

XSOR Capital

UniPD Data Science Internships



About us

XSOR Capital is a *alternative investment boutique* headquartered in London and founded in 2019

We seek to *generate alpha* from the behaviour of the market such as dislocations and tactically acts upon it

Our strategies are based on fundamentals or on systematic signals and are empowered by the most *innovative technological resources*

Where do we fit

The best category we fit in is *Opportunity Targeting*.

The key to a portfolio to succeed the test of time is a *balanced diversification* over the long-term.

We focus on a wider range of *highly liquid and regulated* instruments across currencies, fixed income equity indexes and commodities.

We *quantitative strategies and discretionary investing* to bet on Macroeconomic trends and market dislocations.

Discretionary Investing

XSOR Capital established its footprint around Macro Trading based on fundamentals, global money dynamics, monetary interventions and geopolitical events.

→ Deep market analysis to build a *trading view*;

→ On-going monitoring of data released and *market catalysts* to reassess the view and act upon it.

Quantitative Strategies

XSOR Capital has a team of young quant analysts actively working on the design and deployment of *automatic trading strategies*, by leveraging state-of-the-art *Machine Learning and data analysis* techniques.

- Machine Learning models for time series forecasting;
- Time Series Analysis of Financial Markets data;
- Real time trade management by means of Trading Platforms' APIs.

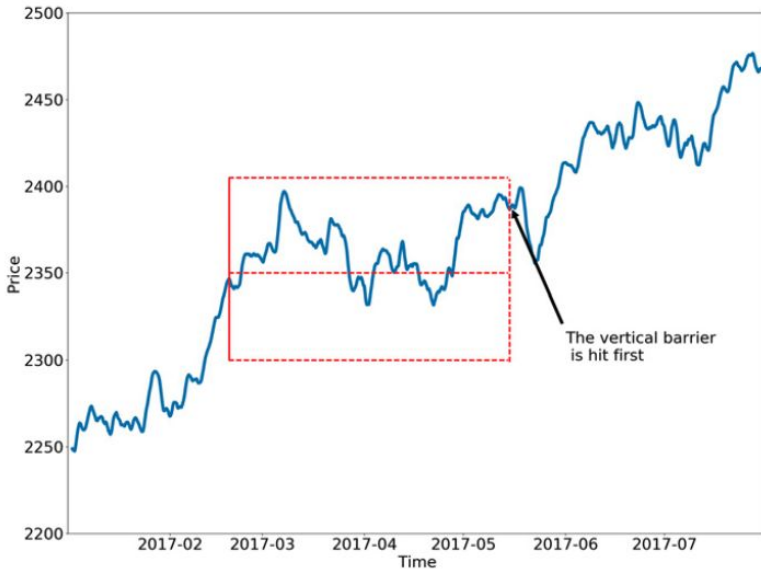
The Team

- **Portfolio Management:** Professionals with extensive experience as book runners and market makers within leading investment banks;
- **Quantitative Research:** team of young quant analysts from the main European Universities with background in Physics, Math and data analysis;
- **Infrastructure:** remote IT services relying on cloud-based solutions, to maintain a flexible yet highly performant structure;
- **The Satellites:** reliable network of industry professionals and independent Strategists, Economists or Political Analysts.

Opportunities



Internship Projects



Volume-based Strategy:

- *Tick-by-tick data* is a type of *non-aggregated* financial data that records every transaction in the financial market;
- Exploit the *predictive power of trading volumes* to acquire valuable insights into market dynamics;

Your contribution would include:

- Fine-tuning of *ML model*: labels and features engineering to maximize learning;
- Optimization of *trading management*: individuate optimal risk and profit factors.

Internship Projects



Price-based Strategy:

- *Candlestick data* is an *aggregated* representation that provides insights into market trends;
- Exploit *technical analysis indicators* and *price patterns* for trend identification and prediction.

The project focuses on:

- Price pattern analysis for trend identification;
- *Trading management*: automate trade management by leveraging insights from candlestick data.

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