

Submission Instructions

- You have received two test data sets, named data set 1 and data set 2. Each consists of price and macro data.
- Run your strategy on both data sets and save the resulting positions for the entire period to two files, named
 - **positions1_{YourTeamName}.csv**
 - **positions2_{YourTeamName}.csv**
- File format for positions of your strategy:
 - CSV file format (same as input data)
 - Column names: traded instruments
 - Index: date of position
- If you are using Python pandas.DataFrame.to_csv will produce the right format by default.
- The date convention is that your position at date t should only use data until and including t-1; it is important that you abide by this convention.
- Pack the positions files and your code into a .zip archive called **results_{YourTeamName}.zip**
- Email the zip file to hackathon@lynxhedge.se