

For this problem set, you have following data:

1. Price of Natural Gas futures for the nearest expiry *NG1*, and next expiry futures *NG2*, (both tradable instruments on the exchange)
2. Natural gas inventory data (inventory held of Natural gas commodity)
3. Market participants positioning data (positioning in natural gas futures)
4. heating degree days and cooling degree days (weather data)

Your task is to analyse this data and:

1. Present any features that you find in the given data that might be useful to build a trading strategy, and how you came about them. You can combine the datasets to come up with meaningful functions or logics that can be used as part of the strategy.
2. Devise and implement a trading strategy in the Natural gas futures, whose prices are provided here. You can experiment with different ideas/ models/ indicators put together as a strategy. If you have a code to attach, please attach it in a zip file.