

## Annex

### 1 Results using 'Day+0' strategy and model trained with returns

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Starting to add data
2019-07-02, [SNES] BUY CREATE, 20.10
2019-07-02, [STT] BUY CREATE, 55.82
2019-07-02, [NHEL] BUY CREATE, 8.76
2019-07-02, [SLB] BUY CREATE, 165.07
2019-07-02, [DD] BUY CREATE, 0.31
2019-07-02, [AMTB] BUY CREATE, 132.43
2019-07-02, [PINC] BUY CREATE, 38.91
2019-07-02, [AMZN] BUY CREATE, 1934.31
2019-07-02, [CETX] BUY CREATE, 0.05
2019-07-02, [EVOP] BUY CREATE, 4.44
2019-07-02, [MACE] BUY CREATE, 0.02
2019-07-02, [TSLA] SELL CREATE, 44.91
2019-07-02, [PMD] SELL CREATE, 13.71
2019-07-02, [CORR] SELL CREATE, 28.71
2019-07-02, [RTRR] SELL CREATE, 35.43
2019-07-02, [DOMO] SELL CREATE, 17.06
2019-07-02, [DRRX] SELL CREATE, 2.59
2019-07-02, [GAIN] SELL CREATE, 11.21
2019-07-02, [SMMF] SELL CREATE, 21.70
2019-07-02, [CALM] SELL CREATE, 76.72
2019-07-02, [Y] SELL CREATE, 6.36
2019-07-02, [THBRU] SELL CREATE, 41.05
2019-07-02, [NBDR] SELL CREATE, 1.15
2019-07-02, [SMTA] SELL CREATE, 12.51
2019-07-02, [WPX] SELL CREATE, 34.49
2019-07-02, [NI] SELL CREATE, 14.91
2019-07-03, [ALXN] BUY CREATE, 133.35
2019-07-03, [SNES] BUY CREATE, 20.46
2019-07-03, [ACNB] BUY CREATE, 74.81
2019-07-03, [EHC] BUY CREATE, 3.69
2019-07-03, [SLCA] BUY CREATE, 62.30
2019-07-03, [DRE] BUY CREATE, 1.53
2019-07-03, [QCOM] BUY CREATE, 35.93
2019-07-03, [RS] BUY CREATE, 44.83
2019-07-03, [TSLA] SELL CREATE, 46.98
2019-07-03, [CALM] SELL CREATE, 61.80
2019-07-03, [AKCA] SELL CREATE, 10.20
2019-07-03, [COF] SELL CREATE, 0.25
2019-07-03, [TDC] SELL CREATE, 245.57
2019-07-03, [CAR] SELL CREATE, 34.87
2019-07-03, [PZZA] SELL CREATE, 110.42
2019-07-03, [MBUU] SELL CREATE, 22.98
2019-07-03, [SMCI] SELL CREATE, 11.67
2019-07-03, [LRCX] SELL CREATE, 4.79
2019-07-03, [D] SELL CREATE, 3.69
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2019-07-03, [SNES] BUY CREATE, 20.46
2019-07-03, [ACNB] BUY CREATE, 74.81
2019-07-03, [EHC] BUY CREATE, 3.69
2019-07-03, [SLCA] BUY CREATE, 62.30
2019-07-03, [DRE] BUY CREATE, 1.53
2019-07-03, [QCOM] BUY CREATE, 35.93
2019-07-03, [RS] BUY CREATE, 44.83
2019-07-03, [TSLA] SELL CREATE, 46.98
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2019-07-03, [TDC] SELL CREATE, 245.57
2019-07-03, [CAR] SELL CREATE, 34.87
2019-07-03, [PZZA] SELL CREATE, 110.42
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2019-07-08, [FCVT] SELL CREATE, 11.70
2019-07-08, [AAPL] SELL CREATE, 50.01
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2019-07-08, [BREW] SELL CREATE, 15.69
2019-07-08, [KEY] SELL CREATE, 17.81
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 2019-09-30, [SAIA] SELL CREATE, 1.00  
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 P/L: 642.656  
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 2019-10-18, [ARAV] BUY CREATE, 6.42  
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 2019-10-18, [EA] BUY CREATE, 95.13  
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 2019-10-21, [BNGO] SELL CREATE, 1.08  
 2019-10-21, [CAPR] SELL CREATE, 2.61

