Problem Statement

The data consists of ten stocks with their respective attributes from 10, Feb 2014 (t_1) to 10, Feb 2016 (t_e). Suppose you are given a sum of 10,00,000 INR and as a trader you have to maximize your returns for the given ten stocks. Participants can update data from end date i.e. t_e to the submission date (t_s) from NSE's website. Given this data one should model and predict. Trader exits his position on t_{s+10}. Hence participants have to maximize the returns of the portfolio for t_{s+10}.

Assumption:

1. Transaction cost is 0.
2. The percentage of stocks in the portfolio does not change over time (i.e t_s to t_{s+10}).
3. Order of the stocks always gets executed at a given price.

Note:

1. Participants can use other stock specific attributes in their model such as (large cap, mid cap, small cap) etc.
2. Submission should consists of model, code, prediction, percentage of stocks in a portfolio, number of shares of each stock in a portfolio.