

# Modified Short Straddle Strategy

## The Assignment

Prepare a modified short straddle strategy based on certain conditions and requirements as provided by the client.

## Our Solution

We did Backtesting of the Strategy.

Implementation of the Strategy on Interactive Brokers platform

Multiple testing to make sure the code doesn't break anywhere.

## Takeaways for the Client

The client received an automated strategy which makes decisions and executes them without any human intervention.  
Also the client received a detailed information about the metrics of the strategy like the Sharpe Ratio, Drawdown, CAGR( all these were based on one year of data.)

### ASSIGNMENT DETAILS

- ▲ SECTOR  
ALGORITHMIC TRADING
- ▲ GEOGRAPHY  
INDIA
- ▲ PROJECT DURATION  
2 weeks