TASKs

**For single assets RANK:**

1. **RANK one every time**

INPUT: assets’ price

TASK: we calculate every asset’s return for the next day, and then rank, choose the TOP 10 assets.

INDEX: assets’ return (price growth)

OUTPUT: TOP 10 assets

1. **RANK next six months**

INPUT: assets’ price

TASK: we calculate every asset’s return(using the last six months’ return), hold for six months, and predict

INDEX: assets’ return (price growth)

OUTPUT: TOP 10 assets

**Questions:**

Do we need to use average return of the last six months? If we use the average data, then we will lose many inofrmation **OR**

Do we need to use every day’s price as input in the last six months, and predict the next day’s reutrn ,choose TOP10 and then hold for another six months.

**And is our data daily or monthly?**