

What's Next?

Market Data Analytics using MQD and WorkFlow Engine Assessment

- **Market Assessment Requirements 40%**
- **Written Exam 60%**

* You need to get 60% to pass this training

Market Assessment Requirements --- Due April 27, 2018

Please Work Independently for the Assessment

1. Set up 1 market assigned --- check the JIRA ticket assigned to you
2. Generate 6 months of data and display on MQD QA website --- 2017Jan01 - 2017Jun30
3. Collect the **market events** for the 6 months
4. Only set up the dependency and QAed the results for the following metrics
 - Daily stats
 - Quoted Spread
 - Effective Spread
 - Variance ratio
 - Daily adjusted return
5. Create a new metric on MQD Analytics using Jupyter notebook -- Create rolling 5 days adjusted return metric and plot a graph using the 6 month market data you generated

Written Exam Paper Structure --- April 30, 2018 @ 3pm

- 30 MC (1 mark each, more than 1 answer can be applied)
- 3 Short Answer Questions (10 marks each)
- Closed book
- 2 hours