



Technical Board
IIT Guwahati



The Trading Strategy Competition



GC Points – 300

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12 Ho Contact Details Title!

Shrey Jain

+91-8003825647

feciitg@gmail.com

“Trading is the mother of all my wealth. That’s where I get all the money to invest.”

- Rakesh Jhunjhunwala

Procedure of the competition :-

- 1) Every hostel group must consist 3-4 members (atleast one first yearite compulsory). They will be allotted a publicly-listed company from NSE. The participants will study how the company’s share has behaved during the period starting from 1st April 2015 to 31st March 2017.

- 2) The competition is divided into 2 parts :
 - (i) In the first part, the participants will find and code an existing trading strategy, which when applied to the allotted company’s share price, maximizes the return during the period.
 - (ii) In the second part, the participants will have to enhance the trading strategy chosen in the first part by adding some more constraints to the code and explain the constraints to show the improvement in performance of the strategy.

- 3) Judging Criterion: Each of the two parts have equal contribution to the total score.
 - (I) Scores for the first part will depend on the following points:
 - (A) Return generated by implementing the chosen Trading Strategy.
 - (B) Explanation on why the trading strategy chosen had better performance compared to other trading strategies.
 - (II) Scores for the second part will depend on the following points:
 - (A) Identification of the enhancements which could be done with the trading strategy chosen in the first part.
 - (B) Improvement in the performance generated after adding the constraints.

- 4) Submission Format : In the form of code (preferably in python), with explanation of the code mentioned in comments along with a word file for any other explanations and reasons. They must be submitted before 23:59 on 10th October, 2018 to feciitg@gmail.com .