**Company**: **Fidessa** 

**Core challenge – quantative aspects**

*The challenge will be to develop a simple high frequency trading strategy using quote data provided to trade Oil futures. A week trading signal can be generated from tick by tick quote data, which gives a small window of opportunity to trade.*

**Core challenge – qualitative aspects**

*Defining which fields give the most importance to the trading signal, and which if any addition generated fields might improve the signal generated.*

**Extension challenge**

*The development of charts (or animations of charts) showing the price prediction against prices on a tick by tick basis.*

*Other technical indicators might also be added to improve signal strength (RSI for example)*

**How to access data**

*The data set includes the following files:*

*CL\_20161207\_100000rows.csv – First 100000 rows of CL\_20161207.csv*

*CL\_20161207.csv – Full data set between 20161207 08:30 and 20161207 10:29*

*CL\_20161206\_100000rows.csv – First 100000 rows of CL\_20161206.csv*

*CL\_20161206.csv - Full data set between 20161206 08:30 and 20161206 10:29*

*CL\_20161205\_100000rows.csv – First 100000 rows of CL\_20161205.csv*

*CL\_20161205.csv - Full data set between 20161205 08:30 and 20161205 10:29*

**These will be provided on a memory stick.**

**Hints and tips**

*"*[*Active Learning in Trading Algorithms*](https://www.slideshare.net/Quantopian/active-learning-in-trading-algorithms-by-david-fellah-head-of-the-emea-linear-quant-research-group-at-jp-morgan/1)*" by David Fellah, Head of the EMEA Linear Quant Research group at J.P. Morgan - Slides will be provided on the memory stick*