Team members

- Arthur LE BRETON
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Algorithm language:

Python 3.6.8

Indicators used:

• Bollinger bands

Trading strategy details:

After basic initialization, our program starts a thread per currency get on FXCM, each one of them will be able to trade one position at the time. To calculate the investments, we use the Bollinger bands at different scales, if the probability to win money is reasonable, we will invest the default rate multiplied by the probability to win some money.

We invite you to look at algorithm.png for more specific details.