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 2019-10-21, [OKE] SELL CREATE, 8.31  
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 2019-10-24, [JRI] SELL CREATE, 69.45  
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 2019-10-28, [EVOP] BUY CREATE, 46.84  
 2019-10-28, [NWL] BUY CREATE, 19.48  
 2019-10-28, [IVAC] BUY CREATE, 5.51  
 2019-10-28, [SBFC] BUY CREATE, 16.65  
 2019-10-28, [RS] BUY CREATE, 17.36  
 2019-10-28, [AVNS] BUY CREATE, 57.84  
 2019-10-28, [IT] BUY CREATE, 146.10  
 2019-10-28, [OPTN] BUY CREATE, 21.46  
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 2019-10-28, [PLD] SELL CREATE, 85.89  
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 2019-10-28, [VFC] SELL CREATE, 83.45  
 2019-10-28, [GRUB] SELL CREATE, 58.39  
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 2019-10-28, [APRE] SELL CREATE, 0.28  
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 2019-10-28, [AWI] SELL CREATE, 97.64  
 2019-10-28, [SGU] SELL CREATE, 47.31  
 2019-10-28, [CBNK] SELL CREATE, 45.90  
 2019-10-28, [EA] SELL CREATE, 96.72  
 2019-10-28, [EYEG] SELL CREATE, 45.94  
 2019-10-28, [MDRR] SELL CREATE, 16.25  
 2019-10-28, [HALKB.IS] SELL CREATE, 75.86  
 2019-10-29, [CGR] BUY CREATE, 18.82  
 2019-10-29, [BA] BUY CREATE, 348.93  
 2019-10-29, [APTV] BUY CREATE, 0.48  
 2019-10-29, [PFLC] BUY CREATE, 12.05  
 2019-10-29, [EME] BUY CREATE, 90.55  
 2019-10-29, [GTHX] BUY CREATE, 21.69  
 2019-10-29, [ACTT] BUY CREATE, 10.10  
 2019-10-29, [ALL] BUY CREATE, 108.22  
 2019-10-29, [ANIP] BUY CREATE, 78.43  
 2019-10-29, [EWJ] BUY CREATE, 12.38  
 2019-10-29, [NWE] BUY CREATE, 72.74  
 2019-10-29, [FFIC] BUY CREATE, 22.26  
 2019-10-29, [IT] BUY CREATE, 145.11  
 2019-10-29, [WHLR] BUY CREATE, 2.22  
 2019-10-29, [NAVB] BUY CREATE, 1.09  
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 2019-10-29, [VLO] SELL CREATE, 77.50  
 2019-10-29, [ZEN] SELL CREATE, 66.41  
 2019-10-29, [VFC] SELL CREATE, 81.18  
 2019-10-29, [PCG] SELL CREATE, 5.03  
 2019-10-29, [KIM] SELL CREATE, 2.90  
 2019-10-29, [SBUX] SELL CREATE, 84.13



