

2CentsCapital – Quant Task

Task Title:

Development of 3 Alphas and Implementation Funnel

Objective:

Develop three unique alpha strategies using the provided dataset and document the complete process from ideation to live implementation.

Key Deliverables:

- **Three Alpha Strategies:**
 - **Selection:** Choose and develop three alphas based on your preferred methodologies. Document the hypothesis and market inefficiency each alpha targets.
 - **Backtesting:** Backtest each alpha on the provided dataset against the benchmark, validating performance with key metrics.
 - **Optimization:** Implement techniques to enhance alpha performance.
 - **Risk Management & Trade Management Models :** Implement risk management & trade management models to enhance the performance better
 - **Complete Tear Sheet:** Generate the complete tear sheet with documents from ideation to implementation.
 - **Live Implementation:** Connect the strategy to the broker of your choice
- **Supporting Documentation:**
 - **Code:** Submit well-documented, modular, and scalable code.
 - **Report:** A comprehensive document summarizing the entire funnel.

Dataset:

- Provided in the zip folder. Ensure its consistent use across all alphas.

Evaluation Criteria:

- Effectiveness of the alphas.
- Depth of research and clarity in development.
- Code quality and robustness.