

Project Requirement:

Your team's project is developing a long-only trading strategy for the ETF described below.

- 1- Investment horizon in one day, i.e., to buy at the open and to exit the position not later than the close of that day
- 2- The strategy or strategies should have take-profit and stop-loss limits.
- 3- Deliverable is:
 - a) A short report describing your methodology and its results
 - b) In-sample and out-of-sample performance
 - c) Python code

