Set opportunity in motion.

Bank of America Merrill Lynch – Technology Optimisation Challenge

Win an iPad 2

Write pseudo code in a Java like language for a program to monitor the price of 20 commodities over the course of a day (8am - 4:30pm) reporting the highest, lowest, average, opening, closing, and overall change in price for each commodity at the end of the day. The market data where the information is read from is updated at intervals of 0.5 - 1 m/s.

Write code that will:

    i)   Return the most accurate average value for each commodity

    ii)   Have the smallest memory footprint while it is running

    iii)   Take up the smallest percentage of processor time possible at any given moment

Submit your idea of the optimum balance of accuracy, memory footprint and processor usage, providing a commentary of how this could be scaled by a factor of 10 and adjusted to handle ten markets.

Please email submissions as .pdf or .doc attachment with a subject of **"Oxford Optimisation Challenge"** to campus_tech_ops_risk_cfo@baml.com by the **11th of November.**

Marks will be awarded for readability and originality of the approach used, as well as how well the solution meets the requirements.

First prize is an iPad 2 which will be awarded to the winner in November.