2019-10-29, [DRNA] SELL CREATE, 6.87  
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 2019-10-30, [IT] BUY CREATE, 146.67  
 2019-10-30, [FLIC] BUY CREATE, 23.64  
 2019-10-30, [TXG] BUY CREATE, 147.42  
 2019-10-30, [CAVR] BUY CREATE, 8.16  
 2019-10-30, [FB] BUY CREATE, 188.25  
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 2019-10-30, [UTHR] BUY CREATE, 90.99  
 2019-10-30, [CME] BUY CREATE, 204.97  
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 2019-10-30, [AIZ] BUY CREATE, 67.72  
 2019-10-30, [FSK] BUY CREATE, 92.00  
 2019-10-30, [CUTR] SELL CREATE, 77.08  
 2019-10-30, [PGR] SELL CREATE, 69.38  
 2019-10-30, [YUM] SELL CREATE, 103.34  
 2019-10-30, [PSA] SELL CREATE, 223.26  
 2019-10-30, [CMHF] SELL CREATE, 0.99  
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 2019-10-30, [SAIA] SELL CREATE, 92.61  
 2019-10-30, [XEL] SELL CREATE, 63.32  
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 2019-10-31, [ABMD] BUY CREATE, 207.58  
 2019-10-31, [CKH] BUY CREATE, 23.74  
 2019-10-31, [ANIP] BUY CREATE, 78.11  
 2019-10-31, [VREX] BUY CREATE, 79.00  
 2019-10-31, [LINC] BUY CREATE, 19.56  
 2019-10-31, [IILI] BUY CREATE, 2.16  
 2019-10-31, [IT] BUY CREATE, 154.08  
 2019-10-31, [AM] BUY CREATE, 291.00  
 2019-10-31, [GRUB] BUY CREATE, 34.06  
 2019-10-31, [RDN] BUY CREATE, 25.10  
 2019-10-31, [AAN] BUY CREATE, 42.63  
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 2019-10-31, [SNWV] SELL CREATE, 56.04  
 2019-10-31, [EVS] SELL CREATE, 6.12  
 2019-10-31, [AVID] SELL CREATE, 6.76  
 2019-10-31, [QCRH] SELL CREATE, 65.91  
 2019-10-31, [PINS] SELL CREATE, 25.14  
 2019-10-31, [GTT] SELL CREATE, 76.69  
 2019-10-31, [CLR] SELL CREATE, 29.47  
 2019-10-31, [GE] SELL CREATE, 9.98  
 2019-10-31, [WDC] SELL CREATE, 51.65  
 2019-10-31, [LNC] SELL CREATE, 56.48  
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 2019-10-31, [WLDN] SELL CREATE, 30.30  
 2019-10-31, [NUGS] SELL CREATE, 107.06  
 2019-10-31, [ORGS] SELL CREATE, 3.16  
 Final Portfolio Value: 100505.788  
 P/L: 505.788  
 2019-11-22, [RP] SELL CREATE, 1.96  
 Final Portfolio Value: 100002.000  
 P/L: 2.000  
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 2019-12-02, [EAF] BUY CREATE, 59.76  
 2019-12-02, [NXST] BUY CREATE, 80.87  
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 2019-12-02, [CVM] BUY CREATE, 46.73  
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 2019-12-02, [UNP] SELL CREATE, 51.05  
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 2019-12-02, [WYND] SELL CREATE, 44.71  
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 2019-12-02, [ARAV] SELL CREATE, 470.33  
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 2019-12-03, [SWCH] SELL CREATE, 1.39  
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 2019-12-04, [SIC] SELL CREATE, 15.24  
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 2019-12-05, [NYMT] SELL CREATE, 42.57  
 2019-12-05, [TPTX] SELL CREATE, 11.86



