**Data Description**

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| **Feature** | **Description** |
| **timestamp** | All timestamps are returned as second Unix timestamps (the number of seconds elapsed since 1970-01-01 00:00:00.000 UTC). Timestamps in this dataset are multiple of 60, indicating minute-by-minute |
| **Asset\_ID** | The asset ID corresponding to one of the cryptocurrencies (e.g. Asset\_ID = 1 for Bitcoin). The mapping from Asset\_ID to crypto asset is contained in asset\_details.csv. |
| **Count** | Total number of trades in the time interval (last minute). |
| **Open** | Opening price of the time interval (in USD). |
| **High** | Highest price reached during time interval (in USD). |
| **Low** | Lowest price reached during time interval (in USD). |
| **Close** | Closing price of the time interval (in USD). |
| **Volume** | Quantity of asset bought or sold, displayed in base currency USD. |
| **VWAP** | The average price of the asset over the time interval, weighted by volume. VWAP is an aggregated form of trade data. |
| **Target** | Residual log-returns for the asset over a 15 minute horizon. |

The first two columns define the time and asset indexes for this data row. The 6 middle columns are feature columns with the trading data for this asset and minute in time. The last column is the prediction target.

Submissions are evaluated based on the RMSE – the lower the score the better.

You will get an error if you submission includes nulls or infinities.