

I would say to keep in mind you want to optimize your payment. You are evaluated on the Spearman Rank Correlation between your predictions and the live data. So train your models with whatever metric you want, but in the end, check how well they do on spearman :-).

For calculating feature exposure:

Calculate the pearson correlation between feature 1 and your predictions, between feature 2 and your predictions, ... ..., between feature 310 and your predictions.

Take the standard deviation over that list of pearson correlations and you have your feature exposure.