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2019-12-10, [SING] SELL CREATE, 1.50  
2019-12-10, [VCNX] SELL CREATE, 13.65  
2019-12-10, [PNTV] SELL CREATE, 6.51  
2019-12-10, [DCTF] SELL CREATE, 3.57  
2019-12-10, [OPTT] SELL CREATE, 90.39  
2019-12-10, [TECH] SELL CREATE, 85.49  
2019-12-10, [CAR] SELL CREATE, 8.25  
2019-12-10, [L] SELL CREATE, 24.23  
2019-12-10, [TSC] SELL CREATE, 158.72  
2019-12-10, [FLR] SELL CREATE, 100.32  
2019-12-10, [CPX] SELL CREATE, 29.29  
2019-12-10, [DXC] SELL CREATE, 14.13  
2019-12-10, [FICO] SELL CREATE, 97.01  
2019-12-10, [TPTX] SELL CREATE, 12.85  
2019-12-10, [QUMU] SELL CREATE, 5.87  
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2019-12-11, [JCOM] BUY CREATE, 23.07  
2019-12-11, [LPLA] BUY CREATE, 23.68  
2019-12-11, [BA] BUY CREATE, 68.22  
2019-12-11, [GRTS] BUY CREATE, 9.69  
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2019-12-11, [MKTX] BUY CREATE, 33.30  
2019-12-11, [DIS] BUY CREATE, 20.07  
2019-12-11, [PLMR] BUY CREATE, 45.56  
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2019-12-11, [RGBP] BUY CREATE, 0.04  
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2019-12-11, [PNTV] SELL CREATE, 5.53  
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2019-12-11, [CAPR] SELL CREATE, 20.33  
2019-12-11, [DXC] SELL CREATE, 13.00  
2019-12-11, [OCFC] SELL CREATE, 7.12  
2019-12-11, [QUMU] SELL CREATE, 6.60  
2019-12-11, [BHWJ] SELL CREATE, 71.16  
2019-12-11, [JWN] SELL CREATE, 99.08  
2019-12-11, [L] SELL CREATE, 20.84  
2019-12-11, [JCP] SELL CREATE, 54.31  
2019-12-11, [VCNX] SELL CREATE, 13.20  
2019-12-11, [HESM] SELL CREATE, 35.96  
2019-12-11, [CMI] SELL CREATE, 92.14  
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2019-12-11, [WING] SELL CREATE, 15.71  
2019-12-12, [USWS] BUY CREATE, 7.20  
2019-12-12, [MGEM] BUY CREATE, 346.29  
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2019-12-12, [DPZ] BUY CREATE, 89.57  
2019-12-12, [UGI] BUY CREATE, 58.89  
2019-12-12, [AGS] BUY CREATE, 10.29  
2019-12-12, [EV] BUY CREATE, 26.15  
2019-12-12, [NWPX] BUY CREATE, 75.50  
2019-12-12, [FF] BUY CREATE, 0.09  
2019-12-12, [NTWK] BUY CREATE, 4.03  
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2019-12-12, [SAGE] BUY CREATE, 34.70  
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2019-12-12, [PBF] SELL CREATE, 11.62  
2019-12-12, [LVS] SELL CREATE, 293.68  
2019-12-12, [ARMP] SELL CREATE, 39.79  
2019-12-12, [PRLX] SELL CREATE, 0.31  
2019-12-12, [HESM] SELL CREATE, 38.74  
2019-12-12, [TMUS] SELL CREATE, 62.35  
2019-12-12, [PYPL] SELL CREATE, 2.80  
2019-12-12, [LDL] SELL CREATE, 7.98  
2019-12-12, [CRS] SELL CREATE, 2.98  
2019-12-12, [QUMU] SELL CREATE, 7.05  
2019-12-12, [WING] SELL CREATE, 16.83  
2019-12-13, Order Canceled/Margin/Rejected  
2019-12-13, Order Canceled/Margin/Rejected  
2019-12-13, Order Canceled/Margin/Rejected  
2019-12-13, Order Canceled/Margin/Rejected  
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2019-12-13, Order Canceled/Margin/Rejected  
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2019-12-13, Order Canceled/Margin/Rejected  
2019-12-13, Order Canceled/Margin/Rejected

