Internship Interview Question

Using any language but preferably python, please solve/write out the program for these questions: (Time allotted: 90 minute)

1) Given Commodity data for two commodities AG and RB. Which one of these commodities data will you use and why?
2) For the chosen commodity:
    a. Please create a time series for that period with frequency increments of 500ms.
    b. Merge the commodity data and eliminate weekends and hours of non trade.
    c. Fill the NaN with previous data.

3) With the given data, resample the data into 1) 1minute intervals and 2) 30min intervals.

4) With the 1 minute interval data. Conduct a dual moving average crossover strategy with one MA(5) and one MA(15)
    a. Identify crossover as a Buy if MA(5) crosses above MA(15)
    b. Identify crossover as Sell if MA(5) crosses below MA(15)

Bonus

5) Calculate results: PNL, sharpe ratio, calmar ratio, max drawdown