Project

Two sets of data are providing to you – one of 2 years of hourly prices for Gold (2014 -2015) and one of 1+ year of hourly prices for UsdJpy (2016). Also were provided to you a time-matching set of positioning of some trading population active with these instruments.

The goal of this project is to come up a trading strategy for each of these assets. The only constraint is that each strategy is traded w/ respect of each instrument and set of hourly prices. You can us as input to your alpha-generating method the provided sets of prices and positions, one or the other, or both or any other input data set.

Assume you are a market taker

Be creative – I will reward trying hard .

Do not forget to offer stats on your strategy as we have studied (including B/O spread impact on your perf and a calculation of daily99 VAR on your last open position).

Do provide a description of your strategy.