2019-12-13, [RLMD] BUY CREATE, 1.03  
 2019-12-13, [BA] BUY CREATE, 66.46  
 2019-12-13, [HUM] BUY CREATE, 121.53  
 2019-12-13, [OSUR] BUY CREATE, 350.50  
 2019-12-13, [VSTU] BUY CREATE, 194.11  
 2019-12-13, [SPAR] BUY CREATE, 75.47  
 2019-12-13, [CSLT] BUY CREATE, 2.02  
 2019-12-13, [SRNN] BUY CREATE, 5.58  
 2019-12-13, [MSGN] BUY CREATE, 0.41  
 2019-12-13, [LUV] SELL CREATE, 296.83  
 2019-12-13, [CVST] SELL CREATE, 1.04  
 2019-12-13, [CRS] SELL CREATE, 3.15  
 2019-12-13, [TCFC] SELL CREATE, 3.81  
 2019-12-13, [ARW] SELL CREATE, 1.03  
 2019-12-13, [MTR] SELL CREATE, 4.45  
 2019-12-13, [SIC] SELL CREATE, 13.40  
 2019-12-13, [FIT] SELL CREATE, 315.42  
 2019-12-13, [MSD] SELL CREATE, 3.69  
 2019-12-13, [OCFC] SELL CREATE, 6.48  
 2019-12-13, [NLY] SELL CREATE, 39.38  
 2019-12-13, [AGS] SELL CREATE, 24.34  
 2019-12-13, [BKNG] SELL CREATE, 3.00  
 2019-12-13, [L] SELL CREATE, 21.91  
 2019-12-13, [HYRE] SELL CREATE, 41.15  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, Order Canceled/Margin/Rejected  
 2019-12-16, [BAC] BUY CREATE, 176.31  
 2019-12-16, [NWPX] BUY CREATE, 74.27  
 2019-12-16, [BA] BUY CREATE, 65.38  
 2019-12-16, [RACE] BUY CREATE, 45.87  
 2019-12-16, [CDNS] BUY CREATE, 9.96  
 2019-12-16, [RLMD] BUY CREATE, 0.83  
 2019-12-16, [VSTM] BUY CREATE, 3.95  
 2019-12-16, [OCCI] BUY CREATE, 13.57  
 2019-12-16, [RTTR] BUY CREATE, 112.61  
 2019-12-16, [XERS] BUY CREATE, 7.93  
 2019-12-16, [MOD] BUY CREATE, 60.86  
 2019-12-16, [BTT] BUY CREATE, 81.84  
 2019-12-16, [OSUR] BUY CREATE, 351.94  
 2019-12-16, [RECN] BUY CREATE, 1.56  
 2019-12-16, [HBP] SELL CREATE, 18.45  
 2019-12-16, [CHTR] SELL CREATE, 2.29  
 2019-12-16, [QUMU] SELL CREATE, 7.03  
 2019-12-16, [FDUS] SELL CREATE, 4.29  
 2019-12-16, [HESM] SELL CREATE, 34.75  
 2019-12-16, [ARAV] SELL CREATE, 470.23  
 2019-12-16, [SJM] SELL CREATE, 2.58  
 2019-12-16, [CXDO] SELL CREATE, 24.76  
 2019-12-16, [HRB] SELL CREATE, 12.40  
 2019-12-16, [ALK] SELL CREATE, 30.42  
 2019-12-16, [SVRA] SELL CREATE, 109.00  
 2019-12-16, [HYC] SELL CREATE, 0.65  
 2019-12-16, [MVBF] SELL CREATE, 9.38  
 2019-12-16, [QNBC] SELL CREATE, 0.69  
 2019-12-16, [MAT] SELL CREATE, 50.16  
 2019-12-17, Order Canceled/Margin/Rejected  
 2019-12-17, Order Canceled/Margin/Rejected  
 2019-12-17, Order Canceled/Margin/Rejected  
 2019-12-17, Order Canceled/Margin/Rejected  
 2019-12-17, Order Canceled/Margin/Rejected  
 2019-12-17, Order Canceled/Margin/Rejected  
 2019-12-17, [DPZ] BUY CREATE, 89.02  
 2019-12-17, [BLUE] BUY CREATE, 1790.66  
 2019-12-17, [RLMD] BUY CREATE, 0.84  
 2019-12-17, [UPWK] BUY CREATE, 43.43  
 2019-12-17, [SMIT] BUY CREATE, 0.06  
 2019-12-17, [TESS] BUY CREATE, 1.27  
 2019-12-17, [NHLD] BUY CREATE, 0.07  
 2019-12-17, [VERB] BUY CREATE, 4.05  
 2019-12-17, [TAPM] BUY CREATE, 1.70  
 2019-12-17, [ZIOP] BUY CREATE, 120.29  
 2019-12-17, [DECK] BUY CREATE, 43.08  
 2019-12-17, [M] SELL CREATE, 16.60  
 2019-12-17, [APLS] SELL CREATE, 9.80  
 2019-12-17, [KRC] SELL CREATE, 28.97  
 2019-12-17, [CMRX] SELL CREATE, 53.00  
 2019-12-17, [LDL] SELL CREATE, 8.21  
 2019-12-17, [CHTR] SELL CREATE, 1.69  
 2019-12-17, [ARMK] SELL CREATE, 1.49





