

CTE Phase 1 Assignment

The phase 1 assignment is a very open ended one. Create and backtest a trading strategy of your own. You have gone through several basic technical indicators and have also learnt how to backtest them. Your assignment is to come up with your own trading strategy (can be a combination of several technical indicators, a research paper implementation, anything that you like). Feel free to use any library that you may want to. After this, you need to backtest this trading strategy on any 1 US stock and 1 Indian stock between the period of 2013-2018(Take any month and date). Make sure to include a profit and loss graph at the end.

Deadline: March 10, 2021 (Can be extended for a special case)

For any doubts, firstly remember Google is your best friend. Besides this feel free to contact me at 9654423981 or just post on the CTE group.