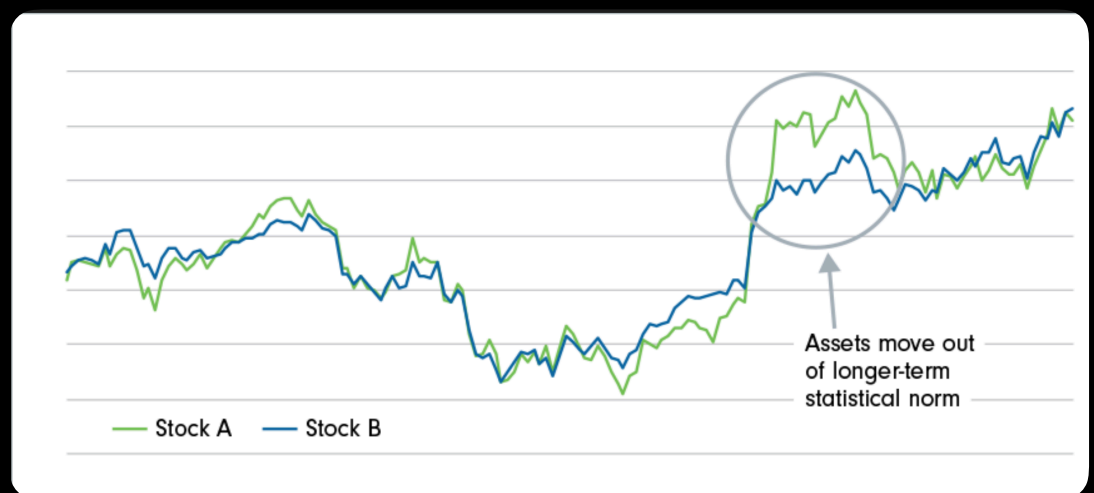
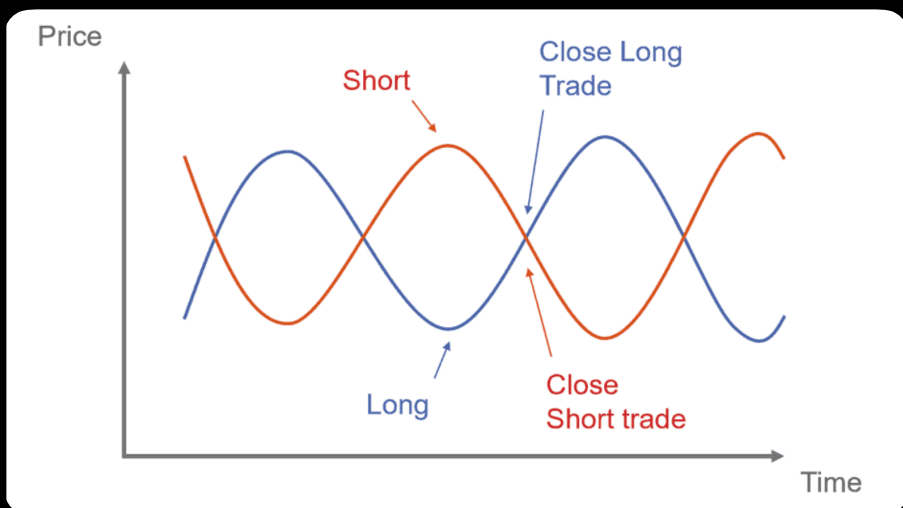


General Project Overview

Trading Algorithm

Algorithm functionality :



Key trading algorithm features

- Track moving average of 2 tickers (KO & PEP)
- Track the spread of the two tickers
- Track the deviation of the tickers from the moving average
- Look for entry signals
- Trading logic
- Risk Management
- Success Metrics

1st Week:

Goal for week 1: Get Started on trading algorithm

Tasks

- A) Get ticker data for specified time period into pandas df
- B) Make function to calculate moving average of a ticker
- C) Get started on trading logic (sell when $A > MA$ buy when $A < MA$)
- E) Start working on functions for calculating the spread
- D) Start working on functions to track portfolio performance metrics