2019-12-24, [QTMM] BUY CREATE, 0.38  
 2019-12-24, [NVAX] SELL CREATE, 20.42  
 2019-12-24, [MRK] SELL CREATE, 3.60  
 2019-12-24, [RENG] SELL CREATE, 145.29  
 2019-12-24, [RASFQ] SELL CREATE, 0.73  
 2019-12-24, [XERS] SELL CREATE, 8.95  
 2019-12-24, [RHP] SELL CREATE, 45.32  
 2019-12-24, [MAIN] SELL CREATE, 6.90  
 2019-12-24, [RLMD] BUY CREATE, 0.90  
 2019-12-24, [BFS] BUY CREATE, 3.52  
 2019-12-24, [QTMM] BUY CREATE, 0.38  
 2019-12-24, [NVAX] SELL CREATE, 20.42  
 2019-12-24, [MRK] SELL CREATE, 3.60  
 2019-12-24, [RENG] SELL CREATE, 145.29  
 2019-12-24, [RASFQ] SELL CREATE, 0.73  
 2019-12-24, [XERS] SELL CREATE, 8.95  
 2019-12-24, [RHP] SELL CREATE, 45.32  
 2019-12-24, [MAIN] SELL CREATE, 6.90  
 2019-12-26, [YRCW] BUY CREATE, 19.39  
 2019-12-26, [V] BUY CREATE, 21.52  
 2019-12-26, [GLJU] BUY CREATE, 139.04  
 2019-12-26, [USCR] BUY CREATE, 50.86  
 2019-12-26, [OSTK] BUY CREATE, 30.67  
 2019-12-26, [AXIM] BUY CREATE, 0.01  
 2019-12-26, [WMC] BUY CREATE, 39.22  
 2019-12-26, [CBT] SELL CREATE, 3.50  
 2019-12-26, [HBI] SELL CREATE, 1.20  
 2019-12-26, [CCK] SELL CREATE, 0.55  
 2019-12-26, [RHP] SELL CREATE, 45.32  
 2019-12-26, [EBSB] SELL CREATE, 14.00  
 2019-12-26, [FBMS] SELL CREATE, 133.62  
 2019-12-26, [BKR] SELL CREATE, 6.50  
 2019-12-27, [V] BUY CREATE, 21.34  
 2019-12-27, [GM] BUY CREATE, 15.10  
 2019-12-27, [CCNE] BUY CREATE, 2.03  
 2019-12-27, [RGR] SELL CREATE, 0.99  
 2019-12-27, [REVB] SELL CREATE, 14.78  
 2019-12-27, [LMFB] SELL CREATE, 8.52  
 2019-12-27, [0066.HK] SELL CREATE, 11.67  
 2019-12-27, [XERS] SELL CREATE, 8.58  
 2019-12-27, [RDN] SELL CREATE, 2072.54  
 2019-12-27, [PINC] SELL CREATE, 86.08  
 2019-12-27, [EBSB] SELL CREATE, 11.10  
 2019-12-27, [NBDJ] SELL CREATE, 10.34  
 2019-12-27, [XGN] SELL CREATE, 1.69  
 2019-12-30, [DPZ] BUY CREATE, 91.03  
 2019-12-30, [EFC] BUY CREATE, 158.60  
 2019-12-30, [V] BUY CREATE, 21.35  
 2019-12-30, [RLMD] BUY CREATE, 0.91  
 2019-12-30, [NGVC] BUY CREATE, 2.82  
 2019-12-30, [BAC] BUY CREATE, 167.29  
 2019-12-30, [AXIM] BUY CREATE, 0.01  
 2019-12-30, [IMVT] BUY CREATE, 3.06  
 2019-12-30, [GMRE] BUY CREATE, 8.03  
 2019-12-30, [JRV] SELL CREATE, 72.88  
 2019-12-30, [PINC] SELL CREATE, 82.94  
 2019-12-30, [MGEN] SELL CREATE, 326.40  
 2019-12-30, [RASFQ] SELL CREATE, 0.86  
 2019-12-30, [UBSI] SELL CREATE, 0.44  
 2019-12-30, [EBSB] SELL CREATE, 10.55  
 2019-12-30, [PGR] SELL CREATE, 11.90  
 2019-12-30, [IPAR] SELL CREATE, 0.06  
 Final Portfolio Value: 102620.778  
 P/L: 2620.778  
 Final portfolio P/L 7604.001

## 1.1 Results using 'Day+1' strategy and model trained with returns. Not all movements

]  
 Starting to add data  
 Final Portfolio Value: 99716.677  
 P/L: -283.323  
 Final Portfolio Value: 100950.634  
 P/L: 950.634  
 Final Portfolio Value: 100429.173  
 P/L: 429.173  
 Final Portfolio Value: 100714.845  
 P/L: 714.845  
 Final Portfolio Value: 100002.150  
 P/L: 2.150  
 Final Portfolio Value: 101806.892  
 P/L: 1806.892  
 Final portfolio P/L 3620.372



## 2 Results using 'Day+2' strategy and model trained with returns. Not all movements

```
Starting to add data
Final Portfolio Value: 99737.148
P/L: -262.852
Final Portfolio Value: 99851.298
P/L: -148.702
Final Portfolio Value: 100281.265
P/L: 281.265
Final Portfolio Value: 100991.510
P/L: 991.510
Final Portfolio Value: 100001.450
P/L: 1.450
ASDA
Final Portfolio Value: 100216.885
P/L: 216.885
Super final 1079.554
```